LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 66869 Employer's ID Number 31-4156830

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

Country of Domicile United States of America

Incorporated/Organized 03/21/1929 Commenced Business 01/10/1931

Statutory Home Office One West Nationwide Blvd. (Street and Number), Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Main Administrative Office One West Nationwide Blvd. (Street and Number)
Columbus , OH 43215-2220 (City or Town, State and Zip Code), 800-882-2822 (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box), Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)
Columbus , OH 43215-2220 (City or Town, State and Zip Code), 800-882-2822 (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson (Name), 614-249-1545 (Area Code) (Telephone Number)
statacct@nationwide.com (E-mail Address), 877-669-5908 (FAX Number)

OFFICERS

President & COO	Kirt Alan Walker	Sr VP & Treasurer	David Patrick LaPaul
VP - Corp Governance & Secretary	Robert William Horner III	VP - NF Actuary	Steven Andrew Ginnan

OTHER

Anne Louise Arvia Sr VP - NW Retirement Plans	Wesley Kim Austen Sr VP - P&C Comm/Farm Prod Pric	Paul Douglas Ballew Sr VP - Chief Economist
David Alan Bano # Sr VP - Chief Claims Officer	James David Benson # Sr VP - CAO & Corp Controller	Pamela Ann Biesecker Sr VP - Head of Taxation
William Joseph Burke Sr VP - NF Brand Marketing	John Laughlin Carter Sr VP - Dist & Sales	Roger Alan Craig Sr VP - Division Gen Counsel
Robert James Dickson Sr VP - IT Strategic Initiatives	Thomas Williams Dietrich Sr VP - Deputy Gen Counsel	Steven Michael English # Sr VP
Timothy Gerard Frommeyer Sr VP - CFO	Mark Anthony Gaetano Sr VP - CIO Enterprise Applications	Peter Anthony Golato Sr VP - Ind Protection Bus Head
Judith Lynn Greenstein Sr VP - Pres Nationwide Bank	Daniel Gerard Greteman # Sr VP - CIO ACS	Susan Jean Gueli Sr VP - CIO NF Systems
Melissa Doss Gutierrez # Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP	Jennifer Marie Hanley Sr VP, NI Brand Marketing
Patricia Ruth Hatler Exec VP & Chief Legal & Gov Off	Gordon Elliott Hecker Sr VP - Corporate Marketing	Eric Shawn Henderson Sr VP - Ind Invest Bus Head
Terri Lynn Hill Exec VP	Lawrence Allen Hilsheimer Exec VP - Finance	Matthew Eric Jauchius # Exec VP - Chief Market/Strat Officer
Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer	Michael Patrick Leach Sr VP - CFO - P&C
Katherine Marie Liebel # Sr VP - Corp Strategy	Michael William Mahaffey Sr VP, Chief Risk Officer	Robert Phillips McIsaac # Sr VP - Bus Trans Office
Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - CIO IT Infrastructure	Sandra Lee Neely Sr VP - Deputy Gen Counsel
Mark Angelo Pizzi Exec VP	Steven Charles Power Sr VP - NF	Robert Joseph Puccio Sr VP - Associate Services
Stephen Scott Rasmussen Chief Executive Officer	Sandra Lynn Rich # Sr VP - Chief Compliance Officer	Jeff Millard Rommel # Sr VP - Field Operations IC
Amy Taylor Shore # Sr VP - Field Operations EC	Michael Scott Spangler Sr VP - Invest Manag Group	Mark Raymond Thresher Exec VP
Guruprasad Chitrapura Vasudeva Sr VP - Enterprise Chief Tech Off		

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	Peter Anthony Golato	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

State of Ohio
County of Franklin SS:

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

Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this
25 day of JANUARY 2012

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

NOTARIAL SEAL STATE OF OHIO

Jeffrey W. Cloud
Notary Public, State of Ohio
My Commission Expires 09-29-2016

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	71,553,560	0.214	71,553,560		71,553,560	0.214
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	4,940,390	0.015	4,940,390		4,940,390	0.015
	1.22 Issued by U.S. government sponsored agencies	399,311,209	1.193	399,311,209		399,311,209	1.193
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	97,044,855	0.290	97,044,855		97,044,855	0.290
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	118,592,731	0.354	118,592,731		118,592,731	0.354
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	269,779,476	0.806	269,779,476		269,779,476	0.806
	1.43 Revenue and assessment obligations	873,448,044	2.609	873,448,044		873,448,044	2.609
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	2,244,242	0.007	2,244,242		2,244,242	0.007
	1.512 Issued or guaranteed by FNMA and FHLMC	495,613,844	1.480	495,613,844		495,613,844	1.480
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,893,673,938	5.656	1,893,673,938		1,893,673,938	5.656
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	1,890,560,814	5.647	1,890,560,814		1,890,560,814	5.647
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,408,359,837	37.064	12,408,359,837	1,860,864	12,410,220,701	37.069
	2.2 Unaffiliated non-U.S. securities (including Canada)	4,141,302,585	12.370	4,141,302,585		4,141,302,585	12.370
	2.3 Affiliated securities	21,428,571	0.064	21,428,571		21,428,571	0.064
3.	Equity interests:						
	3.1 Investments in mutual funds	50,302	0.000	50,302		50,302	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated		0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	617,148	0.002	617,148		617,148	0.002
	3.4 Other equity securities:						
	3.41 Affiliated	303,779,127	0.907	303,779,127		303,779,127	0.907
	3.42 Unaffiliated	4,676,738	0.014	4,676,738		4,676,738	0.014
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development	9,627,574	0.029	9,627,574		9,627,574	0.029
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	5,112,558,925	15.271	5,112,558,925		5,112,558,925	15.271
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	981,035,982	2.930	981,035,982		981,035,982	2.930
7.	Derivatives	3,206,080,712	9.577	3,206,080,712		3,206,080,712	9.577
8.	Receivables for securities	51,699,811	0.154	51,699,811		51,699,811	0.154
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	85,610,723	0.256	85,610,723	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	824,380,645	2.462	824,380,645	83,749,860	908,130,505	2.713
11.	Other invested assets	210,510,116	0.629	210,510,116		210,510,116	0.629
12.	Total invested assets	33,478,481,897	100.000	33,478,481,897	85,610,724	33,478,481,898	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,444,990,099
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	680,290,423	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	4,243,235	684,533,658
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		121,809
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		2,570,716
7.	Deduct amounts received on disposals, Part 3, Column 15		959,090,555
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	6,488,589	
	10.2 Totals, Part 3, Column 10	15,167,285	21,655,874
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,151,469,853
12.	Total valuation allowance		(29,283,361)
13.	Subtotal (Line 11 plus 12)		5,122,186,492
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,122,186,492

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		196,575,915
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	39,103	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	45,419,133	45,458,236
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	(229,194)	
	3.2 Totals, Part 3, Column 12		(229,194)
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	4,006,323	
	5.2 Totals, Part 3, Column 9	(41,697)	3,964,626
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		6,219,507
8.	Deduct amortization of premium and depreciation		27,283,655
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,615,517	
	10.2 Totals, Part 3, Column 11		1,615,517
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		210,650,904
12.	Deduct total nonadmitted amounts		140,784
13.	Statement value at end of current period (Line 11 minus Line 12)		210,510,120

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		21,697,156,538
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,700,147,846
3.	Accrual of discount		94,033,065
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,830,322)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(85,401,788)	
	4.4. Part 4, Column 11	(620,197)	(88,852,307)
5.	Total gain (loss) on disposals, Part 4, Column 19		12,455,698
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,305,009,321
7.	Deduct amortization of premium		66,617,475
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(9,147,294)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	1,163,456	(7,983,838)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	29,079,052	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	9,273,731	38,352,783
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		22,996,977,423
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		22,996,977,423

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	478,049,398	596,112,610	333,425,888	643,660,811
Governments	2.	Canada	52,449,261	65,885,327	54,861,308	48,498,000
(Including all obligations guaranteed by governments)	3.	Other Countries	44,595,595	49,026,037	44,964,950	44,000,000
	4.	Totals	575,094,254	711,023,974	433,252,146	736,158,811
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	118,592,731	129,176,632	118,715,762	116,215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	269,779,477	303,360,266	270,147,556	265,190,262
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	3,332,429,314	3,652,705,243	3,330,880,011	3,307,887,188
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	14,229,227,176	15,019,444,884	14,291,222,036	14,992,180,244
	9.	Canada	831,589,010	908,526,125	835,591,132	810,047,410
	10.	Other Countries	3,309,713,575	3,457,826,041	3,343,161,599	3,418,618,711
	11.	Totals	18,370,529,761	19,385,797,050	18,469,974,767	19,220,846,365
Parent, Subsidiaries and Affiliates	12.	Totals	21,428,571	21,428,571	21,428,571	21,428,571
	13.	Total Bonds	22,687,854,108	24,203,491,736	22,644,398,813	23,667,726,197
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	5,106,454	5,106,454	5,589,157	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	237,734	237,734		
	23.	Totals	5,344,188	5,344,188	5,589,157	
Parent, Subsidiaries and Affiliates	24.	Totals	303,779,127	303,779,127	543,369,988	
	25.	Total Common Stocks	309,123,315	309,123,315	548,959,145	
	26.	Total Stocks	309,123,315	309,123,315	548,959,145	
	27.	Total Bonds and Stocks	22,996,977,423	24,512,615,051	23,193,357,958	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	47,426,519	258,591,928	120,399,411	51,631,544		478,049,402	2.1	509,941,298	2.4	478,049,402	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	47,426,519	258,591,928	120,399,411	51,631,544		478,049,402	2.1	509,941,298	2.4	478,049,402	
2. All Other Governments											
2.1 Class 1	4,005,810	22,473,957	13,612,235	56,952,852		97,044,854	0.4	104,922,687	0.5	62,044,855	34,999,999
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	4,005,810	22,473,957	13,612,235	56,952,852		97,044,854	0.4	104,922,687	0.5	62,044,855	34,999,999
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1			39,210,189	47,799,052	31,209,196	118,218,437	0.5	118,123,684	0.6	118,218,437	
3.2 Class 2		374,293				374,293	0.0	383,424	0.0	374,293	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		374,293	39,210,189	47,799,052	31,209,196	118,592,730	0.5	118,507,108	0.6	118,592,730	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	1,000,027	1,035,234	20,124,691	129,627,417	117,992,107	269,779,476	1.2	281,711,502	1.3	269,744,214	35,262
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	1,000,027	1,035,234	20,124,691	129,627,417	117,992,107	269,779,476	1.2	281,711,502	1.3	269,744,214	35,262
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	320,935,661	1,140,034,623	782,629,840	518,355,319	546,103,876	3,308,059,319	14.6	3,361,358,411	15.7	3,308,059,319	
5.2 Class 2	380,000	10,225,000	4,575,000	190,000	9,000,000	24,370,000	0.1	36,203,392	0.2	24,370,000	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	321,315,661	1,150,259,623	787,204,840	518,545,319	555,103,876	3,332,429,319	14.7	3,397,561,803	15.9	3,332,429,319	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	821,252,014	2,758,207,001	3,370,323,907	784,193,480	739,142,963	8,473,119,365	37.3	8,017,798,859	37.5	6,199,211,852	2,273,907,513
6.2 Class 2	475,388,389	2,337,198,653	3,835,875,664	423,877,970	702,011,826	7,774,352,502	34.3	6,653,418,853	31.1	5,109,403,589	2,664,948,913
6.3 Class 3	102,530,111	496,200,878	309,518,630	99,721,176	31,976,395	1,039,947,190	4.6	1,210,998,853	5.7	650,114,698	389,832,492
6.4 Class 4	53,102,131	285,340,820	126,434,070	99,227,240	51,402,659	615,506,920	2.7	431,735,745	2.0	530,263,818	85,243,102
6.5 Class 5	31,805,016	63,375,422	39,603,442	16,086,335	18,155,582	169,025,797	0.7	241,492,355	1.1	80,879,934	88,145,863
6.6 Class 6	11,869,044	4,255,188	333,501	652,334	4,385,069	21,495,136	0.1	23,492,232	0.1	5,800,406	15,694,730
6.7 Totals	1,495,946,705	5,944,577,962	7,682,089,214	1,423,758,535	1,547,074,494	18,093,446,910	79.7	16,578,936,897	77.5	12,575,674,297	5,517,772,613
7. Hybrid Securities											
7.1 Class 1		10,000,000	24,402,106	8,690,360	72,224,257	115,316,723	0.5	120,465,316	0.6	32,699,776	82,616,947
7.2 Class 2			3,786,913	4,986,118	111,035,331	119,808,362	0.5	183,540,735	0.9	16,973,408	102,834,954
7.3 Class 3			5,247,228		20,560,497	25,807,725	0.1	45,064,353	0.2	21,565,080	4,242,645
7.4 Class 4					5,706,220	5,706,220	0.0	25,002,158	0.1	5,706,220	
7.5 Class 5					10,119,806	10,119,806	0.0	11,179,677	0.1	10,119,806	
7.6 Class 6					324,000	324,000	0.0	324,000	0.0	324,000	
7.7 Totals		10,000,000	33,436,247	13,676,478	219,970,111	277,082,836	1.2	385,576,239	1.8	87,388,290	189,694,546
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	3,571,429	14,285,716	3,571,426			21,428,571	0.1	21,428,571	0.1	21,428,571	
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals	3,571,429	14,285,716	3,571,426			21,428,571	0.1	21,428,571	0.1	21,428,571	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,198,191,460	4,204,628,459	4,374,273,805	1,597,250,024	1,506,672,399	12,881,016,147	56.8	XXX	XXX	10,489,456,426	2,391,559,721
9.2 Class 2	(d) 475,768,389	2,347,797,946	3,844,237,577	429,054,088	822,047,157	7,918,905,157	34.9	XXX	XXX	5,151,121,290	2,767,783,867
9.3 Class 3	(d) 102,530,111	496,200,878	314,765,858	99,721,176	52,536,892	1,065,754,915	4.7	XXX	XXX	671,679,778	394,075,137
9.4 Class 4	(d) 53,102,131	285,340,820	126,434,070	99,227,240	57,108,879	621,213,140	2.7	XXX	XXX	535,970,038	85,243,102
9.5 Class 5	(d) 31,805,016	63,375,422	39,603,442	16,086,335	28,275,388	(c) 179,145,603	0.8	XXX	XXX	90,999,740	88,145,863
9.6 Class 6	(d) 11,869,044	4,255,188	333,501	652,334	4,709,069	(c) 21,819,136	0.1	XXX	XXX	6,124,406	15,694,730
9.7 Totals	1,873,266,151	7,401,598,713	8,699,648,253	2,241,991,197	2,471,349,784	(b) 22,687,854,098	100.0	XXX	XXX	16,945,351,678	5,742,502,420
9.8 Line 9.7 as a % of Col. 6	8.3	32.6	38.3	9.9	10.9	100.0	XXX	XXX	XXX	74.7	25.3
10. Total Bonds Prior Year											
10.1 Class 1	1,011,088,143	4,464,437,724	3,772,376,456	1,883,320,870	1,404,527,135	XXX	XXX	12,535,750,328	58.6	10,282,101,309	2,253,649,019
10.2 Class 2	493,222,707	2,251,223,056	3,277,480,161	403,756,259	447,864,221	XXX	XXX	6,873,546,404	32.1	4,350,835,953	2,522,710,451
10.3 Class 3	130,862,332	531,667,875	320,664,061	159,434,018	113,434,920	XXX	XXX	1,256,063,206	5.9	814,569,391	441,493,815
10.4 Class 4	38,797,499	259,496,706	93,582,818	25,451,068	39,409,812	XXX	XXX	456,737,903	2.1	396,768,947	59,968,956
10.5 Class 5	24,259,098	101,920,387	65,134,336	25,544,681	35,813,530	XXX	XXX	(c) 252,672,032	1.2	138,716,858	113,955,174
10.6 Class 6	11,947,025	2,542,412	823,236	800,347	7,703,212	XXX	XXX	(c) 23,816,232	0.1	9,596,525	14,219,707
10.7 Totals	1,710,176,804	7,611,288,160	7,530,061,068	2,498,307,243	2,048,752,830	XXX	XXX	(b) 21,398,586,105	100.0	15,992,588,983	5,405,997,122
10.8 Line 10.7 as a % of Col. 8	8.0	35.6	35.2	11.7	9.6	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 Class 1	960,610,685	3,444,555,207	3,384,960,987	1,261,993,504	1,437,336,040	10,489,456,423	46.2	10,282,101,309	48.1	10,489,456,423	XXX
11.2 Class 2	202,413,883	1,234,364,393	2,748,949,138	279,587,420	685,806,456	5,151,121,290	22.7	4,350,835,953	20.3	5,151,121,290	XXX
11.3 Class 3	64,704,353	303,124,226	179,173,592	80,780,150	43,897,458	671,679,779	3.0	814,569,391	3.8	671,679,779	XXX
11.4 Class 4	49,219,069	225,922,392	110,216,870	99,227,240	51,384,468	535,970,039	2.4	396,768,947	1.9	535,970,039	XXX
11.5 Class 5	22,397,096	32,510,759	15,284,752	9,093,493	11,713,640	90,999,740	0.4	138,716,858	0.6	90,999,740	XXX
11.6 Class 6	855,395	4,167,606	264,176	258,834	578,395	6,124,406	0.0	9,596,525	0.0	6,124,406	XXX
11.7 Totals	1,300,200,481	5,244,644,583	6,438,849,515	1,730,940,641	2,230,716,457	16,945,351,677	74.7	15,992,588,983	74.7	16,945,351,677	XXX
11.8 Line 11.7 as a % of Col. 6	7.7	31.0	38.0	10.2	13.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.7	23.1	28.4	7.6	9.8	74.7	XXX	XXX	XXX	74.7	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	237,580,775	760,073,252	989,312,818	335,256,520	69,336,359	2,391,559,724	10.5	2,253,649,019	10.5	XXX	2,391,559,724
12.2 Class 2	273,354,506	1,113,433,553	1,095,288,439	149,466,668	136,240,701	2,767,783,867	12.2	2,522,710,451	11.8	XXX	2,767,783,867
12.3 Class 3	37,825,758	193,076,652	135,592,266	18,941,026	8,639,434	394,075,136	1.7	441,493,815	2.1	XXX	394,075,136
12.4 Class 4	3,883,062	59,418,428	16,217,200		5,724,411	85,243,101	0.4	59,968,956	0.3	XXX	85,243,101
12.5 Class 5	9,407,920	30,864,663	24,318,690	6,992,842	16,561,748	88,145,863	0.4	113,955,174	0.5	XXX	88,145,863
12.6 Class 6	11,013,649	87,582	69,325	393,500	4,130,674	15,694,730	0.1	14,219,707	0.1	XXX	15,694,730
12.7 Totals	573,065,670	2,156,954,130	2,260,798,738	511,050,556	240,633,327	5,742,502,421	25.3	5,405,997,122	25.3	XXX	5,742,502,421
12.8 Line 12.7 as a % of Col. 6	10.0	37.6	39.4	8.9	4.2	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.5	9.5	10.0	2.3	1.1	25.3	XXX	XXX	XXX	XXX	25.3

(a) Includes $ 2,459,394,798 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 176,340,529 current year, $ 168,546,945 prior year of bonds with Z designations and $, current year $ 3,570,922,129 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 $ 42,736,821 current year, $ 43,960,343 prior year of bonds with 5* designations and $ 1,625,284 , current year $ 987,735 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	46,587,797	257,397,876	120,187,942	51,631,544		475,805,159	2.1	506,331,472	2.4	475,805,159	
1.2 Residential Mortgage-Backed Securities	838,721	1,194,052	211,469			2,244,242	0.0	3,609,827	0.0	2,244,242	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	47,426,518	258,591,928	120,399,411	51,631,544		478,049,401	2.1	509,941,299	2.4	478,049,401	
2. All Other Governments											
2.1 Issuer Obligations	4,005,810	22,473,957	13,612,235	56,952,852		97,044,854	0.4	104,922,687	0.5	62,044,855	34,999,999
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	4,005,810	22,473,957	13,612,235	56,952,852		97,044,854	0.4	104,922,687	0.5	62,044,855	34,999,999
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		374,293	39,210,189	47,799,052	31,209,196	118,592,730	0.5	118,507,108	0.6	118,592,730	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		374,293	39,210,189	47,799,052	31,209,196	118,592,730	0.5	118,507,108	0.6	118,592,730	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,000,027	1,035,234	20,124,691	129,627,417	117,992,107	269,779,476	1.2	281,711,502	1.3	269,744,214	35,262
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	1,000,027	1,035,234	20,124,691	129,627,417	117,992,107	269,779,476	1.2	281,711,502	1.3	269,744,214	35,262
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	10,234,988	50,621,149	68,357,813	181,447,602	487,441,874	798,103,426	3.5	818,883,363	3.8	798,103,426	
5.2 Residential Mortgage-Backed Securities	309,553,205	1,097,777,731	700,374,735	294,076,271	56,414,589	2,458,196,531	10.8	2,578,387,631	12.0	2,458,196,531	
5.3 Commercial Mortgage-Backed Securities	6,612	31,689	54,634	189,104	2,208	284,247	0.0	290,808	0.0	284,247	
5.4 Other Loan-Backed and Structured Securities	1,520,855	1,829,054	18,417,658	42,832,342	11,245,205	75,845,114	0.3			75,845,114	
5.5 Totals	321,315,660	1,150,259,623	787,204,840	518,545,319	555,103,876	3,332,429,318	14.7	3,397,561,802	15.9	3,332,429,318	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	734,989,873	3,939,895,297	6,455,601,794	811,089,353	1,383,530,325	13,325,106,642	58.7	12,536,497,815	58.6	9,258,818,420	4,066,288,222
6.2 Residential Mortgage-Backed Securities	408,230,609	921,617,153	399,940,696	382,803,449	113,995,765	2,226,587,672	9.8	2,599,840,179	12.1	2,183,841,911	42,745,761
6.3 Commercial Mortgage-Backed Securities	129,511,810	598,617,699	434,961,271			1,163,090,780	5.1	975,109,378	4.6	891,690,298	271,400,482
6.4 Other Loan-Backed and Structured Securities	223,214,414	484,447,813	391,585,452	229,865,733	49,548,404	1,378,661,816	6.1	467,489,525	2.2	241,323,669	1,137,338,147
6.5 Totals	1,495,946,706	5,944,577,962	7,682,089,213	1,423,758,535	1,547,074,494	18,093,446,910	79.7	16,578,936,897	77.5	12,575,674,298	5,517,772,612
7. Hybrid Securities											
7.1 Issuer Obligations					52,283,487	52,283,487	0.2	106,557,928	0.5	5,324,000	46,959,487
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		10,000,000	33,436,247	13,676,478	167,686,624	224,799,349	1.0	279,018,310	1.3	82,064,290	142,735,059
7.5 Totals		10,000,000	33,436,247	13,676,478	219,970,111	277,082,836	1.2	385,576,238	1.8	87,388,290	189,694,546
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	3,571,429	14,285,716	3,571,426			21,428,571	0.1	21,428,571	0.1	21,428,571	
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals	3,571,429	14,285,716	3,571,426			21,428,571	0.1	21,428,571	0.1	21,428,571	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	800,389,924	4,286,083,522	6,720,666,090	1,278,547,820	2,072,456,989	15,158,144,345	66.8	XXX	XXX	11,009,861,375	4,148,282,970
9.2 Residential Mortgage-Backed Securities	718,622,535	2,020,588,936	1,100,526,900	676,879,720	170,410,354	4,687,028,445	20.7	XXX	XXX	4,644,282,684	42,745,761
9.3 Commercial Mortgage-Backed Securities	129,518,422	598,649,388	435,015,905	189,104	2,208	1,163,375,027	5.1	XXX	XXX	891,974,545	271,400,482
9.4 Other Loan-Backed and Structured Securities	224,735,269	496,276,867	443,439,357	286,374,553	228,480,233	1,679,306,279	7.4	XXX	XXX	399,233,073	1,280,073,206
9.5 Totals	1,873,266,150	7,401,598,713	8,699,648,252	2,241,991,197	2,471,349,784	22,687,854,096	100.0	XXX	XXX	16,945,351,677	5,742,502,419
9.6 Line 9.5 as a % of Col. 6	8.3	32.6	38.3	9.9	10.9	100.0	XXX	XXX	XXX	74.7	25.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	944,748,074	4,762,527,666	5,773,843,341	1,550,267,247	1,463,454,118	XXX	XXX	14,494,840,446	67.7	9,805,230,116	4,689,610,330
10.2 Residential Mortgage-Backed Securities	565,535,130	2,208,840,223	1,186,035,330	894,398,572	327,028,381	XXX	XXX	5,181,837,636	24.2	5,136,471,455	45,366,181
10.3 Commercial Mortgage-Backed Securities	77,584,975	451,336,287	446,274,798	176,380	27,746	XXX	XXX	975,400,186	4.6	875,267,821	100,132,365
10.4 Other Loan-Backed and Structured Securities	122,308,623	188,583,985	123,907,599	53,465,043	258,242,586	XXX	XXX	746,507,836	3.5	175,619,587	570,888,249
10.5 Totals	1,710,176,802	7,611,288,161	7,530,061,068	2,498,307,242	2,048,752,831	XXX	XXX	21,398,586,104	100.0	15,992,588,979	5,405,997,125
10.6 Line 10.5 as a % of Col. 8	8.0	35.6	35.2	11.7	9.6	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	448,382,077	2,605,040,608	5,001,948,538	980,886,299	1,973,603,853	11,009,861,375	48.5	9,805,230,116	45.8	11,009,861,375	XXX
11.2 Residential Mortgage-Backed Securities	707,754,654	2,012,497,131	1,087,807,224	669,835,578	166,388,097	4,644,282,684	20.5	5,136,471,455	24.0	4,644,282,684	XXX
11.3 Commercial Mortgage-Backed Securities	118,763,435	533,747,376	239,272,422	189,104	2,208	891,974,545	3.9	875,267,821	4.1	891,974,545	XXX
11.4 Other Loan-Backed and Structured Securities	25,300,315	93,359,469	109,821,330	80,029,660	90,722,300	399,233,074	1.8	175,619,587	0.8	399,233,074	XXX
11.5 Totals	1,300,200,481	5,244,644,584	6,438,849,514	1,730,940,641	2,230,716,458	16,945,351,678	74.7	15,992,588,979	74.7	16,945,351,678	XXX
11.6 Line 11.5 as a % of Col. 6	7.7	31.0	38.0	10.2	13.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.7	23.1	28.4	7.6	9.8	74.7	XXX	XXX	XXX	74.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	352,007,847	1,681,042,914	1,718,717,552	297,661,521	98,853,136	4,148,282,970	18.3	4,689,610,330	21.9	XXX	4,148,282,970
12.2 Residential Mortgage-Backed Securities	10,867,881	8,091,805	12,719,676	7,044,142	4,022,257	42,745,761	0.2	45,366,181	0.2	XXX	42,745,761
12.3 Commercial Mortgage-Backed Securities	10,754,987	64,902,012	195,743,483			271,400,482	1.2	100,132,365	0.5	XXX	271,400,482
12.4 Other Loan-Backed and Structured Securities	199,434,954	402,917,398	333,618,027	206,344,893	137,757,933	1,280,073,205	5.6	570,888,249	2.7	XXX	1,280,073,205
12.5 Totals	573,065,669	2,156,954,129	2,260,798,738	511,050,556	240,633,326	5,742,502,418	25.3	5,405,997,125	25.3	XXX	5,742,502,418
12.6 Line 12.5 as a % of Col. 6	10.0	37.6	39.4	8.9	4.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.5	9.5	10.0	2.3	1.1	25.3	XXX	XXX	XXX	XXX	25.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	632,580,294			632,580,294	
2. Cost of short-term investments acquired	19,892,577,997	124,300,000		19,768,277,997	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	19,620,247,567	124,300,000		19,495,947,567	
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	904,910,724			904,910,724	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	904,910,724			904,910,724	

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			347,279,557
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	682,355,147		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	71,750,424		754,105,570
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	38,905,109		
	3.2 Section 2, Column 19	32,707,921		71,613,030
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(8,760,362)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			145,425,417
6.	Amortization:			
	5.1 Section 1, Column 19			
	5.2 Section 2, Column 21	(2,967)		(2,967)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	8,672,907		
	8.2 Section 2, Column 20	(18,944,678)		(10,271,771)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			1,008,537,641
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			1,008,537,641

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			469,947,532
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			131,853,189
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(20,812,700)		
	3.12 Section 1, Column 15, prior year	(18,457,672)	(2,355,028)	
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized:			
	3.23 Section 1, Column 16, current year to date minus	(20,812,700)		
	3.24 Section 1, Column 16, prior year	(18,457,672)	(2,355,028)	(2,355,028)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	(138,544,202)		
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)	(138,544,202)	(138,544,202)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			
	5.2 Used to adjust basis of hedged items			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			601,800,721
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			601,800,721

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
345406AB0	Floating rate note tied to Ford Motor Company Credit through a credit default swap	3	3,000,000	3,000,000	2,391,765	11/15/2007	12/20/2012	Credit Default Swap; Protection Sold		111,387	073879-JL-3	Bear Stearns ABS Tr ISer 2004-BO Cl M1 RMBSFlt % Due 9/25/2034 Mo-25	1	3,000,000	2,280,378
31358*AF0	Fixed rate note tied to Time Warner through a credit default swap	2	10,000,000	10,092,663	11,298,696	06/23/2008	09/20/2013	Credit Default Swap; Protection Sold		174,616	31396X-AT-1	FNMAREMIC Ser 2007-81 Cl DE6% Due 6/25/2036 Mo-1	1	10,092,663	11,124,080
9999999 - Totals				13,092,663	13,690,461	XXX	XXX	XXX		286,003	XXX	XXX	XXX	13,092,663	13,404,458

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	16,096,282	3	16,084,259	3	16,097,152	3	13,084,756	3	16,096,282
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	42	XXX	25,122	XXX		XXX	7,905	XXX	33,069
4. Less: Closed or Disposed of Transactions						3,000,000				3,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,065	XXX	12,229	XXX	12,396	XXX		XXX	36,690
7. Ending Inventory	3	16,084,259	3	16,097,152	3	13,084,756	3	13,092,661	3	13,092,661

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,008,537,636	
2.	Part B, Section 1, Column 14	(19,996,590)	
3.	Total (Line 1 plus Line 2)		988,541,046
4.	Part D, Column 5	3,334,169,673	
5.	Part D, Column 6	(2,193,778,848)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(151,849,779)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,001,602,218	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,001,602,218
10.	Part D, Column 8	3,339,349,893	
11.	Part D, Column 9	(2,205,894,486)	
12	Total (Line 9 minus Line 10 minus Line 11)		(131,853,189)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,549,923,678	
14.	Part B, Section 1, Column 19	105,826,650	
15.	Part D, Column 11	1,655,750,328	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	3,240,000	3,240,000	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	3,240,000	3,240,000	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Franklin Mills Retail Building		Philadelphia	PA	04/28/2003	02/14/2005											59,243
0499999. Properties held for the production of income																59,243
0699999 - Totals																59,243

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000008		VANCOUVER	WA		04/24/2000	8.090	995,249						3,900,000	08/20/1999
00-1000030		PITTSBURGH	PA		11/16/1999	7.630	5,849,746						18,860,000	09/24/1999
00-1000031		PITTSBURGH	PA		11/16/1999	7.930	2,225,114						18,860,000	09/24/1999
00-1000032		PITTSBURGH	PA		09/20/1999	8.310	3,731,226						6,320,000	08/09/1999
00-1000038		VISTA	CA		08/31/2000	8.640	3,866,161						10,150,685	03/24/2006
00-1000095		FLORENCE	KY		02/16/2000	5.800	1,087,722						29,890,000	11/17/2000
00-1000127		LOVELAND	OH		03/22/2000	8.850	129,538						5,380,433	02/03/2000
00-1000155		SOUTH GATE	CA		03/15/2000	8.500	364,761						7,220,000	03/03/2000
00-1000171		CANTON	OH		08/15/2000	8.470	1,909,440						5,970,000	03/16/2000
00-1000178		PITTSBURGH	PA		04/25/2001	8.550	855,854						4,830,000	01/09/2001
00-1000188		KEASBY	NJ		04/17/2000	8.250	4,951,777						10,071,579	01/01/2001
00-1000194		KENT	WA		05/11/2000	8.300	903,340						3,200,000	07/16/2002
00-1000198		LENEXA	KS		06/29/2000	8.140	1,978,332						8,700,000	05/26/2000
00-1000232		BONITA SPRINGS	FL		06/23/2000	7.000	4,455,013						11,050,000	04/12/2006
00-1000238		EVANDALE	OH		06/26/2000	8.130	2,250,000						18,470,000	06/01/2000
00-1000267		RICHMOND	VA		11/14/2000	6.120	1,533,696						5,537,576	07/28/2000
00-1000385		FLORENCE	KY		12/14/2000	5.800	839,901						29,890,000	11/17/2000
00-1000467		ROCHESTER HILLS	MI		08/15/2001	7.500	6,818,420						11,870,000	03/05/2001
00-1000517		JACKSONVILLE	FL		12/23/2002	5.750	2,804,419						6,042,053	08/07/1996
00-1000541		COLUMBUS	OH		04/30/2001	7.560	4,373,744						8,467,323	04/03/2001
00-1000556		INDIANAPOLIS	IN		04/12/2001	7.120	867,287						15,060,000	04/10/2001
00-1000566		TUCSON	AZ		05/10/2001	7.530	2,099,484						4,745,532	04/06/2001
00-1000593		KENILWORTH	NJ		08/08/2001	7.960	6,568,483						13,650,000	07/13/2001
00-1000608		DALLAS	TX		01/14/2002	7.910	3,579,086						6,850,000	09/04/2001
00-1000631		LOUISVILLE	KY		06/25/2001	6.500	3,335,450						6,836,615	05/23/2001
00-1000642		ROMEOVILLE	IL		04/19/2002	7.260	2,769,121						5,020,000	04/08/2002
00-1000665		EDISON	NJ		07/06/2001	7.750	9,028,115						16,910,000	06/20/2001
00-1000692		CAPE CORAL	FL		02/07/2002	7.350	2,496,256						3,743,277	11/26/2001
00-1000696		FT. LAUDERDALE	FL		05/08/2002	7.450	11,344,031						18,236,522	04/10/2002
00-1000701		VILLANOVA	PA		12/17/2001	7.350	4,635,639						8,682,375	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.740	2,307,989						4,577,911	09/14/2001
00-1000735		NEW CASTLE	IN		07/18/2002	7.830	2,270,704						4,270,000	12/11/2001
00-1000774		FLINT	MI		12/20/2001	6.900	7,628,765						16,042,105	11/21/2001
00-1000788		FT. PIERCE	FL		11/20/2001	7.120	1,381,539						2,880,000	10/25/2001
00-1000818		VANDERGRIFT	PA		02/22/2002	7.400	5,846,539						10,630,000	12/20/2001
00-1000819		BARBERTON	OH		12/21/2001	7.400	3,176,993						6,230,000	12/20/2001
00-1000820		PITTSBURGH	PA		12/21/2001	7.400	1,462,641						2,730,000	12/20/2001
00-1000821		LOWER BURRELL	PA		12/21/2001	7.400	1,646,322						3,270,000	12/20/2001
00-1000822		CANAL FULTON	OH		12/21/2001	7.400	904,797						1,690,000	12/20/2001
00-1000848		NEW ALBANY	OH		02/07/2002	7.300	3,428,387						6,670,000	01/15/2002
00-1000858		BROOK PARK	OH		04/09/2002	7.680	4,190,518						9,500,000	02/15/2002
00-1000859		DYER	IN		05/28/2002	7.100	803,028						1,266,667	04/24/2002
00-1000864		TUALATIN	OR		03/22/2002	7.370	1,727,291						3,590,000	03/01/2002
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.400	2,613,746						4,770,000	01/25/2002
00-1000872		ONTARIO	CA		03/26/2002	7.150	1,358,839						3,780,000	02/18/2002
00-1000873		LEXINGTON	KY		04/22/2002	7.450	84,914						127,400	03/07/2002
00-1000875		SCOTTSDALE	AZ		09/18/2002	8.080	1,818,394						3,186,441	06/17/2002
00-1000903		UNION CITY	CA		03/28/2002	7.370	4,088,342						8,780,000	03/25/2002
00-1000914		CINCINNATI	OH		07/01/2002	7.040	2,015,435						4,710,000	04/12/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	2,828,432						4,671,154	12/13/2002
00-1000929		CRANBERRY	PA		06/11/2002	7.570	22,331,760						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002	7.100	6,748,015						11,217,143	04/05/2002
00-1000936		VISTA	CA		04/18/2002	6.850	1,106,311						2,570,000	03/25/2002
00-1000941		SPARTANBURG	SC		05/07/2002	7.650	1,038,299						1,608,462	04/19/2002
00-1000949		STOW	OH		05/30/2002	7.620	2,814,347						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.580	2,078,834						3,290,000	04/22/2002
00-1000964		COLUMBUS	OH		10/03/2002	7.850	2,384,923						4,200,000	07/11/2002
00-1000967		SAN DIEGO	CA		07/10/2002	7.420	9,771,517						17,145,000	06/04/2002
00-1000969		NORTH BERGEN	NJ		05/31/2002	7.590	3,862,411						12,691,225	04/30/2002
00-1000970		NORTH BERGEN	NJ		05/31/2002	5.950	9,368,960						32,730,000	04/30/2002
00-1000977		OCEANSIDE	CA		06/13/2002	5.870	5,126,997						7,850,000	05/13/2002
00-1000978		BURLINGTON	KY		08/15/2002	6.750	198,694						381,001	05/28/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000980		HILLSBORO	OR		06/07/2002	5.830	1,973,885						3,140,000	05/16/2002
00-1000998		ATLANTA	GA		08/09/2002	7.210	17,059,071						32,030,000	11/20/2003
00-1000999		AURORA	CO		03/03/2004	6.580	8,303,867						12,533,333	09/20/2002
00-1001017		STARKVILLE	MS		07/03/2002	7.630	1,526,355						2,670,000	06/21/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	5,693,047						11,176,174	08/01/2007
00-1001042		RAVENNA	OH		06/27/2002	7.460	6,405,260						11,480,000	06/20/2002
00-1001043		REDDING	CA		01/27/2003	6.120	9,858,352						16,581,476	01/21/2003
00-1001049		WAYNE	PA		10/24/2002	6.760	568,681						1,817,619	09/11/2002
00-1001053		RICHARDSON	TX		11/15/2002	6.570	2,190,320						3,626,727	10/18/2002
00-1001055		STOCKBRIDGE	GA		09/06/2002	7.040	2,117,844						4,132,800	06/21/2002
00-1001063		OCEOLA TOWNSHIP	MI		03/14/2003	6.840	760,470						1,400,000	08/15/2002
00-1001076		HOUSTON	TX		10/01/2002	6.000	7,175,000						11,945,000	09/11/2002
00-1001090		MASON	OH		12/20/2002	5.960	8,587,922						12,497,959	11/07/2002
00-1001091		FINDLAY	OH		10/18/2002	5.830	2,993,671						4,780,000	10/07/2002
00-1001105		LOGAN	UT		09/05/2002	6.400	4,786,602						7,580,000	09/04/2002
00-1001106		PLYMOUTH	MI		11/13/2002	6.220	5,591,387						9,003,077	10/14/2002
00-1001123		HILLSBOROUGH	NC		10/09/2003	6.870	4,456,690						6,367,188	01/09/2003
00-1001124		FT MYERS	FL		06/26/2003	5.890	7,850,851						11,320,000	04/16/2003
00-1001132		VERNON	CA		10/24/2002	6.450	121,581						166,400	09/26/2002
00-1001135		MADISON	WI		12/20/2002	6.320	2,944,178						6,440,000	05/02/2002
00-1001138		CHARLOTTE	NC		10/10/2002	6.330	5,283,068						7,509,152	09/26/2002
00-1001147		AMERICAN FORK	UT		11/27/2002	6.000	962,316						4,510,909	10/12/2002
00-1001152		DALLAS	TX		12/20/2002	6.330	6,861,315						12,465,841	11/22/2002
00-1001153		MONTVALE	NJ		10/29/2002	6.790	1,252,986						1,940,000	10/18/2002
00-1001155		MODESTO	CA		12/10/2002	5.650	767,181						1,300,000	11/14/2002
00-1001161		PLEASANT GROVE	UT		11/15/2002	6.080	7,818,325						12,340,000	10/25/2002
00-1001165		CHESTERFIELD	VA		11/20/2002	5.690	8,781,144						26,300,000	11/05/2002
00-1001175		VIERA	FL		02/27/2004	6.540	11,301,847						14,859,227	05/09/2003
00-1001180		LOUISVILLE	KY		05/09/2003	5.800	5,630,973						10,100,000	03/01/2003
00-1001185		RALEIGH	NC		08/06/2004	6.290	24,105,598						39,550,000	12/19/2002
00-1001200		FAIRFIELD	NJ		05/02/2003	5.900	1,849,443						3,790,000	11/01/2002
00-1001201		NORTH BRUNSWICK	NJ		05/29/2003	5.550	5,593,807						10,500,000	04/07/2003
00-1001203		NILES	IL		12/30/2002	5.890	4,929,888						7,673,636	12/19/2002
00-1001208		JACKSONVILLE	FL		12/23/2002	5.880	8,719,916						16,760,000	10/22/2002
00-1001209		AURORA	CO		12/16/2002	5.950	3,171,742						5,956,364	12/06/2002
00-1001214		CINCINNATI	OH		12/10/2002	5.290	345,000						7,880,000	10/07/2002
00-1001215		EDISON	NJ		12/17/2002	5.500	12,993,772						33,470,000	10/22/2002
00-1001217		CINCINNATI	OH		12/10/2002	5.290	285,000						6,930,000	10/07/2002
00-1001218		CINCINNATI	OH		12/10/2002	5.290	205,000						5,070,000	10/07/2002
00-1001219		CINCINNATI	OH		12/10/2002	5.290	1,115,000						26,085,000	10/07/2002
00-1001220		CINCINNATI	OH		12/10/2002	5.290	285,000						29,550,571	11/02/2005
00-1001221		CINCINNATI	OH		12/10/2002	5.290	305,000						29,550,571	11/02/2005
00-1001222		CINCINNATI	OH		12/10/2002	5.420	260,000						29,550,571	11/02/2005
00-1001227		HOUSTON	TX		11/20/2002	6.590	1,025,021						3,145,001	11/02/2002
00-1001229		HOUSTON	TX		11/20/2002	6.550	780,136						3,285,001	11/02/2002
00-1001231		HOUSTON	TX		11/20/2002	6.630	624,647						2,435,001	11/02/2002
00-1001232		HOUSTON	TX		11/20/2002	7.480	915,914						6,480,000	11/02/2002
00-1001233		HOUSTON	TX		11/20/2002	6.470	477,428						1,490,001	11/02/2002
00-1001234		WALNUT CREEK	CA		11/20/2002	6.730	234,983						463,500	01/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	7,601,092						14,574,662	11/18/2002
00-1001244		PITTSBURGH	PA		02/08/2005	6.780	18,383,146						31,000,000	03/21/2003
00-1001249		CHESAPEAKE	VA		01/31/2003	5.660	84,023						148,600	01/16/2003
00-1001260		FINDLAY TOWNSHIP	PA		03/05/2003	6.690	1,362,343						3,220,930	02/17/2003
00-1001269		CITY OF COMMERCE	CA		02/27/2003	5.270	2,206,056						4,340,000	01/23/2003
00-1001271		WHITE MARSH	MD		03/05/2003	5.960	240,655						600,800	06/08/1993
00-1001279		PITTSBURGH	PA		12/23/2003	6.300	5,736,373						9,778,286	03/18/2003
00-1001281		PUYALLUP	WA		11/10/2003	6.370	183,002						296,400	02/13/2003
00-1001283		GARLAND	TX		03/03/2003	5.810	2,666,364						7,100,000	02/21/2003
00-1001291		MENLO	CA		09/10/2003	5.550	6,518,971						29,040,000	02/21/2003
00-1001293		ODESSA	TX		04/23/2003	5.740	8,611,829						15,121,771	03/21/2003
00-1001295		DENVER	CO		05/05/2003	5.930	732,582						3,760,000	04/14/2003
00-1001302		MENLO	CA		03/31/2003	5.550	3,456,988						21,286,220	02/21/2003

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001303		CORONA	CA		07/01/2003	5.160	511,825						675,300	05/31/2003
00-1001305		AUBURN HILLS	MI		07/15/2003	5.790	2,778,684						4,686,441	05/29/2003
00-1001308		CHICAGO	IL		07/22/2003	5.660	10,694,851						20,117,647	03/31/2003
00-1001310		SOLON	OH		04/28/2003	5.390	4,216,818						11,456,000	03/24/2003
00-1001311		ST. PETERSBURG	FL		06/24/2003	5.910	3,013,901						7,180,000	03/25/2003
00-1001312		ODESSA	TX		04/23/2003	5.740	2,454,371						20,490,000	03/21/2003
00-1001314		SALT LAKE CITY	UT		11/04/2003	6.270	5,340,796						8,363,356	04/09/2003
00-1001315		HEBRON	KY		04/16/2003	5.560	9,433,098						13,752,764	03/24/2003
00-1001316		CHARLOTTE	NC		09/02/2003	5.020	711,478						5,920,000	03/19/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	5.340	1,907,002						4,263,529	04/09/2003
00-1001320		RIVERSIDE	CA		05/22/2003	5.220	11,932,372						17,533,334	04/17/2003
00-1001324		ST PETE/PINELLAS PK	FL		09/08/2003	5.750	1,966,962						4,970,000	06/16/2003
00-1001327		MIDDLEBURG HEIGHTS	OH		06/02/2003	5.470	74,300						130,400	04/14/2003
00-1001328		MILFORD	OH		08/29/2003	5.410	4,821,173						12,692,500	06/05/2008
00-1001331		WALKER	MI		05/07/2003	5.170	3,172,811						8,304,000	03/17/2003
00-1001332		WALKER	MI		05/07/2003	5.780	274,934						1,880,000	03/18/2003
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.530	2,967,848						5,470,161	03/12/2003
00-1001334		CHARLESTON	SC		06/06/2003	5.310	1,075,187						2,186,194	03/21/2003
00-1001336		MT. PLEASANT	WI		05/02/2003	5.240	149,287						238,800	05/01/2003
00-1002001		WESTMONT	NJ		12/05/2002	4.880	913,202						11,070,000	10/22/2002
00-1002014		KNOXVILLE	TN		07/28/2003	5.650	2,958,037						5,240,000	07/15/2003
00-1002022		KIRKLAND	WA		04/17/2003	5.810	5,469,965						8,150,000	04/14/2003
00-1002023		FRAMINGHAM	MA		05/07/2003	5.740	7,536,318						12,156,965	03/21/2003
00-1002028		MADISON	WI		11/25/2003	6.360	4,155,462						10,230,000	04/07/2003
00-1002030		LA PALMA	CA		04/28/2003	5.780	9,819,193						15,537,455	04/24/2003
00-1100002		MAINEVILLE	OH		04/10/2004	6.010	282,053						535,200	10/06/2003
00-1100005		BEAVER CREEK	OH		04/10/2004	6.010	282,053						581,700	10/06/2003
00-1100008		KANSAS CITY	MO		05/12/2003	5.630	1,833,318						3,257,222	04/07/2003
00-1100009		DAVIE	FL		11/06/2003	5.290	1,358,904						7,200,000	05/02/2003
00-1100011		GAINESVILLE	FL		02/13/2004	5.900	2,994,455						4,259,189	08/05/2003
00-1100012		PITTSBURGH	PA		05/13/2003	5.100	6,401,488						19,433,333	05/12/2003
00-1100016		CONYERS	GA		06/04/2003	5.570	3,404,265						9,071,429	04/15/2003
00-1100018		CUMBERLAND	MD		09/29/2003	7.980	2,666,059						15,821,918	09/15/2003
00-1100026		JACKSONVILLE	FL		08/28/2003	5.760	97,109						139,400	05/20/2003
00-1100028		NEW YORK	NY		08/07/2003	5.060	9,682,134						25,322,000	07/11/2003
00-1100029		CHICAGO	IL		08/04/2003	5.300	1,898,893						6,250,000	06/24/2003
00-1100030		CHICAGO	IL		08/04/2003	5.300	1,844,639						5,490,000	06/24/2003
00-1100031		KALAMAZOO	MI		09/15/2003	4.650	4,174,807						9,311,538	08/12/2003
00-1100032		BLOOMINGTON	IN		08/07/2003	5.180	2,229,159						3,765,517	06/11/2003
00-1100036		MOORESVILLE	NC		08/05/2003	5.280	3,542,943						12,765,000	06/24/2003
00-1100045		RANCHO BERNARDO	CA		07/24/2003	5.680	1,210,139						2,800,001	06/03/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.800	2,818,211						5,225,000	12/11/2003
00-1100047		GLEN CARBON	MO		11/14/2003	6.170	6,177,282						9,560,000	09/17/2003
00-1100051		GAINESVILLE	FL		09/16/2004	5.960	9,819,732						13,757,857	07/30/2003
00-1100052		PITTSBURGH	PA		06/09/2003	5.070	200,124						317,200	06/03/2003
00-1100053		OMAHA	NE		07/01/2003	5.510	3,943,390						6,200,000	07/03/2003
00-1100056		NORTHBROOK	IL		08/14/2003	5.670	2,022,427						3,210,000	07/08/2003
00-1100058		MARYSVILLE	WA		07/16/2003	5.300	71,436						206,400	07/14/2003
00-1100064		SAN MATEO	CA		08/06/2003	5.360	4,012,354						6,414,286	07/08/2003
00-1100065		TUCSON	AZ		08/22/2003	4.900	471,830						4,230,000	07/10/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.590	2,744,602						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.590	2,636,263						4,760,699	08/23/2003
00-1100071		LEXINGTON	KY		02/19/2004	6.410	2,573,776						4,290,000	12/10/2003
00-1100073		SAN FRANCISCO	CA		08/06/2003	5.070	3,185,051						5,192,000	06/17/2003
00-1100074		SAN DIEGO	CA		08/07/2003	5.320	1,643,325						3,006,667	07/08/2003
00-1100075		SAN DIEGO	CA		08/28/2003	5.370	2,408,048						4,610,000	07/10/2003
00-1100080		GREENDALE	WI		09/02/2003	4.600	1,177,803						2,949,375	08/15/2003
00-1100083		LOUISVILLE	KY		07/29/2003	4.520	2,085,794						7,190,000	06/30/2003
00-1100094		JACKSONVILLE	FL		10/10/2003	5.040	3,182,098						6,288,000	08/07/2003
00-1100097		SALEM	OR		10/21/2003	4.870	4,184,939						6,162,373	09/11/2003
00-1100099		HUNTSVILLE	AL		08/19/2003	5.040	2,958,980						5,500,000	07/08/2003
00-1100100		FT. LAUDERDALE	FL		08/19/2003	5.040	3,672,040						6,600,000	07/15/2003

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100109		MILFORD	OH		09/23/2003	5.350	1,647,291						3,770,588	08/01/2003
00-1100112		JUPITER	FL		11/26/2003	5.900	2,627,685						6,193,846	11/14/2006
00-1100116		BRIGHTON	MI		12/01/2003	6.060	5,761,753						19,269,013	02/04/2005
00-1100118		MANASSAS	VA		09/24/2003	5.420	88,287						139,200	09/10/2003
00-1100121		WAYNE	NJ		12/01/2003	6.080	3,678,865						6,453,333	10/10/2003
00-1100122		ROCKVILLE	MD		10/01/2003	5.970	5,558,888						8,520,000	09/25/2003
00-1100123		ROCKVILLE	MD		10/01/2003	5.970	5,558,888						8,690,000	09/25/2003
00-1100124		JESSUP	MD		10/01/2003	5.970	4,496,160						6,880,000	09/25/2003
00-1100125		SANTA FE	NM		09/15/2003	5.690	2,468,626						4,270,000	08/13/2003
00-1100126		ORANGE PARK	FL		12/17/2003	5.250	95,713						141,800	09/22/2003
00-1100128		JACKSONVILLE	FL		12/29/2003	5.250	154,052						236,600	10/23/2003
00-1100131		CONCORD	NH		09/30/2003	5.760	1,113,119						10,740,000	09/25/2003
00-1100132		BRIGHTON	MI		10/09/2003	6.020	2,438,314						10,543,060	02/04/2005
00-1100153		BUTLER	PA		12/11/2003	6.000	1,391,440						3,798,512	11/11/2003
00-1100154		MARS	PA		10/22/2003	6.000	5,253,360						10,940,000	10/09/2003
00-1100155		CLAY	NY		06/07/2004	5.750	7,985,056						12,018,113	04/27/2004
00-1100157		LEXINGTON	KY		12/04/2003	5.290	2,489,498						5,830,000	10/30/2003
00-1100158		ANNAPOLIS	MD		02/27/2004	5.160	1,819,071						5,816,000	02/09/2004
00-1100159		WOODLAWN	MD		02/27/2004	5.560	1,601,108						2,697,227	02/25/2004
00-1100163		RESTON	VA		10/27/2003	6.070	3,660,438						6,707,143	10/15/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.930	2,787,756						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.050	2,867,160						4,880,000	10/09/2003
00-1100178		PITTSBURGH	PA		04/01/2005	6.500	22,215,933						31,600,000	12/18/2003
00-1100185		MONTGOMERY	AL		11/03/2003	5.940	299,254						428,100	10/20/2003
00-1100186		MONTGOMERY	AL		11/03/2003	5.940	257,253						376,800	10/20/2003
00-1100188		MAINEVILLE	OH		10/21/2003	5.760	88,884						535,200	10/06/2003
00-1100189		BEAVER CREEK	OH		10/21/2003	5.760	129,216		(304)				581,700	10/06/2003
00-1100195		HOUSTON	TX		11/21/2003	6.480	1,959,494						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.480	2,001,097						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		11/21/2003	6.480	1,281,368						1,995,921	11/12/2003
00-1100202		LYSANDER	NY		12/10/2003	5.520	3,274,670						7,632,078	11/25/2003
00-1100205		FARMINGTON HILLS	MI		11/10/2003	5.620	198,130						336,600	10/13/2003
00-1100215		ANAHEIM	CA		08/02/2004	6.480	3,008,659						4,890,000	12/03/2003
00-1100216		ANAHEIM	CA		08/02/2004	6.480	2,335,079						4,070,000	11/22/2003
00-1100217		LAS VEGAS	NV		12/30/2003	5.990	1,649,757						2,715,447	11/08/2003
00-1100218		ALEXANDRIA	VA		11/10/2003	5.440	15,000,000						19,181,744	11/03/2003
00-1100220		RENTON	WA		01/14/2004	5.750	8,404,628						12,824,497	12/30/2003
00-1100223		PITTSBURGH	PA		10/30/2003	6.500	2,962,874						5,016,000	10/23/2003
00-1100225		EDGEWATER	NJ		12/17/2003	5.660	36,995,988						123,972,000	05/03/2005
00-1100226		INDIANAPOLIS	IN		10/24/2003	5.670	1,960,000						3,672,525	10/21/2003
00-1100230		LAKE OSWEGO	OR		01/14/2004	5.750	4,070,855						5,953,337	12/23/2003
00-1100232		RIALTO	CA		11/21/2003	5.700	3,925,806						14,016,793	01/06/2006
00-1100235		GARNER	NC		12/09/2003	5.620	3,270,141						5,028,986	11/25/2003
00-1100236		HARTFORD	CT		12/23/2003	5.690	26,556,430						58,859,678	12/06/2003
00-1100239		LOGAN	UT		03/18/2004	6.060	4,998,585						8,220,000	12/10/2003
00-1100240		MARGATE	FL		03/03/2004	6.010	9,613,297						14,223,471	12/22/2003
00-1100244		ALBUQUERQUE	NM		01/29/2004	5.600	4,425,348						7,160,000	11/15/2003
00-1100245		INDIANAPOLIS	IN		12/23/2003	5.700	5,386,964						7,501,255	12/11/2003
00-1100246		INDIANAPOLIS	IN		12/29/2003	5.700	8,978,272						12,527,778	12/11/2003
00-1100247		CLEARFIELD	UT		12/04/2003	5.950	1,473,267						2,512,500	11/17/2003
00-1100248		OCEANSIDE	CA		02/05/2004	5.650	1,837,933						3,878,518	12/11/2003
00-1100252		PHILADELPHIA	PA		09/29/2004	5.150	5,652,163						7,551,566	05/27/2004
00-1100253		LAKE FOREST	IL		12/04/2003	6.030	1,103,286						1,700,000	11/30/2003
00-1100255		CARTERET	NJ		12/30/2003	6.550	1,235,074						2,170,000	12/08/2003
00-1100256		WEST SACRAMENTO	CA		01/12/2004	5.850	9,337,223						13,781,429	12/04/2003
00-1100261		LAS VEGAS	NV		01/21/2004	5.730	802,655						7,350,000	11/22/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	3,331,061						6,009,231	12/18/2003
00-1100270		NEW BEDFORD	MA		12/03/2003	5.900	5,255,370						7,500,000	11/06/2003
00-1100287		SPRING HILL	FL		12/19/2003	5.680	3,000,000						4,530,000	12/09/2003
00-1100296		CINCINNATI	OH		01/21/2004	5.960	2,961,195						6,424,000	01/19/2004
00-1100302		GARDEN GROVE	CA		05/02/2005	6.380	493,050						437,400	12/20/2003
00-1100306		BURBANK	CA		08/10/2004	6.070	3,913,378						12,740,000	01/12/2004

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100317		BUFFALO	NY		03/09/2004	5.870	2,236,212						3,754,054	02/26/2004
00-1100332		ALBUGUERQUE	NM		01/29/2004	7.200	1,535,408						2,400,000	12/30/2003
00-1100334		GUADALUPE	AZ		04/01/2004	5.460	1,243,299						5,420,000	02/06/2004
00-1100335		WALKER	MI		02/12/2004	4.530	78,749						134,920	01/19/2004
00-1100339		PORTLAND	OR		03/22/2004	5.830	2,772,008						4,480,000	03/08/2004
00-1100343		HILTON HEAD	SC		04/14/2004	6.600	2,113,286						17,120,000	04/05/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.650	2,233,498						3,760,000	04/29/2004
00-1100347		VISALIA	CA		07/14/2004	5.320	1,218,022						3,145,001	05/24/2004
00-1100363		LAS VEGAS	NV		04/07/2004	5.460	7,830,387						11,667,305	03/10/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.950	2,444,436						4,340,000	05/14/2004
00-1100366		PORT ROYAL	SC		07/08/2004	5.220	9,088,780						13,913,514	05/26/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.710	3,372,501						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.950	2,553,395						3,750,000	05/12/2004
00-1100373		RANCHO CUCAMONGA	CA		12/30/2004	6.120	4,291,137						6,900,000	04/06/2004
00-1100374		ST. JAMES CITY	FL		04/23/2004	5.830	2,493,013						3,780,000	03/26/2004
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	2,766,230						6,895,385	06/12/2004
00-1100377		SANTA CLARA	CA		12/15/2004	4.960	811,049						1,140,000	05/08/2004
00-1100378		GLENDALE	WI		04/28/2005	6.250	10,890,388						17,280,000	05/07/2004
00-1100384		OCALA	FL		11/12/2004	5.320	495,544						754,500	06/04/2004
00-1100389		WESTLAND	MI		05/24/2004	5.430	6,199,588						9,320,000	04/08/2004
00-1100394		FT. WAYNE	IN		05/14/2004	5.230	2,459,806						4,000,000	04/27/2004
00-1100397		BOYNTON BEACH	FL		08/30/2004	5.600	3,634,617						6,090,000	05/10/2004
00-1100399		OREGON CITY	OR		07/05/2005	5.310	363,643						487,500	06/02/2004
00-1100402		SEATTLE	WA		05/20/2004	5.670	475,701						652,800	05/03/2004
00-1100403		BAKERSFIED	CA		05/20/2004	4.900	164,919						375,000	03/24/2004
00-1100404		SAN DIEGO	CA		05/26/2004	5.050	12,180,990						21,680,000	03/24/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	4,810,114						8,128,095	04/08/2004
00-1100407		BURBANK	CA		08/10/2004	6.000	3,869,821						10,260,000	05/07/2004
00-1100408		LIBERTY	MO		06/01/2004	4.650	1,235,845						3,790,000	04/29/2004
00-1100409		PLEASANT PRAIRIE	WI		07/27/2004	5.790	5,374,751						8,773,333	05/27/2004
00-1100414		BOURNE	MA		05/05/2004	5.540	3,991,180						6,630,000	04/26/2004
00-1100417		GRAND BLANC	MI		04/29/2004	4.340	274,208						411,200	04/14/2004
00-1100418		TORRANCE	CA		11/30/2004	5.000	139,833						978,000	04/13/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.250	2,590,061						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	1,237,962						3,690,000	09/03/2004
00-1100428		STERLING	VA		06/02/2004	5.100	343,840						471,400	06/02/2004
00-1100429		GRESHAM	OR		05/28/2004	5.150	6,467,078						9,070,000	05/26/2004
00-1100431		GUADALUPE	AZ		04/01/2004	5.460	2,400,069						5,420,000	02/06/2004
00-1100432		FARMINGTON HILLS	MI		11/04/2005	5.690	15,791,876						92,880,000	04/26/2004
00-1100440		TEANECK	NJ		05/04/2005	5.400	5,366,867						8,620,000	06/11/2004
00-1100447		LUBBOCK	TX		06/21/2004	5.800	8,108,519						14,410,000	06/02/2004
00-1100456		ATLANTA	GA		07/26/2005	6.740	235,876						337,500	07/01/2004
00-1100458		LINCOLNTON	NC		07/20/2004	6.480	5,844,928						40,126,292	07/01/2004
00-1100461		ALEXANDRIA	VA		05/28/2004	5.310	35,125,200						46,770,000	05/27/2004
00-1100462		UNION CITY	CA		09/15/2004	5.500	105,199						160,200	05/26/2004
00-1100464		GAINESVILLE	FL		05/26/2004	5.840	2,358,761						3,872,268	05/24/2004
00-1100475		ITHACA	NY		06/25/2004	7.260	3,009,728						37,660,000	06/23/2004
00-1100479		OXNARD	CA		02/18/2005	5.650	3,231,117						5,160,000	11/19/2004
00-1100485		CAPE CORAL	FL		12/22/2004	5.000	302,696						531,600	11/22/2004
00-1100487		HILLIARD	OH		01/06/2005	6.600	1,267,129						2,020,000	06/14/2004
00-1100492		FULLERTON	CA		06/24/2004	5.640	136,231						190,600	06/17/2004
00-1100497		KENT	WA		08/23/2004	6.290	2,617,358						5,235,146	08/20/2004
00-1100499		CINCINNATI	OH		07/01/2005	5.490	197,681						674,000	11/18/2004
00-1100501		SAN DIEGO	CA		07/22/2004	5.700	7,081,497						11,120,000	07/08/2004
00-1100512		MESA	AZ		08/24/2004	5.690	1,121,586						3,000,000	07/13/2004
00-1100515		TRAVERSE CITY	MI		05/09/2005	5.290	2,545,372						4,615,000	05/05/2005
00-1100519		MILWAUKEE	WI		04/20/2006	7.260	2,994,928						7,350,000	08/05/2004
00-1100524		INDIANAPOLIS	IN		01/10/2004	5.300	3,287,896						11,150,000	03/30/2004
00-1100533		DAVENPORT	IA		10/01/2004	6.190	2,381,127						5,400,000	07/07/2004
00-1100565		MEMPHIS	TN		11/24/2004	6.550	2,265,588						5,404,389	11/24/2004
00-1100569		CINCINNATI	OH		09/21/2004	5.560	393,753						623,600	08/23/2004
00-1100570		FT. THOMAS	KY		09/21/2004	5.690	5,038,728						8,062,840	08/23/2004

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100574		WINSTON SALEM	NC		09/16/2004	6.170	2,672,790						6,640,000	09/10/2004
00-1100577		FORSYTH	NC		09/16/2004	6.170	3,428,480						7,520,000	09/10/2004
00-1100581		CHARLOTTE	NC		05/11/2005	6.000	7,209,846						51,881,428	09/22/2004
00-1100583		BOSTON	MA		09/27/2004	6.250	9,688,432						14,344,020	09/17/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	2,835,622						4,705,000	10/14/2004
00-1100598		FARMERS BRANCH	TX		12/16/2004	6.370	1,350,768						3,410,000	11/04/2004
00-1100599		FARMERS BRANCH	TX		12/16/2004	6.370	2,752,831						5,420,000	11/04/2004
00-1100601		DALLAS	TX		12/16/2004	6.370	2,162,050						5,600,000	11/04/2004
00-1100602		HOUSTON	TX		12/16/2004	6.370	2,161,228						4,940,000	11/04/2004
00-1100603		HOUSTON	TX		12/16/2004	6.370	1,408,902						3,680,000	11/04/2004
00-1100638		FARMINGTON HILLS	MI		11/03/2004	4.980	1,236,381						2,260,000	11/03/2004
00-1100640		MANHATTAN	KS		11/03/2004	6.020	1,759,521						3,040,000	10/22/2004
00-1100641		HUNT VALLEY	MD		10/14/2004	5.770	1,265,254						1,875,000	10/12/2004
00-1100642		ROCKVILLE	MD		11/01/2004	5.710	587,891						1,027,200	10/04/2007
00-1100644		WANAQUE	NJ		12/21/2004	5.540	1,000,000						2,448,000	10/18/2004
00-1100647		CHICAGO	IL		11/30/2004	4.790	103,608						206,400	10/16/2004
00-1100648		PHOENIX	AZ		11/15/2004	5.480	1,260,728						2,315,000	10/21/2004
00-1100649		KNOXVILLE	TN		11/04/2004	5.970	3,769,561						5,600,000	10/19/2004
00-1100660		MIAMI	FL		04/13/2005	5.510	377,663						711,000	02/04/2005
00-1100668		PORT ROYAL	SC		01/31/2006	5.850	6,762,555						22,128,947	11/04/2004
00-1100676		SALEM	OR		08/04/2005	5.740	3,668,881						5,111,553	12/10/2004
00-1100677		LAS VEGAS	NV		02/18/2005	5.890	5,126,734						8,070,000	11/18/2004
00-1100678		MOKENA	IL		11/22/2004	5.470	3,613,298						5,434,578	11/15/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	12,452,553						43,332,203	11/10/2004
00-1100685		TWINSBURG	OH		04/14/2005	5.990	3,835,307						7,722,930	12/14/2007
00-1100691		CINCINNATI	OH		01/04/2005	5.290	197,592						674,000	11/18/2004
00-1100694		BOULDER	CO		12/29/2004	7.500	8,249,952						13,500,000	12/13/2004
00-1100696		KANSAS CITY	MO		11/22/2004	5.690	1,372,715			335,556			3,802,247	09/14/2007
00-1100697		CLEARFIELD	UT		01/28/2005	5.980	2,998,587						4,990,000	01/17/2005
00-1100698		ALGONQUIN	IL		03/02/2005	5.620	7,956,225						12,010,000	12/07/2004
00-1100700		DOWNES GROVE	IL		12/16/2004	5.430	2,997,010						4,569,390	10/22/2004
00-1100705		NORTH READING	MA		12/01/2004	5.120	7,500,000						11,550,000	11/29/2004
00-1100706		GLENDALE	AZ		02/14/2005	5.950	4,730,000						5,938,236	01/04/2005
00-1100712		COMPTON	CA		12/30/2004	5.300	4,701,076						7,019,535	11/10/2004
00-1100717		FARMERS BRANCH	TX		12/16/2004	6.370	795,082						3,410,000	11/04/2004
00-1100718		FARMERS BRANCH	TX		12/16/2004	6.370	787,822						5,420,000	11/04/2004
00-1100720		HOUSTON	TX		12/16/2004	6.370	885,879						4,940,000	11/04/2004
00-1100721		DALLAS	TX		12/16/2004	6.370	1,464,436						5,600,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.370	1,110,326						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.590	1,946,721						7,176,000	02/05/2005
00-1100724		CAYCE	SC		05/10/2005	5.540	5,250,000						10,365,000	12/09/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	4,448,947						10,157,642	01/14/2005
00-1100731		FARMINGTON HILLS	MI		09/30/2005	6.070	11,829,685						83,790,000	09/15/2005
00-1100732		KENNEWICK	WA		09/19/2005	5.680	5,813,880						9,576,000	03/24/2005
00-1100737		YORBA LINDA	CA		02/28/2006	5.740	12,074,371						19,596,296	01/03/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.780	1,444,541						4,930,000	12/27/2004
00-1100739		BRIGHTON	MI		03/03/2005	5.660	3,430,477						24,780,000	02/04/2005
00-1100741		TOTOWA	NJ		06/02/2005	5.940	6,106,707						9,133,333	05/09/2005
00-1100755		SPARTANBURG	SC		03/01/2005	5.650	1,315,167						2,260,000	12/11/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.170	5,108,190						9,000,000	12/20/2005
00-1100759		BOISE	ID		03/04/2005	5.670	12,561,329						18,000,000	02/04/2005
00-1100760		TAYLOR	MI		04/07/2005	5.580	4,352,920						6,430,000	03/24/2005
00-1100762		BEAVERTON	OR		06/21/2005	5.290	6,271,233						11,694,000	05/18/2005
00-1100765		CHICAGO	IL		05/19/2005	5.770	1,885,287						22,800,000	03/31/2003
00-1100768		FRISCO	TX		06/02/2005	5.780	4,541,005						6,266,355	04/28/2005
00-1100771		LUBBOCK	TX		05/18/2005	5.870	2,753,938						4,619,355	04/27/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.580	3,569,655						12,780,000	03/19/2005
00-1100775		CONYERS	GA		04/04/2005	5.340	3,123,681						5,378,182	03/17/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	9,918,007						15,021,177	03/14/2005
00-1100781		BROOKLYN PARK	MN		04/18/2005	5.630	5,638,578						8,280,000	03/17/2005
00-1100783		AUSTIN	TX		04/14/2005	5.230	2,000,000						9,705,769	04/11/2007
00-1100787		SCHAUMBURG	IL		03/22/2006	5.510	4,643,899						13,110,000	03/24/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100794		SARASOTA	FL		04/21/2005	5.620	342,408						494,400	04/13/2005
00-1100796		TAMPA	FL		02/14/2006	5.280	2,561,046						5,720,000	04/28/2005
00-1100804		NAPLES	FL		05/26/2005	5.830	2,000,000						3,100,000	04/28/2005
00-1100806		RENO	NV		03/15/2005	5.420	6,363,660						11,621,428	03/02/2005
00-1100807		ELLENWOOD	GA		06/24/2005	5.910	5,439,455						7,900,000	04/25/2005
00-1100810		ST. CLAIR SHORES	MI		05/05/2005	5.730	2,055,370						6,518,519	07/20/2007
00-1100813		RANCHO CUCAMONGA	CA		05/09/2005	5.570	2,138,882						3,335,714	03/23/2005
00-1100816		TORRANCE	CA		04/03/2006	5.940	3,327,216						4,394,118	06/16/2005
00-1100817		ROCKY HILL	CT		12/28/2005	5.770	5,437,895						10,340,000	12/06/2005
00-1100820		LEXINGTON	KY		05/12/2005	5.650	16,371,506						22,432,128	05/09/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.730	10,299,160						17,257,500	04/13/2005
00-1100823		KENT	WA		05/19/2005	5.400	221,851						355,677	12/06/2001
00-1100824		OMAHA	NE		05/12/2005	6.050	11,152,528						15,088,421	05/12/2005
00-1100826		DUQUESNE	PA		06/03/2005	5.620	2,569,855						14,000,000	05/19/2006
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	5,196,812						9,550,444	05/26/2005
00-1100829		COLUMBUS	OH		09/30/2005	5.470	15,357,485						21,470,370	08/08/2003
00-1100830		NORTHVILLE	MI		05/23/2005	5.150	11,000,000						17,018,571	05/05/2005
00-1100832		FREDERICK	MD		11/01/2005	5.270	13,127,453						20,013,913	07/25/2005
00-1100833		WHITE MARSH	MD		05/31/2005	6.180	174,000						600,800	05/19/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	1,178,256						2,756,667	05/17/2005
00-1100847		COSTA MESA	CA		06/01/2005	5.520	1,792,809						3,080,000	04/16/2005
00-1100849		BUFFALO GROVE	IL		07/21/2005	5.320	2,400,000						5,640,000	07/12/1995
00-1100850		BUFFALO GROVE	IL		07/21/2005	5.320	2,000,000						5,772,727	07/12/1995
00-1100851		PINEVILLE	NC		06/08/2005	5.730	787,813						2,980,000	05/26/2005
00-1100853		PALO ALTO	CA		10/03/2005	5.470	4,524,578						9,140,000	06/03/2005
00-1100856		NAPLES	FL		06/30/2005	5.450	18,825,864						35,381,740	06/09/2005
00-1100857		COLORADO SPRINGS	CO		06/15/2005	5.680	2,188,141						5,971,429	05/26/2005
00-1100858		SANTA ROSA	CA		06/21/2005	5.100	7,834,017						14,808,000	05/24/2005
00-1100859		ROCKVILLE	MD		07/13/2005	5.420	4,801,609						8,005,634	07/12/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	2,560,662						6,314,487	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	8,548,839						24,100,952	07/07/2005
00-1100866		SAN DIEGO	CA		10/30/2006	5.830	4,475,641						7,819,355	05/25/2005
00-1100867		CARSON	CA		07/27/2005	5.290	2,138,063						3,583,333	07/14/2005
00-1100868		REDMOND	WA		09/08/2006	5.880	17,875,166						25,207,407	06/29/2005
00-1100877		FAIRFIELD	NJ		07/06/2005	5.420	7,716,871						12,052,500	05/06/2005
00-1100879		SALT LAKE CITY	UT		10/28/2005	5.330	2,156,403						3,336,364	07/06/2005
00-1100882		CANONSBURG	PA		07/07/2005	5.500	3,286,220						5,690,000	07/06/2005
00-1100884		HAUPPAUGE	NY		07/27/2005	5.220	22,237,500						34,007,353	07/14/2005
00-1100886		NEW ALBANY	IN		08/18/2005	5.330	3,937,168						6,611,868	06/25/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	7,174,766						10,086,667	05/23/2005
00-1100890		SALT LAKE CITY	UT		01/13/2006	5.390	143,562						279,300	11/01/2005
00-1100894		GULF SHORES	AL		06/28/2005	5.630	5,179,993						8,700,000	06/27/2005
00-1100901		PORT RICHEY	FL		08/09/2005	5.320	1,403,767						4,822,963	06/25/2005
00-1100904		DENVER	CO		08/29/2005	5.150	2,565,265						17,272,500	07/22/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	8,332,284						10,660,000	07/05/2005
00-1100906		GURNEE	IL		07/28/2005	5.150	10,233,894						22,584,000	07/25/2007
00-1100907		EDGEWATER	NJ		07/08/2005	5.650	7,676,944						165,296,000	05/03/2005
00-1100908		NEW YORK	NY		07/27/2005	5.490	3,000,000						17,265,000	07/13/2005
00-1100912		CANONSBURG	PA		08/05/2005	5.250	2,448,470						4,416,667	08/01/2005
00-1100915		NASHVILLE	TN		06/07/2006	5.390	10,074,595						13,805,000	08/18/2005
00-1100916		NASHVILLE	TN		06/20/2006	5.800	4,433,415						6,270,000	09/08/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.830	4,667,681						12,700,000	10/24/2007
00-1100918		IONIA	MI		08/16/2005	5.470	1,290,709						1,875,000	07/14/2005
00-1100920		BEAVERTON	OR		08/09/2005	5.110	5,553,635						8,242,000	08/05/2005
00-1100921		ROCKY RIVER	OH		07/29/2005	5.810	3,195,455						5,880,000	06/21/2005
00-1100923		NAPLES	FL		07/29/2005	5.870	1,559,215						2,990,000	07/14/2005
00-1100924		AUSTIN	TX		07/19/2005	4.970	10,339,592						13,240,000	07/15/2005
00-1100925		PLANO	TX		09/15/2005	5.160	12,000,000						18,752,000	08/30/2005
00-1100926		ASHWAUBENON	WI		10/14/2005	5.060	3,303,621						5,740,000	09/02/2005
00-1100927		ANN ARBOR	MI		08/09/2005	4.980	3,576,591						7,491,892	07/07/2005
00-1100928		TAMPA	FL		09/01/2005	5.280	5,538,351						12,320,000	08/19/2005
00-1100929		LONG BEACH	CA		08/30/2005	5.610	2,156,960						3,230,000	08/23/2005

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100930		DACULA	GA		08/12/2005	4.900	4,000,000						27,335,175	06/08/2005
00-1100932		BELLEVUE	WA		08/30/2005	4.870	3,260,002						6,362,185	08/04/2005
00-1100933		INDIANAPOLIS	IN		11/10/2005	5.330	2,806,461						5,670,000	08/12/2005
00-1100939		SHELBY TOWNSHIP	MI		08/24/2005	5.550	4,391,862						6,220,000	08/19/2005
00-1100943		DURHAM	NC		09/15/2005	5.030	480,000						774,000	09/06/2005
00-1100946		GLEN BURNIE	MD		07/29/2005	5.090	307,534						415,200	07/26/2005
00-1100947		ELDERSBURG	MD		08/31/2005	5.290	2,572,384						3,845,833	08/15/2005
00-1100952		KANSAS CITY	KS		08/18/2005	5.080	2,561,675						4,270,051	07/13/2005
00-1100955		SAVANNAH	GA		08/18/2005	6.350	189,010		32,504				442,593	08/18/2005
00-1100956		BRIDGEPORT	NJ		09/16/2005	5.150	4,527,500						28,299,042	08/04/2005
00-1100957		BRIEDGEPORT	NJ		09/16/2005	5.150	4,875,000						7,757,455	08/04/2005
00-1100958		JANESVILLE	WI		11/01/2005	5.440	1,601,002						4,346,667	08/27/2005
00-1100959		SAN DIEGO	CA		09/13/2005	7.180	3,990,880						8,050,000	09/06/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,716,366						7,076,471	06/03/2005
00-1100963		SAN DIEGO	CA		09/13/2005	6.160	1,438,145						3,840,000	09/06/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	13,000,000						21,024,631	08/19/2005
00-1100970		DENVER	CO		09/26/2005	5.430	16,943,954						22,914,063	09/09/2005
00-1100975		VANCOUVER	WA		05/12/2006	5.620	18,349,347						25,020,000	11/03/2005
00-1100978		SANTA CLARA	CA		02/02/2006	5.520	328,207						450,600	08/13/2005
00-1100981		CAROL STREAM	IL		10/11/2005	5.380	1,143,978						2,190,000	08/17/2005
00-1100982		VISTA	CA		09/30/2005	5.290	3,776,070						7,900,000	09/21/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.490	1,762,971						2,810,000	10/20/2005
00-1100989		BRIDGETON	MO		10/13/2005	5.560	1,043,297						1,630,000	08/17/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.400	4,833,375						46,720,000	12/27/2005
00-1100991		ROCKVILLE	MD		05/31/2006	5.320	3,510,402						8,390,000	12/27/2005
00-1100992		SOUTHGATE	MI		10/14/2005	5.420	3,230,504						4,336,047	10/11/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	4,800,000						35,781,818	08/12/2005
00-1100997		CHEEKTOWAGA	NY		11/17/2005	5.690	6,271,584						10,383,631	11/01/2005
00-1100998		OXNARD	CA		10/11/2005	5.400	950,077						2,265,000	09/15/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.450	4,823,225						7,920,000	09/13/2005
00-1101001		PHOENIX	AZ		10/04/2005	5.480	4,516,608						10,000,000	09/07/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.590	5,284,020						8,230,000	09/09/2005
00-1101004		REDLANDS	CA		10/18/2005	5.430	4,407,392						6,737,746	09/02/2005
00-1101006		GAINESVILLE	FL		10/12/2005	5.740	1,346,245						24,920,000	09/06/2005
00-1101007		TAMPA	FL		12/08/2005	5.640	2,857,994						5,200,000	10/31/2005
00-1101012		LEXINGTON	KY		11/30/2005	5.110	3,179,352						7,612,308	10/20/2005
00-1101018		PROVO	UT		08/23/2006	5.800	2,595,490						5,700,000	04/15/2006
00-1101019		DALLAS	TX		01/19/2006	5.570	3,773,537						10,909,091	01/10/2006
00-1101021		AUSTIN	TX		10/07/2005	5.320	19,402,766						25,038,168	10/05/2005
00-1101023		MORRISVILLE	NC		12/08/2005	5.410	11,010,590						15,000,000	11/17/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.700	4,461,526						7,150,000	10/17/2005
00-1101026		ALPHARETTA	GA		10/19/2005	5.100	8,500,000						10,723,600	10/05/2005
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	20,045,215						30,140,526	09/29/2005
00-1101028		ARLINGTON	VA		11/14/2005	5.050	23,495,913						37,027,826	11/11/2005
00-1101030		PHOENIX	AZ		04/20/2006	5.600	2,716,992			776,617			6,125,000	03/01/2006
00-1101031		PLANO	TX		12/01/2005	5.170	7,790,326						20,670,000	11/16/2005
00-1101033		RALEIGH	NC		01/13/2006	6.860	25,489,530						124,450,000	01/09/2006
00-1101035		FOOTHILL RANCH	CA		03/30/2006	5.590	8,227,236						12,530,000	02/17/2006
00-1101037		MIRAMAR	FL		03/22/2007	5.430	1,705,740						3,530,000	12/08/2005
00-1101038		MIRAMAR	FL		03/22/2007	5.200	698,747						3,530,000	12/08/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	40,000,000						60,218,182	01/05/2006
00-1101040		RALEIGH	NC		05/25/2006	5.550	23,164,616						30,046,316	12/08/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.650	5,276,782			1,470,274			10,250,000	10/26/2005
00-1101042		BELLEVUE	WA		11/18/2005	5.950	4,466,920						10,628,876	11/16/2005
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.640	3,638,930						6,030,000	11/30/2005
00-1101051		SAN DIEGO	CA		11/15/2005	5.420	3,031,744						4,536,000	10/08/2005
00-1101052		OCALA	FL		12/20/2005	5.340	7,000,000						10,946,250	10/31/2005
00-1101053		FARMINGTON HILLS	MI		09/30/2005	5.870	4,926,250						83,790,000	09/15/2005
00-1101056		ELLICOTT CITY	MD		12/08/2005	5.550	20,100,000						26,285,000	11/23/2005
00-1101057		MILFORD	OH		11/30/2005	6.760	2,070,848						25,385,000	06/05/2008
00-1101058		CINCINNATI	OH		12/09/2005	5.960	1,745,399						29,550,571	11/02/2005
00-1101059		CINCINNATI	OH		12/09/2005	5.960	1,357,533						29,550,571	11/02/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101060		CINCINNATI	OH		12/09/2005	5.960	969,666						29,550,571	11/02/2005
00-1101068		SAN DIEGO	CA		02/01/2006	6.240	18,700,000						27,260,000	12/08/2005
00-1101069		SAN DIEGO	CA		02/01/2006	6.240	7,597,000						13,470,000	12/08/2005
00-1101071		ROSEVILLE	CA		12/22/2005	5.450	7,367,928						11,472,733	11/18/2005
00-1101072		SEATTLE	WA		12/20/2005	6.170	8,187,981						17,257,496	12/08/2005
00-1101074		RALEIGH	NC		01/13/2006	6.120	28,825,224						124,450,000	01/09/2006
00-1101076		HOLLY SPRINGS	NC		12/20/2005	5.760	2,787,369						3,783,333	12/19/2005
00-1101084		KENNESAW	GA		11/21/2005	5.830	9,171,987						14,896,460	10/21/2005
00-1101086		HARTFORD	CT		02/16/2006	5.000	18,244,999						58,384,764	01/04/2006
00-1101090		DALLAS	TX		01/19/2006	5.570	1,841,373						11,881,188	01/10/2006
00-1101091		OAKLAND	CA		12/22/2005	6.160	15,000,000						24,192,857	12/19/2005
00-1101092		CINCINNATI	OH		12/29/2005	6.000	16,200,000						20,624,434	11/02/2005
00-1101096		MIDDLEBURG HEIGHTS	OH		01/19/2006	5.850	3,175,328						18,560,000	11/18/2005
00-1101097		CHATSWORTH	CA		12/27/2005	5.480	2,262,134						3,004,444	08/20/2005
00-1101098		RIALTO	CA		02/22/2006	5.890	2,291,879						21,580,000	01/06/2006
00-1101100		RENO	NV		06/29/2006	5.640	827,260						1,154,700	12/24/2005
00-1101102		GARDEN GROVE	CA		01/24/2006	5.650	1,900,000						3,770,000	12/06/2005
00-1101121		ANN ARBOR	MI		02/28/2006	6.440	23,123,252						33,068,619	02/23/2006
00-1101123		INDIANAPOLIS	IN		05/31/2006	6.870	85,666						10,530,000	05/30/2006
00-1101127		RANCHO CORDOVA	CA		12/05/2005	6.500	12,161,391						20,200,000	
00-1101128		CANONSBURG	PA		02/17/2006	5.770	3,356,017						5,390,000	02/16/2006
00-1101129		OAKLAND	CA		03/23/2006	6.020	1,767,529						2,535,652	03/23/2006
00-1101131		ST. PETERSBURG	FL		02/28/2006	6.510	946,848						7,180,000	03/25/2003
00-1101135		WALLKILL	NY		03/10/2006	5.570	5,250,016						7,616,471	02/27/2006
00-1101137		FRANKFORT	IL		04/23/2007	6.290	3,466,764						5,460,000	05/16/2006
00-1101138		INDIAN TRAIL	NC		04/26/2006	5.640	3,346,608						7,730,000	02/16/2006
00-1101145		TUSTIN	CA		04/11/2006	5.610	3,771,079						8,240,000	03/16/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.010	3,191,485						5,675,000	10/01/2006
00-1101156		LAKESIDE	CA		01/03/2007	6.060	10,102,597						14,090,000	04/18/2006
00-1101157		MASPETH	NY		04/21/2006	5.710	1,647,504						16,060,000	03/05/2006
00-1101161		BONITA SPRINGS	FL		04/17/2006	7.000	736,235						11,050,000	04/12/2006
00-1101162		JACKSONVILLE	FL		04/20/2006	5.800	1,721,524						3,520,000	04/11/2006
00-1101174		JACKSONVILLE	FL		06/15/2006	5.900	3,330,993						5,780,000	05/18/2006
00-1101175		FERNANDINA BEACH	FL		04/28/2006	5.900	3,448,294						5,478,528	04/24/2006
00-1101178		ST. LOUIS	MO		05/31/2006	5.840	5,217,274						6,565,263	05/08/2006
00-1101179		MADISON	WI		05/18/2006	6.050	2,496,054						7,100,000	04/14/2006
00-1101181		LAKE ST. LOUIS	MO		06/29/2007	6.410	14,685,067						27,005,106	01/19/2007
00-1101185		CHULA VISTA	CA		05/31/2006	5.980	4,653,351						13,837,895	05/26/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.260	7,603,306						11,900,000	11/30/2006
00-1101199		CHARLOTTE	NC		05/23/2006	6.320	4,901,052						26,310,941	05/17/2006
00-1101202		MYRTLE BEACH	SC		06/29/2006	6.250	353,600						533,100	06/28/2006
00-1101204		DALLAS	TX		06/29/2006	6.610	2,712,766						3,790,000	06/05/2006
00-1101205		CLEMENTON	NJ		07/18/2006	5.950	328,663						522,000	07/13/2006
00-1101206		FARMINGTON HILLS	MI		06/28/2006	6.180	416,690						812,100	06/20/2006
00-1101207		JACKSONVILLE	FL		07/13/2006	6.230	1,550,000						2,590,000	07/10/2006
00-1101208		JACKSONVILLE	FL		07/13/2006	6.430	1,750,000						2,970,000	05/26/2006
00-1101211		LAS VEGAS	NV		06/29/2006	6.480	3,584,089						5,630,000	06/22/2006
00-1101212		FT. WORTH	TX		06/23/2006	6.260	16,567,107						21,180,000	06/13/2006
00-1101213		CARY	NC		06/14/2006	6.110	120,600						222,900	06/12/2006
00-1101214		MIAMI	FL		12/07/2006	6.590	12,258,021						18,610,000	09/14/2006
00-1101215		LUMBERTON	NC		08/25/2006	6.730	1,563,429						4,911,667	07/20/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	10,668,700						13,775,000	05/30/2006
00-1101218		AMHERST	NY		07/05/2006	6.210	3,034,200						20,468,571	05/23/2006
00-1101221		PLEASANT GROVE	UT		07/28/2006	6.670	1,620,685						2,280,000	07/01/2006
00-1101224		DUQUESNE	PA		01/12/2007	6.310	2,920,487						14,000,000	05/19/2006
00-1101225		PORTLAND	OR		06/29/2006	6.150	7,463,353						9,392,857	06/29/2006
00-1101227		MURRIETA	CA		06/15/2007	6.820	11,358,015						15,280,000	06/08/2006
00-1101229		SAN FRANCISCO	CA		07/31/2006	6.010	436,596						591,900	06/20/2006
00-1101230		SAN JUAN CAPISTRANO	CA		08/02/2006	6.400	6,741,038						11,380,000	07/28/2006
00-1101231		CENTREVILLE	VA		11/29/2006	6.150	18,756,376						29,410,000	10/19/2006
00-1101233		CENTREVILLE	VA		02/29/2008	6.380	3,866,876						29,410,000	10/19/2006
00-1101238		BIRMINGHAM	AL		08/11/2006	6.220	10,391,265						14,339,394	07/26/2006

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101241		PHOENIX	AZ		09/12/2006	6.320	5,881,200						7,870,000	09/06/2006
00-1101242		PHOENIX	AZ		09/12/2006	1.620	4,651,800						7,280,000	09/06/2006
00-1101243		CHANTILLY	VA		09/12/2006	6.440	4,670,000						7,135,906	09/06/2006
00-1101244		CHANTILLY	VA		09/12/2006	6.440	8,975,650			2,917,750			18,327,961	09/06/2006
00-1101248		POWAY	CA		08/30/2006	6.360	1,433,390						6,500,000	08/14/2006
00-1101249		COLUMBUS	OH		08/30/2006	6.340	10,342,635						15,000,000	08/21/2006
00-1101250		EAST RUTHERFORD	NJ		08/31/2006	6.130	583,834						903,600	08/08/2006
00-1101254		EL SEGUNDO	CA		08/31/2006	6.370	5,375,698						7,270,000	07/27/2006
00-1101255		CARLSBAD	CA		12/19/2006	6.820	29,732,700						40,826,499	12/14/2006
00-1101256		VARIOUS	TX		11/09/2006	7.100	20,914,991						175,095,851	11/06/2006
00-1101257		VARIOUS	TX		11/09/2006	7.100	24,958,692						206,320,000	11/06/2006
00-1101258		SPARTANBURG	SC		08/22/2006	6.460	1,464,997						2,240,000	08/02/2006
00-1101259		VARIOUS	TX		11/09/2006	7.100	8,948,229						109,790,106	11/06/2006
00-1101269		NAPLES	TX		08/01/2006	6.440	1,821,876						4,440,000	07/31/2006
00-1101272		REDONDO BEACH	CA		09/22/2006	8.520	3,192,954						35,650,552	12/06/2004
00-1101273		CECIL TOWNSHIP	PA		08/30/2006	6.540	7,808,777						10,900,000	08/25/2006
00-1101274		CHESAPEAKE	VA		11/01/2006	6.420	6,951,341						13,000,000	08/09/2006
00-1101276		SMYRNA	TN		11/15/2006	5.810	22,000,000						32,930,000	10/26/2006
00-1101278		KANSAS CITY	KS		10/05/2006	6.240	4,753,307						7,480,000	09/20/2006
00-1101279		LANCASTER	PA		12/01/2006	5.950	16,355,868						27,800,000	11/06/2006
00-1101280		COATESVILLE	PA		12/01/2006	5.950	3,504,829						5,240,000	11/06/2006
00-1101283		HAUPPAUGE	NY		09/27/2006	6.200	4,837,024						6,510,000	09/06/2006
00-1101287		PALATINE	IL		08/25/2006	5.920	21,046,235						27,915,555	08/23/2006
00-1101291		OMAHA	NE		12/01/2006	6.300	2,935,198						4,770,000	10/19/2006
00-1101293		DAYTON	OH		09/26/2006	6.540	947,546						1,460,000	08/25/2006
00-1101294		ST AUGUSTINE	FL		09/19/2006	6.160	2,108,744						3,690,000	09/18/2006
00-1101296		ST AUGUSTINE	FL		09/19/2006	6.110	1,354,312						2,370,000	09/18/2006
00-1101302		DES PLAINES	IL		11/06/2006	6.070	2,115,520						2,950,000	10/05/2006
00-1101306		CERRITOS	CA		10/12/2006	6.220	6,347,186						12,270,000	08/23/2006
00-1101308		CARLSBAD	CA		01/11/2007	6.020	1,683,780						3,590,000	08/30/2006
00-1101309		BRANCHBURG	NJ		11/07/2006	6.280	3,953,392						5,020,000	09/29/2006
00-1101310		CARY	NC		10/24/2006	5.820	1,500,000						7,430,000	06/12/2006
00-1101316		BIRMINGHAM	AL		10/18/2006	6.080	8,891,275						11,210,000	09/12/2006
00-1101320		SEATTLE	WA		11/16/2006	5.500	5,415,055						7,500,000	11/15/2006
00-1101321		JACKSONVILLE	FL		12/04/2006	6.180	6,253,762						11,710,000	10/18/2006
00-1101325		LOS ANGELES	CA		10/18/2006	7.090	2,602,554						18,120,000	09/16/2006
00-1101329		CANONSBURG	PA		11/22/2006	6.200	4,374,870						6,300,000	11/15/2006
00-1101331		SAN ANTONIO	TX		10/27/2006	6.360	2,228,230						2,940,000	10/09/2006
00-1101332		CLEARFIELD	UT		10/31/2006	6.100	2,606,169						3,852,857	09/09/2006
00-1101334		LAS VEGAS	NV		02/08/2007	6.200	6,171,254						9,860,000	11/07/2006
00-1101336		WESTBOROUGH	MA		11/01/2006	5.780	5,494,290						9,620,000	10/29/2004
00-1101340		RIVERTON	UT		11/17/2006	5.850	1,884,480						3,220,000	10/25/2006
00-1101341		SALT LAKE CITY	UT		12/04/2006	5.830	7,362,189						10,920,000	10/05/2006
00-1101348		BURR RIDGE	IL		11/28/2006	5.840	1,435,647						2,010,000	11/27/2006
00-1101349		SAN DIEGO	CA		11/30/2006	5.520	18,000,000						25,298,182	11/15/2006
00-1101350		AUSTIN	TX		11/15/2006	5.860	7,409,385						11,590,000	11/03/2006
00-1101351		BLOOMINGTON	IN		10/27/2006	6.660	9,573,814						13,697,829	10/25/2006
00-1101352		COLORADO SPRINGS	CO		12/01/2006	6.120	4,343,217						5,760,000	11/30/2006
00-1101353		JUPITER	FL		12/14/2006	6.170	5,077,998						26,840,000	11/14/2006
00-1101361		ST. PETERSBURG	FL		12/21/2006	5.900	4,082,475						6,200,000	12/07/2006
00-1101366		HANOVER	MD		12/08/2006	5.700	12,650,000						90,900,000	11/15/2006
00-1101375		HILLSBORO	OR		02/05/2007	5.380	5,556,200						8,640,000	01/22/2007
00-1101383		AURORA	OH		04/12/2007	5.970	5,996,441						8,600,000	02/20/2007
00-1101387		SANTA FE	NM		01/22/2007	5.600	2,928,810						9,670,000	01/19/2007
00-1101393		JACKSON HEIGHTS	NY		05/17/2007	5.550	123,442						207,000	12/19/2006
00-1101394		BROOKLYN	NY		05/17/2007	5.550	64,660						101,400	12/18/2006
00-1101395		SAN DIEGO	CA		08/31/2007	6.050	5,501,759						15,290,000	07/08/2004
00-1101405		ANNAPOLIS	MD		03/23/2007	5.810	2,714,076						2,980,000	03/01/2007
00-1101413		SANTA MONICA	CA		03/30/2007	5.740	5,000,000						8,090,000	02/23/2007
00-1101414		LAKE ST. LOUIS	MO		12/21/2007	6.470	3,454,885						30,220,000	01/19/2007
00-1101419		AVON	MA		04/27/2007	5.790	1,053,148						2,140,000	04/25/2007
00-1101427		MILWAUKEE	WI		10/31/2007	6.620	3,087,910						5,820,000	03/23/2007

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101439		SANTA MARIA	CA		04/17/2007	6.190	909,286						2,520,000	03/29/2007
00-1101441		AUSTIN	TX		03/30/2007	5.600	21,600,000						40,983,158	04/11/2007
00-1101445		SALT LAKE CITY	UT		05/01/2007	5.560	3,300,629						5,030,000	04/16/2007
00-1101447		TAMPA	FL		06/29/2007	5.850	3,468,537						5,220,000	06/21/2007
00-1101448		CLEARFIELD	UT		08/09/2007	6.170	6,646,708						11,170,000	04/08/2007
00-1101449		MORENO VALLEY	CA		05/29/2007	5.820	7,525,019						12,450,000	04/17/2007
00-1101450		SALT LAKE CITY	UT		05/01/2007	5.510	2,748,872						4,460,000	04/16/2007
00-1101453		CHARLESTON	SC		06/05/2007	5.750	2,955,536						4,030,000	05/18/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.900	4,689,562						8,140,000	05/09/2007
00-1101457		CONCORD	NC		09/12/2007	5.690	8,509,673						11,150,000	07/31/2007
00-1101458		CHICAGO	IL		05/22/2007	5.680	4,988,513						7,980,000	05/07/2007
00-1101460		RIVERSIDE	CA		05/08/2007	6.120	2,857,220						3,700,000	04/11/2007
00-1101462		WINSTON SALEM	NC		05/24/2007	5.490	10,700,000						14,440,000	05/10/2007
00-1101471		PEABODY	MA		08/06/2007	5.710	5,045,188						8,350,000	07/25/2007
00-1101475		TAMPA	FL		12/27/2007	5.870	9,433,799						14,590,000	09/20/2007
00-1101479		ST. CLAIR SHORES	MI		09/13/2007	6.700	6,488,697						16,000,000	07/20/2007
00-1101480		PITTSFIELD TOWNSHIP	MI		08/06/2007	5.650	16,750,000						31,980,000	07/09/2007
00-1101481		ANN ARBOR	MI		07/24/2007	5.680	22,500,000						34,610,000	06/28/2007
00-1101483		DALLAS	TX		05/15/2007	6.250	2,054,503						2,880,000	05/10/2007
00-1101491		JACKSONVILLE BEACH	FL		06/21/2007	6.430	4,966,339						7,100,000	06/14/2007
00-1101493		SALT LAKE CITY	UT		07/30/2007	5.760	11,591,905						15,860,000	06/29/2007
00-1101495		ROSEVILLE	MN		06/20/2007	1.770	8,000,000						25,280,000	05/11/2007
00-1101500		ROSEVILLE	MN		12/11/2007	1.420	9,247,116						50,560,000	05/11/2007
00-1101501		HUNTINGTON	NY		11/09/2007	5.910	2,000,000						2,510,000	11/07/2007
00-1101502		MCKINNEY	TX		06/22/2007	5.530	12,375,000						15,480,000	06/18/2007
00-1101505		JASPER	GA		07/16/2007	5.920	8,800,000						11,380,000	06/06/2007
00-1101509		ITHACA	NY		07/31/2007	6.800	4,708,461						37,660,000	08/01/2007
00-1101510		NEW YORK	NY		08/24/2007	6.210	3,160,199						4,550,000	08/07/2007
00-1101511		GLENDORA	CA		08/02/2007	5.840	9,407,499						14,540,000	06/22/2007
00-1101512		BURR RIDGE	IL		12/03/2007	6.300	3,605,638						5,830,000	06/21/2007
00-1101514		LOUISVILLE	KY		07/25/2007	5.830	13,500,000						17,240,000	06/30/2007
00-1101516		MILWAUKEE	WI		06/15/2007	5.860	2,500,000						9,530,000	06/13/2007
00-1101518		BIRMINGHAM	AL		08/07/2007	6.130	6,571,475						10,390,000	07/27/2007
00-1101521		ATLANTA	GA		08/07/2007	6.080	11,317,326						17,000,000	07/02/2007
00-1101525		AUSTIN	TX		07/18/2007	6.280	4,588,289						6,742,857	07/03/2007
00-1101526		ALBUQUERQUE	NM		08/15/2007	6.480	2,840,636						8,160,000	08/03/2007
00-1101527		COLORADO SPRINGS	CO		07/05/2007	6.940	10,000,000						13,250,000	06/18/2007
00-1101528		CUPERTINO	CA		08/20/2007	6.140	44,000,000						94,860,000	12/14/2011
00-1101534		TORRANCE	CA		08/30/2007	6.510	4,813,769						6,420,000	08/20/2007
00-1101535		WOOD VILLAGE	OR		07/16/2007	6.280	17,512,412						29,107,300	07/03/2007
00-1101536		WOOD VILLAGE	OR		12/04/2007	1.420	380,458						36,890,000	07/03/2007
00-1101538		CHARLESTON	SC		08/30/2007	6.380	3,863,520						5,210,000	08/21/2007
00-1101540		ORANGE	CA		08/29/2007	6.220	10,861,207						15,710,000	08/16/2007
00-1101542		GURNEE	IL		09/11/2007	6.850	7,705,579						28,230,000	07/25/2007
00-1101544		RANCHO DOMINGUEZ	CA		10/02/2007	6.210	5,062,829						7,150,000	08/01/2007
00-1101545		CERRITOS	CA		09/10/2007	6.380	8,800,283						11,730,000	08/29/2007
00-1101546		CANOGA PARK	CA		08/30/2007	6.250	7,000,000						8,850,000	07/25/2007
00-1101548		TACOMA	WA		10/31/2007	6.250	14,327,731						34,150,000	08/28/2008
00-1101549		TACOMA	WA		10/31/2007	6.170	3,818,392						34,150,000	08/28/2008
00-1101552		FT.WORTH	TX		08/30/2007	6.220	16,964,264						21,777,640	08/03/2007
00-1101553		WOBURN	MA		08/06/2007	5.710	4,223,347						7,570,000	07/25/2007
00-1101554		WOBURN	MA		08/06/2007	5.710	776,183						1,380,000	07/25/2007
00-1101558		ROCKLEDGE	FL		09/24/2007	6.190	6,609,171						9,260,000	09/10/2007
00-1101562		SALT LAKE CITY	UT		09/20/2007	6.110	8,756,784						11,860,000	08/11/2007
00-1101563		HICKORY	NC		10/19/2007	6.110	3,525,798						16,730,000	09/21/2007
00-1101566		ADDISON	IL		10/18/2007	6.430	2,874,798						3,980,000	09/08/2007
00-1101567		VARIOUS	PA		08/31/2007	6.470	19,402,174						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		08/31/2007	6.470	11,132,996						19,380,000	08/30/2007
00-1101569		GARDNER	KS		09/26/2007	6.320	4,143,032						5,560,000	09/20/2007
00-1101573		ROCKVILLE	MD		01/07/2008	6.650	4,659,341						25,680,000	10/04/2007
00-1101575		LINCOLN	NE		08/23/2007	6.350	14,149,161						19,535,575	08/23/2007
00-1101578		KANSAS CITY	MO		09/14/2007	6.640	2,027,258			497,742			8,460,000	09/14/2007

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101579		GILBERT	AZ		08/30/2007	6.500	13,875,192						93,000,000	08/28/2007
00-1101580		GILBERT	AZ		08/30/2007	6.170	14,625,000						93,000,000	08/28/2007
00-1101589		GILBERT	AZ		08/30/2007	6.500	27,787,500						93,000,000	08/28/2007
00-1101601		DAVIE	FL		10/30/2007	6.440	15,846,551						21,300,000	10/26/2007
00-1101625		TWINSBURG	OH		01/25/2008	6.630	1,118,017						12,500,000	12/14/2007
00-1101631		SAN DIEGO	CA		04/03/2008	5.700	4,399,724						12,510,000	02/28/2008
00-1101634		PITTSBURGH	PA		04/18/2008	6.670	3,342,063						5,530,000	04/14/2008
00-1101635		JACKSONVILLE	FL		04/23/2008	6.060	9,280,804						20,560,000	03/18/2008
00-1101636		MILWAUKEE	WI		05/01/2008	6.170	5,431,476						7,150,000	04/01/2008
00-1101637		PENN HILLS	PA		04/22/2008	7.000	13,640,350						22,000,000	04/21/2008
00-1101639		MILFORD	OH		07/22/2008	7.440	1,838,002						25,385,000	06/05/2008
00-1101640		MOON TOWNSHIP	PA		07/24/2008	6.770	18,924,544						32,685,000	07/21/2008
00-1101645		INDEPENDENCE TWP	MI		09/05/2008	6.270	18,694,204						26,120,000	09/03/2008
00-1101646		TACOMA	WA		10/30/2008	7.000	1,440,555						34,150,000	08/28/2008
00-1101647		INDEPENDENCE TWP	MI		09/05/2008	13.000	1,000,000						26,120,000	09/03/2008
00-1101650		BEDFORD	OH		09/26/2008	8.000	11,855,038						20,770,000	09/25/2008
00-1101651		DALLAS	TX		10/01/2008	6.560	23,597,099						41,900,000	08/20/2008
00-1101656		GILBERT	AZ		12/22/2008	4.270	10,429,875						22,540,000	12/18/2008
00-1101666		GAITHERSBURG	MD		09/29/2009	7.050	13,669,903						30,490,000	09/28/2009
00-1101672		NORCROSS	GA		02/19/2010	6.170	7,527,649						11,750,000	02/09/2010
00-1101673		NORCROSS	GA		02/19/2010	6.170	2,737,327						4,380,000	02/09/2010
00-1101674		HANOVER	MD		02/19/2010	6.170	4,790,322						7,750,000	02/09/2010
00-1101675		ALGONA & KENT	WA		02/19/2010	6.170	14,468,729						22,740,000	02/09/2010
00-1101678		BATAVIA	IL		02/19/2010	6.170	4,203,752						6,650,000	02/09/2010
00-1101679		ERLANGER	KY		02/19/2010	6.170	11,926,925						20,480,000	02/09/2010
00-1101680		CHARLOTTE	NC		02/19/2010	6.170	1,466,425						2,200,000	02/09/2010
00-1101681		CHARLOTTE	NC		02/19/2010	6.170	2,444,042						3,920,000	02/09/2010
00-1101682		MARIETTA	GA		02/19/2010	6.170	2,248,519						3,150,000	02/09/2010
00-1101685		SAN ANTONIO	TX		03/18/2010	6.400	12,628,887						20,530,000	10/18/2011
00-1101686		PITTSBURGH	PA		03/26/2010	8.000	1,648,743						3,430,000	03/19/2010
00-1101687		BURKE	VA		04/20/2010	6.200	35,803,793						54,760,000	03/22/2010
00-1101688		MADISON	WI		04/23/2010	6.310	7,355,160						12,510,000	04/14/2010
00-1101690		PITTSBURGH	PA		06/10/2010	6.950	5,671,464						10,250,000	05/05/2010
00-1101691		ALEXANDRIA	VA		06/18/2010	6.150	5,655,124						9,070,000	06/11/2010
00-1101693		FT WRIGHT	KY		10/05/2010	5.600	7,885,109						12,600,000	07/19/2010
00-1101695		KENT	WA		07/15/2010	6.000	5,400,093						8,060,000	07/14/2010
00-1101697		CHARLOTTE	NC		09/27/2010	5.500	6,889,478						10,300,000	09/07/2010
00-1101698		SAN ANTONIO	TX		08/13/2010	5.750	28,776,229						43,837,500	07/09/2010
00-1101699		BURLINGTON	KY		08/05/2010	5.350	9,460,800						13,210,000	07/23/2010
00-1101700		HOUSTON	TX		09/01/2010	5.500	4,561,579						8,400,000	08/27/2010
00-1101701		FAIRVIEW	OR		09/29/2010	5.050	12,777,305						17,450,000	09/14/2010
00-1101702		CLINTON	UT		10/08/2010	5.500	11,563,840						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.650	13,677,450						19,450,000	11/15/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	604,750						1,851,868	08/29/1997
00-1101705		BUFFALO GROVE	IL		11/22/2010	5.250	9,858,995						15,320,000	10/17/2010
00-1101706		ST. PETERSBURG	FL		10/05/2010	6.000	4,002,964						14,250,000	09/27/2010
00-1101707		ST. PETERSBURG	FL		10/05/2010	5.750	4,429,731						14,250,000	09/27/2010
00-1101708		ST PETERSBURG	FL		10/05/2010	6.000	9,848,122						13,020,000	09/21/2010
00-1101709		ST. PETERSBURG	FL		10/05/2010	5.750	5,966,577						7,790,000	09/27/2010
00-1101711		AUSTIN	TX		11/01/2010	4.730	13,961,301						19,970,000	10/28/2010
00-1101712		ORANGE	CA		10/07/2010	5.130	6,626,921						10,490,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	8,876,068						12,129,775	11/19/2010
00-1101716		CATONSVILLE	MD		01/13/2011	5.500	5,510,957						28,600,000	12/22/2010
00-1101717		FULLERTON	CA		12/03/2010	4.750	3,400,720						4,680,000	10/29/2010
00-1101719		LOVELAND	OH		12/13/2010	4.230	2,497,188						4,790,000	12/07/2010
00-1101720		WEST BEND	WI		12/07/2010	5.000	9,340,441						13,130,000	12/01/2010
00-1101721		WEST COVINA	CA		02/28/2011	5.380	3,190,421						4,980,000	01/05/2011
00-1101722		SALT LAKE CITY	UT		12/27/2010	5.250	4,909,067						8,200,000	12/14/2010
00-1101723		SPRING VALLEY	CA		01/31/2011	5.250	4,032,362						6,640,000	01/25/2011
00-1101724		TORRANCE	CA		01/27/2011	4.720	5,742,222						11,460,000	01/14/2011
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.500	2,554,419						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH		12/29/2010	5.000	19,000,000						27,530,000	12/21/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	3,485,564						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH		06/08/2011	5.000	3,000,000						27,530,000	12/21/2010
00-1101729		UPPER ARLINGTON	OH		07/15/2011	5.800	40,000,000						53,200,000	07/01/2011
00-1101733		BIRMINGHAM	AL		03/11/2011	6.350	23,238,198						31,510,000	03/01/2011
00-1101734		BIRMINGHAM	AL		07/08/2011	10.000	1,484,361						31,510,000	03/01/2011
00-1101735		PITTSBURGH	PA		03/21/2011	5.600	15,214,029						21,560,000	03/14/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.530	3,965,067						5,650,000	02/24/2011
00-1101738		FLORHAM PARK	NJ		06/02/2011	5.450	20,859,193						28,420,000	05/17/2011
00-1101741		LAKE MARY	FL		04/08/2011	4.820	19,000,000						25,930,000	03/17/2011
00-1101743		CHAPEL HILL	NC		11/15/2011	6.150	8,200,000						14,820,000	07/11/2011
00-1101745		AUSTIN	TX		06/08/2011	2.770	13,152,521						33,721,222	03/01/2011
00-1101746		MESA	AZ		05/20/2011	5.650	3,197,165						4,630,000	05/13/2011
00-1101747		IRVINE	CA		05/02/2011	5.500	9,293,155						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.250	1,980,377						16,720,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.250	4,657,049						28,360,000	04/18/2011
00-1101752		AGOURA HILLS	CA		07/28/2011	6.500	7,956,919						15,550,000	07/08/2011
00-1101753		HOUSTON	TX		06/29/2011	5.530	16,202,046						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.250	25,000,000						40,010,000	06/07/2011
00-1101756		NASHVILLE	TN		07/20/2011	5.550	9,908,079						14,290,000	05/17/2011
00-1101757		WOODINVILLE	WA		07/13/2011	4.390	5,955,652						12,970,000	07/11/2011
00-1101758		TOLUCA LAKE	CA		06/14/2011	4.550	3,775,017						6,350,000	05/12/2011
00-1101759		CHARLOTTE	NC		07/01/2011	3.850	18,725,000						25,700,000	06/28/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.250	2,812,266						17,100,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.250	5,375,424						36,180,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.250	4,087,304						25,940,000	04/18/2011
00-1101763		CINCINNATI	OH		08/30/2011	5.180	15,921,201						22,000,000	09/01/2011
00-1101764		SAN FRANCISCO	CA		06/13/2011	4.550	16,500,000						22,140,000	06/10/2011
00-1101765		CHICAGO	IL		08/31/2011	4.390	6,917,052						18,290,000	08/23/2011
00-1101767		GREENFIELD	WI		09/12/2011	5.150	10,614,951						15,450,000	09/01/2011
00-1101771		CINCINNATI	OH		07/27/2011	4.960	5,765,607						7,750,000	07/21/2011
00-1101772		PARKER	CO		09/01/2011	4.450	15,760,000						21,630,000	08/09/2011
00-1101774		DENVER	CO		08/03/2011	3.500	14,000,000						21,490,000	07/19/2011
00-1101775		WASHINGTON	DC		07/28/2011	4.750	13,500,000						20,970,000	07/21/2011
00-1101776		ORANGE	CA		09/29/2011	4.760	6,942,970						15,720,000	08/25/2011
00-1101778		OREGON CITY	OR		10/03/2011	4.000	7,500,000						10,010,000	09/29/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	19,950,034						28,006,667	09/13/2011
00-1101782		LAGUNA HILLS	CA		10/11/2011	4.610	10,581,140						16,290,000	10/10/2011
00-1101783		MISSION VIEJO	CA		12/15/2011	4.680	5,000,000						7,420,000	10/10/2011
00-1101784		SEATTLE	WA		09/30/2011	4.900	7,132,462						10,200,000	09/29/2011
00-1101786		PITTSBURGH	PA		09/23/2011	5.250	32,145,445						42,540,000	09/09/2011
00-1101788		WEST CHESTER	PA		10/31/2011	4.350	8,239,740						11,630,000	09/30/2011
00-1101789		LENEXA	KS		12/08/2011	5.100	8,800,000						13,430,000	11/21/2011
00-1101791		WAUSAU	WI		11/22/2011	5.000	5,000,000						7,050,000	10/27/2011
00-1101793		SAN ANTONIO	TX		10/21/2011	6.500	673,974						20,530,000	10/18/2011
00-1101794		RALEIGH	NC		11/21/2011	4.500	4,900,000						6,600,000	11/03/2011
00-1101797		COSTA MESA	CA		11/22/2011	4.100	11,200,000						17,900,000	11/16/2011
00-1101800		CHICAGO	IL		11/30/2011	4.750	18,000,000						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH		12/01/2011	4.900	13,000,000						18,830,000	11/07/2011
00-1101803		HOUSTON	TX		11/16/2011	4.040	18,000,000						24,040,000	11/07/2011
00-1101806		CITY OF INDUSTRY	CA		12/12/2011	4.890	5,900,000						9,380,000	12/06/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.790	3,900,000						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	10,000,000						16,984,615	11/29/2011
00-1101809		CUPERTINO	CA		12/15/2011	4.750	20,000,000						94,860,000	12/14/2011
00-1101811		BUFORD	GA		12/20/2011	3.750	28,000,000						36,620,000	12/12/2011
00-9000089		SAN FRANCISCO	CA		06/01/2001	7.880	414,942						2,744,000	03/27/2001
00-9000100		LA CANADA	CA		07/01/2001	8.130	83,094						338,100	06/18/2001
00-9000123		CINCINNATI	OH		12/03/2001	8.000	573,764						950,600	11/24/2001
00-9000129		OMAHA	NE		03/22/2002	8.000	181,861						355,250	03/14/2002
00-9000130		OMAHA	NE		03/22/2002	8.000	214,526						428,750	03/14/2002
00-9000131		OMAHA	NE		03/22/2002	8.000	456,526						896,700	03/14/2002
00-9000132		OMAHA	NE		03/22/2002	8.000	188,751						372,400	03/14/2002
00-9000137		YORBA LINDA	CA		05/01/2002	7.750	195,286						779,100	04/30/2002

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-9000144		ROCK HILL	SC		08/01/2002	8.000	289,668						607,600	07/29/2002
00-9000146		SAN DIEGO	CA		09/03/2002	7.380	203,798						431,200	08/30/2002
00-9000148		PASADENA	CA		10/01/2002	7.000	317,605						769,300	09/25/2002
00-9000150		NATIONAL CITY	CA		06/02/2003	6.500	850,601						15,200,000	07/21/2008
00-9000151		NATIONAL CITY	CA		07/22/2011	7.130	779,198						15,200,000	07/21/2008
03-0301632		SANTA CLARITA	CA		07/18/1990	8.130	874,677						5,100,000	02/19/1990
03-0305338		CLAWSON	MI		11/22/1993	8.200	593,190						11,107,158	05/27/1997
03-0305576		OAKWOOD	GA		03/31/1994	7.880	1,024,947						6,500,000	11/05/1993
03-0306146		DENVER	CO		07/08/1994	8.000	1,535,632						8,900,000	01/01/1994
03-0306302		WATERFORD	MI		10/04/1994	6.270	1,490,816						14,000,000	05/04/1994
03-0306348		MORRISVILLE	NC		08/03/1994	8.630	282,979						9,210,000	03/19/1996
03-0306926		TUKWILA	WA		02/01/1995	9.630	690,633						2,990,000	11/18/1994
03-0307129		AMHERST	NY		06/27/1995	8.880	1,463,810						3,060,000	03/28/1995
03-0307463		JACKSONVILLE	FL		11/21/1995	7.620	873,832						3,260,780	06/29/1995
03-0307610		RAYMOND	WA		09/26/1996	8.000	1,033,228						3,000,000	07/12/1995
03-0307803		HAYWARD	CA		10/18/1995	8.250	626,777						4,400,000	06/12/1995
03-0307885		LOUISVILLE	KY		02/29/1996	7.880	634,049						2,570,000	07/25/1995
03-0308244		LAVERGNE	TN		01/09/1997	8.070	1,006,974						8,000,000	03/13/2000
03-0308299		FRANKLIN	MA		05/21/1996	8.000	1,092,616						6,375,000	11/17/1995
03-0308428		PLAINVILLE	OH		03/14/1996	7.500	1,886,131						4,800,000	10/27/1995
03-0308464		KENT	WA		03/28/1996	8.380	492,462						1,766,000	11/22/1995
03-0308648		DELAWARE	OH		03/05/1996	7.880	3,094,702						12,347,000	12/18/1995
03-0308675		OVERLAND PARK	KS		03/21/1996	7.400	1,915,596						6,780,000	12/27/1995
03-0308822		RALEIGH	NC		06/27/1996	7.500	16,454,639						124,450,000	01/09/2006
03-0308877		CHEROKEE COUNTY	GA		04/03/1997	7.290	3,187,032						10,440,000	02/23/1996
03-0309176		HAMILTON	OH		07/10/1996	8.000	1,209,824						4,795,000	04/12/1996
03-0309254		TAMPA	FL		08/29/1996	8.250	681,688						3,740,000	05/06/1996
03-0309685		MARYSVILLE	OH		02/10/1997	8.500	58,461						4,837,000	10/18/1996
03-0309823		CHEEKTOWAGA	NY		03/31/1997	8.220	2,045,233						11,570,000	11/12/2010
03-0309841		KENT	WA		02/26/1997	8.380	28,919						1,262,840	01/15/1997
03-0310231		OAKDALE	MN		08/27/1997	8.750	2,263,287						4,225,000	06/01/1997
03-0310337		HOUSTON	TX		09/30/1997	6.270	9,706,825						18,388,170	09/15/2004
03-0310373		MARYLAND HEIGHTS	MO		08/22/1997	8.380	1,432,360						4,260,000	06/12/1997
03-0310442		HOUSTON	TX		09/30/1997	6.270	568,657						18,388,170	09/15/2004
03-0310520		OAKDALE	MN		12/01/1997	8.080	933,729						2,770,000	10/02/1997
03-0310713		NEWARK	CA		02/24/1998	7.690	494,760						5,060,000	09/02/1997
03-0310759		CRANFORD	NJ		03/05/1998	5.580	661,300						1,750,000	12/19/1997
03-0310828		LOVELAND	OH		04/30/1998	5.100	154,240						1,685,000	02/05/1998
03-0310933		PANAMA CITY	FL		05/26/1998	6.840	318,842						2,962,850	03/03/1998
03-0311109		INDIANAPOLIS	IN		08/17/1998	6.800	1,226,972						15,060,000	04/10/2001
03-0311521		KENT	WA		01/05/1999	7.880	763,089						5,356,000	01/29/1998
03-0311838		SEATTLE	WA		04/07/1999	7.320	809,792						1,917,000	03/12/1999
03-0312004		FARMERS BRANCH	TX		07/13/1999	7.530	2,716,883						4,700,000	06/21/1999
03-4000027		NAUGATUCK	CT		09/10/1996	8.500	3,961,937						8,360,000	03/29/1996
03-4000361		VASHON	WA		05/01/1997	7.910	1,774,287						6,020,000	01/13/1997
03-4000449		PORTLAND	OR		05/29/1997	6.080	69,860						2,450,000	03/17/1997
03-4000509		FAIRFIELD	OH		06/30/1997	8.700	4,030,826						12,380,000	04/11/1997
03-4000518		MARIETTA	GA		07/18/1997	8.550	3,417,254						9,325,000	06/12/1997
03-4000554		LANSING	MI		11/25/1997	8.500	2,928,376						7,156,000	06/26/1997
03-4000590		CINCINNATI	OH		09/30/1997	8.130	2,112,236						6,650,000	02/15/2002
03-4000669		ROBERTSDALE	AL		11/04/1997	7.970	1,162,240						3,850,000	07/11/1997
03-4000678		MARYSVILLE	WA		04/30/1998	8.170	3,071,642						7,570,000	05/27/2005
03-4000843		BELLEVUE	WA		11/12/1997	8.000	75,777						978,086	10/06/1997
03-4000861		FLORENCE	KY		03/10/1998	5.800	11,057,872						29,890,000	11/17/2000
03-4000912		ST PETERSBURG	FL		01/30/1998	7.750	478,142						6,453,397	08/29/1997
03-4000958		BOSTON	MA		07/28/1998	6.870	243,647						3,790,000	04/21/1998
03-4001019		MONROEVILLE	PA		09/01/1998	7.190	4,860,761						12,065,000	05/22/1998
03-4001028		OKLAHOMA CITY	OK		07/27/1998	6.930	1,207,586						3,126,880	04/09/1998
03-4001046		RANCHO BERNARDO	CA		08/17/1998	7.460	36,305						251,572	05/11/1998
03-4001055		EVANDALE	OH		11/12/1998	7.350	2,800,220						18,470,000	06/01/2000
03-4001064		DAVISON	MI		09/30/1998	6.690	1,483,710						12,190,000	06/18/1998
03-4100013		MARLBOROUGH	MA		12/26/1996	7.860	3,732,375						12,425,001	11/21/2003

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
03-4100095		JACKSONVILLE	FL		12/13/1995	7.580	1,577,199						6,849,241	06/20/1995
03-4100224		HOUSTON	TX		03/12/1997	7.940	1,787,369						6,470,001	09/09/1996
00-1000631		LOUISVILLE	KY		06/25/2001	6.500	1,334,180						2,734,646	05/23/2001
00-1001043		REDDING	CA		01/27/2003	6.120	1,602,984						2,696,175	01/21/2003
00-1001148		POWAY	CA		12/26/2002	6.080	1,511,941						2,380,000	10/25/2002
00-1001175		VIERA	FL		02/27/2004	6.540	3,814,969						5,015,773	05/09/2003
00-1001209		AURORA	CO		12/16/2002	5.950	1,189,403						2,233,636	12/06/2002
00-1001231		HOUSTON	TX		11/20/2002	6.630	624,646						2,434,999	11/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	1,652,411						3,168,405	11/18/2002
00-1001279		PITTSBURGH	PA		12/23/2003	6.300	740,177						1,261,714	03/18/2003
00-1001305		AUBURN HILLS	MI		07/15/2003	5.790	793,910						1,338,983	05/29/2003
00-1001308		CHICAGO	IL		07/22/2003	5.660	1,425,980						2,682,353	03/31/2003
00-1001320		RIVERSIDE	CA		05/22/2003	5.220	1,704,624						2,504,762	04/17/2003
00-1001328		MILFORD	OH		08/29/2003	5.410	803,529						2,115,417	06/05/2008
00-1001331		WALKER	MI		05/07/2003	5.170	1,057,604						2,798,261	03/17/2003
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.530	1,413,261						2,604,839	03/12/2003
00-1001334		CHARLESTON	SC		06/06/2003	5.310	796,435						1,619,403	03/21/2003
00-1002023		FRAMINGHAM	MA		05/07/2003	5.740	2,362,690						3,822,261	03/21/2003
00-1002030		LA PALMA	CA		04/28/2003	5.780	1,202,350						1,902,545	04/24/2003
00-1100011		GAINESVILLE	FL		02/13/2004	5.900	3,522,888						5,010,811	08/05/2003
00-1100012		PITTSBURGH	PA		05/13/2003	5.100	581,953						1,766,667	05/12/2003
00-1100028		NEW YORK	NY		08/07/2003	5.060	880,194						2,302,000	07/13/2005
00-1100031		KALAMAZOO	MI		09/15/2003	4.650	1,855,470						4,138,462	08/12/2003
00-1100051		GAINESVILLE	FL		09/16/2004	5.960	2,678,109						3,752,143	07/30/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.590	722,264						1,304,301	08/23/2003
00-1100080		GREENDALE	WI		09/02/2003	4.600	535,365						1,340,625	08/15/2003
00-1100094		JACKSONVILLE	FL		10/10/2003	5.040	707,133						1,397,333	08/07/2003
00-1100097		SALEM	OR		10/21/2003	4.870	854,069						1,257,627	09/11/2003
00-1100112		JUPITER	FL		11/26/2003	5.900	875,895						2,064,615	11/14/2006
00-1100116		BRIGHTON	MI		12/01/2003	6.060	1,647,876						5,510,987	02/04/2005
00-1100121		WAYNE	NJ		12/01/2003	6.080	1,471,546						2,581,333	10/10/2003
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	1,161,110						2,687,500	09/30/2003
00-1100153		BUTLER	PA		12/11/2003	6.000	1,524,402						4,161,488	11/11/2003
00-1100163		RESTON	VA		10/27/2003	6.070	1,464,175						2,682,857	10/15/2003
00-1100168		MIAMI	FL		11/10/2003	6.030	3,673,831						7,350,000	10/16/2003
00-1100197		HOUSTON	TX		11/21/2003	6.480	1,248,085						1,944,079	11/12/2003
00-1100217		LAS VEGAS	NV		12/30/2003	5.990	1,649,757						2,715,447	11/08/2003
00-1100218		ALEXANDRIA	VA		11/10/2003	5.440	2,000,000						2,557,566	11/03/2003
00-1100220		RENTON	WA		01/14/2004	5.750	1,752,790						2,674,556	12/30/2003
00-1100223		PITTSBURGH	PA		10/30/2003	6.500	740,719						1,254,000	10/23/2003
00-1100225		EDGEWATER	NJ		12/17/2003	5.660	7,197,663						24,119,067	05/03/2005
00-1100228		OMAHA	NE		01/08/2004	5.750	1,168,335						3,130,000	01/24/2005
00-1100230		LAKE OSWEGO	OR		01/14/2004	5.750	876,395						1,281,666	12/23/2003
00-1100233		ITHACA	NY		12/10/2003	6.630	602,523						37,660,000	08/01/2007
00-1100235		GARNER	NC		12/09/2003	5.620	1,242,653						1,911,014	11/25/2003
00-1100236		HARTFORD	CT		12/23/2003	5.690	3,656,903						8,105,161	12/06/2003
00-1100240		MARGATE	FL		03/03/2004	6.010	1,903,623						2,816,529	12/22/2003
00-1100243		ALBUQUERQUE	NM		01/29/2004	5.600	655,607						1,066,667	11/15/2003
00-1100245		INDIANAPOLIS	IN		12/23/2003	5.700	2,648,590						3,688,117	12/11/2003
00-1100246		INDIANAPOLIS	IN		12/29/2003	5.700	1,795,654						2,505,556	12/11/2003
00-1100247		CLEARFIELD	UT		12/04/2003	5.950	883,960						1,507,500	11/17/2003
00-1100254		MIAMI	FL		11/10/2003	6.030	1,469,532						10,040,000	10/16/2003
00-1100258		ROMEOVILLE	IL		02/05/2004	6.760	890,996						1,840,000	02/01/2004
00-1100267		LEXINGTON	KY		12/15/2003	6.180	1,242,856						2,001,429	11/17/2003
00-1100272		WILSONVILLE	OR		05/21/2004	6.490	2,113,661						3,820,000	02/26/2004
00-1100287		SPRING HILL	FL		12/19/2003	5.680	3,000,000						4,530,000	12/09/2003
00-1100296		CINCINNATI	OH		01/21/2004	5.960	740,299						1,606,000	01/19/2004
00-1100534		MESA	AZ		08/24/2004	5.690	1,308,518						9,000,000	07/13/2004
00-1100565		MEMPHIS	TN		11/24/2004	6.550	1,812,470						4,323,511	11/24/2004
00-1100581		CHARLOTTE	NC		05/11/2005	6.000	1,567,358						11,278,572	09/22/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	843,023						1,398,784	10/14/2004
00-1100606		REDONDO BEACH	CA		12/22/2004	6.020	3,606,045						7,124,544	12/06/2004

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100638		FARMINGTON HILLS	MI		11/03/2004	4.980	1,236,381						2,260,000	11/03/2004
00-1100641		HUNT VALLEY	MD		10/14/2004	5.770	1,433,954						2,125,000	10/12/2004
00-1100644		WANAQUE	NJ		12/21/2004	5.540	1,500,000						3,672,000	10/18/2004
00-1100648		PHOENIX	AZ		11/15/2004	5.480	1,260,728						2,315,000	10/21/2004
00-1100676		SALEM	OR		08/04/2005	5.740	3,623,586						5,048,447	12/10/2004
00-1100678		MOKENA	IL		11/22/2004	5.470	1,680,604						2,527,711	11/15/2004
00-1100685		TWINSBURG	OH		04/14/2005	5.990	2,372,355						4,777,070	12/14/2007
00-1100686		CHARLOTTE	NC		12/15/2004	5.670	1,595,822						2,980,000	12/08/2004
00-1100692		SALT LAKE CITY	UT		01/10/2005	5.530	7,726,934						14,350,000	11/12/2004
00-1100706		GLENDALE	AZ		02/14/2005	5.950	3,000,000						3,766,323	01/04/2005
00-1100737		YORBA LINDA	CA		02/28/2006	5.740	2,744,175						4,453,704	01/03/2005
00-1100741		TOTOWA	NJ		06/02/2005	5.940	3,392,615						5,074,074	05/09/2005
00-1100762		BEAVERTON	OR		06/21/2005	5.290	7,167,123						13,364,572	05/18/2005
00-1100768		FRISCO	TX		06/02/2005	5.780	1,725,582						2,381,215	04/28/2005
00-1100771		LUBBOCK	TX		05/18/2005	5.870	2,581,817						4,330,645	04/27/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.580	3,173,027						11,360,000	03/19/2005
00-1100775		CONYERS	GA		04/04/2005	5.340	918,730						1,581,818	03/17/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	1,889,144						2,861,176	03/14/2005
00-1100806		RENO	NV		03/15/2005	5.420	2,545,464						4,648,572	03/02/2005
00-1100816		TORRANCE	CA		04/03/2006	5.940	3,232,153						4,268,571	06/16/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.730	3,433,053						5,752,500	04/13/2005
00-1100824		OMAHA	NE		05/12/2005	6.050	5,576,264						7,544,210	05/12/2005
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	2,047,229						3,762,296	05/26/2005
00-1100829		COLUMBUS	OH		09/30/2005	5.470	1,806,763						2,525,926	08/08/2003
00-1100832		FREDERICK	MD		11/01/2005	5.270	2,344,188						3,573,913	07/25/2005
00-1100845		MARYSVILLE	WA		06/07/2005	6.190	1,592,940						7,570,000	05/27/2005
00-1100856		NAPLES	FL		06/30/2005	5.450	855,721						1,608,261	06/09/2005
00-1100859		ROCKVILLE	MD		07/13/2005	5.420	1,286,145						2,144,366	07/12/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	2,796,243						6,895,420	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	854,884						2,410,095	07/07/2005
00-1100866		SAN DIEGO	CA		10/30/2006	5.830	2,461,603						4,300,645	05/25/2005
00-1100867		CARSON	CA		07/27/2005	5.290	1,710,450						2,866,667	07/14/2005
00-1100868		REDMOND	WA		09/08/2006	5.880	6,256,308						8,822,593	06/29/2005
00-1100877		FAIRFIELD	NJ		07/06/2005	5.420	2,572,290						4,017,500	05/06/2005
00-1100884		HAUPPAUGE	NY		07/27/2005	5.220	8,005,500						12,242,647	06/14/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	8,968,457						12,608,333	05/23/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	1,470,403						1,881,176	07/05/2005
00-1100906		GURNEE	IL		07/28/2005	5.150	2,558,473						5,646,000	07/25/2007
00-1100912		CANONSBURG	PA		08/05/2005	5.250	2,240,581						4,041,667	08/01/2005
00-1100918		IONIA	MI		08/16/2005	5.470	1,290,709						1,875,000	07/14/2005
00-1100920		BEAVERTON	OR		08/09/2005	5.110	854,405						1,268,000	08/05/2005
00-1100925		PLANO	TX		09/15/2005	5.160	2,000,000						3,125,333	08/30/2005
00-1100928		TAMPA	FL		09/01/2005	5.280	3,164,772						7,040,000	08/19/2005
00-1100970		DENVER	CO		09/26/2005	5.430	4,357,017						5,892,188	09/09/2005
00-1100992		SOUTHGATE	MI		10/14/2005	5.420	978,940						1,313,953	10/11/2005
00-1101000		BRIDGEVIEW	IL		09/22/2005	5.490	1,467,085						2,160,000	08/18/2005
00-1101021		AUSTIN	TX		10/07/2005	5.320	6,014,858						7,761,832	10/05/2005
00-1101071		ROSEVILLE	CA		12/22/2005	5.450	6,742,349						10,498,633	11/18/2005
00-1101112		SOLON	OH		05/18/2006	5.920	3,156,593						5,500,000	05/02/2006
00-1101129		OAKLAND	CA		03/23/2006	6.020	3,314,116						4,754,348	03/23/2006
00-1101135		WALLKILL	NY		03/10/2006	5.570	2,187,507						3,173,529	02/27/2006
00-1101148		FOND DU LAC	WI		03/16/2006	5.840	4,449,738						6,340,000	03/07/2006
00-1101162		JACKSONVILLE	FL		04/20/2006	5.800	2,151,905						4,400,000	04/11/2006
00-1101163		WESTERVILLE	OH		05/04/2006	5.790	2,404,726						4,210,000	04/26/2006
00-1101164		CECIL TOWNSHIP	PA		05/05/2006	6.890	850,000						4,760,000	05/02/2006
00-1101166		MORGANTOWN	WV		05/09/2006	5.840	2,965,491						4,350,000	05/02/2006
00-1101173		VISTA	CA		05/31/2006	7.450	1,829,645						12,350,000	03/24/2006
00-1101174		JACKSONVILLE	FL		06/15/2006	5.900	3,330,993						5,780,000	05/18/2006
00-1101178		ST. LOUIS	MO		05/31/2006	5.840	2,981,299						3,751,579	05/08/2006
00-1101181		LAKE ST. LOUIS	MO		06/29/2007	6.410	1,748,222						3,214,894	01/19/2007
00-1101185		CHULA VISTA	CA		05/31/2006	5.980	1,661,911						4,942,105	05/26/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	2,909,646						3,756,818	05/30/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101218		AMHERST	NY		07/05/2006	6.210	1,685,666						11,371,429	05/23/2006
00-1101225		PORTLAND	OR		06/29/2006	6.150	1,492,671						1,878,571	06/29/2006
00-1101227		MURRIETA	CA		06/15/2007	6.820	2,839,504						3,820,000	06/08/2006
00-1101238		BIRMINGHAM	AL		08/11/2006	6.220	1,855,583						2,560,606	07/26/2006
00-1101243		CHANTILLY	VA		09/12/2006	6.440	3,000,000						4,584,094	09/06/2006
00-1101244		CHANTILLY	VA		09/12/2006	6.440	1,509,350			490,650			3,082,039	09/06/2006
00-1101255		CARLSBAD	CA		12/19/2006	6.820	8,498,597						11,669,574	12/14/2006
00-1101256		VARIOUS	TX		11/09/2006	7.100	3,310,333						27,574,149	11/06/2006
00-1101259		VARIOUS	TX		11/09/2006	7.100	3,310,333						40,289,947	11/06/2006
00-1101317		LIVONIA	MI		12/18/2006	6.240	2,565,569						4,630,000	10/03/2006
00-1101332		CLEARFIELD	UT		10/31/2006	6.100	1,797,358						2,657,143	09/09/2006
00-1101388		LAS VEGAS	NV		01/18/2007	6.190	5,660,000						7,480,000	01/16/2007
00-1101745		AUSTIN	TX		06/08/2011	2.770	10,000,000						25,638,599	03/01/2011
00-1101779		GOODYEAR	AZ		08/30/2011	4.200	18,000,000						25,860,000	08/02/2011
00-6000047		BUFFALO	NY		01/31/2002	9.000	889,132						10,656,200	12/31/2000
00-6000058		CLEARWATER	SC		01/31/2002	7.880	586,346						3,576,405	12/31/2000
00-6000073		WAYNESBORO	GA		01/31/2002	9.130	748,854						3,739,084	12/31/2000
00-6000083		NAPLES	FL		01/31/2002	8.880	272,046						1,377,980	12/31/2000
00-6000096		WEST COLUMBIA	SC		01/31/2002	8.130	967,296						4,157,378	12/31/2000
00-6000125		ARLINGTON	VA		01/31/2002	7.880	2,159,619						13,024,395	12/31/2000
00-6000147		FAIRVIEW	CA		01/31/2002	7.750	174,285						1,938,730	12/31/2000
00-6000152		PAOLI	PA		01/31/2002	7.500	221,491						2,408,848	12/31/2000
00-6000160		WESTFIELD	NJ		01/31/2002	7.500	81,504						1,646,460	12/31/2000
00-6000166		AGOURA HILLS	CA		01/31/2002	7.250	221,112						2,663,630	12/30/2000
00-6000167		SANTA CLARITA	CA		01/31/2002	7.250	253,176						2,505,310	12/31/2000
00-6000180		ARLINGTON	VA		01/31/2002	7.000	1,383,352						7,755,785	12/31/2000
00-6000190		NEWTON SQUARE	PA		01/31/2002	7.000	187,608						1,561,320	12/31/1999
00-6000192		WEST CHESTER	PA		01/31/2002	7.000	135,475						1,169,609	12/31/2000
00-6000193		CINCINNATI	OH		01/31/2002	6.880	360,790						1,578,884	12/31/2000
00-6000203		GREENVILLE	SC		01/31/2002	7.250	175,684						2,179,998	10/31/2001
00-6000224		MANFIELD	MA		01/31/2002	8.400	606,200						2,678,328	12/31/2000
00-6000231		BEDFORD	MA		01/31/2002	8.050	124,262						2,473,902	05/20/2000
00-6000233		HAUPPAUGE	NY		01/31/2002	6.000	4,450,306						9,000,000	06/20/2000
00-6000238		SALT LAKE CITY	UT		01/31/2002	8.230	5,083,505						8,800,000	06/30/2000
00-6000245		LUMBERTON	NJ		01/31/2002	8.270	3,443,463						11,460,000	12/31/2000
00-6000248		TREVOSE	PA		01/31/2002	7.340	1,010,536						3,300,000	05/03/2001
00-6000256		ARDEN HILLS	MN		01/31/2002	7.590	789,719						2,940,000	09/06/2001
00-6000261		STERLING HEIGHTS	MI		01/31/2002	7.000	1,477,458						2,980,000	12/07/2001
03-4002170		SALT LAKE CITY	UT		12/28/1999	5.740	1,523,844						2,969,006	10/01/1999
0599999. Mortgages in good standing - Commercial mortgages-all other							5,149,092,883		32,200	6,488,589			12,114,657,764	XXX
0899999. Total Mortgages in good standing							5,149,092,883		32,200	6,488,589			12,114,657,764	XXX
00-1101260		VARIOUS	TX		11/09/2006	7.100	2,376,978						193,554,431	11/06/2006
1399999. Restructured mortgages - Commercial mortgages-all other							2,376,978						193,554,431	XXX
1699999. Total - Restructured Mortgages							2,376,978						193,554,431	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							5,151,469,861		32,200	6,488,589			12,308,212,194	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 2,352 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1101346	AUSTIN	TX		10/10/2006	2.260		67,941	80,699,838
00-1101703	GLENSHAW	PA		01/27/2011	5.650	14,000,000		19,450,000
00-1101716	CATONSVILLE	MD		01/13/2011	5.500	5,600,000		28,600,000
00-1101721	WEST COVINA	CA		02/28/2011	5.375	3,260,000		4,980,000
00-1101723	SPRING VALLEY	CA		01/31/2011	5.250	4,100,000		6,640,000
00-1101724	TORRANCE	CA		01/27/2011	4.720	6,000,000		11,460,000
00-1101725	ALBUQUERQUE	NM		01/31/2011	5.500	2,600,000		5,785,000
00-1101727	WEST BABYLON	NY		02/15/2011	6.150	3,555,000		5,451,000
00-1101733	BIRMINGHAM	AL		03/11/2011	6.350	23,500,000		31,510,000
00-1101735	PITTSBURGH	PA		03/21/2011	5.600	15,500,000		21,560,000
00-1101736	SHAWNEE	KS		03/01/2011	5.530	4,050,000		5,650,000
00-1101346	AUSTIN	TX			2.190		120,275	80,699,838
00-1101726	COLUMBUS	OH		12/29/2010	5.000		1,500,000	27,530,000
00-1101728	COLUMBUS	OH		06/08/2011	5.000	3,000,000		27,530,000
00-1101738	FLORHAM PARK	NJ		06/02/2011	5.450	21,000,000		28,420,000
00-1101741	LAKE MARY	FL		04/08/2011	4.820	19,000,000		25,930,000
00-1101745	AUSTIN	TX		06/08/2011	2.690	13,152,521		33,721,222
00-1101746	MESA	AZ		05/20/2011	5.650	3,250,000		4,630,000
00-1101747	IRVINE	CA		05/02/2011	5.500	9,500,000		16,110,000
00-1101750	BUFFALO GROVE	IL		05/05/2011	5.250	2,000,000		16,720,000
00-1101751	WOOD DALE	IL		05/05/2011	5.250	4,700,000		28,360,000
00-1101753	HOUSTON	TX		06/29/2011	5.530	16,500,000		37,000,000
00-1101755	CLIFTON	VA		06/28/2011	5.250	25,000,000		40,010,000
00-1101758	TOLUCA LAKE	CA		06/14/2011	4.550	3,800,000		6,350,000
00-1101760	WOOD DALE	IL		05/05/2011	5.250	2,850,000		17,100,000
00-1101761	WOOD DALE	IL		05/05/2011	5.250	5,425,000		36,180,000
00-1101762	WOOD DALE	IL		05/05/2011	5.250	4,125,000		25,940,000
00-1101764	SAN FRANCISCO	CA		06/13/2011	4.550	16,500,000		22,140,000
00-1101768	NAPLES	FL		05/26/2011	10.830	23,902		
00-1101745	AUSTIN	TX		06/08/2011	2.690	10,000,000		33,721,222
00-1101729	UPPER ARLINGTON	OH		07/15/2011	5.800	40,000,000		53,200,000
00-1101734	BIRMINGHAM	AL		07/08/2011	10.000	750,000		31,510,000
00-1101752	AGOURA HILLS	CA		07/28/2011	6.500	8,000,000		15,550,000
00-1101756	NASHVILLE	TN		07/20/2011	5.550	10,000,000		14,290,000
00-1101757	WOODINVILLE	WA		07/13/2011	4.390	6,000,000		12,970,000
00-1101759	CHARLOTTE	NC		07/01/2011	3.850	18,725,000		25,700,000
00-1101763	CINCINNATI	OH		08/30/2011	5.180	16,000,000		22,000,000
00-1101765	CHICAGO	IL		08/31/2011	4.390	7,000,000		18,290,000
00-1101767	GREENFIELD	WI		09/12/2011	5.150	10,650,000		15,450,000
00-1101771	CINCINNATI	OH		07/27/2011	4.960	5,800,000		7,750,000
00-1101772	PARKER	CO		09/01/2011	4.450	15,760,000		21,630,000
00-1101774	DENVER	CO		08/03/2011	3.500	14,000,000		21,490,000
00-1101775	WASHINGTON	DC		07/28/2011	4.750	13,500,000		20,970,000
00-1101776	ORANGE	CA		09/29/2011	4.760	7,000,000		15,720,000
00-1101780	MINNEAPOLIS	MN		09/20/2011	4.800	20,000,000		28,006,667
00-1101784	SEATTLE	WA		09/30/2011	4.900	7,150,000		10,200,000
00-1101786	PITTSBURGH	PA		09/23/2011	5.250	32,250,000		42,540,000
00-9000151	NATIONAL CITY	CA		07/22/2011	7.125	784,000		15,200,000
00-1101779	GOODYEAR	AZ		08/30/2011	4.200	18,000,000		25,860,000
00-1101320	SEATTLE	WA			5.500		1,805,018	7,500,000
00-1101734	BIRMINGHAM	AL			10.000		750,000	31,510,000
00-1101743	CHAPEL HILL	NC		11/15/2011	6.150	8,200,000		14,820,000
00-1101778	OREGON CITY	OR		10/03/2011	4.000	7,500,000		10,010,000
00-1101782	LAGUNA HILLS	CA		10/11/2011	4.610	10,600,000		16,290,000
00-1101783	MISSION VIEJO	CA		12/15/2011	4.680	5,000,000		7,420,000
00-1101788	WEST CHESTER	PA		10/31/2011	4.350	8,255,000		11,630,000
00-1101789	LENEXA	KS		12/08/2011	5.100	8,800,000		13,430,000
00-1101791	WAUSAU	WI		11/22/2011	5.000	5,000,000		7,050,000
00-1101793	SAN ANTONIO	TX		10/21/2011	6.500	675,000		20,530,000
00-1101794	RALEIGH	NC		11/21/2011	4.500	4,900,000		6,600,000
00-1101797	COSTA MESA	CA		11/22/2011	4.100	11,200,000		17,900,000
00-1101800	CHICAGO	IL		11/30/2011	4.750	18,000,000		26,800,714
00-1101802	COLUMBUS	OH		12/01/2011	4.900	13,000,000		18,830,000
00-1101803	HOUSTON	TX		11/16/2011	4.040	18,000,000		24,040,000
00-1101806	CITY OF INDUSTRY	CA		12/12/2011	4.890	5,900,000		9,380,000
00-1101807	LAGRANGE	KY		12/14/2011	4.790	3,900,000		5,220,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1101808	GAITHERSBURG	MD		12/13/2011	4.550	10,000,000		16,984,615
00-1101809	CUPERTINO	CA		12/15/2011	4.750	20,000,000		94,860,000
00-1101811	BUFORD	GA		12/20/2011	3.750	28,000,000		36,620,000
0599999. Mortgages in good standing - Commercial mortgages-all other						680,290,423	4,243,235	1,545,630,115
0899999. Total Mortgages in good standing						680,290,423	4,243,235	1,545,630,115
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						680,290,423	4,243,235	1,545,630,115

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000483	COLUMBUS	OH		03/28/2001	03/15/2011	4,198,981							4,198,981	4,198,981			
00-1000540	SANFORD	FL		06/15/2001	02/28/2011	1,622,757							1,622,757	1,622,757			
00-1000586	BEVERLY HILLS	CA		06/07/2001	03/10/2011	12,020,950							12,020,950	12,020,950			
00-1000601	SAN DIEGO	CA		05/15/2001	02/28/2011	698,447							698,447	698,447			
00-1001130	RALEIGH	NC		10/22/2002	03/30/2011	138,219							138,219	138,219			
00-1001225	INDIANAPOLIS	IN		12/19/2002	03/15/2011	2,973,655							2,973,655	2,973,655			
00-1001226	HOUSTON	TX		11/20/2002	03/10/2011	525,834							525,834	525,834			
00-1001235	DALLAS	TX		11/20/2002	03/10/2011	350,557							350,557	350,557			
00-1001280	BELLEVUE	WA		03/18/2003	01/04/2011	3,308,619							3,308,619	3,308,619			
00-1100013	GURNEE	IL		06/24/2003	02/22/2011	102,350							102,350	102,350			
00-1100091	AURORA	CO		06/30/2003	02/01/2011	2,749,404							2,749,404	2,749,404			
00-1100345	AUSTIN	TX		02/26/2004	02/16/2011	4,375,846							4,375,846	4,375,846			
00-1100433	SAN DIEGO	CA		06/09/2004	03/02/2011	1,711,787							1,711,787	1,711,787			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	15,197,774							15,197,774	15,197,774			
00-1100827	POMPANO BEACH	FL		05/31/2005	01/05/2011	12,628,519							12,628,519	15,142,067		2,513,548	2,513,548
00-1100838	AUSTIN	TX		05/17/2005	02/16/2011	2,727,873							2,727,873	2,727,873			
00-1101094	SAN FRANCISCO	CA		12/27/2005	03/18/2011	30,996,589							30,996,589	30,996,589			
00-1101095	SAN FRANCISCO	CA		07/18/2006	03/18/2011	4,301,787							4,301,787	4,301,787			
00-1101122	FAYETTEVILLE	AR		02/22/2006	02/24/2011	5,077,339							5,077,339	5,103,300		25,961	25,961
00-1101189	SAN JOSE	CA		09/13/2006	03/01/2011	6,480,081							6,480,081	6,480,081			
00-1101384	LAMIRADA	CA		05/07/2007	03/10/2011	3,770,000							3,770,000	3,770,000			
00-1101444	LAMIRADA	CA		05/07/2007	03/10/2011	2,600,659							2,600,659	2,600,659			
00-1101612	SAN DIEGO	CA		01/24/2008	03/02/2011	1,285,622							1,285,622	1,285,622			
00-9000051	TEMPE	AZ		02/01/2001	01/26/2011	378,413							378,413	378,413			
00-9000071	HUNTINGTON BEACH	CA		04/01/2001	01/14/2011	232,121							232,121	232,121			
03-0309974	CINCINNATI	OH		03/10/1997	02/10/2011	417,006							417,006	417,006			
03-0311627	RENTON	WA		01/28/1999	01/25/2011	37,720							37,720	37,720			
00-6000081	VIRGINIA BEACH	VA		01/31/2002	02/04/2011	41,995							41,995	41,995			
00-6000191	EXTON	PA		01/31/2002	01/03/2011	10,192							10,192	10,192			
00-1000440	NORTHLAKE	IL		07/10/2001	06/02/2011	447,886							447,886	447,886			
00-1000537	BEACHWOOD	OH		05/01/2001	05/06/2011	10,585,659							10,585,659	10,585,659			
00-1000562	LENEXA	KS		06/06/2001	06/16/2011	2,106,348							2,073,119	2,073,119			
00-1000573	KIRKLAND	WA		06/25/2001	06/02/2011	3,572,756							3,541,980	3,541,980			
00-1000583	JEFFERSON COUNTY	CO		07/02/2001	05/13/2011	16,642,208							16,642,208	16,642,208			
00-1000594	NORTH CANTON	OH		06/15/2001	05/19/2011	10,013,364							9,924,268	9,924,268			
00-1000609	ERLANGER	KY		07/30/2001	04/05/2011	4,070,455							4,035,674	4,035,674			
00-1000620	STUART	FL		07/06/2001	05/02/2011	5,865,819							5,815,834	5,815,834			
00-1001238	HOUSTON	TX		11/20/2002	06/29/2011	7,802,427							7,681,779	7,681,779			
00-1100050	RICHLAND	WA		06/06/2003	06/09/2011	5,925,422							5,889,575	5,889,575			
00-1100383	RALEIGH	NC		05/06/2004	05/31/2011	7,557,825							7,493,478	7,493,478			
00-1100484	CHANDLER	AZ		06/15/2004	06/29/2011	16,000,000							16,000,000	16,000,000			
00-1100835	GARLAND	TX		06/14/2005	04/01/2011	5,666,871							5,666,871	5,666,871			
00-1100839	JEFFERSON COUNTY	CO		07/01/2005	05/13/2011	4,000,000							4,000,000	4,000,000			
00-1100903	ROSEMONT	IL		08/26/2005	06/29/2011	7,956,302							7,891,148	11,461,067		3,569,919	3,569,919
00-1101049	DAYTONA BEACH	FL		01/09/2006	04/27/2011	2,961,278		310			310		2,941,537	2,942,359		821	821
00-1101346	AUSTIN	TX		10/10/2006	06/08/2011	33,464,304							33,652,521	33,652,521			
00-9000133	BREA	CA		04/01/2002	04/26/2011	941,741							928,828	928,828			
00-9000141	NAPA	CA		06/03/2002	05/31/2011	564,531							557,022	557,022			
03-0302624	SUNNYVALE	CA		06/20/1991	06/28/2011	368,789							213,010	213,010			
03-0303487	WATERTOWN	NY		08/21/1992	06/28/2011	1,915,402							1,758,531	1,758,531			
03-0307674	MIAMI	FL		11/14/1996	06/30/2011	1,631,282							1,577,433	1,577,433			
03-0308359	SANTA CLARA	CA		05/30/1996	05/27/2011	201,713							101,774	101,774			
03-0308831	SEATTLE	WA		05/02/1996	05/02/2011	86,122							21,725	21,725			
00-1000545	ST. LOUIS	MO		11/30/2001	09/02/2011	524,181							524,181	524,181			
00-1000604	FREMONT	CA		06/28/2001	07/05/2011	5,676,790							5,577,635	5,577,635			
00-1000615	MENLO PARK	CA		06/21/2001	07/07/2011	334,458							48,592	48,592			
00-1000654	STUART	FL		10/18/2001	08/12/2011	6,137,076							6,071,637	6,071,637			
00-1001257	ORANGE	CA		02/28/2003	09/29/2011	3,926,415							3,871,811	3,871,811			
00-1100025	CINCINNATI	OH		10/16/2003	07/14/2011	4,500,708							4,379,676	4,379,676			
00-1100086	WOODINVILLE	WA		08/12/2003	07/13/2011	2,900,000							2,900,000	2,900,000			
00-1101083	REDONDO BEACH	CA		01/23/2006	07/25/2011	3,623,124							3,599,705	3,599,705			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101088	MIDDLETOWN	CT		12/21/2005	09/01/2011	12,504,381							12,468,980	12,468,980			
00-1101089	MIDDLETOWN	CT		12/21/2005	09/01/2011	14,798,978							14,748,705	14,748,705			
00-1101120	HOPKINS	MN		02/16/2006	08/05/2011	363,374							357,626	357,626			
00-1101240	ATLANTA	GA		09/12/2006	09/30/2011	6,370,000							6,370,000	6,370,000			
00-1101245	NOVI	MI		07/10/2006	09/22/2011	14,500,000							14,500,000	14,500,000			
00-1101253	WILMINGTON	CA		09/06/2006	09/30/2011	1,480,621							1,463,939	1,463,939			
00-1101303	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	13,321,188							13,299,592	13,299,592			
00-1101304	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	9,144,466							9,126,595	9,170,381		43,786	43,786
00-1101305	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	17,787,970							17,755,576	17,799,361		43,786	43,786
00-1101370	COLUMBUS	OH		03/15/2007	07/21/2011	15,900,000							15,900,000	15,900,000			
00-1101381	AURORA	IL		01/11/2007	08/10/2011	612,000							612,000	612,000			
00-1101473	SAN JOSE	CA		11/09/2007	09/06/2011	17,000,000							17,000,000	17,000,000			
00-9000034	WESTLAKE VILLAGE	CA		01/01/2001	08/12/2011	113,514							100,999	100,999			
00-9000102	GARDENA	CA		08/01/2001	07/22/2011	251,998							232,912	232,912			
00-9000118	ANTIOCH	CA		10/01/2001	08/10/2011	276,853							272,558	272,558			
03-0302766	CLEVELAND	TN		08/20/1991	08/15/2011	277,462							71,122	71,122			
03-0308639	WOODINVILLE	WA		07/03/1996	07/13/2011	358,516							91,290	91,290			
03-0309185	SALT LAKE CITY	UT		07/22/1996	08/01/2011	941,667							240,203	240,203			
03-0309332	TUKWILA	WA		07/10/1996	07/07/2011	294,056							42,875	42,875			
03-4100320	KENT	WA		09/28/1998	09/28/2011	226,042							92,018	92,018			
00-6000187	ELIZABETHTOWN	PA		01/31/2002	07/05/2011	124,770							76,873	76,873			
00-1000327	SALT LAKE CITY	UT		01/04/2001	12/06/2011	2,476,717							2,476,717	2,476,717			
00-1000354	CLINTON	TN		12/05/2000	12/12/2011	747,010							747,010	747,010			
00-1000577	FORT LEE	NJ		08/29/2001	11/07/2011	1,785,387							1,759,868	1,759,868			
00-1000617	LEWIS CENTER	OH		12/27/2001	10/05/2011	1,636,214							1,593,944	1,593,944			
00-1000647	N. JACKSON	OH		09/28/2001	12/14/2011	7,576,772							7,411,197	7,411,197			
00-1000792	SAN MARCOS	CA		11/28/2001	11/01/2011	2,171,121							2,171,121	2,171,121			
00-1000826	CITY OF INDUSTRY	CA		01/16/2002	11/17/2011	8,000,000							8,000,000	8,000,000			
00-1001228	HOUSTON	TX		11/20/2002	11/10/2011	1,590,639							1,291,497	1,291,497			
00-1001230	HOUSTON	TX		11/20/2002	11/10/2011	1,139,838							1,139,838	1,139,838			
00-1001335	WEST BLOOMFIELD	MI		06/22/2004	11/22/2011	29,900,000							29,900,000	29,900,000			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004	11/23/2011	4,726,506			1,217,352		(1,217,352)		3,509,155	3,626,875		117,720	117,720
00-1100135	MURFREESBORO	TN		12/04/2003	12/28/2011	250,695							78,402	78,402			
00-1100138	TUSCALOOSA	AL		10/30/2003	11/30/2011	4,374,519							4,374,519	4,374,519			
00-1100199	ONTARIO	CA		11/20/2003	12/05/2011	2,251,259							2,214,065	2,214,065			
00-1100293	ST PETERSBURG	FL		02/12/2004	12/22/2011	9,351,681							9,197,202	9,197,202			
00-1100426	CINCINNATI	OH		06/21/2004	10/17/2011	3,504,890							3,382,795	3,382,795			
00-1100498	TROY	MI		09/28/2004	11/29/2011	3,303,248							3,229,641	3,229,641			
00-1100658	PEORIA	AZ		10/28/2004	10/06/2011	10,400,000							10,400,000	10,400,000			
00-1100786	HIGHLANDS RANCH	CO		03/23/2005	12/19/2011	17,700,000							17,700,000	17,700,000			
00-1100855	WEST BLOOMFIELD	MI		07/01/2005	11/22/2011	19,600,000							19,600,000	19,600,000			
00-1100909	EDWARDSVILLE	KS		12/30/2005	11/21/2011	3,772,089							3,645,509	3,645,509			
00-1101024	LENEXA	KS		11/22/2005	12/08/2011	3,281,376							3,181,861	3,181,861			
00-1101043	WITCHITA	KS		11/28/2005	11/30/2011	9,203,413							9,074,892	9,074,892			
00-1101210	FAYETTEVILLE	GA		07/19/2006	12/22/2011	14,691,428							14,552,538	14,552,538			
00-1101228	GURNEE	IL		08/07/2006	12/16/2011	1,161,654							1,031,477	1,031,477			
00-1101246	LENEXA	KS		09/14/2006	12/08/2011	326,224							246,229	246,229			
00-1101288	JACKSONVILLE	FL		09/27/2006	10/19/2011	9,677,603							9,193,380	9,193,380			
00-1101299	KNOXVILLE	TN		12/05/2006	11/04/2011	2,920,249							2,887,913	2,887,913			
00-1101313	PHOENIX	AZ		09/28/2006	10/20/2011	14,593,318							14,420,241	14,420,241			
00-1101314	GLENDALE	AZ		09/28/2006	11/03/2011	30,071,080							29,714,436	29,714,436			
00-1101347	ST. LOUIS	MO		11/21/2006	12/29/2011	21,514,746							20,763,023	20,763,023			
00-1101506	NORCROSS	GA		06/28/2007	11/22/2011	34,031,355			4,682,852		(4,682,852)		29,348,503	29,437,344		88,841	88,841
00-1101592	KNOXVILLE	TN		12/10/2007	11/04/2011	2,400,000							2,380,401	2,380,401			
00-1101652	BURLINGTON	MA		10/22/2008	11/01/2011	14,303,246							14,166,178	14,166,178			
03-0302977	GREENSBURG	PA		12/19/1991	12/07/2011	4,354,977							4,083,301	4,083,301			
03-0309070	CINCINNATI	OH		03/10/1997	12/09/2011	326,359							134,459	134,459			
03-0309718	LA JOLLA	CA		02/27/1997	12/01/2011	489,350							201,992	201,992			
03-0310433	INDIANAPOLIS	IN		06/12/1998	12/22/2011	1,644,200							1,200,666	1,200,666			
03-0310488	BOULDER	CO		11/03/1997	10/28/2011	257,233							24,134	24,134			
03-0311145	BRIGHTON	NY		09/29/1998	10/04/2011	3,511,338							360,090	360,090			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-6000044	AUGUSTA	GA		01/31/2002	11/23/2011	428,773							283,313	283,313			
00-6000255	CITY OF INDUSTRY	CA		01/31/2002	12/12/2011	5,802,545							5,652,763	5,652,763			
0199999. Mortgages closed by repayment						736,829,260		310	5,900,204		(5,899,894)		718,924,326	725,328,708		6,404,382	6,404,382
00-1000008	VANCOUVER	WA		04/24/2000		1,238,328							243,079	243,079			
00-1000030	PITTSBURGH	PA		11/16/1999		6,361,228							511,482	511,482			
00-1000031	PITTSBURGH	PA		11/16/1999		2,453,957							228,843	228,843			
00-1000032	PITTSBURGH	PA		09/20/1999		3,889,428							158,202	158,202			
00-1000038	VISTA	CA		08/31/2000		4,149,898							283,737	283,737			
00-1000095	FLORENCE	KY		02/16/2000		1,112,822							25,101	25,101			
00-1000127	LOVELAND	OH		03/22/2000		472,853							343,315	343,315			
00-1000155	SOUTH GATE	CA		03/15/2000		547,612							182,851	182,851			
00-1000171	CANTON	OH		08/15/2000		2,052,782							143,342	143,342			
00-1000178	PITTSBURGH	PA		04/25/2001		1,012,377							156,523	156,523			
00-1000188	KEASBY	NJ		04/17/2000		5,343,513							391,736	391,736			
00-1000194	KENT	WA		05/11/2000		1,140,416							237,075	237,075			
00-1000198	LENEXA	KS		06/29/2000		2,498,932							520,600	520,600			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,527,275							72,262	72,262			
00-1000267	RICHMOND	VA		11/14/2000		1,869,962							336,266	336,266			
00-1000385	FLORENCE	KY		12/14/2000		859,283							19,382	19,382			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		7,016,741							198,321	198,321			
00-1000517	JACKSONVILLE	FL		12/23/2002		4,310,141							1,505,722	1,505,722			
00-1000541	COLUMBUS	OH		04/30/2001		4,681,011							307,267	307,267			
00-1000556	INDIANAPOLIS	IN		04/12/2001		1,316,595							449,308	449,308			
00-1000562	LENEXA	KS		06/06/2001		2,106,348							33,230	33,230			
00-1000566	TUCSON	AZ		05/10/2001		2,245,425							145,941	145,941			
00-1000573	KIRKLAND	WA		06/25/2001		3,572,756							30,776	30,776			
00-1000577	FORT LEE	NJ		08/29/2001		1,785,387							25,518	25,518			
00-1000593	KENILWORTH	NJ		08/08/2001		6,997,625							429,142	429,142			
00-1000594	NORTH CANTON	OH		06/15/2001		10,013,364							89,097	89,097			
00-1000604	FREMONT	CA		06/28/2001		5,676,790							99,155	99,155			
00-1000608	DALLAS	TX		01/14/2002		3,799,870							220,784	220,784			
00-1000609	ERLANGER	KY		07/30/2001		4,070,455							34,781	34,781			
00-1000615	MENLO PARK	CA		06/21/2001		334,458							285,867	285,867			
00-1000617	LEWIS CENTER	OH		12/27/2001		1,636,214							42,270	42,270			
00-1000620	STUART	FL		07/06/2001		5,865,819							49,984	49,984			
00-1000631	LOUISVILLE	KY		06/25/2001		5,027,082							357,451	357,451			
00-1000634	SALT LAKE CITY	UT		08/03/2001		1,656,677							35,958	35,958			
00-1000642	ROMEOVILLE	IL		04/19/2002		2,940,923							171,802	171,802			
00-1000647	N. JACKSON	OH		09/28/2001		7,576,772							165,575	165,575			
00-1000654	STUART	FL		10/18/2001		6,137,076							65,439	65,439			
00-1000665	EDISON	NJ		07/06/2001		9,632,694							604,579	604,579			
00-1000692	CAPE CORAL	FL		02/07/2002		2,559,052							62,796	62,796			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		11,719,619							375,588	375,588			
00-1000701	VILLANOVA	PA		12/17/2001		4,935,151							299,512	299,512			
00-1000714	CLOSTER	NJ		11/08/2001		2,455,334							147,346	147,346			
00-1000735	NEW CASTLE	IN		07/18/2002		2,401,940							131,236	131,236			
00-1000774	FLINT	MI		12/20/2001		8,310,569							681,804	681,804			
00-1000788	FT. PIERCE	FL		11/20/2001		1,505,364							123,825	123,825			
00-1000818	VANDERGRIFT	PA		02/22/2002		6,214,461							367,922	367,922			
00-1000819	BARBERTON	OH		12/21/2001		3,381,635							204,641	204,641			
00-1000820	PITTSBURGH	PA		12/21/2001		1,556,855							94,214	94,214			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,752,368							106,045	106,045			
00-1000822	CANAL FULTON	OH		12/21/2001		963,078							58,281	58,281			
00-1000848	NEW ALBANY	OH		02/07/2002		3,645,480							217,093	217,093			
00-1000858	BROOK PARK	OH		04/09/2002		4,600,582							410,065	410,065			
00-1000859	DYER	IN		05/28/2002		830,525							27,497	27,497			
00-1000864	TUALATIN	OR		03/22/2002		1,834,943							107,652	107,652			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,778,229							164,483	164,483			
00-1000872	ONTARIO	CA		03/26/2002		1,405,977							47,138	47,138			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,919,419							101,026	101,026			
00-1000903	UNION CITY	CA		03/28/2002		4,493,987							405,645	405,645			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000914	CINCINNATI	OH		07/01/2002		2,129,408							113,973	113,973			
00-1000926	MARIETTA	GA		12/23/2002		2,924,624							96,191	96,191			
00-1000929	CRANBERRY	PA		06/11/2002		23,056,000							724,240	724,240			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,956,157							208,142	208,142			
00-1000936	VISTA	CA		04/18/2002		1,154,235							47,924	47,924			
00-1000941	SPARTANBURG	SC		05/07/2002		1,072,018							33,719	33,719			
00-1000949	STOW	OH		05/30/2002		2,983,064							168,717	168,717			
00-1000958	HOUSTON	TX		06/18/2002		2,146,187							67,353	67,353			
00-1000964	COLUMBUS	OH		10/03/2002		2,519,460							134,538	134,538			
00-1000967	SAN DIEGO	CA		07/10/2002		10,064,519							293,002	293,002			
00-1000969	NORTH BERGEN	NJ		05/31/2002		3,988,575							126,164	126,164			
00-1000970	NORTH BERGEN	NJ		05/31/2002		9,723,767							354,807	354,807			
00-1000977	OCEANSIDE	CA		06/13/2002		5,263,089							136,092	136,092			
00-1000978	BURLINGTON	KY		08/15/2002		205,549							6,855	6,855			
00-1000980	HILLSBORO	OR		06/07/2002		2,049,486							75,601	75,601			
00-1000998	ATLANTA	GA		08/09/2002		17,621,875							562,804	562,804			
00-1000999	AURORA	CO		03/03/2004		8,437,971							134,104	134,104			
00-1001017	STARKVILLE	MS		07/03/2002		1,579,503							53,148	53,148			
00-1001038	ITHACA	NY		10/01/2002		5,803,290							110,243	110,243			
00-1001042	RAVENNA	OH		06/27/2002		6,788,793							383,532	383,532			
00-1001043	REDDING	CA		01/27/2003		11,864,651							403,314	403,314			
00-1001049	WAYNE	PA		10/24/2002		644,321							75,640	75,640			
00-1001053	RICHARDSON	TX		11/15/2002		2,265,923							75,604	75,604			
00-1001055	STOCKBRIDGE	GA		09/06/2002		2,243,863							126,019	126,019			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		786,047							25,577	25,577			
00-1001090	MASON	OH		12/20/2002		8,786,006							198,084	198,084			
00-1001091	FINDLAY	OH		10/18/2002		3,104,684							111,013	111,013			
00-1001105	LOGAN	UT		09/05/2002		4,955,990							169,388	169,388			
00-1001106	PLYMOUTH	MI		11/13/2002		5,789,433							198,046	198,046			
00-1001123	HILLSBOROUGH	NC		10/09/2003		4,541,291							84,601	84,601			
00-1001124	FT MYERS	FL		06/26/2003		8,026,241							175,390	175,390			
00-1001135	MADISON	WI		12/20/2002		3,008,940							64,763	64,763			
00-1001138	CHARLOTTE	NC		10/10/2002		5,391,950							108,882	108,882			
00-1001147	AMERICAN FORK	UT		11/27/2002		1,246,560							284,245	284,245			
00-1001148	POWAY	CA		12/26/2002		1,566,228							54,287	54,287			
00-1001152	DALLAS	TX		12/20/2002		7,058,215							196,901	196,901			
00-1001153	MONTVALE	NJ		10/29/2002		1,291,896							38,910	38,910			
00-1001155	MODESTO	CA		12/10/2002		785,608							18,427	18,427			
00-1001161	PLEASANT GROVE	UT		11/15/2002		8,099,047							280,722	280,722			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,992,391							211,247	211,247			
00-1001175	VIERA	FL		02/27/2004		15,383,353							266,537	266,537			
00-1001180	LOUISVILLE	KY		05/09/2003		5,829,088							198,115	198,115			
00-1001185	RALEIGH	NC		08/06/2004		24,567,135							461,537	461,537			
00-1001200	FAIRFIELD	NJ		05/02/2003		1,909,110							59,667	59,667			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,795,578							201,771	201,771			
00-1001203	NILES	IL		12/30/2002		5,044,646							114,758	114,758			
00-1001208	JACKSONVILLE	FL		12/23/2002		9,262,566							542,650	542,650			
00-1001209	AURORA	CO		12/16/2002		4,519,725							158,579	158,579			
00-1001215	EDISON	NJ		12/17/2002		13,822,598							828,827	828,827			
00-1001227	HOUSTON	TX		11/20/2002		1,214,486							189,464	189,464			
00-1001228	HOUSTON	TX		11/20/2002		1,590,639							299,142	299,142			
00-1001229	HOUSTON	TX		11/20/2002		930,909							150,774	150,774			
00-1001231	HOUSTON	TX		11/20/2002		1,470,425							221,132	221,132			
00-1001232	HOUSTON	TX		11/20/2002		1,225,715							309,801	309,801			
00-1001233	HOUSTON	TX		11/20/2002		578,740							101,312	101,312			
00-1001234	WALNUT CREEK	CA		11/20/2002		242,204							7,221	7,221			
00-1001237	DALLAS	TX		11/20/2002		9,880,836							627,333	627,333			
00-1001238	HOUSTON	TX		11/20/2002		7,802,427							120,649	120,649			
00-1001244	PITTSBURGH	PA		02/08/2005		18,876,796							493,651	493,651			
00-1001257	ORANGE	CA		02/28/2003		3,926,415							54,605	54,605			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,529,557							167,214	167,214			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1001269	CITY OF COMMERCE	CA		02/27/2003		2,282,945							76,889	76,889			
00-1001279	PITTSBURGH	PA		12/23/2003		6,826,991							350,441	350,441			
00-1001281	PUYALLUP	WA		11/10/2003		188,841							5,839	5,839			
00-1001283	GARLAND	TX		03/03/2003		2,828,029							161,665	161,665			
00-1001291	MENLO	CA		09/10/2003		6,669,387							150,417	150,417			
00-1001293	ODESSA	TX		04/23/2003		8,810,795							198,966	198,966			
00-1001295	DENVER	CO		05/05/2003		822,324							89,742	89,742			
00-1001302	MENLO	CA		03/31/2003		3,536,753							79,765	79,765			
00-1001303	CORONA	CA		07/01/2003		519,877							8,052	8,052			
00-1001305	AUBURN HILLS	MI		07/15/2003		3,708,835							136,240	136,240			
00-1001308	CHICAGO	IL		07/22/2003		12,834,512							713,681	713,681			
00-1001310	SOLON	OH		04/28/2003		4,752,569							535,751	535,751			
00-1001311	ST. PETERSBURG	FL		06/24/2003		3,377,767							363,867	363,867			
00-1001312	ODESSA	TX		04/23/2003		2,511,076							56,705	56,705			
00-1001314	SALT LAKE CITY	UT		11/04/2003		5,511,612							170,817	170,817			
00-1001315	HEBRON	KY		04/16/2003		9,656,297							223,199	223,199			
00-1001316	CHARLOTTE	NC		09/02/2003		1,110,709							399,231	399,231			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,977,236							70,234	70,234			
00-1001320	RIVERSIDE	CA		05/22/2003		13,972,257							335,260	335,260			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		2,195,455							228,493	228,493			
00-1001328	MILFORD	OH		08/29/2003		5,825,793							201,091	201,091			
00-1001331	WALKER	MI		05/07/2003		4,764,323							533,908	533,908			
00-1001332	WALKER	MI		05/07/2003		445,448							170,514	170,514			
00-1001333	MYRTLE BEACH	SC		06/02/2003		4,643,944							262,835	262,835			
00-1001334	CHARLESTON	SC		06/06/2003		1,940,237							68,615	68,615			
00-1001336	MT. PLEASANT	WI		05/02/2003		154,882							5,595	5,595			
00-1002001	WESTMONT	NJ		12/05/2002		1,115,032							201,831	201,831			
00-1002014	KNOXVILLE	TN		07/28/2003		3,132,329							174,292	174,292			
00-1002022	KIRKLAND	WA		04/17/2003		5,617,954							147,989	147,989			
00-1002023	FRAMINGHAM	MA		05/07/2003		10,248,612							349,605	349,605			
00-1002028	MADISON	WI		11/25/2003		4,239,559							84,097	84,097			
00-1002030	LA PALMA	CA		04/28/2003		11,413,148							391,605	391,605			
00-1100002	MAINEVILLE	OH		04/10/2004		287,884							5,831	5,831			
00-1100005	BEAVER CREEK	OH		04/10/2004		287,884							5,831	5,831			
00-1100008	KANSAS CITY	MO		05/12/2003		1,943,627							110,309	110,309			
00-1100009	DAVIE	FL		11/06/2003		1,656,114							297,210	297,210			
00-1100011	GAINESVILLE	FL		02/13/2004		6,655,084							137,740	137,740			
00-1100012	PITTSBURGH	PA		05/13/2003		7,867,216							883,775	883,775			
00-1100016	CONYERS	GA		06/04/2003		3,827,230							422,965	422,965			
00-1100018	CUMBERLAND	MD		09/29/2003		2,709,638							43,579	43,579			
00-1100025	CINCINNATI	OH		10/16/2003		4,500,708							121,032	121,032			
00-1100028	NEW YORK	NY		08/07/2003		10,866,329							304,001	304,001			
00-1100029	CHICAGO	IL		08/04/2003		2,130,289							231,396	231,396			
00-1100030	CHICAGO	IL		08/04/2003		2,069,424							224,785	224,785			
00-1100031	KALAMAZOO	MI		09/15/2003		6,186,133							155,856	155,856			
00-1100032	BLOOMINGTON	IN		08/07/2003		2,311,327							82,168	82,168			
00-1100036	MOORESVILLE	NC		08/05/2003		3,755,073							212,130	212,130			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,252,566							42,426	42,426			
00-1100046	GLEN CARBON	IL		01/05/2004		2,907,533							89,321	89,321			
00-1100047	GLEN CARBON	MO		11/14/2003		6,365,825							188,543	188,543			
00-1100050	RICHLAND	WA		06/06/2003		5,925,422							35,847	35,847			
00-1100051	GAINESVILLE	FL		09/16/2004		12,747,757							249,916	249,916			
00-1100053	OMAHA	NE		07/01/2003		4,086,197							142,806	142,806			
00-1100056	NORTHBROOK	IL		08/14/2003		2,092,858							70,431	70,431			
00-1100058	MARYSVILLE	WA		07/16/2003		85,938							14,502	14,502			
00-1100064	SAN MATEO	CA		08/06/2003		4,156,525							144,171	144,171			
00-1100065	TUCSON	AZ		08/22/2003		723,862							252,033	252,033			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,902,360							157,758	157,758			
00-1100068	BELLEVUE	TN		10/31/2003		3,551,573							193,046	193,046			
00-1100071	LEXINGTON	KY		02/19/2004		2,707,907							134,131	134,131			
00-1100073	SAN FRANCISCO	CA		08/06/2003		3,302,872							117,822	117,822			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100074	SAN DIEGO	CA		08/07/2003		1,702,610							59,286	59,286			
00-1100075	SAN DIEGO	CA		08/28/2003		2,494,487							86,438	86,438			
00-1100080	GREENDALE	WI		09/02/2003		1,924,777							211,609	211,609			
00-1100083	LOUISVILLE	KY		07/29/2003		2,478,426							392,632	392,632			
00-1100094	JACKSONVILLE	FL		10/10/2003		4,123,791							234,561	234,561			
00-1100097	SALEM	OR		10/21/2003		5,164,731							125,724	125,724			
00-1100099	HUNTSVILLE	AL		08/19/2003		3,032,065							73,085	73,085			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,762,737							90,697	90,697			
00-1100109	MILFORD	OH		09/23/2003		1,844,686							197,395	197,395			
00-1100112	JUPITER	FL		11/26/2003		3,579,138							75,558	75,558			
00-1100116	BRIGHTON	MI		12/01/2003		7,651,845							242,216	242,216			
00-1100121	WAYNE	NJ		12/01/2003		5,433,540							283,130	283,130			
00-1100122	ROCKVILLE	MD		10/01/2003		5,745,198							186,309	186,309			
00-1100123	ROCKVILLE	MD		10/01/2003		5,745,198							186,309	186,309			
00-1100124	JESSUP	MD		10/01/2003		4,646,852							150,691	150,691			
00-1100125	SANTA FE	NM		09/15/2003		2,554,422							85,796	85,796			
00-1100131	CONCORD	NH		09/30/2003		1,244,302							131,182	131,182			
00-1100132	BRIGHTON	MI		10/09/2003		2,518,352							80,038	80,038			
00-1100135	MURFREESBORO	TN		12/04/2003		250,695							172,293	172,293			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,290,091							128,982	128,982			
00-1100153	BUTLER	PA		12/11/2003		3,236,683							320,841	320,841			
00-1100154	MARS	PA		10/22/2003		5,449,752							196,392	196,392			
00-1100155	CLAY	NY		06/07/2004		8,242,556							257,500	257,500			
00-1100157	LEXINGTON	KY		12/04/2003		2,771,822							282,324	282,324			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,922,929							103,858	103,858			
00-1100159	WOODLAWN	MD		02/27/2004		1,654,986							53,878	53,878			
00-1100163	RESTON	VA		10/27/2003		5,409,302							284,688	284,688			
00-1100168	MIAMI	FL		11/10/2003		3,876,515							202,685	202,685			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,919,446							131,691	131,691			
00-1100174	SIOUX FALLS	SD		11/12/2003		3,025,114							157,954	157,954			
00-1100178	PITTSBURGH	PA		04/01/2005		22,777,550							561,617	561,617			
00-1100185	MONTGOMERY	AL		11/03/2003		305,716							6,462	6,462			
00-1100186	MONTGOMERY	AL		11/03/2003		262,808							5,555	5,555			
00-1100188	MAINEVILLE	OH		10/21/2003		90,786							1,903	1,903			
00-1100189	BEAVER CREEK	OH		10/21/2003		132,271							2,750	2,750			
00-1100195	HOUSTON	TX		11/21/2003		2,020,806							61,312	61,312			
00-1100196	HOUSTON	TX		11/21/2003		2,063,710							62,614	62,614			
00-1100197	HOUSTON	TX		11/21/2003		2,608,599							79,146	79,146			
00-1100199	ONTARIO	CA		11/20/2003		2,251,259							37,194	37,194			
00-1100202	LYSANDER	NY		12/10/2003		3,642,431							367,761	367,761			
00-1100205	FARMINGTON HILLS	MI		11/10/2003		202,599							4,469	4,469			
00-1100215	ANAHEIM	CA		08/02/2004		3,065,255							56,596	56,596			
00-1100216	ANAHEIM	CA		08/02/2004		2,379,004							43,925	43,925			
00-1100217	LAS VEGAS	NV		12/30/2003		3,407,315							107,801	107,801			
00-1100220	RENTON	WA		01/14/2004		10,378,066							220,649	220,649			
00-1100223	PITTSBURGH	PA		10/30/2003		3,903,109							199,516	199,516			
00-1100225	EDGEWATER	NJ		12/17/2003		44,864,835							671,184	671,184			
00-1100228	OMAHA	NE		01/08/2004		1,296,430							128,095	128,095			
00-1100230	LAKE OSWEGO	OR		01/14/2004		5,054,718							107,469	107,469			
00-1100232	RIALTO	CA		11/21/2003		4,059,002							133,196	133,196			
00-1100233	ITHACA	NY		12/10/2003		614,437							11,913	11,913			
00-1100235	GARNER	NC		12/09/2003		4,666,003							153,209	153,209			
00-1100236	HARTFORD	CT		12/23/2003		31,905,013							1,691,680	1,691,680			
00-1100239	LOGAN	UT		03/18/2004		5,156,965							158,380	158,380			
00-1100240	MARGATE	FL		03/03/2004		11,714,963							198,043	198,043			
00-1100243	ALBUQUERQUE	NM		01/29/2004		677,743							22,136	22,136			
00-1100244	ALBUQUERQUE	NM		01/29/2004		4,574,765							149,417	149,417			
00-1100245	INDIANAPOLIS	IN		12/23/2003		8,212,485							176,931	176,931			
00-1100246	INDIANAPOLIS	IN		12/29/2003		11,011,153							237,226	237,226			
00-1100247	CLEARFIELD	UT		12/04/2003		2,476,259							119,032	119,032			
00-1100248	OCEANSIDE	CA		02/05/2004		1,899,667							61,734	61,734			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100252	PHILADELPHIA	PA		09/29/2004		5,778,956							126,794	126,794			
00-1100253	LAKE FOREST	IL		12/04/2003		1,139,464							36,178	36,178			
00-1100254	MIAMI	FL		11/10/2003		1,550,606							81,074	81,074			
00-1100255	CARTERET	NJ		12/30/2003		1,300,055							64,981	64,981			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,594,125							256,902	256,902			
00-1100258	ROMEOVILLE	IL		02/05/2004		948,043							57,046	57,046			
00-1100261	LAS VEGAS	NV		01/21/2004		1,140,883							338,229	338,229			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		3,511,745							180,684	180,684			
00-1100267	LEXINGTON	KY		12/15/2003		1,282,665							39,809	39,809			
00-1100270	NEW BEDFORD	MA		12/03/2003		5,368,707							113,337	113,337			
00-1100272	WILSONVILLE	OR		05/21/2004		2,176,623							62,963	62,963			
00-1100293	ST PETERSBURG	FL		02/12/2004		9,351,681							154,479	154,479			
00-1100296	CINCINNATI	OH		01/21/2004		3,902,802							201,308	201,308			
00-1100302	GARDEN GROVE	CA		05/02/2005		503,932							10,882	10,882			
00-1100306	BURBANK	CA		08/10/2004		3,985,907							72,529	72,529			
00-1100317	BUFFALO	NY		03/09/2004		2,356,316							120,104	120,104			
00-1100332	ALBUGUERQUE	NM		01/29/2004		1,579,191							43,784	43,784			
00-1100334	GUADALUPE	AZ		04/01/2004		1,267,293							23,994	23,994			
00-1100339	PORTLAND	OR		03/22/2004		2,862,000							89,992	89,992			
00-1100343	HILTON HEAD	SC		04/14/2004		2,175,981							62,695	62,695			
00-1100346	FARRAGUT	TN		05/04/2004		2,354,277							120,778	120,778			
00-1100347	VISALIA	CA		07/14/2004		1,333,200							115,179	115,179			
00-1100363	LAS VEGAS	NV		04/07/2004		8,051,231							220,844	220,844			
00-1100365	WENATCHEE	WA		08/09/2004		2,568,946							124,510	124,510			
00-1100366	PORT ROYAL	SC		07/08/2004		9,394,310							305,531	305,531			
00-1100369	HIGHWOOD	IL		05/17/2004		3,472,435							99,935	99,935			
00-1100371	ANDERSON	SC		12/21/2004		2,629,831							76,437	76,437			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,482,149							191,012	191,012			
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,573,333							80,320	80,320			
00-1100375	ALGONQUIN	IL		09/15/2004		3,046,981							280,750	280,750			
00-1100377	SANTA CLARA	CA		12/15/2004		827,902							16,853	16,853			
00-1100378	GLENDALE	WI		04/28/2005		11,242,215							351,828	351,828			
00-1100383	RALEIGH	NC		05/06/2004		7,557,825							64,347	64,347			
00-1100384	OCALA	FL		11/12/2004		507,088							11,543	11,543			
00-1100389	WESTLAND	MI		05/24/2004		6,373,765							174,177	174,177			
00-1100394	FT. WAYNE	IN		05/14/2004		2,576,011							116,205	116,205			
00-1100397	BOYNTON BEACH	FL		08/30/2004		3,824,746							190,128	190,128			
00-1100399	OREGON CITY	OR		07/05/2005		370,162							6,519	6,519			
00-1100403	BAKERSFIED	CA		05/20/2004		174,258							9,339	9,339			
00-1100404	SAN DIEGO	CA		05/26/2004		12,441,895							260,905	260,905			
00-1100406	EDISON	NJ		05/18/2004		5,075,572							265,458	265,458			
00-1100407	BURBANK	CA		08/10/2004		3,974,427							104,607	104,607			
00-1100408	LIBERTY	MO		06/01/2004		1,477,154							241,309	241,309			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,654,454							279,703	279,703			
00-1100414	BOURNE	MA		05/05/2004		4,228,558							237,378	237,378			
00-1100418	TORRANCE	CA		11/30/2004		142,997							3,165	3,165			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,733,000							142,939	142,939			
00-1100421	PORT ORANGE	FL		09/16/2004		1,330,052							92,090	92,090			
00-1100426	CINCINNATI	OH		06/21/2004		3,504,890							122,095	122,095			
00-1100429	GRESHAM	OR		05/28/2004		6,605,184							138,105	138,105			
00-1100431	GUADALUPE	AZ		04/01/2004		2,446,386							46,317	46,317			
00-1100432	FARMINGTON HILLS	MI		11/04/2005		16,000,000							208,124	208,124			
00-1100440	TEANECK	NJ		05/04/2005		5,478,079							111,212	111,212			
00-1100447	LUBBOCK	TX		06/21/2004		8,534,110							425,591	425,591			
00-1100456	ATLANTA	GA		07/26/2005		241,993							6,117	6,117			
00-1100458	LINCOLNTON	NC		07/20/2004		6,102,765							257,837	257,837			
00-1100464	GAINESVILLE	FL		05/26/2004		2,434,100							75,339	75,339			
00-1100475	ITHACA	NY		06/25/2004		3,064,220							54,492	54,492			
00-1100479	OXNARD	CA		02/18/2005		3,321,641							90,524	90,524			
00-1100485	CAPE CORAL	FL		12/22/2004		312,883							10,221	10,221			
00-1100487	HILLIARD	OH		01/06/2005		1,325,667							58,538	58,538			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100497	KENT	WA		08/23/2004		2,895,792							278,435	278,435			
00-1100498	TROY	MI		09/28/2004		3,303,248							73,607	73,607			
00-1100501	SAN DIEGO	CA		07/22/2004		7,230,399							148,902	148,902			
00-1100512	MESA	AZ		08/24/2004		1,135,922							14,336	14,336			
00-1100515	TRAVERSE CITY	MI		05/09/2005		2,625,002							79,629	79,629			
00-1100519	MILWAUKEE	WI		04/20/2006		3,038,000							43,072	43,072			
00-1100524	INDIANAPOLIS	IN		01/10/2004		3,343,767							55,871	55,871			
00-1100533	DAVENPORT	IA		10/01/2004		2,610,348							229,220	229,220			
00-1100534	MESA	AZ		08/24/2004		1,325,243							16,725	16,725			
00-1100565	MEMPHIS	TN		11/24/2004		4,173,815							95,757	95,757			
00-1100570	FT. THOMAS	KY		09/21/2004		5,184,556							145,827	145,827			
00-1100574	WINSTON SALEM	NC		09/16/2004		2,923,570							250,780	250,780			
00-1100577	FORSYTH	NC		09/16/2004		3,472,944							44,464	44,464			
00-1100581	CHARLOTTE	NC		05/11/2005		9,542,683							765,479	765,479			
00-1100583	BOSTON	MA		09/27/2004		9,952,274							263,843	263,843			
00-1100597	MENTOR	OH		11/18/2004		3,866,632							187,988	187,988			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,389,359							38,590	38,590			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,831,477							78,647	78,647			
00-1100601	DALLAS	TX		12/16/2004		2,223,819							61,768	61,768			
00-1100602	HOUSTON	TX		12/16/2004		2,222,973							61,745	61,745			
00-1100603	HOUSTON	TX		12/16/2004		1,449,153							40,251	40,251			
00-1100606	REDONDO BEACH	CA		12/22/2004		3,695,858							89,812	89,812			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		2,570,213							97,451	97,451			
00-1100640	MANHATTAN	KS		11/03/2004		1,846,215							86,694	86,694			
00-1100641	HUNT VALLEY	MD		10/14/2004		2,782,867							83,659	83,659			
00-1100648	PHOENIX	AZ		11/15/2004		2,601,525							80,069	80,069			
00-1100649	KNOXVILLE	TN		11/04/2004		3,883,867							114,306	114,306			
00-1100668	PORT ROYAL	SC		01/31/2006		6,907,442							144,887	144,887			
00-1100676	SALEM	OR		08/04/2005		7,432,602							140,135	140,135			
00-1100677	LAS VEGAS	NV		02/18/2005		5,278,938							152,204	152,204			
00-1100678	MOKENA	IL		11/22/2004		5,462,194							168,292	168,292			
00-1100682	MENLO PARK	CA		07/10/2006		12,984,076							531,523	531,523			
00-1100685	TWINSBURG	OH		04/14/2005		6,500,567							292,906	292,906			
00-1100686	CHARLOTTE	NC		12/15/2004		1,632,540							36,718	36,718			
00-1100692	SALT LAKE CITY	UT		01/10/2005		8,115,399							388,466	388,466			
00-1100694	BOULDER	CO		12/29/2004		8,379,648							129,696	129,696			
00-1100696	KANSAS CITY	MO		11/22/2004		1,757,915							49,643	49,643			
00-1100697	CLEARFIELD	UT		01/28/2005		3,148,228							149,641	149,641			
00-1100698	ALGONQUIN	IL		03/02/2005		8,199,638							243,413	243,413			
00-1100700	DOWNES GROVE	IL		12/16/2004		3,092,011							95,000	95,000			
00-1100712	COMPTON	CA		12/30/2004		4,852,224							151,148	151,148			
00-1100717	FARMERS BRANCH	TX		12/16/2004		817,797							22,715	22,715			
00-1100718	FARMERS BRANCH	TX		12/16/2004		810,330							22,507	22,507			
00-1100720	HOUSTON	TX		12/16/2004		911,188							25,309	25,309			
00-1100721	DALLAS	TX		12/16/2004		1,506,274							41,838	41,838			
00-1100722	HOUSTON	TX		12/16/2004		1,142,047							31,721	31,721			
00-1100723	WAUSAU	WI		03/28/2006		1,978,077							31,356	31,356			
00-1100729	PHOENIX	AZ		03/30/2005		4,571,769							122,822	122,822			
00-1100731	FARMINGTON HILLS	MI		09/30/2005		11,976,400							146,715	146,715			
00-1100732	KENNEWICK	WA		09/19/2005		5,917,262							103,383	103,383			
00-1100737	YORBA LINDA	CA		02/28/2006		15,092,598							274,051	274,051			
00-1100738	CHULA VISTA	CA		01/28/2005		1,497,096							52,555	52,555			
00-1100739	BRIGHTON	MI		03/03/2005		3,546,461							115,984	115,984			
00-1100741	TOTOWA	NJ		06/02/2005		9,880,911							381,588	381,588			
00-1100755	SPARTANBURG	SC		03/01/2005		1,380,084							64,917	64,917			
00-1100756	LAKE OSWEGO	OR		11/08/2006		5,309,152							200,962	200,962			
00-1100759	BOISE	ID		03/04/2005		12,813,181							251,852	251,852			
00-1100760	TAYLOR	MI		04/07/2005		4,484,759							131,839	131,839			
00-1100762	BEAVERTON	OR		06/21/2005		13,717,826							279,469	279,469			
00-1100765	CHICAGO	IL		05/19/2005		1,995,450							110,163	110,163			
00-1100768	FRISCO	TX		06/02/2005		6,421,876							155,289	155,289			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100771	LUBBOCK	TX		05/18/2005		5,491,030							155,275	155,275			
00-1100773	SIMI VALLEY	CA		08/31/2005		7,062,941							320,258	320,258			
00-1100775	CONYERS	GA		04/04/2005		4,295,376							252,965	252,965			
00-1100778	CLEAR LAKE	TX		03/16/2005		12,009,518							202,367	202,367			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,781,957							143,379	143,379			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,775,013							131,115	131,115			
00-1100796	TAMPA	FL		02/14/2006		2,843,606							282,560	282,560			
00-1100806	RENO	NV		03/15/2005		9,185,801							276,678	276,678			
00-1100807	ELLENWOOD	GA		06/24/2005		5,595,872							156,417	156,417			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,090,234							34,864	34,864			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,203,270							64,388	64,388			
00-1100816	TORRANCE	CA		04/03/2006		6,659,723							100,354	100,354			
00-1100817	ROCKY HILL	CT		12/28/2005		5,740,622							302,727	302,727			
00-1100820	LEXINGTON	KY		05/12/2005		16,664,444							292,938	292,938			
00-1100822	LAS VEGAS	NV		06/07/2005		14,138,211							405,998	405,998			
00-1100824	OMAHA	NE		05/12/2005		17,041,834							313,041	313,041			
00-1100826	DUQUESNE	PA		06/03/2005		2,692,587							122,732	122,732			
00-1100828	VARIOUS CITIES	TN		07/08/2005		7,705,246							461,204	461,204			
00-1100829	COLUMBUS	OH		09/30/2005		17,505,440							341,193	341,193			
00-1100832	FREDERICK	MD		11/01/2005		15,744,258							272,617	272,617			
00-1100844	ORLAND PARK	IL		07/22/2005		1,236,254							57,999	57,999			
00-1100845	MARYSVILLE	WA		06/07/2005		2,000,000							407,060	407,060			
00-1100847	COSTA MESA	CA		06/01/2005		1,829,316							36,507	36,507			
00-1100851	PINEVILLE	NC		06/08/2005		887,796							99,983	99,983			
00-1100853	PALO ALTO	CA		10/03/2005		4,613,958							89,380	89,380			
00-1100856	NAPLES	FL		06/30/2005		20,277,841							596,256	596,256			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,334,861							146,721	146,721			
00-1100858	SANTA ROSA	CA		06/21/2005		7,952,417							118,401	118,401			
00-1100859	ROCKVILLE	MD		07/13/2005		6,271,499							183,745	183,745			
00-1100861	BRADENTON	FL		12/28/2005		5,521,500							164,596	164,596			
00-1100865	ANN ARBOR	MI		07/20/2005		9,692,405							288,682	288,682			
00-1100866	SAN DIEGO	CA		10/30/2006		7,102,104							164,860	164,860			
00-1100867	CARSON	CA		07/27/2005		3,966,391							117,878	117,878			
00-1100868	REDMOND	WA		09/08/2006		24,756,485							625,010	625,010			
00-1100877	FAIRFIELD	NJ		07/06/2005		10,599,716							310,554	310,554			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,220,786							64,383	64,383			
00-1100882	CANONSBURG	PA		07/07/2005		3,443,326							157,106	157,106			
00-1100886	NEW ALBANY	IN		08/18/2005		4,066,937							129,769	129,769			
00-1100889	REDWOOD CITY	CA		06/21/2005		16,448,953							305,730	305,730			
00-1100890	SALT LAKE CITY	UT		01/13/2006		147,731							4,169	4,169			
00-1100894	GULF SHORES	AL		06/28/2005		5,382,149							202,156	202,156			
00-1100901	PORT RICHEY	FL		08/09/2005		1,472,503							68,736	68,736			
00-1100903	ROSEMONT	IL		08/26/2005		7,956,302							65,154	65,154			
00-1100904	DENVER	CO		08/29/2005		2,638,084							72,819	72,819			
00-1100905	AUSTIN	TX		07/07/2005		9,951,903							149,216	149,216			
00-1100906	GURNEE	IL		07/28/2005		13,190,422							398,055	398,055			
00-1100907	EDGEWATER	NJ		07/08/2005		7,793,737							116,794	116,794			
00-1100909	EDWARDSVILLE	KS		12/30/2005		3,772,089							126,580	126,580			
00-1100912	CANONSBURG	PA		08/05/2005		4,917,821							228,769	228,769			
00-1100915	NASHVILLE	TN		06/07/2006		10,266,327							191,732	191,732			
00-1100916	NASHVILLE	TN		06/20/2006		4,551,803							118,389	118,389			
00-1100917	W. BABYLON	NY		02/05/2008		4,762,902							95,221	95,221			
00-1100918	IONIA	MI		08/16/2005		2,658,343							76,925	76,925			
00-1100920	BEAVERTON	OR		08/09/2005		6,606,956							198,916	198,916			
00-1100921	ROCKY RIVER	OH		07/29/2005		3,471,210							275,754	275,754			
00-1100923	NAPLES	FL		07/29/2005		1,693,352							134,137	134,137			
00-1100924	AUSTIN	TX		07/19/2005		10,498,695							159,104	159,104			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,405,346							101,725	101,725			
00-1100927	ANN ARBOR	MI		08/09/2005		3,653,475							76,884	76,884			
00-1100928	TAMPA	FL		09/01/2005		9,123,237							420,113	420,113			
00-1100929	LONG BEACH	CA		08/30/2005		2,220,218							63,258	63,258			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100932	BELLEVUE	WA		08/30/2005		3,356,610							96,608	96,608			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,937,944							131,484	131,484			
00-1100939	SHELBY TOWNSHIP	MI		08/24/2005		4,511,044							119,182	119,182			
00-1100947	ELDERSBURG	MD		08/31/2005		2,650,624							78,241	78,241			
00-1100950	COLUMBUS	OH		02/15/2006		4,830,450							25,596	25,596			
00-1100952	KANSAS CITY	KS		08/18/2005		2,641,463							79,788	79,788			
00-1100955	SAVANNAH	GA		08/18/2005		159,506							3,000	3,000			
00-1100958	JANESVILLE	WI		11/01/2005		1,675,961							74,959	74,959			
00-1100959	SAN DIEGO	CA		09/13/2005		4,088,385							97,505	97,505			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,768,741							52,374	52,374			
00-1100963	SAN DIEGO	CA		09/13/2005		1,480,928							42,783	42,783			
00-1100970	DENVER	CO		09/26/2005		21,648,182							347,211	347,211			
00-1100975	VANCOUVER	WA		05/12/2006		18,688,518							339,171	339,171			
00-1100978	SANTA CLARA	CA		02/02/2006		333,973							5,767	5,767			
00-1100981	CAROL STREAM	IL		10/11/2005		1,177,938							33,960	33,960			
00-1100982	VISTA	CA		09/30/2005		3,859,917							83,847	83,847			
00-1100983	WAUKEGAN	IL		10/26/2005		1,845,172							82,201	82,201			
00-1100989	BRIDGETON	MO		10/13/2005		1,091,660							48,364	48,364			
00-1100990	ROCKVILLE	MD		05/10/2006		4,969,718							136,343	136,343			
00-1100991	ROCKVILLE	MD		05/31/2006		3,610,369							99,967	99,967			
00-1100992	SOUTHGATE	MI		10/14/2005		4,293,221							83,777	83,777			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		6,533,565							261,981	261,981			
00-1100998	OXNARD	CA		10/11/2005		978,216							28,139	28,139			
00-1100999	SOUTH JORDAN	UT		11/07/2005		5,046,947							223,723	223,723			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,510,395							43,310	43,310			
00-1101001	PHOENIX	AZ		10/04/2005		4,621,121							104,513	104,513			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,528,359							244,339	244,339			
00-1101004	REDLANDS	CA		10/18/2005		4,537,480							130,088	130,088			
00-1101006	GAINESVILLE	FL		10/12/2005		1,375,336							29,091	29,091			
00-1101007	TAMPA	FL		12/08/2005		3,095,165							237,171	237,171			
00-1101012	LEXINGTON	KY		11/30/2005		3,332,323							152,971	152,971			
00-1101018	PROVO	UT		08/23/2006		2,703,758							108,268	108,268			
00-1101019	DALLAS	TX		01/19/2006		3,857,566							84,029	84,029			
00-1101021	AUSTIN	TX		10/07/2005		25,803,968							386,344	386,344			
00-1101023	MORRISVILLE	NC		12/08/2005		11,283,419							272,829	272,829			
00-1101024	LENEXA	KS		11/22/2005		3,281,376							99,515	99,515			
00-1101025	MANHATTAN	KS		12/08/2005		4,662,455							200,929	200,929			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		20,379,933							334,718	334,718			
00-1101028	ARLINGTON	VA		11/14/2005		23,496,594							681	681			
00-1101030	PHOENIX	AZ		04/20/2006		3,646,984							153,375	153,375			
00-1101031	PLANO	TX		12/01/2005		8,453,219							662,893	662,893			
00-1101033	RALEIGH	NC		01/13/2006		26,116,241							626,711	626,711			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,381,934							154,698	154,698			
00-1101037	MIRAMAR	FL		03/22/2007		1,775,203							69,464	69,464			
00-1101038	MIRAMAR	FL		03/22/2007		718,128							19,381	19,381			
00-1101040	RALEIGH	NC		05/25/2006		23,512,705							348,089	348,089			
00-1101041	GARDEN CITY	GA		04/28/2006		7,041,988							294,932	294,932			
00-1101042	BELLEVUE	WA		11/18/2005		4,665,619							198,699	198,699			
00-1101043	WITCHITA	KS		11/28/2005		9,203,413							128,521	128,521			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,845,369							206,439	206,439			
00-1101049	DAYTONA BEACH	FL		01/09/2006		2,961,278							20,050	20,050			
00-1101051	SAN DIEGO	CA		11/15/2005		3,113,473							81,729	81,729			
00-1101053	FARMINGTON HILLS	MI		09/30/2005		4,989,770							63,520	63,520			
00-1101057	MILFORD	OH		11/30/2005		2,135,348							64,500	64,500			
00-1101058	CINCINNATI	OH		12/09/2005		1,774,662							29,263	29,263			
00-1101059	CINCINNATI	OH		12/09/2005		1,380,293							22,760	22,760			
00-1101060	CINCINNATI	OH		12/09/2005		985,923							16,257	16,257			
00-1101071	ROSEVILLE	CA		12/22/2005		14,519,992							409,716	409,716			
00-1101072	SEATTLE	WA		12/20/2005		8,542,356							354,374	354,374			
00-1101074	RALEIGH	NC		01/13/2006		29,599,121							773,898	773,898			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,835,613							48,244	48,244			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101083	REDONDO BEACH	CA		01/23/2006		3,623,124							23,419	23,419			
00-1101084	KENNESAW	GA		11/21/2005		9,300,000							128,013	128,013			
00-1101086	HARTFORD	CT		02/16/2006		18,690,538							445,539	445,539			
00-1101088	MIDDLETOWN	CT		12/21/2005		12,504,381		44,758			44,758		80,159	80,159			
00-1101089	MIDDLETOWN	CT		12/21/2005		14,798,978		44,541			44,541		94,815	94,815			
00-1101090	DALLAS	TX		01/19/2006		1,885,841							44,468	44,468			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,262,693							87,365	87,365			
00-1101097	CHATSWORTH	CA		12/27/2005		2,300,187							38,053	38,053			
00-1101098	RIALTO	CA		02/22/2006		2,333,303							41,424	41,424			
00-1101100	RENO	NV		06/29/2006		842,409							15,149	15,149			
00-1101112	SOLON	OH		05/18/2006		3,397,157							240,564	240,564			
00-1101120	HOPKINS	MN		02/16/2006		363,374							5,749	5,749			
00-1101121	ANN ARBOR	MI		02/28/2006		23,517,137							393,885	393,885			
00-1101123	INDIANAPOLIS	IN		05/31/2006		331,235							245,569	245,569			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		12,537,636							376,246	376,246			
00-1101128	CANONSBURG	PA		02/17/2006		3,503,706							147,688	147,688			
00-1101129	OAKLAND	CA		03/23/2006		5,216,697							135,053	135,053			
00-1101131	ST. PETERSBURG	FL		02/28/2006		1,058,458							111,609	111,609			
00-1101135	WALLKILL	NY		03/10/2006		7,647,504							209,981	209,981			
00-1101137	FRANKFORT	IL		04/23/2007		3,547,853							81,089	81,089			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,479,211							132,603	132,603			
00-1101145	TUSTIN	CA		04/11/2006		3,800,000							28,921	28,921			
00-1101148	FOND DU LAC	WI		03/16/2006		4,570,558							120,821	120,821			
00-1101152	CINCINNATI	OH		09/28/2006		3,422,723							231,238	231,238			
00-1101156	LAKESIDE	CA		01/03/2007		10,373,151							270,554	270,554			
00-1101157	MASPETH	NY		04/21/2006		1,719,149							71,645	71,645			
00-1101161	BONITA SPRINGS	FL		04/17/2006		797,520							61,285	61,285			
00-1101162	JACKSONVILLE	FL		04/20/2006		4,024,646							151,216	151,216			
00-1101163	WESTERVILLE	OH		05/04/2006		2,589,343							184,616	184,616			
00-1101166	MORGANTOWN	WV		05/09/2006		3,044,864							79,374	79,374			
00-1101173	VISTA	CA		05/31/2006		1,972,732							143,087	143,087			
00-1101174	JACKSONVILLE	FL		06/15/2006		6,942,142							280,156	280,156			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		3,581,667							133,373	133,373			
00-1101178	ST. LOUIS	MO		05/31/2006		8,250,000							51,427	51,427			
00-1101179	MADISON	WI		05/18/2006		2,600,542							104,488	104,488			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		17,029,107							595,818	595,818			
00-1101185	CHULA VISTA	CA		05/31/2006		6,581,248							265,986	265,986			
00-1101197	COLUMBUS	OH		02/06/2007		7,732,639							129,334	129,334			
00-1101199	CHARLOTTE	NC		05/23/2006		4,907,096							6,045	6,045			
00-1101202	MYRTLE BEACH	SC		06/29/2006		362,542							8,942	8,942			
00-1101204	DALLAS	TX		06/29/2006		2,749,061							36,295	36,295			
00-1101205	CLEMENTON	NJ		07/18/2006		330,000							1,337	1,337			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		423,705							7,015	7,015			
00-1101210	FAYETTEVILLE	GA		07/19/2006		14,691,428							138,890	138,890			
00-1101211	LAS VEGAS	NV		06/29/2006		3,672,216							88,127	88,127			
00-1101212	FT. WORTH	TX		06/23/2006		16,769,378							202,271	202,271			
00-1101214	MIAMI	FL		12/07/2006		12,542,275							284,254	284,254			
00-1101215	LUMBERTON	NC		08/25/2006		1,833,721							270,292	270,292			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,755,070							176,724	176,724			
00-1101218	AMHERST	NY		07/05/2006		4,881,236							161,370	161,370			
00-1101221	PLEASANT GROVE	UT		07/28/2006		1,659,323							38,638	38,638			
00-1101224	DUQUESNE	PA		01/12/2007		3,032,004							111,516	111,516			
00-1101225	PORTLAND	OR		06/29/2006		9,000,000							43,976	43,976			
00-1101227	MURRIETA	CA		06/15/2007		14,397,643							200,124	200,124			
00-1101228	GURNEE	IL		08/07/2006		1,161,654							130,177	130,177			
00-1101229	SAN FRANCISCO	CA		07/31/2006		442,571							5,975	5,975			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		7,118,001							376,963	376,963			
00-1101231	CENTREVILLE	VA		11/29/2006		19,019,602							263,226	263,226			
00-1101233	CENTREVILLE	VA		02/29/2008		3,918,000							51,124	51,124			
00-1101238	BIRMINGHAM	AL		08/11/2006		12,450,379							203,531	203,531			
00-1101246	LENEXA	KS		09/14/2006		326,224							79,995	79,995			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101248	POWAY	CA		08/30/2006		1,468,628							35,239	35,239			
00-1101249	COLUMBUS	OH		08/30/2006		10,733,465							390,830	390,830			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		593,611							9,777	9,777			
00-1101253	WILMINGTON	CA		09/06/2006		1,480,621							16,682	16,682			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,443,718							68,021	68,021			
00-1101255	CARLSBAD	CA		12/19/2006		38,501,399							270,102	270,102			
00-1101256	VARIOUS	TX		11/09/2006		24,735,582							510,259	510,259			
00-1101257	VARIOUS	TX		11/09/2006		25,482,836							524,143	524,143			
00-1101258	SPARTANBURG	SC		08/22/2006		1,522,615							57,618	57,618			
00-1101259	VARIOUS	TX		11/09/2006		12,517,162							258,600	258,600			
00-1101260	VARIOUS	TX		11/09/2006		29,533,376							27,156,399	27,026,544		(129,854)	(129,854)
00-1101269	NAPLES	FL		08/01/2006		1,900,007							78,130	78,130			
00-1101272	REDONDO BEACH	CA		09/22/2006		3,250,686							57,732	57,732			
00-1101273	CECIL TOWNSHIP	PA		08/30/2006		7,897,122							88,345	88,345			
00-1101274	CHESAPEAKE	VA		11/01/2006		7,118,476							167,135	167,135			
00-1101278	KANSAS CITY	KS		10/05/2006		4,924,135							170,829	170,829			
00-1101279	LANCASTER	PA		12/01/2006		16,769,722							413,853	413,853			
00-1101280	COATESVILLE	PA		12/01/2006		3,593,512							88,683	88,683			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,916,611							79,587	79,587			
00-1101287	PALATINE	IL		08/25/2006		21,359,425							313,190	313,190			
00-1101288	JACKSONVILLE	FL		09/27/2006		9,677,603							484,223	484,223			
00-1101291	OMAHA	NE		12/01/2006		3,006,308							71,110	71,110			
00-1101293	DAYTON	OH		09/26/2006		970,159							22,613	22,613			
00-1101294	ST AUGUSTINE	FL		09/19/2006		2,260,193							151,449	151,449			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,451,864							97,552	97,552			
00-1101299	KNOXVILLE	TN		12/05/2006		2,920,249							32,337	32,337			
00-1101302	DES PLAINES	IL		11/06/2006		2,168,259							52,739	52,739			
00-1101303	MOUNT LAUREL	NJ		08/29/2006		13,321,188							21,596	21,596			
00-1101304	MOUNT LAUREL	NJ		08/29/2006		9,144,466							17,871	17,871			
00-1101305	MOUNT LAUREL	NJ		08/29/2006		17,787,970							32,394	32,394			
00-1101306	CERRITOS	CA		10/12/2006		6,600,053							252,867	252,867			
00-1101308	CARLSBAD	CA		01/11/2007		1,709,739							25,959	25,959			
00-1101309	BRANCHBURG	NJ		11/07/2006		4,000,000							46,608	46,608			
00-1101313	PHOENIX	AZ		09/28/2006		14,593,318							173,077	173,077			
00-1101314	GLENDALE	AZ		09/28/2006		30,071,080							356,644	356,644			
00-1101316	BIRMINGHAM	AL		10/18/2006		8,900,000							8,725	8,725			
00-1101317	LIVONIA	MI		12/18/2006		2,665,009							99,440	99,440			
00-1101320	SEATTLE	WA		11/16/2006		3,698,043							88,006	88,006			
00-1101321	JACKSONVILLE	FL		12/04/2006		6,692,412							438,650	438,650			
00-1101325	LOS ANGELES	CA		10/18/2006		2,820,273							217,719	217,719			
00-1101329	CANONSBURG	PA		11/22/2006		4,515,817							140,947	140,947			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,261,029							32,799	32,799			
00-1101332	CLEARFIELD	UT		10/31/2006		4,504,764							101,236	101,236			
00-1101334	LAS VEGAS	NV		02/08/2007		6,319,386							148,131	148,131			
00-1101336	WESTBOROUGH	MA		11/01/2006		5,500,000							5,710	5,710			
00-1101340	RIVERTON	UT		11/17/2006		1,932,756							48,276	48,276			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,549,930							187,740	187,740			
00-1101347	ST. LOUIS	MO		11/21/2006		21,514,746							751,723	751,723			
00-1101348	BURR RIDGE	IL		11/28/2006		1,472,457							36,810	36,810			
00-1101350	AUSTIN	TX		11/15/2006		8,000,000							590,615	590,615			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,723,977							150,163	150,163			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,434,086							90,869	90,869			
00-1101353	JUPITER	FL		12/14/2006		5,143,445							65,446	65,446			
00-1101361	ST. PETERSBURG	FL		12/21/2006		4,245,694							163,219	163,219			
00-1101375	HILLSBORO	OR		02/05/2007		5,657,698							101,498	101,498			
00-1101383	AURORA	OH		04/12/2007		6,142,522							146,081	146,081			
00-1101387	SANTA FE	NM		01/22/2007		3,365,758							436,948	436,948			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		125,171							1,729	1,729			
00-1101394	BROOKLYN	NY		05/17/2007		65,566							906	906			
00-1101395	SAN DIEGO	CA		08/31/2007		5,630,737							128,978	128,978			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,782,017							67,941	67,941			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,579,435							124,550	124,550			
00-1101415	SAN DIEGO	CA		03/06/2007		4,760,733							55,892	55,892			
00-1101419	AVON	MA		04/27/2007		1,124,778							71,630	71,630			
00-1101427	MILWAUKEE	WI		10/31/2007		3,143,638							55,728	55,728			
00-1101439	SANTA MARIA	CA		04/17/2007		930,983							21,697	21,697			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,358,165							57,536	57,536			
00-1101447	TAMPA	FL		06/29/2007		3,601,134							132,598	132,598			
00-1101448	CLEARFIELD	UT		08/09/2007		6,819,094							172,386	172,386			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,658,892							133,873	133,873			
00-1101450	SALT LAKE CITY	UT		05/01/2007		2,797,175							48,303	48,303			
00-1101453	CHARLESTON	SC		06/05/2007		3,026,085							70,549	70,549			
00-1101456	BURLINGTON	WA		05/14/2007		5,031,924							342,362	342,362			
00-1101457	CONCORD	NC		09/12/2007		8,640,593							130,921	130,921			
00-1101458	CHICAGO	IL		05/22/2007		5,113,704							125,190	125,190			
00-1101460	RIVERSIDE	CA		05/08/2007		2,892,894							35,674	35,674			
00-1101471	PEABODY	MA		08/06/2007		5,158,719							113,531	113,531			
00-1101475	TAMPA	FL		12/27/2007		10,021,069							587,270	587,270			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,566,050							77,353	77,353			
00-1101483	DALLAS	TX		05/15/2007		2,083,945							29,442	29,442			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		5,146,060							179,721	179,721			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,783,963							192,058	192,058			
00-1101507	NORCROSS	GA		08/18/2008		1,841,366			1,805,294		(1,805,294)		36,072	36,072			
00-1101509	ITHACA	NY		07/31/2007		4,799,384							90,923	90,923			
00-1101510	NEW YORK	NY		08/24/2007		3,201,659							41,460	41,460			
00-1101511	GLENDORA	CA		08/02/2007		9,560,385							152,886	152,886			
00-1101512	BURR RIDGE	IL		12/03/2007		3,658,900							53,261	53,261			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,812,134							240,659	240,659			
00-1101521	ATLANTA	GA		08/07/2007		11,494,129							176,803	176,803			
00-1101525	AUSTIN	TX		07/18/2007		4,693,448							105,159	105,159			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,882,162							41,526	41,526			
00-1101534	TORRANCE	CA		08/30/2007		4,920,854							107,085	107,085			
00-1101537	SPRINGFIELD	VA		09/13/2007		9,000,000							642,857	642,857			
00-1101538	CHARLESTON	SC		08/30/2007		3,909,060							45,541	45,541			
00-1101540	ORANGE	CA		08/29/2007		11,027,000							165,793	165,793			
00-1101542	GURNEE	IL		09/11/2007		7,810,717							105,138	105,138			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		5,178,259							115,430	115,430			
00-1101545	CERRITOS	CA		09/10/2007		8,981,686							181,403	181,403			
00-1101548	TACOMA	WA		10/31/2007		14,560,072							232,341	232,341			
00-1101549	TACOMA	WA		10/31/2007		3,881,107							62,715	62,715			
00-1101552	FT.WORTH	TX		08/30/2007		17,154,000							189,736	189,736			
00-1101553	WOBURN	MA		08/06/2007		4,318,385							95,037	95,037			
00-1101554	WOBURN	MA		08/06/2007		793,649							17,466	17,466			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,710,561							101,390	101,390			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,863,615							106,830	106,830			
00-1101563	HICKORY	NC		10/19/2007		3,653,060							127,263	127,263			
00-1101566	ADDISON	IL		10/18/2007		2,910,807							36,009	36,009			
00-1101567	VARIOUS	PA		08/31/2007		20,613,351							1,211,177	1,211,177			
00-1101568	VARIOUS	OH		08/31/2007		11,827,972							694,975	694,975			
00-1101569	GARDNER	KS		09/26/2007		4,192,116							49,084	49,084			
00-1101573	ROCKVILLE	MD		01/07/2008		4,756,718							97,377	97,377			
00-1101575	LINCOLN	NE		08/23/2007		14,271,023							121,862	121,862			
00-1101592	KNOXVILLE	TN		12/10/2007		2,400,000							19,599	19,599			
00-1101601	DAVIE	FL		10/30/2007		16,076,693							230,142	230,142			
00-1101625	TWINSBURG	OH		01/25/2008		1,141,446							23,428	23,428			
00-1101631	SAN DIEGO	CA		04/03/2008		4,510,918							111,194	111,194			
00-1101634	PITTSBURGH	PA		04/18/2008		3,450,677							108,614	108,614			
00-1101635	JACKSONVILLE	FL		04/23/2008		9,572,597							291,793	291,793			
00-1101636	MILWAUKEE	WI		05/01/2008		5,540,513							109,037	109,037			
00-1101637	PENN HILLS	PA		04/22/2008		13,888,238							247,888	247,888			
00-1101639	MILFORD	OH		07/22/2008		1,890,872							52,869	52,869			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		19,273,727							349,183	349,183			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101645	INDEPENDENCE TWP	MI		09/05/2008		18,936,814							242,610	242,610			
00-1101646	TACOMA	WA		10/30/2008		1,461,253							20,698	20,698			
00-1101647	INDEPENDENCE TWP	MI		09/05/2008		1,750,000							750,000	750,000			
00-1101650	BEDFORD	OH		09/26/2008		12,434,095							579,057	579,057			
00-1101651	DALLAS	TX		10/01/2008		24,029,748							432,649	432,649			
00-1101652	BURLINGTON	MA		10/22/2008		14,303,246							137,068	137,068			
00-1101666	GAITHERSBURG	MD		09/29/2009		13,830,680							160,777	160,777			
00-1101672	NORCROSS	GA		02/19/2010		7,624,065							96,415	96,415			
00-1101673	NORCROSS	GA		02/19/2010		2,772,387							35,060	35,060			
00-1101674	HANOVER	MD		02/19/2010		4,851,678							61,355	61,355			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,654,047							185,318	185,318			
00-1101678	BATAVIA	IL		02/19/2010		4,257,595							53,842	53,842			
00-1101679	ERLANGER	KY		02/19/2010		12,079,687							152,762	152,762			
00-1101680	CHARLOTTE	NC		02/19/2010		1,485,207							18,782	18,782			
00-1101681	CHARLOTTE	NC		02/19/2010		2,475,346							31,304	31,304			
00-1101682	MARIETTA	GA		02/19/2010		2,277,318							28,799	28,799			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,856,274							227,388	227,388			
00-1101686	PITTSBURGH	PA		03/26/2010		1,741,898							93,155	93,155			
00-1101687	BURKE	VA		04/20/2010		36,251,398							447,605	447,605			
00-1101688	MADISON	WI		04/23/2010		7,512,621							157,461	157,461			
00-1101690	PITTSBURGH	PA		06/10/2010		5,763,496							92,033	92,033			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,758,688							103,565	103,565			
00-1101693	FT WRIGHT	KY		10/05/2010		7,982,774							97,665	97,665			
00-1101695	KENT	WA		07/15/2010		5,670,318							270,225	270,225			
00-1101697	CHARLOTTE	NC		09/27/2010		6,984,641							95,163	95,163			
00-1101698	SAN ANTONIO	TX		08/13/2010		29,157,944							381,714	381,714			
00-1101699	BURLINGTON	KY		08/05/2010		9,653,428							192,628	192,628			
00-1101700	HOUSTON	TX		09/01/2010		4,777,778							216,200	216,200			
00-1101701	FAIRVIEW	OR		09/29/2010		12,968,982							191,678	191,678			
00-1101702	CLINTON	UT		10/08/2010		11,967,362							403,522	403,522			
00-1101703	GLENSHAW	PA		01/27/2011									322,550	322,550			
00-1101704	ST. PETERSBURG	FL		08/05/2010		696,403							91,654	91,654			
00-1101705	BUFFALO GROVE	IL		11/22/2010		10,000,000							141,005	141,005			
00-1101706	ST. PETERSBURG	FL		10/05/2010		4,079,444							76,480	76,480			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,527,781							98,050	98,050			
00-1101708	ST PETERSBURG	FL		10/05/2010		10,036,280							188,158	188,158			
00-1101709	ST. PETERSBURG	FL		10/05/2010		6,098,644							132,067	132,067			
00-1101711	AUSTIN	TX		11/01/2010		14,182,069							220,767	220,767			
00-1101712	ORANGE	CA		10/07/2010		6,948,056							321,135	321,135			
00-1101715	LYNDHURST	NJ		12/01/2010		9,000,000							123,932	123,932			
00-1101716	CATONSVILLE	MD		01/13/2011									89,043	89,043			
00-1101717	FULLERTON	CA		12/03/2010		3,475,000							74,280	74,280			
00-1101719	LOVELAND	OH		12/13/2010		2,700,000							202,812	202,812			
00-1101720	WEST BEND	WI		12/07/2010		9,520,000							179,559	179,559			
00-1101721	WEST COVINA	CA		02/28/2011									69,579	69,579			
00-1101722	SALT LAKE CITY	UT		12/27/2010		5,000,000							90,933	90,933			
00-1101723	SPRING VALLEY	CA		01/31/2011									67,638	67,638			
00-1101724	TORRANCE	CA		01/27/2011									257,778	257,778			
00-1101725	ALBUQUERQUE	NM		01/31/2011									45,581	45,581			
00-1101727	WEST BABYLON	NY		02/15/2011									69,436	69,436			
00-1101733	BIRMINGHAM	AL		03/11/2011									261,802	261,802			
00-1101734	BIRMINGHAM	AL		07/08/2011									15,639	15,639			
00-1101735	PITTSBURGH	PA		03/21/2011									285,971	285,971			
00-1101736	SHAWNEE	KS		03/01/2011									84,933	84,933			
00-1101738	FLORHAM PARK	NJ		06/02/2011									140,807	140,807			
00-1101746	MESA	AZ		05/20/2011									52,835	52,835			
00-1101747	IRVINE	CA		05/02/2011									206,845	206,845			
00-1101750	BUFFALO GROVE	IL		05/05/2011									19,623	19,623			
00-1101751	WOOD DALE	IL		05/05/2011									42,951	42,951			
00-1101752	AGOURA HILLS	CA		07/28/2011									43,081	43,081			
00-1101753	HOUSTON	TX		06/29/2011									297,954	297,954			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101756	NASHVILLE	TN		07/20/2011									91,921	91,921			
00-1101757	WOODINVILLE	WA		07/13/2011									44,348	44,348			
00-1101758	TOLUCA LAKE	CA		06/14/2011									24,983	24,983			
00-1101760	WOOD DALE	IL		05/05/2011									37,734	37,734			
00-1101761	WOOD DALE	IL		05/05/2011									49,576	49,576			
00-1101762	WOOD DALE	IL		05/05/2011									37,696	37,696			
00-1101763	CINCINNATI	OH		08/30/2011									78,799	78,799			
00-1101765	CHICAGO	IL		08/31/2011									82,948	82,948			
00-1101767	GREENFIELD	WI		09/12/2011									35,049	35,049			
00-1101771	CINCINNATI	OH		07/27/2011									34,393	34,393			
00-1101776	ORANGE	CA		09/29/2011									57,030	57,030			
00-1101780	MINNEAPOLIS	MN		09/20/2011									49,966	49,966			
00-1101782	LAGUNA HILLS	CA		10/11/2011									18,860	18,860			
00-1101784	SEATTLE	WA		09/30/2011									17,538	17,538			
00-1101786	PITTSBURGH	PA		09/23/2011									104,556	104,556			
00-1101788	WEST CHESTER	PA		10/31/2011									15,260	15,260			
00-1101793	SAN ANTONIO	TX		10/21/2011									1,026	1,026			
00-6000044	AUGUSTA	GA		01/31/2002		428,773							145,460	145,460			
00-6000047	BUFFALO	NY		01/31/2002		1,389,022							499,891	499,891			
00-6000058	CLEARWATER	SC		01/31/2002		806,614							220,269	220,269			
00-6000073	WAYNESBORO	GA		01/31/2002		932,749							183,895	183,895			
00-6000083	NAPLES	FL		01/31/2002		330,655							58,608	58,608			
00-6000096	WEST COLUMBIA	SC		01/31/2002		1,168,897							201,601	201,601			
00-6000125	ARLINGTON	VA		01/31/2002		2,473,218							313,599	313,599			
00-6000147	FAIRVIEW	CA		01/31/2002		291,179							116,894	116,894			
00-6000152	PAOLI	PA		01/31/2002		373,831							152,341	152,341			
00-6000160	WESTFIELD	NJ		01/31/2002		189,651							108,146	108,146			
00-6000166	AGOURA HILLS	CA		01/31/2002		342,740							121,628	121,628			
00-6000167	SANTA CLARITA	CA		01/31/2002		378,893							125,717	125,717			
00-6000180	ARLINGTON	VA		01/31/2002		1,532,018							148,665	148,665			
00-6000187	ELIZABETHTOWN	PA		01/31/2002		124,770							47,897	47,897			
00-6000190	NEWTON SQUARE	PA		01/31/2002		268,454							80,846	80,846			
00-6000192	WEST CHESTER	PA		01/31/2002		193,866							58,391	58,391			
00-6000193	CINCINNATI	OH		01/31/2002		399,046							38,256	38,256			
00-6000203	GREENVILLE	SC		01/31/2002		239,497							63,813	63,813			
00-6000224	MANFIELD	MA		01/31/2002		761,893							155,693	155,693			
00-6000231	BEDFORD	MA		01/31/2002		324,209							199,947	199,947			
00-6000233	HAUPPAUGE	NY		01/31/2002		5,084,982							634,676	634,676			
00-6000238	SALT LAKE CITY	UT		01/31/2002		5,275,154							191,649	191,649			
00-6000245	LUMBERTON	NJ		01/31/2002		4,124,362							680,898	680,898			
00-6000248	TREVOSE	PA		01/31/2002		1,193,379							182,844	182,844			
00-6000255	CITY OF INDUSTRY	CA		01/31/2002		5,802,545							149,783	149,783			
00-6000256	ARDEN HILLS	MN		01/31/2002		917,420							127,701	127,701			
00-6000261	STERLING HEIGHTS	MI		01/31/2002		1,574,978							97,520	97,520			
00-9000034	WESTLAKE VILLAGE	CA		01/01/2001		113,514							12,515	12,515			
00-9000089	SAN FRANCISCO	CA		06/01/2001		490,540							75,598	75,598			
00-9000099	ALGONA	IA		07/01/2001		24,043							24,043	24,043			
00-9000100	LA CANADA	CA		07/01/2001		97,504							14,410	14,410			
00-9000102	GARDENA	CA		08/01/2001		251,998							19,085	19,085			
00-9000118	ANTIOCH	CA		10/01/2001		276,853							4,295	4,295			
00-9000123	CINCINNATI	OH		12/03/2001		592,835							19,071	19,071			
00-9000129	OMAHA	NE		03/22/2002		192,900							11,039	11,039			
00-9000130	OMAHA	NE		03/22/2002		227,534							13,008	13,008			
00-9000131	OMAHA	NE		03/22/2002		484,205							27,679	27,679			
00-9000132	OMAHA	NE		03/22/2002		200,203							11,452	11,452			
00-9000133	BREA	CA		04/01/2002		941,741							12,913	12,913			
00-9000137	YORBA LINDA	CA		05/01/2002		223,246							27,960	27,960			
00-9000141	NAPA	CA		06/03/2002		564,531							7,510	7,510			
00-9000144	ROCK HILL	SC		08/01/2002		305,978							16,551	16,551			
00-9000146	SAN DIEGO	CA		09/03/2002		209,887							6,089	6,089			
00-9000148	PASADENA	CA		10/01/2002		328,218							10,612	10,612			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-9000150	NATIONAL CITY	CA		06/02/2003		898,814							48,213	48,213			
00-9000151	NATIONAL CITY	CA		07/22/2011									4,802	4,802			
03-0301632	SANTA CLARITA	CA		07/18/1990		1,071,486							196,808	196,808			
03-0302624	SUNNYVALE	CA		06/20/1991		368,789							155,778	155,778			
03-0302766	CLEVELAND	TN		08/20/1991		277,462							206,340	206,340			
03-0302977	GREENSBURG	PA		12/19/1991		4,354,977							271,675	271,675			
03-0303487	WATERTOWN	NY		08/21/1992		1,915,402							156,870	156,870			
03-0305338	CLAWSON	MI		11/22/1993		1,329,620							736,430	736,430			
03-0305576	OAKWOOD	GA		03/31/1994		1,409,905							384,958	384,958			
03-0306146	DENVER	CO		07/08/1994		2,050,165							514,533	514,533			
03-0306302	WATERFORD	MI		10/04/1994		1,748,703							257,888	257,888			
03-0306348	MORRISVILLE	NC		08/03/1994		678,183							395,203	395,203			
03-0306926	TUKWILA	WA		02/01/1995		868,627							177,994	177,994			
03-0307129	AMHERST	NY		06/27/1995		1,572,822							109,012	109,012			
03-0307463	JACKSONVILLE	FL		11/21/1995		1,053,856							180,024	180,024			
03-0307610	RAYMOND	WA		09/26/1996		1,201,642							168,415	168,415			
03-0307674	MIAMI	FL		11/14/1996		1,631,282							53,850	53,850			
03-0307803	HAYWARD	CA		10/18/1995		916,622							289,845	289,845			
03-0307885	LOUISVILLE	KY		02/29/1996		757,771							123,722	123,722			
03-0308244	LAVERGNE	TN		01/09/1997		1,161,045							154,071	154,071			
03-0308299	FRANKLIN	MA		05/21/1996		1,518,092							425,477	425,477			
03-0308359	SANTA CLARA	CA		05/30/1996		201,713							99,939	99,939			
03-0308428	PLAINVILLE	OH		03/14/1996		2,090,078							203,946	203,946			
03-0308464	KENT	WA		03/28/1996		582,963							90,501	90,501			
03-0308639	WOODINVILLE	WA		07/03/1996		358,516							267,227	267,227			
03-0308648	DELAWARE	OH		03/05/1996		3,671,352							576,651	576,651			
03-0308675	OVERLAND PARK	KS		03/21/1996		2,277,251							361,655	361,655			
03-0308822	RALEIGH	NC		06/27/1996		19,354,905							2,900,265	2,900,265			
03-0308831	SEATTLE	WA		05/02/1996		86,122							64,397	64,397			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		3,658,892							471,861	471,861			
03-0309070	CINCINNATI	OH		03/10/1997		326,359							191,900	191,900			
03-0309176	HAMILTON	OH		07/10/1996		1,419,995							210,170	210,170			
03-0309185	SALT LAKE CITY	UT		07/22/1996		941,667							701,464	701,464			
03-0309254	TAMPA	FL		08/29/1996		827,300							145,612	145,612			
03-0309332	TUKWILA	WA		07/10/1996		294,056							251,180	251,180			
03-0309685	MARYSVILLE	OH		02/10/1997		392,423							333,962	333,962			
03-0309718	LA JOLLA	CA		02/27/1997		489,350							287,358	287,358			
03-0309823	CHEEKTOWAGA	NY		03/31/1997		2,557,566							512,333	512,333			
03-0309841	KENT	WA		02/26/1997		138,742							109,824	109,824			
03-0310231	OAKDALE	MN		08/27/1997		2,384,974							121,687	121,687			
03-0310337	HOUSTON	TX		09/30/1997		10,504,786							797,961	797,961			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,618,578							186,218	186,218			
03-0310433	INDIANAPOLIS	IN		06/12/1998		1,644,200							443,534	443,534			
03-0310442	HOUSTON	TX		09/30/1997		615,404							46,747	46,747			
03-0310488	BOULDER	CO		11/03/1997		257,233							233,098	233,098			
03-0310520	OAKDALE	MN		12/01/1997		984,428							50,699	50,699			
03-0310713	NEWARK	CA		02/24/1998		857,815							363,055	363,055			
03-0310759	CRANFORD	NJ		03/05/1998		746,008							84,708	84,708			
03-0310828	LOVELAND	OH		04/30/1998		248,277							94,037	94,037			
03-0310933	PANAMA CITY	FL		05/26/1998		513,985							195,142	195,142			
03-0311109	INDIANAPOLIS	IN		08/17/1998		1,865,433							638,460	638,460			
03-0311145	BRIGHTON	NY		09/29/1998		3,511,338							3,151,247	3,151,247			
03-0311521	KENT	WA		01/05/1999		1,113,237							350,148	350,148			
03-0311838	SEATTLE	WA		04/07/1999		896,768							86,976	86,976			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,840,622							123,739	123,739			
03-4000027	NAUGATUCK	CT		09/10/1996		4,212,573							250,635	250,635			
03-4000361	VASHON	WA		05/01/1997		2,026,784							252,497	252,497			
03-4000449	PORTLAND	OR		05/29/1997		203,382							133,523	133,523			
03-4000509	FAIRFIELD	OH		06/30/1997		4,568,456							537,630	537,630			
03-4000518	MARIETTA	GA		07/18/1997		3,866,968							449,714	449,714			
03-4000554	LANSING	MI		11/25/1997		3,082,923							154,546	154,546			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
03-4000590	CINCINNATI	OH		09/30/1997		2,384,384							272,147	272,147			
03-4000669	ROBERTSDALE	AL		11/04/1997		1,347,987							185,747	185,747			
03-4000678	MARYSVILLE	WA		04/30/1998		3,226,535							154,893	154,893			
03-4000843	BELLEVUE	WA		11/12/1997		158,475							82,698	82,698			
03-4000861	FLORENCE	KY		03/10/1998		11,313,051							255,178	255,178			
03-4000912	ST PETERSBURG	FL		01/30/1998		1,201,271							723,129	723,129			
03-4000958	BOSTON	MA		07/28/1998		366,258							122,611	122,611			
03-4001019	MONROEVILLE	PA		09/01/1998		5,401,051							540,289	540,289			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,334,255							126,669	126,669			
03-4001046	RANCHO BERNARDO	CA		08/17/1998		55,025							18,720	18,720			
03-4001055	EVANDALE	OH		11/12/1998		3,381,142							580,922	580,922			
03-4001064	DAVISON	MI		09/30/1998		2,219,699							735,989	735,989			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,603,445							79,601	79,601			
03-4100013	MARLBOROUGH	MA		12/26/1996		4,111,503							379,128	379,128			
03-4100095	JACKSONVILLE	FL		12/13/1995		1,902,472							325,273	325,273			
03-4100224	HOUSTON	TX		03/12/1997		2,046,372							259,003	259,003			
03-4100320	KENT	WA		09/28/1998		226,042							134,024	134,024			
0299999. Mortgages with partial repayments						4,275,268,876		89,299	1,805,294		(1,715,995)		185,622,089	185,492,234		(129,854)	(129,854)
00-1000432	GREENSBORO	NC		03/05/2001	03/31/2011	9,058,358							9,058,358	9,058,358			
00-1100950	COLUMBUS	OH		02/15/2006	03/31/2011	4,804,854							4,804,854	4,804,854			
00-1100979	LAS VEGAS	NV		11/07/2005	01/31/2011	3,887,603							3,887,603	3,887,603			
00-1100474	SOUTHGATE	MI		06/22/2004	09/29/2011	4,559,331			347,667		(347,667)		4,211,664	3,024,464		(1,187,200)	(1,187,200)
00-1100815	NAPLES	FL		05/19/2005	09/29/2011	1,250,000			357,061		(357,061)		892,939	770,518		(122,421)	(122,421)
00-1101768	NAPLES	FL		05/26/2011	09/29/2011				6,841		(6,841)		17,061	14,811		(2,250)	(2,250)
00-1101537	SPRINGFIELD	VA		09/13/2007	09/29/2011	9,000,000			1,889,357		(1,889,357)		6,467,786	4,768,918		(1,698,868)	(1,698,868)
00-1000634	SALT LAKE CITY	UT		08/03/2001	09/29/2011	1,656,677							1,620,718	1,330,743		(289,975)	(289,975)
00-1100010	KENTWOOD	MI		06/23/2003	12/29/2011	4,904,820							4,904,820	4,904,820			
00-1100297	WARREN	MI		01/20/2004	12/29/2011	9,138,042			2,772,234		(2,772,234)		6,365,808	6,365,808			
00-1100704	FORT MYERS	FL		11/19/2004	12/29/2011	7,125,601			1,370,193		(1,370,193)		5,755,408	5,755,408			
00-1101415	SAN DIEGO	CA		03/06/2007	12/29/2011	4,760,733			718,434		(718,434)		3,986,407	3,583,308		(403,098)	(403,098)
0399999. Mortgages disposed						60,146,019			7,461,787		(7,461,787)		51,973,426	48,269,613		(3,703,812)	(3,703,812)
0599999 - Totals						5,072,244,155		89,609	15,167,285		(15,077,676)		956,519,841	959,090,555		2,570,716	2,570,716

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Boston Capital Intermediate Term Income Fund LLC								38,103	38,103	38,103								33.330
	ZAIS MATRIX V-B LP		Red Bank	NJ	ZAIS Group, LLC		11/17/2006	1	5,965,028	1,183,982	1,183,982	295,812							7.110
1599999. Joint Venture Interests - Common Stock - Unaffiliated									6,003,131	1,222,085	1,222,085	295,812							XXX
	Legg Mason Real Estate Fund		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		12/04/2002		3,399,997	377,113	327,924			1,615,517					4.340
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005		25,000,000	20,548,410	23,804,373	(763,177)							5.490
1799999. Joint Venture Interests - Real Estate - Unaffiliated									28,399,997	20,925,522	24,132,297	(763,177)		1,615,517					XXX
	Nationwide Life Tax Credit Partners 2002 - B		Columbus	OH	Nationwide Life Insurance Co.		12/31/2002		1,000	133	133								0.010
	Nationwide Life Tax Credit Partners 2002 - C		Columbus	OH	Nationwide Life Insurance Co.		05/01/2003		1,000	508	508								0.010
	Nationwide Life Tax Credit Partners 2003 - B		Columbus	OH	Nationwide Life Insurance Co.		12/15/2003		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - A, LLC		Columbus	OH	Nationwide Life Insurance Co.		02/28/2004		1,000	449	449								0.010
	Nationwide Life Tax Credit Partners 2004 - B,LLC		Columbus	OH	Nationwide Life Insurance Co.		03/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - D		Columbus	OH	Nationwide Life Insurance Co.		07/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	405	405								0.010
	Nationwide Life Tax Credit Partners 2004 - F, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	672	672								0.010
	Nationwide Life Tax Credit Partners 2005 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	765	765								0.010
	Nationwide Life Tax Credit Partners 2005 B, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	561	561								0.010
	Nationwide Life Tax Credit Partners 2005 C, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	691	691								0.010
	Nationwide Life Tax Credit Partners 2005 D, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	628	628								0.010
	Nationwide Life Tax Credit Partners 2005 E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/28/2005		1,000										0.010
	Nationwide Life Tax Credit Partners 2007 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		11/27/2007		1,000	889	889								0.010
	Nationwide Life Tax Credit Partners 2009 C, LLC		Columbus	OH	Nationwide Life Insurance Company		03/23/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009 D, LLC		Columbus	OH	Nationwide Life Insurance Company		03/31/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009-I		Columbus	OH	Nationwide Life Insurance Co.		01/15/2010		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2011-A		Columbus	OH	Nationwide Life Insurance Co.		11/30/2011		1,000	1,000	1,000								0.010
1899999. Joint Venture Interests - Real Estate - Affiliated									18,000	9,701	9,701								XXX
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)		Irving	TX	ARCap Fund Management, LLC		06/28/2004		2,577,021	109		62					5,100		2.120
	ZAIS ZEPHYR A4, A5		Red Bank	NJ	ZAIS Group, LLC		10/19/2007	1	15,000,000		13,594,268	4,473,626							60.000
1999999. Joint Venture Interests - Other - Unaffiliated									17,577,021	109	13,594,268	4,473,688					5,100		XXX
	Nationwide Affordable Housing Fund XXIII		Columbus	OH	Apollo Housing Capital		02/03/2005		1,175,354	595,369	606,916		(125,823)						0.010
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,175,354	595,369	606,916		(125,823)						XXX
	Boston Capital Tax Credit Fund XV		Boston	MA	Boston Capital Corporation		10/01/2002				302,733		(254,454)						17.560
	Community Properties Fund for Housing I		Columbus	OH	Community Properties for Affordable Housing Corporation		05/01/2006		6,000,000	1,686,592	2,402,937		(472,279)						16.650
	Community Properties Fund for Housing II		Columbus	OH	Community Properties for Affordable Housing Corporation		11/14/2005		5,000,000	2,064,729	2,752,144		(413,006)						19.980

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Hudson Housing Tax Credit Fund XLVI LLC						12/22/2010		2,855,201	4,574,919	2,744,866		(110,335)					9,896,316	100.000
	National Equity Fund 1996		Chicago	IL	National Equity Fund		04/27/1999		10,000,000		(743,532)		(743,532)						5.410
	National Equity Fund 1997		Chicago	IL	National Equity Fund		04/21/2000		4,999,999		(341,046)		(341,046)						2.780
	Nationwide Affordable Housing Fund 31(Moved to NLICA)		Columbus	OH	The Great Laurels, Inc.		12/29/2006		612,886	1,146,963	2,191,548		(274,291)					549,517	99.990
	Nationwide Affordable Housing Fund 40		Columbus	OH	Red Capital Markets		05/11/2009		9,062,777	4,720,868	6,139,821		(1,099,258)					313,354	99.990
	Nationwide Affordable Housing Fund 42				RBC Capital Markets				80,805,735	88,767,926	71,110,210		(7,607,530)					43,245,577	99.990
	Nationwide Affordable Housing Fund 43								8,014,891	10,861,036	7,722,215		(292,676)					23,088,774	99.990
	Nationwide Affordable Housing Fund XXIV		Columbus	OH	Apollo Housing Capital		06/30/2005		7,970,006	108,870	108,870		(63,829)						99.990
	Nationwide Affordable Housing Fund XXV		Columbus	OH	Apollo Housing Capital		08/03/2005		48,247,704	19,247,134	23,413,187		(4,261,405)					403,962	99.990
	Ohio Equity Fund IX		Columbus	OH	Ohio Capital Corporation for Housing		04/08/2002		4,557,093	(383,318)	345,520		(358,094)					442,907	7.350
	Ohio Equity Fund VIII		Columbus	OH	Ohio Equity Fund, Inc.		04/07/2000		5,000,000	7,723	218,481		(77,062)						8.260
	Ohio Equity Fund X		Columbus	OH	Ohio Equity Fund, Inc.		04/11/2003		4,782,795	(130,959)	431,527		(565,708)					267,205	7.140
	Ohio Equity Fund XV		Columbus	OH	Ohio Equity Fund, Inc.		12/22/2005		8,539,459	2,645,066	4,882,498		(1,280,415)					1,494,376	6.130
	Provident Tax Credit Fund IV		Columbus	OH	Red Capital Group		12/30/1998		3,000,000		97,301		(34,139)						6.520
	Raymond James Housing Opportunities Fund 19 LLC						12/17/2010		2,207,074	2,962,291	2,148,544		(58,530)					22,399,978	95.150
	Russell Emerging Fund		Columbus	OH	Daedalus, LLC		10/16/2001		2,264,084	55,185	311,893		(62,028)						49.000
	USA Institutional Tax Credit Fund XXII		Greenwich	CT	Richman USA Tax Credit XXII L.P.		10/01/2002				616,616		(358,600)						28.280
	WNC Institutional Tax Credit Fund 33						09/23/2010		8,228,803	7,978,199	7,194,461		(1,034,342)					25,705,592	99.990
	WNC Institutional Tax Credit Fund XXII		Newport Beach	CA	WNC Advisors, LLC				459,071	24,612,406	29,314,066		(4,158,462)					1,190,778	99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									222,607,578	170,925,630	163,364,860		(23,921,021)					128,998,336	XXX
	Commons at Grant, LLC		Columbus	OH	Apollo Housing		10/23/2002		3,113,444	395,921	884,329		(135,673)					104,362	66.670
	Nationwide Affordable Housing Fund II		Columbus	OH	Apollo Housing		11/03/2000		7,588,300	375,789	571,039		(377,377)						66.670
	Nationwide Affordable Housing Fund III		Columbus	OH	Apollo Housing		06/20/2001		9,144,005	668,665	698,444		(598,642)						66.670
	Nationwide Affordable Housing Fund XI		Columbus	OH	Apollo Housing		12/15/2003		2,117,491	432,208	118,874		(208,909)						66.670
	Ohio Equity Fund XI		Columbus	OH	Apollo Housing		04/12/2004		2,979,369	(13,564)	538,590		(358,338)					387,466	3.700
	Ohio Equity Fund XII		Columbus	OH	Ohio Equity Fund, Inc.		04/13/2005		2,900,407	234,715	792,552		(341,675)					433,093	3.030
	Ohio Equity Fund XIII		Columbus	OH	Apollo Housing		04/10/2006		3,101,637	690,257	1,142,303		(286,952)					231,863	3.030
	Texas Housing Fund (FKA Nationwide Affordable Housing Fund I)		Columbus	OH	Red Capital Group		12/20/1999		6,141,700	58,755	689,175		(318,774)						50.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									37,086,353	2,842,746	5,435,306		(2,626,340)					1,156,784	XXX
	CCEP Series I Funding,LLC		New York	NY	CharterMac Credit Enhanced Asset Managers LLC-Series I, Number 1		12/12/2006		2,382,251	1,662,843	1,469,217				(229,194)			47,749	20.330
	Nationwide Affordable Housing Fund VII		Columbus	OH	Apollo Housing Capital		10/04/2002		3,709,232	(9,672)	603,134		(44,355)					79,373	99.990
	NHT XII NW Tax Credit Fund, LLC		Columbus	OH	NHT XII, Inc.		12/01/2003		550,419	194,017	213,119		(11,531)						25.000
3399999. State Low Income Housing Tax Credit - Unaffiliated									6,641,902	1,847,188	2,285,470		(55,886)		(229,194)			127,122	XXX
3999999. Total - Unaffiliated									282,404,983	195,515,903	205,205,896	4,006,323	(24,102,730)	1,615,517	(229,194)		5,100	129,125,458	XXX
4099999. Total - Affiliated									37,104,353	2,852,447	5,445,007		(2,626,340)					1,156,784	XXX
4199999 - Totals									319,509,336	198,368,350	210,650,903	4,006,323	(26,729,070)	1,615,517	(229,194)		5,100	130,282,242	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Boston Capital Intermediate Term Income Fund LLC						38,103			33.330
1599999. Joint Venture Interests - Common Stock - Unaffiliated							38,103			XXX
	Legg Mason Real Estate Fund II	Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.	07/12/2005			1,250,000		5.490
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,250,000		XXX
	Nationwide Tax Credit Partners 2011-A	Columbus	OH	Nationwide Life Insurance Co.	11/30/2011		1,000			0.010
1899999. Joint Venture Interests - Real Estate - Affiliated							1,000			XXX
	Nationwide Affordable Housing Fund XXIII	Columbus	OH	Apollo Housing Capital	02/03/2005			127,337		0.010
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								127,337		XXX
	Hudson Housing Tax Credit Fund XLVI LLC				12/22/2010			750,146		100.000
	Nationwide Affordable Housing Fund 31(Moved to NLICA)	Columbus	OH	The Great Laurels, Inc.	12/29/2006			38,021		99.990
	Nationwide Affordable Housing Fund 40	Columbus	OH	Red Capital Markets	05/11/2009			14,509		99.990
	Nationwide Affordable Housing Fund 42			RBC Capital Markets				33,647,709		99.990
	Nationwide Affordable Housing Fund 43							1,053,635		99.990
	Nationwide Affordable Housing Fund XXIV	Columbus	OH	Apollo Housing Capital	06/30/2005			31,915		99.990
	Nationwide Affordable Housing Fund XXV	Columbus	OH	Apollo Housing Capital	08/03/2005			90,000		99.990
	Ohio Equity Fund IX	Columbus	OH	Ohio Capital Corporation for Housing	04/08/2002			153,673		7.350
	Ohio Equity Fund X	Columbus	OH	Ohio Equity Fund, Inc.	04/11/2003			274,047		7.140
	Ohio Equity Fund XV	Columbus	OH	Ohio Equity Fund, Inc.	12/22/2005			1,643,806		6.130
	Raymond James Housing Opportunities Fund 19 LLC				12/17/2010			801,571		95.150
	WNC Institutional Tax Credit Fund 33				09/23/2010			5,100,181		99.990
	WNC Institutional Tax Credit Fund XXII	Newport Beach	CA	WNC Advisors, LLC				66,113		99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								43,665,326		XXX
	Nationwide Affordable Housing Fund II	Columbus	OH	Apollo Housing	11/03/2000			20,575		66.670
	Ohio Equity Fund XI	Columbus	OH	Apollo Housing	04/12/2004			157,807		3.700
	Ohio Equity Fund XII	Columbus	OH	Ohio Equity Fund, Inc.	04/13/2005			145,191		3.030
	Ohio Equity Fund XIII	Columbus	OH	Apollo Housing	04/10/2006			52,897		3.030
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								376,470		XXX
3999999. Total - Unaffiliated							38,103	45,042,663		XXX
4099999. Total - Affiliated							1,000	376,470		XXX
4199999 - Totals							39,103	45,419,133		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ZAIS MATRIX V-B LP	Red Bank	NJ		11/17/2006		2,824,063								1,238,676				
	ZAIS Matrix III	New York	NY		07/16/2002		41,697	(41,697)				(41,697)							
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,865,760	(41,697)				(41,697)			1,238,676				
	Legg Mason Real Estate Fund II	Los Angeles	CA		07/12/2005		23,374,092								250,000				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							23,374,092								250,000				
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)	Irving	TX		06/28/2004										62				
	ZAIS ZEPHYR A4, A5	Red Bank	NJ		10/19/2007		8,747,658								4,730,769				
1999999. Joint Venture Interests - Other - Unaffiliated							8,747,658								4,730,831				
	Pennywise Path State Credits	Columbus	OH		12/07/2006		1,109,170		(554,585)			(554,585)							
3399999. State Low Income Housing Tax Credit - Unaffiliated							1,109,170		(554,585)			(554,585)							
3999999. Total - Unaffiliated							36,096,680	(41,697)	(554,585)			(596,282)			6,219,507				
4099999. Total - Affiliated																			
4199999 - Totals							36,096,680	(41,697)	(554,585)			(596,282)			6,219,507				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31331T-BG-5	Federal Farm Credit Bk Bd				1	7,920,000	107.9340	8,634,720	8,000,000	7,975,994		13,657			5.250	5.444	FA	151,667	420,000	07/17/2007	08/21/2013
31331Y-QU-7	Federal Farm Credit Bk Bd				1	11,444,075	103.2810	11,670,697	11,300,000	11,332,874		(29,611)			3.350	3.073	JJ	159,832	378,550	01/23/2008	01/29/2013
3133X2-X2-6	Federal Home Loan Bk Bd Ser U613				1	5,176,028	108.4880	5,641,381	5,200,000	5,191,679		3,946			4.800	4.916	MJSD	9,013	249,600	09/18/2007	12/18/2013
3133XD-TL-5	Federal Home Loan Bk Bd Ser VB15	C			1	99,148,000	115.5850	115,584,900	100,000,000	99,609,259		86,685			5.000	5.110	JD	138,889	5,000,000	03/22/2006	12/21/2015
3133XU-MR-1	Federal Home Loan Bk Bd				1	10,277,500	107.0580	10,705,800	10,000,000	10,156,326		(55,171)			3.250	2.645	MS	98,403	325,000	10/06/2009	09/12/2014
313586-RC-5	FNMA Deb Zero Cpn	@C			1	30,122,080	76.8870	76,886,500	100,000,000	57,555,398		3,919,228			0.000	7.188	N/A			10/21/2009	10/09/2019
31358D-DR-2	FNMA Strips	@			1	9,921,280	52.3520	16,752,512	32,000,000	12,307,730		623,744			0.000	5.269	N/A			11/08/2007	05/15/2030
31359M-QV-8	FNMA Nt				1	4,233,827	105.0310	4,343,044	4,135,000	4,158,640		(19,872)			4.750	4.230	FA	70,927	196,413	12/13/2007	02/21/2013
31359M-WJ-8	FNMA Benchmark Nt				1	16,861,205	111.1140	18,889,397	17,000,000	16,940,108		19,629			4.625	4.761	AO	165,986	786,250	09/13/2007	10/15/2014
31359M-YQ-0	FNMA Nt				1	4,995,150	102.7890	5,139,445	5,000,000	4,999,528		775			5.000	5.017	FA	103,472	250,000	08/03/2005	08/02/2012
3136F3-L6-1	FNMA Nt	LS			1	4,729,346	105.7160	5,032,101	4,760,000	4,749,834		6,311			4.125	4.271	JJ	92,721	196,350	08/11/2008	07/11/2013
31398A-HZ-8	FNMA Nt	C			1	26,736,216	103.9730	27,864,764	26,800,000	26,787,619		13,434			4.750	4.804	MN	148,517	1,273,000	10/16/2007	11/19/2012
455780-A#-3	Indonesia (Republic of) AID Nt			2	1	1,191,312	113.1480	1,382,503	1,221,859	1,210,567		1,236			9.020	9.294	FA	45,922	110,212	07/27/1990	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt			2	1	2,071,000	114.7900	2,181,013	1,900,000	2,004,947		(8,222)			8.900	7.467	JD	14,092	169,100	10/18/2001	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt			2	1	1,799,412	126.7560	2,087,751	1,647,059	1,724,876		(8,881)			10.000	8.355	AO	34,771	164,706	10/18/2001	10/15/2018
649085-AA-5	New Valley Generation II Ser 2001			2	1FE	2,778,610	114.0600	3,026,608	2,653,523	2,716,713		(6,847)			5.572	4.970	MN	24,642	147,854	10/23/2003	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC			2	1FE	5,363,211	112.2280	6,002,592	5,348,569	5,357,770		(944)			4.929	4.892	JJ	121,563	263,631	12/18/2003	01/15/2021
742651-DJ-8	Private Export Funding Corp Nt				1FE	4,965,950	116.0320	5,801,580	5,000,000	4,970,814		2,296			4.300	4.373	JD	9,556	215,000	11/17/2009	12/15/2021
76116E-BX-7	Resolution Funding Corp Strips	@			1	1,338,800	99.6000	9,959,960	10,000,000	9,303,060		814,075			0.000	9.370	N/A			10/30/1990	10/15/2012
76116E-BY-5	Resolution Funding Corp Strips	@			1	1,505,400	99.2610	9,926,120	10,000,000	8,964,932		728,672			0.000	8.660	N/A			12/14/1990	04/15/2013
76116E-CE-8	Resolution Funding Corp Strips	@			1	577,600	95.5930	4,779,645	5,000,000	3,439,560		287,301			0.000	8.915	N/A			07/17/1991	04/15/2016
76116E-CF-5	Resolution Funding Corp Strips	@			1	1,588,200	94.4230	9,442,320	10,000,000	6,879,943		515,430			0.000	7.947	N/A			02/09/1994	10/15/2016
76116E-CJ-7	Resolution Funding Corp Strips	@			1	2,316,531	90.6130	12,685,820	14,000,000	8,566,612		643,622			0.000	7.965	N/A			04/03/1995	04/15/2018
76116E-FH-8	Resolution Funding Corp Strips	@			1	4,104,200	98.5890	19,717,720	20,000,000	16,921,173		1,331,995			0.000	8.369	N/A			09/30/1994	01/15/2014
76116E-FL-9	Resolution Funding Corp Strips	@			1	2,258,760	96.8000	11,615,940	12,000,000	9,043,476		694,710			0.000	8.155	N/A			08/23/1994	07/15/2015
76116E-FN-5	Resolution Funding Corp Strips	@			1	1,134,200	95.0330	9,503,330	10,000,000	6,735,263		561,671			0.000	8.900	N/A			07/16/1991	07/15/2016
76116E-FS-4	Resolution Funding Corp Strips	@			1	5,284,000	89.9250	22,481,325	25,000,000	15,877,496		1,064,926			0.000	7.065	N/A			02/23/1996	07/15/2018
76116E-GL-8	Resolution Funding Corp Strips	@LS			1	4,870,899	61.6500	15,412,500	25,000,000	8,886,764		572,271			0.000	6.768	N/A			12/18/2002	07/15/2027
76116E-GM-6	Resolution Funding Corp Strips	@			1	1,888,474	59.9720	5,997,180	10,000,000	3,442,887		221,443			0.000	6.760	N/A			12/18/2002	01/15/2028
76116E-GX-2	Resolution Funding Corp Strips	@LS			1	7,207,422	77.2160	20,848,185	27,000,000	13,363,989		882,945			0.000	6.953	N/A			12/18/2002	04/15/2022
76116E-HC-7	Resolution Funding Corp Strips	@			1	7,106,624	69.0280	21,398,649	31,000,000	13,075,767		853,463			0.000	6.865	N/A			12/18/2002	10/15/2024
912810-EM-6	U S Treasury Bd				1	587,969	151.3590	756,797	500,000	554,406		(3,606)			7.250	5.859	FA	13,692	36,250	03/11/1999	08/15/2022
912828-AJ-9	U S Treasury Nt	SD			1	4,043,125	102.6330	4,105,312	4,000,000	4,003,336		(5,190)			4.375	4.238	FA	66,101	175,000	12/03/2002	08/15/2012
912828-AJ-9	U S Treasury Nt				1	403,825	102.6330	410,531	400,000	400,699		(1,089)			4.375	4.087	FA	6,610	17,500	12/31/2008	08/15/2012
912828-BR-0	U S Treasury Nt				1	2,027,344	107.3980	2,147,968	2,000,000	2,006,133		(3,093)			4.250	4.078	MN	10,975	85,000	02/10/2004	11/15/2013
912828-EN-6	U S Treasury Nt	SD			1	2,501,563	114.9690	2,874,220	2,500,000	2,500,768		(178)			4.500	4.491	MN	14,526	112,500	01/27/2006	11/15/2015
912828-FF-2	U S Treasury Nt				1	19,942,969	118.9920	23,798,440	20,000,000	19,971,838		5,608			5.125	5.161	MN	132,349	1,025,000	07/19/2006	05/15/2016
912828-FY-1	U S Treasury Nt				1	995,156	118.0940	1,180,938	1,000,000	997,360		472			4.625	4.686	MN	5,972	46,250	01/10/2007	11/15/2016
912833-DF-4	U S Treasury Principal Strips	@			1	530,985	99.3900	4,969,490	5,000,000	4,158,849		345,748			0.000	8.871	N/A			04/14/1988	02/15/2014
912833-KF-6	U S Treasury Principal Strips	@			1	349,050	97.5500	4,877,515	5,000,000	3,464,782		313,130			0.000	9.700	N/A			10/08/1987	11/15/2015
912833-KG-4	U S Treasury Principal Strips	@			1	956,900	97.0910	9,709,070	10,000,000	7,000,369		580,160			0.000	8.841	N/A			12/30/1988	02/15/2016
912833-KL-3	U S Treasury Principal Strips	@			1	2,099,850	95.0720	14,260,860	15,000,000	10,036,493		757,242			0.000	8.001	N/A			01/22/1992	02/15/2017
912833-KQ-2	U S Treasury Principal Strips	@			1	5,877,600	92.7570	23,189,175	25,000,000	16,458,525		1,079,750			0.000	6.911	N/A			03/25/1999	02/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						331,231,648	XXX	593,676,318	641,366,010	475,805,156		16,802,871			XXX	XXX	XXX	1,640,198	11,643,166	XXX	XXX
36200M-TT-0	GNMA Pool #604562			2	1	1,064,085	106.8240	1,210,858	1,133,513	1,093,630		4,026			3.500	4.804	MON	3,306	39,673	10/30/2003	08/15/2018
362027-GS-7	GNMA Pool #2009			2	1	6,376	100.7310	7,382	7,329	7,282		70			8.150	10.354	MON	50	597	12/18/1991	04/15/2012
362092-GC-6	GNMA GNSF Pool #59595			2	1	96	101.6720	102	100	99					11.500	13.148	MON	1	11	03/16/1983	02/15/2013
36210U-WX-7	GNMA PTC #502962			2	1	83,321	109.3090	92,589	84,704	84,134		139			6.000	6.534	MON	424	5,082	05/25/1999	04/15/2014
36210Y-R2-3	GNMA PTC #506405			2	1	51,948	109.3090	57,726	52,810	52,445		66			6.000	6.562	MON	264	3,168	05/25/1999	04/15/2014
36211E-SP-4	GNMA PTC #510926			2	1	24,595	109.3090	27,331	25,004	24,821		31			6.000	6.599	MON	125	1,500	05/25/1999	05/15/2014
36215W-2S-2	GNMA GNSF Pool #147585			2	1	11,953	101.8420	12,510	12,284	12,116		22			9.500	10.333	MON	97	1,167	02/08/1989	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993			2	1	1,440	100.4500	1,394	1,388	1,426		(2)			9.500	8.101	MON	11	132	02/15/1991	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983			2	1	3,524	100.4430	3,411	3,396	3,485		(6)			9.500	8.334	MON	27	323	02/14/1991	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444			2	1	3,970	105.0120	4,018	3,826	3,930		(7)			9.500	8.272	MON	30	364	02/15/1991	12/15/2020
36225A-ZZ-6	GNMA Pool #780760			2	1	225,248	103.1270	246,831	239,347	235,887		1,639			6.000	8.182	MON	1,197	14,361	02/28/2000	04/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36225B-EW-4	GNMA PTC #781049			2	1	116,298	105.0070	124,099	118,182	117,322		175			6.500	7.069	MON	640	7,682	06/11/1999	06/15/2014
36225B-GC-6	GNMA PTC #781095			2	1	454,556	105.5190	490,372	464,722	460,278		973			6.500	7.257	MON	2,517	30,207	10/13/1999	08/15/2014
36225B-HC-5	GNMA I Pool #781127			2	1	146,830	106.3920	157,669	148,196	147,387		97			7.000	7.342	MON	864	10,374	12/21/1999	01/15/2015
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,194,240	XXX	2,436,292	2,294,801	2,244,242		7,223			XXX	XXX	XXX	9,553	114,641	XXX	XXX
0599999. Total - U.S. Government Bonds						333,425,888	XXX	596,112,610	643,660,811	478,049,398		16,810,094			XXX	XXX	XXX	1,649,751	11,757,807	XXX	XXX
459056-JS-7	International Bk Recon & Dev Nt		E		1FE	3,840,000	130.2300	5,209,196	4,000,000	3,943,521		9,463			8.250	8.624	MS	110,000	330,000	09/17/1986	09/01/2016
448814-CF-8	Hydro-Quebec Deb Ser FV		A		1FE	4,654,240	100.8590	4,034,340	4,000,000	4,005,810		(66,799)			11.750	9.940	FA	195,833	470,000	04/21/1988	02/01/2012
448814-DM-2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)		A		1FE	7,933,840	152.3270	12,186,120	8,000,000	7,960,162		2,671			9.400	9.483	FA	313,333	752,000	01/30/1991	02/01/2021
448814-EJ-8	Hydro-Quebec Gtd Nt Ser IO		A		1FE	1,299,360	148.7100	1,487,102	1,000,000	1,218,034		(11,757)			8.050	5.603	JJ	38,908	80,500	07/24/2003	07/07/2024
44881H-EU-4	Hydro-Quebec MT Nt Ser B		A		1FE	727,565	151.2210	756,107	500,000	665,368		(8,649)			8.400	4.962	MS	10,850	42,000	05/22/2003	03/28/2025
44881H-EW-0	Hydro-Quebec MT Nt Ser B		A		1FE	9,274,590	130.9420	10,899,612	8,324,000	9,037,703		(33,451)			6.270	5.390	JJ	258,058	521,915	06/09/2003	01/03/2026
748148-PB-3	Quebec Prov CDA Deb Ser NJ		A		1FE	17,434,300	142.7080	21,406,140	15,000,000	16,743,138		(101,745)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003	07/15/2023
748148-PD-9	Quebec Prov CDA Deb Ser NN		A		1FE	9,194,130	138.4640	10,750,322	7,764,000	8,785,307		(58,421)			7.125	5.605	FA	218,201	553,185	07/31/2003	02/09/2024
74815H-CA-8	Quebec Prov CDA MT Nt Ser A		A		1FE	534,398	144.9950	594,479	410,000	503,303		(4,360)			7.485	5.196	MS	10,144	30,689	05/22/2003	03/02/2026
803854-FG-8	Saskatchewan Prov CDA Deb		A		1FE	3,808,885	107.7460	3,771,107	3,500,000	3,530,437		(26,122)			8.000	7.151	FA	116,667	280,000	09/29/1993	02/01/2013
008281-AG-2	African Development Bank Sub Nt		F		1FE	6,124,950	135.1430	6,757,145	5,000,000	5,652,074		(63,459)			8.800	6.604	MS	146,667	440,000	04/05/2002	09/01/2019
085209-A#-1	Bermuda (Government of) Sr Nt		F		1	20,000,000	105.1090	21,021,790	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007	12/04/2022
085209-B*-4	Bermuda (Government of) Nt		F		1	15,000,000	106.9190	16,037,906	15,000,000	15,000,000					6.550	6.550	MN	109,167	982,500	05/21/2009	05/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						99,826,258	XXX	114,911,366	92,498,000	97,044,857		(362,629)			XXX	XXX	XXX	2,132,528	6,753,789	XXX	XXX
1099999. Total - All Other Government Bonds						99,826,258	XXX	114,911,366	92,498,000	97,044,857		(362,629)			XXX	XXX	XXX	2,132,528	6,753,789	XXX	XXX
13063A-7D-0	California St GO Bld Amer Bd			2	1FE	3,564,960	118.2430	3,547,290	3,000,000	3,560,815		(4,145)			7.300	5.864	AO	54,750	109,500	07/28/2011	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd			2	1FE	16,146,150	123.0350	18,455,250	15,000,000	16,118,965		(14,817)			7.625	6.998	MS	381,250	1,143,750	04/21/2010	03/01/2040
13063B-FS-6	California St GO Bld Amer Bd Sch Improve			2	1FE	5,088,150	115.8150	5,790,750	5,000,000	5,077,495		(5,681)			6.650	6.430	MS	110,833	332,500	03/25/2010	03/01/2022
13063B-JC-7	California St GO Bld Amer Bd				1FE	5,299,823	123.4710	6,482,228	5,250,000	5,298,816		(865)			7.600	7.521	MN	66,500	365,750	11/19/2010	11/01/2040
452151-LE-1	Illinois St GO Txbl First Ser			2	1FE	4,743,920	97.4730	4,629,968	4,750,000	4,745,771		270			4.950	4.960	JD	19,594	235,125	06/05/2003	06/01/2023
452152-BK-6	Illinois St GO Bld Amer Bd				1FE	13,500,000	103.7400	14,004,900	13,500,000	13,500,000					5.563	5.563	FA	312,919	751,005	01/28/2010	02/01/2021
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			2	1FE	11,707,920	103.8890	11,947,235	11,500,000	11,695,665		(6,300)			6.725	6.555	AO	193,344	773,375	04/29/2010	04/01/2035
605580-5N-5	Mississippi St GO Txbl Ser D				1FE	10,000,000	112.2800	11,228,000	10,000,000	10,000,000					4.484	4.484	AO	112,100	448,400	10/15/2009	10/01/2019
605580-5X-3	Mississippi St GO Bld Amer Bd			2	1FE	7,358,890	112.9170	7,904,190	7,000,000	7,354,469		(4,421)			5.245	4.832	MN	61,192	183,575	08/08/2011	11/01/2034
745144-6R-1	Puerto Rico Comwlth GO				2FE	438,897	110.4870	386,705	350,000	374,293		(9,131)			6.500	3.573	JJ	11,375	22,750	01/05/2004	07/01/2014
745277-SA-2	Puerto Rico Mun Fin Agcy GO Ser C				1FE	202,052	112.7220	225,444	200,000	201,442		(218)			5.250	5.100	FA	4,375	10,500	01/08/2009	08/01/2017
93974C-PF-1	Washington St GO Bld Amer Bd Ser D				1FE	12,970,000	112.5600	14,599,032	12,970,000	12,970,000					4.536	4.536	FA	245,133	588,319	10/15/2009	08/01/2020
97705L-ZH-3	Wisconsin St GO Bld Amer Bd			1	1FE	13,255,000	108.0680	14,324,413	13,255,000	13,255,000					4.850	4.850	MN	107,145	642,868	03/17/2010	05/01/2023
97705L-ZJ-9	Wisconsin St GO Bld Amer Bd			1	1FE	14,440,000	108.3880	15,651,227	14,440,000	14,440,000					5.000	5.000	MN	120,333	722,000	03/17/2010	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						118,715,762	XXX	129,176,632	116,215,000	118,592,731		(45,308)			XXX	XXX	XXX	1,800,843	6,329,417	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						118,715,762	XXX	129,176,632	116,215,000	118,592,731		(45,308)			XXX	XXX	XXX	1,800,843	6,329,417	XXX	XXX
167486-HL-6	Chicago IL GO Ser B			2	1FE	10,000,000	104.1510	10,415,100	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010	01/01/2032
167486-HN-2	Chicago IL GO Bld Amer Bd			2	1FE	5,172,600	103.1500	5,157,500	5,000,000	5,168,678		(2,563)			6.257	6.001	JJ	156,425	312,850	04/22/2010	01/01/2040
167505-JY-3	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	1,000,000	111.5760	1,115,760	1,000,000	1,000,000					4.682	4.682	JD	3,902	46,820	09/10/2009	12/01/2017
167505-JZ-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	2,500,000	111.7310	2,793,275	2,500,000	2,500,000					4.782	4.782	JD	9,963	119,550	09/10/2009	12/01/2018
167505-KG-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B			2	1FE	10,380,100	109.4920	10,949,200	10,000,000	10,358,804		(11,266)			6.038	5.715	JD	50,317	603,800	10/21/2009	12/01/2029
180848-FS-7	Clark Cnty Nev GO Bld Amer Bd Ser A			2	1FE	19,594,534	122.2910	22,507,659	18,405,000	19,556,691		(23,141)			6.754	6.233	JJ	621,537	1,243,074	05/03/2010	07/01/2038
213185-DV-0	Cook Cnty IL Recon Econ Dev GO Bld Amer			2	1FE	10,035,500	111.1250	11,112,500	10,000,000	10,033,432		(736)			6.229	6.200	MN	79,593	622,900	07/20/2010	11/15/2034
217039-DC-7	Coos County Oregon GO Taxable Ser B			2	1FE	3,435,000	103.0770	3,540,695	3,435,000	3,435,000					4.880	4.880	JD	13,969	167,628	06/26/2003	06/01/2023
235308-RA-3	Dallas TX ISD GO Bld Amer Bd			1	1FE	10,170,000	117.9450	11,794,500	10,000,000	10,167,962		(1,071)			6.450	6.306	FA	243,667	453,292	11/16/2010	02/15/2035
251093-XD-7	Detroit Mich GO Taxable Self Insurance				1FE	1,000,000	100.2500	1,002,500	1,000,000	1,000,000					4.820	4.820	MN	8,033	48,200	09/18/2003	05/01/2012
251129-5D-0	Detroit Mich City Sch GO Bld Amer Bd Det			2	1FE	20,000,000	118.2300	23,646,000	20,000,000	20,000,000					7.747	7.740	MN	258,233	1,549,400	12/17/2009	05/01/2039
392643-PF-3	Green Bay WI AreaPubSchDist GO Ref Taxab				1FE	1,000,000	107.5580	1,075,580	1,000,000	1,000,000					4.800	4.800	AO	12,000	48,000	03/01/2005	04/01/2014
442403-FU-0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	6,000,000	115.4850	6,929,100	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009	02/15/2021
442403-FV-8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	10,000,000	115.3300	11,533,000	10,000,000	10,000,000					5.361	5.361	FA	202,527	536,100	11/12/2009	02/15/2022
517840-S5-4	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	14,987,652	125.9100	17,274,852	13,720,000	14,950,176		(19,569)			7.013	6.298	JD	80,182	962,184	01/25/2010	06/01/2039
517840-W2-6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	10,000,000	109.2580	10,925,800	10,000,000	10,000,000					5.700	5.701	MS	190,000	570,000	05/25/2010	03/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt			2	1FE	35,262	105.5360	37,214	35,262	35,262					8.480	8.482	MS	988	2,990	06/16/1994	09/02/2015
544646-XZ-0	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	8,238,668	110.3940	9,852,665	8,925,000	8,265,678		14,775			5.750	6.396	JJ	256,594	513,188	03/05/2010	07/01/2034
544646-ZR-6	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	15,140,750	124.1040	18,615,600	15,000,000	15,134,682		(3,073)			6.758	6.677	JJ	506,850	1,013,700	02/23/2010	07/01/2034
567830-BT-0	Marin Cnty CA GO Taxable Pension			2	1FE	2,142,660	113.0420	2,260,840	2,000,000	2,094,101		(6,699)			5.340	4.769	FA	44,500	106,800	05/22/2003	08/01/2022
592112-DR-4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	117.2700	8,795,250	7,500,000	7,500,000					5.707	5.707	JJ	214,013	452,993	06/04/2010	07/01/2034
68583R-AX-0	Oregon Cmnty College Dist GO Taxable Ser				1FE	6,875,549	112.1720	7,459,438	6,650,000	6,817,744		(8,267)			5.670	5.404	JD	1,047	377,055	04/10/2003	06/30/2025
686053-CP-2	Oregon Sch Brds Assn GO Taxable Pension				1FE	31,816,292	112.4400	34,620,276	30,790,000	31,674,112		(49,119)			5.630	5.312	JD	4,815	1,733,477	04/23/2010	06/30/2024
717883-KL-5	Philadelphia PA Sch Dist GO Bld Amer Bd			2	1FE	20,229,951	111.2490	21,637,931	19,450,000	20,213,076		(13,134)			6.765	6.441	JD	109,649	1,315,793	10/22/2010	06/01/2040
736688-FN-7	Portland OR Comm College GO Dist			2	1FE	7,670,000	104.5520	8,019,138	7,670,000	7,670,000					4.810	4.810	JD	30,744	368,927	06/12/2003	06/01/2027
797646-NA-0	San Francisco CA GO Bld Amer Bd				1FE	10,000,000	115.1020	11,510,200	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010	06/15/2023
797646-NB-8	San Francisco CA GO Bld Amer Bd				1FE	15,037,438	114.4480	17,293,093	15,110,000	15,043,348		3,660			5.300	5.349	JD	35,592	800,830	03/30/2010	06/15/2024
815626-LE-4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am			1	1FE	10,185,600	114.8560	11,485,600	10,000,000	10,160,731		(14,229)			5.350	5.120	AO	133,750	535,000	02/18/2010	10/01/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						270,147,556	XXX	303,360,266	265,190,262	269,779,477		(134,432)			XXX	XXX	XXX	3,720,467	15,957,911	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						270,147,556	XXX	303,360,266	265,190,262	269,779,477		(134,432)			XXX	XXX	XXX	3,720,467	15,957,911	XXX	XXX
02765U-CP-7	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	109.5440	10,954,400	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009	02/15/2034
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	9,906,441	116.1600	11,441,760	9,850,000	9,902,932		(748)			6.449	6.406	FA	239,974	635,227	12/08/2009	02/15/2044
02765U-DN-1	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	7,000,000	108.3440	7,584,080	7,000,000	7,000,000					5.939	5.940	FA	157,054	364,919	09/22/2010	02/15/2047
02765U-EJ-9	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	138.0930	13,809,300	10,000,000	10,000,000					7.834	7.835	FA	295,951	509,210	12/16/2010	02/15/2041
04048R-DT-0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	6,660,000	121.7180	8,106,419	6,660,000	6,660,000					6.304	6.302	JJ	209,923	509,647	03/31/2010	07/01/2039
052414-MG-1	Austin TX Elec Util Sys Rev Bld Amer Bd			2	1FE	9,992,000	111.7100	11,171,000	10,000,000	9,991,771		138			5.720	5.726	MN	73,089	572,000	06/11/2010	11/15/2040
13077C-TL-8	California St Univ Rev Bld Amer Bd			2	1FE	15,000,000	113.4570	17,018,550	15,000,000	15,000,000					6.484	6.483	MN	162,100	972,600	03/18/2010	11/01/2041
14760N-AT-7	Casino Reinvst Dev Auth NJ Rev Txbl Ser			2	1FE	8,605,000	101.3080	8,717,553	8,605,000	8,605,000					5.140	5.138	JD	36,858	442,297	03/16/2005	06/01/2015
14760N-AU-4	Casino Reinvst Dev Auth NJ Rev Txbl Ser			2	1FE	9,600,000	103.7090	9,956,064	9,600,000	9,600,000					5.340	5.338	JD	42,720	512,640	03/16/2005	06/01/2020
167593-AN-2	Chicago IL O'Hare Int Arpt Rev Bld Amer				1FE	7,500,000	120.6340	9,047,550	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010	01/01/2040
16772P-AP-1	Chicago IL Transit Auth Rev Bld Amer Bd				1FE	14,338,261	110.4590	15,613,380	14,135,000	14,324,727		(9,885)			5.620	5.474	JD	66,199	794,387	04/27/2010	12/01/2024
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig			1	2FE	3,155,000	100.4450	3,169,040	3,155,000	3,155,000					5.860	5.861	MN	23,624	184,883	03/17/2004	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru			1	2FE	810,000	100.4710	813,815	810,000	810,000					6.770	6.769	MN	7,007	54,837	04/27/2004	11/15/2023
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good			1	2FE	315,000	100.1480	315,466	315,000	315,000					5.750	5.750	MN	2,314	18,113	04/27/2005	05/15/2014
18610R-AA-2	Cleveland OH Port Auth Rev Txbl Dev Aver				2FE	8,100,000	106.3260	8,612,406	8,100,000	8,100,000					5.200	5.200	JAJO	88,920	421,200	09/09/2005	10/15/2015
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd			2	1FE	10,933,650	113.6240	11,078,340	9,750,000	10,913,940		(19,710)			5.445	4.393	MN	67,836	265,444	08/04/2011	11/15/2029
196707-HZ-9	Colorado St Brd Governors Rev Bld Amer B			2	1FE	5,000,000	110.5730	5,528,650	5,000,000	5,000,000					6.057	6.057	MS	100,950	318,834	07/29/2010	03/01/2040
20281P-ER-9	Commonwealth PA Fin Auth Rev Bld Amer Bd			2	1FE	17,045,000	110.4190	18,820,919	17,045,000	17,045,000					5.787	5.785	JD	82,200	1,175,453	09/17/2010	06/01/2040
212257-BP-3	Contra Costa Cnty CA Rev Pension Olbig T				1FE	1,000,000	101.0380	1,010,380	1,000,000	1,000,000					4.630	4.630	JD	3,858	46,300	04/24/2003	06/01/2012
25477G-CY-9	District Columbia Inc Tax Rev Bld Amer B			2	1FE	4,000,000	120.4730	4,818,920	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009	12/01/2034
387883-PP-0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref			2	1FE	9,555,552	111.6650	9,938,185	8,900,000	9,548,302		(5,925)			5.830	5.282	JJ	259,435	377,654	10/05/2011	01/01/2040
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer B			2	1FE	2,500,000	115.0900	2,877,250	2,500,000	2,500,000					6.184	6.183	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	12,500,000	113.6480	14,206,000	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009	12/01/2034
45505M-BJ-4	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	9,816,300	103.3430	10,334,300	10,000,000	9,816,872		572			5.000	5.130	AO	173,611		08/18/2011	10/01/2041
45505M-BK-1	Indiana Fin Auth IN Wstwtr Rev Second Li				1FE	10,507,000	105.9870	10,598,700	10,000,000	10,473,861		(33,139)			3.000	1.950	AO	104,167		08/18/2011	10/01/2016
491313-3U-4	Kentucky Infrastructure Rev Auth Govt Ta				1FE	810,000	106.2600	860,706	810,000	810,000					5.190	5.190	FA	17,516	42,039	07/16/2004	08/01/2013
491313-3V-2	Kentucky Infrastructure Rev Auth Govt Ta				1FE	2,000,000	109.5800	2,191,600	2,000,000	2,000,000					5.290	5.290	FA	44,083	105,800	07/16/2004	08/01/2014
491552-UZ-6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer			2	1FE	11,164,650	113.6800	12,504,800	11,000,000	11,156,794		(5,745)			5.722	5.588	JJ	314,710	639,910	07/20/2010	07/01/2030
542690-WI6-5	Long Island Pwr Auth NY El Rev Bld Amer				1FE	6,899,407	113.2660	7,821,017	6,905,000	6,899,668		240			5.450	5.459	MN	62,720	376,323	05/05/2010	05/01/2024
542690-WI9-9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	111.4030	5,570,150	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010	05/01/2041
574300-JQ-3	Maryland St Trans Auth Tr Rev Bld Amer B			2	1FE	11,237,950	124.2110	13,663,210	11,000,000	11,231,596		(4,339)			5.754	5.595	JJ	316,470	585,470	07/20/2010	07/01/2041
57586E-TP-6	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	109.4810	10,948,100	10,000,000	10,000,000					5.061	5.061	AO	126,525	506,100	03/19/2010	10/01/2020
57586E-TQ-4	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	115.9860	11,598,600	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010	10/01/2035
576000-KV-4	Massachusetts St Sch Bldg Rev Bld Amer B			2	1FE	5,000,000	123.6240	6,181,200	5,000,000	5,000,000					5.715	5.716	FA	107,950	285,750	12/10/2009	08/15/2039
592098-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Se			2	1FE	5,000,000	125.1800	6,259,000	5,000,000	5,000,000					6.568	6.568	JJ	164,200	177,883	12/09/2010	07/01/2037
592125-AA-6	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	10,000,000	122.7980	12,279,800	10,000,000	10,000,000					7.431	7.432	JJ	371,550	743,100	04/14/2010	07/01/2043
592125-AH-1	Met Govt Nashville & D Cty Rev Bld Amer				1FE	7,625,000	113.4920	8,653,765	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010	07/01/2022
592125-AJ-7	Met Govt Nashville & D Cty Rev Bld Amer				1FE	10,800,000	113.8370	12,294,396	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010	07/01/2023
592125-AK-4	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,100,000	114.3530	10,406,123	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010	07/01/2024
592125-AL-2	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,000,000	114.4960	10,304,640	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010	07/01/2025
592125-AM-0	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	5,284,350	117.5730	5,878,650	5,000,000	5,275,386		(5,117)			6.731	6.278	JJ	168,275	336,550	04/21/2010	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
59259Y-BD-0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	10,000,000	109.7380	10,973,800	10,000,000	10,000,000					5.013	5.013	MN	64,055	501,300	10/07/2009	11/15/2020
59259Y-DC-0	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	15,000,000	122.7770	18,416,550	15,000,000	15,000,000					6.687	6.688	MN	128,168	1,003,050	07/01/2010	11/15/2040
592643-BN-9	Metropolitan Washington DC Rev Bld Amer			2	2FE	9,000,000	112.2860	10,105,740	9,000,000	9,000,000					8.000	8.001	AO	180,000	720,000	05/18/2010	10/01/2047
60534R-TM-1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	23,500,650	119.5030	27,981,627	23,415,000	23,499,028		(1,470)			6.413	6.384	JJ	750,802	1,501,604	10/21/2010	01/01/2040
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	10,000,000	116.6640	11,666,400	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009	05/01/2026
626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	5,212,500	103.9440	5,197,200	5,000,000	5,208,459		(2,611)			6.637	6.318	AO	82,963	331,850	04/29/2010	04/01/2057
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd			2	1FE	17,000,000	102.7960	17,475,320	17,000,000	17,000,000					6.655	6.655	AO	282,838	1,131,350	03/05/2010	04/01/2057
63968A-QR-9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			2	1FE	5,000,000	112.8220	5,641,100	5,000,000	5,000,000					5.423	5.424	JJ	135,575	189,052	09/29/2010	01/01/2043
644693-KW-2	New Hampshire St Tpk Sys Rev Bld Amer Bd			2	1FE	5,000,000	118.0040	5,900,200	5,000,000	5,000,000					6.009	6.009	MN	50,075	300,450	11/18/2009	11/01/2039
645916-TP-2	New Jersey Econ Dev Auth Rev Txbl Muni R				1FE	3,866,671	100.6890	3,876,527	3,850,000	3,850,558		(2,191)			4.750	4.690	AO	45,719	182,875	04/09/2003	04/01/2012
645916-TQ-0	New Jersey Econ Dev Auth Rev Txbl Muni R				1FE	5,750,551	103.4050	5,821,702	5,630,000	5,648,135		(13,814)			4.850	4.581	AO	68,264	273,055	04/09/2003	04/01/2013
645916-TT-4	New Jersey Econ Dev Auth Rev Txbl Muni R				1FE	6,272,119	108.6010	6,608,371	6,085,000	6,159,321		(15,395)			5.150	4.828	AO	78,344	313,378	04/03/2003	04/01/2016
646139-W3-5	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	36,667,702	143.3980	46,003,512	32,081,000	36,569,231		(70,439)			7.414	6.304	JJ	1,189,243	2,378,485	07/21/2010	01/01/2040
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	11,295,295	136.9060	12,711,722	9,285,000	11,282,081		(13,214)			7.102	5.543	JJ	329,710		07/27/2011	01/01/2041
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	6,000,000	113.3130	6,798,780	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971M-ZF-2	New York NYC Tran Fin Auth Rev Bld Amer				1FE	20,035,000	109.3530	21,908,874	20,035,000	20,035,000					4.766	4.766	FA	397,862	954,868	10/16/2009	08/01/2021
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	19,766,394	122.5660	22,827,918	18,625,000	19,760,121		(6,272)			5.952	5.523	JD	49,269	926,280	08/08/2011	06/15/2042
64972F-T6-3	New York City NY Rev Wtr & Swr				1FE	10,000,000	114.1530	11,415,300	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010	06/15/2043
649870-EE-8	New York St Hsg Fin Agy Rev Taxable Econ				1FE	1,000,000	100.8210	1,008,210	1,000,000	1,000,000					4.620	4.620	MS	13,603	46,200	02/25/2005	03/15/2012
649870-EF-5	New York St Hsg Fin Agy Rev Taxable Econ				1FE	1,250,000	104.8970	1,311,213	1,250,000	1,250,000					4.680	4.680	MS	17,225	58,500	02/25/2005	03/15/2013
649870-EG-3	New York St Hsg Fin Agy Rev Taxable Econ				1FE	1,000,000	108.5650	1,085,650	1,000,000	1,000,000					4.830	4.830	MS	14,222	48,300	02/25/2005	03/15/2014
649902-H3-0	New York St Dorm Auth Rev Bld Amer Bd			2	1FE	32,000,000	110.5880	35,388,160	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009	03/15/2024
649902-ZM-8	New York St Dorm Auth Rev Bld Amer Bd St				1FE	10,000,000	116.8600	11,686,000	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009	03/15/2023
649902-ZQ-9	New York St Dorm Auth Rev Bld Amer Bd St			2	1FE	10,000,000	115.5900	11,559,000	10,000,000	10,000,000					5.628	5.628	MS	165,713	562,800	08/18/2009	03/15/2039
65224P-AR-8	Newport News VA Econ Dev Rev Txbl Ser B				1FE	1,955,000	101.8010	1,990,210	1,955,000	1,955,000					4.570	4.570	JJ	44,672	89,344	11/10/2004	07/01/2012
65830T-AE-5	North Carolina St Tpk Auth Rev Bld Amer				1FE	9,977,400	116.6060	11,660,600	10,000,000	9,980,787		1,635			5.200	5.227	JJ	260,000	520,000	07/15/2009	01/01/2021
66285W-FB-7	North Texas Tollway Auth Rev Bld Amer Bd			2	1FE	5,375,150	120.5880	6,029,400	5,000,000	5,370,997		(3,488)			6.718	6.186	JJ	167,950	335,900	08/18/2010	01/01/2049
662903-LC-5	North TX Muni Wtr Dist Sys Rev Bld Amer			1	1FE	10,000,000	106.8970	10,689,700	10,000,000	10,000,000					6.123	6.121	MS	204,100	612,300	11/12/2009	09/01/2039
663903-DM-1	Northeast Ohio Regl Swr Dist Bld Amer Bd			1	1FE	21,542,080	110.9540	22,190,800	20,000,000	21,531,974		(10,106)			6.038	5.478	MN	154,304	603,800	08/08/2011	11/15/2040
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	4,290,000	101.9810	4,374,985	4,290,000	4,290,000					5.010	5.010	MJSD	17,911	214,929	03/17/2004	06/01/2019
677555-WY-6	Ohio St Econ Development Rev Txbl Enterp			2	1FE	30,000	100.1980	30,059	30,000	30,000					4.850	4.850	MJSD	121	1,455	04/27/2005	06/01/2014
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	1,720,000	104.0980	1,790,486	1,720,000	1,720,000					5.540	5.578	MJSD	7,941	95,288	11/17/2005	12/01/2021
67910H-MT-4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			2	1FE	10,000,000	115.1420	11,514,200	10,000,000	10,000,000					6.440	6.441	JJ	322,000	572,444	07/29/2010	01/01/2045
68607D-ND-3	Oregon St Dept Trans Hwy Rev Bld Amer Bd				1FE	6,000,000	114.2950	6,857,700	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010	11/15/2023
709223-A2-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	15,000,000	112.0930	16,813,950	15,000,000	15,000,000					5.511	5.512	JD	68,888	826,650	08/31/2010	12/01/2045
709223-ZZ-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	10,145,400	113.6950	11,369,500	10,000,000	10,142,823		(1,226)			5.561	5.470	JD	46,342	556,100	09/28/2010	12/01/2049
71883M-HG-2	Phoenix AZ Rev Bld Amer Bd Airport				1FE	15,000,000	109.7950	16,469,250	15,000,000	15,000,000					6.600	6.600	JJ	495,000	825,000	08/11/2010	07/01/2040
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th			2	1FE	17,351,315	103.1470	17,720,655	17,180,000	17,350,411		(904)			4.926	4.868	AO	199,818		09/29/2011	10/01/2051
759911-R8-5	Regional Trans Auth IL Ref Rev Bld Amer				1FE	1,883,134	105.4220	1,987,205	1,885,000	1,883,269		106			5.400	5.411	JJ	50,895	101,790	01/07/2010	07/01/2023
759911-R9-3	Regional Trans Auth IL Ref Rev Bld Amer				1FE	7,165,186	105.4550	7,529,487	7,140,000	7,162,615		(1,234)			5.500	5.465	JJ	196,350	392,700	01/07/2010	07/01/2024
812643-DB-7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			2	1FE	9,994,700	112.5380	11,253,800	10,000,000	9,996,103		530			5.570	5.573	FA	232,083	657,569	05/14/2010	02/01/2040
833102-XE-1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			2	1FE	9,989,100	112.4020	11,240,200	10,000,000	9,989,075		245			5.630	5.638	JD	46,917	563,000	05/12/2010	12/01/2035
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd			2	1FE	6,221,820	115.5630	6,933,780	6,000,000	6,214,629		(4,882)			5.966	5.678	JJ	178,980	332,107	07/20/2010	01/01/2035
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig			2	2FE	2,990,000	100.6900	3,010,631	2,990,000	2,990,000					5.860	5.860	MN	22,388	175,214	03/17/2004	05/15/2019
91335T-AB-7	Univ Rochester NY Rev Direct Nt Oblig			2	1FE	1,886,056	109.6390	2,077,659	1,895,000	1,888,736		375			5.750	5.790	JJ	54,481	108,963	11/13/2003	07/01/2023
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	127.6690	6,383,450	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	111.5670	5,578,350	5,000,000	5,000,000					5.705	5.704	JD	12,678	328,830	10/08/2010	06/15/2040
959623-AK-5	Western St College Rev Bld Amer Bd			2	1FE	18,715,983	126.4260	21,157,391	16,735,000	18,694,292		(17,378)			7.000	6.078	MN	149,685	935,725	08/04/2011	05/15/2045
977100-AB-2	Wisconsin St Gen Rev Ser A			2	1FE	3,981,720	111.2660	4,450,640	4,000,000	3,991,580		1,544			5.200	5.251	MN	34,667	208,000	12/10/2003	05/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						798,589,837	XXX	897,431,148	782,741,000	798,103,424		(243,847)			XXX	XXX	XXX	13,662,943	41,819,872	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199			2	1	1,469,162	104.4500	1,674,526	1,603,178	1,526,014		6,154			3.500	5.322	MON	4,676	56,111	09/03/2003	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062			2	1	668,480	104.4500	741,073	709,498	685,735		3,072			3.500	4.734	MON	2,069	24,832	09/19/2003	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218			2	1	1,323,681	104.4500	1,470,352	1,407,704	1,358,209		3,381			3.500	4.829	MON	4,106	49,270	09/12/2003	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315			2	1	533,054	104.4500	592,119	566,890	547,061		2,193			3.500	4.790	MON	1,653	19,841	09/12/2003	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318			2	1	932,929	104.4500	1,036,302	992,147	955,831		1,620			3.500	4.951	MON	2,894	34,725	09/12/2003	09/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128H7-MX-7	FHLMC Pool #E99374			2	1	1,016,029	104.4500	1,128,610	1,080,523	1,041,008		2,879			3.500	4.924	MON	3,152	37,818	09/12/2003	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392			2	1	1,489,207	104.4500	1,659,181	1,588,487	1,531,680		4,590			3.500	4.808	MON	4,633	55,597	09/16/2003	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004			2	1	6,623,147	106.8130	7,440,373	6,965,826	6,766,809		17,472			7.450	8.286	MON	43,246	518,954	06/25/1997	05/15/2021
312903-HR-1	FHLMC REMIC Ser 113-C			2	1	5,885	100.1900	5,745	5,734	5,755		(2)			8.500	8.051	MON	22	487	03/04/1992	12/16/2019
312904-AU-9	FHLMC REMIC Ser 181-E			2	1	211,503	108.3290	225,828	208,466	209,173		(204)			7.000	6.486	MON	649	14,593	07/15/1998	07/16/2016
312904-F7-5	FHLMC REMIC Ser 1022-J			2	1	146,126	108.1570	160,071	147,999	146,506		41			6.000	6.518	MON	740	8,880	04/16/1998	03/01/2019
312904-N2-7	FHLMC REMIC Ser 1030 F			2	1	54,549	114.4070	59,014	51,583	54,026		(87)			9.000	6.225	MON	387	4,642	06/05/2002	10/01/2020
312905-RA-2	FHLMC REMIC Ser 1070-H			2	1	290,295	99.9770	282,632	282,698	285,533		(337)			7.500	6.752	MON	1,767	21,203	10/28/1998	08/01/2016
312905-YJ-5	FHLMC REMIC Ser 1077-E			2	1	180,382	99.9760	177,976	178,018	178,409		(20)			9.000	8.867	MON	1,335	16,022	04/02/1991	04/01/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA			2	1	158,662	99.9740	164,823	164,866	162,264		21			8.400	9.277	MON	1,154	13,849	06/24/1991	12/01/2019
312906-LL-2	FHLMC REMIC Ser 1110-Z			2	1	378,270	109.9490	400,006	363,811	370,741		(231)			8.500	7.467	MON	2,577	30,924	10/17/1995	07/01/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD			2	1	403,809	112.6760	443,578	393,675	399,837		(174)			7.000	6.294	MON	2,296	27,557	09/05/2001	12/01/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z			2	1	404,630	114.1050	448,849	393,364	400,152		(206)			7.000	6.283	MON	2,295	27,535	02/26/2002	05/01/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479			2	1	1,528,401	105.7200	1,716,674	1,623,799	1,567,940		4,863			3.500	4.784	MON	4,736	56,833	09/19/2003	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV			2	1	2,329,502	109.4550	2,525,293	2,307,152	2,313,197		237			6.000	5.851	MON	11,536	138,429	11/02/2005	01/01/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK			2	1	1,540,899	112.5540	1,738,683	1,544,761	1,540,980		(1)			6.000	6.081	MON	7,724	92,686	05/22/2006	08/01/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E			2	1	267,792	106.3590	279,021	262,340	265,573		(128)			6.500	6.023	MON	1,421	17,052	05/11/2001	05/01/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ			2	1	3,394,125	112.6470	3,639,267	3,230,694	3,309,759		(2,865)			6.250	5.351	MON	16,827	201,918	09/23/2002	12/01/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z			2	1	2,221,884	113.0570	2,436,617	2,155,203	2,194,227		(1,100)			6.500	5.825	MON	11,674	140,088	07/23/2002	03/01/2025
3133TC-6P-8	FHLMC Structured Ser 2008 M			2	1	364,323	104.2950	366,126	351,049	359,254		(110)			7.000	5.954	MON	2,048	24,573	10/24/2001	08/01/2026
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6			2	1	41,403	103.1460	44,384	43,030	42,813		47			6.564	7.286	MON	235	3,060	01/28/2000	02/01/2012
3133TD-6W-1	FHLMC Struc Ser T-10 A5 PT			2	1	4,219	100.7140	4,249	4,219	4,219					6.410	6.434	MON	23	271	03/18/1998	02/01/2013
3133TE-LG-7	FHLMC REMIC Ser 2064 M			2	1	103,294	99.9610	100,673	100,713	102,427		(21)			6.000	5.192	MON	504	6,043	06/24/2002	05/01/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE			2	1	389,284	103.5910	432,165	417,183	412,133		1,454			6.000	7.249	MON	2,086	25,031	07/23/1999	01/01/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A			2	1	207,458	106.7850	236,263	221,252	213,579		135			6.000	8.029	MON	1,106	13,275	08/13/1999	07/01/2018
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155			2	1	3,303	111.8810	3,675	3,285	3,275		(5)			10.000	9.576	MON	27	328	06/13/1988	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158			2	1	1,210	110.9830	1,334	1,202	1,200		(2)			10.000	9.514	MON	10	120	05/04/1988	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189			2	1	3,322	112.4570	3,802	3,381	3,330		1			9.500	9.905	MON	27	321	04/20/1988	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C			2	1	49,099	111.7660	52,013	46,537	47,701		(90)			9.050	7.278	MON	187	4,212	06/09/1992	04/15/2018
31340Y-DB-2	FHLMC REMIC Ser 12-A			2	1	95,937	112.9400	108,819	96,352	95,781		(12)			9.250	9.324	MON	396	8,912	10/24/1990	02/13/2018
31340Y-JX-8	FHLMC REMIC Ser 30-D			2	1	14,138	109.9470	15,545	14,138	14,138					9.500	9.568	MON	60	1,455	01/11/1990	03/16/2019
31340Y-KF-5	FHLMC REMIC Ser 31-E			2	1	229,979	108.5790	247,121	227,596	227,408		(167)			7.550	7.278	MON	764	15,752	11/19/1992	02/14/2016
31340Y-QS-1	FHLMC REMIC Ser 46-B			2	1	84,249	110.9060	93,422	84,235	84,142		(32)			7.800	7.638	MON	292	6,570	09/10/1992	11/15/2018
31340Y-X6-1	FHLMC REMIC Ser 85-C			2	1	173,386	111.3540	202,967	182,272	178,676		108			8.600	9.442	MON	697	15,675	08/23/1990	09/15/2019
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951			2	1	9,286	105.8420	9,779	9,240	9,176		(14)			10.000	9.743	MON	77	924	05/02/1988	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B			2	1	134,959	114.6540	158,475	138,220	136,546		16			9.000	9.510	MON	1,037	12,440	05/23/1990	07/01/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G			2	1	161,790	113.3720	186,766	164,737	163,042		10			8.600	9.014	MON	1,181	14,167	04/22/1991	07/01/2020
31358H-GT-6	FNMA REMIC Ser 1991-73A			2	1	70,341	113.5530	83,148	73,224	72,058		21			8.000	8.768	MON	488	5,858	05/23/1991	06/01/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J			2	1	183,716	114.7370	204,495	178,230	180,132		(73)			8.000	7.283	MON	1,188	14,258	08/25/1992	08/01/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE			2	1	35,379	113.5870	39,051	34,380	34,904		(22)			7.500	6.507	MON	215	2,578	12/03/1998	09/01/2021
31358M-Q4-9	FNMA REMIC G1992-42 Z			2	1	467,589	111.6450	525,654	470,826	467,761		31			7.000	7.185	MON	2,746	32,958	11/19/1999	06/01/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ			2	1	2,238,304	112.7710	2,453,407	2,175,559	2,205,906		(980)			7.000	6.248	MON	12,691	152,289	08/30/2001	07/01/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G			2	1	1,428,875	109.0310	1,709,928	1,568,297	1,518,320		844			5.500	6.758	MON	7,188	86,256	06/09/1993	07/01/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA			2	1	348,364	110.4850	390,008	352,997	350,447		19			6.500	6.711	MON	1,912	22,945	06/17/1993	07/01/2023
31359E-AT-8	FNMA REMIC Ser 1993-167GA			2	1	184,726	100.4210	180,754	179,998	179,302		(231)			7.000	6.658	MON	1,050	12,600	09/30/1993	04/01/2012
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA			2	1	2,781,154	112.7300	3,440,489	3,051,965	2,914,692		2,538			6.500	8.304	MON	16,531	198,378	11/29/1999	11/01/2021
31359E-YL-9	FNMA REMIC Ser 1993-199PF			2	1	947,809	107.5230	1,001,946	931,842	931,667		(512)			6.500	6.293	MON	5,047	61,064	01/02/1996	10/01/2015
31359F-DE-5	FNMA REMIC Ser 1993-202M			2	1	3,429,247	105.9250	3,537,096	3,339,259	3,340,896		(2,820)			6.500	6.161	MON	18,088	217,052	09/08/1993	10/01/2014
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB			2	1	796,159	109.7620	860,037	783,549	792,763		(378)			6.500	5.998	MON	4,244	50,931	05/19/2006	12/01/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L			2	1	1,530,387	115.6730	1,743,339	1,507,132	1,511,453		(252)			6.500	6.323	MON	8,164	97,964	12/07/1998	03/01/2024
31359K-ZR-1	FNMA Ser 1996-45 CI K			2	1	426,591	112.5110	470,551	418,227	424,537		(336)			7.000	6.228	MON	2,440	29,276	03/30/2001	09/01/2021
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z			2	1	696,741	115.3780	790,017	684,723	691,460		(16)			7.000	6.497	MON	3,994	47,931	02/07/2002	08/01/2027
31359T-6P-8	FNMA Ser 1998-37 CI VZ			2	1	3,517,220	111.1160	3,795,562	3,415,843	3,461,901		(3,400)			6.000	5.500	MON	17,079	204,951	01/09/2003	07/01/2022
31359U-TL-9	FNMA REMIC Ser 1998-54C			2	1	336,705	112.5070	377,401	335,447	335,752		(14)			6.000	5.904	MON	1,677	20,127	09/19/2001	04/01/2028
31359V-BH-5	FNMA Ser 1998-73 CI MZ			2	1	2,496,938	114.6870	2,791,579	2,434,091	2,472,213		(309)			6.300	5.921	MON	12,779	153,347	09/25/2002	04/01/2038
313602-3E-2	FNMA REMIC Ser 1989-67D			2	1	115,796	113.3940	131,740	116,179	115,569		(3)			9.000	9.128	MON	871	10,456	09/14/1989	09/01/2019

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
313602-DV-3	FNMA REMIC Ser 1988-15A			2	1	87,204	112.2940	96,740	86,149	86,448		(54)			9.000	8.598	MON	646	7,753	05/22/1991	05/01/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B			2	1	88,240	116.0470	96,789	83,405	85,345		(145)			9.250	7.417	MON	643	7,715	04/09/1992	01/01/2017
313602-QA-5	FNMA REMIC Ser 1989-19A			2	1	4,136	100.0990	4,041	4,037	4,013		(6)			10.300	9.902	MON	35	416	09/28/1990	03/01/2012
313602-W4-2	FNMA REMIC Ser 1989-62G			2	1	158,797	113.0160	179,149	158,517	158,527		(44)			8.600	8.432	MON	1,136	13,633	12/30/1993	10/01/2019
313603-2H-4	FNMA REMIC Ser 1990-35E			2	1	2,731	113.4660	2,930	2,582	2,617		(2)			9.500	8.436	MON	20	245	03/04/1992	04/01/2020
313603-GW-6	FNMA REMIC Ser 1989-86E			2	1	26,976	113.1860	30,819	27,229	27,057					8.750	8.939	MON	199	2,382	03/04/1992	01/01/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E			2	1	55,825	113.3080	59,982	52,937	54,225		(67)			8.700	7.189	MON	384	4,605	01/02/1996	11/01/2019
313603-YL-0	FNMA REMIC Ser 1990-16E			2	1	106,093	113.7490	119,006	104,622	104,642		(20)			9.000	8.825	MON	785	9,416	02/06/1991	03/01/2020
31366W-FE-7	FNMA Pool #160465			2	1	155,595	104.4210	148,675	142,380	146,451		(803)			6.160	1.708	MON	731	8,771	09/28/2004	08/25/2013
31371K-U9-0	FNMA Pool #254508			2	1	351,375	107.0520	364,645	340,624	341,535		(1,809)			5.000	3.694	MON	1,419	17,031	10/31/2002	11/25/2012
31377M-AP-6	FNMA DUS Pool #380814			2	1	673,375	111.9250	702,214	627,398	650,487		(3,081)			6.030	5.013	MON	3,153	37,832	11/14/2003	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534			2	1	2,669,619	108.5850	2,620,382	2,413,214	2,583,870		(13,529)			6.585	5.336	MON	13,243	158,910	01/27/2005	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863			2	1	1,287,684	111.7460	1,295,066	1,158,933	1,224,774		(10,599)			6.850	4.990	MON	6,616	79,387	08/24/2005	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667			2	1	6,301,855	115.4990	6,625,378	5,736,293	6,164,317		(25,852)			7.090	5.973	MON	33,892	406,703	03/23/2006	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507			2	1	2,276,333	111.0580	2,441,814	2,198,692	2,232,555		(5,880)			5.690	5.163	MON	10,425	125,106	10/31/2003	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877			2	1	4,822,058	111.1060	5,590,828	5,031,986	4,912,987		13,508			4.990	5.639	MON	21,622	254,584	04/22/2004	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270			2	1	3,494,110	108.4190	3,766,518	3,474,026	3,488,545		(898)			5.450	5.428	MON	15,778	189,335	03/04/2005	03/25/2035
3137A7-2J-8	FHLMC Ser 3803 CI CP			2	1	31,633,570	105.9260	35,098,713	33,135,000	31,759,003		125,432			4.000	4.788	MON	58,907	883,600	04/14/2011	03/01/2021
3137A8-3L-0	FHLMC Ser 3820 CI DB			2	1	28,696,875	106.7880	32,036,250	30,000,000	28,811,361		114,486			4.000	4.783	MON	100,000	800,000	04/14/2011	03/01/2019
31381H-TQ-9	FNMA DUS Pool #461459			2	1	7,512,300	112.6140	8,219,709	7,299,031	7,427,521		(11,786)			5.450	5.111	MON	33,150	397,797	01/27/2004	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460			2	1	2,189,323	109.7740	2,338,981	2,130,728	2,165,568		(3,440)			5.350	5.036	MON	9,816	115,577	01/27/2004	09/25/2023
31381M-PR-0	FNMA DUS Pool #464932			2	1	12,685,376	110.7140	13,011,685	11,752,520	12,565,693		(106,822)			4.340	2.656	MON	43,922	517,105	11/04/2010	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197			2	1	8,520,268	110.3240	8,761,923	7,941,991	8,446,719		(65,649)			4.270	2.732	MON	29,202	343,833	11/04/2010	05/25/2020
31381N-K9-3	FNMA Pool #465720			2	1	9,049,236	109.1430	9,356,820	8,573,031	8,991,415		(51,862)			4.030	2.887	MON	29,751	350,292	11/05/2010	10/25/2020
31381N-WH-2	FNMA Pool #466048			2	1	7,089,718	107.1150	7,359,537	6,870,714	7,062,526		(24,618)			3.680	3.003	MON	21,773	256,354	11/08/2010	09/25/2020
31381N-XT-5	FNMA Pool #466090			2	1	14,000,000	104.6860	14,656,054	14,000,000	14,000,000					3.280	3.257	MON	39,542	465,578	11/08/2010	10/25/2020
31384V-QL-9	FNMA Pool #535159			2	1	560,273	116.6190	675,063	578,860	561,098		130			7.000	8.407	MON	3,377	40,520	12/28/1999	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283			2	1	12,699,513	105.1740	13,226,950	12,576,207	12,697,823		(1,690)			4.000	3.909	MON	41,921	167,683	07/14/2011	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718			2	1	14,517,620	105.1740	15,120,568	14,376,662	14,515,641		(1,980)			4.000	3.920	MON	47,922	191,689	08/10/2011	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915			2	1	5,049,617	102.9350	5,137,592	4,991,127	5,049,289		(327)			3.500	3.412	MON	14,557	14,557	10/25/2011	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277			2	1	11,410,245	105.1740	11,884,136	11,299,457	11,408,674		(1,570)			4.000	3.927	MON	37,665	150,659	08/10/2011	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410			2	1	39,165,904	107.7240	39,430,732	36,603,649	39,049,214		(116,690)			4.404	2.914	MON	138,813	546,309	08/03/2011	06/25/2021
31392C-PT-5	FNMA Ser 2002-21 CI PE			2	1	751,035	111.7770	815,774	729,825	746,459		21			6.500	5.253	MON	3,953	47,439	10/28/2005	02/01/2032
31392E-4S-6	FNMA Ser 2002-72 CI DA			2	1	1,417,844	107.5180	1,481,830	1,378,220	1,387,280		(1,227)			5.500	4.996	MON	6,317	75,802	10/03/2002	10/01/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB			2	1	6,885,432	108.7330	7,601,975	6,991,396	6,941,438		3,568			5.500	5.717	MON	32,044	384,527	10/24/2003	08/01/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC			2	1	393,405	106.2950	414,864	390,295	390,774		(205)			5.000	4.788	MON	1,626	19,515	10/22/2003	12/01/2016
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD			2	1	109,668	100.6440	106,243	105,564	105,571		(827)			6.000	4.214	MON	528	6,334	08/26/2004	05/01/2012
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B			2	1	183,098	107.0500	188,524	176,109	179,676		(424)			5.500	4.178	MON	807	9,686	12/17/2003	06/01/2017
31392F-JK-4	FNMA REMIC Ser 2002-73 CI PE			2	1	1,353,224	101.7900	1,366,127	1,342,110	1,339,141		(1,144)			5.500	5.320	MON	6,151	73,816	09/09/2005	04/01/2013
31392G-DK-8	FNMA Ser 2002-90 CI PD			2	1	772,085	104.8620	791,809	755,095	764,500		(1,838)			4.000	2.889	MON	2,517	30,204	03/05/2003	01/01/2016
31392H-QG-1	FNMA REMIC Ser 2003-11 CI DB			2	1	207,906	100.1800	203,790	203,425	202,996		(700)			5.000	4.204	MON	848	10,171	01/16/2003	03/01/2012
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5			2	1	1,677,767	109.8910	1,813,112	1,649,924	1,667,271		(2,794)			5.356	5.008	MON	7,364	88,370	01/27/2005	06/01/2032
31392R-SJ-1	FHLMC SPC Ser T-45 CI A5			2	1	35,227,486	112.5130	38,527,724	34,243,000	34,482,557		(135,973)			6.280	5.971	MON	179,205	2,329,665	01/21/2003	09/01/2017
31392T-WT-0	FHLMC REMIC Ser 2478 JF			2	1	490,461	109.6940	516,539	470,890	477,879		(142)			6.000	5.188	MON	2,354	28,253	09/24/2002	12/01/2021
31392U-KL-7	FHLMC REMIC Ser 2504 N			2	1	3,158,288	107.1830	3,313,187	3,091,152	3,109,805		(1,959)			5.500	5.058	MON	14,168	170,014	09/25/2002	09/01/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH			2	1	1,456,376	107.5200	1,517,752	1,411,601	1,421,921		(1,112)			5.500	5.002	MON	6,470	77,638	09/24/2002	09/01/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM			2	1	269,361	107.4160	281,464	262,032	264,063		(175)			5.500	4.929	MON	1,201	14,412	09/23/2002	06/01/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK			2	1	1,282,547	107.4020	1,335,737	1,243,682	1,253,959		(1,229)			5.500	4.907	MON	5,700	68,402	09/24/2002	03/01/2017
31392V-XT-4	FHLMC Struc PTC Ser T50 CI A7			2	1	24,717,188	105.0350	26,258,700	25,000,000	24,854,156		(508)			5.048	5.188	MON	105,167	1,367,167	10/29/2002	09/01/2016
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH			2	1	7,803,724	109.0950	8,429,181	7,726,460	7,736,988		(6,609)			5.500	5.399	MON	35,413	424,955	04/02/2004	09/01/2022
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV			2	1	6,387,949	102.3310	6,410,623	6,264,614	6,268,228		(8,135)			5.500	5.145	MON	28,713	344,554	11/05/2004	07/01/2013
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB			2	1	764,859	106.8540	801,993	750,551	754,470		(483)			5.000	4.636	MON	3,127	37,528	09/28/2004	09/01/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH			2	1	1,935,042	107.6670	2,026,097	1,881,822	1,894,787		(1,526)			5.500	5.028	MON	8,625	103,500	10/02/2002	08/01/2017
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC			2	1	5,182,340	112.7040	5,510,108	4,889,000	4,997,853		(20,375)			5.500	4.884	MON	22,408	268,895	06/11/2003	08/01/2022
31393A-ZB-6	FNMA REMIC Ser 2003-30 CI BC			2	1	3,176,250	115.5140	3,465,408	3,000,000	3,085,017		(9,002)			5.500	4.957	MON	13,750	165,000	06/11/2003	01/01/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH			2	1	20,317,211	112.5090	22,192,865	19,725,448	20,089,706		(88,482)			5.500	5.015	MON	90,408	1,084,900	02/03/2009	12/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31393B-PG-4	FNMA REMIC Ser 2003-32 CI KB			2	1	29,477	99.9580	28,746	28,758	28,682		(77)			5.000	4.399	MON	120	1,438	10/15/2004	02/01/2012
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD			2	1	7,979,951	104.7160	8,822,183	8,424,891	8,273,145		60,530			5.250	6.255	MON	36,859	442,307	05/17/2006	02/01/2016
31393B-ZK-4	FNMA REMIC Ser 2003-41 CI YX			2	1	2,027,554	107.2990	2,146,695	2,000,670	2,002,142		(4,779)			5.500	5.349	MON	9,170	110,037	07/16/2003	01/01/2015
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD			2	1	1,178,095	109.0120	1,297,846	1,190,559	1,183,110		217			5.000	5.156	MON	4,961	59,528	07/13/2005	01/01/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY			2	1	5,072,053	109.5250	5,427,105	4,955,143	4,982,845		(13,391)			5.000	4.748	MON	20,646	247,757	06/18/2003	02/01/2023
31393D-A6-8	FNMA REMIC Ser 2003-73 CI VB			2	1	2,226,593	108.4040	2,349,115	2,167,000	2,178,575		(5,589)			5.500	5.184	MON	9,932	119,185	07/15/2003	10/01/2014
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC			2	1	4,222,347	104.3470	4,421,094	4,236,911	4,222,684		55			5.000	5.054	MON	17,654	211,845	09/27/2004	12/01/2015
31393D-J6-9	FNMA REMIC Ser 2003-59 CI VJ			2	1	1,150,825	101.6120	1,156,723	1,138,374	1,138,007		(2,671)			5.000	4.541	MON	4,743	56,919	10/01/2003	03/01/2013
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD			2	1	3,073,125	104.5900	3,137,703	3,000,000	3,005,523		(5,894)			5.000	4.700	MON	12,500	150,000	06/20/2003	11/01/2013
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4			2	1	5,346,200	108.0310	5,775,797	5,346,411	5,339,719		492			4.505	4.518	MON	20,071	240,856	06/06/2003	04/01/2033
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY			2	1	2,681,185	110.6300	3,161,825	2,858,025	2,809,244		17,550			5.000	5.830	MON	11,908	142,901	08/04/2003	08/01/2016
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8			2	1	11,517,796	108.0310	12,841,251	11,886,603	11,710,319		90,444			4.550	5.112	MON	45,070	540,840	01/12/2005	06/01/2033
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV			2	1	6,197,326	111.2890	7,383,812	6,634,809	6,506,155		18,069			5.000	5.918	MON	27,645	331,740	07/31/2003	12/01/2016
31393E-N7-0	FNMA REMIC Ser 2003-86 CI VH			2	1	4,291,875	107.7330	4,847,967	4,500,000	4,430,678		10,683			5.500	6.119	MON	20,625	247,500	08/14/2003	12/01/2014
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM			2	1	2,461,816	107.8630	2,609,511	2,419,276	2,433,412		(817)			5.500	5.193	MON	11,088	133,060	08/24/2005	03/01/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP			2	1	865,067	106.9410	912,841	853,597	856,106		(470)			5.000	4.791	MON	3,557	42,680	02/02/2005	11/01/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH			2	1	27,050,772	108.4580	28,544,797	26,318,781	26,680,978		(152,677)			5.500	4.952	MON	120,628	1,447,533	02/03/2009	02/01/2032
31393G-CY-8	FHLMC REMIC Ser 2545 CI NG			2	1	134,649	100.3480	132,834	132,374	132,156		(191)			5.500	5.241	MON	607	7,281	03/19/2003	04/01/2012
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN			2	1	1,987,227	107.0010	2,145,112	2,004,768	1,997,144		395			5.000	5.162	MON	8,353	100,238	09/18/2003	05/01/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC			2	1	2,962,416	109.7290	3,103,217	2,828,082	2,862,254		(13,666)			5.500	4.970	MON	12,962	155,544	05/28/2003	10/01/2022
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB			2	1	2,103,751	107.0690	2,366,732	2,210,476	2,172,303		10,165			5.000	5.854	MON	9,210	110,524	06/06/2006	12/01/2017
31393J-VX-3	FHLMC REMIC Ser 2561 CI AE			2	1	294,714	100.7360	293,763	291,616	291,201		(279)			5.000	4.828	MON	1,215	14,581	10/08/2004	06/01/2012
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE			2	1	878,049	103.4020	897,925	868,381	869,591		(1,098)			5.500	5.131	MON	3,980	47,761	08/05/2005	12/01/2013
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV			2	1	6,003,542	105.6580	6,485,204	6,137,921	6,061,889		13,890			5.500	6.547	MON	28,132	337,586	08/09/2006	10/01/2014
31393L-N3-3	FHLMC REMIC Ser 2564 CI OU			2	1	417,001	101.0110	405,747	401,686	401,758		(1,594)			5.500	4.879	MON	1,841	22,093	03/11/2004	09/01/2012
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC			2	1	6,457,591	105.9820	7,026,151	6,629,545	6,571,494		15,490			5.000	5.437	MON	27,623	331,477	08/31/2005	09/01/2017
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG			2	1	11,302,500	110.1500	12,116,511	11,000,000	11,175,518		(51,797)			5.000	4.515	MON	45,833	550,000	03/30/2009	06/01/2032
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY			2	1	3,711,115	105.5340	3,916,503	3,711,115	3,711,115					5.500	5.526	MON	17,009	204,111	01/05/2005	03/01/2016
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC			2	1	4,152,099	110.8010	4,384,082	3,956,735	4,017,784		(18,511)			5.500	4.979	MON	18,135	217,620	05/22/2003	08/01/2022
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL			2	1	972,165	103.0340	970,500	941,921	945,277		(2,292)			5.500	4.791	MON	4,317	51,806	12/17/2003	09/01/2013
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD			2	1	1,224,500	104.9250	1,292,479	1,231,813	1,228,132		230			5.500	5.628	MON	5,646	67,750	04/05/2005	08/01/2015
31393P-RF-3	FHLMC REMIC Ser 2603 CI C			2	1	3,927,938	109.4420	4,062,063	3,711,620	3,770,691		(16,869)			5.500	4.844	MON	17,012	204,139	06/10/2003	08/01/2022
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE			2	1	14,617,338	104.3080	14,971,872	14,353,536	14,382,485		(12,109)			5.500	5.227	MON	65,787	789,444	01/05/2006	02/01/2015
31393Q-3G-5	FHLMC REMIC Ser 2594 CI TY			2	1	4,848,207	110.4720	5,257,312	4,758,976	4,782,006		(8,868)			5.500	5.317	MON	21,812	261,744	07/17/2003	05/01/2016
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG			2	1	1,440,727	101.0520	1,481,810	1,466,389	1,459,730		2,547			4.000	4.634	MON	4,888	58,656	09/24/2004	01/01/2013
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB			2	1	3,775,653	109.6330	4,323,488	3,943,611	3,871,687		13,571			5.000	5.563	MON	16,432	197,181	08/26/2004	01/01/2023
31393T-MX-1	FNMA REMIC Ser 2003-97 CI DE			2	1	527,665	100.4200	522,535	520,348	518,875		(538)			5.000	4.779	MON	2,168	26,017	09/17/2003	04/01/2012
31393T-UD-6	FNMA REMIC Ser 2003-102 CI BU			2	1	4,149,113	101.5960	4,210,707	4,144,580	4,130,923		(3,237)			5.500	5.493	MON	18,996	227,952	09/18/2003	02/01/2013
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD			2	1	5,815,704	109.6320	6,387,821	5,826,629	5,810,200		(876)			5.000	5.035	MON	24,278	291,331	03/16/2004	01/01/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD			2	1	14,477,969	109.6520	16,996,076	15,500,000	15,028,226		105,223			5.000	5.772	MON	64,583	775,000	11/07/2003	02/01/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW			2	1	2,366,293	111.6770	2,609,587	2,336,719	2,347,449		(2,413)			5.000	4.902	MON	9,736	116,836	06/23/2003	10/01/2022
31393V-UG-4	FHLMC REMIC Ser 2639 CI JE			2	1	4,377,114	103.2240	4,576,856	4,433,924	4,416,123		2,473			5.000	5.228	MON	18,475	221,696	12/22/2004	12/01/2014
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH			2	1	773,826	104.3630	816,168	782,044	778,934		376			5.000	5.181	MON	3,259	39,102	11/18/2004	03/01/2016
31393X-3H-8	FNMA REMIC Ser 2004-W4 CI A4			2	1	14,601,953	107.7620	15,625,432	14,500,000	14,493,084		(18,596)			5.500	5.411	MON	66,458	797,500	03/10/2005	10/01/2014
31393X-3U-9	FNMA REMIC Ser 2004-W4 CI A15			2	1	3,489,682	100.9890	3,475,316	3,441,289	3,437,878		(5,009)			5.500	5.254	MON	15,773	189,271	12/02/2004	09/01/2013
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5			2	1	7,843,241	104.7190	8,091,976	7,727,331	7,736,371		(9,920)			5.500	5.283	MON	35,417	425,003	11/30/2004	07/01/2015
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW			2	1	3,607,839	110.5310	4,005,308	3,623,693	3,609,352		255			5.500	5.573	MON	16,609	199,303	12/01/2004	04/01/2023
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5			2	1	21,566,362	109.8910	23,260,543	21,167,000	21,345,852		(61,997)			5.500	5.321	MON	97,015	1,164,185	09/24/2004	03/01/2022
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA			2	1	19,843,090	107.4150	22,481,769	20,929,842	19,929,982		54,201			4.500	5.210	MON	78,487	919,282	12/01/2011	08/01/2033
31394A-PY-6	FNMA Grantor Tr Ser 2004-65 CI AE			2	1	15,180,077	102.7310	17,161,849	16,705,586	16,397,036		260,264			4.500	5.934	MON	62,646	751,751	04/24/2006	01/01/2014
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19			2	1	9,826,155	101.6300	9,923,943	9,764,826	9,809,251		(5,393)			5.450	5.399	MON	44,349	605,373	12/18/2008	03/01/2029
31394A-ZF-6	FNMA REMIC Ser 2004-68 CI LB			2	1	4,419,392	101.3960	4,569,605	4,506,709	4,485,215		9,033			5.000	5.311	MON	18,778	225,336	09/21/2004	02/01/2013
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB			2	1	14,732,387	109.6560	16,127,154	14,707,109	14,686,984		(8,055)			5.000	4.988	MON	61,280	735,355	02/09/2005	03/01/2023
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z			2	1	16,597,796	116.8460	19,045,795	16,299,939	16,556,556		(16,300)			5.500	5.243	MON	74,708	870,350	12/01/2011	08/01/2034
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD			2	1	19,943,563	118.5950	23,215,346	19,575,332	19,920,508		(5,954)			5.500	5.282	MON	89,720	1,045,243	12/01/2011	09/01/2033
31394B-FY-5	FNMA REMIC Ser 2004-79 CI BC			2	1	4,980,824	100.8290	5,272,546	5,229,212	5,196,351		48,383			4.500	5.268	MON	19,610	235,314	10/26/2004	11/01/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31394B-MC-5	FNMA REMIC Ser 2004-89 CI AP			2	1	9,982,002	102.4390	10,961,939	10,700,974	10,455,646		116,148			4.500	7.304	MON	40,129	481,544	10/25/2006	07/01/2013
31394C-TP-7	FNMA REMIC Ser 2005-21 CI MC			2	1	9,006,704	103.4950	9,351,808	9,036,000	9,006,003		(99)			5.000	5.051	MON	37,650	451,800	05/17/2005	04/01/2014
31394D-DL-1	FNMA REMIC Ser 2005-22 CI UD			2	1	3,066,796	104.8580	3,175,088	3,028,000	3,026,074		(7,011)			5.500	5.304	MON	13,878	166,540	04/06/2005	10/01/2013
31394D-E4-8	FNMA REMIC Ser 2005-53 CI MJ			2	1	9,264,375	115.2950	10,376,559	9,000,000	9,204,073		(20,058)			5.500	5.163	MON	41,250	495,000	03/09/2009	02/01/2035
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8			2	1	23,473,597	112.6850	26,620,436	23,623,761	23,487,344		1,575			5.410	5.495	MON	106,504	1,278,045	04/25/2005	05/01/2035
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC			2	1	4,210,000	115.0850	4,603,412	4,000,000	4,166,223		(13,709)			5.500	4.909	MON	18,333	220,000	03/16/2009	07/01/2034
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB			2	1	25,344,245	111.2930	28,707,926	25,795,000	25,531,392		(6,859)			5.500	5.744	MON	118,227	1,418,725	10/20/2005	10/01/2023
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT			2	1	2,953,512	103.2180	3,220,651	3,120,250	3,082,917		14,797			4.500	5.308	MON	11,701	140,411	10/08/2004	05/01/2015
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB			2	1	2,543,750	107.8070	2,695,168	2,500,000	2,507,258		(5,510)			5.500	5.316	MON	11,458	137,500	07/18/2003	03/01/2015
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG			2	1	4,988,281	104.3530	5,217,670	5,000,000	4,989,820		175			5.000	5.058	MON	20,833	250,000	09/27/2004	10/01/2015
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT			2	1	3,158,602	109.3880	3,735,919	3,415,282	3,318,137		15,781			5.000	5.981	MON	14,230	170,764	08/26/2003	12/01/2022
31394H-2H-3	FHLMC REMIC Ser 2662 CI B			2	1	325,476	103.1150	329,439	319,485	320,554		(585)			5.000	4.417	MON	1,331	15,974	02/10/2004	11/01/2013
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY			2	1	7,644,971	109.5560	9,033,275	8,245,334	8,023,379		18,459			5.000	5.989	MON	34,356	412,267	08/18/2003	11/01/2022
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG			2	1	1,691,349	102.8030	1,704,657	1,658,185	1,659,625		(1,376)			5.500	5.215	MON	7,600	91,200	02/27/2004	01/01/2014
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB			2	1	4,906,250	105.9560	5,297,775	5,000,000	4,971,331		7,050			5.500	5.786	MON	22,917	275,000	07/29/2003	06/01/2014
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB			2	1	2,490,852	109.7340	2,660,157	2,424,187	2,465,314		(1,514)			5.500	4.825	MON	11,111	133,330	02/03/2005	05/01/2023
31394J-A8-0	FHLMC REMIC Ser 2678 CI VB			2	1	3,031,406	103.1060	3,093,168	3,000,000	2,998,145		(3,680)			5.500	5.385	MON	13,750	165,000	09/24/2003	04/01/2013
31394J-JQ-1	FHLMC REMIC Ser 2673 CI NC			2	1	2,241	99.9810	2,202	2,203	2,198		(3)			5.500	5.227	MON	10	121	10/21/2003	01/01/2012
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL			2	1	21,579,630	108.9350	22,971,543	21,087,385	21,224,758		(55,042)			5.500	5.248	MON	96,651	1,159,806	09/30/2004	04/01/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC			2	1	2,427,494	104.1040	2,486,322	2,388,311	2,389,828		(1,707)			5.500	5.290	MON	10,946	131,357	10/07/2003	06/01/2014
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY			2	1	16,883,018	108.9080	19,430,009	17,840,787	17,483,418		90,223			5.000	5.687	MON	74,337	892,039	11/05/2003	03/01/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ			2	1	3,995,000	109.2460	4,369,856	4,000,000	3,992,551		(358)			5.500	5.552	MON	18,333	220,000	10/08/2003	12/01/2015
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG			2	1	7,515,959	107.0230	8,996,890	8,406,525	8,065,774		106,665			4.500	5.795	MON	31,524	378,294	10/09/2003	02/01/2023
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG			2	1	2,337,943	109.5000	2,664,548	2,433,377	2,410,249		4,768			5.500	6.351	MON	11,153	133,836	06/08/2006	04/01/2014
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH			2	1	972,905	104.2260	1,005,221	964,466	964,598		(468)			5.500	5.369	MON	4,420	53,046	04/21/2005	01/01/2015
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH			2	1	2,791,677	105.7580	3,144,001	2,972,835	2,909,454		19,638			5.000	6.037	MON	12,387	148,642	06/06/2006	10/01/2017
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU			2	1	2,060,000	110.2830	2,205,652	2,000,000	2,020,230		(5,679)			5.500	5.150	MON	9,167	110,000	01/28/2005	05/01/2016
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC			2	1	6,518,750	110.6030	7,742,238	7,000,000	6,794,802		37,469			5.000	5.839	MON	29,167	350,000	11/06/2003	04/01/2023
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD			2	1	2,714,450	103.4550	2,822,343	2,728,090	2,721,032		514			5.500	5.608	MON	12,504	150,045	04/28/2004	06/01/2014
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC			2	1	3,879,545	108.9170	4,538,947	4,167,353	4,025,517		10,748			5.000	6.129	MON	17,364	208,368	06/29/2006	08/01/2023
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE			2	1	11,479,053	104.0330	12,628,639	12,139,117	11,947,642		98,739			5.000	5.978	MON	50,580	606,956	06/06/2006	12/01/2015
31394N-FL-7	FHLMC REMIC Ser 2718 CI VU			2	1	2,033,750	104.0480	2,080,950	2,000,000	2,001,783		(3,508)			5.500	5.295	MON	9,167	110,000	01/22/2004	12/01/2013
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD			2	1	8,569,688	104.8220	9,433,935	9,000,000	8,841,149		55,991			5.000	5.945	MON	37,500	450,000	08/06/2007	04/01/2016
31394R-7E-3	FHLMC REMIC Ser 2751 CI ND			2	1	310,937	100.5110	317,688	316,073	315,183		374			5.000	5.373	MON	1,317	15,804	01/11/2006	07/01/2012
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD			2	1	4,972,656	105.7530	5,287,655	5,000,000	4,985,277		1,206			5.000	5.100	MON	20,833	250,000	09/28/2004	12/01/2016
31394R-SA-8	FHLMC REMIC Ser 2766 CI PG			2	1	2,138,912	105.2650	2,244,248	2,132,000	2,130,777		(1,028)			5.000	4.979	MON	8,883	106,600	02/04/2005	08/01/2015
31394R-T5-8	FHLMC REMIC Ser 2766 CI BD			2	1	4,176,291	101.2570	4,446,025	4,390,828	4,363,750		23,930			5.000	5.916	MON	18,295	219,542	12/28/2005	01/01/2013
31394T-SZ-9	FHLMC REMIC Ser 2764 CI HD			2	1	6,475,000	104.1880	7,293,167	7,000,000	6,832,361		41,772			4.500	5.535	MON	26,250	315,000	09/13/2004	05/01/2015
31394T-XR-1	FHLMC REMIC Ser 2764 CI VG			2	1	2,768,077	102.0390	2,833,383	2,776,754	2,770,548		384			5.500	5.579	MON	12,727	152,721	04/16/2004	05/01/2013
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG			2	1	9,867,188	108.1670	10,816,660	10,000,000	9,926,143		11,405			5.500	5.721	MON	45,833	550,000	11/07/2006	12/01/2015
31394U-ZS-4	FHLMC REMIC Ser 2005-112 CI NE			2	1	14,285,468	117.9580	15,920,553	13,496,752	14,115,972		(52,816)			6.000	5.313	MON	67,484	809,805	03/09/2009	09/01/2035
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU			2	1	7,954,987	105.9860	8,527,110	8,045,498	7,995,429		1,382			5.500	5.720	MON	36,875	442,502	02/13/2007	07/01/2016
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD			2	1	5,629,829	105.6910	6,472,030	6,123,539	6,006,195		16,241			5.000	6.393	MON	25,515	306,177	05/24/2004	04/01/2015
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG			2	1	6,970,000	104.8680	8,389,408	8,000,000	7,619,188		95,827			4.000	6.055	MON	26,667	320,000	05/16/2006	09/01/2017
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB			2	1	7,223,703	102.4330	7,735,551	7,551,831	7,492,549		24,928			5.000	5.711	MON	31,466	377,592	08/26/2004	01/01/2014
31394X-Q9-0	FHLMC REMIC Ser 2780 CI LE			2	1	1,950,000	105.6240	2,112,486	2,000,000	1,983,207		3,879			5.000	5.371	MON	8,333	100,000	10/07/2004	08/01/2016
31394Y-2W-3	FHLMC REMIC Ser 2800 CI VE			2	1	2,831,406	100.8730	2,881,330	2,856,399	2,849,401		1,314			5.500	5.679	MON	13,092	157,102	07/12/2004	07/01/2012
31394Y-FE-9	FHLMC REMIC Ser 2793 CI BD			2	1	2,969,537	100.3150	3,256,308	3,246,089	3,231,344		43,070			4.500	5.966	MON	12,173	146,074	07/26/2004	05/01/2012
31394Y-NK-6	FHLMC REMIC Ser 2802 CI MB			2	1	6,835,938	102.4230	7,169,638	7,000,000	6,968,185		15,351			5.500	5.898	MON	32,083	385,000	07/13/2004	05/01/2013
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG			2	1	4,047,500	107.6300	4,305,188	4,000,000	4,008,032		(4,687)			5.500	5.365	MON	18,333	220,000	12/28/2004	01/01/2015
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT			2	1	2,781,048	110.3140	3,100,832	2,810,914	2,795,359		2,558			5.000	5.161	MON	11,712	140,546	01/28/2005	10/01/2023
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG			2	1	6,801,049	106.2330	7,138,584	6,719,736	6,727,908		(6,547)			5.500	5.334	MON	30,799	369,586	04/19/2005	01/01/2016
31395A-XF-7	FHLMC REMIC Ser 2829 CI MH			2	1	3,322,142	101.9460	3,640,480	3,570,996	3,535,343		23,358			5.000	6.156	MON	14,879	178,550	07/28/2004	08/01/2013
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z			2	1	75,783,781	116.8730	86,524,638	74,033,043	75,554,722		(99,254)			5.500	5.163	MON	339,318	3,953,062	12/01/2011	08/01/2035
31395C-QS-3	FHLMC REMIC Ser 2825 CI PN			2	1	10,217,578	104.3610	10,436,080	10,000,000	10,021,722		(31,071)			5.500	5.203	MON	45,833	550,000	02/02/2005	11/01/2014
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD			2	1	17,036,935	116.2480	18,850,776	16,216,000	16,817,177		(39,798)			6.000	5.321	MON	81,080	972,960	03/10/2009	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31395D-XD-6	FNMA REMIC Ser 2006-49 CI CB			2	1	9,980,469	106.7690	10,676,890	10,000,000	9,965,828		(2,259)			6.000	6.040	MON	50,000	600,000	05/17/2006	07/01/2015
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED			2	1	1,402,507	104.2330	1,497,439	1,436,627	1,420,673		3,159			5.000	5.821	MON	5,986	71,831	11/29/2006	11/01/2014
31395E-6Y-8	FHLMC REMIC Ser 2849 CI AH			2	1	1,507,929	101.3910	1,502,147	1,481,539	1,480,698		(2,227)			5.000	4.694	MON	6,173	74,077	09/27/2004	10/01/2012
31395E-GG-6	FHLMC REMIC Ser 2834 CI VL			2	1	8,308,350	107.6780	9,561,771	8,880,000	8,675,741		35,591			5.000	5.888	MON	37,000	444,000	08/02/2004	05/01/2015
31395E-TH-0	FHLMC REMIC Ser 2841 CI PD			2	1	5,067,969	104.3860	5,219,285	5,000,000	5,003,774		(9,702)			5.500	5.332	MON	22,917	275,000	08/27/2004	01/01/2015
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG			2	1	7,498,465	104.3930	7,648,630	7,326,745	7,352,453		(16,262)			5.500	5.174	MON	33,581	402,971	09/22/2004	01/01/2016
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG			2	1	7,026,476	104.2880	7,171,998	6,877,114	6,892,311		(21,763)			5.500	5.197	MON	31,520	409,761	01/31/2005	01/01/2015
31395F-NS-9	FHLMC REMIC Ser 2853 CI LC			2	1	1,828,919	100.6930	1,936,611	1,923,280	1,915,479		10,299			4.000	4.832	MON	6,411	76,931	09/22/2004	08/01/2012
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD			2	1	5,457,137	103.9880	5,620,326	5,404,778	5,404,216		(7,680)			5.500	5.384	MON	24,772	297,263	10/07/2004	11/01/2014
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV			2	1	8,001,250	110.4820	8,838,584	8,000,000	7,991,453		(1,758)			5.000	5.026	MON	33,333	400,000	02/09/2005	11/01/2023
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD			2	1	2,609,201	104.4170	2,687,916	2,574,208	2,576,446		(4,844)			5.500	5.317	MON	11,798	141,582	01/10/2005	03/01/2015
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD			2	1	2,317,252	109.0180	2,527,790	2,318,701	2,315,451		(128)			5.000	5.034	MON	9,661	115,935	02/14/2005	05/01/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD			2	1	8,654,063	105.2610	9,473,481	9,000,000	8,888,748		35,745			5.000	5.621	MON	37,500	450,000	10/17/2005	11/01/2016
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME			2	1	2,537,891	106.0290	2,650,715	2,500,000	2,505,339		(4,900)			5.500	5.312	MON	11,458	137,500	01/10/2005	03/01/2016
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE			2	1	22,605,746	113.4430	24,695,385	21,769,000	22,377,859		(89,188)			5.500	5.013	MON	99,775	1,197,295	02/06/2009	12/01/2033
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD			2	1	30,478,125	107.9330	32,379,780	30,000,000	30,245,880		(93,052)			4.500	4.202	MON	112,500	1,350,000	03/06/2009	09/01/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ			2	1	1,967,059	106.7660	2,095,901	1,963,072	1,961,735		(601)			5.000	4.999	MON	8,179	98,154	02/04/2005	12/01/2016
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK			2	1	13,331,094	109.3290	14,212,783	13,000,000	13,125,590		(46,041)			5.500	5.225	MON	59,583	715,000	02/01/2005	09/01/2029
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM			2	1	1,252,119	105.1880	1,385,481	1,317,154	1,276,398		4,110			4.500	5.941	MON	4,939	59,272	08/03/2006	12/01/2017
31395N-BP-1	FNMA Ser 2006-44 CI OG			2	1	14,493,750	108.6830	16,302,480	15,000,000	14,761,699		51,817			5.500	6.037	MON	68,750	825,000	08/11/2006	06/01/2016
31395P-WT-5	FHLMC REMIC Ser 2950 CI LG			2	1	7,051,406	107.8830	7,551,789	7,000,000	7,006,894		(6,975)			5.500	5.424	MON	32,083	385,000	09/13/2005	02/01/2016
31395R-RL-4	FHLMC REMIC Ser 2968 CI MC			2	1	1,020,000	102.8790	1,028,791	1,000,000	1,002,341		(4,469)			5.500	4.929	MON	4,583	55,000	10/20/2008	01/01/2013
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD			2	1	9,510,938	106.0210	10,602,140	10,000,000	9,845,175		65,941			5.500	6.387	MON	45,833	550,000	06/21/2006	02/01/2016
31395U-J2-8	FHLMC REMIC Ser 2971 CI KT			2	1	2,087,269	107.2310	2,326,904	2,170,000	2,139,742		9,183			5.500	6.161	MON	9,946	119,350	05/24/2006	04/01/2015
31395U-QH-7	FHLMC REMIC Ser 2982 CI PE			2	1	16,540,469	114.9470	19,541,058	17,000,000	16,657,419		29,749			5.500	5.860	MON	77,917	935,000	10/23/2007	03/01/2035
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG			2	1	3,984,450	108.9330	4,297,415	3,945,000	3,957,113		(4,096)			5.500	5.402	MON	18,081	216,975	09/14/2005	05/01/2018
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC			2	1	13,288,288	112.8370	15,167,643	13,442,094	13,296,212		2,721			5.000	5.189	MON	56,009	654,250	12/01/2011	11/01/2034
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ			2	1	86,511,258	113.2990	98,987,389	87,368,127	86,544,732		16,909			5.000	5.163	MON	364,034	4,252,360	12/01/2011	02/01/2035
31396E-KN-5	FHLMC REMIC Ser 3078 CI PD			2	1	18,206,738	108.7490	19,640,051	18,060,000	18,110,595		(24,150)			5.500	5.373	MON	82,775	993,300	04/23/2008	06/01/2017
31396E-QZ-2	FHLMC REMIC Ser 3064 CI KV			2	1	1,835,961	102.2130	1,956,048	1,913,705	1,899,772		13,596			5.500	6.340	MON	8,771	105,254	07/24/2006	05/01/2013
31396F-EF-6	FHLMC REMIC Ser 3069 CI PB			2	1	10,087,500	105.8730	10,587,320	10,000,000	10,018,075		(20,068)			5.500	5.329	MON	45,833	550,000	04/23/2008	01/01/2015
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z			2	1	35,657,702	112.2910	39,197,603	34,907,257	35,480,598		(84,534)			5.500	5.129	MON	159,992	1,863,905	12/01/2011	11/01/2033
31396H-E6-2	FHLMC REMIC Ser 3113 CI QD			2	1	11,949,219	107.7790	13,472,338	12,500,000	12,205,318		54,863			5.000	5.840	MON	52,083	625,000	06/23/2008	11/01/2016
31396J-UF-0	FHLMC REMIC Ser 3143 CI B			2	1	8,109,457	111.7220	9,325,243	8,346,820	8,217,871		23,217			5.500	5.934	MON	38,256	459,075	08/29/2006	06/01/2025
31396J-VG-7	FHLMC REMIC Ser 3143 CI NC			2	1	9,377,010	103.5710	10,038,092	9,692,000	9,611,581		44,655			5.500	6.132	MON	44,422	533,060	06/21/2006	11/01/2013
31396T-KH-5	FHLMC REMIC Ser 3174 CI DG			2	1	11,289,115	116.4140	12,486,587	10,726,000	11,152,781		(32,983)			6.000	5.347	MON	53,630	643,560	03/09/2009	05/01/2036
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ			2	1	18,791,880	109.8220	20,767,729	18,910,372	18,792,074		(108)			5.000	5.111	MON	78,793	920,401	12/01/2011	09/01/2035
31396U-AQ-3	FHLMC REMIC Ser 3189 CI PC			2	1	10,100,000	109.7530	10,975,250	10,000,000	10,028,551		(6,952)			6.000	5.873	MON	50,000	600,000	01/25/2007	11/01/2017
31396U-LN-8	FHLMC REMIC Ser 3186 CI PD			2	1	11,253,311	109.0670	12,710,516	11,653,914	11,467,461		17,830			5.500	6.059	MON	53,414	640,965	08/11/2006	02/01/2016
31396U-QH-6	FHLMC REMIC Ser 3181 CI AB			2	1	305,027	100.5270	302,149	300,565	300,453		(1,092)			6.500	5.459	MON	1,628	21,165	03/08/2007	05/01/2012
31396W-7B-6	FNMA REMIC Ser 2007-83 CI PD			2	1	28,068,218	110.5220	30,191,404	27,317,000	27,575,809		(92,788)			6.000	5.484	MON	136,585	1,639,020	01/07/2008	06/01/2016
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE			2	1	14,072,605	116.1210	15,980,518	13,761,954	14,039,849		(13,935)			5.500	5.199	MON	63,076	734,832	12/01/2011	02/01/2037
31396X-AT-1	FNMA REMIC Ser 2007-81 CI DE			2	1	25,632,813	111.2410	27,810,200	25,000,000	25,231,658		(71,960)			6.000	5.540	MON	125,000	1,500,000	01/08/2008	01/01/2017
31396X-FY-5	FNMA REMIC Ser 2007-77 CI PE			2	1	10,410,094	119.0270	12,081,261	10,150,000	10,342,666		(6,839)			6.000	5.758	MON	50,750	609,000	10/24/2007	06/01/2037
31396X-GH-1	FHLMC REMIC Ser 2007-77 CI MD			2	1	15,050,373	115.4960	15,863,505	13,735,100	14,640,967		(165,403)			6.000	4.314	MON	68,676	824,106	10/21/2009	11/01/2018
31396X-HW-7	FNMA REMIC Ser 2007-77 CI DC			2	1	25,789,063	111.6090	27,902,350	25,000,000	25,468,625		(74,828)			6.000	5.577	MON	125,000	1,500,000	01/11/2008	03/01/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA			2	1	21,834,415	107.8570	24,890,376	23,077,286	21,982,165		91,045			4.500	5.313	MON	86,540	1,013,602	12/01/2011	02/01/2037
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ			2	1	7,366,118	112.1980	8,418,289	7,503,072	7,378,319		4,677			5.000	5.301	MON	31,263	365,188	12/01/2011	09/01/2035
31397A-QF-3	FHLMC REMIC Ser 3203 CI LX			2	1	11,662,582	116.2440	12,774,553	10,989,477	11,400,815		(66,038)			6.500	5.429	MON	59,526	714,316	03/09/2009	08/01/2036
31397B-PV-7	FHLMC REMIC Ser 3230 CI NE			2	1	21,534,078	114.2010	24,080,381	21,086,000	21,400,956		(39,751)			5.500	5.233	MON	96,644	1,159,730	02/03/2009	08/01/2036
31397F-QV-7	FHLMC REMIC Ser 3290 CI PE			2	1	14,846,525	114.6750	16,604,983	14,480,000	14,737,107		(41,191)			5.500	5.173	MON	66,367	796,400	02/03/2009	11/01/2036
31397F-SF-0	FHLMC REMIC Ser 3294 CI ND			2	1	22,678,873	107.9360	24,710,420	22,893,500	22,789,314		23,706			5.500	5.699	MON	104,929	1,259,142	05/11/2007	01/01/2015
31397G-5Y-2	FHLMC REMIC Ser 3287 CI GD			2	1	24,735,000	109.5000	26,280,000	24,000,000	24,455,307		(109,494)			5.500	5.013	MON	110,000	1,320,000	02/06/2009	03/01/2037
31397J-GW-8	FHLMC REMIC Ser 3330 CI VB			2	1	11,166,951	109.8740	12,698,138	11,557,000	11,395,822		90,160			5.000	5.733	MON	48,154	577,850	04/23/2008	05/01/2014
31397J-RP-1	FHLMC REMIC Ser 3345 CI JN			2	1	29,548,538	117.5870	34,001,341	28,916,000	29,368,349		(32,933)			6.000	5.797	MON	144,580	1,734,960	10/25/2007	03/01/2037
31397K-AN-1	FHLMC REMIC Ser 3354 CI PH			2	1	18,362,768	116.5780	20,534,154	17,614,166	18,187,470		(68,194)			5.500	4.996	MON	80,732	968,779	03/16/2009	01/01/2037

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31397M-TV-9	FNMA REMIC Ser 2008-84 CI L			2	1	1,463,517	115.3270	1,630,687	1,490,231	1,061,994		(100,658)			6.000	5.140	MON	102,451	1,229,414	03/10/2009	07/01/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 CI A			2	1	1,911,973	105.6010	1,994,523	1,888,733	1,910,311		(1,662)			4.000	3.471	MON	6,296	56,662	03/15/2011	03/01/2020
31397W-QB-4	FHLMC REMIC Ser 3473 CI CH			2	1	23,672,500	110.9030	25,507,713	23,000,000	23,374,441		(53,072)			5.500	4.962	MON	105,417	1,265,000	03/13/2009	03/01/2038
31397Y-6C-0	FHLMC REMIC Ser 3484 CI PD			2	1	14,397,294	104.2900	14,646,544	14,044,000	14,106,663		(115,600)			5.500	4.751	MON	64,368	772,420	02/03/2009	09/01/2013
31398F-EF-4	FHLMC REMIC Ser 2009-77 CI PX			2	1	11,620,229	112.7070	12,761,836	11,323,000	11,508,601		(43,252)			5.000	4.482	MON	47,179	566,150	10/15/2009	02/01/2038
31398J-LB-7	FHLMC REMIC Ser 3561 CI PE			2	1	19,321,166	107.4530	20,125,966	18,730,000	19,225,169		(39,711)			5.000	4.668	MON	78,042	936,500	10/15/2009	07/01/2036
31398K-6C-9	FHLMC REMIC Ser 3585 CI UB			2	1	29,146,875	108.5670	32,570,010	30,000,000	29,287,699		63,260			4.500	4.884	MON	112,500	1,350,000	10/15/2009	11/01/2037
31398K-KA-7	FHLMC REMIC Ser 3591 CI BL			2	1	19,575,000	108.4690	21,693,880	20,000,000	19,635,153		26,466			4.500	4.771	MON	75,000	900,000	10/15/2009	07/01/2032
31398N-L7-7	FNMA Ser 2010-110 CI EP			2	1	24,390,814	104.6620	25,341,907	24,213,000	24,369,199		(16,285)			4.000	3.921	MON	80,710	968,520	10/06/2010	05/01/2040
31398N-MH-4	FNMA Ser 2010-114 CI BY			2	1	11,305,555	105.3270	11,702,967	11,111,111	11,282,903		(18,276)			4.000	3.790	MON	37,037	444,444	10/06/2010	04/01/2035
31398W-5L-4	FHLMC REMIC Ser 3626 CI DM			2	1	2,657,813	106.6570	2,666,423	2,500,000	2,579,974		(34,397)			5.500	3.699	MON	11,458	137,500	02/08/2010	02/01/2015
31402Q-NR-8	FNMA Pool #734900			2	1	226,431	105.1850	259,058	246,288	234,042		1,431			3.500	5.455	MON	718	8,620	08/28/2003	08/25/2018
31403A-WY-7	FNMA Pool #743263			2	1	2,464,364	105.1850	2,779,768	2,642,749	2,536,438		11,131			3.500	4.934	MON	7,708	92,496	10/17/2003	10/25/2018
31405E-6P-5	FNMA Pool #787578			2	1	1,814,265	110.5970	1,962,075	1,774,071	1,811,830		(367)			6.000	5.410	MON	8,870	106,444	08/26/2005	07/25/2035
31406J-Y8-0	FNMA Pool #811735			2	1	761,690	106.3720	853,853	802,703	774,560		2,305			4.000	5.033	MON	2,676	32,108	10/26/2005	03/25/2020
31411D-FZ-7	FNMA Pool #904784			2	1	543,368	105.5190	570,859	541,001	543,236		(29)			3.807	3.645	MON	1,716	28,359	01/19/2007	12/25/2036
31412P-GX-3	FNMA Pool #930914			2	1	16,606,205	105.7840	17,613,460	16,650,433	16,606,139		(2)			4.000	4.033	MON	55,501	666,017	10/07/2009	04/25/2039
31412U-Z4-5	FNMA Pool #935563			2	1	7,454,756	105.1430	7,762,065	7,382,375	7,453,724		(1,032)			4.000	3.890	MON	24,608	98,432	08/10/2011	09/25/2039
31414U-2A-5	FNMA Pool #976969			2	1	3,352,583	110.2220	3,710,367	3,366,258	3,352,559		1			6.000	6.077	MON	16,831	201,976	07/23/2008	02/25/2038
31414U-XN-3	FNMA Pool #976885			2	1	2,497,411	110.1910	2,737,380	2,484,214	2,496,608		(232)			6.000	5.883	MON	12,421	149,053	07/07/2008	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747			2	1	12,474,909	105.1430	13,304,127	12,653,341	12,480,629		2,039			4.000	4.176	MON	42,178	506,134	10/14/2009	03/25/2039
31418X-EJ-3	FNMA Pool #AD9136			2	1	86,234,886	105.1430	88,865,048	84,518,112	86,201,332		(13,410)			4.000	3.661	MON	281,727	3,380,724	07/21/2010	08/25/2040
31418X-TT-5	FNMA Pool #AD9561			2	1	81,394,125	105.1430	83,838,127	79,737,089	81,368,871		(6,355)			4.000	3.557	MON	265,790	3,189,484	07/21/2010	08/25/2040
31419A-DT-1	FNMA Pool #AE0113			2	1	13,567,117	105.2000	14,248,647	13,544,367	13,565,949		(991)			4.000	3.974	MON	45,148	541,775	12/07/2010	07/25/2040
31419E-X5-3	FNMA Pool #AE4299			2	1	13,173,802	105.1430	13,716,868	13,045,891	13,172,011		(1,791)			4.000	3.909	MON	43,486	173,945	07/14/2011	09/25/2040
31419F-SN-7	FNMA Pool #AE5024			2	1	71,335,302	105.1430	75,018,871	71,349,237	71,331,943		(2,708)			4.000	3.996	MON	237,831	2,853,970	12/09/2010	12/25/2040
38373Y-UR-3	GNMA Ser 2003-2 CI PB			2	1	961,788	103.2950	991,003	959,390	957,508		(144)			5.500	5.445	MON	4,397	52,766	10/08/2003	11/01/2013
38374B-PY-3	GNMA Ser 2003-58 CI VB			2	1	2,565,625	110.1230	2,753,085	2,500,000	2,515,428		(6,204)			5.500	5.200	MON	11,458	137,500	02/24/2004	05/01/2015
38374B-VY-6	GNMA Ser 2003-66 CI MV			2	1	7,034,523	109.2730	7,759,545	7,101,096	7,057,274		1,551			5.500	5.824	MON	32,547	390,560	08/19/2003	05/01/2015
38374C-YT-2	GNMA Ser 2003-84 CI PB			2	1	3,549,169	105.7190	3,766,251	3,562,528	3,551,533		15			5.500	5.577	MON	16,328	195,939	04/28/2004	07/01/2015
38374F-P2-4	GNMA Ser 2004-18 CI AC			2	1	8,686,907	102.6820	9,649,644	9,397,600	9,288,281		84,129			4.500	5.685	MON	35,241	422,892	08/18/2004	05/01/2013
38377J-3M-3	GNMA Ser 2010-113 CI PE			2	1	11,706,102	106.3870	12,125,979	11,398,000	11,686,816		(15,469)			4.000	3.784	MON	37,993	455,920	10/06/2010	06/01/2040
3837H0-YE-7	GNMA REMIC Ser 1996-24 CI D			2	1	587,914	114.5490	638,338	557,264	581,849		(357)			7.500	5.684	MON	3,483	41,795	10/29/2001	11/01/2026
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z			2	1	4,625,126	114.6020	5,113,712	4,462,149	4,560,336		(2,703)			7.250	6.810	MON	26,959	323,506	01/30/2002	09/01/2025
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G			2	1	3,200,451	117.2620	3,647,921	3,110,915	3,169,693		(2,575)			6.750	6.404	MON	17,499	209,987	06/10/2002	05/01/2028
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,456,157,328	XXX	2,669,152,145	2,449,264,658	2,458,196,529		(539,560)			XXX	XXX	XXX	10,298,504	120,410,542	XXX	XXX
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z			2	1	285,740	99.9620	265,930	266,033	284,246		(715)			7.125	6.325	MON	1,580	18,955	05/13/2004	01/01/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						285,740	XXX	265,930	266,033	284,246		(715)			XXX	XXX	XXX	1,580	18,955	XXX	XXX
04057P-JA-7	Arizona Sch Facs Brd Ctfs Rev Qualified				1FE	15,000,000	107.7190	16,157,850	15,000,000	15,000,000					6.000	6.000	MS	300,000	810,000	09/24/2010	09/01/2027
37855P-EE-8	Glendale WI Comm Dev Auth Rev Txbl Baysh				1FE	1,389,152	102.3500	1,422,665	1,390,000	1,389,898		130			5.000	5.010	AO	17,375	69,500	09/13/2005	10/01/2012
37855P-EF-5	Glendale WI Comm Dev Auth Rev Txbl Baysh				1FE	1,458,058	105.8870	1,545,950	1,460,000	1,459,515		259			5.100	5.120	AO	18,615	74,460	09/13/2005	10/01/2013
45528S-5R-3	Indianapolis IN Pub Impt Rev Bld Amer Bd			2	1FE	12,000,000	121.4990	14,579,880	12,000,000	12,000,000					5.966	5.961	JJ	330,119	976,435	02/25/2010	01/15/2030
49151E-2Q-5	Kentucky St Ppty & Bldgs Rev Bld Amer Bd			2	1FE	6,500,000	121.5400	7,900,100	6,500,000	6,500,000					6.573	6.572	FA	178,019	427,245	06/24/2009	08/01/2029
49151E-4L-4	Kentucky St Ppty & Bldgs Rev Bld Amer Bd			2	1FE	27,000,000	112.1510	30,280,770	27,000,000	27,000,000					5.561	5.561	MN	250,245	1,501,470	10/28/2009	11/01/2022
645918-YE-7	New Jersey Econ Dev Auth Rev Bld Amer Bd			1	1FE	11,249,399	113.9700	12,553,796	11,015,000	11,245,205		(4,474)			6.425	6.252	JD	31,454	707,714	08/11/2010	12/15/2035
745235-PF-2	Puerto Rico Pub Bldg Auth Rev Gtd Ser L-			2	1FE	750,000	115.5050	866,288	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009	07/01/2021
92923W-AA-8	WHC-IRS Tr PTC Ser 1993 ABS			2	1FE	500,497	109.6350	548,721	500,497	500,497					6.980	6.981	MN	4,464	34,935	05/24/1993	05/15/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						75,847,106	XXX	85,856,020	75,615,497	75,845,115		(4,085)			XXX	XXX	XXX	1,150,916	4,643,009	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,330,880,011	XXX	3,652,705,243	3,307,887,188	3,332,429,314		(788,207)			XXX	XXX	XXX	25,113,943	166,892,378	XXX	XXX
00103Y-AE-1	AES Red Oak LLC Sec Nt			2	4FE	1,949,316	103.0000	2,007,795	1,949,316	1,949,316					8.540	8.632	FMAN	14,335	166,472	03/10/2000	11/30/2019
00111@-AA-2	AES Hawaii Inc Sr Sec Nt			2	3	12,946,872	93.9180	12,480,307	13,288,550	13,071,233		16,768			6.870	7.284	MJSD	2,536	912,731	07/30/2003	06/30/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
00206R-AG-7	AT&T Inc Nt				1FE	35,032,805	122.7740	45,389,437	36,970,000	35,104,770		25,642			6.300	6.704	JJ	1,073,979	1,872,360	04/08/2011	01/15/2038
00206R-AJ-1	AT&T Inc Nt				1FE	10,975,800	115.7530	12,732,830	11,000,000	10,983,746		2,193			5.500	5.529	FA	252,083	605,000	01/29/2008	02/01/2018
00206R-AP-7	AT&T Inc Sr Nt				1FE	4,368,720	110.2410	4,409,636	4,000,000	4,153,441		(76,915)			6.700	4.537	MN	34,244	268,000	01/26/2009	11/15/2013
00206R-AQ-5	AT&T Inc Sr Nt				1FE	8,068,400	107.7870	8,622,960	8,000,000	8,030,948		(13,588)			4.850	4.656	FA	146,578	388,000	02/10/2009	02/15/2014
00206R-AR-3	AT&T Inc Nt				1FE	14,314,720	118.0030	16,520,406	14,000,000	14,248,844		(27,871)			5.800	5.495	FA	306,756	812,000	06/24/2009	02/15/2019
00206R-AS-1	AT&T Inc Sr Nt				1FE	20,789,800	127.2040	25,440,780	20,000,000	20,769,887		(10,833)			6.550	6.253	FA	494,889	1,310,000	11/12/2009	02/15/2039
00209T-AB-1	A T & T Broadband Co Gtd Nt				2FE	2,868,870	142.4900	4,112,256	2,886,000	2,873,054		658			9.455	9.522	MN	34,867	272,871	11/18/2002	11/15/2022
002824-AU-4	Abbott Labs Sr Nt				1FE	8,164,494	116.1140	9,521,340	8,200,000	8,173,059		2,990			5.125	5.180	AO	105,063	420,250	02/26/2009	04/01/2019
002824-AV-2	Abbott Labs Sr Nt				1FE	4,988,550	127.0450	6,352,240	5,000,000	4,989,347		152			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
00786W-AA-7	Aeroquip-Vickers Inc MT Nt				1FE	2,257,666	102.5050	2,050,106	2,000,000	2,016,889		(37,537)			7.580	5.575	MN	25,267	151,600	05/12/2004	06/06/2012
00786W-AK-5	Aeroquip-Vickers Inc MT Nt				1FE	1,000,000	121.2630	1,212,625	1,000,000	1,000,000					7.070	7.072	MN	11,783	70,700	02/18/1998	02/23/2018
008190-AH-3	Affiliated Computer Svcs Nt				2FE	4,318,360	107.3500	4,293,992	4,000,000	4,302,876		(15,484)			5.200	2.857	JD	17,333	104,000	10/20/2011	06/01/2015
00915X-BK-6	Air Products & Chemicals Inc Nt				1FE	9,670,080	120.5680	9,645,424	8,000,000	8,705,298		(144,247)			7.250	4.942	AO	122,444	580,000	02/19/2004	04/15/2016
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf Cl A			2	4FE	436,912	93.0000	406,328	436,912	436,912					8.450	8.540	MJSD	2,974	42,162	06/19/1998	03/02/2013
009363-AG-7	Airgas Inc Co Gtd Nt				2FE	10,211,796	105.9560	10,383,678	9,800,000	10,054,916		(88,323)			4.500	3.483	MS	129,850	441,000	03/10/2010	09/15/2014
009363-AH-5	Airgas Inc Sr Nt				2FE	1,998,580	101.8760	2,037,512	2,000,000	1,999,292		389			2.850	2.871	AO	14,250	57,000	03/10/2010	10/01/2013
009363-AJ-1	Airgas Inc Nt				2FE	3,993,960	102.8850	4,115,380	4,000,000	3,995,386		1,140			3.250	3.283	AO	32,500	130,361	09/27/2010	10/01/2015
010392-FA-1	Alabama Power Co Sr Nt				1FE	7,982,623	108.9360	7,952,328	7,300,000	7,598,833		(151,871)			5.800	3.519	MN	54,101	423,400	05/21/2009	11/15/2013
013100-CV-5	Albertsons Inc MT Nt Ser C				4FE	2,772,840	99.2500	2,977,500	3,000,000	2,955,073		36,434			6.340	7.742	JD	15,850	190,200	01/04/2006	02/25/2013
014398-AC-1	Aldi Inc Sr Nt Ser C				2	30,000,000	106.6410	31,992,335	30,000,000	30,000,000					4.960	4.960	AO	314,133	1,488,000	04/15/2004	04/15/2015
016090-AA-0	Aliant Communications Inc Nt				3FE	1,527,854	98.4000	1,476,002	1,500,000	1,523,270		(781)			6.750	6.593	AO	25,313	101,250	07/01/2004	04/01/2028
01741R-AC-6	Allegheny Technologies Inc Sr Nt				2FE	36,859,262	127.7080	37,166,830	29,103,000	36,277,415		(581,847)			9.375	5.309	JD	227,367	2,728,406	03/30/2011	06/01/2019
01741R-AE-2	Allegheny Technologies Inc Sr Nt			1	2FE	19,638,957	106.2890	20,354,324	19,150,000	19,604,558		(34,399)			5.950	5.603	JJ	525,402	595,033	02/14/2011	10/15/2020
01849Q-AN-5	Allergan Inc MT Nt				1FE	7,972,575	101.1230	7,584,210	7,500,000	7,522,568		(74,600)			7.470	6.408	AO	115,163	560,250	08/02/2006	04/17/2012
01877K-AB-9	Alliance Pipeline LP Sr Nt			2	2FE	5,753,539	119.9770	6,448,519	5,374,796	5,635,054		(26,690)			6.996	5.796	JD	1,045	376,021	08/12/2005	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt			2	2FE	1,752,013	110.6550	1,938,690	1,752,013	1,752,013					4.591	4.591	JD	223	80,435	05/20/2003	12/31/2025
019918-AB-7	Windstream Georgia Comm Corp Deb (AKA: A			2	2FE	177,220	100.2610	193,504	193,000	189,796		1,053			6.500	7.799	MN	1,603	12,545	04/15/1994	11/15/2013
020039-AJ-2	Alltel Corp Deb				1FE	4,424,100	126.5660	6,328,305	5,000,000	4,529,180		12,537			6.800	7.800	MN	56,667	340,000	08/10/1999	05/01/2029
020039-DB-6	Alltel Corp Nt				1FE	6,223,731	103.0360	6,182,142	6,000,000	6,042,805		(82,434)			7.000	6.006	JJ	210,000	420,000	05/18/2009	07/01/2012
02209S-AC-7	Altria Group Inc Gtd Nt				2FE	19,720,350	112.8950	19,192,099	17,000,000	18,304,007		(661,811)			8.500	4.164	MN	204,708	1,445,000	10/21/2009	11/10/2013
02209S-AD-5	Altria Group Inc Co Gtd Nt				2FE	30,546,156	134.5410	32,693,536	24,300,000	29,503,414		(600,688)			9.700	5.862	MN	333,923	2,357,100	04/08/2010	11/10/2018
02209S-AL-7	Altria Group Inc Co Gtd Nt				2FE	1,991,500	110.1040	2,202,076	2,000,000	1,991,944		444			4.750	4.804	MN	14,778	47,500	05/02/2011	05/05/2021
02666Q-D6-7	American Honda Fin Corp Nt				1FE	9,990,400	107.8920	10,789,210	10,000,000	9,996,281		1,941			6.700	6.723	AO	167,500	670,000	09/24/2008	10/01/2013
02666Q-D7-5	American Honda Fin Corp Nt				1FE	48,455,475	125.6200	52,252,895	41,596,000	47,945,376		(510,099)			7.625	4.894	AO	792,924	1,967,098	07/15/2011	10/01/2018
02666Q-G6-4	American Honda Fin Corp Sr Nt				1FE	18,774,642	101.7510	19,353,002	19,020,000	18,813,018		38,376			2.500	2.810	MS	132,083	237,750	04/12/2011	09/21/2015
02666Q-G7-2	American Honda Fin Corp MT Nt				1FE	8,737,999	103.3770	8,864,561	8,575,000	8,734,327		(3,671)			3.875	3.619	MS	92,300	166,141	08/08/2011	09/21/2020
03009M-BB-1	American Stores Co MT Nt Ser B				4FE	1,011,190	77.2500	772,500	1,000,000	1,008,638		(280)			7.100	7.010	MS	19,919	71,000	04/09/1998	03/20/2028
030288-AA-2	American Transmission Sys Sr Nt				2FE	10,218,500	112.6830	11,268,340	10,000,000	10,192,255		(14,433)			5.250	5.004	JJ	242,083	525,000	01/19/2010	01/15/2022
03028P-B*-6	American Transmission Co LLC Sr Nt				1	6,000,000	115.7000	6,942,005	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009	05/15/2019
03040#-AB-8	American Water Cap Corp Sr Nt				2	27,000,000	105.3640	28,448,336	27,000,000	27,000,000					5.390	5.390	JD	40,425	1,455,300	02/15/2007	12/21/2013
03073E-AJ-4	AmerisourceBergen Corp Sr Nt			1	1FE	11,982,960	102.6910	12,322,920	12,000,000	11,983,149		189			3.500	3.517	MN	54,833		11/08/2011	11/15/2021
030955-AB-4	Ameritech Capital Funding Corp Nt			2	1FE	10,426,401	118.4740	10,677,044	9,012,156	9,572,203		(88,378)			9.100	6.738	JD	68,342	820,106	12/18/2008	06/01/2016
031162-AW-0	Amgen Inc Sr Nt				2FE	9,808,920	115.9280	11,592,790	10,000,000	9,819,816		2,725			6.375	6.521	JD	53,125	637,500	02/20/2008	06/01/2037
031162-AY-6	Amgen Inc Sr Nt				2FE	2,990,490	123.1920	3,695,757	3,000,000	2,990,960		118			6.900	6.925	JD	17,250	207,000	05/20/2008	06/01/2038
031162-AZ-3	Amgen Inc Sr Nt				2FE	32,256,707	112.4590	35,424,617	31,500,000	32,080,667		(66,403)			5.700	5.382	FA	748,125	1,795,500	06/24/2009	02/01/2019
031162-BL-3	Amgen Inc Sr Nt				2FE	12,986,610	101.1990	13,155,922	13,000,000	12,986,957		347			2.500	2.522	MN	46,042		11/07/2011	11/15/2016
032165-AD-4	Amsouth Bancorp Sub Nt				3FE	1,135,420	81.0710	810,710	1,000,000	1,107,954		(5,048)			6.750	5.617	MN	11,250	67,500	09/16/2005	11/01/2025
032166-AR-1	Amsouth Bank NA Sub Nt				3FE	8,995,050	93.0000	8,370,000	9,000,000	8,998,127		516			5.200	5.207	AO	117,000	468,000	03/18/2005	04/01/2015
032511-BF-3	Anadarko Petroleum Corp Sr Nt				2FE	11,624,734	119.3820	12,278,439	10,285,000	11,405,825		(120,458)			6.950	5.170	JD	31,769	714,808	02/17/2010	06/15/2019
032511-BH-9	Anadarko Petroleum Corp Sr Nt				2FE	12,000,000	115.9130	13,909,608	12,000,000	12,000,000					6.375	6.375	MS	225,250	835,125	08/10/2010	09/15/2017
035229-CG-6	Anheuser-Busch Cos Inc Sr Nt				1FE	16,458,213	129.8920	19,483,860	15,000,000	16,309,307		(36,011)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007	01/15/2031
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	12,184,407	129.5160	14,246,749	11,000,000	12,086,625		(97,781)			7.750	5.986	JJ	393,097	426,250	03/15/2011	01/15/2019
03523T-BG-2	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	14,870,932	111.1130	16,666,920	15,000,000	14,897,795		26,863			5.375	5.635	MN	103,021	806,250	03/15/2011	11/15/2014
037411-AT-2	Apache Corp Sr Nt				1FE	26,695,347	105.8010	27,217,359	25,725,000	26,054,501		(244,074)			5.250	4.216	AO	285,119	1,350,563	04/08/2009	04/15/2013
037411-AV-7	Apache Corp Nt				1FE	4,034,120	127.1640	5,086,572	4,000,000	4,025,298		(2,894)			6.900	6.781	MS	81,267	276,000	10/02/2008	09/15/2018
037735-CD-7	Appalachian Pwr Co Sr Nt Ser K				2FE	5,722,095	110.2390	7,160,030	6,495,000	5,934,299		82,719			5.000	6.940	JD	27,063	324,750	04/14/2009	06/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
037735-CH-8	Appalachian Pwr Co Sr Nt Ser O				2FE	3,438,370	102.8060	3,541,649	3,445,000	3,443,730		1,953			5.650	5.711	FA	73,532	194,643	04/07/2009	08/15/2012
037735-CP-0	Appalachian Pwr Co Sr Nt	LS			2FE	11,743,614	131.1390	14,746,558	11,245,000	11,652,666		(36,113)			7.950	7.345	JJ	412,223	893,978	05/18/2009	01/15/2020
039483-AH-5	Archer-Daniels-Midland Co Nt				1FE	1,789,889	130.3990	1,812,552	1,390,000	1,582,739		(30,780)			8.375	5.330	AO	24,576	116,413	12/16/2003	04/15/2017
039483-AR-3	Archer-Daniels-Midland Co Deb Nt				1FE	2,216,060	128.9930	2,579,858	2,000,000	2,175,421		(5,742)			6.625	5.815	MN	22,083	132,500	03/17/2003	05/01/2029
039483-BC-5	Archer-Daniels-Midland Co Sr Nt				1FE	32,826,460	126.2850	40,411,104	32,000,000	32,819,423		(7,037)			5.765	5.586	MS	614,933	891,160	03/31/2011	03/01/2041
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt				2FE	9,977,000	108.1190	10,811,850	10,000,000	9,977,000					6.125	6.142	MN	68,056		11/14/2011	11/15/2041
04044T-AC-0	Aristotle Holding Inc Co Gtd Nt				2FE	19,994,600	101.8460	20,369,100	20,000,000	19,994,692		92			3.500	3.506	MN	77,778		11/14/2011	11/15/2016
04044T-AE-6	Aristotle Holding Inc Co Gtd Nt				2FE	15,367,785	103.4770	16,038,951	15,500,000	15,368,930		1,145			4.750	4.859	MN	81,806		11/14/2011	11/15/2021
040555-CD-4	Arizona Pub Svc Co Nt				2FE	4,995,320	100.9010	5,045,025	5,000,000	4,999,895		612			6.500	6.513	MS	108,333	325,000	02/27/2002	03/01/2012
042498-AB-7	Army & Air Force Exchange Svc Nt				1	21,000,000	105.2430	22,101,006	21,000,000	21,000,000					5.470	5.470	JD	44,672	1,148,700	06/17/2009	06/17/2013
042498-AC-5	Army & Air Force Exchange Svc Nt				1	5,000,000	109.0930	5,454,665	5,000,000	5,000,000					5.740	5.740	JD	11,161	287,000	06/17/2009	06/17/2014
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec				1FE	14,241,124	100.8350	14,116,928	14,000,000	14,032,943		(30,155)			4.900	4.666	JJ	312,511	686,000	10/19/2004	01/17/2013
04775H-CH-8	Atlanta Gas Lt Co MT Nt Ser C				1FE	30,501,531	126.1430	34,468,629	27,325,000	29,769,475		(102,391)			6.550	5.653	MN	298,298	1,789,788	02/26/2003	11/20/2026
048825-AU-7	Atlantic Richfield Co Deb				1FE	888,458	125.1770	876,236	700,000	817,589		(24,571)			9.875	5.323	MS	23,042	69,125	12/18/2008	03/01/2016
048825-AW-3	Atlantic Richfield Co Deb				1FE	4,091,878	130.4030	3,912,078	3,000,000	3,698,896		(55,908)			9.000	5.721	AO	67,500	270,000	05/13/2003	04/01/2021
048825-BA-0	Atlantic Richfield Co Deb				1FE	4,589,992	135.7100	4,749,864	3,500,000	4,220,779		(52,154)			8.250	5.554	FA	120,313	288,750	08/18/2003	02/01/2022
048825-BC-6	Atlantic Richfield Co Deb				1FE	5,918,098	101.5910	5,079,530	5,000,000	5,046,443		(181,996)			8.500	4.685	AO	106,250	425,000	12/18/2008	04/01/2012
04882P-BZ-1	Atlantic Richfield Co MT Nt Tr #00048				1FE	10,961,402	100.6710	9,513,447	9,450,000	9,478,778		(197,290)			8.450	6.273	MN	102,034	798,525	02/03/2003	02/21/2012
049560-AJ-4	Atmos Energy Corp Sr Nt				2FE	19,988,460	132.1370	26,427,340	20,000,000	19,990,002		967			8.500	8.509	MS	500,556	1,700,000	03/24/2009	03/15/2019
05348E-AG-4	AvalonBay Communities Inc Sr Nt				2FE	1,036,230	103.4410	1,034,413	1,000,000	1,006,742		(7,728)			6.125	5.285	MN	10,208	61,250	11/08/2007	11/01/2012
05348E-AP-4	AvalonBay Communities Inc MT Nt			1	2FE	18,880,530	99.8260	19,191,510	19,225,000	18,883,456		2,926			3.950	4.188	JJ	350,162		11/30/2011	01/15/2021
054303-A@-1	Avon Prods Inc Sr Nt				2	40,000,000	99.6960	39,878,567	40,000,000	40,000,000					4.030	4.030	MN	170,156	1,612,000	11/23/2010	11/23/2020
054303-AV-4	Avon Prods Inc Sr Nt				2FE	19,692,090	106.3880	21,064,804	19,800,000	19,749,495		21,295			5.625	5.752	MS	371,250	1,113,750	02/25/2009	03/01/2014
054937-AF-4	Branch Bk & Tr Co Sub Nt				1FE	4,997,900	109.1430	5,457,150	5,000,000	4,998,728		128			5.250	5.254	MN	43,750	262,500	10/20/2004	11/01/2019
05531F-AG-8	BB&T Corp MT Nt Ser A			1	1FE	28,655,990	104.2430	29,188,068	28,000,000	28,603,909		(52,081)			3.200	2.645	MS	263,822	467,911	08/16/2011	02/16/2016
05565E-C#-0	BMW Capital LLC Sr Nt Ser B				1	25,000,000	103.5180	25,879,428	25,000,000	25,000,000					5.440	5.440	MN	226,667	1,360,000	11/01/2007	11/01/2012
05565E-D@-1	BMW Capital LLC Sr Nt Ser D				1	17,000,000	116.3670	19,782,428	17,000,000	17,000,000					5.940	5.940	MN	168,300	1,009,800	11/01/2007	11/01/2017
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt				1FE	5,841,605	115.2310	6,337,716	5,500,000	5,808,362		(33,243)			5.523	4.615	MN	44,721	303,765	01/06/2011	05/08/2019
057224-AY-3	Baker Hughes Inc Sr Nt				1FE	7,109,433	131.9230	8,238,560	6,245,000	6,907,631		(77,058)			7.500	5.617	MN	59,848	468,375	03/25/2009	11/15/2018
058498-AP-1	Ball Corp Co Gtd Nt			1	3FE	5,021,875	108.7500	5,437,500	5,000,000	5,018,871		(2,356)			6.750	6.675	MS	99,375	337,500	06/16/2010	03/15/2018
06050T-JZ-6	Bank of America NA Sub Bk Nt				1FE	31,111,250	83.1730	30,774,158	37,000,000	31,116,536		5,286			6.000	7.410	AO	468,667		12/08/2011	10/15/2036
06406H-BK-4	Bank NY Co Inc Sr Nt				1FE	14,947,050	106.3970	15,959,490	15,000,000	14,980,963		10,752			5.125	5.206	FA	264,792	768,750	08/20/2008	08/27/2013
067383-AA-7	Bard (C R) Inc Nt				1FE	28,076,266	136.5960	37,290,708	27,300,000	27,938,913		(29,023)			6.700	6.438	JD	152,425	1,829,100	08/17/2005	12/01/2026
07132#-AB-8	Battelle Memorial Institute Sr Nt Ser B				1	8,022,830	101.4630	8,117,057	8,000,000	8,000,883		(2,968)			6.930	6.890	AO	117,040	554,400	04/04/2002	04/15/2012
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2				4FE	1,000,000	93.7500	937,500	1,000,000	1,000,000					3.046	2.987	MON	336	30,060	10/31/2011	10/25/2013
07385T-AJ-5	Bear Stearns Co Inc Sr Nt				1FE	961,010	108.7530	1,087,530	1,000,000	980,306		6,057			5.700	6.463	MN	7,283	57,000	07/30/2008	11/15/2014
073902-KF-4	Bear Stearns Co Inc Nt				1FE	27,523,200	107.5390	32,261,670	30,000,000	28,427,989		347,769			5.300	6.881	AO	269,417	1,590,000	03/31/2009	10/30/2015
073928-X7-3	Bear Stearns Co Inc MT Nt Ser B				1FE	11,377,410	103.7030	11,407,297	11,000,000	11,062,857		(98,701)			6.950	5.978	FA	299,429	764,500	07/25/2008	08/10/2012
075887-AN-9	Becton Dickinson & Co Deb				1FE	6,024,100	133.6330	6,681,640	5,000,000	5,796,483		(31,739)			7.000	5.468	FA	145,833	350,000	03/14/2003	08/01/2027
075887-AU-3	Becton Dickinson & Co Sr Nt				1FE	29,084,830	115.4580	33,482,849	29,000,000	29,066,253		(7,328)			5.000	4.962	MN	185,278	1,450,000	05/12/2009	05/15/2019
075887-BA-6	Becton Dickinson & Co Sr Nt				1FE	7,983,600	103.4490	8,275,896	8,000,000	7,983,809		209			3.125	3.149	MN	36,806		11/03/2011	11/08/2021
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	1,154,184	106.1890	1,206,105	1,135,807	1,142,309		(1,405)			6.300	6.022	JD	3,180	71,551	06/11/2002	12/15/2015
08172L-V5-4	Beneficial Corp MT Nt Ser E				1FE	2,915,350	102.8110	2,827,308	2,750,000	2,872,476		(6,806)			7.160	6.606	JD	8,751	196,900	05/10/2004	09/01/2023
09062X-AA-1	Biogen Idec Inc Nt				2FE	6,492,590	105.1450	6,834,406	6,500,000	6,498,060		1,561			6.000	6.027	MS	130,000	390,000	02/28/2008	03/01/2013
09700W-DG-5	Boeing Cap Corp MT Nt Ser X				1FE	11,277,500	110.1970	11,019,720	10,000,000	10,531,752		(205,176)			7.580	5.170	MS	223,189	758,000	02/01/2008	05/15/2014
097014-AH-7	Boeing Cap Corp Sr Nt				1FE	5,176,700	105.3590	5,267,930	5,000,000	5,039,011		(35,745)			5.800	5.019	JJ	133,722	290,000	10/24/2007	01/15/2013
097023-AQ-8	Boeing Co Deb				1FE	1,120,190	151.5380	1,515,377	1,000,000	1,113,413		(1,124)			7.500	6.630	FA	28,333	75,000	07/01/2004	08/15/2042
097023-AY-1	Boeing Co Sr Nt				1FE	6,940,990	107.3640	7,515,508	7,000,000	6,965,404		10,278			3.500	3.669	FA	92,556	245,000	07/23/2009	02/15/2015
099724-AC-0	Borg Warner Automotive Sr Nt				2FE	8,246,504	126.0540	10,084,312	8,000,000	8,209,080		(6,547)			7.125	6.860	FA	215,333	570,000	07/01/2004	02/15/2029
099724-AE-6	Borg Warner Automotive Sr Nt				2FE	11,660,000	111.0820	12,219,009	11,000,000	11,523,397		(94,507)			5.750	4.639	MN	105,417	632,500	07/08/2010	11/01/2016
000000-00-0	Boston Cap Int Term Inc Fd LLC Sr Nt				2Z	742,058	100.0000	742,058	742,058	742,058					6.000	6.000	MJSD	1,125	614	12/28/2011	03/01/2018
10075E-AG-3	Boston Gas Co MT Nt Tr #00007				2FE	7,441,950	136.3080	10,223,070	7,500,000	7,464,887		2,254			9.050	9.125	AO	169,688	678,750	08/30/1991	09/01/2021
10112R-AR-5	Boston Properties LP Sr Nt			1	2FE	10,997,200	111.6030	11,160,270	10,000,000	10,989,361		(7,839)			5.625	4.243	MN	71,875		11/29/2011	08/15/2020
10112R-AS-3	Boston Properties LP Sr Nt				2FE	9,965,000	100.6300	10,062,990	10,000,000	9,965,291		291			4.125	4.170	MN	52,708		11/28/2011	05/15/2021
10112R-AT-1	Boston Properties LP Sr Nt				2FE	9,988,200	102.1080	10,210,820	10,000,000	9,988,393		193			3.700	3.719	MN	52,417		11/03/2011	11/15/2018
10138M-AD-7	Bottling Group LLC Bd Ser B				1FE	5,998,140	109.4650	6,567,876	6,000,000	5,999,025		258			4.125	4.130	JD	11,000	247,500	09/23/2009	06/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
10138M-AH-8	Bottling Group LLC Co Gtd Nt				1FE	3,400,770	112.4020	3,372,051	3,000,000	3,182,253		(77,487)			6.950	4.039	MS	61,392	208,500	01/26/2009	03/15/2014
109696-A@-3	Brinks Company Sr Nt Ser B				2	30,000,000	108.2900	32,487,092	30,000,000	30,000,000					5.200	5.200	JJ	680,333	780,000	01/24/2011	01/24/2021
111320-AE-7	Broadcom Corp Sr Nt				1FE	6,972,630	101.1020	7,077,133	7,000,000	6,973,144		514			2.700	2.762	MN	27,300		11/04/2011	11/01/2018
11283#-AA-9	Brookfield Pwr New York Fin LP Sr Nt				1	10,000,000	113.6080	11,360,773	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	12/16/2005	12/18/2017
11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1			2	2	170,483	101.0320	172,242	170,483	170,483					7.270	7.381	MON	1,033	12,394	05/01/1997	06/01/2012
11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2			2	2	103,363	101.0320	104,430	103,363	103,363					7.270	7.381	MON	626	7,515	05/01/1997	06/01/2012
11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3			2	2	90,477	101.0320	91,410	90,477	90,477					7.270	7.381	MON	548	6,578	05/01/1997	06/01/2012
11448*-BX-4	Brookshire Grocery Co Ser A-4			2	2	1,107,426	106.0770	1,188,064	1,120,000	1,117,369		939			7.010	7.301	MON	6,543	78,512	08/12/1999	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5			2	2	666,789	106.0770	713,980	673,076	671,761		469			7.010	7.270	MON	3,932	47,183	08/12/1999	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6			2	2	1,251,554	106.0770	1,342,284	1,265,385	1,262,491		1,033			7.010	7.296	MON	7,392	88,704	08/12/1999	09/01/2014
115885-AE-5	Browning-Ferris Inds Deb				2FE	4,546,830	138.7830	5,551,320	4,000,000	4,341,296		(24,117)			9.250	7.934	MN	61,667	370,000	08/26/2004	05/01/2021
115885-AK-1	Browning-Ferris Inds Deb				2FE	5,160,100	136.8360	6,841,800	5,000,000	5,140,602		(2,224)			7.400	7.152	MS	108,944	370,000	05/08/1998	09/15/2035
11980*-AF-8	Buffalo Rock Co Inc Sr Nt			2	3	3,714,285	99.5920	3,699,129	3,714,285	3,714,285					6.760	4.760	MS	69,746	251,086	03/21/2003	03/21/2013
11980*-AG-6	Buffalo Rock Co Inc Sr Nt				3	15,000,000	101.6570	15,248,484	15,000,000	15,000,000					8.540	6.540	MS	355,833	1,281,000	03/21/2007	03/21/2017
12189T-AA-2	Burlington Northern Santa Fe Deb				2FE	2,983,920	137.3820	4,121,469	3,000,000	2,988,914		456			7.000	7.042	JD	9,333	210,000	02/08/1996	12/15/2025
122014-AJ-2	Burlington Resources Inc Deb				1FE	2,337,251	121.4010	2,670,818	2,200,000	2,308,755		(4,653)			6.875	6.340	FA	57,139	151,250	07/01/2004	02/15/2026
124857-AB-9	CBS Corp Co Gtd Nt				2FE	1,970,586	113.3800	1,943,338	1,714,000	1,951,500		(19,085)			8.200	2.171	MN	17,959	70,274	10/18/2011	05/15/2014
124857-AD-5	CBS Corp Co Gtd Nt				2FE	19,086,960	112.4280	21,361,339	19,000,000	19,075,512		(6,955)			5.750	5.689	AO	230,639	1,092,500	03/30/2010	04/15/2020
12543K-AD-6	Community Health Systems Inc Non-Extende				3FE	831,023	96.8570	804,905	831,023	831,023					2.510	2.523	MON	232	1,738	11/30/2011	07/25/2014
12543K-AD-6	Community Health Systems Inc Non-Extende				3FE	6,332,109	96.8570	6,133,097	6,332,109	6,332,109					2.619	5.432	FMAN	15,660	163,364	11/30/2009	07/25/2014
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	879,502	96.8570	851,860	879,502	879,502					3.760	3.789	MON	367	2,756	11/30/2011	01/25/2017
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	2,537,579	96.8570	2,457,826	2,537,579	2,537,579					4.023	3.812	FMAN	10,422	97,628	11/30/2010	01/25/2017
12626#-AE-5	CRH America Inc Gtd Sr Nt Ser D				2	5,000,000	113.2150	5,660,770	5,000,000	5,000,000					7.960	7.960	MN	34,272	398,000	05/10/1996	05/30/2016
126307-AC-1	CSC Holdings Inc Sr Nt	LS			3FE	5,300,000	115.2500	5,762,500	5,000,000	5,261,341		(26,736)			8.625	7.659	FA	162,917	431,250	06/29/2010	02/15/2019
126408-GD-9	CSX Corp Sr Nt				2FE	8,006,480	106.2000	8,496,024	8,000,000	8,002,402		(1,415)			5.500	5.480	FA	183,333	440,000	04/30/2008	08/01/2013
126408-GL-1	CSX Corp Sr Nt				2FE	3,020,910	105.2660	3,157,980	3,000,000	3,005,852		(4,576)			5.750	5.580	MS	50,792	172,500	05/27/2008	03/15/2013
126408-GM-9	CSX Corp Sr Nt				2FE	20,005,533	119.0410	23,808,140	20,000,000	20,006,113		(791)			6.250	6.244	MS	368,056	1,250,000	05/18/2009	03/15/2018
126408-GN-7	CSX Corp Sr Nt				2FE	5,571,229	114.2610	5,838,737	5,110,000	5,390,311		(78,506)			6.250	4.418	AO	79,844	319,375	08/12/2009	04/01/2015
126410-LK-3	CSX Transportation Inc Deb				2FE	7,983,216	136.7800	8,028,974	5,870,000	7,262,731		(122,849)			9.750	6.111	JD	25,437	572,325	08/01/2005	06/15/2020
126650-BE-9	CVS Caremark Corp Sr Nt				2FE	5,174,050	116.4690	5,823,460	5,000,000	5,115,178		(21,314)			6.125	5.553	FA	115,694	381,250	01/28/2009	08/15/2016
12673G-AA-3	CA FM Lease Tr Sr Nt			2	2	1,075,344	116.3550	1,224,496	1,052,381	1,065,672		99			8.500	8.082	JAJO	18,884	89,452	07/01/2004	07/15/2017
12673P-AC-9	CA Inc Nt				2FE	13,977,751	109.0770	15,270,752	14,000,000	13,981,996		1,831			5.375	5.395	JD	62,708	671,875	08/04/2011	12/01/2019
12705Q-AG-0	Cabot Corp MT Nt Ser A				2FE	5,866,200	102.2300	5,111,475	5,000,000	5,078,189		(125,007)			8.180	5.490	JD	18,178	409,000	07/13/2004	08/06/2012
12705Q-AK-1	Cabot Corp MT Nt Ser A				2FE	1,180,790	102.3670	1,023,673	1,000,000	1,016,878		(25,995)			8.280	5.480	JD	3,680	82,800	07/13/2004	08/14/2012
12705Q-AN-5	Cabot Corp MT Nt Ser A				2FE	950,830	129.9650	1,299,653	1,000,000	968,208		1,760			8.360	8.828	JD	3,716	83,600	10/23/1992	08/17/2022
12811@-AA-0	Calamos Holdings LLC Sr Nt				2	5,480,907	101.9120	5,585,700	5,480,907	5,480,907					6.330	6.330	JJ	159,979	346,941	07/13/2007	07/15/2014
13003*-AP-5	California Almond Growers Exch Sr Nt			2	1	9,000,000	108.2340	9,741,035	9,000,000	9,000,000					4.930	4.930	FA	168,853	443,700	08/14/2003	08/14/2016
130789-Q#-0	California Wtr Svc Co 1st Mtg Bd Ser AAA				1	10,582,410	138.1380	13,813,793	10,000,000	10,525,181		(22,505)			7.280	6.692	MN	121,333	728,000	04/20/2009	11/01/2025
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	3,214,645	110.2290	3,507,718	3,182,204	3,206,933		(3,288)			5.440	5.173	MN	28,852	173,112	04/20/2009	05/01/2018
130789-U#-5	California Wtr Svc Co 1st Mtg Bd Ser MMM				1	4,055,845	106.2700	4,250,802	4,000,000	4,024,169		(12,266)			5.520	5.170	MN	36,800	220,800	04/20/2009	11/01/2013
13342B-AD-7	Cameron International Corp Sr Nt				2FE	47,855,327	124.6670	52,646,874	42,230,000	47,786,598		(68,729)			7.000	6.003	JJ	1,363,091	1,478,050	02/17/2011	07/15/2038
134429-AT-6	Campbell Soup Co Sr Nt				1FE	3,137,142	112.4520	3,587,209	3,190,000	3,149,876		4,643			4.500	4.710	FA	54,230	143,550	03/13/2009	02/15/2019
134429-AW-9	Campbell Soup Co Sr Nt				1FE	44,770,500	111.5760	50,209,020	45,000,000	44,784,880		14,380			4.250	4.313	AO	403,750	1,009,375	03/31/2011	04/15/2021
139859-AB-8	Capital Cities/ABC Inc Nt				1FE	7,972,606	145.8940	8,899,534	6,100,000	7,405,388		(98,886)			8.750	5.814	FA	201,639	533,750	05/16/2005	08/15/2021
14155#-AA-8	Cardinals Ballpark LLC Sr Nt			2	2	18,254,784	106.3800	19,343,177	18,183,031	18,234,611		(2,703)			5.720	5.678	AO	260,017	1,059,368	08/02/2004	09/30/2027
141781-AP-9	Cargill Inc Nt				1FE	5,756,050	102.3170	5,115,850	5,000,000	5,041,483		(97,043)			6.375	4.334	JD	26,563	318,750	05/14/2003	06/01/2012
141784-DG-0	Cargill Inc Nt				1FE	10,020,640	104.4210	10,442,120	10,000,000	10,004,823		(4,349)			5.200	5.152	JJ	229,667	520,000	01/30/2008	01/22/2013
144141-CS-5	Carolina Pwr & Lt Co Sr Nt				1FE	1,089,810	102.9890	1,029,891	1,000,000	1,016,167		(29,287)			6.500	3.440	JJ	29,972	65,000	05/27/2009	07/15/2012
144141-CZ-9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	21,291,400	117.0850	24,587,745	21,000,000	21,224,816		(26,092)			5.300	5.116	JJ	513,217	1,113,000	04/20/2009	01/15/2019
14428T-AZ-4	Carpenter Technology Corp MT Nt Ser B				2FE	4,284,748	109.2570	4,370,284	4,000,000	4,161,112		(20,333)			7.010	6.226	AO	59,196	280,400	08/26/2004	04/17/2018
14428T-BE-0	Carpenter Technology Corp MT Nt Ser B				2FE	2,146,504	108.9220	2,178,436	2,000,000	2,083,547		(10,353)			7.630	6.227	AO	29,682	140,600	08/26/2004	05/18/2018
14733X-AH-5	Cascade Nat Gas MT Nt				1FE	1,948,980	106.3870	2,127,736	2,000,000	1,994,705		4,762			7.950	8.225	AO	39,750	159,000	03/22/1995	02/04/2013
14911Q-GA-3	Caterpillar Finl Svcs Corp Sr Nt Ser POW				1FE	1,022,758	100.1210	1,001,210	1,000,000	1,000,167		(4,315)			6.250	5.799	JJ	28,819	62,500	12/21/2005	01/15/2012
149123-BL-4	Caterpillar Inc Deb				1FE	11,579,752	117.5030	19,487,856	16,585,000	11,918,418		65,303			5.300	7.957	MS	258,818	879,005	09/13/2005	09/15/2035
14912L-4C-2	Caterpillar Finl Svcs Corp MT Nt				1FE	9,995,760	109.0110	10,901,100	10,000,000	9,998,414		834			6.200	6.210	MS	156,722	620,000	09/23/2008	09/30/2013
14912L-4D-0	Caterpillar Finl Svcs Corp MT Nt				1FE	9,991,990	126.8330	12,683,320	10,000,000	9,994,096		659			7.050	7.061	MS	178,208	705,000	09/24/2008	10/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
14912L-4F-5	Caterpillar Finl Svcs Corp Sr Nt				1FE	19,866,600	110.7180	22,143,540	20,000,000	19,938,017		26,341			6.125	6.283	FA	455,972	1,225,000	02/24/2009	02/17/2014
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C			2	2FE	5,504,406	104.7210	4,852,825	4,634,052	4,793,493		(111,228)			9.875	5.116	MS	152,538	457,613	05/25/2005	09/01/2013
151280-AH-6	Cemex Espana Fin LLC Sr Nt Ser A			2	4	6,970,462	91.0000	7,246,130	7,962,780	7,431,186		206,831			8.910	12.751	MJSD	31,533	649,906	08/01/2009	02/14/2014
151895-A@-8	CenterPoint Properties Tr Sr Nt			2	1	294,301	102.8490	302,687	294,301	294,301					7.970	8.104	MON	1,955	24,069	05/09/2000	10/01/2014
15361G-AH-8	Central Hudson Gas & Elec Corp MT Nt Ser				1FE	2,207,660	101.2200	2,024,400	2,000,000	2,006,972		(27,091)			6.640	5.214	JJ	66,400	132,800	12/17/2002	03/28/2012
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 12 (Ce				3FE	2,505,029	98.6880	2,472,150	2,505,029	2,505,029					2.274	2.440	MON	4,738	56,686	04/07/2010	11/05/2013
165087-AP-2	Chesapeake & Potomac Tel Co VA Deb				1FE	3,277,773	105.6430	3,169,296	3,000,000	3,076,336		(79,773)			7.625	4.749	JD	19,063	228,750	05/18/2009	12/01/2012
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt	LS			3FE	5,018,750	106.5000	5,325,000	5,000,000	5,015,860		(2,225)			6.500	6.432	FA	122,778	325,000	06/28/2010	08/15/2017
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N			2	1FE	191,147	104.4520	181,671	173,928	176,527		(2,366)			7.327	5.177	JJ	6,372	12,744	07/10/2002	01/01/2013
170228-AB-6	Chittenden Corp Fx-to-Flt Sub Nt			1	2FE	14,982,600	100.4890	15,073,365	15,000,000	14,989,859		1,657			5.800	5.815	FA	331,083	870,000	02/07/2007	02/14/2017
171265-AD-3	Chugach Electric Association Sr Nt 2002				1FE	9,029,092	100.4010	8,734,878	8,700,000	8,704,401		(51,655)			6.200	5.581	FA	224,750	539,400	12/18/2008	02/01/2012
17252M-AF-7	Cintas Corp No 2 Gtd Nt				2FE	7,848,130	101.9240	7,134,680	7,000,000	7,047,846		(111,941)			6.000	4.319	JD	35,000	420,000	03/04/2004	06/01/2012
17275R-AD-4	Cisco Sys Inc Nt				1FE	38,832,141	125.2020	44,697,043	35,700,000	38,854,207		(5,494)			5.900	5.247	FA	795,713	1,082,650	10/04/2011	02/15/2039
17275R-AE-2	Cisco Sys Inc Sr Nt				1FE	35,697,383	115.9230	42,028,029	36,255,000	35,829,168		48,361			4.950	5.149	FA	677,969	1,794,623	03/13/2009	02/15/2019
17275R-AF-9	Cisco Sys Inc Nt				1FE	3,565,110	122.3560	3,670,692	3,000,000	3,562,882		(2,228)			5.500	4.337	JJ	76,083		10/04/2011	01/15/2040
172967-AL-5	Citigroup Inc Nt				1FE	2,461,504	115.0280	2,300,558	2,000,000	2,425,029		(20,894)			7.875	5.980	MN	20,125	157,500	03/27/2003	05/15/2025
172967-BL-4	Citigroup Inc Sub Nt				2FE	13,424,680	92.7430	11,129,124	12,000,000	13,209,888		(30,359)			6.625	5.778	JD	35,333	795,000	03/11/2003	06/15/2032
172967-EQ-0	Citigroup Inc Sr Nt				1FE	5,969,520	102.0920	6,125,538	6,000,000	5,991,413		6,319			5.500	5.618	AO	73,333	330,000	04/04/2008	04/11/2013
172967-EU-1	Citigroup Inc Sr Nt				1FE	9,994,100	104.0960	10,409,630	10,000,000	9,997,863		1,203			6.500	6.514	FA	238,333	650,000	08/12/2008	08/19/2013
172967-EV-9	Citigroup Inc Sr Nt				1FE	20,938,560	117.7090	20,010,462	17,000,000	20,600,889		(337,671)			8.500	5.032	MN	156,542	1,445,000	02/16/2011	05/22/2019
172967-FF-3	Citigroup Inc Sr Nt				1FE	12,496,225	102.8270	12,853,388	12,500,000	12,496,587		264			5.375	5.379	FA	265,017	671,875	08/03/2010	08/09/2020
1730T0-DL-0	Citigroup Funding Inc SIFMA MT Nt				1FE	25,000,000	103.0720	25,768,000	25,000,000	25,000,000					10.648	7.789	JAJO	598,950	2,234,022	07/03/2007	07/10/2027
1730T0-DQ-9	Citigroup Funding Inc SIFMA MT Nt Ser D				1FE	5,000,000	101.6390	5,081,950	5,000,000	5,000,000					10.811	7.606	FMAN	72,070	449,520	07/30/2007	08/13/2027
178566-AB-1	City National Corp Sr Nt				1FE	1,570,560	101.5690	1,625,099	1,600,000	1,595,362		3,910			5.125	5.395	FA	30,978	82,000	07/12/2004	02/15/2013
18055#-AG-7	Clarion Lion Properties Sr Nt				2	9,000,000	102.8510	9,256,587	9,000,000	9,000,000					5.730	5.730	JD	35,813	515,700	12/06/2006	12/06/2016
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland				4FE	8,865,012	84.5630	7,973,875	9,429,564	8,991,873		90,569			2.760	4.754	MON	5,783	145,141	09/30/2011	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland				4FE	1,498,597	84.5630	1,357,024	1,604,759	1,531,380		25,855			2.869	4.717	MJSD	384	45,528	09/30/2010	06/30/2014
18683K-AC-5	Cliffs Natural Resources Sr Nt				2FE	10,215,550	98.4920	9,849,240	10,000,000	10,215,112		(438)			6.250	6.090	AO	156,250	312,500	08/12/2011	10/01/2040
18683K-AD-3	Cliffs Natural Resources Sr Nt				2FE	30,744,675	99.6400	30,888,276	31,000,000	30,747,911		3,236			4.875	4.983	AO	377,813	280,042	09/30/2011	04/01/2021
189054-AN-9	Clorox Co Sr Nt				2FE	6,702,060	115.6130	6,936,774	6,000,000	6,636,185		(65,875)			5.950	3.886	AO	75,367	178,500	04/21/2011	10/15/2017
190750-AB-8	Cobank ACB Sub Nt				1FE	56,000,000	119.6560	67,007,528	56,000,000	56,000,000					7.875	7.875	AO	931,000	4,410,000	04/14/2008	04/16/2018
191098-AH-5	Coca-Cola Bottling Co Cons Deb				2FE	9,000,000	110.0530	9,904,770	9,000,000	9,000,000					5.000	5.000	JD	20,000	450,000	09/29/2005	06/15/2016
191216-AK-6	Coca-Cola Co Nt				1FE	5,407,300	120.0520	6,002,595	5,000,000	5,304,940		(44,948)			5.350	4.168	MN	34,181	267,500	08/24/2009	11/15/2017
191216-AM-2	Coca-Cola Co Sr Nt				1FE	3,002,010	117.1100	3,513,306	3,000,000	3,001,619		(183)			4.875	4.866	MS	43,063	146,250	03/13/2009	03/15/2019
191219-AU-8	Coca-Cola Enterprises Sr Nt				1FE	1,066,260	132.4110	1,324,110	1,000,000	1,056,040		(3,209)			6.750	6.074	MS	19,875	67,500	07/11/2008	09/15/2023
191219-AV-6	Coca-Cola Enterprises Nt	@			1FE	4,360,680	80.2120	9,716,128	12,113,000	7,179,823		429,956			0.000	6.272	N/A			12/01/2003	06/20/2020
191219-BU-7	Coca-Cola Enterprises Sr Nt				1FE	8,484,020	100.4410	8,537,511	8,500,000	8,499,094		5,400			3.750	3.816	MS	106,250	318,750	02/17/2009	03/01/2012
191219-BV-5	Coca-Cola Enterprises Sr Nt				1FE	15,167,100	108.4890	16,273,350	15,000,000	15,096,250		(27,963)			4.250	4.032	MS	212,500	637,500	05/01/2009	03/01/2015
199575-AR-2	Columbus Southern Power Sr Nt Ser C				1FE	3,122,550	104.6910	3,140,739	3,000,000	3,018,664		(15,191)			5.500	4.944	MS	55,000	165,000	11/20/2003	03/01/2013
199575-AW-1	Columbus Southern Power Sr Nt				1FE	9,977,400	117.6180	11,761,780	10,000,000	9,983,886		2,030			6.050	6.081	MN	100,833	605,000	05/13/2008	05/01/2018
20029P-AG-4	Comcast Cable Com Corp Nt				2FE	2,371,920	129.0620	2,581,230	2,000,000	2,158,615		(23,751)			8.875	7.064	MN	29,583	177,500	09/02/1998	05/01/2017
20030N-AE-1	Comcast Corp Co Gtd Nt				2FE	3,840,009	107.7550	4,248,788	3,943,000	3,895,524		21,310			5.300	5.936	JJ	96,363	208,979	04/07/2009	01/15/2014
20030N-AG-6	Comcast Corp Co Gtd Nt				2FE	3,422,963	110.7480	3,710,041	3,350,000	3,400,625		(10,032)			4.950	4.571	JD	7,370	165,825	09/02/2009	06/15/2016
20030N-AJ-0	Comcast Corp Co Gtd Nt				2FE	16,614,830	113.7730	17,376,520	15,273,000	16,145,213		(203,191)			5.850	4.235	MN	114,166	893,471	08/17/2009	11/15/2015
20030N-AK-7	Comcast Corp Sr Nt				2FE	9,923,985	120.5390	11,451,158	9,500,000	9,916,917		(6,883)			6.500	6.147	MN	78,903	617,500	12/15/2010	11/15/2035
20030N-AZ-4	Comcast Corp Co Gtd Nt				2FE	3,158,850	116.0090	3,480,270	3,000,000	3,128,301		(13,785)			5.700	5.009	JJ	85,500	171,000	09/02/2009	07/01/2019
20030N-BB-6	Comcast Corp Sr Nt				2FE	14,948,460	124.3060	18,645,930	15,000,000	14,949,577		623			6.400	6.426	MS	320,000	960,000	02/24/2010	03/01/2040
202795-HE-3	Commonwealth Edison Co 1st Mtg Bd Ser 98				2FE	15,967,652	101.0730	15,841,203	15,673,000	15,687,626		(70,044)			6.150	5.678	MS	283,812	963,890	08/07/2007	03/15/2012
207597-CZ-6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1FE	4,369,755	140.5610	4,968,835	3,535,000	4,156,867		(31,955)			7.875	5.893	AO	69,595	278,381	11/13/2003	10/01/2024
207597-EE-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	14,298,840	116.7080	16,339,162	14,000,000	14,233,948		(26,921)			5.500	5.213	FA	320,833	770,000	06/15/2009	02/01/2019
20825C-AN-4	Conocophillips Co Gtd Nt				1FE	4,345,550	116.4110	5,820,570	5,000,000	4,515,921		58,227			5.200	7.117	MN	33,222	260,000	11/05/2008	05/15/2018
20825C-AQ-7	Conocophillips Nt				1FE	9,856,000	138.3270	13,832,670	10,000,000	9,860,920		1,817			6.500	6.611	FA	270,833	650,000	01/29/2009	02/01/2039
20825C-AR-5	Conocophillips Nt				1FE	47,011,655	120.5000	55,911,954	46,400,000	46,878,025		(54,580)			5.750	5.570	FA	1,111,667	2,668,000	05/14/2009	02/01/2019
20825C-AS-3	ConocoPhillips-Can Nt				1FE	10,107,700	108.0020	10,800,190	10,000,000	10,048,314		(21,644)			4.750	4.504	FA	197,917	475,000	02/27/2009	02/01/2014
21036C-AN-7	Constellation Brands Non Ext Term Ln B (				3FE	147,198	99.5740	146,571	147,198	147,198					1.770	6.719	MON	224	2,635	10/01/2007	06/05/2013
21036C-AN-7	Constellation Brands Non Ext Term Ln B (				3FE	590,415	99.5740	587,900	590,415	590,415					2.027	1.830	MJSD	1,031	2,798	09/01/2011	06/05/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
21036C-AQ-0	Constellation Brands Extended Term Ln B				3FE	363,887	99.8750	363,432	363,887	363,887					3.020	3.019	MON	946	11,125	01/25/2010	06/05/2015
21036P-AF-5	Constellation Brands Inc Co Gtd Nt				3FE	2,543,750	110.0000	2,750,000	2,500,000	2,536,103		(5,381)			7.250	6.923	MN	23,160	181,250	06/29/2010	05/15/2017
220027-AG-1	Corporate Property Investors Nt				1FE	1,473,675	118.1540	1,772,303	1,500,000	1,490,635		1,807			7.875	8.053	MS	34,781	118,125	04/09/1996	03/15/2016
22238H-GQ-7	Countrywide Financial Corp Gtd MT Nt	LS			1FE	8,396,190	100.2100	9,018,936	9,000,000	8,937,120		138,530			5.800	7.479	JD	34,800	522,000	08/07/2007	06/07/2012
224044-BE-6	Cox Communications Inc Nt				2FE	23,232,400	104.7050	23,035,166	22,000,000	22,226,335		(288,158)			7.125	5.698	AO	391,875	1,567,500	08/14/2008	10/01/2012
224044-BS-5	Cox Communications Inc Sr Nt				2FE	15,845,097	116.4530	15,721,088	13,500,000	15,523,038		(276,262)			6.250	3.608	JD	70,313	843,750	11/08/2010	06/01/2018
22541H-CC-4	Credit Suisse New York Sub Nt				1FE	33,790,085	98.6230	31,066,277	31,500,000	33,595,104		(196,851)			6.000	4.733	FA	714,000	1,020,000	04/20/2011	02/15/2018
22541L-AC-7	Credit Suisse First Boston USA Nt				1FE	4,690,340	100.1820	4,758,626	4,750,000	4,749,694		7,896			6.500	6.675	JJ	142,368	308,750	04/03/2002	01/15/2012
22546Q-AD-9	Credit Suisse NY Sub Nt				1FE	13,986,640	94.3170	13,204,310	14,000,000	13,988,728		1,090			5.400	5.412	JJ	350,700	756,000	01/11/2010	01/14/2020
2254C0-TC-1	Credit Suisse New York Sr Nt				1FE	15,976,880	102.5810	16,412,912	16,000,000	15,993,232		4,654			5.000	5.032	MN	102,222	800,000	05/19/2008	05/15/2013
22942G-AH-2	Cablevision (CSC Holdings) Incremental T				2FE	20,176,654	97.7190	19,870,446	20,334,312	20,240,526		60,710			2.044	2.130	MON	19,377	568,193	01/11/2011	03/29/2016
22942G-AK-5	Cablevision (CSC Holdings) Incremental T				2FE	15,712,040	97.3500	15,295,671	15,712,040	15,712,040					2.044	3.169	MON	14,972	423,841	12/15/2008	03/29/2016
229899-AA-7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N			1	1FE	15,985,600	99.3690	15,898,960	16,000,000	15,991,613		1,372			5.750	5.762	FA	347,556	920,000	02/12/2007	02/15/2017
231021-AJ-5	Cummins Engine Co Deb				1FE	2,712,848	127.0460	3,811,386	3,000,000	2,732,293		6,255			7.125	8.070	MS	71,250	213,750	12/18/2008	03/01/2028
232820-AG-5	Cytec Inds Inc Sr Nt				2FE	33,807,144	109.2850	33,273,882	30,447,000	33,045,733		(632,230)			6.000	3.547	AO	456,705	1,826,820	01/25/2011	10/01/2015
232820-AH-3	Cytec Inds Inc Sr Nt				2FE	42,098,958	119.6240	41,030,861	34,300,000	41,137,398		(940,800)			8.950	4.785	JJ	1,534,925	2,139,050	03/23/2011	07/01/2017
23311R-AB-2	DCP Midstream Nt				2FE	19,044,180	112.8280	20,309,076	18,000,000	18,464,461		(215,632)			9.700	8.216	JD	145,500	1,746,000	01/28/2009	12/01/2013
23311R-AC-0	DCP Midstream Sr Nt				2FE	9,842,200	130.3590	13,035,890	10,000,000	9,873,818		11,494			9.750	10.000	MS	287,083	975,000	02/19/2009	03/15/2019
23311R-AD-8	DCP Midstream Sr Nt				2FE	9,989,200	107.0190	10,701,870	10,000,000	9,990,821		869			5.350	5.364	MS	157,528	535,000	03/08/2010	03/15/2020
233835-AT-4	DaimlerChrysler NA Hldg Nt				1	9,026,810	100.1860	9,016,758	9,000,000	9,000,151		(3,753)			7.300	7.256	JJ	302,950	657,000	03/18/2002	01/15/2012
239753-BG-0	Target Corp Sr Nt				1FE	5,000,000	143.4550	7,172,730	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991	06/15/2021
239753-BK-1	Target Corp Sr Nt				1FE	1,260,950	100.2430	1,002,432	1,000,000	1,001,439		(36,509)			8.600	4.810	JJ	39,656	86,000	07/23/2003	01/15/2012
242370-AA-2	Dean Foods Co Sr Nt	LS			4FE	10,880,291	98.7500	11,403,650	11,548,000	11,046,756		90,883			7.000	8.192	JD	67,363	808,360	02/16/2010	06/01/2016
244199-BC-8	Deere & Co Nt				1FE	3,978,240	112.0340	4,481,376	4,000,000	3,982,261		1,868			4.375	4.443	AO	36,458	175,000	10/13/2009	10/16/2019
24422E-RK-7	Deere /John/ Cap Corp Sr Nt				1FE	14,990,600	101.0840	15,162,600	15,000,000	14,990,853		253			1.250	1.271	JD	15,104		11/29/2011	12/02/2014
24422E-RL-5	Deere /John/ Cap Corp Sr Nt				1FE	34,960,450	101.4950	35,523,355	35,000,000	34,960,819		369			2.000	2.023	JJ	56,389		11/29/2011	01/13/2017
24702R-AJ-0	Dell Inc Sr Nt				1FE	10,475,400	117.4320	11,743,240	10,000,000	10,383,594		(41,089)			5.875	5.247	JD	26,111	587,500	08/28/2009	06/15/2019
24736C-AG-9	Delta Airlines XO Equip TL Nt 1				3FE	735,032	95.0000	698,280	735,032	735,032					3.869	8.970	MJSD	237	28,358	10/11/2006	04/30/2012
25179M-AG-8	Devon Energy Corp Sr Nt				2FE	10,975,140	109.0380	11,994,191	11,000,000	10,989,119		4,903			5.625	5.677	JJ	285,313	618,750	01/06/2009	01/15/2014
25271C-AK-8	Diamond Offshore Drilling Inc Nt				2FE	19,123,740	116.1140	20,900,430	18,000,000	18,971,428		(107,257)			5.875	4.987	MN	176,250	1,057,500	07/15/2010	05/01/2019
252747-AD-2	Diamond Shamrock Inc Deb				2FE	4,264,314	119.6510	4,786,036	4,000,000	4,098,543		(24,754)			8.750	7.906	JD	15,556	350,000	07/01/2004	06/15/2015
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt				2FE	24,981,322	104.0870	26,021,750	25,000,000	24,987,885		3,505			3.550	3.566	MS	261,319	887,500	06/02/2010	03/15/2015
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt				2FE	9,507,663	107.7810	10,239,233	9,500,000	9,506,674		(667)			5.200	5.189	MS	145,456	364,000	08/04/2011	03/15/2020
25459H-AU-9	DirectTV Holdings/Fin Gtd Nt				2FE	47,662,650	112.5620	50,652,900	45,000,000	47,270,619		(233,600)			5.875	5.079	AO	660,938	2,643,750	04/16/2010	10/01/2019
25468P-CK-0	Disney Walt Co Nt				1FE	10,295,900	120.5730	12,057,310	10,000,000	10,231,300		(25,930)			5.500	5.112	MS	161,944	550,000	05/14/2009	03/15/2019
25468P-CR-5	Disney Walt Co Sr Nt				1FE	6,833,890	103.1590	7,221,158	7,000,000	6,834,091		201			4.125	4.266	JD	23,260		12/01/2011	12/01/2041
25470D-AB-5	Discovery Communications Co Gtd Nt				2FE	36,981,340	105.1740	38,914,417	37,000,000	36,986,811		3,543			3.700	3.711	JD	114,083	1,369,000	05/26/2010	06/01/2015
25470D-AD-1	Discovery Communications Co Gtd Nt				2FE	55,570,760	120.4600	62,638,992	52,000,000	55,542,011		(28,749)			6.350	5.855	JD	275,167	3,302,000	05/20/2011	06/01/2040
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd			2	2FE	25,867,109	107.4060	27,782,919	25,867,109	25,867,109					5.660	5.582	MAR	1,102,126	1,464,078	05/10/2005	03/31/2030
25746U-AJ-8	Dominion Resources Inc Nt				2FE	3,992,600	102.6280	4,105,132	4,000,000	3,999,517		928			6.250	6.275	JD	694	250,000	06/24/2002	06/30/2012
257867-AT-8	Donnelley R R & Sons Co Nt	LS			3FE	22,306,875	93.0000	23,017,500	24,750,000	22,393,844		86,969			6.125	8.478	JJ	699,016		11/02/2011	01/15/2017
257867-AV-3	Donnelley R R & Sons Co Sr Nt				3FE	4,950,000	100.1250	5,006,250	5,000,000	4,952,726		2,726			8.600	8.852	FA	162,444		09/21/2011	08/15/2016
257867-AX-9	Donnelley R R & Sons Co Sr Nt				3FE	9,845,000	97.0000	10,185,000	10,500,000	9,863,370		18,370			7.250	8.491	MN	97,271	346,792	10/25/2011	05/15/2018
260543-CC-5	Dow Chemical Co Sr Nt			1	2FE	39,505,659	103.9440	40,895,688	39,344,000	39,505,187		(1,426)			4.250	4.192	MN	213,660	1,494,810	08/08/2011	08/15/2020
26138E-AH-2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	51,222,938	124.6400	61,235,485	49,130,000	50,685,592		(195,030)			6.820	6.208	MN	558,444	3,350,666	01/19/2009	05/01/2018
264399-EM-4	Duke Energy Corp 1st Mtg Bd				1FE	5,153,600	113.8210	5,691,050	5,000,000	5,095,837		(22,850)			5.300	4.736	AO	66,250	265,000	05/07/2009	10/01/2015
26439R-AK-2	Duke Cap Corp Sr Nt				2FE	11,122,700	117.6050	11,760,500	10,000,000	11,091,629		(27,518)			6.750	5.822	FA	255,000	675,000	11/02/2010	02/15/2032
26442C-AF-1	Duke Energy Corporation 1st Mtg Bd				1FE	3,203,290	108.7470	3,262,395	3,000,000	3,084,190		(42,424)			5.750	4.174	MN	22,042	172,500	01/26/2009	11/15/2013
26442C-AM-6	Duke Energy Corporation 1st Mtg Bd				1FE	14,974,650	104.6250	15,693,675	15,000,000	14,974,683		33			4.250	4.260	JD	40,729		12/05/2011	12/15/2041
26483E-AE-0	Dun & Bradstreet Corp Nt				1FE	17,936,460	102.7180	18,489,204	18,000,000	17,949,711		12,015			2.875	2.952	MN	66,125	504,563	11/17/2010	11/15/2015
26875P-AA-9	EOG Resources Sr Nt				1FE	5,836,055	119.3490	6,802,893	5,700,000	5,798,811		(14,364)			5.875	5.516	MS	98,602	334,875	04/13/2009	09/15/2017
26875P-AB-7	EOG Resources Nt				1FE	3,916,998	108.5500	3,962,086	3,650,000	3,757,825		(58,079)			6.125	4.351	AO	55,891	223,563	02/23/2009	10/01/2013
26875P-AC-5	EOG Resources Nt				1FE	18,039,730	122.9860	20,292,657	16,500,000	17,671,558		(139,283)			6.875	5.597	AO	283,594	1,134,375	04/02/2009	10/01/2018
26875P-AD-3	EOG Resources Nt				1FE	27,056,279	118.1710	30,724,356	26,000,000	26,851,625		(94,948)			5.625	5.081	JD	121,875	1,462,500	10/21/2009	06/01/2019
26882P-AS-1	ERAC USA Finance Co Sr Nt				2FE	5,990,760	109.3660	6,561,954	6,000,000	5,996,406		955			5.600	5.620	MN	56,000	336,000	04/13/2005	05/01/2015
26884A-AQ-6	ERP Operating LP Nt				2FE	966,150	103.7130	1,037,126	1,000,000	991,090		6,681			5.200	5.952	AO	13,000	52,000	12/10/2007	04/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
26884A-AW-3	ERP Operating LP Nt				2FE	2,015,960	102.5390	2,050,788	2,000,000	2,002,913		(3,493)			5.500	5.311	JJ	50,722	110,000	11/08/2007	10/01/2012
26884L-AA-7	EQT Corp Nt				2FE	31,677,080	117.2970	36,948,524	31,500,000	31,644,906		(13,950)			8.125	8.041	JD	213,281	2,559,375	05/12/2009	06/01/2019
277432-AB-6	Eastman Chem Co Deb				2FE	3,971,980	125.6190	5,024,752	4,000,000	3,981,680		924			7.250	7.308	JJ	133,722	290,000	01/11/1994	01/15/2024
277432-AD-2	Eastman Chem Co Deb				2FE	2,046,640	126.8770	2,537,536	2,000,000	2,035,806		(1,260)			7.600	7.401	FA	63,333	152,000	01/06/1999	02/01/2027
277432-AH-3	Eastman Chem Co Sr Nt				2FE	1,997,960	113.8400	2,276,796	2,000,000	1,998,358		163			5.500	5.513	MN	14,056	110,000	10/28/2009	11/15/2019
278058-AK-8	Eaton Corp Deb				1FE	931,340	137.9460	1,379,459	1,000,000	963,003		3,276			8.875	9.581	JD	3,944	88,750	11/20/1990	06/15/2019
278058-AQ-5	Eaton Corp Nt				1FE	10,300,900	129.9650	12,996,520	10,000,000	10,221,095		(10,277)			6.500	6.254	JD	54,167	650,000	08/28/2001	06/01/2025
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10				6*	163,801	1.0000	1,638	163,801	1,638	(162,163)				8.250	0.000	MJSD	563		06/17/2009	04/01/2014
29078E-AC-9	Embarq Corp Nt				2FE	6,610,740	104.0560	6,243,354	6,000,000	6,268,169		(181,748)			6.738	3.473	JD	33,690	404,280	01/28/2010	06/01/2013
291011-AY-0	Emerson Elec Co Sr Nt				1FE	1,235,950	117.0570	1,463,211	1,250,000	1,238,838		1,145			4.875	5.015	AO	12,865	60,938	06/16/2009	10/15/2019
291011-BA-1	Emerson Elec Co Sr Nt				1FE	4,023,440	117.4670	4,698,664	4,000,000	4,018,193		(2,029)			5.000	4.925	AO	42,222	200,000	04/16/2009	04/15/2019
29250R-AC-0	Enbridge Energy Partners LP Sr Nt Ser B				2FE	3,042,460	102.8810	3,353,904	3,260,000	3,178,130		53,471			4.750	6.640	JD	12,904	154,850	04/27/2009	06/01/2013
29250R-AH-9	Enbridge Energy Partners LP Sr Nt				2FE	7,067,040	114.5200	9,161,600	8,000,000	7,334,214		105,963			5.875	7.940	JD	20,889	470,000	04/23/2009	12/15/2016
29250R-AR-7	Enbridge Energy Partners LP Sr Nt				2FE	38,852,460	132.6230	45,091,888	34,000,000	38,075,029		(441,167)			9.875	7.604	MS	1,119,167	3,357,500	04/07/2010	03/01/2019
29250R-AS-5	Enbridge Energy Partners LP Sr Nt				2FE	9,995,900	111.0930	11,109,250	10,000,000	9,996,716		313			5.200	5.205	MS	153,111	520,000	02/25/2010	03/15/2020
29265A-AS-5	Energen Corp MT Nt				2FE	1,926,214	106.5470	2,130,946	2,000,000	1,932,450		2,108			7.125	7.489	FA	53,833	142,500	12/18/2008	02/15/2028
29273R-AB-5	Energy Transfer Partners Co Gtd Nt				2FE	9,523,080	108.0870	10,268,294	9,500,000	9,522,538		(6,714)			5.950	5.863	FA	235,521	565,250	07/02/2009	02/01/2015
29273R-AD-1	Energy Transfer Partners Sr Nt				2FE	18,110,847	102.1670	18,635,279	18,240,000	18,223,032		27,739			5.650	5.815	FA	429,400	1,030,560	11/01/2007	08/01/2012
29273R-AH-2	Energy Transfer Partners Sr Nt				2FE	38,614,370	110.9430	42,158,150	38,000,000	38,435,566		(52,786)			6.700	6.480	JJ	1,273,000	2,546,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt				2FE	7,915,625	122.5150	9,127,368	7,450,000	7,828,976		(36,444)			9.700	8.733	MS	212,780	722,650	03/25/2009	03/15/2019
292845-AE-4	Engelhard Corp Nt				1	995,010	98.8940	988,938	1,000,000	996,131		123			6.950	6.990	JD	5,792	69,500	05/28/1998	06/01/2028
29364D-AN-0	Entergy Arkansas Inc 1st Mtg Bd				1FE	15,550,480	106.0450	16,437,037	15,500,000	15,517,462		(10,317)			5.400	5.325	FA	348,750	837,000	07/15/2008	08/01/2013
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd				2FE	22,499,312	105.6520	25,250,756	23,900,000	23,483,902		242,155			5.250	6.424	FA	522,813	1,254,750	06/28/2007	08/01/2013
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	8,757,610	120.6900	9,655,216	8,000,000	8,744,386		(13,224)			6.875	6.087	MS	183,333	275,000	03/14/2011	03/01/2033
293791-AN-9	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	4,660,100	109.5670	5,478,335	5,000,000	4,817,247		57,399			5.600	7.069	AO	59,111	280,000	02/03/2009	10/15/2014
29379V-AB-9	Enterprise Products Operations Gtd Nt				2FE	2,913,660	104.7020	3,141,063	3,000,000	2,971,621		21,167			5.650	6.452	AO	42,375	169,500	02/10/2009	04/01/2013
29379V-AD-5	Enterprise Products Operations Co Gtd Nt				2FE	6,111,800	115.5140	5,775,720	5,000,000	5,629,883		(287,212)			9.750	3.426	JJ	204,479	487,500	04/14/2010	01/31/2014
29379V-AR-4	Enterprise Products Operations Gtd Nt				2FE	13,970,600	104.8380	14,677,264	14,000,000	13,979,560		5,509			3.700	3.746	JD	43,167	518,000	05/11/2010	06/01/2015
29379V-AT-0	Enterprise Products Operations Co Gtd Nt				2FE	11,918,040	112.0850	13,450,248	12,000,000	11,919,580		1,540			5.950	5.999	FA	297,500	392,700	01/04/2011	02/01/2041
29379V-AU-7	Enterprise Products Operations Co Gtd Nt				2FE	4,235,826	101.8860	4,279,229	4,200,000	4,235,690		(136)			4.050	3.947	FA	60,008		12/02/2011	02/15/2022
29379V-AV-5	Enterprise Products Operations Co Gtd Nt				2FE	19,977,400	108.9490	21,789,740	20,000,000	19,977,400					5.700	5.708	FA	402,167		08/10/2011	02/15/2042
294398-AA-6	EQT Production Co Gtd Sr Nt			2	2	955,336	106.8370	1,012,813	948,000	953,999		(1,337)			7.760	7.293	FA	24,726	36,782	04/28/2011	02/28/2016
294549-AJ-9	Equitable Resources Inc Nt				2FE	4,090,013	102.5070	4,100,272	4,000,000	4,010,588		(11,651)			5.150	4.836	MN	26,322	206,000	01/26/2004	11/15/2012
29455J-AB-3	Equitable Resources Inc MT Nt Tr #00002				2FE	2,000,000	129.1710	2,583,426	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991	09/01/2021
294752-AD-2	Equity One Inc Sr Nt				2FE	4,975,850	104.6470	5,232,365	5,000,000	4,986,170		2,267			6.250	6.315	JJ	144,097	312,500	08/09/2006	01/15/2017
29736R-AC-4	Estee Lauder Cos Sr Sub Nt				1FE	20,232,283	128.5840	25,716,800	20,000,000	20,228,949		(3,933)			6.000	5.916	MN	153,333	1,200,000	04/26/2007	05/15/2037
30161M-AE-3	Exelon Generation Co LLC Sr Nt				2FE	14,053,910	114.8350	14,928,602	13,000,000	13,795,572		(116,796)			6.200	4.963	AO	201,500	806,000	09/16/2009	10/01/2017
30161M-AF-0	Exelon Generation Co LLC Sr Nt				2FE	8,002,100	109.8490	8,787,944	8,000,000	8,001,800		(190)			5.200	5.196	AO	104,000	416,000	09/17/2009	10/01/2019
30161M-AG-8	Exelon Generation Co LLC Sr Nt				2FE	5,181,650	121.8490	6,092,460	5,000,000	5,177,596		(2,455)			6.250	5.986	AO	78,125	312,500	01/08/2010	10/01/2039
30212P-AH-8	Expedia Inc Co Gtd Nt				2FE	40,792,606	100.8430	41,345,712	41,000,000	40,806,868		15,400			5.950	6.020	FA	921,589	1,910,611	04/18/2011	08/15/2020
302508-AQ-9	FMR Corp Bd				1FE	11,014,010	118.4740	11,777,540	9,941,000	10,988,733		(25,276)			7.570	6.548	JD	33,446	752,534	03/15/2011	06/15/2029
302508-BA-3	FMR Corp Nt				1FE	2,998,560	102.5370	3,076,119	3,000,000	2,999,798		164			4.750	4.756	MS	47,500	142,500	02/24/2003	03/01/2013
302567-AA-0	FPL Energy American Wind LLC Sr Nt			2	3FE	6,339,947	103.2930	6,701,237	6,487,600	6,352,313		4,381			6.639	7.023	JUN	228,517	430,712	12/18/2008	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt			2	3FE	6,522,460	107.5780	6,984,483	6,492,483	6,510,060		(1,978)			7.520	7.438	JD	1,356	488,235	12/18/2008	06/30/2019
302570-BC-9	FPL Group Capital Nt				2FE	11,388,100	119.3000	11,930,030	10,000,000	10,870,894		(192,701)			7.875	5.399	JD	35,000	787,500	03/03/2009	12/15/2015
316773-CK-4	Fifth Third Bancorp Sr Nt				2FE	13,913,545	101.4590	13,790,334	13,592,000	13,886,999		(26,546)			3.625	3.053	JJ	213,508		08/08/2011	01/25/2016
32007U-AF-6	First Data Corp Term Ln B1 Nt 4				4FE	543,364	90.0830	491,989	546,149	544,756		477			3.044	3.165	MON	550	25,246	11/24/2010	09/24/2014
32007U-AH-2	First Data Corp Term Ln B3 Nt 4				4FE	126,181	90.0830	113,668	126,181	126,181					3.044	3.134	MON	117	5,833	11/24/2010	09/24/2014
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1				4FE	6,316,804	83.5710	5,279,778	6,317,685	6,316,883		79			4.294	4.292	MON	8,250	191,756	04/13/2011	03/24/2018
337158-AD-1	First Tennessee Bank Sub Bk Nt				2FE	990,610	100.1710	1,001,706	1,000,000	996,610		1,006			5.050	5.172	JJ	23,286	50,500	04/13/2005	01/15/2015
337358-BD-6	First Union Corp Sub Bk Nt				1FE	5,535,716	105.1200	5,255,975	5,000,000	5,506,308		(9,819)			6.550	5.777	AO	69,139	327,500	05/09/2007	10/15/2035
337358-BH-7	First Union Corp Sub Bk Nt				1FE	8,794,340	118.5160	8,296,092	7,000,000	8,481,658		(65,167)			7.574	5.451	FA	220,908	530,180	09/16/2005	08/01/2026
33738K-AA-3	First Union Natl Bank Sub Bk Nt				1FE	3,538,380	113.1650	3,547,723	3,135,000	3,497,128		(7,264)			6.180	5.324	FA	73,192	193,743	05/24/2005	02/15/2036
33812@-AA-5	Fitch Group Inc Sr Nt			2	3	30,000,000	108.6230	32,586,776	30,000,000	30,000,000					5.120	5.120	FA	605,867		08/09/2011	08/09/2021
340711-AT-7	Florida Gas Transmission Co Nt				2FE	23,159,632	109.8380	25,482,416	23,200,000	23,164,074		3,210			5.450	5.473	JJ	583,029	1,250,351	07/08/2010	07/15/2020
341081-FF-9	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	19,950,600	103.1630	20,632,540	20,000,000	19,950,600					4.125	4.139	FA	41,250		12/08/2011	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
341099-CC-1	Florida Power Corp 1st Mtg Bd				1FE	11,180,350	104.4220	11,486,453	11,000,000	11,057,779		(47,377)			4.800	4.332	MS	176,000	528,000	03/20/2009	03/01/2013
35669#-AA-2	Freeport LNG Development LP Sr Nt			2	2FE	22,802,079	112.2850	25,603,403	22,802,079	22,802,079					6.500	6.554	MJSD	4,117	1,482,135	12/19/2005	12/19/2025
359694-D@-2	Fuller H B Co Sr Nt				2	10,000,000	109.1370	10,913,747	10,000,000	10,000,000					5.130	5.130	FA	180,975	513,000	02/24/2010	02/24/2017
36804P-AH-9	Gatx Corp Nt				2FE	7,973,440	106.5120	8,520,960	8,000,000	7,989,581		2,802			5.700	5.744	AO	96,267	456,000	04/11/2005	04/15/2015
369622-SM-8	General Elec Cap Corp Sub Nt				1FE	24,742,750	106.8950	26,189,324	24,500,000	24,727,046		(15,704)			5.300	5.171	FA	504,972	649,250	02/23/2011	02/11/2021
36962G-3A-0	General Elec Cap Corp MT Nt Ser A				1FE	10,267,500	109.3890	10,938,880	10,000,000	10,265,231		(2,269)			6.150	5.947	FA	246,000	307,500	03/30/2011	08/07/2037
36962G-3P-7	General Elec Cap Corp Sr Nt				1FE	51,656,170	105.9590	56,158,111	53,000,000	51,712,489		22,047			5.875	6.060	JJ	1,444,434	1,938,750	03/31/2011	01/14/2038
36962G-XZ-2	General Elec Cap Corp Sr Nt				1FE	3,331,470	117.0940	3,512,823	3,000,000	3,321,354		(8,117)			6.750	5.840	MS	59,625	202,500	09/24/2010	03/15/2032
36962G-ZY-3	General Elec Cap Corp Nt				1FE	20,682,800	104.6260	20,925,240	20,000,000	20,088,939		(81,786)			5.450	5.004	JJ	502,611	1,090,000	05/06/2003	01/15/2013
37033L-FV-3	General Mills Inc MT Nt				2FE	20,943,198	107.2800	20,275,901	18,900,000	19,443,009		(469,912)			8.022	5.285	FA	614,886	1,516,158	04/13/2009	02/05/2013
37048@-AA-2	General Parts Intl Sr Nt			2	3FE	16,200,000	111.9900	18,142,392	16,200,000	16,200,000					7.070	6.570	JJ	572,670	1,169,640	06/28/2007	07/01/2020
373298-BM-9	Georgia-Pacific Group Deb				2FE	1,912,420	116.1840	2,323,682	2,000,000	1,972,954		6,533			7.700	8.157	JD	6,844	154,000	07/11/1996	06/15/2015
373298-BP-2	Georgia-Pacific Group Nt				2FE	4,087,490	120.6470	4,825,880	4,000,000	4,068,628		(2,183)			7.250	7.071	JD	24,167	290,000	02/03/1999	06/01/2028
375558-AR-4	Gilead Sciences Inc Sr Nt				2FE	14,981,250	101.8010	15,270,120	15,000,000	14,981,562		312			2.400	2.444	JD	18,000		12/06/2011	12/01/2014
375558-AT-0	Gilead Sciences Inc Sr Nt				2FE	11,980,320	102.3490	12,281,820	12,000,000	11,980,503		183			3.050	3.086	JD	18,300		12/06/2011	12/01/2016
375558-AU-7	Gilead Sciences Inc Sr Nt			1	2FE	13,967,800	105.8690	14,821,688	14,000,000	13,967,913		113			4.400	4.429	JD	30,800		12/06/2011	12/01/2021
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2				6*	0.0000		1,500,000			37,500		37,500		7.869	0.000	MJSD		6,652	08/10/2006	06/08/2012
377372-AC-1	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	9,822,452	105.8330	10,318,688	9,750,000	9,774,243		(16,745)			4.850	4.661	MN	60,423	472,875	12/18/2008	05/15/2013
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	2,003,710	133.8050	2,676,104	2,000,000	2,003,586		(53)			6.375	6.361	MN	16,292	127,500	05/22/2008	05/15/2038
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B			2	1FE	17,348,920	115.5970	20,054,758	17,348,920	17,348,920					5.750	5.745	MN	153,051	1,001,757	05/06/2005	05/06/2025
38141G-BU-7	Goldman Sachs Group Inc Sr Nt				1FE	5,001,280	100.1320	5,006,600	5,000,000	5,000,007		(172)			6.600	6.596	JJ	152,167	330,000	01/03/2002	01/15/2012
38142#-BF-1	Goldman Sachs MT Nt				1	1,000,000	117.6720	1,176,715	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992	06/17/2022
38142#-CZ-6	Goldman Sachs MT Nt				1	15,433,902	107.7480	21,549,551	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007	07/28/2023
382388-AS-5	Goodrich B F Co Nt				2FE	6,621,230	117.9270	7,842,119	6,650,000	6,635,027		2,786			6.290	6.348	JJ	209,143	418,285	10/04/2006	07/01/2016
382388-AV-8	Goodrich B F Co Sr Nt				2FE	9,575,250	121.6240	12,162,350	10,000,000	9,666,926		35,114			6.125	6.718	MS	204,167	612,500	04/08/2009	03/01/2019
38238Q-AH-9	Goodrich Corp MT Nt Ser A				2FE	5,126,430	131.4040	6,570,210	5,000,000	5,089,870		(3,715)			7.280	7.075	AO	76,844	364,000	02/08/1996	11/07/2025
38238Q-AL-0	Goodrich Corp MT Nt Ser A				2FE	1,004,700	131.7600	1,317,601	1,000,000	1,003,690		(123)			7.100	7.061	MN	9,072	71,000	01/28/1998	11/15/2027
387328-A@-6	Granite Construction Co Sr Nt			2	2	1,151,352	103.6950	1,152,163	1,111,111	1,132,279		(12,233)			6.960	6.362	MN	12,889	77,333	05/14/2001	05/01/2013
39121J-A*-1	Great River Energy 1st Mtg Bd			2	1	15,000,000	115.3620	17,304,322	15,000,000	15,000,000					5.810	5.811	JJ	435,750	871,500	09/02/2009	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd				1FE	13,500,000	108.2030	14,607,405	13,500,000	13,500,000					4.478	4.478	JJ	302,265	418,133	10/19/2010	07/01/2030
39839#-AB-7	Griffith Labs Intl Inc Sr Nt			2	3	8,000,000	95.3520	7,628,180	8,000,000	8,000,000					5.450	5.450	JD	13,322	436,000	12/22/2005	12/20/2015
404122-AJ-2	HCA Inc Term Ln B2 Nt 1				3FE	4,871,310	94.7190	4,622,755	4,880,504	4,873,368		285			3.619	3.586	MJSD	1,472	180,353	04/06/2010	03/31/2017
404122-AL-7	HCA Inc Term Ln B3 Nt 1				3FE	1,992,977	94.3330	1,919,749	2,035,071	2,008,223		(6,648)			3.510	9.032	MON	595	68,194	08/30/2007	05/01/2018
40426W-AU-5	HRPT Properties Tr Sr Nt			1	2FE	13,744,500	105.1730	13,146,675	12,500,000	13,654,464		(90,036)			6.250	4.167	JD	34,722	390,625	07/20/2011	12/15/2016
4042Q1-AE-7	HSBC Bank USA Sub Bk Nt				1FE	34,878,750	92.7940	31,549,824	34,000,000	34,794,075		(74,673)			4.875	4.541	FA	584,729	1,657,500	11/04/2010	08/24/2020
406216-AX-9	Halliburton Co Nt				1FE	26,016,060	122.8680	31,945,706	26,000,000	26,013,040		(1,319)			6.150	6.142	MS	470,817	1,599,000	03/18/2009	09/15/2019
40624@-AG-5	Hallmark Cards Inc Nt				2	5,080,350	110.3270	5,516,345	5,000,000	5,045,379		(9,546)			7.780	7.510	JD	19,450	391,500	10/11/2007	12/13/2015
41242*-AB-8	Hardwood Funding LLC Sr Nt				2	14,412,450	103.8360	15,575,395	15,000,000	14,869,056		85,512			4.950	5.593	JD	49,500	742,500	11/21/2005	06/07/2013
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				2FE	19,475,879	116.8660	20,048,397	17,155,000	19,358,967		(116,912)			6.800	4.482	JD	51,846	923,270	11/10/2011	06/15/2018
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt				2FE	18,902,120	103.5910	19,682,328	19,000,000	18,916,151		14,031			3.875	3.990	MS	216,785	390,622	04/11/2011	03/15/2016
413875-AE-5	Harris Corp Deb				2FE	4,001,120	129.1710	5,166,852	4,000,000	4,001,183		(55)			7.000	6.996	JJ	129,111	280,000	02/05/1999	01/15/2026
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt				2	10,000,000	105.5300	10,552,977	10,000,000	10,000,000					4.410	4.410	MS	118,825	220,500	03/24/2011	03/24/2016
419870-AX-1	Hawaiian Electric Inds MT Nt Ser C				2FE	8,547,157	110.8450	8,867,592	8,000,000	8,147,929		(57,298)			6.510	5.658	AO	117,180	520,800	12/21/2005	05/05/2014
42210*-AX-6	H E Butt Grocery Co Sr Nt				1	5,000,000	108.1820	5,409,114	5,000,000	5,000,000					6.870	6.870	AO	85,875	343,500	07/29/1998	10/01/2013
42251#-AA-2	HEB Grocery Company Sr Nt				1	12,155,604	115.6990	13,883,827	12,000,000	12,079,430		(12,052)			5.700	5.559	JJ	342,000	684,000	07/15/2004	07/01/2017
423012-A@-2	Heineken NV Sr Nt				2	25,000,000	117.7140	29,428,613	25,000,000	25,000,000					6.340	6.340	FA	598,778	1,585,000	08/15/2008	08/15/2018
42346#-AE-1	Helmerich & Payne Inc Sr Nt			2	2	10,177,000	109.0500	10,905,006	10,000,000	10,101,257		(36,866)			6.100	5.658	JJ	271,111	610,000	11/12/2009	07/21/2016
427866-AR-9	Hershey Foods Corp Sr Nt				1FE	8,985,510	111.8610	10,067,499	9,000,000	8,986,667		1,110			4.125	4.145	JD	30,938	358,875	12/08/2010	12/01/2020
42809H-AA-5	Hess Corp Sr Nt				2FE	15,132,390	110.9980	16,649,760	15,000,000	15,061,376		(26,155)			7.000	6.789	FA	396,667	1,050,000	01/30/2009	02/15/2014
42809H-AB-3	Hess Corp Sr Nt				2FE	23,241,610	128.3660	29,524,249	23,000,000	23,190,089		(19,466)			8.125	7.970	FA	705,972	1,868,750	01/30/2009	02/15/2019
428236-AV-5	Hewlett-Packard Co Sr Nt				1FE	10,232,300	105.6060	10,560,570	10,000,000	10,115,569		(44,505)			4.750	4.242	JD	38,264	475,000	04/08/2009	06/02/2014
431282-AF-9	Highwoods Realty Ltd Sr Nt				2FE	1,992,780	112.6170	2,252,342	2,000,000	1,996,540		417			7.500	7.535	AO	31,667	150,000	04/15/1998	04/15/2018
438516-AC-0	Honeywell International Inc Deb				1FE	5,614,800	130.4620	7,175,410	5,500,000	5,545,806		(8,544)			9.500	9.259	JD	43,542	522,500	03/23/2000	06/01/2016
438516-AR-7	Honeywell International Inc Sr Nt				1FE	13,156,952	123.8000	16,712,987	13,500,000	13,182,544		5,819			5.700	5.883	MS	226,575	769,500	05/14/2007	03/15/2036
438516-AY-2	Honeywell International Inc Sr Nt				1FE	10,970,960	106.6920	11,736,065	11,000,000	10,986,928		5,797			3.875	3.934	FA	161,028	426,250	02/17/2009	02/15/2014
438516-AZ-9	Honeywell International Inc Sr Nt				1FE	15,324,111	116.3890	17,916,938	15,394,000	15,340,230		6,133			5.000	5.059	FA	290,776	769,700	06/05/2009	02/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
44569*-BC-4	Hunt Oil Co Sr Nt				2	6,103,442	100.5510	6,033,081	6,000,000	6,003,230		(13,374)			4.730	4.497	MS	74,103	283,800	03/27/2003	03/27/2012
446150-AG-9	Huntington Bancshares Sub Bk Nt				2FE	27,989,092	113.3330	27,602,301	24,355,000	27,817,725		(171,367)			7.000	5.010	JD	75,771	1,577,701	08/08/2011	12/15/2020
449669-AK-6	IMC Global Inc Sr Nt				2FE	19,665,227	123.0940	22,390,780	18,190,000	19,590,177		(49,171)			7.300	6.515	JJ	612,296	1,327,870	12/21/2010	01/15/2028
449669-CD-0	IMC Global Inc Sr Nt				2FE	14,994,562	119.3840	15,997,429	13,400,000	14,701,946		(160,319)			7.375	5.586	FA	411,771	988,250	08/05/2010	08/01/2018
454750-AC-7	Indiana Gas Co MT Nt Ser E				1FE	10,844,800	124.7000	12,469,950	10,000,000	10,632,782		(30,052)			6.530	5.846	MS	192,272	653,000	05/08/2003	06/27/2025
454750-AD-5	Indiana Gas Co MT Nt				1FE	1,105,440	106.9610	1,069,611	1,000,000	1,020,861		(13,540)			6.690	5.173	MS	19,698	66,900	09/16/2004	06/10/2013
454750-AL-7	Indiana Gas Co MT Nt Ser F				1FE	5,498,650	116.2300	5,811,510	5,000,000	5,391,611		(14,875)			6.340	5.592	MS	93,339	317,000	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				1FE	4,023,560	128.9440	5,157,744	4,000,000	4,018,241		(497)			7.080	7.035	MS	83,387	283,200	02/23/2001	10/05/2029
454889-AN-6	Indiana Michigan Power Company Sr Nt Ser				2FE	28,687,350	122.9990	30,749,850	25,000,000	28,045,860		(343,542)			7.000	4.967	MS	515,278	1,750,000	02/08/2010	03/15/2019
45822P-A*-6	Integrys Energy Group Sr Nt				2	20,000,000	111.4520	22,290,330	20,000,000	20,000,000					7.270	7.270	JD	121,167	1,454,000	06/11/2009	06/01/2014
459200-GJ-4	International Bus Machs Corp Sr Nt				1FE	24,346,502	121.0880	28,049,966	23,165,000	24,017,662		(126,688)			5.700	4.951	MS	392,454	1,320,405	05/11/2009	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	11,864,464	134.1960	13,788,629	10,275,000	11,479,838		(142,665)			7.625	5.529	AO	165,399	783,469	03/17/2009	10/15/2018
45957@-AE-6	International Group Gtd Sr Nt Ser B			2	3FE	5,500,000	104.7210	5,759,642	5,500,000	5,500,000					5.980	5.980	AO	56,644	331,650	10/29/2004	10/29/2016
46051M-AA-0	International Transmission Co 1st Mtg Bd				1FE	2,998,080	103.6730	3,110,184	3,000,000	2,999,646		218			4.450	4.458	JJ	61,558	133,500	07/01/2003	07/15/2013
460690-AV-2	Interpublic Group of Cos Inc Sr Nt				2FE	4,893,750	106.2500	5,312,500	5,000,000	4,932,466		20,648			6.250	6.776	MN	39,931	312,500	02/04/2010	11/15/2014
461070-AF-1	Interstate Power & Light Sr Nt				2FE	29,738,700	128.4150	38,524,620	30,000,000	29,803,430		21,772			7.250	7.375	AO	543,750	2,175,000	10/01/2008	10/01/2018
465685-AA-3	ITC Holdings Corp Deb				2FE	7,083,306	104.6410	7,848,045	7,500,000	7,346,412		90,890			5.250	6.668	JJ	181,563	393,750	12/18/2008	07/15/2013
465685-AE-5	ITC Holdings Corp Sr Nt				2FE	21,034,394	116.6750	22,500,754	19,285,000	20,900,186		(138,097)			6.050	4.448	JJ	489,384	704,371	07/18/2011	01/31/2018
465685-AF-2	ITC Holdings Corp Sr Nt				2FE	45,041,650	113.7230	50,214,170	44,155,000	44,928,332		(76,880)			5.500	5.228	JJ	1,119,820	2,428,525	12/02/2010	01/15/2020
46625H-HL-7	JPMorgan Chase & Co Sr Nt				1FE	22,924,020	113.2640	23,785,356	21,000,000	22,632,723		(180,725)			6.300	5.016	AO	249,900	1,323,000	05/07/2010	04/23/2019
46648@-AC-3	J M Huber Corp Sr Nt				3	5,400,400	87.9280	4,396,395	5,000,000	5,286,308		(17,591)			7.390	6.640	AO	62,610	369,500	11/25/2003	10/30/2022
476556-CK-9	Jersey Central Pwr & Lt Co Sr Nt				2FE	14,932,050	108.3250	16,248,810	15,000,000	14,943,255		7,320			4.800	4.869	JD	32,000	720,000	06/17/2010	06/15/2018
476556-CW-3	Jersey Central Pwr & Lt Co Sr Nt				2FE	9,588,800	114.8140	11,481,440	10,000,000	9,699,456		45,250			5.650	6.314	JD	47,083	565,000	06/08/2009	06/01/2017
476556-DA-0	Jersey Central Pwr & Lt Co Sr Nt				2FE	4,993,650	125.5590	6,277,970	5,000,000	4,995,116		509			7.350	7.368	FA	153,125	367,500	01/22/2009	02/01/2019
478160-AF-1	Johnson & Johnson Nt				1FE	1,118,540	144.1750	1,441,748	1,000,000	1,085,543		(4,919)			6.730	5.727	MN	8,599	67,300	11/06/2003	11/15/2023
478366-AR-8	Johnson Controls Inc Sr Nt				2FE	12,450,015	111.8900	12,867,339	11,500,000	12,180,818		(152,834)			5.500	3.901	JJ	291,653	632,500	03/09/2010	01/15/2016
478366-AU-1	Johnson Controls Inc Sr Nt				2FE	31,002,820	111.2330	34,482,261	31,000,000	31,003,422		(351)			5.000	4.998	MS	391,806	1,550,000	03/05/2010	03/30/2020
478366-BA-4	Johnson Controls Inc Sr Nt	LS			2FE	29,342,695	103.2530	30,459,635	29,500,000	29,343,761		1,066			3.750	3.815	JD	89,115		11/29/2011	12/01/2021
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt			2	1	1,200,000	106.4290	1,277,149	1,200,000	1,200,000					6.740	6.740	JD	6,066	80,880	12/04/2001	12/04/2013
48121C-VZ-6	JP Morgan Chase Sub Bk Nt				1FE	9,960,840	107.3000	9,657,027	9,000,000	9,866,997		(93,843)			6.000	4.033	JJ	264,000	270,000	04/20/2011	07/05/2017
48121C-YK-6	JP Morgan Chase Sub Bk Nt				1FE	9,970,740	107.5710	9,681,345	9,000,000	9,853,224		(117,516)			6.000	4.130	AO	135,000	540,000	01/31/2011	10/01/2017
48203R-AD-6	Juniper Networks Inc Sr Nt				2FE	17,586,800	109.3710	19,139,890	17,500,000	17,586,800					5.950	5.914	MS	306,590	555,333	03/16/2011	03/15/2041
482584-AC-3	K Mart Corp Deb			2	6*		66.0000	231,480	350,727						6.000	0.000	JJ			02/04/1994	12/31/2021
484168-AA-7	Kaneb Pipe Line Op Ptnrshp LP Sr Nt				2FE	15,151,448	100.6720	15,100,800	15,000,000	15,003,027		(24,209)			7.750	7.580	FA	439,167	1,162,500	05/25/2004	02/15/2012
484168-AC-3	Kaneb Pipe Line Op Ptnrshp LP Sr Nt				2FE	9,142,148	105.3970	9,907,356	9,400,000	9,309,729		58,651			5.875	6.596	JD	46,021	552,250	05/21/2009	06/01/2013
485134-BK-5	Kansas City Power and Light Nt				2FE	12,000,000	116.5620	13,987,488	12,000,000	12,000,000					6.375	6.375	MS	255,000	765,000	03/06/2008	03/01/2018
485134-BL-3	Kansas City Power and Light 1st Mtg Bd				2FE	22,063,305	125.1760	22,840,919	18,247,000	21,512,992		(377,172)			7.150	4.254	AO	326,165	1,304,661	07/07/2010	04/01/2019
492386-AT-4	Kerr McGee Corp Co Gtd Nt				2FE	13,121,432	125.3390	13,969,020	11,145,000	13,044,056		(47,363)			7.875	6.347	MS	258,425	877,669	04/21/2010	09/15/2031
49326E-EB-5	KeyCorp Sr Nt Ser H				2FE	1,742,790	105.8000	1,851,491	1,750,000	1,747,792		1,495			6.500	6.598	MN	14,851	113,750	05/07/2008	05/14/2013
49326E-ED-1	KeyCorp MT Nt				2FE	12,463,010	103.8460	12,461,520	12,000,000	12,440,628		(22,382)			5.100	4.607	MS	164,900	306,000	05/24/2011	03/24/2021
49327X-AA-8	KeyCorp Sub Bk Nt				2FE	4,184,488	105.2030	4,628,914	4,400,000	4,298,543		23,967			4.950	5.649	MS	64,130	217,800	08/29/2006	09/15/2015
494550-AK-2	Kinder Morgan Energy - LP Nt				2FE	1,990,700	101.1430	2,022,856	2,000,000	1,999,741		1,231			7.125	7.191	MS	41,958	142,500	03/11/2002	03/15/2012
494550-AW-6	Kinder Morgan Energy - LP Sr Nt				2FE	10,030,560	112.9490	11,294,890	10,000,000	10,029,640		(302)			6.950	6.925	JJ	320,472	695,000	02/07/2008	01/15/2038
494550-AY-2	Kinder Morgan Energy - LP Sr Nt				2FE	30,767,290	114.2440	35,415,764	31,000,000	30,838,330		21,113			5.950	6.053	FA	696,811	1,844,500	06/03/2008	02/15/2018
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt			2	2FE	806,036	99.9950	805,995	806,036	806,036					4.811	4.840	MJSD	108	38,778	11/24/2004	12/30/2013
500255-AP-9	Kohls Corp Sr Nt				2FE	2,727,200	119.1520	2,978,808	2,500,000	2,672,986		(24,472)			6.250	4.896	JD	6,944	156,250	09/11/2009	12/15/2017
50075N-AS-3	Kraft Foods Inc Sr Nt				2FE	7,030,660	118.9570	7,732,179	6,500,000	6,898,857		(59,751)			6.500	5.224	FA	164,306	422,500	09/15/2009	08/11/2017
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	41,459,880	117.2160	45,714,318	39,000,000	40,904,410		(260,306)			6.125	5.179	FA	995,313	2,388,750	12/17/2009	02/01/2018
50075N-AZ-7	Kraft Foods Inc Sr Nt				2FE	19,807,200	130.0940	26,018,800	20,000,000	19,811,479		2,289			6.500	6.574	FA	512,778	1,300,000	02/04/2010	02/09/2040
50075N-BA-1	Kraft Foods Inc Sr Nt				2FE	7,070,037	115.3850	8,177,342	7,087,000	7,073,353		1,688			5.375	5.404	FA	149,196	271,088	08/04/2011	02/10/2020
502413-AU-1	L-3 Communications Corp Sr Sub Nt			1	3FE	4,590,000	102.5000	4,612,500	4,500,000	4,546,301		(23,931)			6.375	5.760	AO	60,563	286,875	02/09/2010	10/15/2013
502413-AY-3	L-3 Communications Corp Gtd Nt				2FE	21,222,720	101.4420	21,302,820	21,000,000	21,197,608		(16,416)			5.200	5.052	AO	230,533	936,000	10/20/2011	10/15/2019
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	6,418,490	99.1060	6,441,877	6,500,000	6,420,118		1,628			4.950	5.120	FA	121,550		10/18/2011	02/15/2021
50540R-AF-9	Laboratory Corp of America Sr Nt				2FE	10,127,168	111.3250	10,397,718	9,340,000	9,895,297		(127,243)			5.625	3.985	JD	23,350	525,375	02/23/2010	12/15/2015
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B				3FE	1,480,415	96.0000	1,421,198	1,480,415	1,480,415					2.760	2.980	MON	567	46,938	12/31/2008	11/23/2016
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B				3FE	6,047,441	95.7500	6,114,560	6,385,963	6,162,238		(1,958)			2.869	4.784	FMAN	17,810	202,504	12/31/2008	11/23/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
518439-AA-2	Estee Lauder Cos Sr Nt				1FE	7,286,930	100.1360	7,009,520	7,000,000	7,001,456		(37,577)			6.000	5.440	JJ	193,667	420,000	07/23/2002	01/15/2012
524660-AS-6	Leggett & Platt Inc Nt				2FE	1,473,240	103.6990	1,555,482	1,500,000	1,495,089		3,722			4.700	4.974	AO	17,625	70,500	04/14/2005	04/01/2013
524660-AV-9	Leggett & Platt Inc Nt	LS			2FE	8,923,860	107.9100	9,711,882	9,000,000	8,967,952		7,866			5.000	5.109	FA	170,000	450,000	08/09/2005	08/15/2015
532457-AM-0	Eli Lilly & Co Nt				1FE	17,084,179	138.4860	19,850,569	14,334,000	16,404,169		(101,435)			7.125	5.581	JD	85,108	1,021,298	01/30/2004	06/01/2025
53354#-AC-1	Lincoln Electric Holdings Sr Nt				1	15,778,426	100.8740	16,139,848	16,000,000	15,994,089		29,331			6.360	6.556	MS	308,107	1,017,600	03/12/2002	03/12/2012
538021-AK-2	Litton Inds Inc Deb				2FE	3,157,542	115.7150	3,471,444	3,000,000	3,087,914		(11,127)			6.750	6.180	AO	42,750	202,500	05/25/2004	04/15/2018
539830-AT-6	Lockheed Martin Corp Sr Nt				1FE	26,462,043	106.3660	26,458,418	24,875,000	26,444,275		(17,767)			4.250	3.332	MN	135,085		11/21/2011	11/15/2019
539830-AY-5	Lockheed Martin Corp Sr Nt				1FE	11,967,600	99.4800	11,937,576	12,000,000	11,968,474		874			3.350	3.382	MS	125,067		09/06/2011	09/15/2021
543859-AL-6	Loral Corp Deb				1FE	985,140	130.2820	1,302,822	1,000,000	989,502		431			7.625	7.752	JD	3,389	76,250	09/28/1995	06/15/2025
54401P-A#-3	Lord Corp Sr Nt		0		2	28,000,000	104.8080	30,151,275	28,767,974	28,767,974				(938,882)	4.763	4.763	JJ	643,174	1,432,706	07/12/2006	07/12/2016
544152-AA-9	Lorillard Tobacco Co Sr Nt				2FE	35,153,040	119.1200	38,118,336	32,000,000	34,665,945		(267,196)			8.125	6.690	JD	57,778	2,600,000	02/09/2010	06/23/2019
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt	LS			2FE	5,207,280	111.7440	5,363,702	4,800,000	5,182,498		(24,782)			6.875	5.662	MN	55,000	330,000	04/13/2011	05/01/2020
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt				2FE	30,390,442	115.0840	30,387,825	26,405,000	30,363,248		(27,194)			8.125	6.912	MN	357,568	1,072,703	05/24/2011	05/01/2040
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt				2FE	5,019,850	101.1480	5,057,415	5,000,000	5,018,365		(1,485)			3.500	3.413	FA	71,458		08/02/2011	08/04/2016
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt				2	8,000,000	104.5740	8,365,932	8,000,000	8,000,000					6.070	6.070	JD	18,884	525,600	02/01/2011	12/17/2013
546268-AF-0	Louisiana Land & Expl Co Deb				1FE	8,723,470	108.2030	9,197,289	8,500,000	8,528,873		(20,742)			7.625	7.343	AO	136,826	648,125	07/27/1999	04/15/2013
546268-AG-8	Louisiana Land & Expl Co Deb				1FE	2,000,000	135.2850	2,705,698	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993	12/01/2023
54866N-BJ-7	Lowes Cos Inc MT Nt Ser B				1FE	3,093,949	131.6370	4,186,069	3,180,000	3,102,681		1,037			7.110	7.323	MS	75,366	226,098	11/07/2000	05/15/2037
552078-BB-2	Lyondell Chemical Co Sr Nt			1	3FE	2,023,424	109.2500	3,059,752	2,800,688	2,023,535					11.000	17.614	FA	128,365	315,077	04/30/2010	05/01/2018
55259P-AE-6	M&I Marshall & Ilsley Bank Sub Bk Nt				1FE	4,990,600	105.5550	5,277,755	5,000,000	4,996,229		979			4.850	4.874	JD	10,104	242,500	06/13/2005	06/16/2015
55907R-AA-6	Magellan Midstream Partn Sr Nt				2FE	10,467,000	104.8100	10,481,010	10,000,000	10,463,283		(3,717)			4.250	3.646	FA	177,083		11/22/2011	02/01/2021
563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1				3FE	2,064,625	98.5400	2,044,705	2,075,000	2,065,454		829			4.250	4.338	MON	4,654	62,956	05/31/2011	11/13/2017
564759-NH-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	7,167,638	99.0050	7,177,870	7,250,000	7,230,877		14,879			1.872	5.759	JAJO	33,932	131,926	02/12/2007	04/01/2013
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	10,792,087	97.4780	10,452,545	10,723,000	10,755,108		(7,017)			5.585	5.500	JD	4,991	598,880	12/28/2005	12/28/2015
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	3,500,000	94.0630	3,292,195	3,500,000	3,500,000					5.629	5.629	JD	16,418	197,015	11/28/2006	12/01/2021
565849-AD-8	Marathon Oil Corp Sr Nt				2FE	5,102,500	116.3520	5,817,575	5,000,000	5,068,718		(9,832)			6.000	5.716	AO	75,000	300,000	04/10/2008	10/01/2017
565849-AF-3	Marathon Oil Corp Nt				2FE	16,858,601	117.0670	19,081,937	16,300,000	16,728,229		(56,682)			5.900	5.396	MS	283,167	961,700	08/04/2009	03/15/2018
573275-AN-4	Martin Marietta Corp Deb				1FE	1,883,800	107.3260	2,146,522	2,000,000	1,985,644		10,203			7.375	7.973	AO	31,139	147,500	03/29/1994	04/15/2013
574599-AN-6	Masco Corp Deb				3FE	993,750	104.1130	1,041,132	1,000,000	999,110		500			7.125	7.184	FA	26,917	71,250	08/17/1993	08/15/2013
577081-AS-1	Mattel Inc Nt				2FE	4,989,750	105.0690	5,253,445	5,000,000	4,997,303		2,107			5.625	5.672	MS	82,813	281,250	03/04/2008	03/15/2013
577778-AT-0	May Dept Stores Co Amortiz Deb			2	2FE	585,618	110.9300	526,918	475,000	518,830		(3,596)			9.500	7.078	AO	9,526	45,125	12/20/1993	04/15/2021
577778-BC-6	May Dept Stores Co Deb			1	2FE	2,192,820	105.5950	2,111,902	2,000,000	2,058,204		(13,619)			8.125	7.198	FA	61,389	162,500	02/05/1996	08/15/2015
579780-AF-4	McCormick & Co Inc Sr Nt				1FE	11,995,200	120.5580	14,466,924	12,000,000	11,996,974		415			5.750	5.755	JD	30,667	690,000	12/04/2007	12/15/2017
579780-AG-2	McCormick & Co Inc MT Nt				1FE	12,975,820	107.0690	13,918,905	13,000,000	12,991,220		4,914			5.250	5.293	MS	227,500	682,500	08/26/2008	09/01/2013
58047P-A@-6	MCG Capital Corp Sr Nt				3	2,092,057	102.0000	5,334,746	5,230,144	2,092,057					8.960	31.143	AO	114,552	468,621	10/03/2007	10/03/2012
580645-AD-1	McGraw-Hill Cos Sr Nt				1FE	2,198,042	103.9750	2,287,441	2,200,000	2,199,745		494			5.375	5.399	FA	44,672	118,250	10/30/2007	11/15/2012
580645-AE-9	McGraw-Hill Cos Sr Nt				1FE	2,109,820	108.8160	2,176,318	2,000,000	2,086,328		(12,326)			5.900	5.042	AO	24,911	118,000	01/12/2010	11/15/2017
580645-AF-6	McGraw-Hill Cos Sr Nt				1FE	2,854,710	106.2950	3,188,862	3,000,000	2,859,240		1,916			6.550	6.943	MN	25,108	196,500	09/17/2009	11/15/2037
581557-AM-7	McKesson Corp Deb				1FE	1,143,051	141.6140	1,416,144	1,000,000	1,116,027		(4,406)			7.650	6.440	MS	25,500	76,500	07/01/2004	03/01/2027
58155Q-AD-5	McKesson Corp Sr Nt				1FE	4,486,185	113.2940	5,098,248	4,500,000	4,487,116		931			4.750	4.789	MS	71,250	108,657	02/23/2011	03/01/2021
58405U-AD-4	Medco Health Solutions Inc Sr Nt				2FE	40,240,235	116.5590	40,381,935	34,645,000	39,250,387		(627,738)			7.125	4.632	MS	726,823	2,468,456	07/21/2010	03/15/2018
585055-AN-6	Medtronic Inc Sr Nt				1FE	5,665,464	119.0440	6,666,475	5,600,000	5,651,109		(5,650)			5.600	5.445	MS	92,338	313,600	04/08/2009	03/15/2019
585055-AQ-9	Medtronic Inc Sr Nt				1FE	9,008,480	137.8030	11,024,272	8,000,000	8,973,997		(14,949)			6.500	5.621	MS	153,111	520,000	07/17/2009	03/15/2039
58526#-AA-7	Meijer Fin Inc 1st Mtg Bd Ser A-1			2	1	304,767	102.5350	312,493	304,767	304,767					8.040	8.040	JD	2,042	24,503	05/25/2000	06/01/2012
58526#-AE-9	Meijer Fin Inc 1st Mtg Bd Ser A-2			2	1	276,732	102.5350	284,273	277,244	277,199		27			8.040	8.067	JD	1,858	22,290	05/25/2000	06/01/2012
58526#-AJ-8	Meijer Fin Inc 1st Mtg Bd Ser A-3			2	1	302,495	102.5350	312,493	304,767	304,564		121			8.040	8.150	JD	2,042	24,503	05/25/2000	06/01/2012
58526#-AN-9	Meijer Fin Inc 1st Mtg Bd Ser A-4			2	1	292,594	102.5350	300,553	293,122	293,075		28			8.040	8.066	JD	1,964	23,567	05/25/2000	06/01/2012
58528#-CX-3	Meijer Inc Sr Secd Nt Ser C			2	1	3,060,000	128.5920	3,934,900	3,060,000	3,060,000					7.710	7.710	AO	58,982	235,926	08/02/1995	10/01/2020
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1			2	1	153,963	106.6580	169,320	158,750	157,832		291			6.850	7.286	JD	906	10,874	07/08/1999	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2			2	1	164,882	106.6580	181,319	170,000	169,019		311			6.850	7.285	JD	970	11,645	07/08/1999	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3			2	1	165,477	106.6580	181,985	170,625	169,638		313			6.850	7.286	JD	974	11,688	07/08/1999	06/01/2014
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B	LS			2FE	13,071,988	104.2060	13,963,591	13,400,000	13,334,991		47,491			4.625	5.019	AO	130,836	619,750	06/27/2006	04/15/2013
589331-AN-7	Merck & Co Inc Sr Nt				1FE	16,919,490	117.9270	20,047,590	17,000,000	16,936,232		6,854			5.000	5.061	JD	2,361	850,000	06/23/2009	06/30/2019
590188-4M-7	Merrill Lynch & Co Inc Sub Nt				2FE	10,365,300	94.2560	9,425,590	10,000,000	10,197,218		(38,838)			6.050	5.536	MN	75,625	605,000	03/06/2007	05/16/2016
590188-JN-9	Merrill Lynch & Co Inc Nt				1FE	1,022,520	96.4070	964,073	1,000,000	1,011,208		(1,250)			6.875	6.669	MN	8,785	68,750	12/04/1998	11/15/2018
59018Y-J3-6	Merrill Lynch & Co Sr Nt	LS			1FE	3,964,433	101.4440	4,057,764	4,000,000	3,993,493		9,960			6.050	6.321	FA	91,422	247,840	12/18/2008	08/15/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
59022C-AB-9	Merrill Lynch & Co Sub Nt				2FE	5,011,350	82.4870	4,124,330	5,000,000	5,010,990		(360)			6.220	6.197	MS	91,572	155,500	03/10/2011	09/15/2026
59022C-AJ-2	Merrill Lynch & Co Sub Nt				2FE	19,303,800	77.0940	15,418,700	20,000,000	19,314,348		10,548			6.110	6.386	JJ	515,956	611,000	03/14/2011	01/29/2037
59023V-AA-8	Merrill Lynch & Co Sub Nt				2FE	9,225,760	95.0120	7,600,976	8,000,000	9,213,306		(12,454)			7.750	6.536	MN	80,944	620,000	03/14/2011	05/14/2038
591894-BW-9	Metropolitan Edison Company Sr Nt				2FE	5,077,930	106.2420	5,843,288	5,500,000	5,299,462		80,106			4.875	6.649	AO	67,031	268,125	01/22/2009	04/01/2014
591894-BX-7	Metropolitan Edison Company Nt				2FE	17,517,240	126.5230	22,141,525	17,500,000	17,513,432		(1,400)			7.700	7.686	JJ	621,347	1,347,500	01/22/2009	01/15/2019
594457-BH-5	Michigan Cons Gas Co 1st Mtg Bd Ser B				1FE	1,181,070	101.7300	1,017,302	1,000,000	1,008,105		(23,287)			7.060	4.613	FA	29,417	70,600	02/28/2003	05/01/2012
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt			2	1	1,714,286	101.7790	1,744,774	1,714,286	1,714,286					4.620	4.605	FA	27,060	79,200	02/26/2003	02/28/2013
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt			2	1	7,358,344	102.6220	7,476,751	7,285,714	7,297,794		(5,589)			4.490	4.322	JJ	149,934	327,129	01/16/2014	01/16/2014
598326-AA-4	Midwest Ind Trans Sys Opr Inc Sr Nt				1FE	13,364,370	102.9770	13,387,010	13,000,000	13,020,915		(48,057)			8.750	8.347	JD	94,792	1,137,500	05/20/2002	06/01/2012
600388-AB-8	Miller Brewing Co Nt				2FE	26,686,770	106.6000	28,781,973	27,000,000	26,891,130		62,323			5.500	5.764	FA	561,000	1,485,000	08/07/2008	08/15/2013
61166W-AA-9	Monsanto Co Nt				1FE	8,450,275	103.8930	8,830,931	8,500,000	8,495,748		6,457			7.375	7.459	FA	236,819	626,875	08/09/2002	08/15/2012
615369-A#-2	Moodys Corp Sr Nt				2	24,250,000	112.1730	28,043,144	25,000,000	24,399,882		84,532			6.060	6.573	MS	479,750	1,515,000	03/09/2010	09/07/2017
617446-6Q-7	Morgan Stanley Dean Witter Sr Nt Ser F				1FE	10,292,300	98.7440	9,874,430	10,000,000	10,204,963		(26,086)			6.625	6.224	AO	165,625	662,500	05/02/2008	04/01/2018
617446-C2-3	Morgan Stanley Dean Witter Nt				1FE	4,948,550	96.2760	4,813,820	5,000,000	4,970,576		4,948			5.450	5.586	JJ	130,194	272,500	02/15/2007	01/09/2017
617446-HC-6	Morgan Stanley Dean Witter Nt	LS			1FE	1,585,035	100.8320	1,512,477	1,500,000	1,504,779		(18,625)			6.600	5.292	AO	24,750	99,000	04/02/2007	04/01/2012
61747W-AF-6	Morgan Stanley Sr Nt				1FE	38,297,140	93.2810	35,446,628	38,000,000	38,281,308		(15,832)			5.750	5.644	JJ	946,833	1,092,500	03/17/2011	01/25/2021
61836*-AB-8	Morrison & Foerster LLP Sr Nt			2	2	636,364	105.7800	673,147	636,364	636,364					6.990	6.990	MS	14,086	44,482	09/07/2001	09/07/2013
61945C-AA-1	Mosaic Co Sr Nt				2FE	6,936,160	101.0390	7,072,751	7,000,000	6,937,087		927			3.750	3.860	MN	48,854		10/17/2011	11/15/2021
61945C-AB-9	Mosaic Co Sr Nt				2FE	4,925,300	103.3720	5,168,600	5,000,000	4,925,508		208			4.875	4.971	MN	45,365		10/17/2011	11/15/2041
61980A-AA-1	Motiva Enterprises LLC Sr Nt				1FE	11,962,320	102.0830	12,249,936	12,000,000	11,996,651		4,560			5.200	5.241	MS	183,733	624,000	09/18/2002	09/15/2012
620076-AH-2	Motorola Solutions Inc Sr Nt				2FE	16,521,150	117.9800	17,697,030	15,000,000	16,414,923		(65,142)			7.500	6.437	MN	143,750	1,125,000	04/27/2010	05/15/2025
620076-AK-5	Motorola Solutions Inc Deb				2FE	13,140,710	113.4000	14,742,039	13,000,000	13,132,474		(5,917)			6.500	6.387	MS	281,667	845,000	04/28/2010	09/01/2025
628464-A@-8	Myers Industries Inc Sr Nt				2	4,000,000	104.7200	4,188,811	4,000,000	4,000,000					6.810	6.810	JD	14,377	272,400	12/12/2003	12/12/2013
62886M-AB-6	NCO Group Inc Term Ln B Nt 15				5FE	2,371,157	98.0000	2,331,356	2,378,935	2,372,527		1,369			8.000	8.293	MJSD	2,080	49,165	12/19/2011	05/15/2013
628931-AB-3	NBD Bank NA Michigan Sub Bk Nt				1FE	7,963,800	118.2040	7,092,246	6,000,000	7,466,600		(76,575)			8.250	5.560	MN	82,500	495,000	03/24/2004	11/01/2024
62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)				4FE	4,426,732	96.0000	4,310,151	4,489,741	4,469,185		10,675			2.792	8.028	MON	4,853	126,820	11/07/2007	11/01/2013
629377-BG-6	NRG Energy Inc Co Gtd Nt			1	3FE	1,020,000	101.5000	1,015,000	1,000,000	1,016,208		(2,281)			8.500	8.126	JD	3,778	85,000	03/05/2010	06/15/2017
629568-AT-3	Nabors Industries Inc Co Gtd Nt				2FE	25,756,180	125.7900	25,661,058	20,400,000	25,303,399		(452,781)			9.250	5.136	JJ	870,117	943,500	03/14/2011	01/15/2019
63615#-AB-7	National Football League Sr Nt Ser A			2	1	4,003,265	112.4520	4,450,698	3,957,878	3,975,544		(2,728)			6.560	6.400	AO	54,812	259,637	06/28/2002	10/15/2017
636180-BG-5	National Fuel Gas Sr Nt				2FE	5,598,050	113.3230	5,666,130	5,000,000	5,523,224		(70,134)			6.500	4.566	AO	68,611	325,000	12/02/2010	04/15/2018
636180-BJ-9	National Fuel Gas Sr Nt				2FE	18,956,111	123.6330	19,258,266	15,577,000	18,446,096		(308,257)			8.750	5.646	MN	227,165	1,362,988	07/20/2010	05/01/2019
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B			1	2FE	10,000,238	102.3730	11,568,183	11,300,000	10,475,815		187,130			6.125	8.508	FA	261,469	692,125	05/28/2009	08/15/2015
637417-AB-2	National Retail Properties Inc Nt				2FE	15,370,833	110.9530	15,068,486	13,581,000	15,239,221		(131,613)			6.875	4.457	AO	197,113	466,847	06/28/2011	10/15/2017
637417-AD-8	National Retail Properties Inc Sr Nt			1	2FE	25,630,020	100.1960	26,050,986	26,000,000	25,644,028		14,008			5.500	5.688	JJ	695,139		06/28/2011	07/15/2021
63858S-AA-7	Nationsbank Corp MT Nt Ser B				2FE	18,727,532	108.9520	15,301,149	14,044,000	17,560,261		(179,933)			8.570	5.784	MN	153,790	1,203,571	07/27/2004	11/15/2024
63946B-AE-0	NBC Universal Sr Nt				2FE	2,923,393	105.5350	3,166,038	3,000,000	2,925,763		2,371			4.375	4.708	AO	32,813	65,625	08/25/2011	04/01/2021
64806Q-AA-2	New Plan Realty Tr MT Nt				5FE	210,000	94.0000	2,820,000	3,000,000	210,000					7.970	115.081	FA	90,991	239,100	07/01/2004	08/14/2026
651229-AG-1	Newell Rubbermaid Inc Sr Nt				2FE	6,765,401	113.6700	6,696,270	5,891,000	6,641,843		(103,221)			6.250	3.941	AO	77,728	368,188	10/15/2010	04/15/2018
651639-AE-6	Newmont Mining Corp Co Gtd Nt				2FE	13,984,183	113.2190	14,888,338	13,150,000	13,965,459		(16,753)			5.875	5.403	AO	193,141	772,563	11/10/2010	04/01/2035
651639-AL-0	Newmont Mining Corp Co Gtd Nt	LS			2FE	30,354,690	110.7670	33,783,874	30,500,000	30,382,227		12,058			5.125	5.186	AO	390,781	1,563,125	09/18/2009	10/01/2019
652478-AR-9	News America Holdings Inc Deb				2FE	5,320,650	123.5960	6,179,805	5,000,000	5,223,193		(11,336)			7.750	7.190	JJ	173,299	387,500	04/27/1999	01/20/2024
652482-AJ-9	News America Inc Co Gtd Nt				2FE	5,504,045	114.2580	5,712,910	5,000,000	5,409,204		(13,781)			7.300	6.480	AO	61,847	365,000	04/30/2003	04/30/2028
652482-BJ-8	News America Inc Co Gtd Nt				2FE	26,922,920	107.5040	27,951,118	26,000,000	26,895,624		(18,014)			6.200	5.924	JD	71,644	1,612,000	06/11/2010	12/15/2034
652482-BT-6	News America Inc Co Gtd Nt				2FE	22,277,800	117.5300	22,330,624	19,000,000	21,784,810		(322,449)			6.900	4.485	MS	437,000	1,311,000	06/09/2010	03/01/2019
652482-BX-7	News America Inc Co Gtd Nt				2FE	7,738,653	111.6640	8,374,770	7,500,000	7,706,905		(18,555)			5.650	5.248	FA	160,083	423,750	03/24/2010	08/15/2020
652482-CE-8	News America Inc Co Gtd Nt				2FE	18,902,715	115.2590	21,899,229	19,000,000	18,903,504		790			6.150	6.188	FA	441,433		08/26/2011	02/15/2041
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		E		3FE	322,211	98.5630	318,552	323,198	322,833		220			2.276	2.532	MON	551	7,787	02/09/2009	08/09/2013
654730-A@-2	NiSource Finance Corp Sr Nt				2	10,150,000	105.7720	10,577,163	10,000,000	10,104,975		(23,730)			5.360	5.060	MN	49,133	536,000	01/13/2010	11/28/2015
65473Q-AS-2	NiSource Finance Corp Nt				2FE	4,487,962	114.9850	4,881,122	4,245,000	4,437,579		(25,361)			6.400	5.526	MS	79,995	271,680	12/08/2009	03/15/2018
65473Q-AU-7	NiSource Finance Corp Nt				2FE	29,919,480	130.1660	31,239,888	24,000,000	28,212,356		(857,356)			10.750	5.966	MS	759,667	2,580,000	12/10/2009	03/15/2016
655042-AD-1	Noble Corp Sr Nt				2FE	5,864,055	127.0440	6,987,393	5,500,000	5,847,971		(38,406)			7.500	6.337	MS	121,458	412,500	01/13/2011	03/15/2019
655044-AD-7	Noble Energy Inc Sr Nt				2FE	8,805,405	130.0390	9,323,818	7,170,000	8,577,283		(159,743)			8.250	4.961	MS	197,175	591,525	07/19/2010	03/01/2019
655044-AE-5	Noble Energy Inc Sr Nt				2FE	23,840,640	115.6960	27,766,992	24,000,000	23,843,146		2,506			6.000	6.048	MS	480,000	772,000	02/15/2011	03/01/2041
655855-FA-7	Norfolk Southern Railway Co Deb				2FE	7,122,600	144.6950	7,733,948	5,345,000	6,507,940		(101,044)			9.750	6.380	JD	23,162	521,138	08/27/2004	06/15/2020
656780-A*-4	North American Coal Corp Sr Nt			2	2	3,857,143	105.9570	4,086,903	3,857,143	3,857,143					6.060	6.060	AO	56,488	233,743	10/04/2004	10/04/2014
665772-BW-8	Northern States Pwr Co MN 1st Mtg Bd Ser				1FE	2,318,270	104.6560	2,093,124	2,000,000	2,042,696		(62,635)			8.000	4.660	FA	54,667	160,000	01/27/2009	08/28/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
665789-AW-3	Northern States Power Co-WI 1st Mtg Bd				1FE	6,460,500	140.4970	8,429,838	6,000,000	6,443,979		(6,827)			6.375	5.825	MS	127,500	382,500	05/12/2009	09/01/2038
665859-AJ-3	Northern Trust Corp Sr Nt				1FE	3,984,440	106.3510	4,254,048	4,000,000	3,994,490		3,162			5.500	5.590	FA	83,111	220,000	08/06/2008	08/15/2013
66586G-CA-3	Northern Trust Co Sub Bk Nt				1FE	2,213,658	103.5750	2,382,225	2,300,000	2,286,881		11,485			4.600	5.148	FA	44,083	105,800	07/09/2004	02/01/2013
66586G-CD-7	Northern Trust Co Sub Bk Nt				1FE	18,577,670	119.2960	21,509,141	18,030,000	18,428,653		(47,605)			6.500	6.089	FA	442,737	1,171,950	08/19/2008	08/15/2018
66765R-BA-3	Northwest Natural Gas Co MT Nt				1FE	5,456,450	125.5510	6,277,525	5,000,000	5,250,998		(32,868)			6.600	5.632	JD	27,500	330,000	07/20/2004	03/16/2018
66765R-BN-5	Northwest Natural Gas Co MT Nt Ser B				1FE	4,000,000	101.3450	4,053,812	4,000,000	4,000,000					7.130	7.133	JD	23,767	285,200	03/21/2002	03/26/2012
66765R-BS-4	Northwest Natural Gas Co 1st Mtg Bd				1FE	5,500,000	122.3930	6,731,610	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003	11/21/2023
66988A-AB-0	Novant Health Inc Nt				1FE	19,996,800	116.5320	23,306,360	20,000,000	19,996,800					5.850	5.853	MN	195,000	1,170,000	09/10/2009	11/01/2019
66988A-AD-6	Novant Health Inc Nt				1FE	7,000,000	111.2700	7,788,914	7,000,000	7,000,000					5.345	5.345	MN	62,358	374,150	11/03/2009	11/01/2016
67059T-AA-3	Nustar Logistics Co Gtd Nt				2FE	5,370,450	118.7240	5,936,185	5,000,000	5,289,934		(36,249)			7.650	6.511	AO	80,750	382,500	09/01/2009	04/15/2018
67073E-AD-2	Nuveen Investments Inc Non- Extended Ter				4FE	717,139	95.1000	681,999	717,139	717,139					3.422	3.469	MJSD	136	48,408	06/30/2010	11/13/2014
67073E-AD-2	Nuveen Investments Inc Non-Extended Term				4FE	530,203	95.1000	504,223	530,203	530,203					3.428	6.292	JAJO	3,370	21,144	03/31/2008	11/13/2014
67073E-AG-5	Nuveen Investments Inc Extended Term Ln				4FE	1,693,397	95.9380	1,624,603	1,693,397	1,693,397					5.869	5.831	MJSD	2,050	98,526	12/31/2010	05/13/2017
67073E-AG-5	Nuveen Investments Inc Extended Term Ln				4FE	1,139,053	95.9380	1,092,779	1,139,053	1,139,053					5.929	5.828	JAJO	12,178	55,022	12/31/2010	05/13/2017
670877-AA-7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1			1	1FE	8,014,640	104.1700	8,333,600	8,000,000	8,009,075		(909)			5.420	5.402	AO	73,471	433,600	01/19/2005	10/31/2019
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt				3	6,050,988	101.8520	6,111,125	6,000,000	6,023,887		(14,770)			6.700	6.416	JD	1,117	402,000	02/01/2010	06/30/2013
674599-CC-7	Occidental Petroleum Corp Sr Nt			1	1FE	14,713,950	102.5850	15,387,690	15,000,000	14,722,419		8,469			3.125	3.342	FA	173,177		08/15/2011	02/15/2022
67773#-AE-0	Ohio Valley Electric Corp Sr Nt			2	2	8,533,594	108.0980	9,160,845	8,474,551	8,521,782		(2,664)			5.900	5.811	JD	22,222	512,710	06/15/2007	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt			2	2	2,134,224	108.0980	2,307,059	2,134,224	2,134,224					5.900	5.901	JD	5,596	129,121	09/14/2007	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt			2	2	2,151,248	107.9560	2,322,404	2,151,248	2,151,248					5.900	5.900	JD	5,641	130,151	12/14/2007	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd	LS		2	1FE	6,520,019	112.1980	7,212,228	6,428,125	6,500,457		(2,940)			6.210	6.032	JD	33,266	399,187	11/09/2004	12/01/2028
681919-AS-5	Omnicom Group Inc Sr Nt				2FE	32,535,770	111.1890	32,244,839	29,000,000	31,712,584		(575,881)			5.900	3.529	AO	361,211	1,711,000	07/19/2010	04/15/2016
68210*-AC-7	Omega Leasing LLC Sr Nt			2	1	5,138,769	112.4200	5,776,988	5,138,769	5,138,769					5.980	6.025	JAJO	67,435	307,298	07/13/2009	07/12/2016
682134-AC-5	Omnicom Group Inc Nt				2FE	14,948,100	103.0790	15,461,805	15,000,000	14,954,251		4,340			4.450	4.493	FA	252,167	686,042	08/02/2010	08/15/2020
68233D-AP-2	Oncor Electric Delivery Sr Nt				2FE	11,683,000	134.4170	13,441,660	10,000,000	11,625,490		(38,326)			7.250	5.892	JJ	334,306	725,000	06/11/2010	01/15/2033
68233D-AR-8	Oncor Electric Delivery Sr Sec Nt				2FE	2,984,743	128.0980	3,354,881	2,619,000	2,943,590		(21,905)			7.000	5.452	MS	61,110	183,330	01/22/2010	09/01/2022
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd				2FE	25,326,144	121.6100	27,240,618	22,400,000	24,744,831		(290,331)			6.800	4.937	MS	507,733	1,523,200	01/22/2010	09/01/2018
68268N-AB-9	Oneok Partners LP Co Gtd Nt				2FE	1,825,000	114.8310	2,296,618	2,000,000	1,880,334		20,175			6.150	7.678	AO	30,750	123,000	01/26/2009	10/01/2016
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	19,933,000	128.3690	25,673,760	20,000,000	19,946,472		5,196			8.625	8.676	MS	575,000	1,725,000	02/26/2009	03/01/2019
68389X-AC-9	Oracle Corp Sr Nt				1FE	25,875,825	121.3490	29,730,383	24,500,000	25,529,440		(136,472)			5.750	4.963	AO	297,403	1,408,750	05/13/2009	04/15/2018
68389X-AG-0	Oracle Corp Sr Nt				1FE	32,902,750	117.9000	38,907,099	33,000,000	32,922,566		8,282			5.000	5.038	JJ	792,917	1,650,000	06/30/2009	07/08/2019
684065-AT-2	Orange & Rockland Utils Inc Deb Ser F				1FE	5,260,750	120.4540	6,022,705	5,000,000	5,204,920		(7,461)			6.500	6.094	JD	27,083	325,000	06/05/2002	12/01/2027
685788-AB-3	Oreck Corp 2nd Lien TL Nt 1				6*	254,395	75.0000	545,133	726,844	254,395					4.071	25.596	MJSD		28,093	04/05/2010	03/19/2016
690768-BF-2	Owens-IL Inc Deb				3FE	1,499,730	110.5000	1,657,500	1,500,000	1,499,853		17			7.800	7.802	MN	14,950	117,000	05/14/1998	05/15/2018
693304-AL-1	Peco Energy Co 1st Mtg Bd				1FE	6,172,906	118.0910	7,321,611	6,200,000	6,180,096		2,651			5.350	5.412	MS	110,567	331,700	02/26/2009	03/01/2018
693476-BD-4	PNC Funding Corp Sr Nt				1FE	19,994,000	102.7350	20,546,940	20,000,000	19,999,010		1,280			5.500	5.507	MS	284,167	1,100,000	09/25/2007	09/28/2012
693476-BL-6	PNC Funding Corp Sr Nt				1FE	9,945,600	108.1240	10,812,370	10,000,000	9,951,807		4,505			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
69349L-AC-2	PNC Bank NA Sub Bk Nt				1FE	4,952,550	106.0600	5,302,995	5,000,000	4,973,904		3,850			4.875	4.981	MS	67,708	243,750	09/14/2005	09/21/2017
69351H-AB-8	Prime Property Funding Nt				2FE	5,048,850	102.1870	5,109,345	5,000,000	5,016,499		(7,473)			5.500	5.327	JJ	126,806	275,000	02/28/2007	01/15/2014
69352J-AM-9	PPL Energy Supply LLC Sr Nt				2FE	24,014,550	106.8400	25,641,528	24,000,000	24,004,845		(2,915)			6.300	6.286	JJ	697,200	1,512,000	07/16/2008	07/15/2013
69353C-A*-2	PRA International Term Ln Nt 2				3FE	651,811	96.0000	638,509	665,114	659,050		1,883			3.657	9.356	MJSD	1,277	23,972	12/14/2007	12/13/2014
69353C-A*-2	PRA International Term Ln Nt 1				3FE	513,164	96.0000	502,691	523,636	518,849		1,471			3.805	9.333	MJSD	1,043	18,873	12/14/2007	12/13/2014
69362B-AY-8	PSEG Power LLC Sr Nt				2FE	16,461,820	103.8580	16,617,264	16,000,000	16,455,571		(6,249)			4.150	3.795	MS	188,133		11/02/2011	09/15/2021
694308-GD-3	Pacific Gas & Elec Co Sr Nt				1FE	10,325,000	107.3970	10,739,710	10,000,000	10,152,480		(66,027)			4.800	4.057	MS	160,000	480,000	04/14/2009	03/01/2014
694308-GQ-4	Pacific Gas & Elec Co Sr Nt				1FE	31,671,920	128.8790	41,241,376	32,000,000	31,683,035		4,309			6.250	6.327	MS	666,667	2,000,000	03/03/2009	03/01/2039
695114-CD-8	Pacificorp 1st Mtg Bd				1FE	9,900,500	123.5420	12,354,160	10,000,000	9,905,353		1,618			5.750	5.822	AO	143,750	575,000	05/13/2009	04/01/2037
695114-CG-1	Pacificorp 1st Mtg Bd				1FE	3,983,800	131.8190	5,272,760	4,000,000	3,984,758		233			6.250	6.280	AO	52,778	250,000	03/02/2009	10/15/2037
695114-CH-9	Pacificorp 1st Mtg Bd				1FE	3,504,025	119.3820	4,023,180	3,370,000	3,469,119		(12,477)			5.650	5.115	JJ	87,798	190,405	01/20/2009	07/15/2018
695114-CJ-5	Pacificorp 1st Mtg Bd				1FE	10,158,400	131.9840	13,198,350	10,000,000	10,153,541		(2,231)			6.350	6.231	JJ	292,806	635,000	03/10/2009	07/15/2038
695114-CK-2	Pacificorp 1st Mtg Bd				1FE	9,934,500	118.0090	11,800,930	10,000,000	9,950,487		5,604			5.500	5.586	JJ	253,611	550,000	01/05/2009	01/15/2019
695114-CL-0	Pacificorp 1st Mtg Bd				1FE	5,863,320	127.6960	7,661,784	6,000,000	5,868,975		1,853			6.000	6.167	JJ	166,000	360,000	03/02/2009	01/15/2039
69512E-GB-5	Pacificorp Secd MT Nt Ser F				1FE	1,104,890	128.5540	1,285,535	1,000,000	1,077,643		(4,418)			7.240	6.289	AO	18,100	72,400	06/22/2004	08/16/2023
696398-AA-0	Palisade Holdings L L C Sub Nt			2	6	0.0000	0.0000		6,960,333						6.838	0.000	FMAN			03/10/2000	09/28/2027
70090*-AG-9	Park Water Co 1st Mtg Bd				1	10,000,000	137.4910	13,749,066	10,000,000	10,000,000					7.590	7.590	FA	255,108	759,000	08/31/1995	08/31/2025
70645J-AN-2	Pemex Proj Fdg Master Tr Nt (EUR)		0		2FE	30,745,855	92.0010	28,618,261	31,106,400	30,664,211		22,400		(1,000,271)	5.500	5.578	FEB	1,457,740	1,821,600	03/03/2005	02/24/2025
713448-BV-9	Pepsico Inc Sr Nt				1FE	6,975,090	99.9160	6,994,148	7,000,000	6,977,886		2,796			0.800	0.921	FA	18,978		08/22/2011	08/25/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
717081-CY-7	Pfizer Inc Sr Nt				1FE	41,014,334	147.6280	56,541,524	38,300,000	40,925,004		(37,456)			7.200	6.643	MS	811,960	2,757,600	10/21/2009	03/15/2039
717081-DA-8	Pfizer Inc Sr Nt				1FE	5,406,850	113.1190	5,655,930	5,000,000	5,235,608		(67,873)			5.350	3.774	MS	78,764	267,500	05/21/2009	03/15/2015
717081-DB-6	Pfizer Inc Sr Nt				1FE	53,782,602	123.3910	63,904,044	51,790,000	53,369,171		(179,987)			6.200	5.667	MS	945,455	3,210,980	10/08/2009	03/15/2019
718009-A@-2	Philadelphia Suburban Corp Sr Nt			2	1	22,000,000	110.9610	24,411,390	22,000,000	22,000,000					4.870	4.870	JJ	449,393	1,071,400	07/31/2003	07/31/2023
718172-AA-7	Philip Morris Intl Inc Sr Nt				1FE	37,809,213	118.2820	41,398,805	35,000,000	37,307,519		(306,697)			5.650	4.450	MN	247,188	1,977,500	06/03/2010	05/16/2018
718507-BH-8	Conocophillips Nt				1FE	2,726,830	124.7040	3,229,836	2,590,000	2,676,414		(10,504)			6.650	6.025	JJ	79,419	172,235	07/12/2006	07/15/2018
718592-AB-4	Phillips-Van Heusen Corp Deb				3FE	2,982,690	112.5000	3,375,000	3,000,000	2,988,513		572			7.750	7.800	MN	29,708	232,500	11/04/1993	11/15/2023
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1			2	2	4,370,963	103.7580	4,611,458	4,444,444	4,422,476		4,891			4.110	4.367	JJ	82,707	182,667	07/18/2003	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2			2	2	3,869,414	104.4450	4,177,795	4,000,000	3,955,291		8,529			4.210	4.717	MN	21,986	168,400	11/14/2003	11/14/2015
731020-AA-4	Polar Tankers Inc Nt			2	1FE	20,055,131	116.7840	23,356,800	20,000,000	20,051,994		(1,547)			5.951	5.929	MN	168,612	1,190,200	05/16/2007	05/10/2037
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	4,841,408	101.9780	4,901,149	4,806,098	4,823,104		(2,253)			5.900	5.832	MJSD	788	283,560	04/10/2003	12/31/2018
737679-DB-3	Potomac Elec Pwr Co Sr Nt				1FE	3,876,680	134.8230	5,392,932	4,000,000	3,882,741		1,649			6.500	6.741	MN	33,222	260,000	03/24/2008	11/15/2037
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt			2	5FE	13,739,895	87.9560	12,085,062	13,739,895	13,739,895					7.170	7.235	JAJO	207,976	985,151	12/10/2004	07/15/2027
73932L-AA-1	Power Receivable Finance LLC Sr Nt			2	2FE	207,405	100.0000	207,466	207,466	207,466		8			6.290	6.347	JAJO	3,262	13,050	10/08/2003	01/01/2012
74153W-AS-8	Pricoa Global Funding I Nt				1FE	3,988,840	101.5930	4,063,704	4,000,000	3,999,117		1,776			4.625	4.672	JD	3,083	185,000	07/05/2005	06/25/2012
742741-AA-9	Procter & Gamble ESOP Deb Ser A			2	1FE	32,348,548	134.5840	33,187,506	24,659,325	31,007,670		(529,484)			9.360	3.726	JJ	1,154,056	695,842	07/20/2011	01/01/2021
744448-CC-3	Public Svc Co CO 1st Mtg Bd				1FE	10,987,310	118.2210	13,004,277	11,000,000	10,990,001		1,057			5.125	5.140	JD	46,979	563,750	06/11/2009	06/01/2019
74834L-AM-2	Quest Diagnostics Inc Gtd Nt				2FE	12,887,764	118.2740	15,165,092	12,822,000	12,866,165		(6,594)			6.400	6.324	JJ	410,304	820,608	08/14/2008	07/01/2017
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt				2FE	4,924,550	106.7420	5,337,090	5,000,000	4,937,994		6,112			4.750	4.938	JJ	99,618	237,500	11/12/2009	01/30/2020
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt				2FE	4,799,400	107.8520	5,392,590	5,000,000	4,801,838		2,438			5.750	6.045	JJ	120,590	143,750	04/08/2011	01/30/2040
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt				2FE	23,959,920	106.6080	25,585,920	24,000,000	23,962,632		2,712			4.700	4.721	AO	282,000	585,933	03/21/2011	04/01/2021
74835W-AA-3	Questar Gas Co MT Nt Ser D				1FE	2,002,300	103.8230	2,076,462	2,000,000	2,000,244		(309)			6.300	6.283	AO	31,500	126,000	06/14/2002	10/01/2012
74836H-AC-1	Questar Pipeline Co Nt				1FE	9,767,516	116.9840	11,347,467	9,700,000	9,752,306		(6,975)			5.830	5.724	JD	47,126	565,510	09/08/2009	02/01/2018
74836J-AE-3	Questar Market Resources Sr Nt				3FE	11,492,985	107.3750	12,348,125	11,500,000	11,494,685		774			6.800	6.810	MS	260,667	782,000	04/01/2008	04/01/2018
74836J-AF-0	Questar Market Resources Sr Nt				3FE	3,992,880	107.0000	4,280,000	4,000,000	3,994,073		526			6.800	6.824	MS	90,667	272,000	08/24/2009	03/01/2020
74837H-AA-4	Questar Pipeline Co Nt				1FE	21,986,140	139.9760	30,794,742	22,000,000	21,987,011		164			7.200	7.205	AO	396,000	1,584,000	03/24/2008	04/01/2038
74932#-AD-6	RC Cement Holding Co Gtd Sr Nt			2	3	10,548,016	97.0750	10,678,231	11,000,000	10,826,652		40,421			5.205	5.558	MS	176,536	580,800	09/10/2003	09/01/2016
751028-A#-8	Ralcorp Holdings Inc Sr Nt Ser C			2	2	5,000,000	103.6830	5,184,129	5,000,000	5,000,000					5.430	5.430	JD	6,788	271,500	12/22/2003	12/22/2013
751028-AA-9	Ralcorp Holdings Inc Sr Nt			1	2	10,000,000	120.3200	12,031,990	10,000,000	10,000,000					7.290	7.290	FA	275,400	729,000	08/04/2008	08/15/2018
751028-AF-8	Ralcorp Holdings Inc Nt				2FE	14,976,000	101.9410	15,291,120	15,000,000	14,979,199		2,042			4.950	4.970	FA	280,500	781,688	07/21/2010	08/15/2020
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D			2	2	571,429	101.9010	582,293	571,429	571,429					4.760	4.760	JD	680	27,200	12/18/2003	12/22/2013
751028-E*-8	Ralcorp Holdings Inc Sr Nt				2	10,000,000	120.5620	12,056,152	10,000,000	10,000,000					7.600	7.600	MN	69,667	760,000	05/28/2009	05/28/2021
751277-AQ-7	Ralston-Purina Group Deb				1FE	5,400,913	140.4750	5,475,727	3,898,000	4,909,165		(73,908)			8.625	5.283	FA	127,010	336,203	01/28/2004	02/15/2022
758202-AD-7	Reed Elsevier Cap Inc Nt				2FE	2,074,197	101.6350	2,113,998	2,080,000	2,079,567		925			4.625	4.672	JD	4,276	96,200	07/07/2005	06/15/2012
758202-AF-2	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,008,400	111.5720	10,041,480	9,000,000	9,003,777		(1,678)			7.750	7.727	JJ	321,625	697,500	01/14/2009	01/15/2014
758202-AG-0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,134,280	124.8090	11,232,765	9,000,000	9,105,449		(10,619)			8.625	8.401	JJ	357,937	776,250	01/14/2009	01/15/2019
758203-AA-1	Reed Elsevier Plc Deb				2FE	5,890,150	126.9160	6,345,805	5,000,000	5,826,836		(51,174)			6.625	4.774	AO	69,931	331,250	09/29/2010	10/15/2023
758200-AC-6	Reed Elsevier Cap Inc MT Nt		E		2FE	5,544,581	112.4330	5,790,315	5,150,000	5,516,853		(13,549)			7.500	6.670	MN	49,354	386,250	04/04/2011	05/15/2025
759358-AC-4	Reinalt-Thomas Corp Sr Nt			2	2	571,429	101.1080	577,760	571,429	571,429					7.000	6.997	MS	10,111	40,000	03/28/2002	03/28/2012
760759-AH-3	Republic Services Inc Co Gtd Nt				2FE	23,025,513	112.2730	25,822,882	23,000,000	23,023,208		(2,213)			5.000	4.985	MS	383,333	1,150,000	08/05/2010	03/01/2020
760761-AB-2	Republic Services Inc Co Gtd Nt				2FE	57,176,907	115.4070	64,437,666	55,835,000	57,009,333		(121,979)			5.500	5.164	MS	904,217	3,070,925	08/03/2010	09/15/2019
760761-AD-8	Republic Services Inc Co Gtd Nt				2FE	2,026,163	113.3890	2,267,776	2,000,000	2,023,795		(1,814)			5.250	5.095	MN	13,417	105,000	08/05/2010	11/15/2021
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 22				3FE	1,685,361	98.3750	1,657,974	1,685,361	1,685,361					2.770	4.723	MON	3,501	47,689	11/06/2008	07/19/2013
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 10				3FE	3,113,688	98.3750	3,067,252	3,117,918	3,116,681		766			2.916	6.083	JAJO	19,331	88,909	01/20/2010	07/19/2013
761713-AE-6	Reynolds American Inc Nt				2FE	42,108,952	119.2440	44,495,712	37,315,000	40,968,060		(638,236)			7.625	5.114	JD	237,106	2,730,894	09/30/2011	06/01/2016
761713-AF-3	Reynolds American Inc Co Gtd Nt				2FE	27,786,602	119.9270	29,641,108	24,716,000	27,207,073		(311,975)			7.750	5.843	JD	159,624	1,915,490	02/08/2010	06/01/2018
761713-AR-7	Reynolds American Inc Nt				2FE	13,468,210	113.0910	13,652,333	12,072,000	13,157,462		(191,808)			7.300	4.503	JJ	406,357	584,000	07/18/2011	07/15/2015
771196-AQ-5	Roche Hldgs Inc Co Gtd Nt				1FE	15,702,512	108.1800	16,971,325	15,688,000	15,695,090		(3,135)			5.000	4.977	MS	261,467	784,400	03/13/2009	03/01/2014
771196-AS-1	Roche Hldgs Inc Co Gtd Nt				1FE	53,377,120	121.5410	60,770,650	50,000,000	52,694,042		(305,261)			6.000	5.091	MS	1,000,000	3,000,000	01/25/2010	03/01/2019
772739-AD-0	Rock-Tenn Co Nt				3FE	2,992,440	103.0000	3,090,000	3,000,000	2,998,863		888			5.625	5.658	MS	49,688	168,750	03/04/2003	03/15/2013
77340R-AB-3	Rockies Express Pipeline LLC Sr Nt				2FE	6,996,360	105.5320	7,387,261	7,000,000	6,998,892		667			6.250	6.261	JJ	201,736	437,500	06/24/2008	07/15/2013
77340R-AH-0	Rockies Express Pipeline LLC Sr Nt				2FE	11,180,177	98.8190	10,934,344	11,065,000	11,150,521		(24,124)			3.900	3.648	AO	91,102	431,535	10/08/2010	04/15/2015
775198-AC-4	Rogers Group Inc Sr Nt				2	5,000,000	113.5070	5,675,364	5,000,000	5,000,000					7.330	7.330	MS	122,167	366,500	01/10/1996	03/01/2016
779382-AK-6	Rowan Companies Inc Sr Nt				2FE	14,510,628	117.2300	14,395,819	12,280,000	14,258,238		(206,970)			7.875	5.270	FA	402,938	967,050	12/03/2010	08/01/2019
779382-AN-0	Rowan Companies Inc Sr Nt				2FE	21,002,798	105.0760	20,994,145	19,980,000	20,961,080		(36,365)			5.000	4.020	MS	333,000	250,694	11/21/2011	09/01/2017
780153-AJ-1	Royal Caribbean Cruises Ltd Sr Nt				3FE	4,672,500	104.7500	5,499,375	5,250,000	4,834,167		48,289			7.250	8.942	MS	112,073	380,625	04/02/2008	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
781182-B#-6	Ruby Tuesday Inc Sr Nt Ser B				3	5,440,002	100.5860	5,545,472	5,513,167	5,490,916		16,109			8.920	9.270	AO	122,944	395,294	05/21/2008	04/01/2013
78390X-AA-9	SAIC Inc Co Gtd Nt			1	1FE	7,972,896	106.4830	8,518,600	8,000,000	7,973,446		550			4.450	4.496	JD	29,667	178,167	11/10/2011	12/01/2020
78442F-AG-3	SLM Corp MT Nt Ser A				2FE	2,066,100	100.6900	2,013,798	2,000,000	2,010,664		(9,788)			5.375	4.842	JJ	49,569	107,500	07/22/2005	01/15/2013
78490F-NQ-8	SLM Corporation MT Nt				2FE	501,680	96.8060	484,029	500,000	500,262		(262)			5.000	4.943	JD	1,111	25,000	09/13/2005	12/15/2012
786514-BU-2	Safeway Inc Sr Nt				2FE	29,949,433	102.4360	30,730,860	30,000,000	29,949,701		268			4.750	4.771	JD	102,917		12/01/2011	12/01/2021
80282K-AA-4	Santander Holdings USA Sr Nt				1FE	30,373,312	96.0310	28,809,270	30,000,000	30,325,548		(47,764)			4.625	4.345	AO	277,500	693,750	04/15/2011	04/19/2016
805901-AQ-8	Scana Corp MT Nt				2FE	2,777,320	100.3990	2,509,963	2,500,000	2,503,227		(37,885)			6.250	4.675	FA	65,104	156,250	07/17/2003	02/01/2012
806605-AH-4	Schering-Plough Corp Sr Nt				1FE	3,170,940	139.4090	4,182,273	3,000,000	3,161,587		(2,541)			6.550	6.131	MS	57,858	196,500	11/02/2007	09/15/2037
80689#-AY-2	Schneider National Leasing Inc Sr Nt				2	17,168,670	105.7230	17,972,969	17,000,000	17,042,613		(18,874)			5.440	5.311	FA	382,764	924,800	02/02/2004	02/02/2014
80689*-AL-4	Schnuck Markets Inc Sr Nt			2	3	16,363,636	99.4660	16,276,187	16,363,636	16,363,636					6.160	6.160	AO	226,800	1,008,000	10/10/2006	10/10/2021
808626-AC-9	Science Applications Intl Corp Nt				1FE	12,509,678	102.2450	12,269,340	12,000,000	12,033,907		(65,363)			6.250	5.669	JJ	375,000	750,000	03/17/2003	07/01/2012
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200			2	3FE	21,600,000	97.4790	21,055,464	21,600,000	21,600,000					7.804	7.804	AO	421,416	1,685,664	09/28/2007	10/01/2020
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A			2	2	11,001,905	103.4030	11,226,644	10,857,143	10,886,178		(11,182)			5.290	5.062	MS	145,181	574,343	10/02/2003	09/30/2013
82894*-AR-8	Simplot J R Co Sr Nt				2	7,966,247	101.4040	8,112,308	8,000,000	7,998,715		4,823			7.920	7.986	AO	154,880	633,600	04/03/2002	04/03/2012
832696-C*-7	Smucker /J M/ Co (The) Sr Nt			2	1	19,801,038	115.2190	23,043,795	20,000,000	19,842,741		24,053			5.550	5.683	AO	277,500	1,110,000	05/31/2007	04/01/2022
83615T-AB-5	Source One Mtg Service Corp Deb				1FE	1,627,031	101.9790	1,657,160	1,625,000	1,625,092		(207)			9.000	8.986	JD	12,188	146,250	06/04/1992	06/01/2012
837004-CC-2	South Carolina El & Gas Co 1st Mtg Bd				1FE	17,029,160	124.0790	19,852,576	16,000,000	16,794,244		(95,809)			6.500	5.601	MN	173,333	1,040,000	06/15/2009	11/01/2018
842400-EU-3	Southern CA Edison Co 1st Ref Mtg Bd Ser				1FE	2,498,815	110.4710	2,750,720	2,490,000	2,495,204		(1,454)			4.650	4.580	AO	28,946	115,785	05/04/2009	04/01/2015
842400-FJ-7	Southern CA Edison Co 1st Ref Mtg Bd				1FE	6,331,800	119.8460	7,190,742	6,000,000	6,250,700		(31,529)			5.500	4.757	FA	124,667	330,000	04/20/2009	08/15/2018
842400-FK-4	Southern CA Edison Co 1st Mtg Bd				1FE	14,923,800	110.1530	16,522,935	15,000,000	14,965,754		14,151			5.750	5.862	MS	253,958	862,500	10/07/2008	03/15/2014
842400-FL-2	Southern CA Edison Co 1st Ref Mtg Bd				1FE	5,898,900	132.5000	7,949,982	6,000,000	5,902,529		1,358			6.050	6.174	MS	106,883	363,000	03/25/2009	03/15/2039
843163-AP-1	Southern IN Gas & Elec Co 1st Mtg Bd				1FE	1,531,936	126.1000	2,017,595	1,600,000	1,575,833		4,252			8.875	9.300	JD	11,833	142,000	06/23/1987	06/01/2016
844741-AV-0	Southwest Airlines Co Nt				2FE	1,112,900	100.8020	1,008,023	1,000,000	1,002,644		(15,550)			6.500	4.875	MS	21,667	65,000	07/23/2003	03/01/2012
8447HB-AA-0	Southtrust Bank NA Putable Sub Bk Nt				1FE	5,277,670	121.9780	6,098,910	5,000,000	5,233,416		(10,205)			7.690	7.200	MN	49,131	384,500	04/17/2001	05/15/2025
844895-AL-6	Southwest Gas Corp Deb				2FE	2,242,845	138.1220	3,107,752	2,250,000	2,244,635		189			8.000	8.028	FA	75,000	180,000	07/31/1996	08/01/2026
845743-BM-4	Southwestern Pub Svc Co Sr Nt				2FE	2,514,720	136.5830	2,731,666	2,000,000	2,464,054		(50,666)			8.750	4.771	JD	14,583	175,000	01/28/2011	12/01/2018
84603M-XU-5	Sovereign Bank Sub Bk Nt				1FE	57,081,849	111.4990	54,311,114	48,710,000	56,411,704		(670,146)			8.750	5.765	MN	367,016	4,262,125	04/26/2011	05/30/2018
84755T-AA-5	Spectra Energy Capital Co Gtd Nt				2FE	11,567,600	113.3920	11,339,240	10,000,000	11,351,082		(187,127)			6.200	3.766	AO	130,889	620,000	11/01/2010	04/15/2018
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19			2	2FE	1,071,465	102.3690	1,096,848	1,071,465	1,071,465					6.520	6.521	JJ	34,930	69,860	05/29/1998	01/01/2014
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	23,975,520	102.0420	24,490,128	24,000,000	23,975,732		212			3.400	3.412	JD	88,400		11/17/2011	12/01/2021
858119-AN-0	Steel Dynamics Inc Sr Nt			1	3FE	15,543,750	104.2500	15,637,500	15,000,000	15,310,212		(121,496)			7.750	6.758	AO	245,417	1,162,500	12/31/2009	04/15/2014
85915#-AD-3	Stericycle Inc Sr Nt Ser A				2	15,000,000	102.7720	15,415,856	15,000,000	15,000,000					3.890	3.890	AO	123,183	583,500	10/15/2010	10/15/2017
85915#-AE-1	Stericycle Inc Sr Nt Ser B				2	5,000,000	103.1530	5,157,645	5,000,000	5,000,000					4.470	4.470	AO	47,183	223,500	10/15/2010	10/15/2020
863871-AM-1	Student Loan Mktg Assn Bd Zero Cpn	@			1FE	2,402,344	72.6150	32,676,840	45,000,000	18,679,676		1,465,691			0.000	8.341	N/A			08/25/1987	10/03/2022
866930-AD-2	Sun America Inc Deb Nt				2FE	1,370,155	100.3520	1,164,080	1,160,000	1,164,391		(51,220)			9.950	5.337	FA	48,092	115,420	08/13/2007	02/01/2012
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2				3FE	273,989	97.2500	266,454	273,989	273,989					2.026	2.042	MON	428	5,531	05/10/2010	02/28/2014
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8				3FE	4,599,273	97.2500	4,472,793	4,599,273	4,599,273					4.165	3.717		26,411	93,398	05/09/2011	02/28/2016
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 5				3FE	318,926	97.2500	310,155	318,926	318,926					4.003	4.422		603	12,793	02/09/2009	02/28/2016
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 4				3FE	1,483,636	97.1880	1,441,909	1,483,636	1,483,636					4.063	4.110	FMAN	9,683	58,795	08/11/2009	02/28/2016
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 7				3FE	741,818	97.2500	721,418	741,818	741,818					4.163	3.948	FMAN	4,507	24,594	02/08/2011	02/28/2016
86765B-AB-5	Sunoco Logistics Ptnrs Op LP Nt				2FE	7,977,480	100.6490	8,051,912	8,000,000	7,999,612		3,092			7.250	7.291	FA	219,111	580,000	08/07/2002	02/15/2012
86765B-AE-9	Sunoco Logistics Ptnrs Op LP Nt				2FE	6,376,715	112.5230	7,055,205	6,270,000	6,328,448		(11,412)			6.125	5.880	MN	49,071	384,038	03/30/2007	05/15/2016
86765B-AF-6	Sunoco Logistics Ptnrs Op LP Nt				2FE	17,999,100	111.7720	20,118,996	18,000,000	17,999,978		9			8.750	8.750	FA	595,000	1,575,000	02/03/2009	02/15/2014
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	13,964,970	106.2900	14,880,530	14,000,000	13,970,316		2,826			5.500	5.533	FA	290,889	770,000	02/12/2010	02/15/2020
86787G-AG-7	SunTrust Banks Inc Sub Bk Nt				2FE	4,993,300	104.0990	5,204,960	5,000,000	4,997,184		683			5.000	5.017	MS	83,333	250,000	08/17/2005	09/01/2015
869049-AE-6	Susa Partnership LP Deb				1FE	5,010,000	121.5690	6,078,425	5,000,000	5,007,850		(251)			7.500	7.483	JD	31,250	375,000	12/03/1997	12/01/2027
87075R-AC-1	Swift Transportation Term Ln (New) Nt 1				4FE	5,551,402	100.0000	5,607,477	5,607,477	5,559,693		8,181			4.884	5.013	JAJO	68,376	262,835	12/28/2010	12/21/2016
87075R-AC-1	Swift Transportation Term Ln (New) Nt 3				4FE	6,035,570	100.0000	6,089,562	6,089,562	6,037,699		2,129			5.072	5.299	JAJO	73,778		10/07/2011	12/21/2016
87075R-AC-1	Swift Transportation Term Ln (New) Nt 4				4FE	1,389,180	100.0000	1,401,869	1,401,869	1,389,908		729			6.000	6.278	MON	6,192	25,351	10/07/2011	12/21/2016
870836-AB-9	Swiss Bank Corp Sr Sub Nt		E		1FE	9,241,200	111.4760	8,918,080	8,000,000	9,062,563		(178,637)			7.375	3.362	JJ	272,056	295,000	05/06/2011	07/15/2015
87083K-AM-4	UBS AG Stamford CT Sub Nt		E		1FE	9,056,240	106.8390	8,547,152	8,000,000	8,947,621		(108,619)			7.375	4.875	JD	26,222	590,000	04/05/2011	06/15/2017
871829-AM-9	Sysco Corp Sr Nt				1FE	15,925,400	119.7650	19,162,336	16,000,000	15,942,714		6,305			5.375	5.436	MS	248,444	860,000	05/28/2009	03/17/2019
871829-AN-7	Sysco Corp Nt				1FE	23,335,532	144.0440	33,418,231	23,200,000	23,331,162		(1,910)			6.625	6.579	MS	444,022	1,537,000	04/13/2009	03/17/2039
872287-AC-1	TCI Communications Inc Deb				2FE	600,728	121.4820	607,408	500,000	540,059		(9,697)			8.750	6.221	FA	18,229	43,750	05/25/2004	08/01/2015
872287-AF-4	TCI Communications Inc Deb				2FE	2,451,860	132.4420	2,648,840	2,000,000	2,364,113		(16,090)			7.875	5.951	FA	59,500	157,500	08/23/2005	02/15/2026
87244E-AG-7	TIAA Global Markets Co Gtd Nt				1FE	14,496,230	105.8260	15,344,698	14,500,000	14,498,750		764			4.950	4.956	JJ	330,963	717,750	07/09/2008	07/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
873050-CA-7	TTX Co Nt				2	2,973,660	115.5750	3,467,250	3,000,000	2,986,393		2,581			6.050	6.168	JD	8,067	181,500	06/15/2006	06/15/2016
87875U-AJ-1	Teco Finance Inc Co Gtd Nt				2FE	4,993,400	105.1720	5,258,575	5,000,000	4,995,215		1,024			4.000	4.025	MS	58,889	200,000	03/09/2010	03/15/2016
87875U-AK-8	Teco Finance Inc Gtd Nt				2FE	20,414,925	111.1150	22,778,637	20,500,000	20,427,190		6,947			5.150	5.204	MS	310,860	1,055,750	03/12/2010	03/15/2020
879240-AN-9	Tele-Communications Inc Deb Nt				2FE	2,778,040	100.6630	2,516,570	2,500,000	2,506,519		(75,787)			9.800	6.604	FA	102,083	245,000	01/20/2009	02/01/2012
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt			2	2FE	9,565,744	106.4950	10,187,039	9,565,744	9,565,744					6.125	6.172	MJSD	1,628	585,902	10/09/2003	03/30/2023
881609-AS-0	Tesoro Petroleum Corp Sec Nt			1	3FE	5,940,000	101.7500	6,105,000	6,000,000	5,970,054		6,633			6.625	6.775	MN	66,250	397,500	11/10/2006	11/01/2015
881609-AT-8	Tesoro Petroleum Corp Co Gtd Nt			1	3FE	2,707,500	102.5000	3,075,000	3,000,000	2,803,075		28,050			6.500	8.018	JD	16,250	195,000	03/20/2008	06/01/2017
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt				1FE	2,181,280	111.2750	2,225,502	2,000,000	2,151,137		(30,144)			5.000	2.670	JD	8,333	100,000	04/07/2011	06/01/2015
883556-AS-1	Thermo Fisher Scientific Inc Sr Nt				1FE	7,966,960	105.7000	8,455,960	8,000,000	7,977,454		6,297			3.200	3.290	MN	42,667	256,000	04/20/2010	05/01/2015
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt				1FE	4,042,400	111.7350	4,469,416	4,000,000	4,040,130		(2,270)			4.500	4.366	MS	60,000	94,500	04/11/2011	03/01/2021
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt				1FE	12,111,630	105.6330	12,675,936	12,000,000	12,096,446		(15,184)			3.200	2.993	MS	128,000	201,600	04/07/2011	03/01/2016
884903-BA-2	Thomson Reuters Corp Co Gtd Nt				1FE	4,852,600	106.5490	5,327,450	5,000,000	4,944,491		33,191			5.950	6.722	JJ	137,181	297,500	01/15/2009	07/15/2013
88642@-AD-9	Tidewater Inc Sr Nt				2	21,752,000	103.5390	22,778,661	22,000,000	21,951,614		28,580			4.440	4.585	JJ	409,713	976,800	07/08/2003	07/30/2013
887315-AY-5	Time Warner Companies Inc Sec Nt				2FE	1,483,590	119.1800	1,787,694	1,500,000	1,492,155		934			6.875	6.977	JD	4,583	103,125	06/03/1998	06/15/2018
887315-BJ-7	Time Warner Companies Inc Deb				2FE	7,670,190	119.8230	8,387,589	7,000,000	7,383,550		(53,859)			7.250	6.110	AO	107,139	507,500	11/09/2006	10/15/2017
887315-BM-0	Time Warner Companies Inc Sec Nt				2FE	3,453,800	120.7810	4,227,349	3,500,000	3,464,703		1,159			6.950	7.056	JJ	112,165	243,250	06/03/1998	01/15/2028
887317-AC-9	Time Warner Inc Nt				2FE	23,793,700	115.4230	27,124,311	23,500,000	23,719,268		(41,966)			5.875	5.640	MN	176,413	1,380,625	09/30/2009	11/15/2016
887317-AF-2	Time Warner Inc Co Gtd Nt				2FE	44,851,500	108.3630	48,763,305	45,000,000	44,873,535		12,231			4.875	4.917	MS	645,938	2,193,750	03/03/2010	03/15/2020
88731E-AD-2	Time Warner Entertainment Co Nt				2FE	2,246,340	105.3840	2,107,672	2,000,000	2,017,797		(22,299)			8.875	7.628	AO	44,375	177,500	12/16/1993	10/01/2012
88732J-AG-3	Time Warner Cable Inc Co Gtd Nt				2FE	5,028,517	102.2550	5,112,740	5,000,000	5,004,544		(8,704)			5.400	5.215	JJ	134,250	270,000	05/18/2009	07/02/2012
88732J-AH-1	Time Warner Cable Inc Co Gtd Nt				2FE	10,749,300	113.8830	11,388,280	10,000,000	10,568,103		(91,870)			5.850	4.635	MN	97,500	585,000	12/18/2009	05/01/2017
88732J-AK-4	Time Warner Cable Inc Sr Nt				2FE	9,010,830	107.3070	9,657,585	9,000,000	9,003,659		(2,272)			6.200	6.171	JJ	279,000	558,000	06/17/2008	07/01/2013
88732J-AL-2	Time Warner Cable Inc Sr Nt				2FE	11,503,475	118.7720	13,658,723	11,500,000	11,502,816		(340)			6.750	6.745	JJ	388,125	776,250	06/17/2008	07/01/2018
88732J-AN-8	Time Warner Cable Inc Sr Nt				2FE	5,111,600	121.5160	6,075,785	5,000,000	5,108,397		(1,361)			7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AR-9	Time Warner Cable Inc Co Gtd Nt				2FE	11,944,080	111.9660	13,435,860	12,000,000	11,972,447		10,848			7.500	7.613	AO	225,000	900,000	03/23/2009	04/01/2014
88732J-AW-8	Time Warner Cable Inc Co Gtd Nt				2FE	14,851,650	109.5630	16,434,480	15,000,000	14,877,219		11,988			5.000	5.125	FA	312,500	750,000	12/18/2009	02/01/2020
891490-AR-5	Tosco Corp Deb				1FE	2,371,636	140.5210	2,810,426	2,000,000	2,298,996		(11,763)			7.800	6.250	JJ	78,000	156,000	07/01/2004	01/01/2027
89233P-4B-9	Toyota Motor Credit Corp MT Nt				1FE	8,156,762	105.1820	8,361,937	7,950,000	8,120,869		(35,893)			3.200	2.547	JD	9,893	254,400	03/22/2011	06/17/2015
89233P-4C-7	Toyota Motor Credit Corp MT Nt				1FE	7,689,443	109.1500	7,938,450	7,273,000	7,671,960		(17,483)			4.500	3.738	JD	12,728	163,643	07/20/2011	06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Sr Nt				1FE	4,144,756	109.3750	4,210,930	3,850,000	4,134,138		(10,618)			4.250	3.298	JJ	77,267		08/03/2011	01/11/2021
893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt				2FE	14,943,900	104.2380	15,635,700	15,000,000	14,964,298		10,826			4.000	4.084	JJ	276,667	600,000	01/19/2010	01/15/2015
893570-BY-6	Transcontinental Gas P L Corp Sr Nt				2FE	13,882,515	114.4590	17,168,805	15,000,000	14,178,495		97,248			6.050	7.123	JD	40,333	907,500	09/30/2008	06/15/2018
89615#-AF-3	Trident Seafoods Corp Sr Sec Nt				2	8,970,932	101.0080	9,090,722	9,000,000	8,999,118		4,161			7.320	7.370	MS	193,980	658,800	03/21/2002	03/15/2012
89615#-AH-9	Trident Seafoods Corp Sr Sec Nt				2	23,000,000	112.4740	25,869,048	23,000,000	23,000,000					5.960	5.960	MS	380,778	1,370,800	09/21/2006	09/21/2016
896678-AD-1	Trinova Corp Deb (Aeroquip-Vickers-now)				1FE	988,090	146.6820	1,466,822	1,000,000	991,099		321			7.875	7.980	JD	6,563	78,750	05/29/1996	06/01/2026
899038-AE-9	Tudor Investment Corp Sr Nt				2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.970	6.970	JD	13,940	278,800	06/09/2006	06/13/2013
90261X-BY-7	UBS AG Stamford CT Sub Nt				1FE	42,821,650	99.5940	39,837,560	40,000,000	42,473,892		(350,714)			5.875	4.353	JJ	1,083,611	1,321,875	04/06/2011	07/15/2016
902690-AH-2	UGI Utilities Inc MT Nt				1FE	3,750,000	102.6370	3,848,888	3,750,000	3,750,000					5.530	5.532	MN	26,498	207,375	09/20/2002	09/25/2012
902690-AM-1	UGI Utilities Inc MT Nt Ser B				1FE	9,000,000	109.1870	9,826,866	9,000,000	9,000,000					5.160	5.160	MN	60,630	464,400	05/16/2005	05/15/2015
902905-AL-2	USX Marathon Group Deb				2FE	2,120,112	137.0790	2,638,763	1,925,000	2,092,342		(9,976)			9.375	8.119	MN	23,060	180,469	12/18/2008	05/15/2022
902905-AM-0	USX Marathon Group Deb				2FE	3,456,894	106.7900	2,926,049	2,740,000	2,853,736		(104,263)			9.125	4.971	JJ	115,289	250,025	05/17/2005	01/15/2013
902905-AQ-1	USX Marathon Group Deb				2FE	1,857,744	134.5330	2,118,895	1,575,000	1,784,508		(11,913)			8.125	6.471	JJ	59,008	127,969	06/29/2004	07/15/2023
90360@-AA-1	United States Shipping Subordinated Term				5	378,741	26.5000	221,587	836,177	378,741					2.500	28.918	MJSD	232	21,137	04/01/2010	08/07/2013
90360@-AB-9	United States Shipping Restated Term Ln				5	1,280,186	86.4060	2,442,164	2,826,372	1,280,186					9.200	40.757	MJSD	2,889	262,464	04/01/2010	08/07/2013
904764-AK-3	Unilever Cap Corp Co Gtd Nt				1FE	12,553,823	116.2960	14,769,592	12,700,000	12,588,378		12,790			4.800	4.948	FA	230,293	609,600	03/25/2009	02/15/2019
904851-AA-0	Unionbancal Corp Sub Bk Nt				1FE	3,988,840	102.8860	4,115,452	4,000,000	3,996,475		1,668			5.250	5.298	JD	8,750	210,000	12/07/2006	12/16/2013
90520G-AA-4	Union Bank of California Sub Bk Nt				1FE	3,984,240	108.2200	4,328,796	4,000,000	3,991,978		1,566			5.950	6.003	MN	33,056	238,000	05/08/2006	05/11/2016
905581-AR-5	Union Carbide Corp Deb				2FE	3,130,170	118.0230	3,540,696	3,000,000	3,093,545		(4,057)			7.500	7.135	JD	18,750	225,000	04/01/1998	06/01/2025
906548-CB-6	Union Elec Co 1st Mtg Bd				1FE	2,836,080	105.5690	3,167,061	3,000,000	2,939,966		31,690			4.650	5.872	AO	34,875	139,500	06/25/2008	10/01/2013
906548-CE-0	Union Elec Co Sr Nt				1FE	5,546,450	119.5310	5,976,525	5,000,000	5,404,212		(63,623)			6.400	4.702	JD	14,222	320,000	09/04/2009	06/15/2017
906548-CG-5	Union Elec Co 1st Mtg Bd				1FE	15,007,440	121.4840	18,222,630	15,000,000	15,007,205		(778)			6.700	6.691	FA	418,750	1,005,000	06/12/2008	02/01/2019
907818-CZ-9	Union Pacific Corp Sr Nt				2FE	9,809,000	118.2910	11,829,140	10,000,000	9,857,951		19,616			5.750	6.041	MN	73,472	575,000	05/20/2009	11/15/2017
909279-S*-3	United Airlines Inc Mtg Ln N779UA				3	3,517,036	95.1250	3,526,710	3,707,448	3,653,213		42,471			0.798	4.122	MS	7,647	28,192	09/24/2008	03/31/2013
90982P-AA-5	United Cities Gas Co Nt Ser A				2FE	4,175,261	113.4220	4,536,896	4,000,000	4,136,739		(5,979)			6.670	6.298	JD	11,858	266,800	12/21/2005	12/15/2025
910550-AA-9	United Group Inv Partnership Sr Nt Ser A				2	9,710,182	114.5930	11,459,259	10,000,000	9,815,280		32,176			6.130	6.590	MS	156,656	613,000	07/07/2008	09/29/2016
911308-AA-2	United Parcel Service Deb				1FE	9,407,690	141.4670	9,902,662	7,000,000	8,529,133		(145,714)			8.375	5.097	AO	146,563	586,250	05/13/2005	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
913017-BQ-1	United Technologies Corp Sr Nt				1FE	51,141,182	123.5680	58,818,511	47,600,000	50,338,317		(313,344)			6.125	5.145	FA	1,214,792	2,915,500	05/28/2009	02/01/2019
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1				6*	219,737	90.0000	197,764	219,737	197,764	193,028				4.579	4.620	MJSD	56	7,672	12/30/2011	12/27/2015
91321*-AG-6	Unimin Corp Sr Nt				1	6,500,000	103.1740	6,706,295	6,500,000	6,500,000					5.440	5.440	JD	15,716	353,600	12/20/2002	12/15/2012
918005-AT-6	Aquila Inc Sr Nt				2FE	2,041,420	124.1210	2,482,428	2,000,000	2,025,113		21,571			8.270	8.083	MN	21,134	165,400	07/01/1992	11/15/2021
91802M-AA-8	Utility Contract Funding LLC Nt			2	2FE	4,998,849	107.9490	5,399,177	5,001,600	5,000,626		1			7.944	7.944	AO	99,332	397,327	06/27/2002	10/01/2016
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	9,093,750	98.7500	9,875,000	10,000,000	9,115,689		21,939			7.000	8.451	AO	175,000	350,000	09/22/2011	10/01/2020
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	7,080,000	96.5000	7,720,000	8,000,000	7,101,511		21,511			6.750	8.481	FA	204,000		08/19/2011	08/15/2021
91913Y-AG-5	Valero Energy Corp Co Gtd Nt				2FE	6,974,689	104.6780	6,963,147	6,652,000	6,804,780		(101,183)			4.750	3.121	JD	14,043	315,970	04/15/2010	06/15/2013
91913Y-AK-6	Valero Energy Corp Sr Nt				2FE	4,683,308	106.4090	4,809,678	4,520,000	4,615,969		(40,133)			4.750	3.756	AO	53,675	214,700	04/15/2010	04/01/2014
91914C-AA-5	Valero Logistics Operations LP Nt				2FE	5,122,270	102.2150	5,110,745	5,000,000	5,015,917		(28,341)			6.875	6.263	JJ	158,507	343,750	10/04/2007	07/15/2012
91914C-AC-1	Valero Logistics Operations LP Gtd Nt				2FE	4,779,900	104.8420	5,242,090	5,000,000	4,923,991		58,323			6.050	7.396	MS	89,069	302,500	05/21/2009	03/15/2013
920355-AC-8	Valspar Corp Nt				2FE	5,996,024	107.4600	6,447,600	6,000,000	5,998,423		392			5.100	5.108	FA	127,500	306,000	03/20/2006	08/01/2015
92343V-AF-1	Verizon Communications Inc Sr Nt				1FE	6,382,508	123.3760	8,280,997	6,712,000	6,395,132		4,763			6.250	6.638	AO	104,875	419,500	03/19/2009	04/01/2037
92343V-AK-0	Verizon Communications Inc Nt				1FE	9,905,100	126.9400	12,694,020	10,000,000	9,909,807		1,301			6.400	6.472	FA	241,778	640,000	02/07/2008	02/15/2038
92343V-AL-8	Verizon Communications Inc Bd				1FE	7,481,700	116.5810	8,743,590	7,500,000	7,487,683		1,649			5.500	5.532	FA	155,833	412,500	02/07/2008	02/15/2018
92343V-AP-9	Verizon Communications Inc Bd				1FE	8,182,245	133.6590	11,077,691	8,288,000	8,187,049		1,314			6.900	7.002	AO	120,729	571,872	04/01/2008	04/15/2038
92343V-AV-6	Verizon Communications Inc Sr Nt				1FE	4,173,400	121.8510	4,874,028	4,000,000	4,137,981		(14,941)			6.350	5.761	AO	63,500	254,000	06/26/2009	04/01/2019
92344S-AK-6	Verizon Wireless Sr Nt				1FE	4,729,050	134.9700	5,061,375	3,750,000	4,533,593		(93,856)			8.500	4.883	MN	40,729	318,750	11/12/2009	11/15/2018
92344S-AP-5	Verizon Wireless Sr Nt				1FE	18,637,974	108.6460	18,578,483	17,100,000	17,886,121		(358,928)			5.550	3.250	FA	395,438	949,050	11/12/2009	02/01/2014
92344X-AB-5	Verizon New York Inc Sr Nt Ser B				1FE	36,717,859	116.4450	35,994,159	30,911,000	36,659,672		(58,187)			7.375	5.802	AO	569,922	1,139,843	08/30/2011	04/01/2032
92553P-AD-4	Viacom Inc Nt				2FE	5,096,900	112.2660	5,613,310	5,000,000	5,079,575		(8,136)			5.625	5.370	MS	82,813	281,250	09/24/2009	09/15/2019
92553P-AE-2	Viacom Inc Nt				2FE	5,965,830	107.1250	6,427,494	6,000,000	5,980,861		6,505			4.375	4.502	MS	77,292	262,500	08/19/2009	09/15/2014
92553P-AF-9	Viacom Inc Sr Nt				2FE	3,992,560	106.9150	4,276,596	4,000,000	3,995,117		1,192			4.250	4.286	MS	50,056	170,000	09/24/2009	09/15/2015
92553P-AH-5	Viacom Inc Sr Nt				2FE	9,936,600	99.9620	9,996,200	10,000,000	9,937,242		642			2.500	2.636	JD	13,194		12/07/2011	12/15/2016
92553P-AJ-1	Viacom Inc Sr Nt				2FE	5,901,660	102.0870	6,125,214	6,000,000	5,902,085		425			3.875	4.076	JD	12,271		12/07/2011	12/15/2021
927804-EU-4	Virginia Elec & Pwr Co Sr Nt				1FE	5,968,680	104.2460	6,254,778	6,000,000	5,990,549		7,695			4.750	4.891	MS	95,000	285,000	01/21/2009	03/01/2013
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B				1FE	6,043,800	126.8220	7,609,332	6,000,000	6,041,869		(771)			6.000	5.945	JJ	166,000	360,000	01/27/2009	01/15/2036
927804-FE-9	Virginia Elec & Pwr Co Sr Nt				1FE	3,927,034	133.4750	5,072,054	3,800,000	3,922,405		(1,906)			6.350	6.101	MN	20,779	241,300	05/08/2009	11/30/2037
927804-FF-6	Virginia Elec & Pwr Co Sr Nt				1FE	5,859,679	119.2890	6,781,574	5,685,000	5,816,055		(17,223)			5.400	4.971	AO	52,018	306,990	05/08/2009	04/30/2018
927804-FH-2	Virginia Elec & Pwr Co Sr Nt				1FE	5,996,720	115.3320	6,919,902	6,000,000	5,997,429		275			5.000	5.007	JD	833	300,000	06/23/2009	06/30/2019
929280-AB-4	WEA Finance LLC Co Gtd Nt			1	1FE	22,925,750	98.1490	22,574,362	23,000,000	22,929,914		4,164			4.625	4.666	MN	150,698	531,875	06/07/2011	05/10/2021
92931B-AB-2	WPS Resources Corp Sr Nt				2FE	5,951,820	103.3880	6,203,292	6,000,000	5,994,448		5,761			5.375	5.480	JD	26,875	322,500	11/19/2002	12/01/2012
92976W-BH-8	Wachovia Corp Sr Nt				1FE	12,446,500	113.6020	14,200,275	12,500,000	12,463,931		4,818			5.750	5.807	FA	299,479	718,750	01/28/2008	02/01/2018
929903-AJ-1	Wachovia Corp Sub Bk Nt				1FE	3,986,680	105.4770	4,219,092	4,000,000	3,995,897		1,445			5.250	5.293	FA	87,500	210,000	07/19/2004	08/01/2014
931142-CM-3	Wal-Mart Stores Inc Sr Nt				1FE	18,163,966	134.2930	23,568,492	17,550,000	18,141,986		(9,209)			6.200	5.945	AO	229,710	1,088,100	05/15/2009	04/15/2038
931142-CP-6	Wal-Mart Stores Inc Sr Nt				1FE	4,893,450	112.0390	5,601,960	5,000,000	4,918,597		9,604			4.125	4.395	FA	85,938	206,250	04/22/2009	02/01/2019
931142-CQ-4	Wal-Mart Stores Inc Sr Nt				1FE	12,007,040	105.6100	12,673,140	12,000,000	12,003,489		(1,398)			3.200	3.187	MN	49,067	384,000	05/26/2009	05/15/2014
931142-CU-5	Wal-Mart Stores Inc Sr Nt				1FE	14,395,500	109.4200	16,413,000	15,000,000	14,435,180		39,680			3.625	4.154	JJ	261,302	271,875	04/11/2011	07/08/2020
931142-DD-2	Wal-Mart Stores Inc Sr Nt				1FE	51,323,838	115.5490	58,930,194	51,000,000	51,305,725		(18,113)			4.250	4.171	AO	457,583	1,065,688	04/21/2011	04/15/2021
931422-AD-1	Walgreen Co Nt				1FE	20,121,018	106.6890	21,551,239	20,200,000	20,173,222		15,874			4.875	4.963	FA	410,313	984,750	07/14/2008	08/01/2013
93884P-CJ-7	Washington Gas Lt Co MT Nt Ser C				1FE	3,905,640	125.7790	5,031,164	4,000,000	3,927,854		2,723			6.820	7.018	MS	80,324	272,800	09/19/2000	10/09/2026
93884P-CL-2	Washington Gas Lt Co MT Nt Ser C				1FE	1,137,620	123.6730	1,236,730	1,000,000	1,111,294		(4,751)			6.620	5.511	MS	19,492	66,200	08/09/2005	10/23/2026
93933W-AA-4	Washington Mutual Bk FA Sub Bk Nt				6				7,000,000						6.875	0.000	JD			10/27/2003	06/15/2012
94106L-AS-8	Waste Management Inc Co Gtd Nt				2FE	17,119,520	118.1950	18,911,184	16,000,000	16,867,674		(116,185)			6.100	5.070	MS	287,378	976,000	10/02/2009	03/15/2018
94106L-AU-3	Waste Management Inc Co Gtd Nt				2FE	19,223,920	125.9260	19,732,526	15,670,000	19,001,776		(142,002)			7.375	3.935	MS	353,119	432,913	11/01/2011	03/11/2019
94106L-AW-9	Waste Management Inc Co Gtd Nt				2FE	5,887,420	109.7040	6,033,720	5,500,000	5,843,462		(33,543)			4.750	3.880	JD	726	261,250	08/30/2010	06/30/2020
94403*-AW-6	Wawa Inc Sr Nt			2	2	2,781,250	104.3140	2,901,239	2,781,250	2,781,250					8.010	8.009	JD	10,520	222,778	08/30/2001	06/14/2013
947074-AJ-9	Weatherford Intl Ltd Co Gtd Nt				2FE	16,455,408	111.7190	19,182,152	17,170,000	16,853,851		136,936			6.350	6.652	JD	48,458	894,398	11/15/2011	06/15/2017
94874R-CQ-7	Weingarten Realty Investors MT Nt Ser A				2FE	6,000,000	104.6270	6,277,614	6,000,000	6,000,000					5.542	5.542	JD	14,779	332,520	12/12/2006	12/15/2016
949746-NY-3	Wells Fargo & Co Sr Nt				1FE	48,539,210	103.3500	52,708,551	51,000,000	50,351,530		566,536			4.375	5.604	JJ	935,885	2,231,250	08/01/2008	01/31/2013
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt			2	3	3,822,214	94.2050	3,600,705	3,822,214	3,822,214					6.210	6.211	JJ	118,020	237,359	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt			2	3	3,843,502	94.1830	3,619,914	3,843,502	3,843,502					6.210	6.211	JJ	118,678	238,681	07/16/2004	01/02/2020
952355-B@-3	West Corp Term Ln B-5 Nt 3				3FE	570,191	99.1670	565,439	570,191	570,191					4.510	4.547	MON	500	26,698	11/29/2010	07/15/2016
952355-B@-3	West Corp Term Ln B-5 Nt 1				3FE	314,540	99.1670	311,919	314,540	314,540					4.520	4.549	MON	1,224	14,452	10/05/2010	07/15/2016
952355-B@-3	West Corp Term Ln B-5 Nt 2				3FE	503,276	99.1670	499,082	503,276	503,276					4.666	4.740	JAJO	4,752	19,263	11/26/2010	07/15/2016
95235L-AF-7	West Corp Term Ln B-2 Nt 13				3FE	235,313	99.1250	233,254	235,313	235,313					2.635	5.709	MON	121	6,557	11/29/2010	10/24/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
95235L-AF-7	West Corp Term Ln B-2 Nt 20				3FE	41,789	99.1250	41,423	41,789	41,789					2.646	2.661	MON	92		12/02/2011	10/24/2013
95235L-AF-7	West Corp Term Ln B-2 Nt 17				3FE	87,202	99.1250	86,439	87,202	87,202					2.749	6.636	MJSD	206	2,351	11/05/2008	10/24/2013
95235L-AF-7	West Corp Term Ln B-2 Nt 16				3FE	206,390	99.1250	204,584	206,390	206,390					2.791	3.220	JAJO	1,179	4,619	11/26/2010	10/24/2013
958587-BD-8	Western MA Elec Co Nt				2FE	2,982,060	105.2010	3,156,033	3,000,000	2,996,311		2,070			5.000	5.078	MS	50,000	150,000	09/25/2003	09/01/2013
96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt			2	3	9,400,000	105.3400	9,901,925	9,400,000	9,400,000					8.020	8.098	MJSD	2,094	753,880	06/26/2008	03/31/2018
961548-AL-8	Westvaco Corp Deb				3FE	16,732,870	126.2870	19,574,547	15,500,000	16,193,733		(58,171)			9.750	8.954	JD	67,167	1,511,250	06/18/1997	06/15/2020
96647K-AF-9	Whitman Corp Nt				1FE	6,500,845	135.8290	8,828,859	6,500,000	6,500,845					7.290	7.289	MS	139,523	473,850	09/22/2000	09/15/2026
969133-AG-2	Willamette Inds Inc Deb				3FE	1,995,600	125.9110	2,518,226	2,000,000	1,997,308		167			9.000	9.021	AO	45,000	180,000	09/27/1991	10/01/2021
96950F-AD-6	Williams Partners LP Sr Nt				2FE	39,991,764	110.6970	44,278,720	40,000,000	39,994,633		511			5.250	5.252	MS	618,333	2,021,250	08/04/2011	03/15/2020
96950H-AD-2	Williams Partners LP Sr Nt				2FE	13,418,315	118.6340	13,642,887	11,500,000	13,352,095		(66,220)			7.250	3.741	FA	347,396		10/13/2011	02/01/2017
976656-CA-4	Wisconsin Electric Power Co Nt				1FE	2,000,840	111.3810	2,227,624	2,000,000	2,000,376		(152)			6.000	5.991	AO	30,000	120,000	09/26/2008	04/01/2014
976707-AK-5	Wisconsin Gas Co Deb				1FE	2,262,180	109.3970	2,187,944	2,000,000	2,051,820		(28,442)			6.600	4.995	MS	38,867	132,000	01/22/2003	09/15/2013
976843-BC-5	Wisconsin Public Service Corp Sr Nt				1FE	3,991,800	103.6330	4,145,304	4,000,000	3,999,080		959			4.875	4.901	JD	16,250	195,000	12/09/2002	12/01/2012
983024-AE-0	Wyeth Nt				1FE	8,982,360	109.6260	9,866,340	9,000,000	8,995,796		1,855			5.500	5.524	FA	206,250	495,000	12/11/2003	02/01/2014
983024-AL-4	Wyeth Nt				1FE	9,357,878	127.7650	11,179,446	8,750,000	9,338,183		(11,509)			6.000	5.515	FA	198,333	525,000	05/01/2007	02/15/2036
98385X-AS-5	XTO Energy Inc Sr Nt				1FE	40,043,320	109.5430	43,817,000	40,000,000	40,016,180		(7,630)			5.750	5.728	JD	102,222	2,300,000	08/12/2008	12/15/2013
98385X-AT-3	XTO Energy Inc Nt				1FE	9,971,300	129.0020	12,900,200	10,000,000	9,977,937		2,436			6.500	6.540	JD	28,889	650,000	08/04/2008	12/15/2018
984121-BP-7	Xerox Corp Sr Nt				2FE	16,629,150	111.8940	16,784,040	15,000,000	16,165,214		(247,176)			6.400	4.357	MS	282,667	960,000	01/29/2010	03/15/2016
984121-BQ-5	Xerox Corp Sr Nt				2FE	3,331,320	114.5480	3,436,452	3,000,000	3,252,273		(42,777)			6.750	4.863	FA	84,375	202,500	02/08/2010	02/01/2017
984121-BW-2	Xerox Corp Sr Nt	LS			2FE	23,126,595	112.6460	23,880,952	21,200,000	22,754,255		(202,535)			6.350	4.992	MN	172,014	1,346,200	02/10/2010	05/15/2018
984121-BZ-5	Xerox Corp Sr Nt				2FE	7,109,270	105.4000	7,377,972	7,000,000	7,070,726		(20,912)			4.250	3.903	FA	112,389	297,500	01/22/2010	02/15/2015
984121-CA-9	Xerox Corp Sr Nt				2FE	20,113,320	109.2380	21,301,430	19,500,000	20,020,184		(51,616)			5.625	5.211	JD	48,750	1,096,875	02/23/2010	12/15/2019
984121-CD-3	Xerox Corp Sr Nt				2FE	14,898,225	101.3460	15,201,960	15,000,000	14,900,949		2,724			4.500	4.587	MN	86,250	331,875	09/29/2011	05/15/2021
988498-AF-8	Yum Brands Inc Sr Nt				2FE	19,158,490	111.8840	21,257,922	19,000,000	19,130,941		(13,499)			5.300	5.190	MS	296,506	1,007,000	10/01/2009	09/15/2019
98883#-AB-8	ZLB Holdings Inc Sr Nt Ser B				2	6,600,000	103.7320	6,846,299	6,600,000	6,600,000					5.900	5.900	JD	12,980	389,400	10/11/2007	12/19/2012
98934K-AB-6	Zeneca Wilmington Gtd Deb				1FE	4,757,803	136.9760	5,821,497	4,250,000	4,617,193		(20,785)			7.000	5.973	MN	38,014	297,500	09/16/2003	11/15/2023
G9160@-AA-6	UK Power Network Serv Hldg Ltd Nt				2Z	27,000,000	100.5560	27,150,189	27,000,000	27,000,000					5.000	5.000	JD	63,750		12/14/2011	12/14/2021
G9270#-AA-1	Village Roadshow Films Ltd Term Ln A2				1FE	9,800,750	97.0000	9,651,500	9,950,000	9,843,325		27,562			5.500	5.888	JAJO	139,853	557,982	05/27/2010	05/27/2015
K7802#-AP-4	Royal Greenland A/S Sr Nt				1	10,000,000	126.7200	12,671,982	10,000,000	10,000,000					7.100	7.100	FA	246,528	710,000	08/26/2009	08/26/2019
008474-A*-9	Agnico-Eagle Mines Ltd Sr Nt		A		2	13,000,000	106.1150	13,794,953	13,000,000	13,000,000					6.130	6.130	AO	185,943	796,900	04/07/2010	04/07/2017
008916-AH-1	Agrium Inc Sr Nt		A		2FE	63,246,275	120.6320	69,646,597	57,735,000	62,428,347		(503,822)			6.750	5.329	JJ	1,797,002	3,728,363	09/29/2011	01/15/2019
008916-AJ-7	Agrium Inc Sr Nt		A	1	2FE	19,941,550	124.0350	24,807,020	20,000,000	19,942,989		1,770			6.125	6.146	JJ	564,861	697,569	12/16/2010	07/15/2040
064149-D8-7	Bank of Nova Scotia Sr Nt		A		1FE	9,983,400	103.5210	10,352,080	10,000,000	9,985,767		2,367			2.900	2.936	MS	74,111	145,000	03/22/2011	03/29/2016
124900-B@-9	CCL Industries Inc Gtd Sr Nt Ser C		I		2	5,070,495	115.7100	5,785,519	5,000,000	5,041,134		(4,889)			7.090	6.930	JJ	170,357	354,500	08/02/2004	07/08/2018
136375-AY-8	Canadian Natl RR Co Deb		A		1FE	1,082,460	141.2510	1,412,514	1,000,000	1,054,230		(3,053)			7.625	6.928	MN	9,743	76,250	02/02/1998	05/15/2023
136375-BD-3	Canadian Natl RR Co Nt		A		1FE	5,667,095	134.6230	7,404,249	5,500,000	5,639,059		(4,688)			6.900	6.643	JJ	174,992	379,500	05/25/2004	07/15/2028
136375-BE-1	Canadian Natl RR Co Nt		A		1FE	6,250,272	134.2200	7,650,529	5,700,000	6,213,278		(9,015)			6.712	6.006	JJ	176,414	382,584	05/14/2007	07/15/2036
136375-BL-5	Canadian Natl RR Co Nt		A		1FE	16,923,278	130.3340	20,853,392	16,000,000	16,868,821		(18,326)			6.250	5.824	FA	416,667	1,000,000	04/27/2007	08/01/2034
136375-BQ-4	Canadian Natl RR Co Sr Nt		A		1FE	5,255,500	134.9990	6,749,940	5,000,000	5,244,786		(3,884)			6.375	6.000	MN	40,729	318,750	12/17/2008	11/15/2037
136375-BT-8	Canadian Natl RR Co Nt		A		1FE	11,865,720	120.3610	14,443,296	12,000,000	11,896,744		11,365			5.550	5.698	MS	222,000	666,000	02/18/2009	03/01/2019
136385-AM-3	Canadian Natural Resources Nt		A		2FE	7,497,825	104.3140	7,823,573	7,500,000	7,499,532		410			5.150	5.156	FA	160,938	386,250	01/10/2008	02/01/2013
136385-AR-2	Canadian Natural Resources Sr Nt		A		2FE	33,891,090	104.2240	35,436,058	34,000,000	33,892,241		1,151			3.450	3.488	MN	146,625		11/14/2011	11/15/2021
136420-AF-3	Canadian Occidental Petroleum Sr Nt		I		2FE	15,970,540	117.7330	16,482,564	14,000,000	15,925,722		(44,818)			7.400	6.061	MN	172,667	518,000	05/04/2011	05/01/2028
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9		A	2	2FE	5,543,544	104.8840	4,788,605	4,565,606	4,726,569		(77,590)			7.480	3.997	JAN	330,124	341,507	12/21/2005	01/13/2014
13645R-AP-9	Canadian Pacific Railway Sr Nt		A		2FE	34,352,850	101.4180	35,496,125	35,000,000	34,355,919		3,069			4.500	4.733	JJ	131,250		11/28/2011	01/15/2022
14040*-AA-1	Capital Power US Funding Sr Nt Ser A		A		2	30,000,000	108.0120	32,403,666	30,000,000	30,000,000					5.210	5.210	JD	69,467	781,500	06/15/2011	06/15/2021
15135U-AB-5	Cenovus Energy Inc Sr Nt		A		2FE	3,996,675	107.7280	4,309,128	4,000,000	3,997,940		700			4.500	4.520	MS	53,000	180,000	07/08/2010	09/15/2014
15135U-AD-1	Cenovus Energy Inc Sr Nt		A		2FE	29,083,747	117.2960	30,909,921	26,352,000	28,723,910		(252,747)			5.700	4.321	AO	317,102	1,502,064	07/20/2010	10/15/2019
29250N-AB-1	Enbridge Inc Sr Nt		A		2FE	3,897,360	112.0140	4,480,572	4,000,000	3,936,280		10,058			5.600	5.958	AO	56,000	224,000	10/03/2007	04/01/2017
448055-AC-7	Husky Energy Inc Sr Nt		A		2FE	13,221,895	116.9920	13,454,126	11,500,000	13,094,408		(127,487)			6.200	3.497	MS	209,939	356,500	06/23/2011	09/15/2017
448055-AD-5	Husky Energy Inc Sr Nt		A		2FE	14,234,226	125.4630	16,310,190	13,000,000	14,220,698		(13,528)			6.800	6.074	MS	260,289	782,000	08/04/2011	09/15/2037
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt		A	2	2	14,222,222	112.8650	16,051,957	14,222,222	14,222,222					6.600	6.599	AO	159,052	938,667	11/02/2005	10/31/2017
496902-AF-4	Kinross Gold Corp Sr Nt	LS	A		2FE	39,656,400	98.1420	39,256,720	40,000,000	39,666,177		9,777			5.125	5.236	MS	734,583		08/15/2011	09/01/2021
496902-AG-2	Kinross Gold Corp Sr Nt		A		2FE	14,877,150	102.0460	15,306,840	15,000,000	14,877,893		743			6.875	6.940	MS	369,531		08/15/2011	09/01/2041
53278L-A#-4	Linamar Corp Sr Nt		A		2	10,000,000	110.1430	11,014,287	10,000,000	10,000,000					5.310	5.310	JJ	234,525	531,000	07/22/2010	07/22/2017
564905-C#-2	Maple Leaf Foods Inc Sr Nt		A		2	30,000,000	103.1120	30,933,649	30,000,000	30,000,000					5.210	5.210	JJ	768,475	794,525	01/04/2011	01/04/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
65334H-AA-0	Nexen Inc Sr Nt		A		2FE	36,968,736	124.4330	41,498,439	33,350,000	36,898,401		(70,334)			7.875	6.891	MS	773,303	2,626,313	02/01/2011	03/15/2032
65334H-AE-2	Nexen Inc Sr Nt		A		2FE	17,221,199	102.0450	18,977,271	18,597,000	17,245,635		24,435			5.875	6.485	MS	336,877	983,240	04/06/2011	03/10/2035
65334H-AG-7	Nexen Inc Sr Nt		A		2FE	10,072,800	105.9260	10,592,590	10,000,000	10,072,671		(129)			6.400	6.342	MN	81,778	640,000	04/06/2011	05/15/2037
65334H-AJ-1	Nexen Inc Sr Nt		A		2FE	5,451,550	119.8790	5,993,950	5,000,000	5,446,541		(5,009)			7.500	6.780	JJ	157,292	375,000	01/12/2011	07/30/2039
65334H-AK-8	Nexen Inc Sr Nt		A		2FE	13,870,813	116.2110	14,526,325	12,500,000	13,808,557		(62,256)			6.200	4.547	JJ	325,069	279,000	10/20/2011	07/30/2019
655422-AS-2	Xstrata Canada Corp Sr Nt		A		2FE	5,466,375	103.0130	6,644,332	6,450,000	6,258,813		323,030			7.250	13.147	JJ	215,627	467,625	04/07/2009	07/15/2012
669771-AR-8	Nova Gas Transmission Ltd Deb		A		1FE	3,732,839	107.0040	3,472,277	3,245,000	3,295,905		(50,254)			8.500	6.772	JD	12,259	275,825	12/13/2002	12/15/2012
716442-AH-1	Petro-Canada Sr Nt		A		2FE	2,028,408	105.7510	2,294,797	2,170,000	2,031,799		3,188			5.350	5.875	JJ	53,533	116,095	12/10/2010	07/15/2033
71644E-AB-8	Petro-Canada Deb		A		2FE	5,537,960	138.9480	5,557,920	4,000,000	5,077,207		(80,582)			9.250	5.633	AO	78,111	370,000	05/02/2005	10/15/2021
71644E-AF-9	Petro-Canada Deb		I		2FE	5,082,160	125.0420	6,252,120	5,000,000	5,070,619		(2,340)			7.000	6.854	MN	44,722	350,000	05/25/2004	11/15/2028
71644E-AG-7	Petro-Canada Sr Nt		A		2FE	4,879,749	115.0560	5,447,892	4,735,000	4,876,908		(2,674)			5.950	5.716	MN	35,999	281,733	12/01/2010	05/15/2035
725906-AN-1	Placer Dome Inc Sr Nt		A		2FE	2,281,900	121.3950	2,427,892	2,000,000	2,275,583		(5,535)			6.450	5.413	AO	27,233	129,000	11/03/2010	10/15/2035
73755L-AD-9	Potash Corp Saskatchewan Inc Nt Ser C		A		2FE	22,147,006	121.9380	26,216,670	21,500,000	22,146,392		(13,274)			5.875	5.641	JD	105,260	1,263,125	11/23/2010	12/01/2036
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt		A		2FE	12,619,615	109.7500	12,621,227	11,500,000	12,418,542		(175,750)			5.250	1.792	MN	77,146	420,000	10/12/2011	05/15/2014
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt		A		2FE	5,358,395	123.9140	5,576,139	4,500,000	5,253,353		(86,753)			6.500	3.867	MN	37,375	292,500	10/12/2010	05/15/2019
77509N-AK-9	Rogers Cable Inc Sec Nt		A		2FE	9,797,100	107.7940	10,779,360	10,000,000	9,902,367		40,270			5.500	5.980	MS	161,944	550,000	04/06/2009	03/15/2014
77509N-AP-8	Rogers Cable Inc Nt		A		2FE	7,540,350	115.0130	8,625,945	7,500,000	7,524,088		(6,539)			6.750	6.637	MS	149,063	506,250	04/09/2009	03/15/2015
77531Q-AD-0	Rogers Communications Inc Sec Nt		A		2FE	4,121,680	110.2630	4,410,528	4,000,000	4,058,372		(24,651)			6.375	5.649	MS	85,000	255,000	04/15/2009	03/01/2014
80102#-AA-3	Sanimax GP Sr Nt		A		2	18,000,000	100.8770	18,157,934	18,000,000	18,000,000					5.100	5.100	JD	5,100	918,000	06/29/2005	06/29/2012
878742-AE-5	Teck Cominco Ltd Nt		A		2FE	11,060,676	109.7120	11,607,519	10,580,000	11,049,182		(9,047)			6.125	5.779	AO	162,006	648,025	08/11/2010	10/01/2035
878742-AV-7	Teck Cominco Ltd Co Gtd Nt		A	1	2FE	15,662,220	107.4890	16,123,380	15,000,000	15,641,380		(20,840)			4.750	4.212	JJ	348,333		08/03/2011	10/15/2021
878742-AW-5	Teck Cominco Ltd Co Gtd Nt		A		2FE	29,867,450	115.5210	34,656,390	30,000,000	29,869,131		1,681			6.250	6.282	JJ	916,667		08/11/2011	07/15/2041
89346D-AA-5	Transalta Corp Nt		A		2FE	8,972,950	102.7090	9,243,828	9,000,000	8,998,094		3,370			6.750	6.791	JJ	280,125	607,500	06/20/2002	07/15/2012
893526-CC-5	TransCanada Pipelines Ltd Deb		A		1FE	7,682,373	102.9430	6,691,263	6,500,000	6,571,013		(184,878)			8.625	5.599	MN	71,635	560,625	06/28/2006	05/15/2012
893526-DF-7	TransCanada Pipelines Ltd Nt		A		1FE	13,628,360	116.3730	16,292,248	14,000,000	13,655,554		7,417			5.600	5.795	MS	198,178	784,000	05/17/2007	03/31/2034
893526-AF-6	TransCanada Pipelines Ltd Sr Nt		A		1FE	15,027,250	122.3770	18,356,490	15,000,000	15,020,002		(2,362)			6.500	6.475	FA	368,333	975,000	08/07/2008	08/15/2018
98417E-AB-6	Xstrata Finance Canada Nt		A		2FE	58,519,827	109.0880	63,194,620	57,930,000	58,493,680		(103,539)			5.800	5.562	MN	429,326	3,359,940	06/04/2010	11/15/2016
98417E-AC-4	Xstrata Finance Canada Gtd Nt		A		2FE	2,700,943	111.3990	2,723,698	2,445,000	2,698,244		(2,698)			6.900	6.099	MN	21,557	168,705	04/06/2011	11/15/2037
98417E-AK-6	Xstrata Finance Canada Sr Nt		A		2FE	6,991,180	102.1630	7,151,375	7,000,000	6,991,286		106			4.950	4.966	MN	49,088		11/03/2011	11/15/2021
C0605#-AA-0	Bank America Cda Leasing VI Sec Nt		A	2	1	3,600,311	105.4800	3,797,614	3,600,311	3,600,311					7.450	7.445	JJ	133,367	268,223	06/17/1998	01/02/2013
C3024#-AA-7	FCNDB Leasing III Sec Nt		A		1	1,367,388	105.4800	1,339,883	1,270,270	1,284,710		(13,539)			7.450	6.263	JJ	47,055	94,635	08/02/2004	01/02/2013
C8629#-AB-3	Superior Plus Inc Sr Nt		A	2	3FE	9,600,000	103.2930	9,916,141	9,600,000	9,600,000					7.620	6.620	AO	125,984	697,880	10/29/2003	10/29/2015
034863-AA-8	Anglo American Capital Co Gtd Nt	LS	F		2FE	25,274,750	114.1540	24,371,900	21,350,000	23,408,043		(838,607)			9.375	4.833	AO	461,471	2,001,563	09/14/2009	04/08/2014
034863-AB-6	Anglo American Capital Co Gtd Nt		F		2FE	35,697,562	127.2420	36,566,863	28,738,000	34,494,999		(617,723)			9.375	5.938	AO	621,160	2,694,188	02/17/2010	04/08/2019
034863-AD-2	Anglo American Capital Co Gtd Nt		F		2FE	6,998,320	99.8290	6,988,037	7,000,000	6,998,494		138			4.450	4.453	MS	81,336	311,500	09/20/2010	09/27/2020
03938L-AM-6	ArcelorMittal Sr Nt		F		2FE	47,168,510	111.4700	41,243,900	37,000,000	45,643,975		(905,161)			9.850	5.912	JD	303,708	3,644,500	04/12/2010	06/01/2019
03938L-AT-1	ArcelorMittal Sr Nt	LS	F		2FE	25,910,680	94.9290	24,681,488	26,000,000	25,923,309		12,629			3.750	3.827	MS	325,000	471,250	04/11/2011	03/01/2016
03938L-AU-8	ArcelorMittal Sr Nt		F		2FE	7,663,710	91.7910	7,343,272	8,000,000	7,667,413		3,703			5.500	6.086	MS	146,667	132,917	12/02/2011	03/01/2021
046353-AB-4	AstraZeneca PLC Sr Nt		F		1FE	19,455,374	120.7900	22,021,261	18,231,000	19,123,231		(132,457)			5.900	4.905	MS	316,713	1,075,629	07/01/2009	09/15/2017
05279#-AA-7	Autoliv Inc Sr Nt		F		2	34,000,000	103.0090	35,022,992	34,000,000	34,000,000					5.560	5.560	MN	278,309	1,890,400	11/08/2007	11/08/2012
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt		F		1FE	30,755,100	103.0770	31,953,808	31,000,000	30,759,522		4,422			4.000	4.097	AO	272,111		10/06/2011	10/15/2021
055450-AG-5	BHP Fin USA Deb		F		1FE	4,043,360	121.2990	4,851,964	4,000,000	4,015,038		(2,998)			7.250	7.144	MS	96,667	290,000	11/27/1996	03/01/2016
055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt		F		1FE	6,505,752	115.9670	6,610,102	5,700,000	6,374,423		(117,245)			5.400	2.947	MS	78,660	307,800	11/15/2010	03/29/2017
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt		F		1FE	45,193,510	109.9210	49,464,360	45,000,000	45,093,369		(38,261)			5.500	5.400	AO	618,750	2,475,000	04/08/2009	04/01/2014
055451-AH-1	BHP Billiton Fin USA Ltd Co Gtd Nt		F		1FE	59,306,645	123.5560	71,662,248	58,000,000	59,028,196		(112,501)			6.500	6.188	AO	942,500	3,770,000	06/15/2009	04/01/2019
05565Q-BL-1	BP Capital Markets PLC Co Gtd Nt		F		1FE	19,916,100	105.0840	21,016,860	20,000,000	19,958,347		16,616			3.625	3.718	MN	106,736	725,000	05/19/2009	05/08/2014
05565Q-BR-8	BP Capital Markets PLC Co Gtd Nt		F		1FE	47,327,015	113.2650	50,119,940	44,250,000	47,211,916		(115,099)			4.742	3.867	MS	641,158	1,049,168	08/09/2011	03/11/2021
05567H-CY-0	BNP Paribas SA Sr Nt SIFMA Linked		F		1FE	25,000,000	113.4400	28,360,000	25,000,000	25,000,000					10.626	7.545	JAJO	531,315	2,227,865	07/03/2007	07/19/2027
05567H-DB-9	BNP Paribas SA SIFMA MT Nt		F		1FE	10,000,000	113.4400	11,344,000	10,000,000	10,000,000					10.500	7.904	FMAN	134,167	899,467	10/31/2007	11/15/2027
06849U-AC-9	Barrick Australia Financ Gtd Nt		F		2FE	66,935,430	111.0120	75,488,228	68,000,000	67,120,226		83,496			4.950	5.145	JJ	1,552,100	3,366,000	06/10/2010	01/15/2020
126168-AB-9	CRA Fin LTD Nt		F		1FE	4,163,379	110.0800	3,632,647	3,300,000	3,486,235		(91,708)			7.125	4.033	JD	19,594	235,125	06/12/2003	12/01/2013
223030-AF-7	Covidien International Fin SA Gtd Nt		F		1FE	34,276,241	103.4900	34,979,519	33,800,000	33,911,416		(135,930)			5.450	5.017	AO	388,888	1,842,100	03/02/2009	10/15/2012
223030-AG-5	Covidien International Fin SA Gtd Nt		F		1FE	43,688,223	118.5000	51,251,293	43,250,000	43,563,609		(44,524)			6.000	5.850	AO	547,833	2,595,000	03/25/2009	10/15/2017
223030-AH-3	Covidien International Fin SA Gtd Nt		F		1FE	5,972,734	127.0450	7,578,246	5,965,000	5,973,256		(141)			6.550	6.538	AO	82,483	390,708	02/19/2009	10/15/2037
25156P-AL-7	Deutsche Telekom Co Gtd Nt		F		2FE	15,734,350	119.2470	17,887,050	15,000,000	15,563,797		(67,250)			6.750	6.054	FA	368,438	1,012,500	04/20/2009	08/20/2018
25156P-AN-3	Deutsche Telekom Co Gtd Nt		F		2FE	5,157,840	114.8000	5,510,400	4,800,000	5,090,368		(31,084)			6.000	5.024	JJ	138,400	288,000	09/23/2009	07/08/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
29358Q-AA-7	Ensco Plc Sr Nt		F		2FE	2,991,741	104.1410	3,124,218	3,000,000	2,992,160		419			4.700	4.735	MS	41,517	69,717	08/04/2011	03/15/2021
29358Q-AB-5	Ensco Plc Sr Nt		F		2FE	17,317,500	102.0150	17,342,465	17,000,000	17,310,250		(7,250)			3.250	2.786	MS	162,681		11/30/2011	03/15/2016
35177P-AS-6	France Telecom Sr Nt		R		1FE	8,266,640	105.6320	8,450,552	8,000,000	8,141,492		(52,700)			4.375	3.634	JJ	168,194	350,000	07/20/2009	07/08/2014
35177P-AT-4	France Telecom Sr Nt		F		1FE	11,938,560	110.0500	13,205,964	12,000,000	11,950,908		5,160			5.375	5.442	JJ	309,958	645,000	06/29/2009	07/08/2019
404280-AJ-8	HSBC Holdings PLC Nt		F		1FE	11,982,905	103.5750	10,968,550	10,590,000	11,959,540		(18,252)			6.800	5.834	JD	60,010	618,120	08/04/2011	06/01/2038
44328M-AK-0	HSBC Bank PLC Sr Nt		F		1FE	28,974,770	103.6970	30,071,985	29,000,000	28,976,692		1,922			4.750	4.761	JJ	619,875	688,750	01/12/2011	01/19/2021
449786-AA-0	Ing Bank NV Sub Bk Nt		F		1FE	18,075,189	97.1320	17,143,727	17,650,000	18,001,493		(73,695)			5.125	4.475	MN	150,760	904,563	04/08/2011	05/01/2015
449786-AL-6	Ing Bank NV Sr Nt		R		1FE	24,986,500	96.6240	24,156,075	25,000,000	24,988,479		1,979			4.000	4.012	MS	294,444	500,000	03/08/2011	03/15/2016
45074G-AB-6	Iberdrola Fin Ireland Co Gtd Nt		F		1FE	5,961,780	97.6690	5,860,122	6,000,000	5,968,985		3,218			5.000	5.082	MS	91,667	300,000	09/08/2009	09/11/2019
456866-AL-6	Ingersoll-Rand Co Deb		F	2	2FE	2,111,048	116.5140	2,496,895	2,143,000	2,126,433		832			7.200	7.353	JD	12,858	154,296	06/27/1997	06/01/2025
5006EP-AB-7	Korea East-West Power Co Sr Nt		F		1FE	3,949,160	102.7440	4,109,752	4,000,000	3,992,592		8,095			5.250	5.471	MN	26,833	210,000	11/09/2005	11/15/2012
63250-BY-6	National Australia Bank Sr Nt		F		1FE	4,977,600	101.1190	5,055,940	5,000,000	4,979,538		1,829			4.375	4.431	JD	12,760	218,750	12/06/2010	12/10/2020
63250-CB-5	National Australia Bank Sr Nt	LS	F		1FE	9,983,000	100.0820	10,008,210	10,000,000	9,987,000		4,000			2.250	2.309	AO	50,000	112,500	04/06/2011	04/11/2014
636274-AC-6	National Grid PLC Sr Nt		F		2FE	44,932,800	114.7530	45,901,160	40,000,000	43,802,979		(741,704)			6.300	4.009	FA	1,050,000	2,520,000	06/14/2010	08/01/2016
654902-AB-1	Nokia Corp Sr Nt		F		2FE	11,562,580	100.9130	11,100,375	11,000,000	11,485,661		(54,057)			5.375	4.660	MN	75,549	591,250	07/15/2010	05/15/2019
65504L-AA-5	Noble Hldg Intl Co Gtd Nt		F		2FE	10,813,465	111.5120	11,708,781	10,500,000	10,653,125		(62,520)			7.375	6.652	MS	228,010	774,375	04/16/2009	03/15/2014
65504L-AC-1	Noble Hldg Intl Co Gtd Nt		F		2FE	12,932,940	105.9320	13,559,309	12,800,000	12,917,576		(10,920)			4.900	4.768	FA	261,333	635,911	07/22/2010	08/01/2020
65557C-AD-5	Nordea Bank AB Sr Nt		F		1FE	47,555,305	102.2120	48,550,653	47,500,000	47,552,433		(2,872)			4.875	4.860	JJ	1,074,193	1,157,813	02/02/2011	01/14/2021
65557F-AA-4	Nordea Bank AB Sub Bk Nt		F		1FE	23,881,920	84.5210	20,284,992	24,000,000	23,887,836		5,916			4.875	4.938	MN	156,000	585,000	05/09/2011	05/13/2021
656531-AG-5	Norsk Hydro A/S Deb		R		1FE	3,102,168	133.2670	3,998,013	3,000,000	3,084,854		(3,015)			6.800	6.511	JJ	94,067	204,000	05/25/2004	01/15/2028
656531-AJ-9	Norsk Hydro A/S Deb		R		1FE	3,000,000	137.6620	4,129,857	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999	01/15/2029
66989G-AA-8	Novartis Co Gtd Nt		F		1FE	12,063,790	117.5250	14,103,024	12,000,000	12,048,385		(5,571)			5.125	5.056	FA	240,875	615,000	02/04/2009	02/10/2019
66989H-AA-6	Novartis Co Gtd Nt		F		1FE	14,636,858	106.9920	15,358,745	14,355,000	14,484,367		(58,098)			4.125	3.676	FA	231,923	592,144	04/08/2009	02/10/2014
686194-A#-8	Oriflame Cosmetics SA Sr Nt		F		2	30,000,000	118.3300	35,498,918	30,000,000	30,000,000					6.490	6.490	AO	383,992	1,947,000	04/20/2010	04/20/2020
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C		F		2	5,000,000	110.4450	5,522,243	5,000,000	5,000,000					5.460	5.460	JJ	127,400		07/13/2011	07/13/2021
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D		F		2	15,000,000	111.5790	16,736,843	15,000,000	15,000,000					5.610	5.610	JJ	392,700		07/13/2011	07/13/2023
693070-AD-6	P&O Princess Cruises Plc Deb		F		2FE	1,855,220	117.4060	2,348,128	2,000,000	1,882,515		3,575			7.875	8.569	JD	13,125	157,500	10/25/2000	06/01/2027
718337-AB-4	Philips Electronics NV Ser A Deb		F		1FE	2,920,020	131.7450	3,952,344	3,000,000	2,940,416		2,550			7.125	7.361	MN	27,313	213,750	10/30/2000	05/15/2025
718337-AC-2	Philips Electronics NV Deb		R		1FE	1,085,000	137.5240	1,375,244	1,000,000	1,060,607		(2,661)			7.750	7.043	MN	9,903	77,500	02/10/1998	05/15/2025
75405U-AB-2	Ras Laffan LNG III Bd Ser C		F	2	1FE	15,368,249	107.0000	16,602,120	15,516,000	15,441,875		13,282			5.832	6.021	MS	228,737	904,893	10/11/2007	09/30/2016
75405U-AD-8	Ras Laffan LNG III Sr Sec Nt		F	2	1FE	20,358,563	108.6870	21,737,400	20,000,000	20,301,793		(15,455)			6.332	6.161	MS	320,118	1,266,400	05/16/2007	09/30/2027
767201-AC-0	Rio Tinto Finance USA Ltd Co Gtd Nt		F		1FE	15,290,840	120.5310	20,490,219	17,000,000	15,674,603		138,653			6.500	8.001	JJ	509,528	1,105,000	10/08/2009	07/15/2018
767201-AE-6	Rio Tinto Finance USA Ltd Co Gtd Nt		F		1FE	33,458,560	106.6090	36,247,060	34,000,000	33,785,698		125,416			5.875	6.307	JJ	921,069	1,997,500	05/18/2009	07/15/2013
767201-AH-9	Rio Tinto Finance USA Ltd Co Gtd Nt		F		1FE	30,380,552	136.4770	40,943,130	30,000,000	30,310,478		(29,889)			9.000	8.803	MN	450,000	2,700,000	05/18/2009	05/01/2019
775371-AG-2	Rohm & Haas Co Amortzg Deb		F	2	2FE	5,681,110	122.1590	6,827,161	5,588,750	5,623,319		(3,127)			9.800	9.603	AO	115,625	547,698	06/26/1991	04/15/2020
78572M-AD-7	SABMiller Plc Nt		R		2FE	2,993,490	116.8600	3,505,791	3,000,000	2,996,531		644			6.500	6.530	JJ	97,500	195,000	06/27/2006	07/01/2016
78572M-AE-5	SABMiller Plc Nt		F		2FE	39,929,600	108.4480	43,379,200	40,000,000	39,971,240		12,947			5.700	5.738	JJ	1,051,333	2,280,000	07/10/2008	01/15/2014
78572M-AF-2	SABMiller Plc Nt		F		2FE	19,894,250	113.9340	22,786,880	20,000,000	19,923,073		9,086			6.500	6.573	JJ	599,444	1,300,000	07/23/2008	07/15/2018
789547-AD-8	Westpac Banking Corp Sub Bk Nt		F		1FE	18,248,820	103.3140	17,563,431	17,000,000	18,109,791		(139,029)			5.300	3.446	AO	190,211	450,500	06/22/2011	10/15/2015
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt		F		1FE	24,744,000	110.7940	27,698,450	25,000,000	24,759,989		15,989			4.000	4.126	MS	255,556	500,000	03/22/2011	03/29/2021
81180W-AB-7	Seagate Tech HDD Holding Co Gtd Nt		F	1	3FE	997,500	106.3750	1,063,750	1,000,000	997,760		260			7.750	7.792	JD	3,444	38,750	08/19/2011	12/15/2018
81180W-AC-5	Seagate Tech HDD Holding Co Gtd Nt		F	1	3FE	22,440,200	102.5000	24,272,000	23,680,000	22,472,242		32,042			7.000	7.750	JJ	1,026,791		10/04/2011	11/01/2021
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt		F	1	3FE	15,124,800	102.7500	16,768,800	16,320,000	15,150,632		25,832			6.875	8.067	MN	187,000	561,000	10/04/2011	05/01/2020
826200-AC-1	Siemens Financieringsmat Nt		F		1FE	5,984,760	115.5000	6,930,000	6,000,000	5,992,310		1,356			5.750	5.781	AO	70,917	345,000	08/09/2006	10/17/2016
826200-AD-9	Siemens Financieringsmat Nt		F		1FE	1,909,960	121.3930	2,427,850	2,000,000	1,920,418		3,170			6.125	6.552	FA	45,597	122,500	06/25/2008	08/17/2026
83239*-AA-7	Smiths Group plc Sr Gtd Nt		R		2	11,619,042	103.1410	11,861,221	11,500,000	11,515,911		(14,059)			5.450	5.316	JJ	266,369	626,750	01/28/2003	01/28/2013
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt		F	2	2FE	9,900,000	106.4200	10,535,580	9,900,000	9,900,000					6.223	6.223	JD	27,381	616,077	12/17/2003	12/15/2026
853250-AB-4	Standard Chartered Bank Sub Bk Nt		F		1FE	10,992,500	102.0910	10,209,140	10,000,000	10,818,487		(121,381)			6.400	4.752	MS	168,889	640,000	07/14/2010	09/26/2017
853254-AF-7	Standard Chartered PLC Sr Nt		F		1FE	17,989,380	100.6460	18,116,334	18,000,000	17,992,727		2,015			3.850	3.863	AO	123,200	693,000	04/21/2010	04/27/2015
85771S-AA-4	StatoilHydro ASA Nt		F		1FE	29,401,801	115.7250	33,909,622	29,302,000	29,379,691		(8,632)			5.250	5.206	AO	324,764	1,538,355	05/13/2009	04/15/2019
85771S-AB-2	StatoilHydro ASA Nt		F		1FE	8,997,130	106.6010	9,594,090	9,000,000	8,998,546		580			3.875	3.882	AO	73,625	348,750	04/16/2009	04/15/2014
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt		F		1FE	19,998,200	100.5750	20,115,000	20,000,000	19,998,358		158			3.125	3.127	JJ	293,403		07/05/2011	07/12/2016
872456-AA-6	Telecom IT CAP Co Gtd Nt		F		2FE	10,000,000	93.7110	9,371,080	10,000,000	10,000,000					7.175	7.175	JD	25,910	717,500	06/15/2009	06/18/2019
87927V-AU-2	Telecom Italia Cap Gtd Nt		F		2FE	16,216,920	93.4900	14,958,336	16,000,000	16,155,602		(18,770)			6.999	6.809	JD	83,988	1,119,840	06/05/2008	06/04/2018
87938W-AH-6	Telefonica Emisionies SAU Gtd Nt		F		2FE	3,164,580	98.8270	2,964,807	3,000,000	3,131,419		(13,936)			5.877	5.168	JJ	81,299	176,310	07/07/2009	07/15/2019
87938W-AJ-2	Telefonica Emisionies SAU Gtd Nt		F		2FE	10,000,000	99.4740	9,947,400	10,000,000	10,000,000					4.949	4.949	JJ	228,204	494,900	06/22/2009	01/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87969N-AC-9	Telstra Corp Ltd Nt		F		1FE	37,715,760	106.0550	40,301,014	38,000,000	37,731,033		15,273			4.800	4.892	AO	400,267	912,000	04/07/2011	10/12/2021
881575-AC-8	Tesco PLC Nt		F		1FE	14,885,200	119.6360	17,945,415	15,000,000	14,891,886		1,659			6.150	6.206	MN	117,875	922,500	10/30/2007	11/15/2037
893830-AR-0	Transocean Sedco Forex Inc Sr Nt		F		2FE	19,973,600	102.8000	20,559,920	20,000,000	19,992,890		5,577			5.250	5.281	MS	309,167	1,050,000	12/04/2007	03/15/2013
893830-AS-8	Transocean Sedco Forex Inc Sr Nt		F		2FE	10,341,900	102.2020	10,220,210	10,000,000	10,282,969		(37,359)			6.000	5.456	MS	176,667	600,000	05/12/2010	03/15/2018
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt		F		2FE	14,991,900	106.2880	15,943,245	15,000,000	14,991,967		67			6.375	6.382	JD	69,063		11/30/2011	12/15/2021
89653Q-C*-4	Trinity Mirror Plc Sr Nt Ser A		F		3	4,500,000	100.6770	4,530,478	4,500,000	4,500,000					7.170	7.170	JD	9,859	322,650	06/20/2002	06/20/2012
902118-BL-1	Tyco Intl Group SA Co Gtd Nt		F		1FE	8,949,007	128.8080	8,679,076	6,738,000	8,846,661		(102,347)			8.500	3.453	JJ	264,092		08/08/2011	01/15/2019
902118-BM-9	Tyco Intl Group SA Co Gtd Nt		F		1FE	19,211,106	106.5790	20,441,871	19,180,000	19,198,305		(6,170)			4.125	4.088	AO	167,026	791,175	10/20/2009	10/15/2014
902133-AE-7	Tyco Electronics Group Co Gtd Nt		F		2FE	4,390,727	103.5090	4,192,110	4,050,000	4,147,887		(127,682)			6.000	2.713	AO	60,750	243,000	01/26/2010	10/01/2012
902133-AF-4	Tyco Electronics Group Co Gtd Nt		F		2FE	10,458,130	115.5200	10,701,754	9,264,000	10,236,571		(145,255)			6.550	4.459	AO	151,698	606,792	06/10/2010	10/01/2017
902133-AG-2	Tyco Electronics Group Co Gtd Nt		F		2FE	18,167,040	132.9830	21,277,232	16,000,000	18,138,866		(28,174)			7.125	6.090	AO	285,000	1,140,000	02/11/2011	10/01/2037
902133-AH-0	Tyco Electronics Group Co Gtd Nt		F		2FE	7,216,511	106.5590	7,086,154	6,650,000	6,970,689		(149,321)			5.950	3.478	JJ	182,450	395,675	04/28/2010	01/15/2014
9021EQ-AC-8	Tyco/Tyco Int'l Fin SA Co Gtd Nt		F		1FE	5,726,400	123.2220	6,161,095	5,000,000	5,609,882		(60,752)			7.000	5.114	JD	15,556	350,000	01/08/2010	12/15/2019
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	54,145,772	124.0710	56,886,599	45,850,000	53,408,242		(438,053)			6.875	4.610	JJ	1,453,509	1,959,375	08/15/2011	01/15/2021
915436-AC-3	UPM-Kymmene OYJ Nt		F		3FE	3,068,574	84.5000	2,535,000	3,000,000	3,057,383		(1,980)			7.450	7.242	MN	21,729	223,500	07/01/2004	11/26/2027
92857W-AK-6	Vodafone Group PLC Sr Nt		F		1FE	5,102,800	115.2920	5,764,600	5,000,000	5,067,243		(13,940)			5.750	5.388	MS	84,653	287,500	04/17/2009	03/15/2016
92857W-AS-9	Vodafone Group PLC Sr Nt		F		1FE	31,917,120	116.4090	37,250,816	32,000,000	31,934,279		6,983			5.450	5.484	JD	101,733	1,744,000	06/03/2009	06/10/2019
92928W-AB-1	WMC Fin USA Deb		R		1FE	1,027,151	110.7210	1,107,212	1,000,000	1,011,407		(5,554)			7.250	6.591	MN	9,264	72,500	12/18/2008	11/15/2013
947075-AB-3	Weatherford Intl Inc Co Gtd Nt		R		2FE	3,064,860	108.9080	3,267,237	3,000,000	3,063,913		(947)			6.500	6.328	FA	81,250	195,000	10/05/2010	08/01/2036
947075-AC-1	Weatherford Intl Inc Gtd Nt		R		2FE	5,493,900	103.9890	6,239,346	6,000,000	5,836,501		125,235			5.150	7.566	MS	90,983	309,000	01/27/2009	03/15/2013
947075-AD-9	Weatherford Intl Inc Gtd Nt		R		2FE	9,211,560	111.2640	10,013,715	9,000,000	9,171,511		(22,949)			6.000	5.628	MS	159,000	540,000	02/08/2010	03/15/2018
947075-AE-7	Weatherford Intl Inc Gtd Nt		R		2FE	8,968,950	113.7780	10,240,038	9,000,000	8,970,018		391			7.000	7.028	MS	185,500	630,000	03/19/2008	03/15/2038
947075-AF-4	Weatherford Intl Inc Gtd Nt		R		2FE	48,730,980	129.3290	58,198,140	45,000,000	48,051,614		(322,604)			9.625	8.308	MS	1,443,750	4,331,250	02/01/2010	03/01/2019
961214-BH-5	Westpac Banking Corp Sr Nt		F		1FE	256,390	104.2230	260,559	250,000	254,397		(1,294)			4.200	3.605	FA	3,617	10,500	06/03/2010	02/27/2015
980888-AA-9	Woolworths Ltd Nt		F		1FE	4,903,058	112.1910	5,609,560	5,000,000	4,952,338		10,662			5.550	5.828	MN	35,458	277,500	12/18/2008	11/15/2015
983730-AA-0	XL Cap Fin PLC Nt		F		2FE	3,001,210	100.1210	3,003,642	3,000,000	3,000,006		(155)			6.500	6.495	JJ	89,917	195,000	01/14/2002	01/15/2012
A8417*-AA-7	Steinhoff Europe AG Sr Nt		F		2	38,000,000	99.9250	37,971,531	38,000,000	38,000,000					5.020	5.020	MS	561,682	1,907,600	03/15/2005	03/15/2012
C6573#-AC-1	Vitol Finance Ltd Sr Nt		F	2	2	3,600,000	103.4480	3,724,119	3,600,000	3,600,000					6.700	6.700	FA	93,130	241,200	08/12/2004	08/12/2014
D2736#-AH-2	Fritz Draxlmaier GMBH & Co KG Sr Nt		F		2	34,000,000	115.4120	39,240,162	34,000,000	34,000,000					6.140	6.140	AO	521,900	2,087,600	10/01/2010	10/01/2020
D3141#-AA-4	Haus Cramer Holding KG Sr Nt		F		2	25,000,000	104.9150	26,228,853	25,000,000	25,000,000					6.210	6.210	MN	219,938	1,552,500	05/10/2006	05/10/2013
D8563#-AA-2	VTG AG Sr Nt Ser A (EUR)		D		2	47,958,600	108.7420	47,215,145	43,419,350	43,419,350				(4,539,250)	5.740	5.740	MN	380,764	1,326,032	05/06/2011	05/06/2021
D8563#-AB-0	VTG AG Sr Nt Ser B (EUR)		D		2	12,168,600	107.7950	11,875,636	11,016,850	11,016,850				(1,151,750)	5.780	5.780	MN	97,285	338,800	05/06/2011	05/06/2023
D9002#-AD-3	Vaillant GmbH Gtd Sr Nt Ser B (EUR)		D		2	19,995,840	92.3210	18,810,069	20,374,692	20,374,692				(664,956)	4.694	4.692	MN	122,205	1,020,437	08/15/2006	08/15/2016
F4113N-CB-3	France Telecom Sr Nt		D		1FE	9,921,336	105.7000	12,329,799	11,664,900	11,694,844		(21,876)		(387,088)	7.250	6.753	JAN	783,146	888,118	04/03/2003	01/28/2013
F9731#-AB-3	Vicat S A Sr Nt		F		2	3,000,000	102.7940	3,083,825	3,000,000	3,000,000					5.510	5.510	FA	67,038	165,300	08/05/2003	08/05/2013
G03690-AK-2	Anglian Water Services Fin plc Sr Nt Ser		F		2Z	40,000,000	102.4630	40,985,115	40,000,000	40,000,000					5.180	5.180	JD	149,644		12/05/2011	12/05/2021
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B		F		2	11,000,000	106.0600	11,666,575	11,000,000	11,000,000					5.640	5.640	MS	179,227	310,200	03/17/2011	03/17/2021
G0977#-AA-6	Belron UK Ltd Sr Nt		F		2	15,000,000	106.7640	16,014,626	15,000,000	15,000,000					5.680	5.680	AO	158,567	852,000	04/24/2007	04/24/2014
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A		F		2	10,000,000	105.7470	10,574,748	10,000,000	10,000,000					4.510	4.510	MS	126,531	225,500	03/30/2011	03/30/2018
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B		F		2	10,000,000	107.5930	10,759,313	10,000,000	10,000,000					5.130	5.130	MS	143,925	256,500	03/30/2011	03/30/2021
G1108#-AB-4	British Land Co PLC Sr Nt		F		1	20,481,011	105.8450	21,169,055	20,000,000	20,188,661		(43,730)			6.300	6.015	AO	308,000	1,260,000	08/02/2004	10/03/2015
G1252@-AC-8	Bord Gais Eireann Sr Nt		F		2	6,500,000	97.1010	6,311,563	6,500,000	6,500,000					5.260	5.260	AO	65,531	341,900	10/22/2003	10/22/2014
G1252@-AG-9	Bord Gais Eireann Sr Nt		F		2	13,000,000	98.9170	12,859,160	13,000,000	13,000,000					5.770	5.770	MS	189,609	750,100	03/31/2009	03/31/2014
G1252@-AJ-3	Bord Gais Eireann Sr Nt		F		2	10,000,000	96.3950	9,639,531	10,000,000	10,000,000					6.740	6.740	MS	170,372	674,000	03/31/2009	03/31/2019
G1591#-AG-7	Britvic Plc Sr Nt		F		2	4,000,000	103.6740	4,146,966	4,000,000	4,000,000					4.070	4.070	JD	6,331	162,800	12/17/2009	12/17/2014
G1591#-AH-5	Britvic Plc Sr Nt		F		2	9,000,000	107.4130	9,667,180	9,000,000	9,000,000					4.770	4.770	JD	16,695	429,300	12/17/2009	12/17/2014
G1820*-AA-7	Candover Investments Plc Sr Nt		F		4	19,157,881	94.2820	18,062,503	19,157,881	19,157,881					7.020	7.020	AO	295,127	1,440,673	10/12/2007	10/12/2014
G19810-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1	11,632,040	103.8060	12,074,808	11,632,040	11,632,040					4.850	4.880	MJSD	47,013	564,154	03/12/2004	03/01/2019
G2978#-AB-9	Electricity Supply Board Sr Nt		F		2	24,000,000	98.2770	23,586,441	24,000,000	24,000,000					5.040	5.040	JD	53,760	1,209,600	12/15/2003	12/15/2013
G3651@-AA-5	Quinn Group Ltd Ser A Sr Nt		F		5*	4,071,706	19.0000	4,722,845	24,857,081	4,260,151		188,444			7.500	64.852	MJSD			12/02/2011	12/02/2016
G3652@-AA-4	Quinn Mfg Group Ltd Sr Nt		F		5*	11,468,293	79.0000	11,201,920	14,179,645	11,499,692		31,399			8.553	14.146	MJSD	97,697		12/02/2011	12/02/2016
G4588#-AT-8	Intermediate Capital Group Plc Sr Nt Ser		F		2	25,000,000	100.9470	25,236,683	25,000,000	25,000,000					6.500	6.500	FA	546,181	1,625,000	02/28/2007	02/28/2014
G4622#-AE-9	Howard de Walden Sr Nt Ser B		R		1Z	30,000,000	106.5020	31,950,585	30,000,000	30,000,000					4.320	4.320	MS	378,000		09/16/2011	09/16/2021
G4859#-AB-9	Intercapital PLC Sub Nt		F		2	6,000,000	89.8790	5,392,726	6,000,000	6,000,000					2.526	5.428	MJSD	1,263	137,175	06/28/2005	06/28/2015
G4916#-AG-9	Investcorp Capital Ltd Sr Nt		F		3	9,000,000	88.0000	7,920,000	9,000,000	9,000,000					7.360	7.360	JD	23,920	752,400	12/18/2003	12/18/2013
G4939@-AA-7	Irish Food Processors Sr Nt Ser A		F	2	2	9,142,857	105.6730	9,661,574	9,142,857	9,142,857					5.990	5.990	JD	13,691	547,657	12/22/2005	12/22/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
G5241#-AD-9	Kerry Group Financial Services Sr Nt		F		2	45,000,000	105.5810	47,511,419	45,000,000	45,000,000					4.370	4.370	JJ	879,463	1,966,500	01/20/2010	01/20/2017
G5655@-AC-2	Loughmane Ltd Gtd Sr Nt		F		2	16,889,264	106.0200	18,023,476	17,000,000	16,960,139		11,939			5.780	5.867	JD	27,294	982,600	12/21/2004	12/21/2014
G5963#-AA-1	Meggitt plc Sr Nt		F		2	10,081,429	104.0000	10,400,028	10,000,000	10,014,388		(9,398)			5.360	5.255	JD	31,267	536,000	06/10/2003	06/10/2013
G5963#-AC-7	Meggitt plc Sr Nt		F		2	35,000,000	106.5950	37,308,329	35,000,000	35,000,000					4.620	4.620	AO	386,283	1,617,000	10/05/2010	10/05/2017
G6177#-AA-1	Inchcape plc Sr Nt		F		2	23,571,429	95.5810	22,529,860	23,571,429	23,571,429					5.940	5.940	MN	147,793	1,400,143	05/23/2007	05/23/2017
G65422-AA-8	Noble Drilling Corp Sr Nt		R		2FE	6,442,644	105.9990	7,017,127	6,620,000	6,555,807		41,937			5.875	6.604	JD	32,410	388,925	02/27/2009	06/01/2013
G6843#-AB-3	P&O Princess Cruises Plc Sr Nt Ser B		F		2	4,000,000	117.4190	4,696,774	4,000,000	4,000,000					7.720	7.720	JJ	129,524	308,800	10/25/2000	07/31/2015
G6843#-AD-9	P&O Princess Cruises Plc Sr Nt Ser D		F		2	2,000,000	117.0240	2,340,489	2,000,000	2,000,000					7.090	7.090	FA	53,175	141,800	10/25/2000	02/16/2016
G7734@-AA-7	SVG Capital Sr Nt		F		3	29,320,000	101.3000	29,701,171	29,320,000	29,320,000					9.100	9.100	JJ	1,208,065	2,668,120	02/01/2009	07/18/2013
G7734@-AD-1	SVG Capital Sr Nt		F		3	7,395,000	100.3130	7,418,138	7,395,000	7,395,000					8.490	8.490	JJ	284,270	627,836	02/01/2009	07/18/2014
G9284#-AY-3	Vitol Finance Ltd Sr Nt		F		2	25,000,000	101.9030	25,475,700	25,000,000	25,000,000					5.740	5.740	JJ	609,875		07/28/2011	07/28/2021
G9881#-AB-0	Yule Catto & Co plc Sr Nt Ser 2004-1A		F		3	5,000,000	101.2110	5,060,572	5,000,000	5,000,000					5.550	5.550	MS	91,729	277,500	09/02/2004	09/02/2012
H1089*-AB-0	Bucher Industries AG Sr Nt (CHF)		D		2	12,989,791	102.3240	18,875,511	18,446,861	18,446,861				(57,203)	4.080	4.080	JD	43,904	801,241	12/10/2003	12/10/2013
N0021#-AB-2	Abertis Finance BV Sr Nt		F		2	43,367,200	99.9390	44,472,918	44,500,000	44,038,384		139,060			4.910	5.291	JD	60,693	2,184,950	09/26/2006	12/21/2014
N1492@-AA-4	Boskalis Finance BV Sr Nt		F		2	2,000,000	109.5380	2,190,755	2,000,000	2,000,000					5.190	5.190	JJ	45,845	103,800	07/22/2010	07/22/2017
N1492@-AB-2	Boskalis Finance BV Sr Nt		F		2	12,000,000	112.7070	13,524,855	12,000,000	12,000,000					5.760	5.760	JJ	305,280	691,200	07/22/2010	07/22/2020
N3386#-AF-6	Fugro NV Sr Nt Ser B		F		2	33,000,000	104.4640	34,472,955	33,000,000	33,000,000					4.780	4.780	FA	587,143		08/17/2011	08/17/2021
N4345#-AB-3	Iberdrola Intl BV Sr Nt		F		1	7,143,788	103.2160	7,225,133	7,000,000	7,044,906		(15,601)			5.570	5.305	FA	142,963	389,900	08/19/2004	08/19/2014
N4345#-AE-7	Iberdrola Intl BV Sr Nt		F		1	5,000,000	100.2800	5,014,009	5,000,000	5,000,000					4.480	4.480	FA	88,356	224,000	02/09/2005	02/09/2012
N5224#-AB-6	Lekkerland Finance BV Sr Nt		F		2	7,000,000	101.9410	7,135,900	7,000,000	7,000,000					5.620	5.620	MN	49,175	393,400	11/16/2005	11/16/2012
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt		F	2	2	3,000,000	104.4790	3,134,355	3,000,000	3,000,000					6.400	6.400	AO	33,067	192,000	10/29/2004	10/29/2014
N9039*-AA-9	Uralita BV Sr Nt		F		5*	8,000,000	85.0000	6,800,000	8,000,000	8,000,000					5.110	5.111	MN	65,862	470,120	11/03/2004	01/27/2012
N9146#-AB-3	Van Oord Fin BV Gtd Sr Nt Ser F		F		2	10,000,000	104.2760	10,427,573	10,000,000	10,000,000					5.410	5.410	AO	106,697	270,500	04/20/2011	04/20/2021
Q1297#-AD-0	CSL Finance Pty Ltd Sr Nt		D		2	7,961,270	101.7960	8,403,649	8,255,414	8,248,683		6,458		(268,783)	4.700	4.788	JD	12,933	408,690	06/19/2006	12/19/2012
Q2264@-AA-5	Challenger Life No 2 Ltd Sub Nt		F		2FE	39,000,000	84.9830	33,143,370	39,000,000	39,000,000					6.290	6.290	JD	163,540	2,453,100	12/07/2006	12/07/2016
Q2594#-AA-4	Coca-Cola Amatil Ltd Sr Nt		F		1	20,925,315	110.4750	22,094,989	20,000,000	20,380,643		(80,670)			5.200	4.693	MS	320,667	1,040,000	03/10/2004	03/10/2016
Q2688#-AA-1	Commonwealth Managed Inv Ltd Sr Nt		F		1	9,000,000	102.1740	9,195,671	9,000,000	9,000,000					5.390	5.390	JD	12,128	485,100	12/22/2005	12/22/2012
Q2688#-AB-9	Commonwealth Managed Inv Ltd Sr Nt		F		1	5,000,000	106.9050	5,345,243	5,000,000	5,000,000					5.510	5.510	JD	6,888	275,500	12/22/2005	12/22/2015
Q2759#-AJ-6	Consolidated Press Fin Ltd Gtd Sr Nt Ser		F		2FE	4,000,000	100.8210	4,032,847	4,000,000	4,000,000					4.930	4.930	AO	33,962	197,200	04/29/2004	04/29/2012
Q3038#-AC-2	Fairfax /John/ Hldgs Ltd Sr Nt		F		3	10,000,000	101.3110	10,131,120	10,000,000	10,000,000					5.430	5.430	JJ	250,383	543,000	01/15/2004	01/15/2014
Q3126#-AD-3	DEXUS Property Group Gtd Sr Nt		F		2	9,999,018	104.9110	10,491,074	10,000,000	9,999,652		105			5.440	5.441	JD	15,111	544,000	12/21/2004	12/21/2014
Q3261#-AK-2	Downer Group Fin Pty Sr Nt		F		2	5,000,000	107.6180	5,380,904	5,000,000	5,000,000					6.120	6.120	MS	102,000	306,000	09/01/2004	09/01/2014
Q3261#-AM-8	Downer Group Fin Pty Gtd Sr Nt Ser E		F		2	7,000,000	109.5670	7,669,656	7,000,000	6,933,419		20,780			6.740	7.121	AO	93,049	471,800	03/11/2005	10/20/2014
Q3261#-AN-6	Downer Group Fin Pty Gtd Sr Nt Ser F		F		2	4,118,692	109.5670	4,382,661	4,000,000	4,000,248		(142)			6.740	6.737	AO	53,171	269,600	03/11/2005	10/20/2014
Q3535#-AA-4	Envestra Victoria Pty Ltd Sr Nt Ser A		F		2FE	3,000,000	112.2570	3,367,702	3,000,000	3,000,000					5.950	5.950	MS	50,575	178,500	09/19/2003	09/19/2015
Q3958@-AA-4	Goodman Australia Indust Fund Sr Nt Ser		F		2Z	23,000,000	101.4820	23,340,752	23,000,000	23,000,000					5.260	5.260	JD	57,129		12/14/2011	12/14/2021
Q4877#-AB-6	Iluka Resources Ltd Sr Nt		F		2	9,637,600	103.8590	10,385,893	10,000,000	9,909,872		58,074			5.250	5.910	JD	27,708	524,981	09/25/2006	06/12/2013
Q6235#-AB-8	Mirvac Group Finance Ltd Sr Nt		F		2	27,000,000	109.2710	29,503,222	27,000,000	27,000,000					5.910	5.910	MN	203,895	1,595,700	11/15/2006	11/15/2016
Q6634#-AA-7	Newcastle Perm Bldg Soc Ltd Sr Nt		F		2	21,000,000	102.7810	21,584,032	21,000,000	21,000,000					6.470	6.470	MN	150,967	1,358,700	11/21/2007	11/21/2014
Q7134#-AD-4	Onesteel Ltd Sr Nt Ser B		F		2	40,000,000	105.5990	42,239,628	40,000,000	40,000,000					5.610	5.610	JD	18,700	1,122,000	06/28/2011	06/28/2021
Q7160#-AC-3	Orica Finance Ltd Sr Nt Ser A		D		2	8,000,000	96.6030	10,238,486	10,598,495	10,598,495				(24,916)	5.590	6.340	MN	89,274	611,471	05/05/2005	05/05/2015
Q7160#-AE-9	Orica Finance Ltd Sr Nt		F		2	20,000,000	105.5840	21,116,849	20,000,000	20,000,000					4.530	4.530	AO	166,100	906,000	10/25/2010	10/25/2020
Q7160#-AH-2	Orica Finance Ltd Sr Nt		F		2	4,000,000	117.7290	4,709,165	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010	10/25/2030
Q7397#-AG-9	Pratt Fin Prop Ltd Ind Aust Sr Nt		F		2FE	2,945,762	103.9800	3,119,407	3,000,000	2,987,681		5,775			5.600	5.825	JD	6,533	168,000	12/17/2002	12/17/2013
Q8277*-AC-5	Santos Fin Ltd Sr Nt		F		2	13,088,093	103.6450	12,437,446	12,000,000	12,089,972		(135,901)			8.290	7.045	FA	370,287	994,800	03/28/2002	08/17/2012
Q8513#-AB-7	SKYCITY Auckland Holdings Ltd Sr Nt Ser		D		2	12,500,000	100.2250	13,714,113	13,683,383	13,683,383				(52,818)	3.733	8.089	MJSD	23,724	524,742	03/15/2005	03/15/2012
Q8696*-AA-2	Spotless Group Ltd Sr Nt Ser A		F		2	11,554,464	104.0210	12,482,536	12,000,000	11,913,925		52,061			5.210	5.704	JJ	288,287	625,200	07/15/2003	07/15/2013
Q8773#-AQ-9	Stockland Finance Pty Ltd Sr Nt		F		1	40,000,000	108.7570	43,502,743	40,000,000	40,000,000					5.810	5.810	JD	64,556	2,324,000	06/05/2007	06/21/2015
Q9194#-AA-3	Transurban Finance Company Ltd Sr Sec Nt		F		1	12,289,073	107.1750	13,396,869	12,500,000	12,426,530		22,617			5.020	5.239	JD	41,833	627,500	12/07/2004	12/07/2014
Q9194#-AH-8	Transurban Finance Company Ltd Sr Nt Ser		F	2	1	28,000,000	109.8370	40,752,980	37,103,264	37,058,859		1,755,068			5.710	5.686	MN	276,595		11/14/2006	11/14/2016
T3489#-AA-7	Davide Campari-Milano SpA Sr Nt		F		2	19,504,000	105.8590	21,171,730	20,000,000	19,820,340		45,038			4.330	4.605	JJ	396,917	866,000	07/16/2003	07/16/2015
X4478#-AA-3	Kesko OYJ Sr Nt		F		3	9,000,000	104.8740	9,438,656	9,000,000	9,000,000					6.080	6.080	JD	31,920	547,200	06/10/2004	06/10/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,364,232,627	XXX	14,486,459,968	13,112,585,292	13,325,106,660	68,365	(28,684,591)	37,500	(9,085,917)	XXX	XXX	XXX	203,949,918	663,495,219	XXX	XXX
000759-CV-0	RMBS American Business Fin Svcs Inc Ser			2	4FM	4,962,726	69.6100	3,454,558	4,962,747	3,454,558	(465,512)	(1,329)			5.902	5.946	MON	24,408	307,637	09/19/2002	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
000780-HW-9	RMBS ABN AMRO Mtg Corp Ser 2003-8 Cl A3			2	1FM	1,878,328	101.2400	1,964,857	1,940,797	1,922,734		847			4.500	5.058	MON	7,278	87,336	01/21/2005	02/01/2015
000780-HX-7	RMBS ABN AMRO Mtg Corp Ser 2003-8 Cl A4			2	1FM	8,598,121	104.8940	9,345,997	8,909,970	8,736,056		11,600			5.250	5.841	MON	38,981	467,774	07/09/2004	06/01/2033
000780-JS-6	RMBS ABN AMRO Mtg Corp Ser 2003-8 Cl A23			2	1FM	627,608	102.7000	642,344	625,458	624,126		(65)			5.500	5.437	MON	2,867	34,400	01/05/2005	02/01/2015
00253C-GP-6	RMBS Aames Mtg Tr Ser 2001-1 Cl M1 RMBS			2	1FM	1,263,196	98.1700	1,195,544	1,217,828	1,262,021		3,877			7.363	6.924	MON	7,473	92,996	03/13/2001	11/01/2029
00253C-HH-3	RMBS Aames Mtg Tr Ser 2001-4 Cl A4 RMBS			2	1FM	1,655,183	97.0480	1,587,746	1,636,035	1,648,002		(957)			6.030	5.968	MON	8,221	98,653	11/30/2001	04/01/2031
00253C-HK-6	RMBS Aames Mtg Tr Ser 2001-4 Cl M1 RMBS			2	2FM	789,129	56.8120	438,460	771,775	782,543		492			6.650	6.484	MON	4,277	51,323	11/30/2001	10/01/2028
00253C-HS-9	RMBS Aames Mtg Tr Ser 2002-1 Cl M1 RMBS			2	6FM	1,046,957	34.7750	364,074	1,046,957	364,074	98,981				6.972	7.018	MON	6,083	73,520	03/14/2002	10/01/2031
00442M-AA-5	RMBS ACE Securities Corp Ser 2006-SD2 Cl			2	1FM	1,867,693	91.2950	1,704,574	1,867,109	1,867,205		(78)			0.594	0.584	MON	154	9,909	05/22/2007	11/26/2012
00764M-BD-8	RMBS Aesis ABS Trust Ser 2004-1 Cl M1 RM			2	1FM	7,068,875	77.7790	5,498,115	7,068,875	7,068,875					1.314	1.317	MON	1,290	89,612	01/15/2004	06/27/2033
02146P-AF-2	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	29,181,061	59.1980	17,759,520	30,000,000	29,181,061			296,947		5.607	6.190	MON	140,187	1,718,580	07/21/2006	07/01/2036
02147B-AA-3	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	4,866,567	72.4200	3,872,977	5,347,946	4,866,567					6.000	7.185	MON	26,740	320,209	10/02/2007	04/01/2031
02147J-AE-8	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	11,281,481	62.5830	8,838,611	14,123,045	11,281,481			709,567		6.000	8.099	MON	70,615	850,270	02/13/2007	01/01/2047
02147L-AN-3	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	13,249,622	56.4640	8,479,623	15,017,858	8,479,623	(4,769,999)		405,468		6.250	8.017	MON	78,218	990,784	10/24/2006	11/01/2029
02148J-AJ-6	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	5,126,333	65.6840	3,975,157	6,051,960	5,126,333			180,675		6.000	11.057	MON	30,260	364,129	02/09/2007	11/01/2018
02149D-AJ-8	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	3,628,346	84.9710	3,220,117	3,789,657	3,628,346					5.497	7.977	MON	17,360	211,362	01/19/2007	04/01/2014
02149H-AW-0	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	16,101,941	70.5440	13,364,052	18,944,386	16,101,941			701,730		5.750	10.222	MON	90,775	1,090,009	01/26/2007	09/01/2019
02639M-AC-0	RMBS American General Mtg Ser 2003-1 Cl			2	1FM	1,198,056	96.2340	1,153,539	1,198,677	1,196,180		(836)			4.530	4.539	MON	4,525	58,825	05/21/2003	06/01/2017
02639M-AD-8	RMBS American General Mtg Ser 2003-1 Cl			2	1FM	467,219	95.9310	448,343	467,361	466,202		(394)			4.760	4.765	MON	1,854	24,100	05/21/2003	04/01/2015
02660T-BQ-5	RMBS American Home Mtg Inv Tr Ser 2004-3			2	1FM	8,493,579	99.9340	8,591,303	8,597,012	8,537,814		9,429			4.820	5.016	MON	34,531	414,376	11/10/2004	02/01/2018
02660T-ER-0	RMBS American Home Mtg Inv Tr Ser 2005-2			2	2FM	11,546,725	89.6330	10,399,771	11,602,562	11,554,998		1,742			5.064	5.143	MON	48,963	587,554	08/26/2005	08/01/2020
02660T-GB-3	RMBS American Home Mtg Inv Tr Ser 2005-3			2	2FM	4,872,655	84.4580	4,115,322	4,872,655	4,872,655					5.120	5.130	MON	20,790	249,480	09/14/2005	05/01/2021
026935-AR-7	RMBS American Home Mtg Inv Tr Ser 2007-3			2	5FM	1,536,114	79.0730	1,214,648	1,536,114	1,536,114					0.644	0.644	MON	189	13,175	06/01/2007	03/25/2016
03072S-FY-6	RMBS Ameriquest Mtg Sec Inc Ser 2003-5 C			2	1FM	4,346,342	89.3710	3,884,519	4,346,529	4,340,073		(2,339)			4.541	4.552	MON	16,448	177,595	04/02/2003	12/01/2021
03072S-FZ-3	RMBS Ameriquest Mtg Sec Inc Ser 2003-5 C			2	5FM	2,247,946	17.3410	483,917	2,790,612	483,917	244,795		286,545		5.224	14.654	MON	12,148	90,176	06/01/2011	06/01/2016
03215P-BN-8	RMBS Amresco Resdtl Sec Mtg Loan Ser 199			2	1FM	192,118	105.1700	203,002	193,023	192,046		1			7.610	7.724	MON	1,224	15,669	11/21/2000	04/01/2012
040104-BF-7	RMBS Argent Securities Inc Ser 2003-W3 C			2	1FM	4,687,330	88.4640	4,124,634	4,662,484	4,679,182		770			1.419	1.392	MON	919	64,070	10/04/2005	01/25/2033
040104-BW-0	RMBS Argent Securities Inc Ser 2003-WD C			2	1FM	6,573,421	98.3500	6,467,844	6,576,334	6,568,619		(334)			5.030	5.059	MON	27,566	330,790	09/22/2003	06/01/2033
04541G-AL-6	RMBS Asset Backed Securities Corp Ser 19			2	1FM		21.7230	118,881	547,269						3.042	0.000	MON	509	21,471	02/09/2000	07/31/2028
04541G-AS-1	RMBS Asset Backed Securities Corp Ser 20			2	1FM	1,349,454	99.4640	1,291,762	1,298,723	1,310,849		(19,075)			7.615	7.099	MON	8,241	98,898	02/16/2001	06/01/2016
04542B-AS-1	RMBS Asset Backed Funding Cert Ser 2002-			2	6FM	1,453,613	75.0330	1,093,285	1,457,078	1,093,285	52,245				6.438	6.467	MON	7,817	88,915	05/03/2002	10/01/2016
04542B-CW-0	RMBS Asset Backed Funding Cert Ser 2003-			2	4FM	3,578,895	89.9360	3,218,822	3,579,006	3,570,852		(1,962)			5.052	5.063	MON	15,068	212,023	04/25/2003	04/01/2017
04542B-FM-9	RMBS Asset Backed Funding Cert Ser 2004-			2	1FM	14,394,000	75.3910	10,851,838	14,394,000	14,394,000					1.194	1.197	MON	2,386	154,404	01/29/2004	06/25/2018
04542B-MU-3	RMBS Asset Backed Funding Cert Ser 2005-			2	1FM	3,725,383	95.8960	3,739,596	3,899,649	3,764,158		18,833			4.780	5.335	MON	15,534	186,403	04/30/2007	01/01/2026
05946X-DL-4	RMBS Banc of America Funding Corp Ser 20			2	1FM	8,680,771	103.9590	8,960,034	8,618,823	8,642,714		(3,832)			5.500	5.371	MON	39,503	474,035	09/07/2005	08/01/2033
05946X-EW-9	RMBS Banc of America Funding Corp Ser 20			2	1FM	1,831,601	102.1630	1,846,973	1,807,873	1,811,762		(1,428)			5.500	5.058	MON	8,286	99,433	09/09/2003	10/01/2014
05946X-Y7-2	RMBS Banc of America Funding Corp Ser 20			2	1FM	8,739,914	94.0810	8,650,025	9,194,232	8,739,914					5.750	6.790	MON	44,056	528,574	05/10/2006	01/01/2036
05948K-BW-8	RMBS Bank of America Alt Loan Tr Ser 200			2	1FM	12,825,304	102.2380	13,095,977	12,809,293	12,815,623		(1,925)			5.750	5.768	MON	61,378	736,534	05/09/2007	05/01/2033
05948K-RM-3	RMBS Bank of America Alt Loan Tr Ser 200			2	1FM	8,339,858	98.8390	8,895,519	9,000,000	8,602,101		71,159			5.000	6.038	MON	37,500	450,000	12/18/2008	05/01/2019
05948K-XQ-7	RMBS Bank of America Alt Loan Tr Ser 200			2	4FM	13,813,721	85.2170	11,959,425	14,034,051	13,813,721					5.500	5.688	MON	64,323	771,873	02/16/2005	02/01/2035
05948K-XS-3	RMBS Bank of America Alt Loan Tr Ser 200			2	4FM	11,006,389	80.3630	9,092,617	11,314,432	11,006,389					5.500	6.208	MON	51,858	622,294	02/14/2005	04/01/2018
05948K-ZH-5	RMBS Bank of America Alt Loan Tr Ser 200			2	4FM	19,153,701	78.1450	15,457,413	19,780,526	19,153,701					5.500	6.314	MON	90,661	1,087,929	04/18/2005	03/01/2017
05949A-BX-7	RMBS Bank of America Mtg Securities Ser			2	1FM	6,829,101	101.8740	6,957,079	6,829,101	6,829,101					5.500	5.499	MON	31,300	375,601	04/23/2004	12/01/2015
05949A-KA-7	RMBS Bank of America Mtg Securities Ser			2	1FM	9,648,445	102.3120	9,627,794	9,410,248	9,443,236		(9,215)			5.500	5.031	MON	43,130	517,564	02/11/2005	05/01/2015
05949A-NZ-9	RMBS Bank of America Mtg Securities Ser			2	1FM	8,645,627	100.8950	8,750,315	8,672,729	8,642,695		(159)			5.750	5.809	MON	41,557	498,682	07/13/2004	07/01/2034
05949A-P5-3	RMBS Bank of America Mtg Securities Ser			2	1FM	7,089,135	98.9280	6,956,617	7,032,000	7,020,363		(11,713)			5.250	5.127	MON	30,765	369,180	02/01/2005	12/01/2013
05949A-QB-9	RMBS Bank of America Mtg Securities Ser			2	1FM	15,291,290	102.0760	15,380,255	15,067,529	15,093,705		(3,257)			5.750	5.478	MON	72,199	866,383	04/05/2005	06/01/2016
05949A-U4-0	RMBS Bank of America Mtg Securities Ser			2	1FM	11,406,983	100.1730	11,259,549	11,240,137	11,295,584		(21,600)			5.500	5.075	MON	51,517	618,208	02/16/2005	06/01/2016
05949C-AX-4	RMBS Bank of America Mtg Securities Ser			2	1FM	2,873,860	99.2240	2,932,182	2,955,126	2,937,782		6,394			5.000	5.573	MON	12,313	147,756	11/01/2005	12/01/2012
05949C-LZ-7	RMBS Bank of America Mtg Securities Ser			2	2FM	5,380,044	92.0160	4,991,070	5,424,115	5,391,066		1,171			5.500	5.702	MON	24,861	298,326	11/02/2005	05/01/2016
05952D-AB-4	RMBS Banc of America Funding Corp Ser 20			2	3FM	5,741,875	61.5920	3,780,844	6,138,561	5,741,875					0.445	2.916	MON	910	24,260	09/24/2007	02/22/2016
05952H-AJ-8	RMBS Bank of America Mtg Securities Ser			2	1FM	5,936,992	93.8580	5,896,658	6,282,531	5,992,424		55,432			5.750	9.535	MON	30,104	150,519	07/18/2011	11/01/2014
05952H-AJ-8	RMBS Bank of America Mtg Securities Ser			2	3FM	22,420,082	93.8580	21,059,493	22,437,612	22,366,393		(9,355)			5.750	5.764	MON	107,514	1,290,163	02/07/2007	11/01/2014
05952H-BR-9	RMBS Bank of America Mtg Securities Ser			2	1FM	20,603,366	94.7790	21,689,103	22,883,942	20,603,366					5.750	9.584	MON	109,652	1,315,827	02/09/2007	10/01/2014
073249-BU-7	RMBS Bayview Fin Acquisition Tr Ser 2004			2	1FM	5,528,971	62.4050	3,450,371	5,528,971	5,528,971					0.994	0.996	MON	611	52,161	04/05/2004	04/28/2023
07384Y-MB-9	RMBS Bear Stearns ABS Inc Ser 2003-AC5 C			2	1FM	1,183,971	99.8860	1,178,936	1,180,282	1,181,006		(952)			5.000	4.963	MON	4,918	62,457	12/17/2004	07/01/2021
073879-JL-3	RMBS Bear Stearns ABS Tr I Ser 2004-BO C			2	1FM	5,000,000	76.0130	3,800,630	5,000,000	5,000,000					0.994	0.996	MON	690	47,162	09/28/2004	05/28/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
124860-GG-6	RMBS C-BASS Tr Ser 2005-RP2 Cl AF3 RMBS			2	1FM	1,330,880	98.3660	1,310,920	1,332,703	1,327,789		(357)			6.090	6.112	MON	6,763	81,162	11/04/2005	04/01/2013
12489W-ET-7	RMBS C-BASS Tr Ser 2002-CB2 Cl M1 RMBS			2	1FM	761,958	42.9130	326,981	761,958	761,958					0.830	0.831	MON	88	11,502	11/26/2010	06/25/2015
12489W-HD-9	RMBS C-BASS Tr Ser 2003-CB6 Cl AF6 RMBS			2	1FM	3,676,405	100.8430	3,707,393	3,676,405	3,676,405					4.570	4.582	MON	14,001	168,012	11/21/2003	09/01/2021
12489W-HE-7	RMBS C-BASS Tr Ser 2003-CB6 Cl M1 RMBS			2	1FM	1,334,852	80.1220	1,065,510	1,329,865	1,331,926		(1,130)			0.994	0.962	MON	184	12,544	01/26/2004	06/25/2020
12489W-NP-5	RMBS C-BASS Tr Ser 2005-CB6 Cl A4 RMBS			2	1FM	5,995,522	91.3510	5,477,182	5,995,735	5,988,259		8,653			5.162	5.178	MON	25,792	285,541	09/23/2005	02/01/2024
12506Y-BE-8	RMBS CDC Mortgage Capital Trust Ser 2003			2	1FM	1,416,116	71.1630	1,504,234	2,113,787	1,416,116					1.494	5.491	MON	438	30,654	05/15/2003	07/25/2031
12544A-BM-6	RMBS Countrywide Home Loans Ser 2006-20			2	4FM	4,613,728	83.4160	3,867,329	4,636,184	4,616,011		591			5.750	5.855	MON	22,215	266,975	02/14/2008	12/01/2014
12558M-BL-5	RMBS CIT Group Home Eq Loan Tr Ser 2003-			2	1FM	3,321,412	93.7380	3,111,494	3,319,337	3,317,080		(1,811)			4.060	4.066	MON	11,230	134,765	03/05/2003	09/01/2022
12558M-BM-3	RMBS CIT Group Home Eq Loan Tr Ser 2003-			2	3FM	1,703,440	45.2300	765,920	1,693,386	1,700,179					4.670	4.636	MON	6,590	79,081	04/06/2004	10/01/2019
12566Q-AA-1	RMBS Citimortgage Alternative Ln Tr Ser			2	4FM	5,452,382	61.7800	4,020,377	6,507,560	5,452,382		(3,056)	1,036,397		6.000	7.976	MON	32,538	390,425	07/23/2007	01/01/2037
12566U-AN-4	RMBS Citimortgage Alternative Ln Tr Ser			2	1FM	3,571,317	66.8480	3,018,829	4,515,946	3,571,317					5.750	8.231	MON	21,639	259,657	09/30/2009	02/01/2037
126670-FB-9	RMBS CWABS Inc Ser 2005-IM2 Cl A3 RMBS			2	2FM	3,642,746	70.3640	2,621,607	3,725,784	3,642,746		3,291	50,486		0.564	3.002	MON	292	18,890	09/25/2007	03/25/2013
126671-R4-0	RMBS CWABS Inc Ser 2003-5 Cl MF1 RMBS			2	1FM	3,152,980	61.9230	1,952,424	3,152,992	3,147,210		(2,838)			5.413	5.430	MON	14,223	170,671	11/06/2003	07/01/2020
126673-DQ-2	RMBS CWABS Inc Ser 2004-7 Cl MF1 RMBS			2	3FM	2,088,333	29.9770	627,437	2,093,055	2,088,333					5.251	5.288	MON	9,159	109,906	08/30/2004	12/01/2022
126673-GA-4	RMBS CWABS Inc Ser 2004-9 Cl AF6 RMBS			2	1FM	6,990,668	96.6080	6,753,714	6,990,829	6,983,060		(3,230)			4.603	4.617	MON	26,816	321,788	09/14/2004	03/01/2026
12667F-4P-7	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	1,890,319	97.2920	1,807,219	1,857,522	1,853,179		(3,289)			5.500	5.131	MON	8,514	102,262	07/28/2005	07/01/2012
12667F-4S-1	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	24,072,655	89.2510	22,312,850	25,000,000	24,072,655					5.500	6.446	MON	114,583	1,376,327	02/23/2005	09/01/2016
12667F-5L-5	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	5,986,137	80.4290	7,493,615	9,317,056	5,986,137					5.500	10.641	MON	42,703	512,942	09/30/2009	03/01/2035
12667F-5L-5	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	13,844,141	80.4290	11,240,422	13,975,583	13,844,141					5.500	5.622	MON	64,055	769,413	02/16/2005	03/01/2035
12667F-F9-1	RMBS Countrywide Alternative Ln Tr Ser 2			2	2FM	4,120,026	98.1780	4,212,128	4,290,297	4,197,767		37,538			5.500	6.576	MON	19,664	236,310	10/10/2007	09/01/2015
12667F-F9-1	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	8,358,358	98.1780	8,087,286	8,237,371	8,257,433		(34,024)			5.500	5.225	MON	37,755	453,715	01/27/2005	09/01/2015
12667F-LG-8	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	1,046,038	100.3340	1,049,563	1,046,066	1,043,133		(1,130)			5.687	5.672	MON	4,957	59,490	06/16/2004	01/01/2015
12667F-MX-0	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	4,059,042	93.8190	3,996,749	4,260,064	4,090,929		4,959			5.500	5.979	MON	19,525	234,093	08/14/2006	07/01/2034
12667F-PG-4	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	12,421,032	103.2440	12,677,364	12,279,056	12,378,744		(4,818)			6.000	5.938	MON	61,395	737,472	07/13/2004	08/01/2034
12667F-QL-2	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	17,523,726	102.1380	17,797,214	17,424,623	17,387,249		(26,102)			5.700	5.612	MON	82,767	993,850	02/14/2005	02/01/2014
12667F-QR-9	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	2,548,502	102.1380	2,580,418	2,526,396	2,522,351		(4,990)			5.700	5.561	MON	12,000	144,101	02/23/2005	02/01/2014
12667F-TA-3	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	3,744,769	97.3710	3,646,420	3,744,873	3,735,578		(2,908)			5.027	5.022	MON	15,688	188,178	08/26/2004	04/01/2015
12667F-TY-1	RMBS Countrywide Alternative Ln Tr Ser 2			2	1FM	3,338,532	97.8560	3,267,010	3,338,575	3,330,786		(1,693)			4.795	4.782	MON	13,340	160,085	09/24/2004	03/01/2015
12667G-D2-6	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	8,375,534	74.3680	6,808,165	9,154,659	8,375,534					5.500	8.426	MON	41,959	505,389	02/07/2007	07/01/2015
12667G-D3-4	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	13,758,198	71.3300	10,922,157	15,312,258	13,758,198					5.500	6.621	MON	70,181	845,322	05/11/2007	07/01/2035
12667G-DW-0	RMBS Countrywide Alternative Ln Tr Ser 2			2	2FM	8,821,681	87.6640	7,878,290	8,986,937	8,821,681					5.500	5.995	MON	41,190	495,163	03/14/2005	10/01/2016
12667G-FD-0	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	29,185,781	92.2690	26,757,894	29,000,000	28,990,970		(68,347)			5.500	5.421	MON	132,917	1,597,263	03/07/2005	09/01/2015
12667G-H7-1	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	13,397,105	74.7690	10,323,328	13,807,000	13,610,097		41,504			5.500	5.961	MON	63,282	757,049	06/05/2006	10/01/2016
12667G-VL-4	RMBS Countrywide Alternative Ln Tr Ser 2			2	3FM	10,729,378	93.7710	10,359,476	11,047,645	10,940,452		19,534			5.500	6.079	MON	50,635	607,915	08/29/2006	05/01/2014
126686-AC-8	RMBS CWABS Inc Ser 2006-H Cl 2A1B RMBS			2	1FM	3,770,599	27.9870	3,048,130	10,891,390	3,770,599					0.428	28.661	MON	2,203	41,938	09/14/2007	03/15/2018
12668B-EH-2	RMBS CWMBS Inc Ser 2005-85CB Cl 2A3 RMBS			2	3FM	26,095,661	71.8470	21,104,645	29,374,550	26,095,661					5.500	6.873	MON	134,633	1,622,315	06/19/2006	02/01/2031
12668B-QA-4	RMBS CWMBS Inc Ser 2006-4CB Cl 2A6 RMBS			2	3FM	5,925,509	76.1470	4,943,215	6,491,657	5,925,509					5.500	7.497	MON	29,753	357,308	03/16/2006	10/01/2018
12668B-RZ-8	RMBS CWMBS Inc Ser 2006-6CB Cl 1A4 RMBS			2	4FM	7,270,038	69.1980	5,861,231	8,470,183	7,270,038			146,454		5.500	7.197	MON	38,822	467,090	04/21/2006	05/01/2036
126694-NS-3	RMBS CWHL Inc Ser 2005-27 Cl 1A3 RMBS			2	1FM	856,882	94.2330	829,630	880,405	870,885		3,095			5.500	5.970	MON	4,035	48,451	11/10/2005	03/01/2017
12669C-E4-8	RMBS CWMBS Inc Ser 2002-8 Cl A4 RMBS			2	1FM	795,975	104.7700	804,769	768,131	771,571		(2,065)			6.500	5.963	MON	4,161	49,935	08/29/2002	11/01/2014
12669E-3P-9	RMBS CWALT Loan Tr Ser 2003-J9 Cl 1A6 RM			2	1FM	2,223,899	101.8730	2,331,010	2,288,164	2,251,357		3,590			5.500	6.134	MON	10,487	125,849	02/15/2006	09/01/2033
12669E-C5-3	RMBS CWALT Loan Tr Ser 2003-16T1 Cl A5 R			2	1FM	7,199,039	103.2060	7,639,946	7,402,611	7,228,992		5,202			5.250	5.540	MON	32,386	388,650	11/01/2006	08/01/2033
12669F-D2-6	RMBS CWHL Inc Ser 2004-10 Cl A10 RMBS			2	1FM	1,191,453	99.7810	1,269,789	1,272,580	1,243,867		(1,516)			5.000	6.062	MON	5,302	63,830	06/18/2004	05/01/2017
12669G-R3-7	RMBS Countrywide Home Loans Ser 2005-15			2	3FM	710,797	93.5540	675,641	722,194	717,754		552			5.500	5.800	MON	3,310	39,754	11/10/2005	06/01/2014
12669G-TD-3	RMBS Countrywide Home Loans Ser 2005-6 C			2	1FM	21,801,098	88.4800	20,087,189	22,702,416	21,801,098					5.250	6.423	MON	99,323	1,194,212	02/15/2005	03/01/2035
12669G-V3-2	RMBS Countrywide Home Loans Ser 2005-J2			2	1FM	237,500	98.3820	242,760	246,753	243,694		1,146			4.750	6.079	MON	977	11,706	06/15/2006	07/01/2013
12669G-XY-2	RMBS Countrywide Home Loans Ser 2005-12			2	3FM	11,324,304	89.1960	10,050,528	11,267,964	11,277,066		(7,628)			5.500	5.316	MON	51,645	639,082	08/26/2005	12/01/2016
12669R-AB-3	RMBS Countrywide Home Equity Ln Ser 2007			2	1FM	6,252,436	87.3010	9,815,617	11,243,367	6,252,436					5.609	53.573	MON	52,553	630,640	02/23/2007	10/01/2012
14983A-AB-5	RMBS C-BASS Tr Ser 2006-SL1 Cl A2 RMBS			2	3FM	5,814,150	26.6920	5,098,211	19,100,362	5,814,150					5.556	22.079	MON	17,687	1,048,902	11/12/2009	08/25/2036
15131G-QM-9	RMBS Cendant Mortgage Corp Ser 2003-3P C			2	1FM	3,235,505	104.6710	3,348,947	3,199,511	3,206,755		(5,763)			5.500	5.226	MON	14,664	175,973	12/16/2004	03/01/2033
152314-DP-2	RMBS Centex Home Equity Loan Tr Ser 2001			2	4FM	3,180,519	81.5820	2,594,932	3,180,777	3,170,882		(1,022)			6.653	6.688	MON	17,635	220,886	06/06/2001	10/01/2016
152314-DQ-0	RMBS Centex Home Equity Loan Tr Ser 2001			2	1FM	1,596,256	99.0070	1,580,559	1,596,405	1,591,630		(866)			6.360	6.388	MON	8,461	101,531	06/06/2001	07/01/2016
152314-DS-6	RMBS Centex Home Equity Loan Tr Ser 2001			2	6FM	1,649,063	26.2130	432,063	1,648,264	432,063	(80,359)				6.653	6.618	MON	9,138	114,586	06/06/2001	08/01/2017
152314-EM-8	RMBS Centex Home Equity Loan Tr Ser 2002			2	1FM	2,279,113	24.5270	551,574	2,248,837	551,574	11,770				6.140	5.970	MON	11,507	138,079	01/15/2002	11/01/2016
152314-FZ-8	RMBS Centex Home Equity Loan Tr Ser 2002			2	2FM	2,833,870	98.2340	2,783,871	2,833,918	2,826,463		(1,795)			5.210	5.210	MON	12,304	123,039	12/06/2002	01/01/2015
152314-GM-6	RMBS Centex Home Equity Loan Tr Ser 2003			2	1FM	6,110,000	90.0010	5,499,055	6,110,000	6,110,000					5.241	5.253	MON	26,685	293,540	03/05/2003	06/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
152314-LM-0	RMBS Centex Home Equity Loan Tr Ser 2004			2	2FM	1,284,624	77.8710	1,000,770	1,285,161	1,282,957		(728)			5.160	5.180	MON	5,526	66,314	09/08/2004	05/01/2022
161542-CQ-6	RMBS Chase Funding Ln Acq Tr Ser 2003-C1			2	3FM	982,389	67.3550	661,722	982,440	980,691		(514)			4.240	4.242	MON	3,471	41,655	06/13/2003	12/01/2017
161546-GL-4	RMBS Chase Funding Mtg Ln Ser 2003-5 Cl			2	1FM	1,652,222	100.4230	1,650,450	1,643,491	1,640,387		(1,987)			4.597	4.466	MON	6,296	75,551	09/14/2004	04/01/2013
161546-HB-5	RMBS Chase Funding Mtg Ln Ser 2003-6 Cl			2	1FM	1,785,779	99.8780	1,780,254	1,782,437	1,778,265		(1,289)			4.585	4.528	MON	6,810	81,725	09/14/2004	05/01/2013
16162W-KK-4	RMBS Chase Mtg Fin Corp Ser 2005-S1 Cl 1			2	1FM	25,350,828	99.8010	25,049,974	25,099,998	25,136,000		(13,236)			5.500	5.323	MON	115,042	927,083	10/14/2011	12/01/2017
172905-BB-6	RMBS Citibank NA Ser 1986-P Cl 1 RMBS			2	1FM	5,283	102.4810	5,355	5,225	5,212		(6)			9.500	9.468	MON	41	496	01/01/1987	09/01/2016
172921-AA-6	RMBS Citicorp Mtg Secs Inc Ser 1987-1 Cl			2	2FM	15,141	101.6760	15,508	15,253	15,102		10			9.000	9.333	MON	114	1,373	04/21/1987	04/01/2017
172921-AL-2	RMBS Citicorp Mtg Secs Inc Ser 1987-10 C			2	4FM	19,055	103.9480	19,877	19,122	19,008		(11)			10.000	10.161	MON	159	1,919	07/20/1987	07/01/2016
172973-P6-0	RMBS Citicorp Mtg Secs Inc Ser 2005-1 Cl			2	1FM	4,141,043	101.3810	4,177,324	4,120,441	4,121,675		(1,065)			5.250	5.186	MON	18,027	216,323	02/10/2005	01/01/2035
172973-W5-4	RMBS Citicorp Mtg Secs Inc Ser 2005-4 Cl			2	1FM	3,998,992	97.3570	4,151,451	4,264,170	4,114,094		5,587			5.500	6.510	MON	19,544	246,450	04/26/2006	06/01/2035
172973-X2-0	RMBS Citicorp Mtg Secs Inc Ser 2005-4 Cl			2	1FM	3,382,630	98.7850	3,363,591	3,404,975	3,387,992		(545)			5.000	5.111	MON	14,187	170,249	07/19/2005	12/01/2017
17306U-BD-9	RMBS Citifinancial Mtg Sec Inc Ser 2003-			2	1FM	5,028,520	99.2030	4,988,450	5,028,507	5,022,020		(2,249)			3.924	3.929	MON	16,443	197,321	06/11/2003	12/01/2021
17306U-CE-6	RMBS Citifinancial Mtg Sec Inc Ser 2004-			2	1FM	1,107,738	99.2530	1,099,521	1,107,798	1,106,626		(409)			3.846	3.852	MON	3,550	42,606	03/24/2004	07/01/2024
17307G-FN-3	RMBS Citigroup Mtg Ln Tr Ser 2004-RR2 Cl			2	1FM	2,889,248	94.7580	2,955,766	3,119,296	3,017,909		31,049			4.707	5.795	MON	12,236	146,906	03/21/2006	03/01/2034
17307G-H3-5	RMBS Citigroup Mtg Ln Tr Ser 2005-8 Cl 3			2	4FM	17,727,599	92.1810	16,818,559	18,245,107	17,824,304		48,357			5.500	5.866	MON	83,623	1,003,481	08/22/2006	04/01/2027
17309A-AB-5	RMBS Citimortgage Alternative Ln Tr Ser			2	5FM	951,570	23.6240	826,050	3,496,699	826,050	88,918		1,151,604		5.750	48.379	MON	16,755	201,060	02/08/2007	02/01/2022
18976G-AQ-9	RMBS Citimortgage Alternative Ln Tr Ser			2	4FM	17,243,928	67.4580	13,251,131	19,643,528	17,243,928			811,747		6.000	7.422	MON	98,218	1,178,612	07/23/2007	06/01/2037
21075W-BF-1	RMBS Cointmortgage Home Eq Loan Tr Ser 1			2	4FM	174,135	99.2880	173,085	174,326	173,827		(10)			8.100	8.212	MON	1,177	14,182	05/03/1995	05/01/2014
22540V-XC-1	RMBS CS First Boston Mtg Sec Corp Ser 20			2	2FM	3,787,304	72.8430	2,758,767	3,787,304	3,787,304					1.844	1.851	MON	970	68,363	02/22/2002	03/26/2018
22541Q-3Y-6	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	7,997,092	100.2220	7,828,870	7,811,567	7,944,878		(5,743)			5.500	5.330	MON	35,803	429,636	03/12/2004	11/01/2033
22541S-D4-7	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	3,061,067	97.6520	3,030,831	3,103,706	3,087,484		20,208			5.150	5.458	MON	13,320	159,841	07/26/2007	05/01/2013
22541S-TQ-1	RMBS CS First Boston Mtg Sec Corp Ser 20			2	2FM	10,659,219	102.2670	10,767,936	10,529,248	10,620,845		(4,379)			6.000	5.930	MON	52,646	631,573	07/13/2004	06/01/2034
22541S-ZB-7	RMBS CS First Boston Mtg Sec Corp Ser 20			2	2FM	7,621,145	103.8560	7,697,356	7,411,537	7,514,576		(59,989)			6.000	5.639	MON	37,058	444,226	08/18/2004	07/01/2034
225458-2G-2	RMBS CS First Boston Mtg Sec Corp Ser 20			2	3FM	688,706	87.1530	617,992	709,092	694,842		2,633			5.500	5.979	MON	3,250	39,000	06/05/2006	10/01/2020
225458-5Q-7	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	7,991,104	90.0800	7,771,979	8,627,844	7,991,104					5.250	6.794	MON	37,747	452,962	10/26/2005	09/01/2035
225458-AX-6	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	5,159,917	96.8100	4,950,271	5,113,377	5,130,537		(383)			5.500	5.390	MON	23,436	281,227	01/20/2005	01/01/2035
225458-BF-4	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	12,882,340	102.2270	13,036,760	12,752,819	12,739,554		(11,760)			5.250	5.066	MON	55,794	669,523	02/04/2005	03/01/2014
225458-BU-1	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	6,904,804	98.5870	6,751,302	6,848,093	6,861,514		(6,257)			5.250	5.014	MON	29,960	359,525	02/04/2005	07/01/2016
225458-EV-6	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	11,141,281	95.3340	10,791,313	11,319,480	11,141,281					5.250	5.547	MON	49,523	594,251	02/16/2005	02/01/2035
225458-EX-2	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	16,695,894	97.7160	16,180,614	16,558,766	16,657,309					5.250	5.114	MON	72,445	869,304	02/09/2005	05/01/2018
225458-FD-5	RMBS CS First Boston Mtg Sec Corp Ser 20			2	2FM	2,147,618	100.4770	2,106,510	2,096,516	2,124,921		(2,406)			5.500	5.264	MON	9,609	114,460	02/11/2005	01/01/2025
225458-FG-8	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	3,074,828	100.3110	3,024,382	3,015,000	3,047,764		(2,815)			5.250	4.712	MON	13,191	158,252	01/28/2005	01/01/2020
225458-NS-3	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	10,281,955	98.4050	10,234,162	10,400,000	10,353,453		23,134			4.980	5.177	MON	43,160	517,920	12/21/2005	07/01/2013
225458-UA-4	RMBS CS First Boston Mtg Sec Corp Ser 20			2	3FM	9,457,568	95.9940	9,097,157	9,476,818	9,454,654		(444)			5.750	5.803	MON	45,410	544,917	01/05/2007	04/01/2035
225458-UL-0	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	8,915,208	98.9760	8,975,348	9,068,234	8,968,924		5,204			5.000	5.224	MON	37,784	453,412	05/23/2005	04/01/2035
225458-XJ-2	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	6,534,235	93.9580	6,260,725	6,663,338	6,601,635		22,606			4.875	5.202	MON	27,070	324,869	08/29/2005	06/01/2016
225458-XW-3	RMBS CS First Boston Mtg Sec Corp Ser 20			2	3FM	11,936,009	81.1400	9,787,697	12,062,728	11,936,009					5.000	5.149	MON	50,261	603,136	06/28/2005	08/01/2024
225470-W4-1	RMBS Home Equity Mtg Tr Ser 2006-2 Cl 1A			2	1FM	82,839	0.3870	41,366	10,700,000	82,839					0.544	81.924	MON	808	42,991	09/30/2009	09/25/2035
2254W0-GX-7	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	4,815,372	103.0060	4,992,868	4,847,181	4,820,869		128			5.500	5.599	MON	22,216	266,349	09/03/2004	08/01/2034
2254W0-NS-0	RMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	4,252,967	92.6210	4,067,513	4,391,576	4,325,824		5,174			5.250	5.768	MON	19,213	230,278	02/10/2006	11/01/2020
22942M-BF-2	RMBS Credit Suisse Mtg Capital Ser 2006-			2	5FM	6,241,134	84.4540	5,253,642	6,220,722	6,232,099					5.892	5.937	MON	30,545	366,075	10/05/2006	01/01/2022
23243N-AH-1	RMBS Countrywide Home Equity Ln Ser 2006			2	1FM	1,250,323	54.5860	1,657,922	3,037,260	1,250,323					6.236	152.208	MON	15,784	189,403	08/28/2006	05/01/2012
23245L-AB-6	RMBS Countrywide Alternative Ln Tr Ser 2			2	4FM	7,210,823	60.6030	5,355,476	8,836,952	7,210,823			673,377		6.000	8.267	MON	44,185	532,321	10/02/2007	01/01/2037
24763L-FN-5	RMBS Delta Funding Home Eq Ln Tr Ser 199			2	1FM	946,314	96.9470	917,514	946,405	945,135		(101)			7.030	7.104	MON	5,544	63,442	05/28/1999	01/01/2023
251510-AW-3	RMBS Deutsche Alt-A Sec Inc Ser 2003-2XS			2	1FM	759,624	99.1120	753,041	759,787	758,593		(487)			4.970	4.987	MON	3,147	37,761	09/23/2003	11/01/2022
251510-DS-9	RMBS Deutsche Alt-A Sec Inc Ser 2005-2 C			2	2FM	9,101,888	95.6380	8,564,328	8,954,971	9,007,629		(9,497)			5.353	5.161	MON	39,948	471,620	02/24/2005	02/01/2020
251510-EE-9	RMBS Deutsche Alt-A Sec Inc Ser 2005-3 C			2	3FM	1,918,796	88.1960	1,719,165	1,949,253	1,922,660		562			6.065	6.252	MON	9,852	118,072	07/21/2006	04/01/2035
251510-EH-2	RMBS Deutsche Alt-A Sec Inc Ser 2005-3 C			2	3FM	4,827,017	84.9910	4,134,322	4,864,452	4,827,897		634			5.250	5.351	MON	21,282	255,384	01/01/2006	05/01/2035
251510-ER-0	RMBS Deutsche Alt-A Sec Inc Ser 2005-3 C			2	4FM	4,049,077	88.9650	3,651,342	4,104,227	4,055,658		970			6.083	6.250	MON	20,806	249,836	07/21/2006	04/01/2035
251510-FX-6	RMBS Deutsche Alt-A Sec Inc Ser 2005-4 C			2	4FM	3,162,109	78.4610	2,644,348	3,370,266	3,162,109					5.300	6.450	MON	14,885	178,612	08/17/2005	09/01/2022
251513-AT-4	RMBS Deutsche Alt-A Ses Inc Ser 2006-AB4			2	1FM	6,405,388	53.3650	5,319,967	9,968,944	6,405,388			1,123,085		6.000	11.292	MON	49,845	468,784	02/28/2011	10/01/2036
251563-CB-6	RMBS Deutsche Mtg Sec Inc Ser 2004-1 Cl			2	1FM	2,196,694	101.3110	2,226,123	2,197,314	2,193,450		(30)			4.740	4.733	MON	8,679	104,153	01/16/2004	03/01/2030
251563-DM-1	RMBS Deutsche Mtg Sec Inc Ser 2004-2 Cl			2	1FM	1,524,156	99.8680	1,522,521	1,524,527	1,522,237		(613)			4.680	4.694	MON	5,946	71,348	02/19/2004	10/01/2022
25157F-AK-0	RMBS Deutsche Mtg Sec Inc Ser 2005-WF1 C			2	1FM	14,843,750	69.9650	10,494,780	15,000,000	14,880,592		11,256			5.000	5.119	MON	62,500	750,000	08/25/2005	10/01/2026
268668-FD-7	RMBS EMC Mtg Loan Tr Ser 2006-A Cl A RMB			2	1FM	1,172,821	76.3010	1,128,862	1,479,482	1,172,821					0.744	6.502	MON	153	10,205	03/15/2006	09/25/2016
294751-EW-8	RMBS Equity One ABS Inc Ser 2004-3 Cl AF			2	1FM	4,452,106	98.2350	4,373,531	4,452,106	4,452,106					5.060	5.058	MON	18,773	225,277	07/14/2004	11/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
294754-AS-5	RMBS Equity One ABS Inc Ser 2002-1 Cl M1			2	5FM	910,440	77.6510	706,970	910,441	907,316		(294)			6.282	6.296	MON	4,766	57,149	02/15/2002	03/01/2014
32051D-E7-3	RMBS First Horizon Mtg PT Tr Ser 2003-8			2	1FM	5,596,495	103.9380	5,950,800	5,725,315	5,643,559		3,771			5.250	5.610	MON	25,048	300,579	11/30/2004	08/01/2033
32051D-M8-2	RMBS First Horizon Mtg PT Tr Ser 2003-9			2	1FM	7,087,389	100.5150	7,195,848	7,158,979	7,126,901		8,572			5.500	5.654	MON	32,812	393,744	09/16/2003	01/01/2014
32051D-Z9-6	RMBS First Horizon Mtg PT Tr Ser 2004-3			2	1FM	3,063,046	101.0300	3,239,881	3,206,854	3,093,466		(3,717)			4.500	5.954	MON	12,026	156,302	01/25/2007	05/01/2019
32051G-DS-1	RMBS First Horizon ABS Tr Ser 2004-HE4 C			2	2FM	3,790,401	57.2090	2,329,073	4,071,152	3,790,401					5.303	6.723	MON	17,991	233,884	12/14/2004	08/01/2018
32051G-GZ-2	RMBS First Horizon Mtg PT Tr Ser 2005-1			2	1FM	10,987,087	97.2810	10,598,909	10,895,159	10,889,543		(8,141)			5.250	5.076	MON	47,666	571,996	02/04/2005	01/01/2015
32051G-TC-9	RMBS First Horizon Alt Mtg Sec Tr Ser 20			2	4FM	4,788,575	80.8560	4,145,544	5,127,102	4,788,575		(4,089)			5.500	6.977	MON	23,499	294,708	07/21/2006	01/01/2020
32052W-AC-3	RMBS First Horizon Mtg PT Tr Ser 2007-FA			2	3FM	7,604,784	61.3650	5,882,614	9,586,207	7,604,784		(22,140)			6.250	15.847	MON	49,928	633,714	09/30/2009	03/01/2015
32052W-AC-3	RMBS First Horizon Mtg PT Tr Ser 2007-FA			2	4FM	8,315,275	61.3650	5,882,614	9,586,207	8,315,275		411	14,612		6.250	13.512	MON	49,928	649,027	06/06/2007	03/01/2015
337925-ES-6	RMBS First Plus Home Ln Owner Tr Ser 199			2	1FM	322,654	100.4690	317,130	315,650	315,416		(652)			7.510	7.200	MON	1,975		07/18/2001	07/01/2012
35645M-AE-8	RMBS Freedom Trust Ser 2011-3 Cl A11 RMB		E	2	1FM	670,643	98.0000	670,643	684,330	670,711		67			4.173	4.349	MON	159	9,291	08/19/2011	09/25/2051
35645M-AM-0	RMBS Freedom Trust Ser 2011-3 Cl M89 RMB			2	1FM	1,613,553	24.5000	1,394,688	5,692,606	1,632,950		19,397			0.000	6.236	MON			08/19/2011	09/25/2051
36157R-3X-1	RMBS GE Cap Mtg Serv Inc Ser 1999-HE2 Cl			2	1FM	488,181	100.1830	489,074	488,181	488,181					7.560	7.595	MON	3,076	39,982	06/21/1999	06/01/2014
36157R-3X-1	RMBS GE Cap Mtg Serv Inc Ser 1999-HE2 Cl			2	2FM	2,723,082	100.1830	2,445,372	2,440,903	2,484,038		(54,485)			7.560	5.809	MON	15,378	199,910	06/21/1999	06/01/2014
36157R-D8-5	RMBS GE Cap Mtg Serv Inc Ser 1999-HE1 Cl			2	1FM	10,471	97.5620	10,216	10,471	10,471					6.265	6.303	MON	55	711	02/22/1999	09/01/2023
361856-ER-4	RMBS GMAC Mtg Corp Loan Tr Ser 2006-HE1			2	1FM	3,254,295	60.6180	4,229,261	6,976,964	3,254,295					0.504	66.852	MON	669	31,134	09/06/2007	01/25/2013
36185N-3G-3	RMBS GMAC Mtg Corp Loan Tr Ser 2004-J3 C			2	1FM	3,746,223	101.2390	3,942,968	3,894,709	3,836,657		(3,043)			5.250	6.042	MON	17,039	204,472	03/10/2006	12/01/2015
36185N-4G-2	RMBS GMAC Mtg Corp Loan Tr Ser 2004-J4 C			2	1FM	2,067,132	99.9060	2,080,803	2,082,752	2,074,860		762			5.500	5.630	MON	9,546	114,551	07/20/2004	04/01/2012
36226M-AE-3	RMBS GRMT Mtg Loan Tr Ser 2001-1A Cl A5			2	1FM	1,974,071	98.9970	1,954,185	1,973,992	1,967,118		(7)			6.650	6.683	MON	10,939	131,271	05/10/2001	01/01/2012
36226M-AF-0	RMBS GRMT Mtg Loan Tr Ser 2001-1A Cl M1			2	1FM	253,122	93.7860	229,688	244,907	248,636		(1,414)			8.272	7.949	MON	1,688	20,259	05/10/2001	04/01/2021
36228F-3Q-7	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	3,762,500	98.4580	3,704,601	3,762,639	3,757,430		(1,893)			5.699	5.726	MON	17,869	210,142	05/25/2004	04/01/2025
36228F-5F-9	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	2,143,271	100.7960	2,160,321	2,143,271	2,141,647		(45)			5.084	5.109	MON	9,080	121,383	06/24/2004	04/01/2034
36228F-C5-3	RMBS GS Mortgage Securities Corp Ser 200			2	3FM	746,208	78.3240	584,479	746,237	744,693		(382)			5.192	5.182	MON	3,229	38,745	02/12/2004	01/01/2020
36228F-XK-7	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	2,302,578	69.0290	2,165,964	3,137,745	2,302,578					0.994	3.576	MON	433	43,508	12/27/2010	11/25/2030
36228F-ZK-5	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	6,149,876	77.4920	4,765,662	6,149,876	6,149,876					1.269	1.272	MON	1,084	81,661	01/09/2004	08/25/2032
36228F-ZL-3	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	333,486	67.0640	223,649	333,486	223,649	(109,838)				2.394	2.406	MON	111	8,611	01/09/2004	03/26/2029
362341-ES-4	RMBS GSAA Home Equity Tr Ser 2005-6F Cl			2	2FM	4,460,853	101.6030	4,525,983	4,454,589	4,456,861		(634)			6.000	6.025	MON	22,273	267,275	01/05/2007	04/01/2035
36242D-6Q-1	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	10,227,483	100.7600	10,383,126	10,304,769	10,244,877		316			5.250	5.355	MON	45,083	541,000	05/11/2005	05/01/2035
36242D-7B-3	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	11,816,881	101.5960	12,446,907	12,251,424	11,986,094		3,653			5.500	6.109	MON	56,152	673,828	10/25/2006	05/01/2035
36242D-7Q-0	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	16,001,822	100.7430	16,917,455	16,792,735	16,359,392		231,836			5.250	5.983	MON	73,468	881,619	11/08/2005	05/01/2035
36242D-DE-0	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	4,232,157	98.3730	4,163,424	4,232,292	4,227,448		(1,365)			5.187	5.205	MON	18,294	240,427	08/13/2004	07/01/2025
36242D-ND-1	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	6,939,166	101.3040	7,030,036	6,939,551	6,931,670		(3,261)			4.894	4.911	MON	28,302	373,645	01/01/2006	05/01/2026
36242D-UX-9	RMBS GS Mortgage Securities Corp Ser 200			2	1FM	7,410,538	97.8090	7,179,727	7,340,573	7,367,208		(3,472)			5.500	5.385	MON	33,644	403,731	01/20/2005	01/01/2035
36297N-AC-9	RMBS GS Mortgage Sec Corp Ser 2006-S3 Cl			2	3FM	1,721,548	2.3600	453,156	19,198,260	1,721,548		(42,285)			0.494	20.668	MON	1,316	18,639	09/30/2009	01/25/2036
39539M-AA-7	RMBS Greenpoint Mtg Funding Tr Ser 2007-			2	4FM	16,572,506	54.2810	9,518,786	17,536,031	16,572,506		18,640	623,695		0.514	1.163	MON	1,251	87,216	08/28/2007	11/25/2026
41164Y-AB-7	RMBS Harborview Mtg Loan Tr Ser 2007-4 C			2	2FM	14,999,455	59.1110	9,096,555	15,388,989	15,103,586		22,052			0.505	0.750	MON	2,804	69,324	08/28/2007	04/21/2025
43708A-AD-4	RMBS Indymac Home Eq Mtg Ln ABS Tr Ser S			2	1FM	1,011,572	98.3160	994,533	1,011,572	1,011,572					6.372	6.401	MON	5,371	66,547	07/01/2010	10/01/2018
43709B-AE-9	RMBS Indymac Resident ABS Tr Ser 2006-C			2	5FM	30,599,731	51.5870	17,023,611	33,000,000	30,599,731					0.444	2.823	MON	2,033	115,307	01/22/2007	11/25/2013
437690-AL-4	RMBS Homestar Mtg Acceptance Corp Ser 20			2	1FM	6,930,308	82.4080	5,830,442	7,075,127	6,936,702		2,092			0.644	1.244	MON	632	41,629	09/25/2007	12/26/2030
45254N-PV-3	RMBS IMPAC CMB Tr Ser 2005-5 Cl A2 RMBS			2	1FM	2,117,291	57.4550	1,242,670	2,162,873	2,117,291					0.514	0.956	MON	154	10,584	10/11/2007	01/25/2022
45254T-NY-6	RMBS IMPAC Secd Assets CMN Owner Tr Ser			2	1FM	5,095,064	101.8380	5,189,181	5,095,546	5,088,452		(2,890)			4.640	4.652	MON	19,703	236,433	02/11/2004	12/01/2022
45254T-PM-0	RMBS IMPAC Secd Assets CMN Owner Tr Ser			2	1FM	3,169,501	97.2440	3,082,152	3,169,514	3,165,809		(1,284)			4.995	5.013	MON	13,194	162,922	05/19/2004	12/01/2025
456606-AG-7	RMBS Indymac Home Eq Mtg Ln ABS Tr Ser 2			2	4FM	628,899	36.8590	344,441	934,484	628,899					9.120	18.327	MON	7,102	69,557	05/09/2000	01/01/2021
45660L-HT-9	RMBS Indymac Indx Mtg Ln Tr Ser 2005-A3			2	3FM	7,768,790	91.4170	7,104,245	7,771,218	7,763,239		(660)			5.500	5.535	MON	35,618	427,417	03/01/2005	03/01/2035
45660L-PE-3	RMBS Indymac Indx Mtg Ln Tr Ser 2005-A6C			2	4FM	1,116,507	21.5050	908,605	4,225,184	1,116,507			298,034		5.000	71.970	MON	17,605	211,259	10/26/2005	10/01/2018
45660L-SS-9	RMBS Indymac Indx Mtg Ln Tr Ser 2005-A8C			2	4FM	6,434,315	77.7500	5,180,520	6,663,015	6,434,315					5.500	6.614	MON	30,539	366,466	09/20/2005	06/01/2015
45660L-XA-2	RMBS Indymac Indx Mtg Ln Tr Ser 2005-AR1			2	1FM	7,973,930	69.0590	6,854,818	9,925,974	7,973,930			663,811		5.087	10.889	MON	42,082	508,254	02/14/2008	09/01/2035
45660N-J8-9	RMBS Residential Asset Sec Tr Ser 2004-A			2	1FM	209,023	100.1170	223,070	222,811	220,287		4,064			5.500	8.988	MON	1,021	12,255	12/18/2008	05/01/2012
45660N-UM-5	RMBS Residential Asset Sec Tr Ser 2003-A			2	2FM	7,598,096	70.1640	5,661,367	8,068,728	7,665,049		12,829			5.250	5.859	MON	35,301	423,608	07/26/2006	09/01/2033
45660N-W5-0	RMBS Residential Asset Sec Tr Ser 2004-R			2	1FM	3,608,256	102.3300	3,589,147	3,507,417	3,527,816		(21,395)			5.500	4.836	MON	16,076	192,908	01/04/2005	08/01/2014
45660N-YZ-2	RMBS Residential Asset Sec Tr Ser 2004-R			2	1FM	4,095,816	96.3460	4,324,536	4,488,566	4,362,588		83,083			3.750	5.163	MON	14,027	168,321	04/25/2005	10/01/2015
45661K-AG-5	RMBS Indymac Indx Mtg Ln Tr Ser 2006-AR1			2	4FM	9,195,598	41.2250	5,416,536	13,139,119	9,195,598			840,610		2.835	15.780	MON	31,041	438,679	02/21/2007	05/01/2036
45662B-AD-1	RMBS Indymac Indx Mtg Ln Tr Ser 2006-AR1			2	2FM	14,194,008	71.5630	10,734,495	15,000,000	14,194,008					5.566	6.647	MON	69,572	841,588	06/07/2006	07/01/2029
45662D-AA-3	RMBS Indymac Indx Mtg Ln Tr Ser 2006-AR2			2	3FM	4,218,714	41.0370	2,217,074	5,402,674	4,218,714			347,517		0.464	5.169	MON	487	21,801	01/23/2007	08/25/2021
45662J-AC-6	RMBS Indymac Indx Mtg Ln Tr Ser 2006-R1			2	5FM	9,705,551	57.0750	5,707,540	10,000,000	9,705,551					5.107	5.525	MON	42,561	509,843	12/01/2010	07/01/2024
466247-EN-9	RMBS JP Morgan Mtg Tr Ser 2004-S1 Cl 1A4			2	1FE	13,158,037	101.8790	13,917,352	13,660,709	13,458,284		34,865			4.500	4.999	MON	51,228	614,732	09/22/2004	07/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
466247-MU-4	RMBS JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3			2	2FM	5,834,232	95.9740	5,553,339	5,786,314	5,819,879		(1,756)			5.500	5.460	MON	26,521	318,247	01/13/2005	11/01/2034
466247-TW-3	RMBS JP Morgan Mtg Tr Ser 2005-A6 Cl 3A2			2	2FM	5,611,724	81.3160	4,602,059	5,659,476	5,639,951		9,290			2.773	2.964	MON	13,076	155,790	01/19/2007	12/01/2013
466247-VP-5	RMBS JP Morgan Mtg Tr Ser 2005-S2 Cl 4A2			2	1FM	6,461,691	96.2580	6,712,857	6,973,832	6,675,400		63,072			5.000	5.948	MON	29,058	348,692	05/23/2006	07/01/2020
466247-YS-6	RMBS JP Morgan Mtg Tr Ser 2005-A8 Cl 2A6			2	3FM	3,208,503	83.9650	2,739,375	3,262,539	3,249,460		5,129			2.575	2.972	MON	7,002	93,422	02/13/2007	03/01/2013
46627M-AA-5	RMBS JP Morgan Alt Loan Tr Ser 2005-S1 C			2	4FM	4,020,346	70.7220	3,133,578	4,430,852	4,020,346					5.500	6.953	MON	20,308	243,697	11/02/2005	01/01/2026
46627M-AP-2	RMBS JP Morgan Alt Loan Tr Ser 2005-S1 C			2	4FM	2,517,157	77.7840	1,969,566	2,532,097	2,517,157					5.500	5.659	MON	11,605	127,660	01/05/2006	05/01/2012
46627M-EH-6	RMBS JP Morgan Alt Loan Tr Ser 2006-S1 C			2	1FM	2,210,715	70.9100	1,992,171	2,809,429	2,210,715					6.000	8.670	MON	14,047	168,558	10/28/2008	08/01/2034
46627M-EH-6	RMBS JP Morgan Alt Loan Tr Ser 2006-S1 C			2	3FM	3,223,280	70.9100	2,656,229	3,745,905	3,223,280					6.000	7.698	MON	18,730	224,744	05/05/2006	08/01/2034
46629D-AK-1	RMBS JP Morgan Mtg Tr Ser 2006-A7 Cl 2A2			2	1FM	3,435,298	65.2380	3,189,274	4,888,683	3,435,298		(2,052)	1,438,636		3.023	15.756	MON	12,317	227,443	02/05/2007	10/01/2035
46629E-AH-6	RMBS JP Morgan Alt Loan Tr Ser 2006-A4 C			2	4FM	15,487,641	73.4840	12,538,736	17,063,173	15,487,641					6.200	8.371	MON	88,160	1,018,108	01/23/2007	06/01/2020
525170-BL-9	RMBS Lehman ABS Corp Ser 2003-1 Cl A1 RM			2	1FM	8,922,409	98.2930	9,449,232	9,613,370	9,089,897		29,124			5.000	5.976	MON	40,056	480,558	06/26/2006	11/01/2024
52518R-CD-6	RMBS Lehman Structured Sec Corp Ser 2005			2	1FM	1,618,243	27.2210	440,636	1,618,749	440,636	(125,304)	93			0.684	0.691	MON	123	9,191	05/22/2006	03/26/2022
55265K-F6-1	RMBS Master Asset Sec Tr Ser 2003-7 Cl 4			2	1FM	6,383,461	104.6510	7,088,856	6,773,839	6,559,384		16,389			5.250	6.280	MON	29,636	355,490	06/16/2006	07/01/2033
55265K-QM-4	RMBS Master Asset Sec Tr Ser 2003-1 Cl 2			2	1FM	2,854,157	103.7360	2,895,637	2,791,352	2,814,925		544			5.750	5.229	MON	13,375	160,302	02/28/2005	01/01/2033
55265K-RQ-4	RMBS Master Asset Sec Tr Ser 2003-2 Cl 2			2	1FM	2,140,021	101.5080	2,192,152	2,159,592	2,149,388		323			4.500	4.640	MON	8,098	97,182	03/17/2004	03/01/2018
55265W-CA-9	RMBS Master Seasoned Securities Tr Ser 2			2	1FM	738,713	103.6250	740,946	715,028	737,351		(221)			6.500	5.369	MON	3,873	46,477	12/09/2004	07/01/2032
55275S-AC-4	RMBS Master Alternative Loans Tr Ser 200			2	3FM	17,290,191	90.1700	15,550,410	17,245,601	17,238,404		(10,642)			5.750	5.579	MON	82,635	990,453	02/07/2007	06/01/2015
576434-2D-5	RMBS Master Asset Securitization Tr Ser			2	3FM	15,758,200	55.6430	11,449,153	20,575,941	15,758,200			515,095		6.000	21.655	MON	102,880	1,234,391	07/23/2007	04/01/2015
576434-A2-0	RMBS Master Asset Securitization Tr Ser			2	2FM	3,737,084	99.8620	3,694,966	3,700,083	3,725,907		(1,248)			5.500	5.446	MON	16,959	203,505	01/13/2005	12/01/2034
576434-J5-4	RMBS Master Asset Securitization Tr Ser			2	2FM	6,959,505	96.4710	6,596,399	6,837,708	6,909,937		(19,680)			5.500	5.350	MON	31,340	376,054	02/16/2005	06/01/2027
576434-N2-6	RMBS Master Asset Securitization Tr Ser			2	1FM	13,353,179	89.5310	12,159,421	13,581,302	13,390,265		4,328			5.500	5.678	MON	62,248	746,800	03/31/2005	04/01/2035
576434-UH-5	RMBS Master Asset Securitization Tr Ser			2	1FM	3,835,632	101.3910	3,889,001	3,835,632	3,835,632					5.143	5.169	MON	16,439	197,286	08/10/2004	12/01/2032
576434-WD-2	RMBS Master Asset Securitization Tr Ser			2	1FM	5,356,469	101.5620	5,397,945	5,314,946	5,318,047		(8,198)			5.750	5.643	MON	25,467	305,609	03/29/2005	04/01/2017
576434-YM-0	RMBS Master Asset Securitization Tr Ser			2	1FM	11,825,859	102.7340	12,712,845	12,374,586	11,889,281		12,830			6.000	6.483	MON	61,873	741,839	10/28/2008	10/01/2034
57643M-BD-5	RMBS Master Asset Securitization Tr Ser			2	1FM	713,881	101.0310	704,189	697,001	700,067		(2,298)			5.250	4.305	MON	3,049	36,593	12/16/2004	09/01/2013
57643M-FN-9	RMBS Master Asset Securitization Tr Ser			2	1FM	7,547,198	101.7320	7,915,361	7,780,617	7,649,482		14,688			5.250	5.689	MON	34,040	407,698	08/24/2004	06/01/2034
589929-PJ-1	RMBS Merrill Lynch Mtg Investors Ser 199			2	1FM	213,799	100.4260	212,696	211,795	212,493		(128)			7.110	7.046	MON	1,255	15,094	02/23/2001	02/01/2023
589929-RK-6	RMBS Merrill Lynch Mtg Investors Ser 199			2	1FM	51,992	98.8100	53,532	54,176	53,820		4			7.500	8.216	MON	339	4,063	03/24/1999	06/01/2012
589929-XZ-6	RMBS Merrill Lynch Mtg Investors Ser 200			2	1FM	2,411,263	89.0510	2,148,125	2,412,234	2,403,926		(3,653)			7.320	7.384	MON	14,715	161,861	01/25/2002	05/01/2018
59020U-J2-2	RMBS Merrill Lynch Crd Bse A S & S Ser 2			2	1FM	531,937	98.8830	527,314	533,270	531,335		(207)			5.666	5.684	MON	2,518	23,232	02/20/2007	07/01/2012
59020U-P7-4	RMBS Merrill Lynch Crd Bse A S & S Ser 2			2	1FM	2,584,734	99.0440	2,629,537	2,654,928	2,611,191		694			5.250	5.677	MON	11,615	139,384	11/10/2005	12/01/2021
61745M-VW-0	RMBS Morgan Stanley Cap I Ser 2004-1 Cl			2	1FM	589,693	102.7980	606,192	589,693	589,693					5.000	4.999	MON	2,457	29,485	04/27/2004	04/01/2018
61745M-WN-9	RMBS Morgan Stanley Cap I Ser 2004-1 Cl			2	1FM	1,051,288	102.9680	1,136,284	1,103,534	1,075,430		787			5.500	6.317	MON	5,058	60,694	06/27/2006	04/01/2018
64352V-EF-4	RMBS New Century Home Equity Ln Tr Ser 2			2	1FM	180,283	102.1310	184,165	180,323	180,057		(57)			5.150	5.171	MON	774	9,287	10/07/2003	09/01/2024
65535V-BZ-0	RMBS Nomura Asset Sec Corp Ser 2003-A3 C			2	1FM	1,125,974	98.1940	1,104,607	1,124,920	1,123,601		176			5.500	5.498	MON	5,156	61,871	09/19/2003	04/01/2020
65535V-CN-6	RMBS Nomura Asset Sec Corp Ser 2004-AP1			2	1FM	2,215,140	101.6540	2,251,828	2,215,189	2,212,648		(282)			4.820	4.837	MON	8,898	106,772	02/05/2004	05/01/2026
65535V-DC-9	RMBS Nomura Asset Sec Corp Ser 2004-AP2			2	1FM	1,251,292	97.1850	1,225,733	1,261,244	1,254,294		1,742			5.603	5.730	MON	5,889	70,667	06/10/2004	03/01/2018
65535V-HF-8	RMBS Nomura Asset Sec Corp Ser 2005-AP1			2	1FM	1,900,925	95.3900	1,850,890	1,940,338	1,914,537		2,279			4.840	5.158	MON	7,826	93,912	04/10/2007	12/01/2019
65535V-HH-4	RMBS Nomura Asset Sec Corp Ser 2005-AP1			2	1FM	838,527	95.1360	801,753	842,740	838,837		43			4.855	4.919	MON	3,410	40,915	05/24/2005	01/01/2034
65535V-US-5	RMBS Nomura Asset Sec Corp Ser 2006-AR2			2	1FM	1,542,233	34.9260	1,110,868	3,180,662	1,542,233					0.494	51.339	MON	218	13,877	01/18/2007	04/25/2036
68240M-AH-1	RMBS 125 Home Loan Owner Trust Ser 1998-			2	1FM	74,903	82.7500	62,999	76,132	75,835		(5)			9.760	10.210	MON	619	7,436	03/08/2001	01/01/2012
73316P-AF-7	RMBS Popular ABS Mtg Pass Thru Tr Ser 20			2	1FM	7,161,850	100.5300	7,200,024	7,162,036	7,143,798		(2,322)			4.647	4.641	MON	27,735	332,820	09/15/2004	02/01/2014
74160M-BP-6	RMBS Prime Mortgage Tr Ser 2003-2 Cl 1A1			2	1FM	2,858,908	103.4260	3,175,143	3,069,969	2,925,277		9,593			5.000	6.180	MON	12,792	153,370	03/14/2006	08/01/2033
74160M-KW-1	RMBS Prime Mortgage Tr Ser 2005-4 Cl 2A1			2	3FM	8,179,969	94.5180	7,955,286	8,416,689	8,320,815		8,886			5.500	5.990	MON	38,576	462,918	11/04/2005	10/01/2016
743873-AY-7	RMBS Provident Funding Mtg Loan Tr Ser 2			2	1FM	7,684,686	78.6480	6,051,439	7,694,304	7,686,777		56			0.584	0.608	MON	624	40,592	01/19/2007	03/25/2035
74927U-AW-8	RMBS RBSGC Mtg PTC Ser 2005-A Cl 2A1 RMB			2	3FM	15,160,066	96.4240	14,572,358	15,112,839	15,138,447		(2,650)			5.750	5.758	MON	72,416	868,988	09/28/2005	02/01/2035
749581-AJ-3	RMBS Residential Funding Mtg Sec I Ser 2			2	4FM	6,967,813	75.8190	5,269,745	6,950,437	6,957,334		4,266			6.000	5.922	MON	34,752	417,026	01/23/2007	12/01/2036
74978A-AB-6	RMBS RAAC Ser 2007-SP1 Cl A2 RMBS			2	1FM	15,493,503	92.3370	14,680,209	15,898,530	15,493,503					0.644	1.049	MON	1,421	93,376	10/03/2007	02/25/2020
75114R-AD-7	RMBS Residential Accredit Loans Inc Ser			2	1FM	4,667,026	55.8480	3,568,754	6,390,074	4,667,026					0.494	14.959	MON	438	27,871	09/30/2009	08/27/2018
75115L-AA-5	RMBS Residential Accredit Loans Inc Ser			2	4FM	14,888,975	54.1920	9,414,604	17,372,587	14,888,975			1,986,187		0.544	6.036	MON	1,312	84,604	08/29/2007	08/25/2022
75970J-AB-2	RMBS Renaissance Home Equity Ln Tr Ser 2			2	1FM	6,247,587	61.4670	4,302,676	7,000,000	6,247,587			685,031		0.524	9.718	MON	509	35,307	05/17/2007	07/25/2013
759950-AD-0	RMBS Renaissance Acceptance Mtg Crp Ser			2	1FM	6,838,739	90.6720	6,200,801	6,838,739	6,838,739					1.869	1.876	MON	1,775	114,295	03/06/2002	01/26/2032
759950-DP-0	RMBS Renaissance Home Equity Ln Tr Ser 2			2	4FM	4,708,059	62.5120	2,943,086	4,708,063	4,700,036		(4,425)			5.157	5.169	MON	20,233	242,795	09/10/2004	06/01/2020
759950-EL-8	RMBS Renaissance Home Equity Ln Tr Ser 2			2	1FM	2,274,487	95.7360	2,177,502	2,274,487	2,269,027		(1,873)			4.876	4.871	MON	9,242	110,904	11/19/2004	02/01/2015
759950-FE-3	RMBS Renaissance Home Equity Ln Tr Ser 2			2	1FM	832,667	78.0610	740,722	948,908	891,939		26,302			5.016	7.706	MON	3,966	47,597	01/09/2008	09/01/2016
760985-2G-5	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	6,660,552	78.0280	5,197,082	6,660,552	6,660,552					0.744	0.745	MON	688	45,943	03/22/2004	09/27/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
760985-5D-9	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	1,485,967	36.8760	550,022	1,491,560	1,485,834		(47)			5.900	5.971	MON	7,334	88,002	07/06/2004	06/01/2021
760985-7F-2	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	1,362,958	86.8690	2,033,668	2,341,064	1,362,958					5.220	12.070	MON	10,184	122,204	09/30/2009	12/01/2031
760985-M9-9	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	2,212,674	97.5560	2,158,595	2,212,685	2,210,690		(215)			4.609	4.626	MON	8,499	101,937	01/15/2004	07/01/2030
760985-RZ-6	RMBS Residential Asset Mtg Prod Inc Ser			2	6FM	485,813	23.7560	270,769	1,139,795	270,769	351,096		393,640		5.756	74.906	MON	5,467	60,140	01/30/2003	12/01/2014
760985-US-8	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	333,144	89.5070	312,467	349,097	338,738		1,808			4.018	4.648	MON	1,169	14,027	12/21/2005	07/01/2021
760985-UX-7	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	7,149,504	100.3770	7,506,041	7,477,827	7,379,154		6,566			4.500	5.285	MON	28,042	336,115	02/22/2005	09/01/2015
760985-WP-2	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	1,981,927	98.5840	1,953,902	1,981,969	1,979,575		(863)			3.400	3.400	MON	5,616	61,780	06/13/2003	10/01/2020
760985-ZF-1	RMBS Residential Asset Mtg Prod Inc Ser			2	1FM	704,265	99.3010	699,368	704,294	703,596		(75)			5.015	5.038	MON	2,943	35,320	09/18/2003	05/01/2030
76110H-3B-3	RMBS Residential Accredit Loans Inc Ser			2	2FM	9,844,566	75.6310	8,196,111	10,836,915	9,844,566		8,021	686,722		5.750	6.864	MON	51,927	623,122	07/21/2006	04/01/2035
76110H-EU-9	RMBS Residential Accredit Loans Inc Ser			2	1FM	2,367,787	99.9500	2,379,981	2,381,181	2,368,959		141			5.250	5.326	MON	10,418	125,012	09/21/2004	06/01/2033
76110H-GQ-6	RMBS Residential Accredit Loans Inc Ser			2	1FM	749,531	101.2850	759,638	750,000	747,427		(511)			5.500	5.516	MON	3,438	41,250	05/05/2004	08/01/2012
76110H-JE-0	RMBS Residential Accredit Loans Inc Ser			2	1FM	1,818,000	101.8060	1,832,501	1,800,000	1,799,861		(3,417)			5.500	5.365	MON	8,250	99,000	02/15/2005	09/01/2014
76110H-LP-2	RMBS Residential Accredit Loans Inc Ser			2	1FM	1,042,445	97.7910	994,556	1,017,020	1,020,081		(5,893)			5.750	5.241	MON	4,873	58,479	01/18/2005	05/01/2014
76110H-UL-1	RMBS Residential Accredit Loans Inc Ser			2	1FM	1,656,187	100.2520	1,671,850	1,667,652	1,661,352		495			5.000	5.115	MON	6,949	83,383	07/09/2004	05/01/2013
76110H-UV-9	RMBS Residential Accredit Loans Inc Ser			2	1FM	4,132,260	97.3070	4,162,790	4,277,978	4,154,846		3,522			5.500	5.851	MON	19,607	235,289	08/22/2006	06/01/2034
76110H-X9-5	RMBS Residential Accredit Loans Inc Ser			2	3FM	17,396,047	81.4570	13,982,426	17,165,387	17,196,567		(42,384)			5.500	5.299	MON	78,675	944,096	04/18/2005	04/01/2016
76110W-MC-7	RMBS Residential Asset Sec Corp Ser 2001			2	3FM	282,160	94.1010	265,567	282,216	281,793		8			5.960	5.999	MON	1,402	16,820	09/06/2001	09/01/2027
76110W-MF-0	RMBS Residential Asset Sec Corp Ser 2001			2	6FM	1,457,560	23.2230	636,729	2,741,837	636,729	(99,268)				6.320	26.013	MON	14,440	173,284	11/12/2009	12/01/2017
76110W-RQ-1	RMBS Residential Asset Sec Corp Ser 2003			2	1FM	3,790,615	94.4180	3,580,976	3,792,667	3,785,047		(3,304)			3.870	3.873	MON	12,231	146,776	05/14/2003	12/01/2015
76111X-NY-5	RMBS Residential Funding Mtg Sec I Ser 2			2	1FM	3,169,928	100.3400	3,157,041	3,146,331	3,137,314		(5,114)			5.500	5.363	MON	14,421	173,048	02/28/2005	10/01/2012
76111X-ZX-4	RMBS Residential Funding Mtg Sec I Ser 2			2	1FM	1,628,789	30.8380	510,576	1,655,694	510,576	(1,134,107)	2,254			5.500	5.957	MON	7,589	91,063	12/15/2005	08/01/2013
76112B-SN-1	RMBS Residential Asset Mtg Products Ser			2	1FM	7,423,838	102.8730	8,015,373	7,791,499	7,622,961		(2,968)			5.250	6.143	MON	34,088	437,106	08/10/2006	01/01/2019
76112B-SV-3	RMBS Residential Asset Mtg Products Ser			2	1FM	14,334,501	99.5150	14,753,039	14,825,000	14,588,706		49,697			5.250	5.766	MON	64,859	768,602	09/18/2006	07/01/2020
76112F-AG-6	RMBS Residential Asset Sec Tr Ser 2006-A			2	4FM	3,394,412	52.9660	2,558,738	4,830,878	3,394,412			793,844		6.000	10.210	MON	24,154	289,853	04/28/2006	05/01/2036
761143-AD-8	RMBS Residential Asset Sec Tr Ser 2007-A			2	3FM	10,412,719	60.5790	8,139,854	13,436,759	10,412,719			2,593,212		6.250	9.180	MON	69,983	839,525	09/30/2009	08/01/2037
76114H-AK-1	RMBS Residential Asset Sec Tr Ser 2007-A			2	4FM	8,878,696	69.5580	6,779,966	9,747,170	8,878,696					6.000	7.326	MON	48,736	584,743	10/03/2007	02/01/2028
762009-BJ-6	RMBS Residential Funding Mtg Sec I Ser 2			2	1FM	4,907,567	77.6410	5,524,973	7,116,024	4,907,567					6.000	18.779	MON	35,580	426,961	09/30/2009	06/01/2037
762009-BJ-6	RMBS Residential Funding Mtg Sec I Ser 2			2	4FM	9,465,424	77.6410	7,366,631	9,488,032	9,460,953					6.000	6.022	MON	47,440	569,282	06/07/2007	06/01/2037
785778-HD-6	RMBS SACO I Tr Ser 2005-6 Cl A RMBS			2	3FM	2,813,129	43.4580	1,265,911	2,912,925	2,813,129					0.874	3.343	MON	353	23,935	09/18/2007	05/28/2013
79548K-ZJ-0	RMBS Salomon Bros Mtg Sec VII Inc Ser 19			2	1FM	45,832	97.0390	44,089	45,435	45,256		(5)			6.630	6.506	MON	251	3,012	03/18/1999	05/01/2012
805564-HJ-3	RMBS Saxon Asset Securities Tr Ser 2000-			2	1FM	1,046,847	100.7010	1,036,217	1,029,000	1,025,894		(3,377)			8.130	7.567	MON	6,971	75,535	04/12/2001	08/01/2012
805564-NM-9	RMBS Saxon Asset Securities Tr Ser 2003-			2	1FM	8,099,576	94.2120	7,631,204	8,100,000	8,085,421		(7,427)			4.350	4.360	MON	29,363	352,350	05/14/2003	08/01/2019
81441P-CE-9	RMBS Security Natl Mtg Loan Tr Ser 2005-			2	1FM	2,218,004	95.3920	2,116,080	2,218,311	2,211,960		(880)			4.670	4.634	MON	8,633	96,597	01/25/2005	07/01/2012
81441P-CF-6	RMBS Security Natl Mtg Loan Tr Ser 2005-			2	1FM	2,998,989	84.1810	2,525,433	3,000,000	2,990,414		(1,455)			5.720	5.734	MON	14,300	171,600	01/25/2005	10/01/2013
81744H-AD-5	RMBS Sequoia Mortgage Tr Ser 2007-1 Cl 2			2	4FM	11,919,300	74.4600	8,832,270	11,861,844	11,901,004		2,442			3.414	3.289	MON	33,746	546,208	02/23/2007	02/01/2037
83611P-AP-6	RMBS Soundview Home Eq Loan Tr Ser 2001-			2	1FM	1,437,905	99.8420	1,418,357	1,420,608	1,430,553		(2,268)			6.500	6.426	MON	7,695	86,378	06/15/2001	03/01/2028
84751P-LP-2	RMBS Specialty Underw & Residen Fin Ser			2	5FM	3,947,506	51.4360	2,287,221	4,446,715	3,947,506					5.850	7.129	MON	21,678	259,997	03/22/2006	08/01/2034
863576-AC-8	RMBS Structured Asset Sec Corp Ser 2005-			2	3FM	4,579,642	95.8450	4,357,176	4,546,079	4,568,714		(1,260)			5.750	5.720	MON	21,783	261,400	03/10/2005	03/01/2035
863576-BF-0	RMBS Structured Asset Sec Corp Ser 2005-			2	1FM	14,889,252	99.0750	14,662,238	14,799,071	14,841,744		(12,540)			5.500	5.253	MON	67,829	755,101	04/22/2005	11/01/2025
863576-CJ-1	RMBS Structured Asset Sec Corp Ser 2005-			2	1FM	16,260,165	96.6140	16,086,367	16,650,227	16,373,090		(448)			5.000	5.722	MON	69,376	832,194	05/11/2005	02/01/2029
863576-CQ-5	RMBS Structured Asset Sec Corp Ser 2005-			2	1FM	7,843,184	99.7070	8,001,463	8,025,000	7,963,865		12,251			5.000	5.349	MON	33,438	401,250	04/18/2005	04/01/2014
863579-CD-8	RMBS Structured Adj Rate Mtg Ln Ser 2004			2	2FM	1,122,315	83.7330	931,737	1,112,752	1,119,356		161			2.464	2.259	MON	2,285	28,740	10/23/2004	09/01/2034
863579-VS-4	RMBS Structured Adj Rate Mtg Ln Ser 2005			2	3FM	8,409,551	66.5320	7,158,199	10,759,000	8,409,551					5.150	9.330	MON	46,174	554,088	08/15/2005	01/01/2020
86359A-QK-2	RMBS Structured Asset Sec Corp Ser 2003-			2	1FM	6,081,492	100.0900	6,090,784	6,085,295	6,077,319		(477)			5.040	5.071	MON	25,558	281,141	03/14/2003	03/01/2033
86359B-5U-1	RMBS Structured Asset Sec Corp Ser 2005-			2	1FM	685,789	86.0520	776,199	902,014	685,789					5.750	8.935	MON	4,322	51,866	09/30/2009	02/01/2034
86359B-5U-1	RMBS Structured Asset Sec Corp Ser 2005-			2	3FM	925,691	86.0520	776,199	902,014	921,286					5.750	5.562	MON	4,322	51,866	02/24/2005	02/01/2034
86359B-E7-2	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	3,617,763	98.1750	3,596,429	3,663,295	3,649,831		3,800			4.620	4.862	MON	14,104	169,244	12/21/2005	07/01/2012
86359B-G3-9	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	8,117,916	98.9940	8,040,051	8,121,723	8,105,352		(7,149)			4.770	4.778	MON	32,284	387,406	09/20/2004	04/01/2018
86359B-JU-6	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	1,101,246	98.1930	1,081,513	1,101,418	1,099,917		(536)			4.630	4.642	MON	4,250	50,996	02/20/2004	11/01/2023
86359B-MK-4	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	2,024,260	46.7320	978,380	2,093,611	978,380	(1,054,869)	1,740			5.657	6.018	MON	9,869	118,610	06/16/2006	02/01/2034
86359B-WR-8	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	2,516,406	78.1050	1,952,623	2,500,000	2,505,138		(469)			2.696	2.632	MON	5,616	88,975	09/23/2004	06/01/2034
86359B-XL-0	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	2,563,871	101.4780	2,661,937	2,623,180	2,564,576		1,667			5.440	6.128	MON	11,892	101,080	07/20/2011	05/01/2018
86359B-Y6-2	RMBS Structured Asset Sec Corp Ser 2005-			2	1FM	342,280	99.1330	392,269	395,699	392,644		36,437			5.179	11.920	MON	1,708	18,519	12/27/2007	01/01/2012
86359B-ZG-9	RMBS Structured Asset Sec Corp Ser 2004-			2	1FM	5,972,009	100.4680	6,001,809	5,973,875	5,961,377		(6,754)			5.000	5.009	MON	24,891	298,694	08/18/2004	12/01/2017
86359B-ZS-3	RMBS Structured Asset Sec Corp Ser 2004-			2	2FM	9,194,921	104.3180	9,456,028	9,064,617	9,157,098		(4,169)			5.750	5.660	MON	43,435	521,216	08/26/2004	08/01/2034
86359D-FQ-5	RMBS Structured Asset Sec Corp Ser 2005-			2	3FM	4,737,291	92.9670	4,357,152	4,686,762	4,721,848		(2,844)			5.400	5.335	MON	21,090	253,085	06/23/2005	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
86359D-GQ-4	RMBS Structured Asset Sec Corp Ser 2005-			2	2FM	4,115,231	95.2780	3,909,457	4,103,210	4,099,774		(1,363)			5.250	5.205	MON	17,952	215,419	06/28/2005	05/01/2034
86361Q-AG-9	RMBS Structured Adj Mtg Rt Ln Ser 2006-1			2	5FM	17,000,211	47.3730	11,590,281	24,465,902	17,000,211			348,688		5.347	11.031	MON	109,011	1,345,827	10/25/2006	11/01/2036
86363A-AA-5	RMBS Structured Asset Sec Corp Ser 2006-			2	1FM	2,443,155	7.7830	959,350	12,325,590	2,443,155			811,224		0.464	11.465	MON	794	50,028	01/19/2007	12/26/2036
90211E-AF-2	RMBS Asset Backed Funding Ctf Ser 01-A01			2	1FM	650,147	98.0450	638,631	651,368	649,505		(208)			6.249	6.312	MON	3,392	40,704	03/23/2001	09/01/2016
90263B-HF-8	RMBS UCFC Home Equity Loans Ser 1998-D C			2	1FM	24,658	43.2020	9,875	22,858	23,334		(929)			8.965	7.980	MON	171	2,049	02/08/2000	07/01/2016
929227-N8-5	RMBS Washington Mutual Mtg Ser 2003-S2 C			2	1FM	2,223,960	102.2440	2,338,165	2,286,848	2,261,117		1,768			5.000	5.503	MON	9,529	114,081	10/26/2005	04/01/2018
92922F-EB-0	RMBS Washington Mutual Mtg Ser 2003-AR10			2	1FM	15,907,788	94.3060	15,226,816	16,146,197	16,009,273		(1,488)			2.449	2.662	MON	32,946	415,177	03/10/2005	09/01/2033
92922F-RF-7	RMBS Washington Mutual Mtg Ser 2004-CB1			2	1FM	4,585,425	103.9810	4,992,630	4,801,492	4,646,898		20,886			5.500	6.013	MON	22,007	264,074	05/21/2004	05/01/2034
92922F-VA-3	RMBS Washington Mutual Mtg Ser 2004-S3 C			2	1FM	2,702,903	100.0070	2,664,791	2,664,599	2,657,127		(3,605)			5.500	5.232	MON	12,213	147,818	02/03/2005	06/01/2012
92926U-AD-3	RMBS Washington Mutual Mtg Ser 2007-HY2			2	2FM	13,127,113	71.9620	9,994,103	13,888,029	13,127,113			440,231		2.628	4.751	MON	30,417	647,422	03/19/2007	01/01/2021
933634-AJ-6	RMBS Washington Mtg PTC Ser 2007-HY3 Cl			2	3FM	6,597,706	74.8220	5,208,077	6,960,605	6,597,706					2.607	4.031	MON	15,119	224,249	02/23/2007	11/01/2023
93363P-AA-8	RMBS Washington Mutual Mtg Ser 2006-AR14			2	4FM	1,980,909	71.0190	1,421,559	2,001,674	1,980,909					2.312	3.089	MON	3,856	95,673	01/18/2007	06/01/2012
939336-2H-5	RMBS Washington Mutual MSC Mtg PT Ser 20			2	3FM	18,739,740	82.8860	15,424,227	18,608,876	18,708,341		(22,706)			5.500	5.391	MON	85,291	1,023,488	02/01/2005	10/01/2023
939336-2U-6	RMBS Washington Mutual MSC Mtg PT Ser 20			2	4FM	4,246,807	90.4040	3,805,964	4,209,970	4,226,449		(9,422)			5.500	5.432	MON	19,296	231,548	02/24/2005	02/01/2025
939336-3H-4	RMBS Washington Mutual MSC Mtg PT Ser 20			2	4FM	28,669,078	82.2850	23,608,027	28,690,700	28,669,078					5.500	5.534	MON	131,499	1,577,989	03/07/2005	03/01/2035
939336-4Y-6	RMBS Washington Mutual MSC Mtg PT Ser 20			2	4FM	27,789,572	85.2640	23,883,726	28,011,468	27,789,572					5.500	5.628	MON	128,386	1,540,631	04/15/2005	09/01/2024
939336-6F-5	RMBS Washington Mutual MSC Mtg PT Ser 20			2	4FM	22,416,112	81.5210	18,211,365	22,339,532	22,350,444		(37,411)			5.500	5.332	MON	102,390	1,228,674	05/24/2005	09/01/2015
939336-6U-2	RMBS Washington Mutual MSC Mtg PT Ser 20			2	3FM	7,531,307	85.2940	6,406,735	7,511,355	7,496,080		(12,175)			5.500	5.455	MON	34,427	413,125	08/24/2005	01/01/2015
939344-AR-8	RMBS Washington Mutual Alt Ln Tr Ser 200			2	4FM	4,171,476	53.0280	2,607,993	4,918,106	4,171,476					6.102	10.178	MON	25,009	288,033	04/21/2006	01/01/2031
93934F-BQ-4	RMBS Washington Mutual MSC Mtg PT Ser 20			2	2FM	8,899,243	79.1390	7,913,940	10,000,000	8,899,243					5.500	7.346	MON	45,833	550,000	10/13/2005	07/01/2024
93934F-CM-2	RMBS Washington Mutual MSC Mtg PT Ser 20			2	3FM	2,284,834	89.0170	2,017,490	2,266,420	2,262,281		(3,163)			5.500	5.250	MON	10,388	124,648	10/13/2005	02/01/2013
93934F-HW-5	RMBS Washington Mutual MSC Mtg PT Ser 20			2	4FM	1,838,798	78.7870	1,468,224	1,863,548	1,850,003		1,830			5.750	6.071	MON	8,930	107,154	07/10/2006	10/01/2014
93934F-KZ-4	RMBS Washington Mutual MSC Mtg PT Ser 20			2	3FM	18,361,643	68.0700	14,928,344	21,930,903	18,361,643			1,687,151		5.750	7.872	MON	105,086	1,261,009	10/02/2007	03/01/2034
93935G-AG-4	RMBS Washington Mutual Alt Ln Tr Ser 200			2	1FM	1,022,521	92.8890	1,067,198	1,148,900	1,022,521					6.798	11.706	MON	6,509	78,088	09/30/2009	01/01/2019
93935G-AG-4	RMBS Washington Mutual Alt Ln Tr Ser 200			2	2FM	1,749,200	92.8890	1,600,797	1,723,349	1,748,124					6.798	6.340	MON	9,763	117,120	08/31/2006	01/01/2019
93935H-AJ-6	RMBS Washington Mutual Alt Ln Tr Ser 200			2	2FM	12,253,832	53.8580	8,574,831	15,921,302	12,253,832			1,705,406		6.061	9.068	MON	80,416	940,103	11/29/2006	09/01/2036
949760-AC-6	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	1,214,798	103.9110	1,267,859	1,220,136	1,215,097		(8)			5.250	5.331	MON	5,338	64,064	02/09/2005	03/01/2024
949760-AP-7	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	3,277,532	103.8350	3,447,405	3,320,071	3,293,531		869			5.250	5.447	MON	14,525	174,318	09/26/2003	07/01/2033
94978R-AZ-4	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	2,241,373	101.7710	2,304,111	2,264,013	2,250,872		244			5.500	5.686	MON	10,377	124,534	03/21/2005	02/01/2018
94980G-AK-7	RMBS Wells Fargo Home Equity Tr Ser 2004			2	1FM	14,081,249	97.8050	14,101,462	14,417,936	14,115,231		18,056			4.980	5.294	MON	59,834	717,933	12/18/2008	06/01/2027
94982C-AF-5	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	4,738,288	97.2900	4,623,626	4,752,397	4,743,894		945			2.642	2.675	MON	10,462	129,839	01/12/2005	03/01/2012
94982F-AE-1	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	16,981,444	101.5450	17,270,759	17,008,019	16,965,610		(1,584)			5.500	5.532	MON	77,953	938,231	03/02/2005	03/01/2035
94982G-AC-3	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	1FM	6,503,347	99.8450	6,397,301	6,407,239	6,444,853		(5,102)			5.500	5.300	MON	29,367	352,388	05/13/2005	04/01/2035
94983B-AM-1	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2			2	4AM	20,970,174	95.2890	21,020,138	22,059,354	20,973,168		2,994			5.750	6.326	MON	105,701		11/30/2011	04/01/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,241,218,496	XXX	1,987,253,377	2,437,132,302	2,226,587,671	(6,991,451)	466,927	24,447,428		XXX	XXX	XXX	9,567,807	115,737,203	XXX	XXX
05947U-4E-5	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	2,136,750	106.5880	2,169,062	2,035,000	2,114,220		(18,981)			5.193	4.111	MON	8,807	107,177	10/19/2010	12/01/2015
05947U-4F-2	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	2,775,000	93.5670	2,807,007	3,000,000	2,792,057		17,057			5.193	7.288	MON	12,983	52,805	08/09/2011	12/01/2015
05947U-HN-1	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	3,015,092	100.8530	3,025,590	3,000,000	2,996,619		(2,436)			5.271	5.242	MON	13,178	158,130	08/26/2002	06/01/2012
05947U-HP-6	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	7,279,105	101.0350	7,317,853	7,242,860	7,234,849		(5,846)			5.315	5.287	MON	32,080	384,958	08/26/2002	06/01/2012
05947U-LX-4	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	6,753,702	101.7570	6,837,813	6,719,753	6,714,588		(4,842)			4.873	4.830	MON	27,288	327,454	11/13/2003	04/01/2013
05947U-LZ-9	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	6,139,688	103.4940	6,209,640	6,000,000	6,029,372		(14,230)			5.183	4.904	MON	25,915	317,459	08/20/2004	04/01/2014
05947U-M3-9	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	12,774,419	104.1410	14,198,529	13,634,000	13,164,577		118,103			4.913	6.083	MON	55,820	669,838	06/04/2008	05/01/2015
05947U-VR-6	CMBS Banc of America Comm Mtg Inc Ser 20			2	1FM	3,901,562	97.1950	3,887,808	4,000,000	3,958,836		12,169			4.985	5.406	MON	16,617	199,400	09/27/2006	09/01/2014
07383F-5H-7	CMBS Bear Stearns Comm Mtg Sec Ser 2005-			2	1FM	439,708	99.9070	436,917	437,325	436,647		(465)			4.768	4.690	MON	1,738	20,852	04/19/2005	01/01/2012
07383F-5J-3	CMBS Bear Stearns Comm Mtg Sec Ser 2005-			2	1FM	3,107,003	103.3700	3,263,206	3,156,821	3,142,802		4,057			4.823	5.145	MON	12,688	152,430	01/24/2006	02/01/2014
07383F-5K-0	CMBS Bear Stearns Comm Mtg Sec Ser 2005-			2	1FM	5,027,475	108.4560	5,422,775	5,000,000	5,003,766		(4,056)			4.933	4.887	MON	20,554	246,650	04/19/2005	04/01/2015
07383F-5N-4	CMBS Bear Stearns Comm Mtg Sec Ser 2005-			2	1FM	4,021,868	88.5550	3,542,204	4,000,000	4,004,478		(2,984)			5.035	4.996	MON	16,783	201,400	04/19/2005	05/01/2015
07383F-5P-9	CMBS Bear Stearns Comm Mtg Sec Ser 2005-			2	1FM	1,419,663	86.6420	1,223,388	1,412,000	1,413,552		(1,050)			5.074	5.036	MON	5,970	71,645	04/19/2005	05/01/2015
07383F-AE-8	CMBS Bear Stearns Comm Mtg Sec Ser 1998-			2	1FM	2,952,108	97.8910	2,936,742	3,000,000	2,986,301		3,482			6.750	6.992	MON	16,875	202,500	06/03/1998	05/01/2013
07383F-JC-3	CMBS Bear Stearns Comm Mtg Sec Ser 2002-			2	1FM	965,332	100.2930	893,215	890,605	889,968		(6,511)			6.460	5.034	MON	4,794	57,533	06/25/2004	03/01/2012
07383F-JD-1	CMBS Bear Stearns Comm Mtg Sec Ser 2002-			2	1FM	5,597,656	100.4610	5,023,025	5,000,000	5,006,773		(92,982)			6.620	4.740	MON	27,583	331,000	08/25/2004	03/01/2012
07383F-JE-9	CMBS Bear Stearns Comm Mtg Sec Ser 2002-			2	1FM	3,375,586	100.0940	3,002,832	3,000,000	3,021,337		(55,989)			6.750	4.836	MON	16,875	202,500	08/26/2004	10/01/2012
07383F-PW-2	CMBS Bear Stearns Comm Mtg Sec Ser 2002-			2	1FM	15,238,745	101.4260	15,252,726	15,038,280	15,021,292		(26,790)			4.830	4.672	MON	60,529	726,349	02/20/2003	09/01/2012
07383F-PX-0	CMBS Bear Stearns Comm Mtg Sec Ser 2002-			2	1FM	5,028,023	101.2990	5,064,935	5,000,000	4,995,604		(4,248)			4.940	4.897	MON	20,583	247,000	09/27/2002	08/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
07383F-QT-8	CMBS Bear Stearns Comm Mtg Sec Ser 2003-			2	1FM	315,207	100.3700	317,352	316,182	315,730		75			4.000	4.082	MON	1,054	12,647	08/31/2004	05/01/2012
07383F-QU-5	CMBS Bear Stearns Comm Mtg Sec Ser 2003-			2	1FM	15,076,770	102.7590	15,413,805	15,000,000	14,986,394		(12,371)			4.740	4.698	MON	59,250	711,000	04/15/2003	03/01/2013
07383F-X7-8	CMBS Bear Stearns Comm Mtg Sec Ser 2004-			2	1FM	10,100,000	91.2940	9,129,350	10,000,000	10,067,515		(25,529)			4.868	4.613	MON	40,567	486,800	09/15/2010	12/01/2014
07383F-X9-4	CMBS Bear Stearns Comm Mtg Sec Ser 2004-			2	1FM	922,205	93.5070	888,313	950,000	935,882		2,715			4.945	5.391	MON	3,915	46,977	09/27/2006	10/01/2016
07383F-XH-6	CMBS Bear Stearns Comm Mtg Sec Ser 2003-			2	1FM	218,764	100.3160	232,678	231,946	230,099		3,841			4.834	8.418	MON	934	11,212	12/18/2008	05/01/2012
07383F-XJ-2	CMBS Bear Stearns Comm Mtg Sec Ser 2003-			2	1FM	9,647,728	104.7110	10,198,890	9,740,000	9,710,020		14,486			5.186	5.409	MON	42,093	505,116	08/02/2006	09/01/2013
07383F-Y2-8	CMBS Bear Stearns Comm Mtg Sec Ser 2004-			2	1FM	4,021,992	87.9330	3,517,308	4,000,000	4,008,536		(1,907)			5.119	5.097	MON	17,063	204,760	12/08/2004	02/01/2018
07383F-Y3-6	CMBS Bear Stearns Comm Mtg Sec Ser 2004-			2	1FM	4,021,935	83.7150	3,348,588	4,000,000	4,010,149		(1,823)			5.279	5.265	MON	17,597	211,160	12/08/2004	04/01/2019
07383F-Y4-4	CMBS Bear Stearns Comm Mtg Sec Ser 2004-			2	1FM	3,519,008	79.4640	2,781,244	3,500,000	3,509,362		(1,602)			5.406	5.396	MON	15,768	189,210	12/08/2004	04/01/2019
07387B-AS-2	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20				1FE	1,566,736	0.6750	466,093	69,102,010	231,055		(147,393)			0.278	10.165	MON	16,024	299,607	09/14/2005	09/01/2013
07387B-FU-2	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20			2	1FM	18,863,203	103.6350	20,208,903	19,500,000	19,106,839		73,065			5.533	6.108	MON	89,907	1,092,066	05/22/2008	03/01/2016
07387J-AL-0	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20			2	5FM	9,027,968	54.9660	4,946,967	9,000,000	9,007,596		(4,233)			5.759	5.764	MON	43,189	525,254	08/08/2006	06/01/2016
07387J-BN-5	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20			2	4FM	19,227,553	61.5370	11,802,739	19,180,000	19,189,668		(7,762)			5.759	5.773	MON	92,041	1,119,374	06/08/2006	06/01/2016
07388N-AC-0	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20			2	1FM	2,799,818	103.5960	2,884,636	2,784,518	2,783,262		(3,387)			5.531	5.446	MON	12,834	154,012	10/18/2006	09/01/2013
07388N-AF-3	CMBS Bear Stearns Comm Mtg Sec Tr Ser 20			2	1FM	19,023,226	104.4180	20,883,660	20,000,000	19,375,599		101,725			5.568	6.365	MON	92,800	1,113,600	04/04/2008	10/01/2016
07388Q-BW-8	CMBS Bear Stearns Comml Mtg Sec Inc Ser				1FE	2,115,433	0.5660	1,040,718	183,969,884	691,941		(320,002)			0.152	6.266	MON	23,303	400,783	09/14/2007	09/11/2015
073945-AE-7	CMBS Bear Stearns Comm Mtg Sec Ser 2007-			2	1FM	6,528,438	115.0420	7,477,711	6,500,000	6,513,669		(4,461)			5.742	5.723	MON	31,103	373,230	02/04/2008	09/01/2017
073945-AG-2	CMBS Bear Stearns Comm Mtg Sec Ser 2007-			2	1FM	15,812,512	104.0680	18,706,259	17,975,000	16,493,798		196,382			5.835	7.707	MON	87,403	1,048,841	02/25/2008	09/01/2017
073945-AH-0	CMBS Bear Stearns Comm Mtg Sec Ser 2007-			2	2FM	8,157,813	84.0730	6,725,856	8,000,000	8,097,249		(15,863)			5.974	5.759	MON	39,826	484,759	10/24/2007	10/01/2017
07401D-BC-4	CMBS Bear Stearns Mtg Tr Ser 2007-PW18 C			2	1FM	10,054,803	110.5850	11,058,510	10,000,000	10,029,737		(5,609)			5.700	5.670	MON	47,500	570,000	12/13/2007	10/01/2017
17311Q-BK-5	CMBS Citigroup Comm Mtg Tr Ser 2007-C6 C			2	1FM	15,086,292	110.2500	15,282,897	13,862,000	14,977,950		(99,631)			5.697	4.006	MON	65,810	421,428	08/23/2011	06/01/2017
17311Q-BM-1	CMBS Citigroup Comm Mtg Tr Ser 2007-C6 C			2	2FM	6,981,406	98.3810	6,886,635	7,000,000	6,982,331		924			5.697	5.789	MON	33,233	304,615	03/15/2011	06/01/2017
17313K-AC-5	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C			2	1FM	4,744,510	103.3750	4,902,426	4,742,367	4,736,979		(2,468)			6.072	6.097	MON	23,996	287,891	12/01/2010	07/01/2013
17313K-AD-3	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C			2	1FM	6,408,226	104.1100	6,767,131	6,500,000	6,463,281		20,370			6.072	6.441	MON	32,890	396,408	12/01/2010	07/01/2013
17313K-AF-8	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C			2	1FM	10,118,359	111.0690	11,106,910	10,000,000	10,070,125		(16,033)			6.072	5.944	MON	50,600	609,874	12/01/2010	09/01/2017
17313K-AH-4	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C			2	1FM	12,142,782	100.8370	13,108,745	13,000,000	12,402,815		77,538			6.072	7.108	MON	65,779	792,817	12/01/2010	11/01/2017
20173Q-AE-1	CMBS Greenwich Cap Comm Funding Ser 2007			2	1FM	46,724,063	108.2390	48,707,370	45,000,000	46,711,313		(133,966)			5.444	4.545	MON	204,150	1,542,467	08/22/2011	01/01/2017
20173Q-AG-6	CMBS Greenwich Cap Comm Funding Ser 2007			2	1FM	10,075,646	93.9240	10,359,861	11,030,000	10,397,268		98,816			5.475	6.881	MON	50,324	603,892	06/12/2008	02/01/2017
22541N-UJ-6	CMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	6,115,078	102.0100	6,120,606	6,000,000	5,999,563		(20,510)			4.940	4.636	MON	24,700	296,400	05/26/2005	10/01/2012
225458-VM-7	CMBS CS First Boston Mtg Sec Corp Ser 20			2	1FM	858,238	100.5360	858,547	853,968	852,703		(104)			4.512	4.418	MON	3,211	57,797	06/22/2005	05/01/2012
233050-AC-7	CMBS DBUBS Mtg Tr Ser 2011-LC1A Cl A3 CM			2	1FM	64,452,122	112.6120	68,850,916	61,140,000	64,268,657		(183,465)			5.002	4.287	MON	254,852	1,684,507	06/13/2011	01/01/2021
33736L-AU-9	CMBS First Union-LB Comml Mtg Tr II Ser			2	1FM	1,953,041	101.0170	1,822,202	1,803,862	1,807,709		(12,847)			7.120	5.730	MON	10,703	141,298	05/25/2004	09/01/2012
36158Y-EL-9	CMBS GE Cap Commercial Mtg Corp Ser 2002			2	1FM	1,850,530	100.4860	2,009,726	2,000,000	1,982,927		47,630			6.407	9.137	MON	10,678	128,140	12/18/2008	04/01/2012
36170U-AB-7	CMBS G-FORCE LLC Ser 2005-RRA Cl A2 CMBS			2	4AM	4,506,980	98.5000	4,396,757	4,463,713	4,460,371		(4,035)			4.830	4.676	MON	17,966	215,597	01/25/2005	01/01/2014
36170U-BX-8	CMBS G-FORCE LLC Ser 2005-RR2 Cl A2 CMBS			2	1FE	3,984,249	98.5000	3,962,456	4,022,798	4,006,828		310			5.158	5.412	MON	17,291	210,847	06/28/2006	06/01/2012
36228C-TK-9	CMBS GS Mortgage Securities Corp II Ser			2	1FM	9,154,912	94.7460	8,631,361	9,110,000	9,115,350		(6,320)			5.490	5.469	MON	41,678	500,139	07/29/2004	08/01/2014
36228C-VR-1	CMBS GS Mortgage Securities Corp II Ser			2	1FM	4,671,127	101.3240	4,686,265	4,625,034	4,629,620		(4,245)			4.680	4.531	MON	18,038	216,452	06/09/2005	04/01/2014
362332-AE-8	CMBS GS Mortgage Securities Corp Ser 200			2	1FM	8,043,727	109.7900	8,816,161	8,030,000	8,057,301		246			5.560	5.491	MON	37,206	408,289	08/23/2011	09/01/2016
362332-AG-3	CMBS GS Mortgage Securities Corp Ser 200			2	2FM	6,029,616	101.2530	6,075,180	6,000,000	6,012,252		(3,755)			5.591	5.571	MON	27,955	335,460	12/01/2010	09/01/2016
362332-AG-3	CMBS GS Mortgage Securities Corp Ser 200			2	3FM	15,251,846	101.2530	14,934,818	14,750,000	15,191,450		(60,396)			5.591	4.892	MON	68,723	549,782	04/14/2011	09/01/2016
36828Q-KT-2	CMBS GE Capital Commercial Mortgage Ser			2	1FM	6,621,875	97.6590	6,347,842	6,500,000	6,602,599		(19,276)			4.826	4.272	MON	26,141	156,845	05/31/2011	02/01/2015
36828Q-QG-4	CMBS GE Capital Commercial Mortgage Ser			2	1FM	9,926,953	101.7250	10,172,500	10,000,000	9,957,916		6,548			5.309	5.452	MON	44,238	538,821	09/07/2006	11/01/2015
46625M-CW-7	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	10,837,242	99.8560	10,452,916	10,468,000	10,445,146		(62,516)			6.739	5.667	MON	58,787	705,438	01/31/2008	01/01/2012
46625Y-NC-3	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	3,014,828	107.7840	3,233,511	3,000,000	3,000,757		(2,442)			4.738	4.690	MON	11,845	142,140	06/10/2005	05/01/2015
46625Y-NE-9	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	9,811,572	103.5080	10,609,580	10,250,000	10,041,369		49,264			4.780	5.435	MON	40,829	489,950	10/30/2006	06/01/2015
46625Y-Q4-8	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	1,373,369	67.3020	1,009,535	1,500,000	1,373,369					5.974	7.796	MON	7,467	84,466	03/24/2006	04/01/2016
46625Y-UC-5	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	10,301,563	105.2020	10,520,230	10,000,000	10,262,078		(39,485)			4.999	4.205	MON	41,658	249,950	08/01/2011	09/01/2015
46625Y-UF-8	CMBS JP Morgan Chase Comm Mtg Secs Ser 2				1FE	1,685,267	0.1720	257,958	150,325,350	112,070		(180,443)			0.166	13.647	MON	20,766	393,345	08/01/2011	09/01/2012
46628F-AF-8	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	1,883,515	112.2330	2,028,052	1,807,000	1,859,654		(15,676)			5.875	4.881	MON	8,846	107,602	06/11/2010	06/01/2016
46636D-AC-0	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	11,633,056	103.2450	11,800,846	11,430,000	11,626,191		(6,865)			3.341	2.882	MON	31,825	40,039	12/07/2011	05/01/2016
46636D-AJ-5	CMBS JP Morgan Chase Comm Mtg Secs Ser 2			2	1FM	6,899,680	106.9820	7,274,776	6,800,000	6,897,944		(1,736)			4.388	4.210	MON	24,864	80,443	11/28/2011	05/01/2021
50177A-AE-9	CMBS LB Commercial Mtg Tr Ser 2007-C3 Cl			2	1FM	9,535,719	108.8430	10,340,038	9,500,000	9,525,120		(4,878)			5.941	5.941	MON	31,357	572,709	05/05/2008	06/11/2017
50180L-AC-4	CMBS LB-UBS Comm Mtg Tr Ser 2008-C1 Cl A			2	1FM	45,394,135	113.2090	50,038,378	44,200,000	44,973,026		(126,502)			6.145	5.819	MON	150,899	2,748,281	05/16/2008	02/11/2018
50180L-AD-2	CMBS LB-UBS Comm Mtg Tr Ser 2008-C1 Cl A			2	1FM	6,356,795	96.6890	6,768,258	7,000,000	6,542,754		55,819			6.145	7.573	MON	23,898	435,248	04/17/2008	03/11/2018
52108H-2S-2	CMBS LB-UBS Comm Mtg Tr Ser 2005-C1 Cl A			2	1FM	1,404,661	100.1250	1,472,751	1,470,910	1,466,175		10,705			4.545	5.946	MON	3,714	66,853	04/15/2008	05/11/2012
52108H-3E-2	CMBS LB-UBS Comm Mtg Tr Ser 2005-C2 Cl A			2	1FM	1,909,529	100.1270	1,875,102	1,872,733	1,872,544		(1,303)			4.912	4.588	MON	5,110	91,989	07/08/2005	03/11/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
52108H-4W-1	CMBS LB-UBS Comm Mtg Tr Ser 2005-C3 Cl A			2	1FM	5,527,195	95.9570	5,277,608	5,500,000	5,509,055		(3,168)			4.843	4.821	MON	14,798	266,365	06/21/2005	06/11/2015
52108H-4X-9	CMBS LB-UBS Comm Mtg Tr Ser 2005-C3 Cl B			2	3FM	4,019,889	87.0650	3,482,600	4,000,000	4,006,699		(2,307)			4.895	4.874	MON	10,878	195,800	06/21/2005	06/11/2015
52108H-A2-0	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 Cl C			2	1FM	906,484	99.1320	991,318	1,000,000	968,458		12,793			4.437	6.016	MON	2,465	44,370	06/21/2006	03/11/2014
52108H-A4-6	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 Cl E			2	1FM	2,990,878	95.1620	2,832,030	2,976,000	2,978,786		(1,805)			4.487	4.459	MON	7,419	133,533	03/23/2004	03/11/2014
52108H-A5-3	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 Cl F			2	1FM	2,763,589	89.5820	2,463,497	2,750,000	2,752,531		(1,652)			4.506	4.479	MON	6,884	123,915	03/23/2004	03/11/2014
52108H-E3-4	CMBS LB-UBS Comm Mtg Tr Ser 2004-C4 Cl A			2	1FM	729,730	101.9020	747,583	733,628	732,278		464			5.170	5.353	MON	2,107	38,444	04/28/2008	01/11/2014
52108H-K7-8	CMBS LB-UBS Comm Mtg Tr Ser 2004-C6 Cl A			2	1FM	1,917,656	106.4200	2,128,394	2,000,000	1,969,852		10,910			5.020	5.732	MON	5,578	100,400	08/03/2006	08/11/2014
52108H-LJ-1	CMBS LB-UBS Comm Mtg Tr Ser 2002-C4 Cl B			2	1FM	7,183,672	100.0690	8,005,544	8,000,000	7,823,883		225,678			4.899	8.172	MON	21,773	391,920	12/18/2008	09/11/2012
52108H-ZY-3	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 Cl A			2	1FM	6,226,083	104.4780	7,313,446	7,000,000	6,691,003		133,318			4.367	6.739	MON	16,983	305,690	10/28/2008	03/11/2014
52108M-AD-5	CMBS LB-UBS Comm Mtg Tr Ser 2005-C7 Cl A			2	1FM	5,118,124	102.3190	5,115,930	5,000,000	5,023,781		(21,490)			5.442	5.107	MON	15,117	275,615	10/25/2005	10/11/2014
52108M-AJ-2	CMBS LB-UBS Comm Mtg Tr Ser 2005-C7 Cl A			2	2FM	10,106,000	93.3680	9,336,810	10,000,000	10,091,467		(14,533)			5.323	5.096	MON	29,572	310,508	05/06/2011	11/11/2015
52108M-AK-9	CMBS LB-UBS Comm Mtg Tr Ser 2005-C7 Cl B			2	1FM	5,544,280	83.5200	5,001,196	5,988,000	5,737,858		54,163			5.350	6.647	MON	17,798	320,358	01/24/2008	11/11/2015
52108M-AK-9	CMBS LB-UBS Comm Mtg Tr Ser 2005-C7 Cl B			2	3FM	6,127,222	83.5200	5,149,862	6,166,000	6,145,618		3,774			5.350	5.489	MON	18,327	329,881	10/27/2006	11/11/2015
52108M-DJ-9	CMBS LB-UBS Comm Mtg Tr Ser 2006-C1 Cl A			2	1FM	5,434,688	103.2110	5,676,605	5,500,000	5,465,985		6,653			5.217	5.432	MON	15,941	286,935	09/29/2006	01/11/2016
52109R-BM-2	CMBS LB-UBS Comm Mtg Tr Ser 2007-C7 Cl A			2	1FM	33,226,365	109.6810	36,194,631	33,000,000	33,135,909		(23,764)			5.866	5.833	MON	107,543	1,935,780	11/30/2007	11/11/2017
59022H-HG-0	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	4,021,775	102.7050	4,108,208	4,000,000	4,000,054		(5,341)			4.674	4.614	MON	15,580	186,960	06/21/2005	06/01/2013
59022H-HJ-4	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	9,124,768	108.1400	10,165,113	9,400,000	9,275,334		31,444			4.747	5.217	MON	37,185	446,218	08/29/2006	06/01/2015
59022H-HL-9	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	6,376,836	102.2260	7,155,799	7,000,000	6,661,263		81,236			4.805	6.407	MON	28,029	336,350	03/31/2008	06/01/2015
59022H-HN-5	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	5,027,434	87.3700	4,368,510	5,000,000	5,006,623		(3,549)			4.934	4.895	MON	20,558	246,700	06/21/2005	07/01/2015
59022H-JJ-2	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	6,899,658	104.3860	7,202,620	6,900,000	6,893,234		(475)			4.949	4.980	MON	28,457	341,481	08/11/2005	06/01/2015
59022H-JN-3	CMBS Merrill Lynch Mortgage Tr Ser 2005-			2	1FM	15,604,983	104.8640	16,468,828	15,705,000	15,722,346		6,377			5.107	5.074	MON	66,838	605,307	06/07/2011	08/01/2015
59023B-AE-4	CMBS Merrill Lynch Mortgage Tr Ser 2006-			2	1FM	1,239,355	111.5150	1,393,936	1,250,000	1,242,879		1,024			5.666	5.843	MON	5,902	71,796	04/10/2008	03/01/2016
59023B-AG-9	CMBS Merrill Lynch Mortgage Tr Ser 2006-			2	1FM	15,221,188	103.2370	16,332,157	15,820,000	15,448,926		67,858			5.666	6.327	MON	74,690	908,692	05/08/2008	04/01/2016
617451-CP-2	CMBS Morgan Stanley Cap I Tr Ser 2006-T2			2	1FM	6,535,653	101.7170	6,611,599	6,500,000	6,496,454		(5,031)			5.185	5.115	MON	28,085	337,025	01/20/2006	12/01/2012
617451-CS-6	CMBS Morgan Stanley Cap I Tr Ser 2006-T2			2	1FM	8,043,888	101.7150	8,137,192	8,000,000	8,013,211		(5,854)			5.204	5.167	MON	34,693	416,320	01/20/2006	12/01/2015
617451-CT-4	CMBS Morgan Stanley Cap I Tr Ser 2006-T2			2	1FM	8,203,262	90.5280	7,586,221	8,380,000	8,272,652		20,255			5.273	5.652	MON	36,823	441,877	12/05/2007	12/01/2015
617458-AC-8	CMBS Morgan Stanley Cap I Ser 2011-C1 Cl			2	1FM	10,247,266	105.0830	10,508,260	10,000,000	10,226,181		(21,085)			3.884	3.262	MON	32,367	129,467	08/11/2011	02/01/2016
617458-AG-9	CMBS Morgan Stanley Cap I Ser 2011-C1 Cl			2	1FM	57,967,669	112.7650	62,336,713	55,280,000	57,840,622		(127,047)			5.033	4.414	MON	231,854	1,274,607	08/09/2011	01/01/2021
617459-AD-4	CMBS Morgan Stanley Cap I Ser 2011-C2 Cl			2	1FM	47,698,137	109.9570	51,130,052	46,500,000	47,654,767		(43,369)			4.661	4.346	MON	180,614	920,548	09/19/2011	05/01/2021
61745M-2C-6	CMBS Morgan Stanley Cap I Ser 2005-IQ9 C			2	1FM	6,420,683	101.3900	6,480,025	6,391,169	6,386,784		(5,096)			4.540	4.483	MON	24,180	292,026	02/15/2005	03/01/2014
61745M-2D-4	CMBS Morgan Stanley Cap I Ser 2005-IQ9 C			2	1FM	4,017,720	106.5410	4,261,636	4,000,000	4,000,396		(2,957)			4.660	4.621	MON	15,533	186,400	02/15/2005	09/01/2014
61745M-2K-8	CMBS Morgan Stanley Cap I Ser 2005-IQ9 C			2	1FM	5,512,251	75.7940	4,159,564	5,488,000	5,495,239		(2,652)			4.910	4.890	MON	22,455	269,553	02/15/2005	06/01/2017
61745M-5E-9	CMBS Morgan Stanley Cap I Ser 2005-T19 C			2	1FM	559,507	99.9510	556,203	556,476	555,705		(377)			4.827	4.747	MON	2,238	36,388	07/19/2005	02/01/2012
61745M-5G-4	CMBS Morgan Stanley Cap I Ser 2005-T19 C			2	1FM	20,853,552	109.0440	22,893,809	20,995,000	21,015,514		(21,293)			4.890	4.833	MON	85,555	1,026,655	11/10/2010	07/01/2015
61745M-5J-8	CMBS Morgan Stanley Cap I Ser 2005-T19 C			2	1FM	12,231,222	94.0880	11,760,975	12,500,000	12,366,070		27,984			4.985	5.323	MON	51,927	623,125	05/03/2006	08/01/2015
61745M-5K-5	CMBS Morgan Stanley Cap I Ser 2005-T19 C			2	1FM	7,975,915	78.0070	6,240,552	8,000,000	7,980,777		997			5.062	5.136	MON	33,747	404,960	12/15/2005	12/01/2017
61745M-5P-4	CMBS Morgan Stanley Cap I Ser 2005-T19 C				1FE	578,133	0.6620	150,918	22,804,225	89,563		(63,132)			0.355	9.724	MON	6,747	116,418	07/19/2005	07/01/2013
61745M-6D-0	CMBS Morgan Stanley Cap I Ser 2005-HQ6 C			2	1FM	7,598,417	100.8840	7,623,756	7,556,937	7,555,114		(4,407)			4.882	4.807	MON	30,744	386,935	07/29/2005	04/01/2014
61745M-6E-8	CMBS Morgan Stanley Cap I Ser 2005-HQ6 C			2	1FM	5,637,227	104.4360	5,855,081	5,606,409	5,606,701		(2,918)			4.973	4.905	MON	23,234	291,266	07/29/2005	12/01/2014
61745M-F6-5	CMBS Morgan Stanley Cap I Ser 2004-RR2 C			2	2AM	2,526,015	85.2500	2,131,250	2,500,000	2,496,287		(4,857)			5.760	5.615	MON	12,000	132,000	06/17/2004	06/01/2013
61745M-N8-2	CMBS Morgan Stanley Cap I Ser 2004-IQ8 C			2	1FM	2,607,097	100.2720	2,540,562	2,533,660	2,532,042		(12,350)			4.900	4.424	MON	10,346	130,469	02/10/2005	06/01/2012
61745M-UL-5	CMBS Morgan Stanley Cap I Ser 2003-IQ6 C			2	1FM	6,032,058	97.0250	5,821,470	6,000,000	6,001,705		(2,838)			5.173	5.139	MON	25,865	314,223	12/09/2003	04/01/2015
61745M-VB-6	CMBS Morgan Stanley Cap I Ser 2004-T13 C			2	1FM	5,025,465	104.7540	5,237,690	5,000,000	4,999,216		(3,623)			4.660	4.618	MON	19,417	233,000	01/23/2004	01/01/2014
61745M-VC-4	CMBS Morgan Stanley Cap I Ser 2004-T13 C			2	1FM	3,015,717	99.7380	2,992,134	3,000,000	3,000,227		(2,287)			4.760	4.720	MON	11,900	142,800	01/23/2004	01/01/2014
61745M-VD-2	CMBS Morgan Stanley Cap I Ser 2004-T13 C			2	1FM	2,015,859	99.5680	1,991,364	2,000,000	2,001,870		(2,322)			4.790	4.705	MON	7,983	95,800	02/10/2005	01/01/2014
61746W-G9-5	CMBS Morgan StanleyDeanWitter Cap I Ser			2	1FM	465,987	100.3980	457,591	455,776	455,318		(873)			4.850	4.503	MON	1,842	22,105	10/28/2003	04/01/2012
61746W-ZA-1	CMBS Morgan StanleyDeanWitter Cap I Ser			2	1FM	5,083,730	102.1040	5,297,242	5,188,100	5,170,197		11,057			4.740	5.149	MON	20,493	247,010	01/24/2006	01/01/2013
61746W-ZC-7	CMBS Morgan StanleyDeanWitter Cap I Ser			2	1FM	14,071,946	99.8350	13,976,886	14,000,000	13,988,876		(11,225)			4.990	4.954	MON	58,217	698,600	01/24/2003	01/01/2013
61746W-ZD-5	CMBS Morgan StanleyDeanWitter Cap I Ser			2	1FM	4,021,736	98.6560	3,946,240	4,000,000	3,997,993		(3,223)			5.120	5.084	MON	17,067	204,800	01/24/2003	10/01/2013
61749M-AB-5	CMBS Morgan Stanley Cap I Ser 2006-T23 C			2	1FM	8,253,696	77.1040	6,381,152	8,276,000	8,256,717		639			5.814	5.896	MON	40,098	487,032	07/19/2006	10/01/2017
61749M-AV-1	CMBS Morgan Stanley Cap I Ser 2006-T23 C			2	1FM	6,668,848	114.2340	7,425,204	6,500,000	6,595,198		(21,457)			5.814	5.452	MON	31,493	382,517	03/31/2008	07/01/2016
61749M-AW-9	CMBS Morgan Stanley Cap I Ser 2006-T23 C			2	1FM	10,017,640	108.9400	10,893,990	10,000,000	10,000,926		(3,482)			5.814	5.837	MON	48,451	588,487	07/19/2006	08/01/2016
61750C-AF-4	CMBS Morgan Stanley Cap I Ser 2006-HQ9 C			2	1FM	5,693,688	110.6580	6,346,352	5,735,125	5,730,320		2,810			5.731	5.756	MON	27,390	328,680	07/09/2010	07/01/2016
61750C-AG-2	CMBS Morgan Stanley Cap I Ser 2006-HQ9 C			2	1FM	9,072,656	105.7030	10,570,330	10,000,000	9,398,063		105,025			5.773	7.403	MON	48,108	577,300	08/13/2008	07/01/2016
61755Y-AH-7	CMBS Morgan Stanley Cap I Ser 2007-IQ15			2	1FM	17,335,547	94.1480	18,829,540	20,000,000	18,182,614		246,582			5.879	7.999	MON	97,985	1,191,855	03/07/2008	07/01/2017
61756U-AE-1	CMBS Morgan Stanley Cap I Ser 2007-IQ16			2	1FM	20,109,700	110.1130	22,022,600	20,000,000	20,054,775		(14,637)			5.809	5.776	MON	96,817	1,161,800	11/16/2007	10/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
61756U-AF-8	CMBS Morgan Stanley Cap I Ser 2007-IQ16			2	1FM	5,027,307	97.8000	4,890,010	5,000,000	5,014,761		(3,358)			6.108	6.085	MON	25,449	309,607	11/16/2007	11/01/2017
61756U-AH-4	CMBS Morgan Stanley Cap I Ser 2007-IQ16			2	1FM	4,753,444	58.9440	2,947,200	5,000,000	4,753,444					6.150	7.052	MON	25,624	311,707	11/16/2007	11/01/2017
61757L-AF-7	CMBS Morgan Stanley Cap I Ser 2008-T29 C			2	1FM	9,597,998	103.7810	11,208,305	10,800,000	9,952,204		103,418			6.279	8.013	MON	56,507	686,123	02/13/2008	01/01/2018
62474U-AA-8	CMBS Morgan Stanley Cap I Ser 2005-RR6 C			2	1AM	322,760	32.9550	659,100	2,000,000	322,760					5.233	57.910	MON	8,722	104,660	09/28/2005	03/01/2015
743917-B@-4	CMBS Prudential Ins Co of America Ser 19			2	6*	1,337	100.0000	1,269	1,269	1,269		(4)			11.554	11.138	MON	12	148	03/20/1986	12/01/2015
87246A-AE-8	CMBS TIAA Real Estate CDO Ltd Ser 2007-C			2	1FM	8,962,031	95.5130	8,596,179	9,000,000	8,968,933		5,615			5.739	5.889	MON	30,128	534,718	09/24/2010	01/10/2016
92979F-AD-2	CMBS Wachovia Bank Comm Mtg Tr Ser 2007-			2	1FM	9,740,625	109.7010	10,970,140	10,000,000	9,823,157		25,021			5.678	6.106	MON	47,317	567,800	06/05/2008	07/01/2017
981468-AA-9	CMBS World Finl Ppty Fin Corp Tower Ser			2	1FM	2,696,170	102.9740	2,714,304	2,635,912	2,645,096		(5,374)			6.910	6.572	MON	15,178	182,142	08/01/2001	09/01/2013
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,165,249,517	XXX	1,189,086,975	1,588,246,605	1,163,090,783	(15)	(177,039)			XXX	XXX	XXX	4,959,485	55,837,678	XXX	XXX
01365#-AC-7	CTL Albuquerque Plaza Assoc 1st Mtg Nt C			2	3	4,297,223	100.0790	4,300,624	4,297,223	4,297,223					7.400	7.515	MON	26,500	317,994	12/17/2001	07/01/2015
01448T-AD-6	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser 5A CI			2	6FE	3,966,224	13.0000	1,367,370	10,518,228	1,367,370	2,845,726		1,939,646		2.221	2.221	MJSD	5,841	256,046	12/23/2011	03/23/2012
01448Y-AE-3	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser A7 CI			2	6FE	653,860	5.5000	286,611	5,211,118	286,611	339,072		274,571		2.071	44.069	MJSD	2,698	94,187	12/23/2011	07/23/2032
01449C-AK-6	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser 8A CI			2	6FE	1,587,008	6.0000	623,644	10,394,064	623,644	1,197,057		1,153,051		1.921	1.921	MJSD	4,992	170,703	09/23/2011	03/23/2012
01449W-AB-2	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A C			2	3AM	5,000,000	35.0000	1,750,000	5,000,000	5,000,000					1.071	1.073	MJSD	1,339	40,712	02/28/2006	06/23/2016
01449W-AC-0	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A C			2	5AM	5,066,948	27.0000	1,373,067	5,085,433	5,076,783		924			1.221	1.290	MJSD	1,553	48,009	09/23/2011	06/23/2016
023654-AR-7	ABS America West Airlines EETC Ser 1998-			2	3AM	698,726	94.0000	679,271	722,628	712,493		2,215			6.870	7.428	JJ	24,684	49,645	12/17/2003	01/02/2017
023771-RU-4	ABS American Airlines Inc ETC Ser C ABS				5*	1,535,625	70.0000	1,719,900	2,457,000	2,415,231		188,823			10.500	19.685	MS	75,962	257,985	07/21/2003	03/15/2012
023775-AA-7	ABS American Airlines Inc PTC Ser 2005-1			2	2AM	21,209,806	93.0000	19,725,120	21,209,806	21,209,806					5.110	5.110	MS	276,977	1,083,821	09/29/2005	09/29/2012
02377V-AA-0	ABS American Airlines Pt Trst PTC Ser A			2	2AM	13,000,000	102.0000	13,260,000	13,000,000	13,000,000					8.625	8.624	AO	270,969		09/27/2011	10/15/2021
02378F-AB-2	ABS American Airlines Inc PTC Ser 1992-A			2	6FE	1,168,837	79.0000	1,324,396	1,676,450	1,306,961	(6,628)				9.070	16.178	MS	46,461	152,054	09/30/2009	03/11/2016
02378H-AD-4	ABS American Airlines Inc Eq Tr PTC Ser			2	6FE	1,157,318	81.0000	1,562,379	1,928,863	1,157,318					10.190	18.997	MN	19,109	196,551	05/13/1994	05/26/2016
02582J-DE-7	ABS American Express Cr Acct M Tr Ser 20			2	1FE	3,000,000	99.7510	2,992,524	3,000,000	3,000,000					0.378	0.379	MON	536	10,031	03/17/2005	03/16/2015
03334@-AA-7	CTL AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	1,821,551	118.4610	2,143,546	1,809,489	1,817,359		(501)			6.340	6.346	MON	5,099	114,721	02/11/2003	02/15/2025
03335#-AA-4	CTL Anchorage Park Svc GSA Fin Tr Ser 20			2	1	10,556,072	117.3750	12,128,665	10,333,295	10,473,793		(10,366)			6.025	5.851	MON	27,670	622,581	03/20/2003	07/15/2023
04231#-AA-7	ABS Armstrong/Heinz Contract Sec Lease B			2	2	2,579,296	108.8650	2,807,961	2,579,296	2,579,296					5.853	5.925	MON	6,710	154,255	06/21/2005	03/15/2027
04626R-AA-4	ABS Astoria Power Project PTC Ser A ABS			2	2AM	12,105,672	102.0000	12,347,786	12,105,672	12,105,672					5.744	5.813	MON	57,946	695,225	05/24/2005	05/01/2016
04626R-AB-2	ABS Astoria Power Project PTC Ser B ABS			2	3AM	2,500,000	88.0000	2,200,000	2,500,000	2,500,000					8.144	8.283	MON	16,967	203,600	05/24/2005	05/01/2021
04626R-AC-0	ABS Astoria Power Project PTC Ser C ABS			2	3AM	2,193,376	88.0000	1,930,170	2,193,376	2,193,376					7.902	8.033	MON	14,443	173,321	05/24/2005	05/01/2021
049164-BE-5	ABS Atlas Air Inc EETC Ser 2000-1 CI A A			2	3	2,293,185	100.0000	2,289,691	2,289,691	2,291,790		(181)			8.707	8.843	MON	16,060	199,363	12/19/2000	07/02/2021
05164#-AA-5	CTL Aurora Health Care (Badger RE) CTL			2	2	5,160,766	119.3250	6,345,849	5,318,107	5,221,381		7,324			6.990	7.489	MON	16,522	371,736	12/27/2002	12/15/2022
05367D-BB-2	ABS Aviation Securitization LLC Flt Rate			2	6*	155,422	61.9000	96,206	155,422	96,206	(59,216)				1.226	1.229	MON	106	5,216	12/07/2001	03/11/2013
05367D-BC-0	ABS Aviation Securitization LLC Flt Rate			2	6*	80,378	41.2000	33,116	80,378	33,116	(47,262)				1.320	1.318	MON	88	1,310	09/28/2001	03/01/2013
05367D-BD-8	ABS Aviation Securitization LLC Flt Rate			2	6*	26,793	26.0000	6,966	26,793	6,966	(19,826)				2.276	2.276	MON	51	672	09/28/2001	03/01/2013
05367D-BE-6	ABS Aviation Securitization LLC Flt Rate			2	6*	103,903	61.9000	64,316	103,903	64,316	(39,587)				1.020	1.018	MON	88	1,403	09/28/2001	03/01/2013
05367D-BN-6	ABS Aviation Securitization LLC Flt Rate			2	6*	137,984	61.9000	85,412	137,984	85,412	(52,572)				1.176	1.179	MON	90	2,266	03/15/2002	03/12/2013
05367D-BP-1	ABS Aviation Securitization LLC Flt Rate			2	6*	73,887	41.2000	30,441	73,887	30,441	(43,446)				1.376	1.380	MON	56	1,407	03/15/2002	03/12/2013
05526X-AA-9	ABS BASF 2000-A1 PTC ABS			2	1	741,147	100.7680	872,524	865,877	865,751					7.930	7.930	FA	25,749	68,669	02/16/2000	02/16/2012
055385-AA-6	CTL BFC Guaranty Corp CTL			1	1	10,966,677	112.5690	12,805,518	11,375,748	11,183,121		25,376			6.200	6.786	JD	58,775	712,395	06/26/2001	12/01/2017
05549@-AA-3	CTL BJs Wholesale Club Inc (HG Bowie Rea			2	2	4,488,148	103.7670	4,612,710	4,445,261	4,472,469		(1,938)			6.950	6.930	MON	13,731	308,946	10/17/2002	05/15/2022
05568N-AE-2	ABS BNSF Railway Company PTC Nt ABS			2	1	7,861,221	103.1420	8,108,211	7,861,221	7,861,221					5.531	5.531	JJ	217,402	434,804	07/02/2007	01/01/2015
05568N-AF-9	ABS BNSF Railway Company PTC Nt ABS			2	1	2,595,135	106.3790	2,760,667	2,595,135	2,595,135					5.631	5.631	JJ	72,660	146,132	07/02/2007	07/02/2016
08183*-AA-0	CTL Benenson Parsippany LLC CTL			2	1	3,507,204	114.8220	4,027,047	3,507,204	3,507,204					7.050	7.154	MON	14,423	247,258	07/23/2001	04/10/2016
09082#-AA-6	CTL Bird-Wal Inc CTL			2	1	287,438	104.6840	285,925	273,131	275,447		(1,358)			8.000	7.059	MON	971	21,891	03/27/2002	08/15/2013
09536#-AA-8	CTL Blue Cross and Blue Shield/NC PTC Le			2	1	190,978	114.4230	217,981	190,504	190,706		(32)			7.100	7.169	MON	601	13,526	09/19/2001	10/15/2016
10464#-AA-2	CTL Bradshaw /Thomas L/ CTL			2	1	492,540	107.4960	484,283	450,512	459,491		(3,735)			8.800	7.150	MON	1,762	39,600	03/27/2002	04/15/2014
116663-AC-9	ABS Bruce Mansfield Unit 1 2 PTC Nt ABS			2	2AM	10,666,696	108.6700	11,591,541	10,666,696	10,666,696					6.850	6.850	JD	60,889	730,669	10/01/2007	06/01/2034
117017-AA-1	CTL Brunswick & Glynn Co Dev Auth Rev Le			2	1	1,416,045	117.7470	1,667,350	1,416,045	1,416,045					7.230	7.232	AO	21,614	102,380	08/16/2001	10/15/2022
117017-AB-9	CTL Brunswick & Glynn Co Dev Auth Rev Le			2	1	2,572,882	108.5780	3,069,427	2,826,933	2,675,970		10,975			6.260	7.398	FA	66,854	176,966	12/19/2001	02/15/2023
117017-AC-7	CTL Brunswick & Glynn Co Dev Auth Rev Le			2	1	4,627,143	105.4330	4,878,536	4,627,143	4,627,143					5.980	5.981	JJ	127,591	276,703	11/19/2002	01/15/2024
12189P-AL-6	ABS Burlington Northern Santa Fe PTC Nt			2	1FE	1,320,514	109.3440	1,344,766	1,229,849	1,272,708		(6,812)			5.943	4.979	JJ	33,703	73,090	11/04/2003	01/15/2022
12547#-AA-9	CTL CHC Partners I LLC Rev Ls US Govt GS			2	1	15,404,030	113.8660	17,539,893	15,404,030	15,404,030					5.500	5.563	MON	37,654	847,222	06/01/2005	11/15/2021
12613Q-AB-2	ABS CNL Funding LP Frnch Ln Ser 1999-1 C			2	1FE	1,864,137	95.5130	1,795,357	1,879,703	1,871,425		495			7.645	7.827	MON	11,975	147,702	12/02/1999	10/01/2014
12644*-AC-1	CTL CTL Cap Tr Ser 2002-3 Anchorage CTL			2	1	7,232,373	127.4270	9,216,009	7,232,373	7,232,373					7.290	7.406	MON	23,433	527,240	02/28/2002	12/15/2026
12644@-AX-3	CTL CTL Cap Tr Lowes CTL			2	1	3,861,061	120.0240	4,634,193	3,861,061	3,861,061					7.070	7.072	FA	103,125	272,977	10/17/2001	08/14/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12644@-BF-1	CTL CTL Cap Tr Everett Realty CTL			2	2	1,732,513	116.3010	2,006,632	1,725,384	1,730,253		(270)			7.500	7.572	MON	5,751	129,404	03/14/2002	02/15/2027
12644@-BG-9	CTL CTL Cap Tr Ser 2002-1 ClA1Great Spri			2	1	4,336,957	118.3270	5,125,741	4,331,837	4,333,760		(296)			7.025	7.012	MN	38,884	304,312	02/11/2002	05/15/2018
12644@-BQ-7	CTL CTL Cap Tr Ser 2002-34 Cl A Walgreen			2	1	1,747,335	120.1420	2,115,722	1,761,013	1,752,074		605			6.718	6.908	MON	5,258	118,305	12/03/2002	07/15/2022
12644@-BR-5	CTL CTL Cap Tr Ser 2002-21Aurora Heathca			2	2	1,407,314	117.3700	1,651,769	1,407,314	1,407,314					6.650	6.743	MON	4,159	93,586	12/13/2002	10/15/2022
12644@-BS-3	CTL CTL Cap Tr Walgreens CTL			2	1	3,835,189	119.3350	4,548,042	3,811,154	3,826,499		(1,074)			6.620	6.635	MON	11,213	252,298	05/08/2003	01/15/2023
12644@-BV-6	CTL CTL Cap Tr Ser 2003-17 Costco CTL			2	1	10,786,699	112.3230	12,215,311	10,875,182	10,820,420		4,417			5.500	5.670	MON	18,276	598,135	12/04/2003	09/20/2022
12644@-BW-4	CTL CTL Cap Tr Ser 2004-5 Costco CTL			2	1	9,804,806	112.0380	11,259,916	10,050,054	9,883,932		11,297			5.440	5.812	MON	24,299	546,723	05/18/2004	05/15/2024
12644@-BX-2	CTL CTL Cap Tr Ser 2004-9 Kohls CTL			2	2	1,586,140	109.5810	1,738,111	1,586,140	1,586,140					5.330	5.390	MON	3,757	84,541	11/05/2004	01/15/2025
12644@-CA-1	CTL CTL Cap Tr Ser 2004-17 Texas Instr C			2	1	26,251,876	112.3090	29,974,484	26,689,381	26,318,244		21,490			5.462	5.748	MON	64,790	1,457,779	10/28/2008	01/15/2026
12644@-CC-7	CTL CTL Cap Tr Ser 2005-6 Orange County			2	1	36,331,518	115.8230	42,080,239	36,331,518	36,331,518					5.880	5.952	MON	154,288	2,136,293	02/23/2005	04/05/2025
12644@-CF-0	CTL CTL Cap Tr Ser 2005-11Ang IN Walgree			2	1	3,603,065	111.2540	4,008,548	3,603,065	3,603,065					5.400	5.461	MON	8,647	194,565	09/27/2005	11/15/2029
12644@-CG-8	CTL CTL Cap Tr Ser 2005-12 Lumberton NC			2	1	4,343,128	111.3860	4,837,615	4,343,128	4,343,128					5.400	5.461	MON	10,424	234,529	10/28/2005	07/15/2030
12644@-CH-6	CTL CTL Cap Tr Ser 2006-5 Cl A1 2 Oklaho			2	1	22,257,647	115.3930	25,683,795	22,257,647	22,257,647					6.010	6.086	MON	59,453	1,337,685	04/06/2006	10/15/2023
12644@-CM-5	CTL CTL Cap Tr Ser 2007-3 Alaska OCS CTL			2	1	10,500,000	108.3230	11,373,959	10,500,000	10,500,000					6.010	6.086	MON	28,047	631,050	06/08/2007	07/15/2014
12647@-AA-0	CTL CTL Cap Tr Ser 2007-20 Citizens Bk L			2	1	8,792,003	106.1630	9,333,826	8,792,003	8,792,003					6.330	6.414	MON	24,735	558,985	03/07/2008	08/15/2016
12665*-AA-9	CTL CVS Caremark Wells Fargo Bk NW CTL			2	2	6,720,312	118.4780	7,962,124	6,720,312	6,720,312					7.870	8.000	MON	30,852	530,398	09/30/2009	10/10/2031
126650-BQ-2	ABS CVS Caremark Corp PTC Nt ABS			2	1AM	37,150,913	110.8380	44,835,454	40,451,338	37,434,443		116,238			6.943	8.181	MON	163,831	2,808,536	07/10/2009	01/10/2030
126650-BS-8	ABS CVS Caremark Corp PTC Nt ABS				2AM	9,639,522	115.6620	11,149,264	9,639,522	9,639,522					7.507	7.507	MON	42,212	723,639	12/07/2009	01/10/2032
160841-AA-0	CTL Charlotte Gateway Village LLC CTL			1	1	4,436,419	101.4620	4,501,289	4,436,419	4,436,419					6.410	6.496	MON	23,698	284,374	11/28/2001	12/01/2016
17305E-CJ-2	ABS Citibank Cr Card Issuance Tr Ser 200			2	1FE	16,577,656	111.8080	19,007,428	17,000,000	16,786,095		59,665			4.850	5.281	MS	254,221	824,500	03/20/2008	03/10/2015
210805-BU-0	ABS Continental Airlines Inc EETC Ser 19			2	2AM	25,369,693	104.1200	26,661,140	25,606,166	25,480,885		25,202			6.900	7.087	JJ	878,505	1,766,825	12/18/2008	01/02/2018
210805-CB-1	ABS Continental Airlines Inc EETC Ser 19			2	1AM	2,854,605	102.1200	3,094,207	3,029,972	2,950,112		19,271			6.648	7.791	MS	59,311	201,433	11/04/2004	09/17/2017
210805-CB-1	ABS Continental Airlines Inc EETC Ser 19			2	2AM	3,082,568	102.1200	3,269,351	3,201,480	3,147,848		12,992			6.648	7.367	MS	62,668	212,834	11/04/2004	09/17/2017
210805-CT-2	ABS Continental Airlines Inc PTC Ser 199			2	2AM	264,816	106.0000	287,417	271,148	267,664		553			7.256	7.596	MS	5,793	19,674	11/18/1999	03/15/2020
210805-DH-7	ABS Continental Airlines Inc EETC Ser 20			2	1AM	2,549,042	101.5000	3,668,857	3,614,637	2,700,718		62,690			6.703	13.933	JD	10,768	242,289	03/20/2009	06/15/2021
210805-DH-7	ABS Continental Airlines Inc EETC Ser 20			2	2AM	1,200,361	101.5000	1,222,952	1,204,879	1,201,862		260			6.703	6.760	JD	3,589	80,763	02/02/2006	06/15/2021
223889-AA-4	CTL Cowperwood McAllen I LP CTL			2	1	1,548,670	122.8080	1,913,375	1,558,026	1,551,898		400			6.880	7.051	MON	4,764	107,192	06/05/2002	05/15/2022
224100-AA-4	CTL Cox Enterprises Inc CTL			2	2	19,343,289	106.0410	20,511,840	19,343,289	19,343,289					5.720	5.789	MON	89,130	1,198,452	07/19/2010	06/30/2027
22947@-AA-6	CTL CTL Cap Tr Ser 2010-14 Walgreens CTL			2	1	8,015,090	121.0580	9,702,915	8,015,090	8,015,090					6.340	6.424	MON	22,585	508,157	08/09/2010	02/15/2034
233244-AD-4	CTL DOT Headquarters II L-B Fin Tr Mtg S			1	1	10,256,286	118.0330	11,803,348	10,000,000	10,217,300		(8,619)			6.001	5.857	MON	40,007	600,100	09/10/2004	12/07/2031
233244-AH-5	CTL DOT Headquarters II L-B Fin Tr Mtg S			2	1	19,102,794	113.8410	21,746,822	19,102,794	19,102,794					5.594	5.660	MON	71,241	1,068,574	06/30/2004	12/07/2021
23568#-AA-0	CTL Daly /Michael J/ CTL			2	1	301,709	105.0120	306,654	292,017	293,793		(901)			7.625	7.075	MON	990	22,266	03/27/2002	11/15/2013
254683-AC-9	ABS Discover Card Mstr Tr I Ser 2007-A1			2	1FE	9,762,109	119.6550	11,965,500	10,000,000	9,840,801		22,734			5.650	6.055	MON	25,111	565,000	03/27/2008	09/15/2017
25755T-AA-8	ABS Domino's Pizza Master Trust Frnch Ln			2	2AM	26,998,963	100.4000	27,108,000	27,000,000	26,999,878		(882)			5.261	5.292	JAJO	260,420	1,420,470	04/04/2007	04/25/2012
268617-BH-9	LBASS Enterprise Mtg Accept Co Frch Ln O			2	1AM		81.4180	127,443	156,529						7.920	0.000	MON			02/10/2000	01/01/2026
29272#-AA-4	CTL Energy Plaza Lease PassThru Tr Ser A			2	1	1,701,389	106.4350	1,810,866	1,701,389	1,701,389					5.880	5.880	FA	38,071	100,042	02/14/2002	02/14/2014
29272#-AB-2	CTL Energy Plaza Lease PassThru Tr Ser A			2	1	200,521	107.2750	215,109	200,521	200,521					6.630	6.630	FA	5,059	13,295	02/14/2002	02/14/2014
301965-CE-7	ABS FFCA Sec Lending Corp Frnch Ln Ser19			2	3AM	5,571,710	98.5160	5,529,364	5,612,644	5,583,745		1,039			7.850	8.025	MON	36,716	440,593	01/07/2000	03/01/2019
302228-AA-9	ABS EXSIF Worldwide Inc Sr Sec Nt ABS			2	1	4,001,517	113.0380	4,423,997	3,913,738	3,948,370		(6,026)			7.680	7.261	AO	75,144	290,380	12/17/2001	10/01/2015
30251T-AA-7	ABS FNBC 1993-A Pass Through Trust PTC S			2	1FE	1,861,047	113.1300	1,667,884	1,474,307	1,614,288		(26,656)			8.080	4.652	JJ	58,238	119,124	05/13/2003	01/05/2018
31331F-AE-1	ABS Fedex Corp PTC Ser 1993-C1 ABS			2	3AM	4,688	103.6210	4,479	4,322	4,341		(8)			7.150	5.211	MS	80	309	07/09/2003	03/28/2012
31331F-AP-6	ABS Fedex Corp PTC Ser 1995-B3 ABS			1	4AM	6,765,030	115.9300	6,955,817	6,000,000	6,394,847		(56,207)			7.580	6.194	JJ	226,137	454,800	05/12/2004	07/02/2019
31331F-AW-1	ABS Fedex Corp PTC Ser 1997-1C ABS			2	3AM	2,472,854	101.0000	2,406,106	2,382,284	2,416,600		(13,684)			7.650	6.877	JJ	84,035	182,245	10/18/2001	01/15/2014
31331F-AX-9	ABS Fedex Corp PTC Ser 1998-1A ABS			2	1FE	8,466,458	118.2500	8,949,516	7,568,301	8,130,457		(42,771)			6.720	5.177	JJ	234,516	508,590	04/13/2005	01/15/2022
31331F-AY-7	ABS Fedex Corp PTC Ser 1998-1 Cl B ABS			2	3AM	6,101,507	110.0000	6,318,043	5,743,676	5,964,542		(32,860)			6.845	5.764	JJ	181,288	393,155	11/01/2006	01/15/2019
31331F-BA-8	ABS Fedex Corp PTC Ser 1999-1 Cl A ABS			2	1FE	631,127	119.5000	639,833	535,425	598,101		(4,910)			7.650	5.452	JJ	18,887	40,960	04/27/2004	01/15/2022
33632*-QQ-3	ABS First Security Bank UT Eq Tr Ctf Ser			2	1	1,014,670	101.8750	1,033,694	1,014,670	1,014,670					7.230	7.112	JAN	73,361	73,361	09/19/1995	01/01/2013
33632*-QR-1	ABS First Security Bank UT Eq Tr Ctf Ser			2	1	571,415	102.6490	586,553	571,415	571,415					7.230	7.112	JAN	41,313	41,313	09/19/1995	01/01/2013
337387-R#-3	ABS First Union Natl Bk of NC Loan Ctf T			2	1	43,693	102.3610	43,869	42,857	42,905		(58)			7.470	7.171	JJ	1,476	3,201	07/01/1997	01/15/2013
337387-S#-2	ABS First Union Natl Bk of NC Loan Ctf T			2	1	27,894	100.2380	27,425	27,360	27,361		(42)			7.470	7.165	JJ	942	2,044	07/01/1997	01/15/2012
337387-S*-6	ABS First Union Natl Bk of NC Loan Ctf T			2	1	43,693	102.3610	43,869	42,857	42,905		(58)			7.470	7.171	JJ	1,476	3,201	07/01/1997	01/15/2013
337387-S@-4	ABS First Union Natl Bk of NC Loan Ctf T			2	1	27,894	100.2380	27,425	27,360	27,361		(42)			7.470	7.165	JJ	942	2,044	07/01/1997	01/15/2012
337387-T#-1	ABS First Union Natl Bk of NC Loan Ctf T			2	1	51,009	102.9310	52,504	51,009	51,009					7.110	7.111	JJ	1,672	3,627	07/01/1997	01/15/2013
337387-T*-5	ABS First Union Natl Bk of NC Loan Ctf T			2	1	45,552	102.5000	45,797	44,680	44,733		(60)			7.470	7.174	JJ	1,539	3,338	07/01/1997	01/15/2013
337387-T@-3	ABS First Union Natl Bk of NC Loan Ctf T			2	1	41,874	102.2300	42,808	41,874	41,874					7.110	7.111	JJ	1,373	2,977	07/01/1997	01/15/2013
337387-U#-9	ABS First Union Natl Bk of NC Loan Ctf T			2	1	51,009	102.9310	52,504	51,009	51,009					7.110	7.111	JJ	1,672	3,627	07/01/1997	01/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
337387-U*-3	ABS First Union Natl Bk of NC Loan Ctf T			2	1	51,009	102.9310	52,504	51,009	51,009					7.110	7.111	JJ	1,672	3,627	07/01/1997	01/15/2013
337387-U@-1	ABS First Union Natl Bk of NC Loan Ctf T			2	1	50,993	102.9300	52,487	50,993	50,993					7.110	7.111	JJ	1,672	3,626	07/01/1997	01/15/2013
337387-V*-2	ABS First Union Natl Bk of NC Loan Ctf T			2	1	51,011	102.9310	52,506	51,011	51,011					7.110	7.111	JJ	1,672	3,627	07/01/1997	01/15/2013
34410#-AA-7	CTL Flynn & Zinkan Realty CTL			2	1	344,279	105.7200	335,060	316,933	322,008		(2,494)			8.125	6.570	MON	1,144	25,751	03/27/2002	11/15/2013
34487*-AA-9	ABS Football Trust IV Sr Nt ABS				1	30,000,000	117.0870	35,126,157	30,000,000	30,000,000					6.110	6.110	OCT	448,067	1,883,917	11/12/2008	10/05/2018
361452-AA-3	ABS GATX Rail Corp PTC Ser 2000-1 ABS			2	2AM	1,638,154	111.1250	1,820,397	1,638,154	1,638,154					8.100	8.103	JJ	61,922	132,690	04/05/2000	01/13/2020
36170V-AB-5	CDO G-FORCE CDO Ltd Ser 2006-1 Cl A-2 Co			2	1FE	9,921,245	94.0830	9,408,300	10,000,000	9,989,666		32,951			5.600	5.826	MON	46,667	560,000	09/13/2006	05/01/2013
36225*-AA-1	CTL GSA IRS Lease Tr PTC Ser 2009 CTL			2	1	19,281,391	118.2820	22,806,320	19,281,391	19,281,391					5.930	6.004	MON	63,521	1,143,386	06/29/2009	09/11/2030
362253-AA-4	CTL GSA Guam LP Gen Svcs Admin Lease Obl			2	1	1,159,615	103.4280	1,292,425	1,249,585	1,240,563		6,124			6.600	7.661	JD	3,665	82,473	10/12/2000	12/15/2012
36312K-AA-0	CTL Gaithersburg Fin Tr CTL			2	1	4,389,211	108.9990	4,484,838	4,114,564	4,182,509		(23,921)			7.010	6.188	MON	16,825	292,437	04/05/2001	04/11/2014
368907-AC-5	ABS General American Trans Corp EETC Ser			2	2AM	315,849	109.0440	351,570	322,410	320,122		647			7.500	7.960	FA	8,262	24,181	12/21/2005	02/28/2015
368907-AC-5	ABS General American Trans Corp EETC Ser			2	3AM	1,483,489	109.0440	1,582,065	1,450,845	1,459,922		(2,720)			7.500	7.080	FA	37,178	108,813	05/08/2003	02/28/2015
368907-AD-3	ABS General American Trans Corp PTC Ser			2	2AM	2,966,324	118.1820	3,505,666	2,966,324	2,966,324					7.860	7.826	FA	79,661	233,153	08/21/1996	08/28/2021
393505-QX-3	ABS Green Tree Finl Corp Mfg Hsg Ser 199			2	1FE	8,132	104.0410	8,461	8,132	8,132					7.200	7.309	MON	26	634	11/07/1996	04/15/2012
39807K-AR-9	CDO Greylock Synthetic CDO Ser 2006-2A C			2	5AM	20,000,000	50.6500	10,130,000	20,000,000	20,000,000					6.797	6.799	MS	381,387	1,359,400	12/18/2006	03/20/2017
438499-AA-3	ABS Honeywell En Sav Perf CtrctTr PTC Nt			2	1	2,796,518	108.1780	3,025,216	2,796,518	2,796,518					6.100	6.178	MON	14,216	170,588	10/22/2002	12/01/2015
438499-AB-1	ABS Honeywell En Sav Perf CtrctTr PTC Se		0	2	1	1,410,372	103.0000	1,937,060	1,880,641	1,880,641				(61,377)	6.100	6.178	MON	9,560	124,595	10/22/2002	08/01/2015
44984M-AA-7	ABS I-Preferred Term Sec Ltd Residual Nt			23	6*	121,211	30.3660	306,725	1,010,091	121,211					8.574	83.619	MJSD			04/08/2005	06/24/2034
50204#-AA-3	CTL LMB Funding LP Ser A CTL				2	6,835,308	109.5430	7,330,940	6,692,308	6,725,744		(15,065)			8.050	7.772	JD	1,496	538,731	03/14/2002	12/21/2013
52465#-BF-1	CTL Legg Mason Mtg Cap Corp Ser 2001-CTL			2	1	7,776,246	115.4770	8,280,622	7,170,814	7,466,299		(45,994)			6.074	4.823	MON	25,407	439,571	08/24/2004	04/10/2017
52465#-BH-7	CTL Legg Mason Mtg Cap Corp Ser 2002-CTL			2	1	2,056,464	115.0570	2,090,924	1,817,291	1,921,600		(19,057)			6.872	4.697	MON	7,285	124,182	08/24/2004	04/10/2017
52465#-BP-9	CTL Legg Mason Mtg Cap Corp Ser 2003-CTL			2	1	14,759,178	110.1190	17,188,635	15,609,209	15,074,218		41,035			4.820	5.577	MON	62,697	752,364	09/05/2003	03/01/2023
52467@-AA-3	CTL Legg Mason Mtg Cap Corp CTL			2	1	4,118,788	122.5440	4,821,560	3,934,566	4,033,097		(9,580)			7.400	6.948	MON	12,940	291,158	03/22/2002	12/15/2021
52467@-AH-8	CTL Legg Mason Mtg Cap Corp CTL			2	3	1,735,037	104.8080	1,733,870	1,654,334	1,698,930		(4,306)			7.750	7.194	MON	5,698	128,211	07/02/2002	01/15/2021
52467@-AW-5	CTL Legg Mason Mtg Cap Corp CTL			2	1	5,273,376	104.0830	5,488,701	5,273,376	5,273,376					5.070	5.124	MON	19,309	267,360	02/28/2003	02/05/2013
52467@-BC-8	CTL Legg Mason Mtg Cap Corp Ser 2003 Cl			2	2	4,345,140	114.0500	4,433,716	3,887,535	4,106,151		(30,793)			8.200	6.582	MON	14,168	318,778	04/07/2003	11/15/2018
53957D-AA-1	ABS Local Insight Media Fin LLC Frnch Ln			2	1AM	10,852,026	38.0000	8,781,994	23,110,510	10,852,026					5.880	134.053	JAJO	256,681	1,358,898	10/10/2007	10/23/2012
54013*-AA-0	ABS Locomotive Mgmt Eq Tr Ctf ABS				1	882,400	105.2220	928,475	882,400	882,400					8.310	8.310	MN	12,221	73,327	11/03/1994	11/01/2012
55312H-AE-9	ABS MMCaps Funding Bk Tr Prfd Mezz Nt Se			2	6FE	10,277,228	15.0000	2,771,250	18,475,000	2,771,250	1,847,500				6.083	11.577	MJSD	93,645	1,123,742	09/30/2009	09/01/2035
58983*-DY-2	CTL Meridian Tr Co Secd Nt Ser B CTL			2	2	959,902	100.0090	959,989	959,902	959,902					8.750	8.750	JJ	41,996	83,991	12/30/1991	01/01/2012
59549W-AB-9	ABS Mid State Tr Ser 11 Cl M1 ABS			2	1FE	2,279,685	95.4150	2,175,216	2,279,732	2,279,725		3			5.598	5.664	MON	5,672	127,620	06/18/2003	02/15/2012
59560#-AC-8	ABS Mid America Pref Cap Tr Cumulative G			2	2	22,965,981	114.0010	23,940,109	21,000,000	21,771,760		(183,690)			7.830	6.731	FMAN	155,295	1,644,300	08/02/2004	08/27/2016
63080#-AA-5	CTL NARA Caves Lease Tr CTL				1	6,308,782	113.8590	7,183,137	6,308,782	6,308,782					5.300	5.300	MON	14,861	334,366	06/03/2010	09/15/2028
636516-AB-2	CTL National Inst of Hlth Fishers Pl I B			2	1	2,752,485	124.6200	3,430,151	2,752,485	2,752,485					7.000	7.000	JJ	88,844	192,674	07/09/2002	01/15/2024
63651P-AA-2	CTL National Inst Health Twinbrook B Bld			2	1	8,810,408	114.6260	9,909,950	8,645,462	8,733,794		(9,640)			5.830	5.668	MON	22,401	504,031	02/27/2003	01/15/2019
636930-AA-7	CTL NIH 5635 Fishers Place CTL			2	1	16,460,496	105.7120	17,400,719	16,460,496	16,460,496					5.330	5.390	MON	38,993	877,344	09/22/2004	03/15/2014
637432-BK-0	ABS National Rural Utilities Coop Coll T				1FE	175,248	119.2990	178,948	150,000	160,880		(2,573)			7.200	5.051	AO	2,700	10,800	08/22/2005	10/01/2015
637432-CG-8	ABS National Rural Utilities Coop Coll T				1FE	875,860	119.2180	938,247	787,000	841,747		(6,485)			6.550	5.322	MN	8,591	51,549	01/04/2006	11/01/2018
637432-KT-1	ABS National Rural Utilities Coop Coll T				1FE	6,793,290	115.1720	8,062,019	7,000,000	6,848,266		20,213			5.450	5.879	FA	158,958	381,500	02/20/2009	02/01/2018
637432-LR-4	ABS National Rural Utilities Coop Coll T				1FE	8,431,570	143.8750	10,071,278	7,000,000	8,109,549		(120,997)			10.375	7.379	MN	121,042	726,250	02/20/2009	11/01/2018
674135-CT-3	ABS Oakwood Mtg Inv Inc Sr Sub PTC 1997-			2	1FE	7,695	100.1590	7,649	7,637	7,620		1			6.500	6.435	MON	41	496	07/31/1998	06/01/2012
68147*-AB-7	CTL Olympia Development CTL II			2	1	211,125	103.1890	208,537	202,091	203,160		(901)			7.825	7.000	MON	703	15,814	03/27/2002	02/15/2013
701538-AA-4	CTL Parkway Bank & Tr CTL			2	1	438,801	106.3440	455,706	428,521	430,873		(906)			7.500	7.150	MON	1,428	32,139	03/27/2002	06/15/2014
71976*-AA-9	CTL Pickering-Norvan Associates CTL			2	1	466,302	107.8970	470,664	436,216	443,866		(2,530)			7.850	6.700	MON	1,522	34,243	03/27/2002	11/15/2014
74040S-AA-3	ABS Preferred Term Sec Ltd XIII Residual			23	6*		0.0000		1,917,164						3.927	0.000	MJSD			05/06/2005	04/03/2032
74040U-AA-8	ABS Preferred Term Sec Ltd IX Residual I			23	6*		0.0000		1,071,925						3.372	0.000	JAJO			05/12/2005	12/31/2028
74041B-AA-9	ABS Preferred Term Sec Ltd XV Residual I			23	6*		0.0000		2,144,204						3.724	0.000	MJSD			06/02/2005	12/31/2028
74041T-AB-8	ABS Preferred Term Sec Ltd VII Residual			23	6*		0.0000		526,064						3.122	0.000	JAJO			04/01/2005	09/30/2028
74042G-AA-7	ABS Preferred Term Sec Ltd XVI Residual			23	6*		0.0000		1,817,782						5.571	0.000	MJSD			04/15/2005	03/23/2035
74042V-AA-4	ABS Preferred Term Sec Ltd XVII Residual			23	6*		0.0000		1,451,177						3.721	0.000	MJSD			04/01/2005	08/31/2028
74927#-AA-9	CTL RB Investment Associates CTL			2	1	3,437,859	125.6330	4,319,085	3,437,859	3,437,859					7.220	7.329	MON	11,032	248,214	02/18/2003	09/15/2028
749750-AA-2	CTL RW James Inv Corp CTL			2	1	237,696	104.0030	233,435	224,451	226,277		(1,290)			8.125	7.030	MON	1,064	18,237	03/27/2002	05/10/2013
750754-AB-9	ABS Railcar Leasing LLC Ser 1 Cl A2 ABS			2	1FE	521,835	103.0000	463,447	449,949	456,889		(6,352)			7.125	4.249	JAJO	6,768	32,059	07/18/2003	01/15/2013
755920-AF-2	ABS Receipts on Corp Sec Tr Coll Tr Ser			2	4AM	469,614	104.8690	433,651	413,517	437,005		(3,965)			6.375	4.318	MN	3,368	26,362	06/06/2003	05/15/2017
755920-AG-0	ABS Receipts on Corp Sec Tr Coll Tr Ser			2	3AM	3,452,063	112.0660	3,508,069	3,130,364	3,265,106		(22,803)			6.500	4.913	FA	84,781	203,474	06/06/2003	08/01/2017
75903E-AA-7	ABS Regional Diversified Fdg Combo Nt Se			3	6*		0.0000		5,150,745						2.168	0.000	JAJO			03/22/2005	01/25/2036

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76126C-BB-7	ABS RACERS Tr Ser 1997-S-7-1 Cl A1 ABS				1FE	4,396,900	49.0000	2,450,000	7,000,000	2,194,873		(344,803)			9.500	5.303	MN	60,694	475,000	06/16/2004	05/15/2017
76126C-DE-9	ABS RACERS Tr Ser 1998-CCE-1 Cl A1 ABS			2	1	1,859,396	118.0000	2,238,180	1,896,763	1,880,017		2,231			6.625	6.912	MN	16,057	125,661	06/12/2001	05/15/2018
76126C-GB-2	ABS RACERS Tr Ser 1999-24-S-CCE Cl A1 AB			2	1	2,089,134	118.0000	2,655,269	2,250,228	2,180,929		9,088			6.625	7.649	MN	19,049	149,078	12/14/1999	05/15/2018
78402C-AA-1	CTL SC Commercial Mtg Pass Through Ser 2			2	1	14,051,604	122.0550	16,345,029	13,391,481	13,838,400		(28,923)			7.052	6.414	MON	78,694	926,560	08/02/2004	11/01/2026
78442G-KW-5	ABS SLM Student Loan Tr Ser 2004-1 Cl A6			2	1FE	5,002,930	87.2620	4,363,110	5,000,000	5,002,061		(101)			1.168	1.167	JAJO	10,710	52,188	01/23/2004	04/25/2032
78490A-AA-8	CDO SFA CABS II Prin Protected Tr Ser 20			23	5*	7,286,115	99.6390	8,880,531	8,912,679	8,442,216		(295,863)			8.620	12.629	MJSD			05/24/2001	07/16/2013
82454N-AA-6	CTL Shiloh Texas Properties Ltd CTL			2	1	10,298,343	117.2550	11,393,328	9,716,702	10,077,133		(32,631)			6.232	5.489	FA	228,761	605,545	08/16/2004	02/15/2020
82454N-AB-4	CTL Shiloh Texas Properties Ltd Ser B CT			2	1	1,352,640	110.7720	1,498,353	1,352,640	1,352,640					5.250	5.250	FA	26,827	71,014	08/30/2004	02/15/2020
82669J-AC-2	CBO Signature 6 Ltd Nt Ser 6A Cl B HY CB			2	1FE	7,760,000	98.0000	7,840,000	8,000,000	7,896,997		20,815			7.276	7.896	MS	151,988	582,080	10/12/2004	03/27/2016
83754L-AA-5	ABS South Dakota Ed Enh Fund Corp Tobacc			2	2AM	4,469,267	93.7070	4,189,729	4,471,095	4,470,571		212			6.720	6.730	JD	25,038	300,458	08/26/2002	06/01/2012
844741-AG-3	ABS Southwest Airlines Co PTC Ser 1993-B			2	2AM	111,953	102.1370	122,742	120,174	119,133		486			6.260	7.480	MS	2,027	7,523	08/03/1999	09/24/2012
844741-AG-3	ABS Southwest Airlines Co PTC Ser 1993-B			2	3AM	902,990	102.1370	870,083	851,877	859,911		(3,937)			6.260	4.917	MS	14,369	53,328	07/14/2003	09/24/2012
844741-AM-0	ABS Southwest Airlines Co PTC Ser A4 ABS			2	4AM	1,256,490	110.8720	1,108,721	1,000,000	1,067,014		(31,519)			9.150	5.499	JJ	45,750	91,500	12/13/2004	07/01/2016
844741-AS-7	ABS Southwest Airlines Co PTC Ser 1995-A			2	2AM	2,955,302	112.3200	3,369,605	3,000,000	2,971,862		5,838			7.640	7.921	JJ	114,600	229,200	12/18/2008	01/01/2018
844741-AS-7	ABS Southwest Airlines Co PTC Ser 1995-A			2	3AM	2,909,406	112.3200	3,079,217	2,741,464	2,806,808		(14,450)			7.640	6.929	JJ	104,724	209,448	06/12/2003	01/01/2018
844741-AS-7	ABS Southwest Airlines Co PTC Ser 1995-A			2	4AM	8,585,500	112.3200	7,862,412	7,000,000	7,616,901		(136,423)			7.640	5.161	JJ	267,400	534,800	06/12/2003	01/01/2018
84474W-AA-8	ABS Southwest Airlines Co PTC Ser 1998-A			2	3AM	971,119	109.6220	987,989	901,271	929,256		(4,571)			6.530	5.211	JJ	29,263	58,853	07/14/2004	07/02/2019
84986*-AC-6	ABS Spring Mtn Rd Assoc Sec Nt ABS			2	2	597,951	104.4030	581,118	556,611	573,469		(2,291)			8.450	7.540	JJ	23,517	47,034	12/18/1997	07/01/2017
85231C-AA-3	CTL St Louis Fed Office Bldg Tr GSA Gtd			2	1	2,246,670	115.5400	2,595,809	2,246,670	2,246,670					6.910	6.912	JJ	71,585	155,245	05/20/2002	01/15/2019
85231C-AB-1	CTL St Louis Fed Office Bldg Tr GSA Gtd			2	1	2,827,251	109.2920	3,089,973	2,827,251	2,827,251					5.272	5.330	MON	6,625	149,053	05/04/2009	01/13/2019
85430R-AA-9	CLO Stanfield CLO Ltd Combo Nt Mix Corp			2	6*		0.0000		1,689,747						4.614	0.000	JAJO			06/24/1999	09/28/2027
85746*-DX-5	ABS State Street Bk & Tr Co Sr Lev Lease			2	2	7,030,219	117.0330	8,227,653	7,030,219	7,030,219					6.840	6.835	JJ	201,697	480,867	10/20/2004	01/31/2019
861832-A#-0	ABS Stonehenge Cap Fund NY LLC Sr Struct			2	1	178,484	110.3250	196,912	178,484	178,484					8.424	8.510	MJSD	668	15,035	11/18/2005	12/15/2016
86187#-AA-8	ABS Stonehenge Cap Fd TX LP Sr Structure			2	1	1,700,845	105.2530	1,790,188	1,700,845	1,700,845					7.340	7.340	MA	52,018	124,842	01/24/2008	08/01/2015
86357S-CE-4	CDO Structured Asset Veh Sec Tr Ser 2003			23	5*	4,115,140	97.8830	4,036,072	4,123,376	4,123,376					5.100	5.134	AO		104,372	09/30/2003	10/14/2015
86358Y-20-1	CDO Stuctured Fin Adv ABS CDO III Princi			23	5*	4,050,768	99.3010	5,737,363	5,777,732	3,996,155		(110,794)			7.870	11.841	JAJO			06/25/2002	07/02/2037
88088#-AA-4	ABS Terneuzen Trust Ser 2003 Cl A1 ABS				2	4,975,990	104.0530	5,522,446	5,307,342	5,226,216		36,821			5.600	6.426	JJ	147,780	297,211	06/26/2003	01/02/2014
88088#-AB-2	ABS Terneuzen Trust Ser 2003 Cl A2 ABS				2	3,538,228	104.0530	3,681,647	3,538,228	3,538,228					5.600	5.600	JD	2,752	198,141	06/26/2003	01/02/2014
88088#-AC-0	ABS Terneuzen Trust Ser 2003 Cl B1 ABS				2	2,940,428	104.0530	3,059,602	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
88088#-AD-8	ABS Terneuzen Trust Ser 2003 Cl B2 ABS				2	2,940,428	104.0530	3,059,602	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
882850-CM-0	ABS Texas Utils Elec Co Sec Facility Bd			2	5AM	2,889,381	100.0760	2,998,673	2,996,396	2,984,755		7,991			7.460	8.127	JJ	111,766	223,531	11/03/2000	01/01/2015
89222*-AB-1	CTL Townsend Norwalk LLC CTL			2	2	2,989,115	120.6330	3,605,866	2,989,115	2,989,115					7.100	7.206	MON	590	212,227	05/09/2001	03/30/2021
89234C-AC-8	ABS TPREF Funding Ltd Fltg Rate Mezz Nt			2	6FE	3,096,031	21.0000	2,270,047	10,809,749	2,270,047	(108,098)				2.253	430.865	JAJO	51,416	44,650	09/23/2005	04/15/2012
89234N-AB-6	ABS TPREF Funding Ltd Mezz Nt Ser 2A Cl			2	6FE	6,657,410	18.0000	3,240,000	18,000,000	3,240,000	(1,456,828)				2.303	96.659	FMAN	54,115	389,892	09/30/2009	11/15/2012
89655M-AA-0	ABS Trinity Rail Leasing I LLC ETC ABS			2	1FE	7,544,484	120.5120	9,091,974	7,544,484	7,544,484					6.740	6.835	MON	15,537	508,497	05/17/2001	04/20/2020
89655V-AA-0	ABS Trinity Rail Leasing I LLC Ser 2003-			2	1FE	4,012,498	107.8740	4,328,450	4,012,498	4,012,498					5.640	5.707	MON	11,944	237,817	10/30/2003	10/12/2022
89708B-AE-3	ABS TROPC CDO Corp Tr Mezz Nt PTP ABS			2	6FE		0.0100	1,000	10,000,000						1.683	0.000	JAJO			07/31/2006	07/15/2012
90216#-AA-5	CTL Oakbrook Properties LLC CTL			2	2	2,204,706	120.6280	2,659,486	2,204,706	2,204,706					8.620	8.776	MON	6,863	190,162	09/18/2003	09/15/2018
90781#-AA-0	ABS Union Pacific RR PTC Ser 2006-2 ABS			2	1	4,264,380	105.3260	4,491,487	4,264,380	4,264,380					5.510	5.512	JJ	117,484	235,035	12/01/2006	07/01/2015
90781#-AB-8	ABS Union Pacific RR PTC Ser 2006-1 ABS			2	1	1,055,127	103.8570	1,095,829	1,055,127	1,055,127					5.510	5.510	JJ	28,907	65,238	01/02/2007	01/02/2014
90781#-AC-6	ABS Union Pacific RR PTC Ser 2007-2 ABS			2	1	427,875	101.1640	432,858	427,875	427,875					5.510	5.510	JJ	9,889	23,576	01/30/2007	07/30/2012
90781#-AF-9	ABS Union Pacific RR PTC Ser 2008-3 ABS			2	1	1,492,752	105.1640	1,569,830	1,492,752	1,492,752					4.200	4.200	AO	10,623	62,696	04/30/2008	04/30/2015
90781#-AG-7	ABS Union Pacific RR PTC Ser 2008-2 ABS			2	1	4,852,194	105.3560	5,112,084	4,852,194	4,852,194					4.400	4.402	JJ	97,853	213,497	04/07/2008	01/16/2016
90781#-AH-5	ABS Union Pacific RR PTC Ser 2009-2 ABS			2	1	13,819,408	104.6090	14,456,358	13,819,408	13,819,408					4.090	4.090	FA	194,685	565,214	08/27/2009	08/27/2017
907831-AA-9	ABS Union Pacific RR PTC Ser 2001-1 ABS			2	1FE	5,091,257	116.4000	5,837,068	5,014,682	5,065,043		(9,052)			6.630	6.322	JJ	142,225	332,473	07/18/2008	01/27/2022
907833-AH-0	ABS Union Pacific RR PTC Ser 1999-A ABS			2	1FE	573,962	121.4860	697,282	573,962	573,962					7.600	7.600	JJ	21,689	43,621	06/22/1999	01/02/2020
907833-AJ-6	ABS Union Pacific RR PTC Ser 2000-1 ABS			2	1FE	1,966,204	117.4560	2,209,720	1,881,314	1,940,810		(7,300)			8.000	7.035	JJ	71,490	150,505	12/18/2008	01/10/2021
90783V-AA-3	ABS Union Pacific RR PTC Ser 2005-1 ABS			2	1	7,770,740	111.1460	8,706,276	7,833,201	7,784,770		3,625			5.082	5.191	JJ	197,936	398,083	02/12/2008	01/02/2029
908594-A*-5	ABS Union Tank Car Co Sr Sec Nt ABS			2	1	2,666,081	112.8430	3,008,475	2,666,081	2,666,081					6.820	6.821	JD	15,152	181,827	06/13/2001	06/01/2016
91530#-AA-2	CTL UPenn Building Lease Fin Trust CTL			2	1	8,351,787	114.8730	9,593,980	8,351,787	8,351,787					5.650	5.717	MON	20,972	472,348	12/23/2003	10/15/2024
91736#-AA-4	CTL United States of America BIA GSA Gtd			2	1	10,793,352	115.1680	12,517,273	10,868,699	10,820,690		3,272			5.730	5.811	MS	183,373	622,776	04/09/2003	03/15/2024
91736#-AB-2	CTL United States of America BIA GSA Gtd			2	1	1,560,676	116.8180	1,823,158	1,560,676	1,560,676					6.000	6.001	MS	27,572	93,641	04/07/2006	03/15/2024
91737#-AA-3	CTL United States Govt SS Ls FinTr GSA G			2	1	37,968,475	108.0200	41,135,210	38,080,940	38,022,453		6,949			4.704	4.792	MON	79,615	1,791,328	06/24/2003	11/15/2018
91740#-AA-8	CTL United States of America BIA-2 Alber			2	1	29,503,413	116.3310	34,321,755	29,503,413	29,503,413					5.760	5.830	MON	75,529	1,699,397	12/15/2004	10/15/2025
91741@-AA-9	CTL US Govt Ft Collins Tr GSA APHIS Ls C			2	1	13,524,294	112.8860	15,267,060	13,524,294	13,524,294					5.400	5.461	MON	32,458	730,312	10/18/2005	12/15/2026
91821*-AA-4	CTL Veteran Affairs Crown Point Ls Fin T			2	1Z	14,169,900	115.9040	16,423,514	14,169,900	14,169,900					5.620	5.686	MON	35,393	796,348	06/17/2010	07/15/2031

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
91847*-AA-4	CTL Veteran Affairs Evansville IN Ls Fin			2	1	22,393,736	109.8970	24,610,106	22,393,736	22,393,736					4.950	5.001	MON	52,345	572,720	06/09/2011	10/14/2031
921796-HP-6	ABS Vanderbilt Mtg Fin Ser 1999-D Cl 1A4			2	1FE	162,687	101.3200	164,834	162,687	162,687					7.320	7.419	MON	992	11,909	11/17/1999	09/01/2025
921796-LN-6	ABS Vanderbilt Mtg Fin Ser 2001-C Cl A4			2	1FE	1,567,705	104.1250	1,632,405	1,567,740	1,566,260		(114)			5.960	6.019	MON	7,786	93,437	11/13/2001	09/01/2012
928510-AA-3	CTL Vivendi SPC Tr CTL			2	2	2,058,301	115.8290	2,384,112	2,058,301	2,058,301					6.630	6.722	MON	6,065	136,465	11/25/2002	04/15/2022
92933#-AA-3	CTL WRG III LP CTL			2	1	362,757	105.0880	375,298	357,128	358,238		(516)			7.295	7.090	MON	1,158	26,053	03/27/2002	01/15/2014
949483-AB-7	CTL WellesStreetLP USPostalCtf GSA Parti			2	1	3,573,765	127.2680	4,548,266	3,573,765	3,573,765					7.180	7.180	MN	32,787	256,596	11/22/1996	11/15/2019
94978#-AT-4	CTL Wells Fargo Bank Northwest NA Ser 20			2	1	1,197,416	120.8970	1,447,640	1,197,416	1,197,416					6.650	6.743	MON	6,636	79,628	07/28/2002	08/01/2027
94978#-AU-1	CTL Wells Fargo Bank Northwest NA MMRA L			2	1	13,280,097	133.3240	16,910,930	12,684,047	13,147,940		(16,246)			7.380	7.019	MON	41,604	936,082	07/30/2002	05/15/2032
94978#-AX-5	CTL Wells Fargo Bank Northwest NA CVS Co			2	2	1,492,785	115.1510	1,718,959	1,492,785	1,492,785					6.640	6.733	MON	5,782	99,121	10/09/2002	10/10/2024
94978#-BC-0	CTL Wells Fargo Bank Northwest NA CTL			2	2	7,616,981	110.7000	8,431,971	7,616,981	7,616,981					6.599	6.688	MON	41,887	503,412	02/26/2003	11/01/2022
96928#-AC-7	CTL William Blair CTL PTC Ser 2004-1 CTL			2	2	10,108,511	117.7570	10,527,229	8,939,788	9,616,824		(73,624)			7.660	5.852	MON	11,413	688,914	07/27/2006	01/25/2023
96928*-EA-1	CTL William Blair CTL PTC Ser 2011-G CTL			2	1	3,859,322	120.9080	4,666,233	3,859,322	3,859,322					6.410	6.496	MON	10,995	155,988	04/28/2011	01/15/2032
97180*-VN-5	ABS Wilmington Tr Co Sec Nt Ser B ABS			2	2	60,407	100.4450	60,676	60,407	60,407					7.700	7.700	JJ	1,964	4,651	07/30/1993	01/29/2012
97180*-YY-8	ABS Wilmington Tr Co Lease Nt-Solvay Pol			2	1	92,403	104.4460	96,512	92,403	92,403					7.740	7.738	JJ	3,318	7,152	09/15/1994	01/14/2014
97181#-BU-6	ABS Wilmington Tr Co Nt Ser A-Minerals P			2	1	67,243	116.7400	78,500	67,243	67,243					7.520	7.514	JJ	2,528	5,057	08/30/1995	07/01/2017
97181#-CE-1	ABS Wilmington Tr Co Lease Nt-Minerals A			2	1	212,901	116.7570	248,576	212,901	212,901					7.520	7.520	JJ	8,005	16,010	08/30/1995	07/01/2017
97181#-CF-8	ABS Wilmington Tr Co Ser B-Minerals ABS			2	1	73,462	113.7800	83,584	73,462	73,462					7.520	7.514	JJ	2,762	5,524	08/30/1995	01/01/2018
97181#-CS-0	ABS Wilmington Tr Co Lease Nt Ser B-Poly			2	1	252,418	116.2170	293,353	252,418	252,418					7.970	7.970	JJ	10,059	20,118	07/02/1996	01/01/2017
97181#-CY-7	ABS Wilmington Tr Co Lease Nt-Polymers A			2	1	372,538	118.7950	442,555	372,538	372,538					8.010	8.007	JJ	14,920	29,840	09/20/1996	07/01/2018
988810-AA-4	CTL ZC Specialty Ins Co Ser 2002-31 CTL			2	2	4,393,440	98.9360	4,346,705	4,393,440	4,393,440					7.338	7.339	JJ	139,703	322,391	12/20/2002	12/23/2022
98885Y-AD-1	CDO ZAIS Investment Grade Ltd V Ser 5A C			2	1AM		38.5000	5,005,000	13,000,000						2.341	0.000	FA			12/06/2002	08/08/2014
001749-AA-8	CLO American Money Mgmt Corp Ser 2011-9A		F	2	1Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					2.053	2.058	JAJO	19,390		11/17/2011	01/15/2022
449848-AB-6	ABS I-Preferred Term Sec Ltd Sr Nt Fx-to		R	2	2AM	12,000,000	64.6200	7,754,400	12,000,000	12,000,000					1.778	1.782	MJSD	11,856	187,921	11/22/2002	06/11/2012
449848-AE-0	ABS I-Preferred Term Sec Ltd Nt PTP ABS		R	23	6*		3.4020	22,650	665,721						7.330	0.000	MJSD			04/01/2005	12/11/2032
449848-AF-7	ABS I-Preferred Term Sec Ltd Sr Nt Fx-to		R	2	2AM	5,000,000	61.2500	3,062,500	5,000,000	5,000,000					1.777	1.781	MJSD	4,937	78,301	11/22/2002	06/11/2012
44984N-AA-5	ABS I-Preferred Term Sec Ltd Nt PTP ABS		R	23	6*	68,956	13.0580	258,000	1,975,820	68,956					8.355	0.000	FMAN			04/01/2005	09/30/2028
44984Q-AC-4	ABS I-Preferred Term Sec Ltd Sr Nt FxToF		R	2	1FE	22,149,732	68.2700	15,354,348	22,490,622	22,149,732					1.657	2.248	FMAN	41,413	338,924	04/28/2003	05/22/2012
44984Q-AE-0	ABS I-Preferred Term Sec Ltd Mezz Nt Ser		R		4AM	2,531,250	21.1300	528,250	2,500,000	2,500,000					2.457	2.457	FMAN	6,826	57,952	12/15/2005	05/22/2033
44984Q-AJ-9	ABS I-Preferred Term Sec Ltd Mezz Nt Ser		R		4AM	2,528,125	21.1300	528,250	2,500,000	2,500,000					2.457	2.457	FMAN	6,826	57,952	03/22/2006	05/22/2033
44984S-AA-4	ABS I-Preferred Term Sec Ltd Sr Nt Ser A		R	2	1FE	6,150,324	74.9400	4,569,073	6,096,975	6,139,918		37,476			1.428	1.376	FMAN	13,302	79,509	02/20/2007	11/05/2033
44984S-AL-0	ABS I-Preferred Term Sec Ltd Sr Nt Ser A		R	2	2AM	3,735,000	63.1100	2,366,625	3,750,000	3,736,286		(4,879)			1.528	1.543	FMAN	8,755	52,731	04/20/2006	02/01/2012
652454-AB-5	CDO Newport Waves CDO Ser 2007-5A Cl A3L		F	2	4AM	9,050,000	65.3800	6,538,000	10,000,000	9,625,472		142,227			1.263	2.828	MJSD	4,211	101,641	10/24/2007	06/20/2014
740408-AA-7	ABS Preferred Term Sec Ltd Sr Nt PTP ABS		R	1	2AM	5,954,470	147.1300	8,760,812	5,954,470	5,954,470					8.790	8.790	MS	154,112	605,504	08/31/2000	09/15/2030
74040P-AC-5	ABS Preferred Term Sec Ltd V Mezz Nt PTP		R	2	6FE	162,433	19.7500	122,841	621,981	122,841	108,054				2.458	17.850	JAJO	3,822	14,787	10/03/2011	04/03/2023
74040T-AC-7	ABS Preferred Term Sec Ltd IV Mezz Nt PT		F	2	6FE	121,057	31.6100	115,687	365,982	115,687	32,426				2.805	11.658	MJSD	257	9,467	09/30/2009	12/23/2031
74040X-AC-8	ABS Preferred Term Sec Ltd IX Mezz Nt Cl		R		6FE	5,846,693	15.3800	1,153,500	7,500,000	1,153,500	(27,739)				2.160	3.574	JAJO	40,504	158,149	01/03/2011	04/03/2033
74040Y-AG-7	ABS Preferred Term Sec Ltd X Residual In		R	23	6*		0.0000		244,545						3.122	0.000	JAJO			04/01/2005	03/31/2029
740417-AB-6	ABS Preferred Term Sec Ltd VI Mezz Nt PT		R	2	6FE	693,807	28.0700	373,906	1,332,048	373,906	35,619				2.158	111.607	JAJO	7,187	27,914	10/03/2011	03/03/2012
74041A-AG-8	ABS Preferred Term Sec XIII Nt Fx-to-Flt		R	2	6FE	3,539,686	3.2000	164,724	5,147,638	164,724	141,910		554,826		2.129	93.934	MJSD	1,522	120,691	12/26/2011	06/24/2012
74041C-AB-5	ABS Preferred Term Sec Ltd XV Nt Ser A-2		F	2	3AM	6,694,493	18.1700	1,362,750	7,500,000	6,694,493					1.139	3.477	MJSD	1,187	83,837	09/14/2007	09/26/2014
74041E-AC-9	ABS Preferred Term Sec Ltd XVI Mezz Nt		R	2	6FE		0.0000		5,114,081		61,722		141,759		1.546	0.000	MJSD	1,977	66,914	12/23/2011	06/23/2012
74041P-AA-8	ABS Preferred Term Sec VIII Sr Nt Cl A-1		R	2	1AM	1,357,572	68.8700	968,870	1,406,811	1,366,193		2,063			1.158	1.393	JAJO	4,073	15,464	11/29/2007	01/03/2033
74042C-AA-6	ABS Preferred Term Sec Ltd XXVIII Sr Nt		F	1	3AM	7,022,465	68.7300	4,826,540	7,022,465	7,022,465					1.446	1.449	MJSD	1,411	85,523	11/06/2007	09/24/2012
74042E-AB-0	ABS Preferred Term Sec Ltd XXVIII Sr Nt		F	2	3AM	7,062,256	25.7000	2,056,000	8,000,000	7,062,256					1.055	3.389	MJSD	2,110	65,001	09/14/2007	03/25/2015
74042E-AC-8	ABS Preferred Term Sec Ltd XXVIII Mezz N		F	2	6FE	1,717,455	0.3700	7,349	1,986,116	7,349	249,310	(16)	269,181		1.355	22.141	MJSD	673	21,736	09/23/2011	03/23/2012
74042E-AD-6	ABS Preferred Term Sec Ltd XXVIII Mezz N		F	2	6FE		0.0000		7,129,709				120,648		1.955	0.000	MJSD	3,485	120,648	09/23/2011	03/23/2012
74042H-AC-1	ABS Preferred Term Sec Ltd XIX Nt Cl B P		R	2	6FE	4,995,723	6.7700	338,107	4,994,196	338,107	(170,316)	(33)			1.146	1.142	MJSD	1,590	44,686	09/22/2011	06/22/2012
74042J-AA-1	ABS Preferred Term Sec Ltd XXI Nt Ser A-		R	2	3AM	3,871,701	64.9500	2,514,670	3,871,701	3,871,701					0.896	0.897	MJSD	964	25,561	04/23/2007	03/22/2038
74042M-AA-4	ABS Preferred Term Sec Ltd XXII Nt Cl A-		F	2	3AM	7,038,329	73.6300	5,182,322	7,038,329	7,038,329					0.886	0.887	MJSD	1,733	50,070	05/24/2007	09/22/2036
74042T-AC-5	ABS Preferred Term Sec Ltd XXVII Nt Cl A		F	1	3AM	8,864,586	41.1200	4,065,571	9,887,089	8,864,586					0.946	2.184	MJSD	2,599	70,288	09/14/2007	09/22/2025
74042W-AB-0	ABS Preferred Term Sec Ltd XVIII Nt Cl A		F	2	3AM	7,912,026	35.1600	3,126,253	8,891,506	7,912,026					1.035	3.127	MJSD	2,301	70,422	09/14/2007	06/23/2015
74042W-AC-8	ABS Preferred Term Sec Ltd XVIII Nt Cl B		F	2	6FE	15,857,321	10.9800	1,733,123	15,784,363	1,733,123	(225,299)	(49,343)			1.305	1.164	MJSD	5,150	123,799	09/23/2011	06/23/2012
74042W-AD-6	ABS Preferred Term Sec Ltd XVIII Nt Cl C		F	2	6FE	4,838,239	0.5200	40,496	7,787,690	40,496	(168,979)				1.905	25.534	MJSD	3,709	129,059	12/23/2011	06/23/2012
74043A-AD-3	ABS Preferred Term Sec Ltd XXIII Nt Cl A		F	2	4AM	3,204,270	76.1000	2,557,984	3,361,345	3,224,411		3,411			0.856	1.042	MJSD	799	24,494	09/27/2007	09/22/2036
74137W-AA-8	ABS Preferred Term Sec Ltd V Combo Nt PT		R	23	6*		0.0000		61,371						3.122	0.000	JAJO			03/14/2002	04/03/2032
741382-AA-3	ABS Preferred Term Sec Ltd XV Combo Nt P		R	23	1AM	3,701,250	28.0660	1,814,000	6,463,444	3,701,250					2.574	6.763	MJSD	2,310	110,813	09/15/2004	04/03/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
74138N-AA-7	ABS Preferred Term Sec Ltd XiX Combo Nt		R	2	6*	3,167,764	3.4150	270,900	7,932,602	270,900	(202,757)				1.146	95.283	MJSD	2,021	101,957	12/23/2011	03/23/2012
74138P-AA-2	ABS Preferred Term Sec Ltd XVIII Combo N		R	2	6*	2,537,468	5.9730	392,694	6,574,685	392,694	(137,064)				1.296	51.775	MJSD	2,131	103,889	12/23/2011	06/23/2012
75903A-AD-9	ABS Regional Diversified Fdg Sr Nt Ser 2		F		6FE	0.0000			17,364,447				140,442		1.738	0.000	JAJO		140,442	07/25/2011	01/25/2036
783422-BG-2	CDO Rutland Rated Investments Ser DRYD-1		F	2	3AM	14,400,000	90.6100	13,591,500	15,000,000	14,839,763		105,769			0.913	1.644	MJSD	4,566	99,233	10/05/2007	06/20/2013
784735-AM-4	CDO Starts (Cayman) Ltd Ser 2006-4A Cl B		F	2	1AM	4,068,500	54.5200	8,178,000	15,000,000	4,068,500					6.820	43.752	JD	31,258	1,023,000	09/30/2009	12/20/2013
83415H-AB-3	CDO Solar Investment Grade CBO II Cl IIA		R	2	4AM	3,000,000	97.5000	2,925,000	3,000,000	3,000,000					1.124	1.123	JJ	15,074	38,895	07/26/2001	07/24/2013
858051-AA-3	CLO Stedman Loan Fund Ltd Ser 2008-1A Cl		F	2	1FE	297,354	100.0000	297,354	297,354	297,354					2.403	2.398	JAJO	1,509	6,910	03/12/2008	03/15/2012
922501-AA-9	ABS Vega Container Vessel PLC Ser 2006-1		F	2	1AM	8,690,293	88.7500	15,577,304	17,551,892	8,690,293					5.562	29.375	FMAN	138,300	976,236	02/03/2006	02/10/2018
92719T-AA-3	CLO Vinacasa CLO Ltd Ser2008-1A CID JrNt		R	2	6		30.0000	4,050,000	13,500,000						0.000	0.000	JAJO			03/18/2008	03/14/2014
92719U-AA-0	CLO Vinacasa CLO Ltd Ser 2008-1A Cl A1 M		F	2	1FE	5,049,961	99.5000	5,096,211	5,121,820	5,102,701		12,848			1.801	2.282	JAJO	20,241	87,260	03/04/2008	03/13/2013
92719U-AB-8	CLO Vinacasa CLO Ltd Ser 2008-1A Cl A2 M		F	2	1FE	3,750,000	99.0000	3,712,500	3,750,000	3,750,000					3.901	3.916	JAJO	32,101	143,732	03/04/2008	10/14/2015
92719U-AC-6	CLO Vinacasa CLO Ltd Ser 2008-1A Cl B Mi		F	2	1FE	3,500,000	97.7500	3,421,250	3,500,000	3,500,000					5.401	5.429	JAJO	41,481	187,379	03/04/2008	10/14/2015
92719U-AD-4	CLO Vinacasa CLO Ltd Ser 2008-1A Cl C Mi		R	2	1AM	2,747,523	95.5000	2,865,000	3,000,000	2,747,523					7.401	9.954	JAJO	48,722	305,838	03/04/2008	03/14/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,436,093,428	XXX	1,455,988,125	1,629,954,831	1,378,661,812	4,092,779	(806,757)	4,594,124	(61,377)	XXX	XXX	XXX	12,449,290	78,877,211	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,206,794,068	XXX	19,118,788,445	18,767,919,030	18,093,446,926	(2,830,322)	(29,201,460)	29,079,052	(9,147,294)	XXX	XXX	XXX	230,926,500	913,947,311	XXX	XXX
06738C-82-8	Barclays Bank PLC Pref Nt		F	1	2FE	5,000,000	64.7500	3,237,500	5,000,000	5,000,000					6.278	6.278	JD	13,951	313,900	06/01/2005	01/01/2049
19075Q-20-1	Cobank ACB Cum Pfd Ser A			1	1FE	2,500,000	95.9400	2,398,440	2,500,000	2,500,000					7.814	7.814	JAJO		195,350	06/07/2001	01/01/2049
19075Q-40-9	Cobank ACB Non-Cum Pfd Ser C			1	1FE	8,000,000	105.1250	8,410,000	8,000,000	8,000,000					11.000	11.000	JAJO		880,000	07/01/2008	01/01/2049
313400-62-4	FHLMC Perp Pfd			1	6FE	117,000	0.0532	399,000	7,500,000	117,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
313586-75-2	FNMA Pfd			1	6FE	207,000	0.0532	828,000	15,000,000	207,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
65557A-AB-3	Nordea Bank AB Fx-to-Flt Nt	LS	F	1	2FE	4,769,621	90.2000	4,645,300	5,150,000	4,779,486		2,581			5.424	5.901	AO	55,091	279,336	01/22/2008	12/31/2049
677879-CE-6	Oil Insurance Ltd Fx-to-Flt Sr Nt		F		2FE	32,184,446	95.8620	30,369,082	31,680,000	31,680,001		(64,720)			3.561	7.634	MJSD	6,268	1,726,819	03/16/2007	12/31/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						52,778,067	XXX	50,287,322	74,830,000	52,283,487		(62,139)			XXX	XXX	XXX	75,310	3,395,405	XXX	XXX
01039X-AA-8	ABS Alabama Power Cap Tr V Fx-to-Flt Gtd			1	1FE	22,067,380	98.5800	21,687,600	22,000,000	22,000,000					3.472	3.472	JAJO	190,966	759,255	05/10/2007	10/01/2042
05529M-AA-0	ABS BB&T Corp Trust I Nt ABS				2AM	4,985,950	99.8140	4,990,720	5,000,000	4,987,290		244			5.850	5.870	FA	108,063	292,500	08/11/2005	08/18/2035
05530A-AA-3	ABS BB&T Capital Tr II Trust Preferreds				3AM	20,619,326	99.2360	19,599,189	19,750,000	20,560,497		(14,289)			6.750	6.411	JD	88,875	1,333,125	05/03/2007	06/07/2036
05530A-AA-3	ABS BB&T Capital Tr II Trust Preferreds				4AM	5,739,395	99.2360	5,209,911	5,250,000	5,706,220		(8,006)			6.750	6.064	JD	23,625	354,375	05/03/2007	06/07/2036
17305H-AA-6	ABS Citigroup Capital Nt ABS				5AM	10,233,150	97.5720	8,293,637	8,500,000	10,119,806		(27,122)			7.625	6.124	JD	54,010	648,125	04/20/2007	12/01/2036
251528-AA-3	ABS Deutsche Bk Cap Funding Tr Fx-to-Flt		E	1	2AM	48,215,880	59.5000	27,242,075	45,785,000	45,785,000					3.549	3.549	MJSD	4,514	1,516,528	05/15/2007	12/31/2049
25153R-AA-0	ABS Deutsche Bk Cap Funding Tr Fx-to-Flt		E	1	2AM	16,796,170	71.5000	12,155,000	17,000,000	16,803,554		1,442			5.628	5.703	JJ	430,542	956,760	12/18/2006	12/31/2049
25746R-AE-6	ABS Dominion Cap Tr Nt ABS			13	3AM	1,009,690	102.8110	1,028,111	1,000,000	1,004,583		(591)			7.830	7.732	JD	6,525	78,300	06/24/1998	12/01/2017
481227-AA-4	ABS JPM Chase Capital XVIII Fx-to-Flt Gt				1FE	10,746,163	100.3750	10,037,500	10,000,000	10,699,776		(11,522)			6.950	6.383	FA	258,694	695,000	05/11/2007	08/17/2036
493739-AC-0	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	1,009,221	44.9210	2,726,249	6,069,000	2,754,623		235,708			0.000	9.148	N/A			10/10/2000	10/30/2020
493739-AF-3	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	646,193	44.2530	1,880,756	4,250,000	1,422,803					0.000	9.533	N/A			10/10/2000	12/31/2020
493739-AG-1	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	636,596	38.2430	1,625,344	4,250,000	1,396,854					0.000	9.491	N/A			10/10/2000	03/31/2021
493739-AH-9	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	805,977	40.6000	1,466,691	3,612,500	805,977					0.000	13.591	N/A			10/10/2000	11/27/2020
493739-AJ-5	ABS Kiawah Issuer Tr Stripped Perp Fltg	@		2	1	849,826	68.0680	4,339,328	6,375,000	2,600,422		246,603			0.000	10.216	N/A			10/10/2000	12/31/2020
493739-AK-2	ABS Kiawah Issuer Tr Stripped Perp Fltg	@		2	1	567,820	33.6060	1,428,271	4,250,000	1,751,799		167,284			0.000	10.293	N/A			10/10/2000	10/30/2020
493739-AL-0	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	986,306	42.8510	2,549,622	5,950,000	2,107,966					0.000	9.169	N/A			10/10/2000	10/27/2020
493739-AM-8	ABS Kiawah Issuer Tr Stripped Perp Fltg	@		2	1	684,766	42.5340	1,807,701	4,250,000	1,886,153		162,795			0.000	9.233	N/A			10/10/2000	12/31/2020
493739-AN-6	ABS Kiawah Issuer Tr Stripped Perp Fltg	@		2	1	1,501,543	38.7450	3,869,648	9,987,500	4,317,336		387,688			0.000	9.634	N/A			10/10/2000	11/30/2020
493739-AP-1	ABS Kiawah Issuer Tr Stripped Perp Fltg	@		2	1	550,584	36.3980	2,320,372	6,375,000	2,156,173		246,902			0.000	12.539	N/A			10/10/2000	11/30/2020
493739-AQ-9	ABS Kiawah Issuer Tr Principal Units ABS	@		2	1	179,321	35.4640	753,616	2,125,000	708,425		81,611			0.000	12.622	N/A			10/10/2000	12/22/2020
553086-AC-3	ABS MMI Cap Tr I Pfd Ser B ABS				2AM	4,982,050	109.8650	5,493,230	5,000,000	4,986,118		434			7.625	7.655	JD	16,944	381,250	06/01/1998	12/15/2027
74959R-AB-2	ABS RIO Tr Ser 1999-1 Cl B Ctf ABS	@		2	1	1,727,719	22.4370	5,530,631	24,650,000	1,727,719					0.000	13.509	N/A			06/29/1999	07/31/2029
74959R-AD-8	ABS RIO Tr Ser 1999-2 Cl B Ctf ABS	@		2	1	2,668,626	15.3750	5,292,950	34,425,000	2,668,626					0.000	12.926	N/A			06/29/1999	08/31/2029
74959R-AF-3	ABS RIO Tr Ser 1999-3 Cl B Ctf ABS	@		2	1	1,202,614	18.5590	4,811,295	25,925,000	4,294,016		415,511			0.000	10.441	N/A			06/29/1999	08/31/2029
749768-AA-5	ABS Rabobank Cap Fd Tr II Perpetual FTF		E	1	1FE	19,645,318	93.8250	20,641,456	22,000,000	19,688,390		12,431			5.260	5.944	JD	3,214	1,157,200	10/28/2008	12/31/2049
749769-AA-3	ABS Rabobank Cap Fd Tr III Perpetual NC		E	1	1FE	19,316,300	92.5030	18,500,680	20,000,000	19,336,092		4,884			5.254	5.461	JD	2,919	1,050,800	10/05/2007	12/31/2049
787048-AB-3	ABS Saguaro Issuer Tr Principal Units AB	@		2	2	596,726	34.5590	1,233,756	3,570,000	596,726					0.000	18.113	N/A			05/19/1999	07/24/2019
787048-AC-1	ABS Saguaro Issuer Tr Principal Units AB	@		2	2	1,400,654	33.5560	1,557,324	4,641,000	1,400,654					0.000	11.552	N/A			05/19/1999	08/30/2019
787048-AD-9	ABS Saguaro Issuer Tr Principal Units AB	@		2	2	1,102,309	43.1400	1,694,113	3,927,000	1,102,309					0.000	12.576	N/A			05/19/1999	05/31/2019
787048-AE-7	ABS Saguaro Issuer Tr Principal Units AB	@		2	2	687,225	42.9770	1,074,004	2,499,000	687,225					0.000	12.477	N/A			05/19/1999	08/30/2019
787048-AF-4	ABS Saguaro Issuer Tr Principal Units AB	@		2	3	1,172,745	35.1220	2,507,736	7,140,000	1,172,745					0.000	18.438	N/A			05/19/1999	06/27/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
787048-AG-2	ABS Saguaro Issuer Tr Principal Units AB	@		2	3	1,186,240	39.2380	2,801,585	7,140,000	1,186,240					0.000	18.458	N/A			05/19/1999	05/31/2019
787048-AH-0	ABS Saguaro Issuer Tr Principal Units AB	@		2	1	1,625,832	33.7590	1,753,577	5,194,350	1,625,832					0.000	11.380	N/A			05/19/1999	06/28/2019
787048-AK-3	ABS Saguaro Issuer Tr Principal Units AB	@		2	1	373,388	45.2280	968,781	2,142,000	867,744					0.000	8.735	N/A			05/19/1999	10/25/2019
787048-AL-1	ABS Saguaro Issuer Tr Principal Units AB	@		2	3	662,092	39.6920	1,558,721	3,927,000	662,092					0.000	17.992	N/A			05/19/1999	07/31/2019
787048-AM-9	ABS Saguaro Issuer Tr Principal Units AB	@		2	3	1,221,568	37.8780	4,597,620	12,138,000	1,221,568					0.000	23.304	N/A			05/19/1999	08/30/2019
90264A-AA-7	ABS UBS Preferred Funding Tr V Fx-to-Flt	LS		1	2AM	2,000,000	84.6250	1,692,500	2,000,000	2,000,000					6.243	6.243	MN	15,954	124,860	05/09/2006	12/31/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						210,402,663	XXX	216,721,300	378,097,350	224,799,353		1,902,007			XXX	XXX	XXX	1,204,845	9,348,078	XXX	XXX
4899999. Total - Hybrid Securities						263,180,730	XXX	267,008,622	452,927,350	277,082,840		1,839,868			XXX	XXX	XXX	1,280,155	12,743,483	XXX	XXX
638738-AD-2	Nationwide Advantage Mtg Nt			2	1Z	21,428,571	100.0000	21,428,571	21,428,571	21,428,571					5.570	5.569	MN	149,196	596,786	10/28/2011	11/16/2017
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						21,428,571	XXX	21,428,571	21,428,571	21,428,571					XXX	XXX	XXX	149,196	596,786	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						21,428,571	XXX	21,428,571	21,428,571	21,428,571					XXX	XXX	XXX	149,196	596,786	XXX	XXX
7799999. Total - Issuer Obligations						15,056,950,326	XXX	16,596,731,591	15,106,854,135	15,158,144,363	68,365	(12,730,075)	37,500	(9,085,917)	XXX	XXX	XXX	227,131,403	749,991,565	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						4,699,570,064	XXX	4,658,841,814	4,888,691,761	4,687,028,442	(6,991,451)	(65,410)	24,447,428		XXX	XXX	XXX	19,875,864	236,262,386	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,165,535,257	XXX	1,189,352,905	1,588,512,638	1,163,375,029	(15)	(177,754)			XXX	XXX	XXX	4,961,065	55,856,633	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,722,343,197	XXX	1,758,565,445	2,083,667,678	1,679,306,280	4,092,779	1,091,165	4,594,124	(61,377)	XXX	XXX	XXX	14,805,051	92,868,298	XXX	XXX
8399999 - Total Bonds						22,644,398,844	XXX	24,203,491,755	23,667,726,212	22,687,854,114	(2,830,322)	(11,882,074)	29,079,052	(9,147,294)	XXX	XXX	XXX	266,773,383	1,134,978,882	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
25247X-10-7	Dial Global Inc Com			159,309.000	508,196	3.190	508,196	372,508				135,687		135,687		L	12/12/2011
55303C-2#-7	MGM Com			210,354.000	4,522,611	21.500	4,522,611	5,160,649				(638,038)		(638,038)		U	12/20/2010
68578#-10-5	Oreck Corp Com			1,898.000												U	04/05/2010
90357@-12-4	United Subcontractors Inc Com			9,173.390												U	06/30/2009
974280-30-7	Winn-Dixie Stores Inc Com			2,702.000	25,345	9.380	25,345					5,971		5,971		L	09/03/2010
G3651@-10-7	Quinn Group Ltd Euro B Shares		F	165,031.000												U	12/02/2011
000000-00-0	George Wimpey Plc Warrants (GBP) AE9		D	182,640.000	82,201	0.450	82,201					15,508		15,508		U	06/01/2009
000000-00-0	George Wimpey Plc Warrants (GBP) AK5		D	83,710.000	37,676	0.450	37,676					7,108		7,108		U	06/01/2009
000000-00-0	Taylor Woodrow plc Warrants (GBP)		D	76,100.000	34,251	0.450	34,251					6,461		6,461		U	06/01/2009
Q2226X-10-3	Centro Properties Group Com (AUD) Staple		D	1,628,140.000	83,607	0.051	83,607					(182,965)		(182,965)		U	07/15/2009
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					5,293,887	XXX	5,293,887	5,533,157				(650,268)		(650,268)		XXX	XXX
63866#-10-7	Nationwide Life & Annuity Ins			66,000.000	302,454,584	4,582.645	302,454,584	542,340,260				(84,757,864)		(84,757,864)		K	12/15/2011
63866@-10-9	Nationwide Investment Serv			5,000.000	1,324,543	264.909	1,324,543	1,029,728				7,652		7,652		K	04/05/1996
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					303,779,127	XXX	303,779,127	543,369,988				(84,750,212)		(84,750,212)		XXX	XXX
000000-00-0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	13,261	0.884	13,261	15,000				(1,727)		(1,727)		L	12/26/2002
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	371	0.371	371	1,000				(60)		(60)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	416	0.416	416	1,000				(59)		(59)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	485	0.485	485	1,000				(100)		(100)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,007	1.007	1,007	1,000				(16)		(16)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,023	1.023	1,023	1,000				(22)		(22)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	926	0.926	926	1,000				26		26		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	962	0.962	962	1,000				43		43		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	928	0.928	928	1,000				39		39		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,040	1.040	1,040	1,000				38		38		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,021	1.021	1,021	1,000				33		33		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	999	0.999	999	1,000				32		32		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	994	0.994	994	1,000				33		33		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	979	0.979	979	1,000				23		23		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	978	0.978	978	1,000				21		21		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,032	1.032	1,032	1,000				14		14		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,015	1.015	1,015	1,000				8		8		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	961	0.961	961	1,000				(2)		(2)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	933	0.933	933	1,000				26		26		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	935	0.935	935	1,000				42		42		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	915	0.915	915	1,000				43		43		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	998	0.998	998	1,000				32		32		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	957	0.957	957	1,000				16		16		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	950	0.950	950	1,000				17		17		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	926	0.926	926	1,000				13		13		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	914	0.914	914	1,000				9		9		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	917	0.917	917	1,000				7		7		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	936	0.936	936	1,000				1		1		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	894	0.894	894	1,000				(8)		(8)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	972	0.972	972	1,000				87		87		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	910	0.910	910	1,000				25		25		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	947	0.947	947	1,000				44		44		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	891	0.891	891	1,000				35		35		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	981	0.981	981	1,000				29		29		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	915	0.915	915	1,000				8		8		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	907	0.907	907	1,000				9		9		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	862	0.862	862	1,000				2		2		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	858	0.858	858	1,000				(2)		(2)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	831	0.831	831	1,000				(7)		(7)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	856	0.856	856	1,000				(13)		(13)		L	12/28/2005

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	.843	0.843	.843	1,000				(20)		(20)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	.859	0.859	.859	1,000				(27)		(27)		L	12/28/2005
9299999. Subtotal - Mutual Funds					50,305	XXX	50,305	56,000				(1,308)		(1,308)		XXX	XXX
9799999 - Total Common Stocks					309,123,319	XXX	309,123,319	548,959,145				(85,401,788)		(85,401,788)		XXX	XXX
9899999 - Total Preferred and Common Stocks					309,123,319	XXX	309,123,319	548,959,145				(85,401,788)		(85,401,788)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....8 , the total $ value (included in Column 8) of all such issues $ 4,760,345

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
13063A-7D-0	California St GO Bld Amer Bd		07/28/2011	Citigroup		3,564,960	3,000,000	73,608
605580-5X-3	Mississippi St GO Bld Amer Bd		08/08/2011	Barclays Capital		7,358,890	7,000,000	101,986
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,923,850	10,000,000	175,594
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd		08/04/2011	Raymond James & Assoc Inc		10,933,650	9,750,000	123,874
3137A7-2J-8	FHLMC Ser 3803 Cl CP 4.000% 01/15/40		04/14/2011	Citigroup		31,633,570	33,135,000	66,270
3137A8-3L-0	FHLMC Ser 3820 Cl DB 4.000% 11/15/38		04/14/2011	Morgan Stanley & Co Inc		28,696,875	30,000,000	60,000
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		07/14/2011	Citigroup		12,699,513	12,576,207	13,974
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		08/10/2011	Citigroup		14,517,620	14,376,662	15,974
3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		10/25/2011	Wells Fargo		5,049,617	4,991,127	6,308
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		08/10/2011	Citigroup		11,410,245	11,299,457	12,555
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		08/03/2011	Morgan/JP/Securities - Bonds		39,165,904	36,603,649	31,345
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA		12/01/2011	Interest Capitalization		919,282	919,282	
31394B-DH-4	FNMA REMIC Ser 2004-78 Cl Z		12/01/2011	Interest Capitalization		870,350	870,350	
31394B-FS-8	FNMA REMIC Ser 2004-79 Cl ZD		12/01/2011	Interest Capitalization		1,045,243	1,045,243	
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z		12/01/2011	Interest Capitalization		3,953,062	3,953,062	
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC		12/01/2011	Interest Capitalization		654,250	654,250	
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ		12/01/2011	Interest Capitalization		4,252,360	4,252,360	
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z		12/01/2011	Interest Capitalization		1,863,905	1,863,905	
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ		12/01/2011	Interest Capitalization		920,401	920,401	
31396W-Q7-4	FNMA REMIC Ser 2007-74 Cl ZE		12/01/2011	Interest Capitalization		734,832	734,832	
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA		12/01/2011	Interest Capitalization		1,013,602	1,013,602	
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ		12/01/2011	Interest Capitalization		365,188	365,188	
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A		03/15/2011	CS First Boston Corporation		1,911,973	1,888,733	3,568
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		08/10/2011	Citigroup		7,454,756	7,382,375	8,203
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		07/14/2011	Citigroup		13,173,802	13,045,891	14,495
387883-PP-0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref		10/05/2011	Raymond James & Assoc Inc		3,855,022	3,400,000	55,061
45505M-BJ-4	Indiana Fin Auth IN Wstwtr Rev Second Li		08/18/2011	Morgan Stanley & Co Inc		9,816,300	10,000,000	
45505M-BK-1	Indiana Fin Auth IN Wstwtr Rev Second Li		08/18/2011	Morgan Stanley & Co Inc		10,507,000	10,000,000	
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S		07/27/2011	Citigroup		11,295,295	9,285,000	54,952
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S		08/08/2011	Barclays Capital		7,266,394	6,125,000	56,709
663903-DM-1	Northeast Ohio Regl Swr Dist Bld Amer Bd		08/08/2011	Various		21,542,080	20,000,000	288,482
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th		09/29/2011	Citigroup		17,351,315	17,180,000	
959623-AK-5	Western St College Rev Bld Amer Bd		08/04/2011	Citigroup		8,247,883	6,735,000	110,005
3199999. Subtotal - Bonds - U.S. Special Revenues						283,121,289	274,366,576	921,775
00206R-AG-7	AT&T Inc Nt 6.300% 01/15/38		04/08/2011	Credit Suisse First Boston		14,736,060	14,500,000	223,300
008190-AH-3	Affiliated Computer Svcs Nt		10/20/2011	Goldman Sachs & Company		4,318,360	4,000,000	83,200
01448T-AD-6	ALESCO Pfd Fdg Ltd Mezz Nt Ser 5A Cl C1		12/23/2011	Interest Capitalization		256,046	256,046	
01448Y-AE-3	ALESCO Pfd Fdg Ltd Mezz Nt Ser A7 Cl C P		12/23/2011	Interest Capitalization		94,187	94,187	
01449C-AK-6	ALESCO Pfd Fdg Ltd Mezz Nt Ser 8A Cl C1		09/23/2011	Interest Capitalization		170,703	170,703	
01449W-AC-0	ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A Cl B		09/23/2011	Interest Capitalization		48,009	48,009	
01741R-AC-6	Allegheny Technologies Inc Sr Nt		03/30/2011	Various		36,859,262	29,103,000	901,596
01741R-AE-2	Allegheny Technologies Inc Sr Nt		02/14/2011	Various		19,638,957	19,150,000	62,971
02209S-AL-7	Altria Group Inc Co Gtd Nt		05/02/2011	Goldman Sachs & Company		1,991,500	2,000,000	
02377V-AA-0	American Airlines Pt Trst PTC Ser A ABS		09/27/2011	Morgan Stanley & Co Inc		13,000,000	13,000,000	
02666Q-D7-5	American Honda Fin Corp Nt		07/15/2011	Various		38,455,475	31,596,000	252,041
02666Q-G6-4	American Honda Fin Corp Sr Nt		04/12/2011	Various		18,774,642	19,020,000	18,546
02666Q-G7-2	American Honda Fin Corp MT Nt		08/08/2011	Various		8,737,999	8,575,000	83,108
03073E-AJ-4	AmerisourceBergen Corp Sr Nt		11/08/2011	Morgan/JP/Securities - Bonds		11,982,960	12,000,000	
031162-BL-3	Amgen Inc Sr Nt 2.500% 11/15/16		11/07/2011	Merrill Lynch		12,986,610	13,000,000	
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		12,184,407	11,000,000	142,083
03523T-BG-2	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		14,870,932	15,000,000	268,750
039483-BC-5	Archer-Daniels-Midland Co Sr Nt		03/31/2011	Various		32,826,460	32,000,000	141,870
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt		11/14/2011	Citigroup		9,977,000	10,000,000	
04044T-AC-0	Aristotle Holding Inc Co Gtd Nt		11/14/2011	Credit Suisse First Boston		19,994,600	20,000,000	
04044T-AE-6	Aristotle Holding Inc Co Gtd Nt		11/14/2011	Credit Suisse First Boston		15,367,785	15,500,000	
05348E-AP-4	AvalonBay Communities Inc MT Nt		11/30/2011	Various		18,880,530	19,225,000	290,709
05531F-AG-8	BB&T Corp MT Nt Ser A 3.200% 03/15/16		08/16/2011	Credit Suisse First Boston		28,655,990	28,000,000	393,956
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt		01/06/2011	Morgan/JP/Securities - Bonds		5,841,605	5,500,000	53,159
05947U-4F-2	Banc of America Comm Mtg Inc Ser 2005-6		08/09/2011	Barclays Capital		2,775,000	3,000,000	4,920
05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		07/18/2011	Nomura Securities Int'l Inc		5,936,992	6,282,531	20,069
06050T-JZ-6	Bank of America NA Sub Bk Nt		12/08/2011	Various		31,111,250	37,000,000	353,000
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2		10/31/2011	Credit Suisse First Boston		300,000	300,000	
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2		07/29/2011	Tax Free Exchange		500,000	500,000	

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
075887-BA-6	Becton Dickinson & Co Sr Nt		11/03/2011	Goldman Sachs & Company		7,983,600	8,000,000	
000000-00-0	Boston Cap Int Term Inc Fd LLC Sr Nt		12/28/2011	Direct		742,058	742,058	
10112R-AR-5	Boston Properties LP Sr Nt		11/29/2011	Seaport Group		10,997,200	10,000,000	26,563
10112R-AS-3	Boston Properties LP Sr Nt		11/28/2011	Merrill Lynch		9,965,000	10,000,000	18,333
10112R-AT-1	Boston Properties LP Sr Nt		11/03/2011	Various		9,988,200	10,000,000	
109696-A@-3	Brinks Company Sr Nt Ser B		01/24/2011	Royal Bank of Scotland		30,000,000	30,000,000	
111320-AE-7	Broadcom Corp Sr Nt 2.700% 11/01/18		11/04/2011	Morgan/JP/Securities - Bonds		6,972,630	7,000,000	
124857-AB-9	CBS Corp Co Gtd Nt 8.200% 05/15/14		10/18/2011	Wachovia Capital Markets Inc		1,970,586	1,714,000	60,904
12543K-AD-6	Community Health Systems Inc Non-Extende		11/30/2011	Tax Free Exchange		831,023	831,023	121
12543K-AE-4	Community Health Systems Inc Extended Te		11/30/2011	Tax Free Exchange		879,502	879,502	467
12673P-AC-9	CA Inc Nt 5.375% 12/01/19		08/04/2011	NW Life Private Placement S/A		3,000,601	3,000,000	28,667
13342B-AD-7	Cameron International Corp Sr Nt		02/17/2011	Various		47,855,327	42,230,000	307,172
134429-AW-9	Campbell Soup Co Sr Nt		03/31/2011	UBS Warburg London		44,770,500	45,000,000	
16162W-KK-4	Chase Mtg Fin Corp Ser 2005-S1 Cl 1A5 RM		10/14/2011	Morgan Stanley & Co Inc		9,874,180	9,892,729	27,205
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		10/04/2011	Various		25,129,141	20,700,000	309,275
17275R-AF-9	Cisco Sys Inc Nt 5.500% 01/15/40		10/04/2011	Citigroup		3,565,110	3,000,000	37,583
172967-EV-9	Citigroup Inc Sr Nt 8.500% 05/22/19		02/16/2011	Citigroup		20,938,560	17,000,000	361,250
17311Q-BK-5	Citigroup Comm Mtg Tr Ser 2007-C6 Cl A4		08/23/2011	Various		10,731,292	9,862,000	38,928
17311Q-BM-1	Citigroup Comm Mtg Tr Ser 2007-C6 Cl AM		03/15/2011	Citigroup		6,981,406	7,000,000	19,457
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		09/30/2011	Tax Free Exchange		5,309,249	5,574,933	425
18683K-AC-5	Cliffs Natural Resources Sr Nt		08/12/2011	Various		10,215,550	10,000,000	236,111
18683K-AD-3	Cliffs Natural Resources Sr Nt		09/30/2011	Various		30,744,675	31,000,000	231,969
189054-AN-9	Clorox Co Sr Nt 5.950% 10/15/17		04/21/2011	Barclays Capital		6,702,060	6,000,000	11,900
20173Q-AE-1	Greenwich Cap Comm Funding Ser 2007-GG9		08/22/2011	Various		32,223,281	30,000,000	84,684
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		09/01/2011	Tax Free Exchange		590,415	590,415	858
22541H-CC-4	Credit Suisse New York Sub Nt		04/20/2011	Various		31,298,310	29,000,000	340,667
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		01/11/2011	Barclays Capital		3,954,620	3,989,529	
232820-AG-5	Cytec Inds Inc Sr Nt 6.000% 10/01/15		01/25/2011	Seaport Group		2,923,298	2,640,000	51,480
232820-AH-3	Cytec Inds Inc Sr Nt 8.950% 07/01/17		03/23/2011	Various		25,550,918	20,800,000	340,995
233050-AC-7	DBUBS Mtg Tr Ser 2011-LC1A Cl A3 CMBS		06/13/2011	Various		64,452,122	61,140,000	106,365
24422E-RK-7	Deere /John/ Cap Corp Sr Nt		11/29/2011	Various		14,990,600	15,000,000	
24422E-RL-5	Deere /John/ Cap Corp Sr Nt		11/29/2011	Morgan/JP/Securities - Bonds		34,960,450	35,000,000	
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt		08/04/2011	NW Life Private Placement S/A		4,993,173	5,000,000	101,111
25468P-CR-5	Disney Walt Co Sr Nt 4.125% 12/01/41		12/01/2011	Citigroup		6,833,890	7,000,000	3,208
25470D-AD-1	Discovery Communications Co Gtd Nt		05/20/2011	Various		55,570,760	52,000,000	1,392,061
257867-AT-8	Donnelley R R & Sons Co Nt		11/02/2011	Various		22,306,875	24,750,000	372,689
257867-AV-3	Donnelley R R & Sons Co Sr Nt		09/21/2011	Goldman Sachs & Company		4,950,000	5,000,000	48,972
257867-AX-9	Donnelley R R & Sons Co Sr Nt		10/25/2011	Various		9,845,000	10,500,000	280,937
260543-CC-5	Dow Chemical Co Sr Nt 4.250% 11/15/20		08/08/2011	Citigroup		9,588,159	9,344,000	94,868
26442C-AM-6	Duke Energy Corporation 1st Mtg Bd		12/05/2011	Barclays Capital		14,974,650	15,000,000	
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt		03/14/2011	Various		8,757,610	8,000,000	23,299
29379V-AT-0	Enterprise Products Operations Co Gtd Nt		01/04/2011	Morgan/JP/Securities - Bonds		11,918,040	12,000,000	
29379V-AU-7	Enterprise Products Operations Co Gtd Nt		12/02/2011	Credit Suisse First Boston		4,235,826	4,200,000	48,668
29379V-AV-5	Enterprise Products Operations Co Gtd Nt		08/10/2011	Various		19,977,400	20,000,000	
294398-AA-6	EQT Production Co Gtd Sr Nt		04/28/2011	Tax Free Exchange		955,336	948,000	11,852
30212P-AH-8	Expedia Inc Co Gtd Nt 5.950% 08/15/20		04/18/2011	Credit Suisse First Boston		18,731,530	19,000,000	207,258
30212P-AH-8	Expedia Inc Co Gtd Nt 5.950% 08/15/20		01/01/2011	Various		(454,514)		454,514
302508-AQ-9	FMR Corp Bd 7.570% 06/15/29		03/15/2011	Various		11,014,010	9,941,000	151,760
316773-CK-4	Fifth Third Bancorp Sr Nt		08/08/2011	Credit Suisse First Boston		13,913,545	13,592,000	20,891
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1		04/13/2011	Tax Free Exchange		6,316,804	6,317,685	12,452
33812@-AA-5	Fitch Group Inc Sr Nt 5.120% 08/09/21		08/09/2011	HSBC Securities		30,000,000	30,000,000	
341081-FF-9	Florida Pwr & Lt Co 1st Mtg Bd		12/08/2011	Citigroup		19,950,600	20,000,000	
35645M-AE-8	Freedom Trust Ser 2011-3 Cl A11 RMBS	E	08/19/2011	Amherst Securities		670,643	684,330	2,088
35645M-AM-0	Freedom Trust Ser 2011-3 Cl M89 RMBS		08/19/2011	Amherst Securities		1,613,553	5,692,606	
362332-AE-8	GS Mortgage Securities Corp Ser 2006-GG8		08/23/2011	Goldman Sachs & Company		1,098,962	1,030,000	3,977
362332-AG-3	GS Mortgage Securities Corp Ser 2006-GG8		04/14/2011	Morgan/JP/Securities - Bonds		15,251,846	14,750,000	41,234
36828Q-KT-2	GE Capital Commercial Mortgage Ser 2005-		05/31/2011	Morgan/JP/Securities - Bonds		6,621,875	6,500,000	1,743
369622-SM-8	General Elec Cap Corp Sub Nt		02/23/2011	Various		24,742,750	24,500,000	38,793
36962G-3A-0	General Elec Cap Corp MT Nt Ser A		03/30/2011	Citigroup		10,267,500	10,000,000	97,375
36962G-3P-7	General Elec Cap Corp Sr Nt		03/31/2011	Various		39,641,050	40,000,000	524,670
375558-AR-4	Gilead Sciences Inc Sr Nt		12/06/2011	Barclays Capital		14,981,250	15,000,000	
375558-AT-0	Gilead Sciences Inc Sr Nt		12/06/2011	Bank of America BISD Dealer		11,980,320	12,000,000	
375558-AU-7	Gilead Sciences Inc Sr Nt		12/06/2011	Bank of America BISD Dealer		13,967,800	14,000,000	
40426W-AU-5	HRPT Properties Tr Sr Nt		07/20/2011	Wachovia Capital Markets Inc		13,744,500	12,500,000	86,806

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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
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt		11/10/2011	Various		19,475,879	17,155,000	440,660
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt		04/11/2011	Various		18,902,120	19,000,000	70,826
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt		03/24/2011	Bank of America BISD Dealer		10,000,000	10,000,000	
446150-AG-9	Huntington Bancshares Sub Bk Nt		08/08/2011	Various		27,989,092	24,355,000	682,821
465685-AE-5	ITC Holdings Corp Sr Nt		07/18/2011	Various		17,050,794	15,285,000	276,659
46625Y-UC-5	JP Morgan Chase Comm Mtg Secs Ser 2005-L		06/06/2011	Royal Bank of Scotland		10,301,562	10,000,000	11,109
46636D-AC-0	JP Morgan Chase Comm Mtg Secs Ser 2011-C		12/07/2011	Various		11,633,056	11,430,000	3,533
46636D-AJ-5	JP Morgan Chase Comm Mtg Secs Ser 2011-C		11/28/2011	Various		6,899,680	6,800,000	14,078
478366-BA-4	Johnson Controls Inc Sr Nt		11/29/2011	Various		29,342,695	29,500,000	
48121C-VZ-6	JP Morgan Chase Sub Bk Nt		04/20/2011	Credit Suisse First Boston		9,960,840	9,000,000	166,500
48121C-YK-6	JP Morgan Chase Sub Bk Nt		01/31/2011	Morgan/JP/Securities - Bonds		9,970,740	9,000,000	183,000
48203R-AD-6	Juniper Networks Inc Sr Nt		03/16/2011	Barclays Capital		17,586,800	17,500,000	52,063
49326E-ED-1	KeyCorp MT Nt 5.100% 03/24/21		05/24/2011	Various		12,463,010	12,000,000	99,308
50075N-BA-1	Kraft Foods Inc Sr Nt 5.375% 02/10/20		08/04/2011	NW Life Private Placement S/A		4,093,332	4,087,000	106,177
502413-AY-3	L-3 Communications Corp Gtd Nt		10/20/2011	Pressprich R W		3,046,680	3,000,000	4,333
502413-BA-4	L-3 Communications Corp Co Gtd Nt		10/18/2011	Wachovia Capital Markets Inc		6,418,490	6,500,000	58,988
52108M-AJ-2	LB-UBS Comm Mtg Tr Ser 2005-C7 Cl AJ CMB		05/06/2011	Morgan Stanley & Co Inc		10,106,000	10,000,000	
539830-AT-6	Lockheed Martin Corp Sr Nt		11/21/2011	Various		26,462,043	24,875,000	29,366
539830-AY-5	Lockheed Martin Corp Sr Nt		09/06/2011	Citigroup		11,967,600	12,000,000	
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt		04/13/2011	Barclays Capital		5,207,280	4,800,000	153,083
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt		05/24/2011	Various		30,390,442	26,405,000	78,826
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt		08/02/2011	Royal Bank of Scotland		5,019,850	5,000,000	486
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt		02/01/2011	Tax Free Exchange		8,000,000	8,000,000	59,351
55907R-AA-6	Magellan Midstream Partn Sr Nt		11/22/2011	Morgan/JP/Securities - Bonds		10,467,000	10,000,000	138,125
563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1		05/31/2011	Morgan/JP/Securities - Bonds		2,064,625	2,075,000	
58155Q-AD-5	McKesson Corp Sr Nt 4.750% 03/01/21		02/23/2011	Morgan/JP/Securities - Bonds		4,486,185	4,500,000	
59022C-AB-9	Merrill Lynch & Co Sub Nt		03/10/2011	Royal Bank of Scotland		5,011,350	5,000,000	
59022C-AJ-2	Merrill Lynch & Co Sub Nt		03/14/2011	Credit Suisse First Boston		19,303,800	20,000,000	162,933
59022H-JN-3	Merrill Lynch Mortgage Tr Ser 2005-CIP1		06/07/2011	Credit Suisse First Boston		7,876,858	7,705,000	9,837
59023V-AA-8	Merrill Lynch & Co Sub Nt		03/14/2011	Credit Suisse First Boston		9,225,760	8,000,000	211,833
617458-AC-8	Morgan Stanley Cap I Ser 2011-C1 Cl A2 C		08/11/2011	Morgan Stanley & Co Inc		10,247,266	10,000,000	16,183
617458-AG-9	Morgan Stanley Cap I Ser 2011-C1 Cl A4 C		08/09/2011	Morgan Stanley & Co Inc		57,967,669	55,280,000	95,521
617459-AD-4	Morgan Stanley Cap I Ser 2011-C2 Cl A4 C		09/19/2011	Various		47,698,137	46,500,000	130,055
61747W-AF-6	Morgan Stanley Sr Nt 5.750% 01/25/21		03/17/2011	Various		38,297,140	38,000,000	198,215
61945C-AA-1	Mosaic Co Sr Nt 3.750% 11/15/21		10/17/2011	Merrill Lynch		6,936,160	7,000,000	
61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		10/17/2011	Merrill Lynch		4,925,300	5,000,000	
62886M-AB-6	NCO Group Inc Term Ln B Nt 15		12/19/2011	Tax Free Exchange		2,371,157	2,378,935	8,500
629568-AT-3	Nabors Industries Inc Co Gtd Nt		03/14/2011	Various		25,756,180	20,400,000	302,886
637417-AB-2	National Retail Properties Inc Nt		06/28/2011	Various		15,370,833	13,581,000	168,692
637417-AD-8	National Retail Properties Inc Sr Nt		06/28/2011	Wachovia Capital Markets Inc		25,630,020	26,000,000	
63946B-AE-0	NBC Universal Sr Nt 4.375% 04/01/21		08/25/2011	Tax Free Exchange		2,923,393	3,000,000	52,500
652482-CE-8	News America Inc Co Gtd Nt		08/26/2011	Tax Free Exchange		18,902,715	19,000,000	35,704
655042-AD-1	Noble Corp Sr Nt 7.500% 03/15/19		01/13/2011	Citigroup		2,419,180	2,000,000	51,667
655044-AE-5	Noble Energy Inc Sr Nt		02/15/2011	Merrill Lynch		23,840,640	24,000,000	
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		1,693,397	1,693,397	7,534
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		1,139,053	1,139,053	1,204
674599-CC-7	Occidental Petroleum Corp Sr Nt		08/15/2011	Citigroup		14,713,950	15,000,000	
69362B-AY-8	PSEG Power LLC Sr Nt 4.150% 09/15/21		11/02/2011	Wachovia Capital Markets Inc		16,461,820	16,000,000	61,558
713448-BV-9	Pepsico Inc Sr Nt 0.800% 08/25/14		08/22/2011	Various		6,975,090	7,000,000	
742741-AA-9	Procter & Gamble ESOP Deb Ser A		07/20/2011	Citigroup		22,691,856	17,225,120	107,485
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt		04/08/2011	Goldman Sachs & Company		4,799,400	5,000,000	58,299
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt		03/21/2011	Morgan Stanley & Co Inc		23,959,920	24,000,000	
75820Q-AC-6	Reed Elsevier Cap Inc MT Nt	E	04/04/2011	Barclays Capital		2,312,340	2,000,000	59,167
761713-AE-6	Reynolds American Inc Nt		09/30/2011	Citigroup		3,564,360	3,000,000	78,792
761713-AR-7	Reynolds American Inc Nt		07/18/2011	Wachovia Capital Markets Inc		4,751,250	4,072,000	4,954
779382-AN-0	Rowan Companies Inc Sr Nt		11/21/2011	Morgan Stanley & Co Inc		15,842,498	14,980,000	160,733
78390X-AA-9	SAIC Inc Co Gtd Nt 4.450% 12/01/20		11/10/2011	Tax Free Exchange		7,972,896	8,000,000	157,233
786514-BU-2	Safeway Inc Sr Nt 4.750% 12/01/21		12/01/2011	Various		29,949,433	30,000,000	732
80282K-AA-4	Santander Holdings USA Sr Nt		04/15/2011	Various		30,373,312	30,000,000	2,852
845743-BM-4	Southwestern Pub Svc Co Sr Nt		01/28/2011	Raymond James & Assoc Inc		2,514,720	2,000,000	29,653
84603M-XU-5	Sovereign Bank Sub Bk Nt		04/26/2011	Various		57,081,849	48,710,000	1,693,638
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt		11/17/2011	Citigroup		23,975,520	24,000,000	
86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		07/20/2011	Morgan Stanley & Co Inc		1,252,568	1,311,590	4,757
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		05/09/2011	Tax Free Exchange		4,599,273	4,599,273	2,515

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

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86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 7		02/08/2011	Tax Free Exchange		741,818	741,818	322
87075R-AC-1	Swift Transportation Term Ln (New) Nt 3		10/07/2011	Tax Free Exchange		6,035,570	6,089,562	8,028
87075R-AC-1	Swift Transportation Term Ln (New) Nt 2		10/07/2011	Tax Free Exchange		1,389,180	1,401,869	1,713
870836-AB-9	Swiss Bank Corp Sr Sub Nt	E	05/06/2011	UBS Warburg London		9,241,200	8,000,000	190,111
87083K-AM-4	UBS AG Stamford CT Sub Nt	E	04/05/2011	UBS Warburg London		9,056,240	8,000,000	185,194
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt		04/07/2011	Cantor Fitzgerald		2,181,280	2,000,000	36,389
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt		04/11/2011	Barclays Capital		4,042,400	4,000,000	26,000
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt		04/07/2011	Various		12,111,630	12,000,000	53,333
89233P-4B-9	Toyota Motor Credit Corp MT Nt		03/22/2011	Various		8,156,762	7,950,000	68,747
89233P-4C-7	Toyota Motor Credit Corp MT Nt		07/20/2011	RBC Dominion Securities		7,689,443	7,273,000	31,552
89233P-4S-2	Toyota Motor Credit Corp Sr Nt		08/03/2011	Credit Suisse First Boston		4,144,756	3,850,000	12,272
90261X-BY-7	UBS AG Stamford CT Sub Nt		04/06/2011	UBS Warburg London		37,829,750	35,000,000	491,215
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		12/30/2011	Interest Capitalization		4,736	4,736	
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		06/09/2011	CTL Capital		22,393,736	22,393,736	
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt		09/22/2011	Morgan/JP/Securities - Bonds		9,093,750	10,000,000	310,139
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt		08/19/2011	Morgan/JP/Securities - Bonds		7,080,000	8,000,000	13,500
92344X-AB-5	Verizon New York Inc Sr Nt Ser B		08/30/2011	Various		36,717,859	30,911,000	775,960
92553P-AH-5	Viacom Inc Sr Nt 2.500% 12/15/16		12/07/2011	Citigroup		9,936,600	10,000,000	
92553P-AJ-1	Viacom Inc Sr Nt 3.875% 12/15/21		12/07/2011	Royal Bank of Scotland		5,901,660	6,000,000	
92928Q-AB-4	WEA Finance LLC Co Gtd Nt		06/07/2011	Barclays Capital		22,925,750	23,000,000	86,976
931142-CU-5	Wal-Mart Stores Inc Sr Nt		04/11/2011	Various		14,395,500	15,000,000	145,000
931142-DD-2	Wal-Mart Stores Inc Sr Nt		04/21/2011	Various		51,323,838	51,000,000	34,602
94106L-AU-3	Waste Management Inc Co Gtd Nt		11/01/2011	Pressprich R W		12,357,898	9,800,000	106,405
947074-AJ-9	Weatherford Intl Ltd Co Gtd Nt		11/15/2011	Various		6,976,508	6,170,000	165,954
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr Ser 2006-4		11/30/2011	Citigroup		20,970,174	22,059,354	14,093
95235L-AF-7	West Corp Term Ln B-2 Nt 20		12/02/2011	Tax Free Exchange		41,789	41,789	3
96928*-EA-1	William Blair CTL PTC Ser 2011-G CTL		04/28/2011	Blair William & Company		3,859,322	3,859,322	
96950F-AD-6	Williams Partners LP Sr Nt		08/04/2011	NW Life Private Placement S/A		3,000,000	3,000,000	61,250
96950H-AD-2	Williams Partners LP Sr Nt		10/13/2011	Morgan/JP/Securities - Bonds		13,418,315	11,500,000	178,330
984121-CD-3	Xerox Corp Sr Nt 4.500% 05/15/21		09/29/2011	Goldman Sachs & Company		14,898,225	15,000,000	254,063
G91608-AA-6	UK Power Network Serv Hldg Ltd Nt		12/14/2011	Deutsche Bank Securities		27,000,000	27,000,000	
008916-AH-1	Agrium Inc Sr Nt 6.750% 01/15/19	A	09/29/2011	Pressprich R W		3,017,675	2,500,000	37,031
064149-D8-7	Bank of Nova Scotia Sr Nt	A	03/22/2011	Barclays Capital		9,983,400	10,000,000	
136385-AR-2	Canadian Natural Resources Sr Nt	A	11/14/2011	Morgan/JP/Securities - Bonds		33,891,090	34,000,000	1,438
136420-AF-3	Canadian Occidental Petroleum Sr Nt	I	05/04/2011	Various		15,970,540	14,000,000	10,689
13645R-AP-9	Canadian Pacific Railway Sr Nt	A	11/28/2011	Morgan/JP/Securities - Bonds		34,352,850	35,000,000	
14040*-AA-1	Capital Power US Funding Sr Nt Ser A	A	06/15/2011	Bank of America BISD Dealer		30,000,000	30,000,000	
448055-AC-7	Husky Energy Inc Sr Nt	A	06/23/2011	Deutsche Bank Securities		13,221,895	11,500,000	203,997
448055-AD-5	Husky Energy Inc Sr Nt	A	02/24/2011	Deutsche Bank Securities		10,912,900	10,000,000	313,556
448055-AD-5	Husky Energy Inc Sr Nt	A	08/04/2011	NW Life Private Placement S/A		3,321,326	3,000,000	79,333
496902-AF-4	Kinross Gold Corp Sr Nt	A	08/15/2011	Merrill Lynch		39,656,400	40,000,000	
496902-AG-2	Kinross Gold Corp Sr Nt	A	08/15/2011	Merrill Lynch		14,877,150	15,000,000	
564905-C#-2	Maple Leaf Foods Inc Sr Nt	A	01/04/2011	Morgan/JP/Securities - Bonds		30,000,000	30,000,000	
65334H-AA-0	Nexen Inc Sr Nt 7.875% 03/15/32	A	02/01/2011	Various		36,968,736	33,350,000	956,517
65334H-AE-2	Nexen Inc Sr Nt 5.875% 03/10/35	A	04/06/2011	Various		17,221,199	18,597,000	329,491
65334H-AG-7	Nexen Inc Sr Nt 6.400% 05/15/37	A	04/06/2011	Goldman Sachs & Company		10,072,800	10,000,000	259,556
65334H-AJ-1	Nexen Inc Sr Nt 7.500% 07/30/39	A	01/12/2011	Barclays Capital		5,451,550	5,000,000	175,000
65334H-AK-8	Nexen Inc Sr Nt 6.200% 07/30/19	A	10/20/2011	Various		13,870,813	12,500,000	181,436
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt	A	10/12/2011	Various		7,676,185	7,000,000	152,323
878742-AV-7	Teck Cominco Ltd Co Gtd Nt	A	08/03/2011	Credit Suisse First Boston		15,662,220	15,000,000	56,076
878742-AW-5	Teck Cominco Ltd Co Gtd Nt	A	08/11/2011	Various		29,867,450	30,000,000	71,181
98417E-AC-4	Xstrata Finance Canada Gtd Nt	A	04/06/2011	Credit Suisse First Boston		2,700,943	2,445,000	68,419
98417E-AK-6	Xstrata Finance Canada Sr Nt	A	11/03/2011	Morgan/JP/Securities - Bonds		6,991,180	7,000,000	
001749-AA-8	American Money Mgmt Corp Ser 2011-9A CLO	F	11/17/2011	UBS Warburg London		20,000,000	20,000,000	
03938L-AT-1	ArcelorMittal Sr Nt 3.750% 03/01/16	F	04/11/2011	Various		25,910,680	26,000,000	100,208
03938L-AU-8	ArcelorMittal Sr Nt 5.500% 03/01/21	F	12/02/2011	Citigroup		7,663,710	8,000,000	44,000
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt	F	10/06/2011	RBC Dominion Securities		30,755,100	31,000,000	
05565Q-BR-8	BP Capital Markets PLC Co Gtd Nt	F	08/09/2011	Various		47,327,015	44,250,000	731,980
29358Q-AA-7	Ensco Plc Sr Nt 4.700% 03/15/21	F	08/04/2011	NW Life Private Placement S/A		2,991,741	3,000,000	54,050
29358Q-AB-5	Ensco Plc Sr Nt 3.250% 03/15/16	F	11/30/2011	Various		17,317,500	17,000,000	107,611
404280-AJ-8	HSBC Holdings PLC Nt 6.800% 06/01/38	F	08/04/2011	NW Life Private Placement S/A		3,325,827	3,000,000	36,267
44328M-AK-0	HSBC Bank PLC Sr Nt 4.750% 01/19/21	F	01/12/2011	HSBC Securities		28,974,770	29,000,000	
449786-AA-0	Ing Bank NV Sub Bk Nt 5.125% 05/01/15	F	04/08/2011	Various		18,075,189	17,650,000	351,696
449786-AL-6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/08/2011	Goldman Sachs & Company		24,986,500	25,000,000	

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63250C-CB-5	National Australia Bank Sr Nt	F	04/06/2011	HSBC Securities		9,983,000	10,000,000	
65557C-AD-5	Nordea Bank AB Sr Nt 4.875% 01/14/21	F	02/02/2011	Various		47,555,305	47,500,000	70,078
65557F-AA-4	Nordea Bank AB Sub Bk Nt	F	05/09/2011	Goldman Sachs & Company		23,881,920	24,000,000	
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C	F	07/13/2011	HSBC Securities		5,000,000	5,000,000	
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D	F	07/13/2011	HSBC Securities		15,000,000	15,000,000	
74040P-AC-5	Preferred Term Sec Ltd V Mezz Nt PTP ABS	R	10/03/2011	Interest Capitalization		14,787	14,787	
74040X-AC-8	Preferred Term Sec Ltd IX Mezz Nt Cl B-1	R	01/03/2011	Interest Capitalization		39,834	39,834	
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	10/03/2011	Interest Capitalization		14,761	14,761	
74041A-AG-8	Preferred Term Sec XIII Nt Fx-to-Flt Ser	R	12/26/2011	Interest Capitalization		120,691	120,691	
74041E-AC-9	Preferred Term Sec Ltd XVI Mezz Nt PTP	R	12/23/2011	Interest Capitalization		66,914	66,914	
74042E-AC-8	Preferred Term Sec Ltd XXVIII Mezz Nt Cl	F	09/23/2011	Interest Capitalization		21,736	21,736	
74042E-AD-6	Preferred Term Sec Ltd XXVIII Mezz Nt Cl	F	09/23/2011	Interest Capitalization		120,648	120,648	
74042H-AC-1	Preferred Term Sec Ltd XIX Nt Cl B PTP A	R	09/22/2011	Interest Capitalization		44,686	44,686	
74042W-AC-8	Preferred Term Sec Ltd XVIII Nt Cl B PTP	F	09/23/2011	Interest Capitalization		123,799	123,799	
74042W-AD-6	Preferred Term Sec Ltd XVIII Nt Cl C PTP	F	12/23/2011	Interest Capitalization		129,059	129,059	
74138N-AA-7	Preferred Term Sec Ltd XiX Combo Nt PTP	R	12/23/2011	Interest Capitalization		101,957	101,957	
74138P-AA-2	Preferred Term Sec Ltd XVIII Combo Nt PT	R	12/23/2011	Interest Capitalization		103,889	103,889	
75903A-AD-9	Regional Diversified Fdg Sr Nt Ser 2005-	F	07/25/2011	Interest Capitalization		140,442	140,442	
789547-AD-8	Westpac Banking Corp Sub Bk Nt	F	06/22/2011	Royal Bank of Scotland		18,248,820	17,000,000	180,200
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt	F	03/22/2011	Morgan/JP/Securities - Bonds		24,744,000	25,000,000	
81180W-AB-7	Seagate Tech HDD Holding Co Gtd Nt	F	08/19/2011	Morgan Stanley & Co Inc		997,500	1,000,000	14,854
81180W-AC-5	Seagate Tech HDD Holding Co Gtd Nt	F	10/04/2011	Various		22,440,200	23,680,000	519,268
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt	F	10/04/2011	Various		15,124,800	16,320,000	465,193
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt	F	07/05/2011	Citigroup		19,998,200	20,000,000	
87969N-AC-9	Telstra Corp Ltd Nt 4.800% 10/12/21	F	04/07/2011	Various		37,715,760	38,000,000	
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	F	11/30/2011	Barclays Capital		14,991,900	15,000,000	
902118-BL-1	Tyco Intl Group SA Co Gtd Nt	F	08/08/2011	Goldman Sachs & Company		8,949,007	6,738,000	41,364
902133-AG-2	Tyco Electronics Group Co Gtd Nt	F	02/11/2011	Bonds Direct		18,167,040	16,000,000	427,500
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt	R	08/15/2011	Morgan/JP/Securities - Bonds		21,603,282	17,350,000	92,440
D8563#-AA-2	VTG AG Sr Nt Ser A (EUR)	D	05/06/2011	Deutsche Bank Securities		47,958,600	47,958,600	
D8563#-AB-0	VTG AG Sr Nt Ser B (EUR)	D	05/06/2011	Deutsche Bank Securities		12,168,600	12,168,600	
G03690-AK-2	Anglian Water Services Fin plc Sr Nt Ser	F	12/05/2011	Commonwealth Bk of Australia		40,000,000	40,000,000	
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B	F	03/17/2011	Morgan/JP/Securities - Bonds		11,000,000	11,000,000	
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A	F	03/30/2011	Royal Bank of Scotland		10,000,000	10,000,000	
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B	F	03/30/2011	Royal Bank of Scotland		10,000,000	10,000,000	
G36510-AA-5	Quinn Group Ltd Ser A Sr Nt	F	12/02/2011	Taxable Exchange		4,071,706	24,857,081	
G36520-AA-4	Quinn Mfg Group Ltd Sr Nt	F	12/02/2011	Taxable Exchange		11,468,293	14,179,645	
G4622#-AE-9	Howard de Walden Sr Nt Ser B	R	09/16/2011	Royal Bank of Scotland		30,000,000	30,000,000	
G9284#-AY-3	Vitol Finance Ltd Sr Nt	F	07/28/2011	Morgan/JP/Securities - Bonds		25,000,000	25,000,000	
N3386#-AF-6	Fugro NV Sr Nt Ser B 4.780% 08/17/21	F	08/17/2011	Barclays Capital		33,000,000	33,000,000	
N9146#-AB-3	Van Oord Fin BV Gtd Sr Nt Ser F	F	04/20/2011	Royal Bank of Scotland		10,000,000	10,000,000	
Q3958Q-AA-4	Goodman Australia Indust Fund Sr Nt Ser	F	12/14/2011	National Australia Fdg Del		23,000,000	23,000,000	
Q7134#-AD-4	Onesteel Ltd Sr Nt Ser B	F	06/28/2011	Bank of America BISD Dealer		40,000,000	40,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,869,002,545	3,772,131,969	25,844,710
63873Q-AD-2	Nationwide Advantage Mtg Nt		10/28/2011	Tax Free Exchange		21,428,571	21,428,571	537,107
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						21,428,571	21,428,571	537,107
8399997. Total - Bonds - Part 3						4,184,476,255	4,077,927,116	27,479,186
8399998. Total - Bonds - Part 5						410,083,143	398,115,945	4,335,156
8399999. Total - Bonds						4,594,559,398	4,476,043,061	31,814,342
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
247361-70-2	Delta Airlines Inc Com		01/01/2011	Direct	(2,867.000)			
25247X-10-7	Dial Global Inc Com		12/12/2011	Tax Free Exchange	159,309.000	372,508		
55303C-2#-7	MGM Com		01/01/2011	Taxable Exchange	210,354.000	5,160,649		
G3651Q-10-7	Quinn Group Ltd Euro B Shares	F	12/02/2011	Taxable Exchange	165,031.000			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,533,157	XXX	
63866#-10-7	Nationwide Life & Annuity Ins		12/15/2011	Capital Contribution	0.000	100,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						100,000,000	XXX	
9799997. Total - Common Stocks - Part 3						105,533,157	XXX	
9799998. Total - Common Stocks - Part 5						55,291	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
9799999. Total - Common Stocks						105,588,448	XXX	
9899999. Total - Preferred and Common Stocks						105,588,448	XXX	
9999999 - Totals						4,700,147,846	XXX	31,814,342

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133XH-RK-0	Federal Home Loan Bank Bd		12/09/2011	Maturity		400,000	400,000	394,492	398,851		1,149		1,149		400,000				19,000	12/09/2011
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		12/01/2011	Paydown		293,738	293,738	275,747	282,359		11,379		11,379		293,738				5,853	08/15/2018
362027-GS-7	GNMA Pool #2009 8.150% 04/15/12		12/01/2011	Paydown		27,829	27,829	24,211	27,384		445		445		27,829				1,244	04/15/2012
362092-GC-6	GNMA GNSF Pool #59595 11.500% 02/15/13		12/01/2011	Paydown		315	315	302	310		5		5		315				22	02/15/2013
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		12/01/2011	Paydown		41,986	41,986	41,300	41,635		351		351		41,986				1,352	04/15/2014
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		12/01/2011	Paydown		65,723	65,723	64,650	65,187		536		536		65,723				2,036	04/15/2014
36211E-SP-4	GNMA PTC #510926 6.000% 05/15/14		12/01/2011	Paydown		40,546	40,546	39,884	40,199		347		347		40,546				1,051	05/15/2014
36215W-2S-2	GNMA GNSF Pool #147585		12/01/2011	Paydown		3,326	3,326	3,237	3,275		51		51		3,326				175	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993		12/01/2011	Paydown		100	100	104	103		(3)		(3)		100				5	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983		12/01/2011	Paydown		894	894	928	919		(25)		(25)		894				43	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444		12/01/2011	Paydown		281	281	291	289		(8)		(8)		281				15	12/15/2020
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		12/01/2011	Paydown		381,426	381,426	358,957	373,301		8,124		8,124		381,426				10,703	04/15/2013
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		12/01/2011	Paydown		100,328	100,328	98,729	99,449		879		879		100,328				3,586	06/15/2014
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		12/01/2011	Paydown		342,536	342,536	335,043	338,543		3,993		3,993		342,536				11,498	08/15/2014
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		12/01/2011	Paydown		100,469	100,469	99,543	99,855		614		614		100,469				3,665	01/15/2015
455780-A#-3	Indonesia (Republic of) AID Nt		08/01/2011	Redemption 100.0000		100,614	100,614	98,099	99,582		1,032		1,032		100,614				6,857	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt		12/01/2011	Redemption 100.0000		200,000	200,000	218,000	211,913		(11,913)		(11,913)		200,000				13,350	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt		10/15/2011	Redemption 100.0000		235,294	235,294	257,059	247,679		(12,385)		(12,385)		235,294				17,647	10/15/2018
649085-AA-5	New Valley Generation II Ser 2001		05/01/2011	Redemption 100.0000		225,073	225,073	235,683	231,013		(5,941)		(5,941)		225,073				6,271	05/01/2020
649080-AA-9	New Valley Generation V Tenn PTC		01/15/2011	Various		285,988	285,988	286,771	286,531		(542)		(542)		285,988				7,048	01/15/2021
912827-7B-2	U S Treasury Nt 5.000% 08/15/11		08/15/2011	Various		650,000	650,000	694,484	654,027		(4,027)		(4,027)		650,000				32,500	08/15/2011
912833-JW-1	U S Treasury Strips 0.000% 05/15/11		05/15/2011	Maturity		5,000,000	5,000,000	4,541,977	4,949,164		50,836		50,836		5,000,000					05/15/2011
0599999. Subtotal - Bonds - U.S. Governments						8,496,466	8,496,466	8,069,491	8,451,568		44,897		44,897		8,496,466				143,921	XXX
458182-BM-3	Inter-American Development Bk Bd		03/15/2011	Maturity		4,000,000	4,000,000	3,925,000	3,998,574		1,426		1,426		4,000,000				170,000	03/15/2011
44881H-BD-5	Hydro-Quebec MT Nt Ser B	A	12/15/2011	Maturity		3,400,000	3,400,000	4,118,284	3,516,626		(116,626)		(116,626)		3,400,000				321,574	12/15/2011
1099999. Subtotal - Bonds - All Other Governments						7,400,000	7,400,000	8,043,284	7,515,200		(115,200)		(115,200)		7,400,000				491,574	XXX
452151-LF-8	Illinois St GO Txbl Pension		04/08/2011	Various		7,813,780	10,000,000	10,331,700	10,286,762		(1,073)		(1,073)		10,285,690		(2,471,910)	(2,471,910)	119,850	06/01/2033
745145-T2-8	Puerto Rico Comwlth GO Ref Pub Impt Ser		07/01/2011	Maturity		500,000	500,000	588,290	506,157		(6,157)		(6,157)		500,000				27,500	07/01/2011
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,313,780	10,500,000	10,919,990	10,792,919		(7,230)		(7,230)		10,785,690		(2,471,910)	(2,471,910)	147,350	XXX
167484-5B-6	Chicago IL GO Ser B 4.320% 01/01/11		01/01/2011	Maturity		2,210,000	2,210,000	2,210,000	2,210,000						2,210,000				47,736	01/01/2011
213185-BQ-3	Cook Cnty IL Recon Econ Dev GO Bld Amer		04/06/2011	Loop Capital Markets		8,699,940	9,000,000	9,543,060	9,528,806		(3,157)		(3,157)		9,525,648		(825,708)	(825,708)	232,140	11/15/2033
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt		09/02/2011	Call 103.6495		60,935	58,790	58,790	58,790		2,146		2,146		60,935				3,502	09/02/2015
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,970,875	11,268,790	11,811,850	11,797,596		(1,011)		(1,011)		11,796,583		(825,708)	(825,708)	283,378	XXX
14760N-AT-7	Casino Reinvst Dev Auth NJ Rev Txbl Ser		06/01/2011	Various		395,000	395,000	395,000	395,000						395,000				10,151	06/01/2015
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig		11/15/2011	Redemption 100.0000		315,000	315,000	315,000	315,000						315,000				13,918	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru		11/15/2011	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				2,031	11/15/2023
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good		11/15/2011	Call 100.0000		475,000	475,000	475,000	475,000						475,000				20,556	05/15/2014
212257-BN-8	Contra Costa Cnty CA Rev Pension Oblig T		06/01/2011	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				67,050	06/01/2011
232263-CN-1	Cuyahoga Cnty OH Econ Dev Rev Taxable Ga		06/01/2011	Maturity		700,000	700,000	699,090	699,948		52		52		700,000				14,875	06/01/2011
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		12/01/2011	Paydown		559,980	559,980	513,169	530,877		29,102		29,102		559,980				7,238	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		12/01/2011	Paydown		92,236	92,236	86,903	88,747		3,489		3,489		92,236				1,759	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		12/01/2011	Paydown		391,256	391,256	367,903	376,560		14,696		14,696		391,256				8,121	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		12/01/2011	Paydown		127,021	127,021	119,440	122,087		4,934		4,934		127,021				2,177	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		12/01/2011	Paydown		785,867	785,867	738,961	755,818		30,049		30,049		785,867				15,722	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		12/01/2011	Paydown		459,902	459,902	432,452	441,859		18,044		18,044		459,902				7,430	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		12/01/2011	Paydown		605,038	605,038	567,223	581,653		23,385		23,385		605,038				9,911	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004		12/01/2011	Paydown		479,102	479,102	455,533	464,212		14,890		14,890		479,102				19,567	05/15/2021
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		11/15/2011	Paydown		1,409	1,409	1,446	1,414		(6)		(6)		1,409				62	12/16/2019
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		11/15/2011	Paydown		54,436	54,436	55,229	54,674		(238)		(238)		54,436				1,731	07/16/2016
312904-F7-5	FHLMC REMIC Ser 1022-J		12/01/2011	Paydown		67,494	67,494	66,640	66,794		700		700		67,494				1,749	03/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
312904-N2-7	FHLMC REMIC Ser 1030 F		12/01/2011	Paydown		15,208	15,208	16,082	15,954		(746)		(746)		15,208				865	10/01/2020
312905-RA-2	FHLMC REMIC Ser 1070-H		12/01/2011	Paydown		91,267	91,267	93,719	92,291		(1,024)		(1,024)		91,267				3,106	08/01/2016
312905-YJ-5	FHLMC REMIC Ser 1077-E		12/01/2011	Paydown		21,355	21,355	21,639	21,405		(49)		(49)		21,355				1,097	04/01/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA		12/01/2011	Paydown		30,857	30,857	29,695	30,366		491		491		30,857				1,344	12/01/2019
312906-LL-2	FHLMC REMIC Ser 1110-Z		12/01/2011	Paydown		120,779	120,779	125,580	123,157		(2,377)		(2,377)		120,779				5,523	07/01/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD		12/01/2011	Paydown		78,498	78,498	80,518	79,761		(1,263)		(1,263)		78,498				2,609	12/01/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z		12/01/2011	Paydown		77,778	77,778	80,006	79,161		(1,383)		(1,383)		77,778				2,764	05/01/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479		12/01/2011	Paydown		582,625	582,625	548,396	560,837		21,787		21,787		582,625				11,028	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV		12/01/2011	Paydown		695,007	695,007	701,740	696,757		(1,750)		(1,750)		695,007				21,721	01/01/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK		12/01/2011	Paydown		450,326	450,326	449,200	449,224		1,102		1,102		450,326				13,567	08/01/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E		12/01/2011	Paydown		16,289	16,289	16,627	16,498		(209)		(209)		16,289				1,034	05/01/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ		12/01/2011	Paydown		1,150,156	1,150,156	1,208,339	1,179,324		(29,168)		(29,168)		1,150,156				33,079	12/01/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z		12/01/2011	Paydown		700,095	700,095	721,755	713,129		(13,034)		(13,034)		700,095				23,425	03/01/2025
3133TC-6P-8	FHLMC Structured Ser 2008 M		12/01/2011	Paydown		62,416	62,416	64,776	63,894		(1,478)		(1,478)		62,416				2,426	08/01/2026
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6		12/01/2011	Paydown		34,760	34,760	33,446	34,547		213		213		34,760				1,336	02/01/2012
3133TD-6W-1	FHLMC Struc Ser T-10 A5 PT		12/01/2011	Paydown		2,179	2,179	2,179	2,179						2,179				72	02/01/2013
3133TE-LG-7	FHLMC REMIC Ser 2064 M		12/01/2011	Paydown		48,904	48,904	50,157	49,747		(843)		(843)		48,904				1,119	05/01/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE		12/01/2011	Paydown		409,987	409,987	382,569	403,595		6,392		6,392		409,987				12,795	01/01/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A		12/01/2011	Paydown		66,139	66,139	62,016	63,805		2,334		2,334		66,139				1,707	07/01/2018
313401-LE-9	Federal Home Loan Mtg Corp Ser 17-0060		07/01/2011	Paydown		58	58	62	59						58				3	04/15/2012
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		12/01/2011	Paydown		1,217	1,217	1,224	1,215		2		2		1,217				70	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		12/01/2011	Paydown		406	406	408	405						406				22	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		12/01/2011	Paydown		1,058	1,058	1,039	1,041		16		16		1,058				55	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		11/15/2011	Paydown		10,622	10,622	11,207	10,908		(286)		(286)		10,622				495	04/15/2018
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		11/15/2011	Paydown		27,004	27,004	26,887	26,847		157		157		27,004				1,376	02/13/2018
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		12/15/2011	Paydown		3,789	3,789	3,789	3,789						3,789				188	03/16/2019
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		12/15/2011	Paydown		76,822	76,822	77,627	76,815		7		7		76,822				3,123	02/14/2016
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		11/15/2011	Paydown		20,025	20,025	20,029	20,011		15		15		20,025				754	11/15/2018
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		11/15/2011	Paydown		34,227	34,227	32,558	33,531		696		696		34,227				1,308	09/15/2019
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951		12/01/2011	Paydown		4,792	4,792	4,816	4,766		25		25		4,792				265	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B		12/01/2011	Paydown		19,166	19,166	18,714	18,932		234		234		19,166				809	07/01/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G		12/01/2011	Paydown		30,791	30,791	30,240	30,472		319		319		30,791				1,622	07/01/2020
31358H-GT-6	FNMA REMIC Ser 1991-73A		12/01/2011	Paydown		20,888	20,888	20,066	20,550		338		338		20,888				870	06/01/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J		12/01/2011	Paydown		31,985	31,985	32,969	32,339		(354)		(354)		31,985				1,437	08/01/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE		12/01/2011	Paydown		16,309	16,309	16,783	16,568		(259)		(259)		16,309				449	09/01/2021
31358M-Q4-9	FNMA REMIC G1992-42 Z 7.000% 07/25/22		12/01/2011	Paydown		81,435	81,435	80,875	80,899		535		535		81,435				2,924	06/01/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ		12/01/2011	Paydown		447,912	447,912	460,830	454,361		(6,450)		(6,450)		447,912				15,213	07/01/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G		12/01/2011	Paydown		409,393	409,393	372,998	396,127		13,266		13,266		409,393				12,351	07/01/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA		12/01/2011	Paydown		92,147	92,147	90,938	91,477		671		671		92,147				3,285	07/01/2023
31359E-AT-8	FNMA REMIC Ser 1993-167GA		12/01/2011	Paydown		533,417	533,417	547,431	532,041		1,376		1,376		533,417				19,630	04/01/2012
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA		12/01/2011	Paydown		69,478	69,478	63,313	66,295		3,183		3,183		69,478				4,105	11/01/2021
31359E-YL-9	FNMA REMIC Ser 1993-199PF		12/01/2011	Paydown		370,472	370,472	376,793	370,603		(131)		(131)		370,472				12,473	10/01/2015
31359F-DE-5	FNMA REMIC Ser 1993-202M		12/01/2011	Paydown		1,471,776	1,471,776	1,511,438	1,473,741		(1,965)		(1,965)		1,471,776				49,162	10/01/2014
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB		12/01/2011	Paydown		143,445	143,445	145,754	145,201		(1,756)		(1,756)		143,445				4,875	12/01/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L		12/01/2011	Paydown		363,838	363,838	369,452	364,942		(1,104)		(1,104)		363,838				13,090	03/01/2024
31359K-ZR-1	FNMA Ser 1996-45 CI K 7.000% 09/25/21		12/01/2011	Paydown		115,886	115,886	118,203	117,727		(1,842)		(1,842)		115,886				3,840	09/01/2021
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z		12/01/2011	Paydown		5,458	5,458	5,862	5,847		(388)		(388)		5,458				213	01/01/2032
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z		12/01/2011	Paydown		162,904	162,904	165,763	164,511		(1,607)		(1,607)		162,904				5,783	08/01/2027
31359T-6P-8	FNMA Ser 1998-37 CI VZ		12/01/2011	Paydown		779,777	779,777	802,919	791,067		(11,290)		(11,290)		779,777				23,413	07/01/2022
31359U-TL-9	FNMA REMIC Ser 1998-54C		12/01/2011	Paydown		160,681	160,681	161,283	160,834		(153)		(153)		160,681				3,688	04/01/2028
31359V-BH-5	FNMA Ser 1998-73 CI MZ		12/01/2011	Paydown		575,709	575,709	590,573	584,799		(9,090)		(9,090)		575,709				7,073	04/01/2038
31359X-FH-7	FNMA REMIC Ser 1999-62 A6		10/01/2011	Paydown		618,826	618,826	629,686	627,034		(8,208)		(8,208)		618,826				22,586	04/04/2031
313602-3E-2	FNMA REMIC Ser 1989-67D		12/01/2011	Paydown		21,662	21,662	21,591	21,549		113		113		21,662				922	09/01/2019
313602-DV-3	FNMA REMIC Ser 1988-15A		12/01/2011	Paydown		23,778	23,778	24,069	23,875		(97)		(97)		23,778				1,078	05/01/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B		12/01/2011	Paydown		23,357	23,357	24,711	23,941		(584)		(584)		23,357				1,127	01/01/2017
313602-QA-5	FNMA REMIC Ser 1989-19A		12/01/2011	Paydown		15,338	15,338	15,713	15,268		70		70		15,338				773	03/01/2012
313602-W4-2	FNMA REMIC Ser 1989-62G		12/01/2011	Paydown		24,732	24,732	24,776	24,741		(8)		(8)		24,732				1,204	10/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
313603-2H-4	FNMA REMIC Ser 1990-35E		12/01/2011	Paydown		659	659	697	668		(9)		(9)		659				33	04/01/2020
313603-GW-6	FNMA REMIC Ser 1989-86E		12/01/2011	Paydown		9,818	9,818	9,727	9,756		62		62		9,818				514	01/01/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E		12/01/2011	Paydown		10,515	10,515	11,089	10,784		(269)		(269)		10,515				440	11/01/2019
313603-YL-0	FNMA REMIC Ser 1990-16E		12/01/2011	Paydown		21,303	21,303	21,602	21,311		(8)		(8)		21,303				933	03/01/2020
31360A-KJ-4	FNMA PTC Pool # 297 13.750% 11/25/11		07/01/2011	Paydown		76	76	77	75						76				3	11/25/2011
31362X-A2-0	FNMA DUS Pool # 73825 7.220% 01/25/22		09/01/2011	Paydown		9,418,497	9,418,497	10,790,066	10,375,562		(957,065)		(957,065)		9,418,497				3,390,941	01/25/2022
31366W-FE-7	FNMA Pool #160465 6.160% 08/25/13		12/01/2011	Paydown		1,731,357	1,731,357	1,892,049	1,790,619		(59,262)		(59,262)		1,731,357				79,201	08/25/2013
31371K-U9-0	FNMA Pool #254508 5.000% 11/25/12		12/01/2011	Paydown		710,801	710,801	733,235	716,476		(5,675)		(5,675)		710,801				17,495	11/25/2012
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2011	Paydown		57,663	57,663	61,888	60,068		(2,405)		(2,405)		57,663				1,902	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		12/01/2011	Paydown		110,513	110,513	122,255	118,948		(8,435)		(8,435)		110,513				3,990	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		12/01/2011	Paydown		115,037	115,037	127,817	122,625		(7,587)		(7,587)		115,037				4,340	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		12/01/2011	Paydown		190,014	190,014	208,749	205,049		(15,035)		(15,035)		190,014				7,385	01/25/2027
31377R-U7-3	FNMA DUS Pool #385006 6.390% 04/25/12		08/01/2011	Paydown		1,671,036	1,671,036	1,836,312	1,700,532		(29,496)		(29,496)		1,671,036				87,848	04/25/2012
31377S-B3-1	FNMA DUS Pool #385358 5.900% 08/25/12		10/01/2011	Paydown		4,386,704	4,386,704	4,765,057	4,467,656		(80,952)		(80,952)		4,386,704				289,306	08/25/2012
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		12/01/2011	Paydown		121,796	121,796	126,097	123,998		(2,202)		(2,202)		121,796				3,789	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		12/01/2011	Paydown		99,112	99,112	94,977	96,502		2,610		2,610		99,112				2,729	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		12/01/2011	Paydown		64,395	64,395	64,767	64,681		(286)		(286)		64,395				1,919	03/25/2035
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		12/01/2011	Paydown		412,034	412,034	424,073	419,953		(7,919)		(7,919)		412,034				12,274	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		12/01/2011	Paydown		121,850	121,850	125,201	124,040		(2,189)		(2,189)		121,850				3,605	09/25/2023
31381M-PR-0	FNMA DUS Pool #464932 4.340% 04/25/20		12/01/2011	Paydown		152,092	152,092	164,165	163,998		(11,906)		(11,906)		152,092				3,635	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197 4.270% 05/25/20		12/01/2011	Paydown		102,346	102,346	109,798	109,696		(7,350)		(7,350)		102,346				2,407	05/25/2020
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		12/01/2011	Paydown		118,100	118,100	124,660	124,578		(6,478)		(6,478)		118,100				2,621	10/25/2020
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		12/01/2011	Paydown		100,939	100,939	104,156	104,118		(3,180)		(3,180)		100,939				2,046	09/25/2020
31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		12/01/2011	Paydown		128,784	128,784	124,649	124,804		3,981		3,981		128,784				4,635	02/25/2030
31392C-PT-5	FNMA Ser 2002-21 CI PE		12/01/2011	Paydown		239,734	239,734	246,701	245,191		(5,457)		(5,457)		239,734				7,784	02/01/2032
31392E-4S-6	FNMA Ser 2002-72 CI DA		12/01/2011	Paydown		597,795	597,795	614,982	602,257		(4,462)		(4,462)		597,795				16,516	10/01/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB		12/01/2011	Paydown		1,554,059	1,554,059	1,530,506	1,542,161		11,898		11,898		1,554,059				64,105	08/01/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC		12/01/2011	Paydown		176,058	176,058	177,461	176,367		(309)		(309)		176,058				4,591	12/01/2016
31392E-FH-8	FNMA REMIC Ser 2002-55 CI VB		05/01/2011	Paydown		2,888,607	2,888,607	2,961,725	2,882,973		5,634		5,634		2,888,607				40,285	07/01/2011
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD		12/01/2011	Paydown		430,298	430,298	447,026	433,696		(3,398)		(3,398)		430,298				13,015	05/01/2012
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B		12/01/2011	Paydown		77,662	77,662	80,744	79,421		(1,760)		(1,760)		77,662				2,083	06/01/2017
31392F-JK-4	FNMA REMIC Ser 2002-73 CI PE		12/01/2011	Paydown		1,973,099	1,973,099	1,989,439	1,970,416		2,683		2,683		1,973,099				51,958	04/01/2013
31392G-DK-8	FNMA Ser 2002-90 CI PD		12/01/2011	Paydown		376,333	376,333	384,801	381,937		(5,604)		(5,604)		376,333				7,734	01/01/2016
31392H-LS-0	FNMA REMIC Ser 2003-10 CI HY		05/01/2011	Paydown		399,389	399,389	402,384	398,195		1,194		1,194		399,389				4,080	05/01/2011
31392H-LU-5	FNMA REMIC Ser 2003-10 CI HT		05/01/2011	Paydown		538,647	538,647	554,217	538,117		530		530		538,647				5,503	05/01/2011
31392H-QG-1	FNMA REMIC Ser 2003-11 CI DB		12/01/2011	Paydown		1,257,869	1,257,869	1,285,581	1,259,550		(1,681)		(1,681)		1,257,869				32,090	03/01/2012
31392H-WZ-2	FNMA REMIC Ser 2003-3 CI HA		02/01/2011	Paydown		197,584	197,584	202,732	197,157		427		427		197,584				910	02/01/2011
31392J-2U-2	FNMA REMIC Ser 2003-21 CI MA		12/01/2011	Paydown		1,425,314	1,425,314	1,429,323	1,422,664		2,650		2,650		1,425,314				28,032	12/01/2011
31392J-NH-8	FNMA REMIC Ser 2003-15 CI WC		06/01/2011	Paydown		899,546	899,546	901,794	897,635		1,911		1,911		899,546				9,661	07/01/2011
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5		12/01/2011	Paydown		380,976	380,976	387,405	385,626		(4,650)		(4,650)		380,976				12,214	06/01/2032
31392T-WT-0	FHLMC REMIC Ser 2478 JF		12/01/2011	Paydown		186,161	186,161	193,899	188,981		(2,819)		(2,819)		186,161				5,720	12/01/2021
31392U-KL-7	FHLMC REMIC Ser 2504 N		12/01/2011	Paydown		1,416,455	1,416,455	1,447,219	1,425,900		(9,445)		(9,445)		1,416,455				38,956	09/01/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH		12/01/2011	Paydown		665,252	665,252	686,353	670,640		(5,388)		(5,388)		665,252				18,145	09/01/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM		12/01/2011	Paydown		126,387	126,387	129,922	127,451		(1,064)		(1,064)		126,387				3,456	06/01/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK		12/01/2011	Paydown		563,647	563,647	581,261	568,862		(5,215)		(5,215)		563,647				16,085	03/01/2017
31392W-4L-1	FHLMC REMIC Ser 2508 CI UL		08/01/2011	Paydown		318,541	318,541	326,533	318,865		(324)		(324)		318,541				4,912	09/01/2011
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH		12/01/2011	Paydown		1,273,540	1,273,540	1,286,276	1,276,365		(2,825)		(2,825)		1,273,540				60,737	09/01/2022
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV		12/01/2011	Paydown		1,190,006	1,190,006	1,213,435	1,192,238		(2,232)		(2,232)		1,190,006				51,898	07/01/2013
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB		12/01/2011	Paydown		363,615	363,615	370,547	365,748		(2,132)		(2,132)		363,615				9,432	09/01/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH		12/01/2011	Paydown		767,158	767,158	788,854	773,066		(5,908)		(5,908)		767,158				20,500	08/01/2017
31393B-PG-4	FNMA REMIC Ser 2003-32 CI KB		12/01/2011	Paydown		749,608	749,608	768,348	749,642		(34)		(34)		749,608				19,501	02/01/2012
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD		12/01/2011	Paydown		5,855,479	5,855,479	5,546,237	5,707,943		147,536		147,536		5,855,479				152,920	02/01/2016
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD		12/01/2011	Paydown		444,441	444,441	439,788	441,579		2,862		2,862		444,441				11,592	01/01/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY		12/01/2011	Paydown		44,857	44,857	45,916	45,229		(372)		(372)		44,857				2,243	02/01/2023
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC		12/01/2011	Paydown		763,089	763,089	760,466	760,517		2,572		2,572		763,089				36,209	12/01/2015
31393D-J6-9	FNMA REMIC Ser 2003-59 CI VJ		12/01/2011	Paydown		189,215	189,215	191,284	189,598		(383)		(383)		189,215				6,935	03/01/2013
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4		12/01/2011	Paydown		523,041	523,041	523,021	522,339		703		703		523,041				13,046	04/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY		12/01/2011	Paydown		24,682	24,682	23,155	24,109		573		573		24,682				1,187	08/01/2016
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8		12/01/2011	Paydown		5,631,789	5,631,789	5,457,051	5,505,416		126,373		126,373		5,631,789				161,047	06/01/2033
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV		12/01/2011	Paydown		365,191	365,191	341,111	357,115		8,076		8,076		365,191				11,059	12/01/2016
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM		12/01/2011	Paydown		1,131,947	1,131,947	1,151,852	1,138,944		(6,996)		(6,996)		1,131,947				29,651	03/01/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP		12/01/2011	Paydown		481,762	481,762	488,236	483,444		(1,682)		(1,682)		481,762				12,651	11/01/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH		12/01/2011	Paydown		50,657	50,657	52,066	51,648		(991)		(991)		50,657				2,786	02/01/2032
31393G-CY-8	FHLMC REMIC Ser 2545 CI NG		12/01/2011	Paydown		728,636	728,636	741,159	728,490		146		146		728,636				19,124	04/01/2012
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN		12/01/2011	Paydown		1,085,679	1,085,679	1,076,179	1,081,336		4,343		4,343		1,085,679				26,734	05/01/2017
31393H-MG-4	FHLMC REMIC Ser 2547 CI HB		02/01/2011	Paydown		375,710	375,710	386,981	375,240		469		469		375,710				2,588	02/01/2011
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC		12/01/2011	Paydown		171,918	171,918	180,084	174,826		(2,908)		(2,908)		171,918				9,160	10/01/2022
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB		12/01/2011	Paydown		450,524	450,524	428,772	440,672		9,852		9,852		450,524				18,314	12/01/2017
31393J-RQ-3	FHLMC REMIC Ser 2578 CI DA		03/01/2011	Paydown		213,065	213,065	207,439	212,359		705		705		213,065				1,296	03/01/2011
31393J-VX-3	FHLMC REMIC Ser 2561 CI AE		12/01/2011	Paydown		839,130	839,130	848,046	838,737		393		393		839,130				21,160	06/01/2012
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE		12/01/2011	Paydown		827,849	827,849	837,065	830,049		(2,200)		(2,200)		827,849				22,633	12/01/2013
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV		12/01/2011	Paydown		328,338	328,338	321,150	323,528		4,810		4,810		328,338				9,864	10/01/2014
31393L-N3-3	FHLMC REMIC Ser 2564 CI OU		12/01/2011	Paydown		1,237,564	1,237,564	1,284,746	1,242,696		(5,133)		(5,133)		1,237,564				32,052	09/01/2012
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC		12/01/2011	Paydown		1,370,455	1,370,455	1,334,909	1,355,253		15,202		15,202		1,370,455				55,589	09/01/2017
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY		12/01/2011	Paydown		2,506,572	2,506,572	2,506,572	2,506,572						2,506,572				63,240	03/01/2016
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL		12/01/2011	Paydown		860,517	860,517	888,148	865,676		(5,160)		(5,160)		860,517				23,356	09/01/2013
31393P-LN-2	FHLMC REMIC Ser 2602 CI WB		11/01/2011	Paydown		1,000,000	1,000,000	1,015,156	999,339		661		661		1,000,000				27,577	11/01/2011
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD		12/01/2011	Paydown		768,187	768,187	763,625	765,747		2,439		2,439		768,187				21,110	08/01/2015
31393P-RF-3	FHLMC REMIC Ser 2603 CI C		12/01/2011	Paydown		288,380	288,380	305,187	294,281		(5,900)		(5,900)		288,380				14,770	08/01/2022
31393Q-2E-1	FHLMC REMIC Ser 2594 CI QD		03/01/2011	Paydown		3,196,956	3,196,956	3,264,892	3,193,481		3,475		3,475		3,196,956				22,775	05/01/2011
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE		12/01/2011	Paydown		8,766,895	8,766,895	8,928,021	8,791,973		(25,077)		(25,077)		8,766,895				249,487	02/01/2015
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG		12/01/2011	Paydown		1,519,234	1,519,234	1,492,648	1,509,696		9,538		9,538		1,519,234				32,317	01/01/2013
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB		12/01/2011	Paydown		406,389	406,389	389,080	397,578		8,810		8,810		406,389				18,488	01/01/2023
31393T-MX-1	FNMA REMIC Ser 2003-97 CI DE		12/01/2011	Paydown		2,056,174	2,056,174	2,085,089	2,052,480		3,694		3,694		2,056,174				50,947	04/01/2012
31393T-UD-6	FNMA REMIC Ser 2003-102 CI BU		12/01/2011	Paydown		855,420	855,420	856,356	853,269		2,151		2,151		855,420				45,161	02/01/2013
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD		12/01/2011	Paydown		173,371	173,371	173,046	172,908		463		463		173,371				8,669	01/01/2023
31393V-UG-4	FHLMC REMIC Ser 2639 CI JE		12/01/2011	Paydown		2,226,076	2,226,076	2,197,555	2,215,898		10,178		10,178		2,226,076				74,932	12/01/2014
31393W-MJ-5	FHLMC REMIC Ser 2644 CI AY		08/01/2011	Paydown		3,234,648	3,234,648	3,253,854	3,229,863		4,785		4,785		3,234,648				44,778	08/01/2011
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH		12/01/2011	Paydown		217,956	217,956	215,666	216,984		972		972		217,956				8,677	03/01/2016
31393X-3U-9	FNMA REMIC Ser 2004-W4 CI A15		12/01/2011	Paydown		2,007,830	2,007,830	2,036,065	2,008,763		(933)		(933)		2,007,830				58,151	09/01/2013
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5		12/01/2011	Paydown		2,272,669	2,272,669	2,306,759	2,278,245		(5,576)		(5,576)		2,272,669				70,880	07/01/2015
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19		12/01/2011	Paydown		1,959,229	1,959,229	1,971,534	1,970,342		(11,113)		(11,113)		1,959,229				(22,893)	03/01/2029
31394A-ZF-6	FNMA REMIC Ser 2004-68 CI LB		12/01/2011	Paydown		1,389,985	1,389,985	1,363,054	1,380,570		9,415		9,415		1,389,985				67,037	02/01/2013
31394B-FY-5	FNMA REMIC Ser 2004-79 CI BC		12/01/2011	Paydown		1,438,837	1,438,837	1,370,493	1,416,483		22,354		22,354		1,438,837				64,748	11/01/2012
31394B-MC-5	FNMA REMIC Ser 2004-89 CI AP		12/01/2011	Paydown		141,772	141,772	132,247	136,983		4,789		4,789		141,772				3,227	07/01/2013
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8		12/01/2011	Paydown		1,151,323	1,151,323	1,144,005	1,144,598		6,725		6,725		1,151,323				33,964	05/01/2035
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT		12/01/2011	Paydown		321,567	321,567	304,383	316,194		5,373		5,373		321,567				13,987	05/01/2015
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT		12/01/2011	Paydown		751,385	751,385	694,914	726,541		24,844		24,844		751,385				28,009	12/01/2022
31394H-2H-3	FHLMC REMIC Ser 2662 CI B		12/01/2011	Paydown		318,447	318,447	324,418	320,095		(1,648)		(1,648)		318,447				7,494	11/01/2013
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY		12/01/2011	Paydown		4,045,478	4,045,478	3,750,916	3,927,521		117,957		117,957		4,045,478				103,401	11/01/2022
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG		12/01/2011	Paydown		1,165,808	1,165,808	1,189,124	1,167,787		(1,980)		(1,980)		1,165,808				32,045	01/01/2014
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB		12/01/2011	Paydown		970,798	970,798	997,494	987,874		(17,077)		(17,077)		970,798				26,903	05/01/2023
31394J-JQ-1	FHLMC REMIC Ser 2673 CI NC		12/01/2011	Paydown		677,408	677,408	689,262	676,991		416		416		677,408				18,369	01/01/2012
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC		12/01/2011	Paydown		1,611,689	1,611,689	1,638,131	1,613,865		(2,176)		(2,176)		1,611,689				43,769	06/01/2014
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY		12/01/2011	Paydown		1,159,213	1,159,213	1,096,982	1,130,130		29,083		29,083		1,159,213				55,696	03/01/2023
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG		12/01/2011	Paydown		93,475	93,475	83,572	88,500		4,975		4,975		93,475				4,206	02/01/2023
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG		12/01/2011	Paydown		1,602,096	1,602,096	1,539,264	1,583,729		18,367		18,367		1,602,096				44,854	04/01/2014
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH		12/01/2011	Paydown		610,182	610,182	615,521	610,561		(380)		(380)		610,182				16,634	01/01/2015
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH		12/01/2011	Paydown		27,165	27,165	25,510	26,407		759		759		27,165				1,358	10/01/2017
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD		12/01/2011	Paydown		1,271,910	1,271,910	1,265,550	1,268,379		3,531		3,531		1,271,910				50,742	06/01/2014
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC		12/01/2011	Paydown		1,067,659	1,067,659	993,924	1,028,568		39,091		39,091		1,067,659				32,383	08/01/2023
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE		12/01/2011	Paydown		860,883	860,883	814,072	840,301		20,581		20,581		860,883				43,044	12/01/2015
31394R-7E-3	FHLMC REMIC Ser 2751 CI ND		12/01/2011	Paydown		773,838	773,838	761,263	770,742		3,095		3,095		773,838				24,891	07/01/2012
31394R-T5-8	FHLMC REMIC Ser 2766 CI BD		12/01/2011	Paydown		4,109,172	4,109,172	3,908,396	4,061,435		47,736		47,736		4,109,172				159,043	01/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31394T-XR-1	FHLMC REMIC Ser 2764 CI VG		12/01/2011	Paydown		28,246	28,246	28,157	28,179		67		67		28,246				1,554	05/01/2013
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU		12/01/2011	Paydown		1,954,441	1,954,441	1,932,453	1,941,942		12,499		12,499		1,954,441				58,237	07/01/2016
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD		12/01/2011	Paydown		287,630	287,630	264,440	281,355		6,275		6,275		287,630				7,849	04/01/2015
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB		12/01/2011	Paydown		2,448,170	2,448,170	2,341,797	2,420,871		27,299		27,299		2,448,170				106,455	01/01/2014
31394X-Y7-5	FHLMC REMIC Ser 2798 CI Z		03/16/2011	Morgan Stanley & Co Inc		27,857,051	26,491,103	26,309,033	26,314,707		761		761		26,315,468		1,541,583	1,541,583	404,725	09/01/2033
31394Y-2W-3	FHLMC REMIC Ser 2800 CI VE		12/01/2011	Paydown		8,106,663	8,106,663	8,035,730	8,083,074		23,589		23,589		8,106,663				219,908	07/01/2012
31394Y-FE-9	FHLMC REMIC Ser 2793 CI BD		12/01/2011	Paydown		7,513,911	7,513,911	6,873,761	7,380,084		133,827		133,827		7,513,911				292,515	05/01/2012
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG		12/01/2011	Paydown		2,280,264	2,280,264	2,307,857	2,285,259		(4,995)		(4,995)		2,280,264				86,444	01/01/2016
31395A-XF-7	FHLMC REMIC Ser 2829 CI MH		12/01/2011	Paydown		1,429,004	1,429,004	1,329,421	1,405,390		23,614		23,614		1,429,004				61,368	08/01/2013
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED		12/01/2011	Paydown		924,674	924,674	902,713	912,372		12,302		12,302		924,674				20,106	11/01/2014
31395E-6Y-8	FHLMC REMIC Ser 2849 CI AH		12/01/2011	Paydown		2,391,961	2,391,961	2,434,568	2,394,199		(2,238)		(2,238)		2,391,961				59,590	10/01/2012
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG		12/01/2011	Paydown		2,673,256	2,673,256	2,735,910	2,688,569		(15,313)		(15,313)		2,673,256				103,214	01/01/2016
31395F-NS-9	FHLMC REMIC Ser 2853 CI LC		12/01/2011	Paydown		3,076,720	3,076,720	2,925,768	3,047,763		28,957		28,957		3,076,720				86,416	08/01/2012
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD		12/01/2011	Paydown		123,508	123,508	124,704	123,670		(163)		(163)		123,508				6,793	11/01/2014
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD		12/01/2011	Paydown		425,792	425,792	431,580	426,963		(1,171)		(1,171)		425,792				20,713	03/01/2015
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD		12/01/2011	Paydown		681,299	681,299	680,873	680,382		917		917		681,299				21,553	05/01/2024
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM		12/01/2011	Paydown		615,874	615,874	585,466	594,896		20,978		20,978		615,874				14,346	12/01/2017
31396U-P6-1	FHLMC REMIC Ser 3188 CI ZK		02/24/2011	Bank of America BISD Dealer		15,598,144	15,199,166	15,413,332	15,398,528		(1,811)		(1,811)		15,396,717		201,427	201,427	191,652	05/01/2035
31396U-QH-6	FHLMC REMIC Ser 3181 CI AB		12/01/2011	Paydown		1,468,986	1,468,986	1,490,791	1,473,777		(4,791)		(4,791)		1,468,986				51,143	05/01/2012
31398C-BN-7	FHLMC REMIC Ser 3515 CI ZA		02/17/2011	Bank of America BISD Dealer		15,401,114	15,267,523	15,447,529	15,417,099		(2,896)		(2,896)		15,414,203		(13,089)	(13,089)	173,880	05/01/2037
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		12/01/2011	Paydown		44,975	44,975	41,349	42,477		2,498		2,498		44,975				856	08/25/2018
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		12/01/2011	Paydown		726,367	726,367	677,337	694,088		32,279		32,279		726,367				10,904	10/25/2018
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2011	Paydown		439,626	439,626	449,586	449,074		(9,448)		(9,448)		439,626				13,571	07/25/2035
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		12/01/2011	Paydown		170,052	170,052	161,363	163,601		6,450		6,450		170,052				3,720	03/25/2020
31411D-FZ-7	FNMA Pool #904784 3.807% 12/25/36		12/01/2011	Paydown		32,126	32,126	32,267	32,261		(134)		(134)		32,126				1,228	12/25/2036
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		12/01/2011	Paydown		1,939,883	1,939,883	1,934,730	1,934,723		5,160		5,160		1,939,883				46,436	04/25/2039
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		12/01/2011	Paydown		801,071	801,071	797,816	797,810		3,260		3,260		801,071				21,634	02/25/2038
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		12/01/2011	Paydown		392,615	392,615	394,701	394,611		(1,996)		(1,996)		392,615				11,936	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		12/01/2011	Paydown		1,610,396	1,610,396	1,587,687	1,588,156		22,241		22,241		1,610,396				40,015	03/25/2039
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		12/01/2011	Paydown		12,195,618	12,195,618	12,443,341	12,440,435		(244,817)		(244,817)		12,195,618				271,663	08/25/2040
31418X-TT-5	FNMA Pool #AD9561 4.000% 08/25/40		12/01/2011	Paydown		17,169,146	17,169,146	17,525,943	17,521,873		(352,727)		(352,727)		17,169,146				446,359	08/25/2040
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		09/01/2011	Nomura Securities Int'l Inc		14,770,578	14,210,485	14,207,709	14,207,579		(507)		(507)		14,207,072		563,505	563,505	388,420	07/25/2040
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		12/01/2011	Paydown		2,245,148	2,245,148	2,247,439	2,247,412		(2,264)		(2,264)		2,245,148				97,394	07/25/2040
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		12/01/2011	Paydown		13,650,763	13,650,763	13,648,097	13,647,972		2,791		2,791		13,650,763				470,388	12/25/2040
38373Y-UR-3	GNMA Ser 2003-2 CI PB 5.500% 03/20/32		12/01/2011	Paydown		456,075	456,075	457,215	455,249		826		826		456,075				12,396	11/01/2013
38374B-VY-6	GNMA Ser 2003-66 CI MV		12/01/2011	Paydown		421,769	421,769	417,815	419,074		2,695		2,695		421,769				12,670	05/01/2015
38374C-YT-2	GNMA Ser 2003-84 CI PB		12/01/2011	Paydown		1,124,633	1,124,633	1,120,416	1,121,158		3,476		3,476		1,124,633				32,559	07/01/2015
3837H0-YE-7	GNMA REMIC Ser 1996-24 CI D		12/01/2011	Paydown		91,065	91,065	96,074	95,141		(4,076)		(4,076)		91,065				3,729	11/01/2026
454622-PV-7	Indiana Bd Bk Rev Ser A		01/15/2011	Maturity		4,255,000	4,255,000	4,255,000	4,255,000						4,255,000				96,163	01/15/2011
491313-3S-9	Kentucky Infrastructure Rev Auth Govt Ta		08/01/2011	Maturity		1,105,000	1,105,000	1,105,000	1,105,000						1,105,000				53,482	08/01/2011
574754-AA-5	Mashantucket Pequot Trb CT Rev Txbl Bd S		12/14/2011	Barclays Capital		2,850,000	3,000,000	3,107,040	3,018,881		(7,690)		(7,690)		3,011,191		(161,191)	(161,191)	269,490	09/01/2012
574754-AA-5	Mashantucket Pequot Trb CT Rev Txbl Bd S		09/09/2011	Redemption 100.0000		3,100,000	3,100,000	3,210,608	3,119,510		(19,510)		(19,510)		3,100,000				214,210	09/01/2012
649870-ED-0	New York St Hsg Fin Agy Rev Taxable Econ		03/15/2011	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,700	03/15/2011
649870-EH-1	New York St Hsg Fin Agy Rev Taxable Econ		05/25/2011	GMS Group		1,098,790	1,000,000	1,000,000	1,000,000						1,000,000		98,790	98,790	34,702	03/15/2015
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		12/01/2011	Call 100.0000		340,000	340,000	340,000	340,000						340,000				10,020	06/01/2019
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		09/01/2011	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				4,321	06/01/2019
677555-WY-6	Ohio St Econ Development Rev Txbl Enterp		12/01/2011	Call 100.0000		470,000	470,000	470,000	470,000						470,000				14,853	06/01/2014
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		12/01/2011	Redemption 100.0000		440,000	440,000	440,000	440,000						440,000				15,235	12/01/2021
67884R-BP-4	Oklahoma Dev Fin Auth Ind Rev Taxable Mi		01/01/2011	Maturity		1,135,000	1,135,000	1,135,000	1,135,000						1,135,000				26,105	01/01/2011
794665-BB-4	Sales Tax Asset Rec Corp Rev Taxable Ser		10/15/2011	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				127,500	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
888805-AP-3	Tobacco Settlement Auth IA Rev Txbl Bd S		12/09/2011	Various		3,957,150	4,255,000	4,255,000	4,255,000						4,255,000		(297,850)	(297,850)	286,562	06/01/2023
888805-AP-3	Tobacco Settlement Auth IA Rev Txbl Bd S		06/01/2011	Various		225,000	225,000	225,000	225,000						225,000				7,313	06/01/2023
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig		11/15/2011	Call 100.0000		385,000	385,000	385,000	385,000						385,000				16,994	05/15/2019
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z		12/01/2011	Paydown		535,990	535,990	555,566	548,108		(12,119)		(12,119)		535,990				20,391	09/01/2025
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G		12/01/2011	Paydown		355,365	355,365	365,593	362,374		(7,009)		(7,009)		355,365				13,020	05/01/2028
92923W-AA-8	WHC-IRS Tr PTC Ser 1993 ABS		11/15/2011	Paydown		122,270	122,270	122,270	122,270						122,270				6,437	05/15/2015
3199999. Subtotal - Bonds - U.S. Special Revenues						331,972,517	329,862,967	331,294,754	330,874,352		(835,019)		(835,019)		330,039,341		1,933,175	1,933,175	12,502,116	XXX
000759-CN-8	American Business Fin Svcs Inc Ser 2002-		02/01/2011	Paydown		26,412	26,412	26,409	26,352		60		60		26,412				183	01/01/2011
000759-CV-0	American Business Fin Svcs Inc Ser 2002-		01/01/2011	Paydown		37,253	37,253	37,253	29,436	7,764	53		7,817		37,253				183	04/01/2016
000780-HW-9	ABN AMRO Mtg Corp Ser 2003-8 CI A3 RMBS		12/01/2011	Paydown		1,762,211	1,762,211	1,705,489	1,745,041		17,169		17,169		1,762,211				32,900	02/01/2015
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI A4 RMBS		12/01/2011	Paydown		3,072,571	3,072,571	2,965,031	3,008,598		63,974		63,974		3,072,571				87,151	06/01/2033
000780-JS-6	ABN AMRO Mtg Corp Ser 2003-8 CI A23 RMBS		12/01/2011	Paydown		567,905	567,905	569,858	566,755		1,150		1,150		567,905				12,959	02/01/2015
00103Y-AE-1	AES Red Oak LLC Sec Nt		11/30/2011	Redemption 100.0000		176,653	176,653	176,653	176,653						176,653				10,654	11/30/2019
00104B-AC-4	AES Eastern Energy LP Ser 1999-A PT Ctf		02/22/2011	Gleacher & Co Sec Inc		5,874,329	6,850,529	6,632,574	6,761,687		(28,455)		(28,455)		6,733,232		(858,903)	(858,903)	399,043	01/02/2017
00104B-AC-4	AES Eastern Energy LP Ser 1999-A PT Ctf		01/02/2011	Paydown		304,943	304,943	295,241	300,989		3,955		3,955		304,943				13,722	01/02/2017
001118-AA-2	AES Hawaii Inc Sr Sec Nt		12/31/2011	Various		806,600	806,600	785,861	792,391		14,209		14,209		806,600				34,951	06/30/2022
001957-BC-2	A T & T Corp Co Gtd Nt		10/11/2011	Call 100.6510		2,608,874	2,592,000	2,773,103	2,643,235		(34,361)		(34,361)		2,608,874				171,346	11/15/2011
00253C-HH-3	Aames Mtg Tr Ser 2001-4 CI A4 RMBS		12/01/2011	Paydown		312,314	312,314	315,970	314,782		(2,467)		(2,467)		312,314				9,794	04/01/2031
00442M-AA-5	ACE Securities Corp Ser 2006-SD2 CI A RM		12/27/2011	Paydown		329,537	329,537	329,640	329,567		(31)		(31)		329,537				1,003	11/26/2012
00443L-AD-0	ACE Securities Corp Ser 2007-HE1 CI A2C		08/19/2011	Amherst Securities		2,242,791	6,844,036	2,242,791	4,710,819			2,468,029	(2,468,029)		2,242,791				18,007	04/25/2018
00443L-AD-0	ACE Securities Corp Ser 2007-HE1 CI A2C		07/25/2011	Paydown		155,964	155,964	106,552	107,352		49,412	800	48,612		155,964				266	04/25/2018
007036-RT-5	Adustable Rate Mtg Tr Ser 2005-9 CI 1A3		01/12/2011	Various															(7,710)	08/01/2010
00761H-CL-3	Advanta Business Cd Master Tr Ser 2007-A		03/19/2011	Paydown															23	05/21/2012
008190-A*-1	NRG Energy Extended TL B2 Nt 1		07/01/2011	Redemption 100.0000		49,881	49,881	49,252	49,308		573		573		49,881				887	08/31/2015
008190-A*-1	NRG Energy Extended TL B2 Nt 1		03/31/2011	Tax Free Exchange		467,449	472,555	466,666	467,193		257		257		467,449				4,337	08/31/2015
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf CI A		03/02/2011	Redemption 100.0000		312,716	312,716	312,716	312,716						312,716				7,544	03/02/2013
009363-AH-5	Airgas Inc Sr Nt 2.850% 10/01/13		06/09/2011	Merrill Lynch		30,720,300	30,000,000	29,978,700	29,983,538		2,606		2,606		29,986,145		734,155	734,155	600,875	10/01/2013
01129*-AC-8	Alamo Cement Company Gtd Sr Nt		10/20/2011	Redemption 100.0000		285,714	285,714	285,714	285,714						285,714				14,692	10/20/2011
01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt CTL		12/01/2011	Redemption 100.0000		1,024,104	1,024,104	1,024,104	1,024,104						1,024,104				41,512	07/01/2015
01449W-AC-0	ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A CI B		01/01/2011	Paydown		(357,502)	(357,502)	(356,190)	(357,502)						(357,502)				(11,966)	06/23/2016
018581-A@-7	Alliance Data Systems Sr Nt Ser B		05/16/2011	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				153,500	05/16/2011
01877K-AB-9	Alliance Pipeline LP Sr Nt		12/31/2011	Various		339,429	339,429	367,288	365,961		(26,531)		(26,531)		339,429				10,934	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt		06/30/2011	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				1,605	12/31/2025
019918-AB-7	Windstream Georgia Comm Corp Deb (AKA: A		11/15/2011	Redemption 100.0000		99,000	99,000	90,906	96,816		2,184		2,184		99,000				6,435	11/15/2013
02147B-AA-3	Countrywide Alternative Ln Tr Ser 2007-7		12/01/2011	Paydown		136,054	136,054	123,808	123,808		12,247		12,247		136,054				7,623	04/01/2031
02147J-AE-8	Countrywide Alternative Ln Tr Ser 2006-4		12/01/2011	Paydown		417,502	669,955	546,905	568,820		28,282	21,915	6,367		575,187		(157,685)	(157,685)	33,679	01/01/2047
02147L-AN-3	Countrywide Alternative Ln Tr Ser 2006-2		12/01/2011	Paydown		808,254	1,687,225	1,514,347	1,534,121			19,773	(19,773)		1,514,347		(706,094)	(706,094)		11/01/2029
02148J-AJ-6	Countrywide Alternative Ln Tr Ser 2006-3		12/01/2011	Paydown		429,586	429,586	370,215	376,707		59,370	6,492	52,878		429,586				13,742	11/01/2018
02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		12/01/2011	Paydown		1,597,935	1,597,935	1,529,917	1,529,917		68,018		68,018		1,597,935				51,235	04/01/2014
02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		12/01/2011	Paydown		1,025,779	1,025,779	881,191	909,866		144,589	28,676	115,913		1,025,779				42,210	09/01/2019
02361D-AB-6	Ameren Ill Co 1st Mtg Bd		02/16/2011	KeyCorp		2,038,600	2,000,000	2,024,028	2,015,638		(4,928)		(4,928)		2,010,709		27,891	27,891	24,660	06/15/2011
02361D-AB-6	Ameren Ill Co 1st Mtg Bd		06/15/2011	Maturity		4,500,000	4,500,000	4,567,439	4,543,778		(43,778)		(43,778)		4,500,000				149,063	06/15/2011
023654-AR-7	America West Airlines EETC Ser 1998-1 CI		07/02/2011	Paydown		61,629	61,629	59,590	60,575		1,053		1,053		61,629				4,234	01/02/2017
023771-RN-0	American Airlines Inc ETC Ser F		03/15/2011	Various		1,476,000	1,476,000	1,061,222	1,223,513						1,223,513		252,487	252,487	77,490	03/15/2011
023771-RP-5	American Airlines Inc ETC Ser G2		03/15/2011	Various		2,238,000	2,238,000	1,409,940	2,198,291		39,709		39,709		2,238,000				117,495	03/15/2011
023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		09/29/2011	Various		1,081,140	1,081,140	1,081,140	1,081,140						1,081,140				41,435	09/29/2012
02378F-AA-4	American Airlines Inc PTC Ser 1992-A1		09/11/2011	Various		183,467	183,467	161,235	178,709		4,758		4,758		183,467				12,260	09/11/2011
02378H-AC-6	American Airlines Inc PTC Ser 1994-A4		11/26/2011	Maturity		499,190	499,190	420,567	479,410		19,779		19,779		499,190				48,821	11/26/2011

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
02378H-AD-4	American Airlines Inc Eq Tr PTC Ser 1994		11/26/2011	Redemption 100.0000		71,137	71,137	42,682	42,682		28,455		28,455		71,137				7,249	05/26/2016
02639M-AC-0	American General Mtg Ser 2003-1 Cl A3 RM		12/01/2011	Paydown		257,746	257,746	257,613	257,372		375		375		257,746				1,116	06/01/2017
02639M-AD-8	American General Mtg Ser 2003-1 Cl M1 RM		12/01/2011	Paydown		100,495	100,495	100,464	100,322		172		172		100,495				445	04/01/2015
02660T-BQ-5	American Home Mtg Inv Tr Ser 2004-3 Cl 6		12/01/2011	Paydown		1,545,816	1,545,816	1,527,217	1,533,476		12,340		12,340		1,545,816				48,497	02/01/2018
02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		12/01/2011	Paydown		1,185,178	1,185,178	1,179,474	1,180,141		5,037		5,037		1,185,178				31,181	08/01/2020
02660T-GB-3	American Home Mtg Inv Tr Ser 2005-3 Cl 3		12/01/2011	Paydown		356,968	356,968	356,968	356,968						356,968				10,891	05/01/2021
026935-AR-7	American Home Mtg Inv Tr Ser 2007-3 Cl 3		12/25/2011	Paydown		616,409	616,409	616,409	616,409						616,409				2,178	03/25/2016
03028P-AA-4	American Transmission Co LLC Sr Nt		03/15/2011	Various		15,000,000	15,000,000	14,887,200	14,996,846		3,154		3,154		15,000,000				534,375	03/15/2011
03040#-AA-0	American Water Cap Corp Sr Nt		03/29/2011	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				171,750	03/29/2011
03072S-FY-6	Ameriquest Mtg Sec Inc Ser 2003-5 Cl A6		12/01/2011	Paydown		1,198,853	1,198,853	1,198,801	1,197,717		1,136		1,136		1,198,853				26,471	12/01/2021
030955-AB-4	Ameritech Capital Funding Corp Nt		06/01/2011	Various		1,252,974	1,252,974	1,449,599	1,343,125		(90,151)		(90,151)		1,252,974				57,010	06/01/2016
031162-AM-2	Amgen Inc Conv Bd 0.125% 02/01/11		02/01/2011	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				6,250	02/01/2011
03215P-BN-8	Amresco Resdtl Sec Mtg Loan Ser 1997-1 C		12/01/2011	Paydown		61,145	61,145	60,859	60,836		310		310		61,145				2,048	04/01/2012
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2011	Redemption 100.0000		85,341	85,341	85,910	85,736		(395)		(395)		85,341				2,959	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr Ser 2003 C		12/15/2011	Various		465,268	465,268	475,299	472,061		(6,793)		(6,793)		465,268				15,324	07/15/2023
035229-CH-4	Anheuser-Busch Cos Inc Sr Nt		04/15/2011	Maturity		1,390,000	1,390,000	1,570,658	1,397,394		(7,394)		(7,394)		1,390,000				41,700	04/15/2011
03523T-AA-6	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Various		31,700,061	31,500,000	31,822,600	31,712,969		(12,908)		(12,908)		31,700,061				1,512,000	01/15/2014
03523T-AB-4	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Various		12,184,407	11,000,000	12,338,756	12,208,984		(24,578)		(24,578)		12,184,407				568,333	01/15/2019
03523T-AD-0	Anheuser-Busch InBev WldwdInc Nt		03/15/2011	Tax Free Exchange		14,870,932	15,000,000	14,817,750	14,864,562		6,370		6,370		14,870,932				268,750	11/15/2014
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt		02/28/2011	Various		183,000	183,000	187,077	184,451		(1,451)		(1,451)		183,000				8,520	02/28/2016
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt		04/28/2011	Various		1,144,791	1,136,000	1,161,310	1,145,010		(219)		(219)		1,144,791				58,279	02/28/2016
039483-AH-5	Archer-Daniels-Midland Co Nt		06/29/2011	Goldman Sachs & Company		6,369,850	5,000,000	5,928,440	5,840,391		(58,203)		(58,203)		5,782,188		587,662	587,662	302,431	04/15/2017
040104-BF-7	Argent Securities Inc Ser 2003-W3 Cl M1		12/26/2011	Paydown		1,398,528	1,398,528	1,405,980	1,403,305		(4,778)		(4,778)		1,398,528				10,284	01/25/2033
040104-BW-0	Argent Securities Inc Ser 2003-WD Cl AF6		12/01/2011	Paydown		1,500,742	1,500,742	1,500,078	1,499,058		1,684		1,684		1,500,742				41,862	06/01/2033
04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		08/19/2011	Call 128.5067		492,360	383,140	383,140	383,140		109,220		109,220		492,360				13,664	03/15/2027
04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		12/15/2011	Redemption 100.0000		475,960	475,960	475,960	475,960						475,960				13,485	03/15/2027
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec		02/15/2011	Morgan Stanley & Co Inc		2,114,960	2,000,000	2,035,260	2,010,065		(623)		(623)		2,009,441		105,519	105,519	57,439	01/17/2013
04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		12/01/2011	Paydown		280,350	280,350	291,302	287,086		(6,735)		(6,735)		280,350				13,033	06/01/2016
04542B-CW-0	Asset Backed Funding Cert Ser 2003-CB2 C		12/01/2011	Paydown		380,333	380,333	380,321	379,618		716		716		380,333					04/01/2017
04542B-MU-3	Asset Backed Funding Cert Ser 2005-AQ1 C		12/01/2011	Paydown		456,254	456,254	435,865	438,199		18,056		18,056		456,254				11,450	01/01/2026
04626R-AA-4	Astoria Power Project PTC Ser A ABS		12/01/2011	Various		1,535,329	1,535,329	1,535,329	1,535,329						1,535,329				47,248	05/01/2016
04626R-AC-0	Astoria Power Project PTC Ser C ABS		12/01/2011	Redemption 100.0000		410,656	410,656	410,656	410,656						410,656				17,451	05/01/2021
048825-AV-5	Atlantic Richfield Co Deb		03/01/2011	Maturity		3,000,000	3,000,000	3,179,280	3,003,025		(3,025)		(3,025)		3,000,000				136,875	03/01/2011
049164-BE-5	Atlas Air Inc EETC Ser 2000-1 Cl A ABS		12/02/2011	Paydown		411,154	411,154	411,782	411,564		(409)		(409)		411,154				18,364	07/02/2021
049560-AB-1	Atmos Energy Corp Nt 7.375% 05/15/11		05/15/2011	Various		11,000,000	11,000,000	11,786,700	11,041,765		(41,765)		(41,765)		11,000,000				405,625	05/15/2011
05164#-AA-5	Aurora Health Care (Badger RE) CTL		12/15/2011	Various		310,637	310,637	301,446	304,559		6,078		6,078		310,637				11,886	12/15/2022
05367D-BB-2	Aviation Securitization LLC Flt Rate Nt		12/12/2011	Paydown		34,344	34,344	34,344	34,344						34,344				402	03/11/2013
05367D-BC-0	Aviation Securitization LLC Flt Rate Nt		12/01/2011	Paydown		14,598	14,598	14,598	14,598						14,598				152	03/01/2013
05367D-BD-8	Aviation Securitization LLC Flt Rate Nt		12/01/2011	Paydown		4,866	4,866	4,866	4,866						4,866				72	03/01/2013
05367D-BE-6	Aviation Securitization LLC Flt Rate Nt		12/01/2011	Paydown		22,996	22,996	22,996	22,996						22,996				207	03/01/2013
05367D-BN-6	Aviation Securitization LLC Flt Rate Nt		11/11/2011	Paydown		33,109	33,109	33,109	33,109						33,109				324	03/12/2013
05367D-BP-1	Aviation Securitization LLC Flt Rate Nt		11/11/2011	Paydown		16,175	16,175	16,175	16,175						16,175					03/12/2013
05526X-AA-9	BASF 2000-A1 PTC ABS 7.930% 02/16/12		02/16/2011	Redemption 100.0000		802,925	802,925	687,264	802,808		117		117		802,925				31,841	02/16/2012
055385-AA-6	BFC Guaranty Corp CTL 6.200% 12/01/17		12/01/2011	Redemption 100.0000		1,524,315	1,524,315	1,469,500	1,495,103		29,212		29,212		1,524,315				95,764	12/01/2017
05549@-AA-3	BJs Wholesale Club Inc (HG Bowie Realty)		12/15/2011	Redemption 100.0000		221,385	221,385	223,521	222,837		(1,452)		(1,452)		221,385				8,423	05/15/2022
05568N-AE-2	BNSF Railway Company PTC Nt ABS		09/29/2011	Call 103.7288		178,248	171,841	171,841	171,841		6,408		6,408		178,248				11,889	01/01/2015
05568N-AE-2	BNSF Railway Company PTC Nt ABS		07/01/2011	Redemption 100.0000		3,931,775	3,931,775	3,931,775	3,931,775						3,931,775				131,655	01/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
05568N-AF-9	BNSF Railway Company PTC Nt ABS		07/02/2011	Redemption 100.0000		551,481	551,481	551,481	551,481						551,481				15,768	07/02/2016
05946X-DL-4	Banc of America Funding Corp Ser 2003-3		12/01/2011	Paydown		2,571,315	2,571,315	2,589,797	2,579,586		(8,271)		(8,271)		2,571,315				72,320	08/01/2033
05946X-EW-9	Banc of America Funding Corp Ser 2003-3		12/01/2011	Paydown		468,132	468,132	474,276	469,508		(1,377)		(1,377)		468,132				14,063	10/01/2014
05946X-Y7-2	Banc of America Funding Corp Ser 2005-8		12/01/2011	Paydown		805,768	805,768	765,952	765,952		39,816		39,816		805,768				22,556	01/01/2036
05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		12/01/2011	Paydown		417,398	417,398	419,507	417,378		20		20		417,398				18,590	04/01/2013
05948K-BW-8	Bank of America Alt Loan Tr Ser 2003-3 C		12/01/2011	Paydown		1,671,198	1,671,198	1,673,287	1,672,275		(1,077)		(1,077)		1,671,198				58,501	05/01/2033
05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		12/01/2011	Paydown		534,040	534,040	525,656	525,656		8,384		8,384		534,040				14,375	02/01/2035
05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		12/01/2011	Paydown		403,948	403,948	392,951	392,951		10,998		10,998		403,948				12,135	04/01/2018
05948K-ZH-5	Bank of America Alt Loan Tr Ser 2005-4 C		12/01/2011	Paydown		219,474	219,474	212,519	212,519		6,955		6,955		219,474				11,142	03/01/2017
05949A-3J-7	Bank of America Mtg Securities Ser 2005-		01/01/2011	Paydown		297,884	297,884	297,139	296,830		1,053		1,053		297,884				1,365	05/01/2011
05949A-BX-7	Bank of America Mtg Securities Ser 2004-		12/01/2011	Paydown		3,068,909	3,068,909	3,068,909	3,068,909						3,068,909				72,168	12/01/2015
05949A-KA-7	Bank of America Mtg Securities Ser 2004-		12/01/2011	Paydown		3,648,277	3,648,277	3,740,624	3,664,639		(16,362)		(16,362)		3,648,277				104,887	05/01/2015
05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/09/2011	Stifel Nicolaus & Co Villanova		1,966,832	1,925,907	1,980,073	1,968,373		(260)		(260)		1,968,113		(1,281)	(1,281)	33,061	07/01/2034
05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		21,147	21,147	21,742	21,613		(466)		(466)		21,147				291	07/01/2034
05949A-NZ-9	Bank of America Mtg Securities Ser 2004-		12/01/2011	Paydown		1,129,403	1,129,403	1,125,873	1,125,512		3,890		3,890		1,129,403				35,456	07/01/2034
05949A-QB-9	Bank of America Mtg Securities Ser 2004-		12/01/2011	Paydown		2,884,101	2,884,101	2,926,931	2,889,735		(5,634)		(5,634)		2,884,101				72,734	06/01/2016
05949A-U4-0	Bank of America Mtg Securities Ser 2005-		12/01/2011	Paydown		405,193	405,193	411,208	407,971		(2,777)		(2,777)		405,193				12,172	06/01/2016
05949C-AX-4	Bank of America Mtg Securities Ser 2005-		12/01/2011	Paydown		3,232,760	3,232,760	3,143,859	3,206,793		25,967		25,967		3,232,760				84,667	12/01/2012
05949C-LZ-7	Bank of America Mtg Securities Ser 2005-		12/01/2011	Paydown		704,524	704,524	698,800	700,079		4,445		4,445		704,524				21,165	05/01/2016
05952D-AB-4	Banc of America Funding Corp Ser 2007-A		12/20/2011	Paydown		1,311,850	1,311,850	1,227,076	1,227,076		84,774		84,774		1,311,850				2,875	02/22/2016
05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		12/01/2011	Paydown		2,562,388	2,562,388	2,560,387	2,555,324		7,065		7,065		2,562,388				136,442	11/01/2014
05952H-BR-9	Bank of America Mtg Securities Ser 2007-		12/01/2011	Paydown		2,116,058	2,116,058	1,905,175	1,905,175		210,883		210,883		2,116,058				116,467	10/01/2014
060505-AG-9	Bank of America Corp Sub Nt		01/15/2011	Various		8,000,000	8,000,000	8,269,972	8,001,789		(1,789)		(1,789)		8,000,000				296,000	01/15/2011
064057-L*-1	Bank NY Co Inc Cr Tenant Lease		01/01/2011	Redemption 100.0000		1,086,005	1,086,005	1,086,005	1,086,005						1,086,005				33,720	01/01/2011
06605D-CM-5	BankAmerica Corp Sub Nt		10/15/2011	Maturity		1,000,000	1,000,000	1,120,970	1,014,007		(14,007)		(14,007)		1,000,000				71,250	10/15/2011
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2		09/30/2011	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				37,249	10/25/2013
07383F-5H-7	Bear Stearns Comm Mtg Sec Ser 2005-T18 C		12/01/2011	Paydown		1,362,675	1,362,675	1,370,099	1,362,011		664		664		1,362,675				60,667	01/01/2012
07383F-5J-3	Bear Stearns Comm Mtg Sec Ser 2005-TOP18		12/01/2011	Paydown		483,746	483,746	476,112	480,977		2,770		2,770		483,746				11,125	02/01/2014
07383F-5K-0	Bear Stearns Comm Mtg Sec Ser 2005-T18 C		03/19/2011	Various															10,688	04/01/2015
07383F-CZ-9	Bear Stearns Comm Mtg Sec Ser 2000-WF1 C		04/01/2011	Paydown		494,114	494,114	485,288	492,460		1,654		1,654		494,114				11,344	06/01/2011
07383F-JC-3	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		12/01/2011	Paydown		2,689,841	2,689,841	2,915,535	2,707,581		(17,740)		(17,740)		2,689,841				132,351	03/01/2012
07383F-PW-2	Bear Stearns Comm Mtg Sec Ser 2002-TOP8		12/01/2011	Paydown		461,720	461,720	467,875	462,021		(301)		(301)		461,720				20,923	09/01/2012
07383F-PY-8	Bear Stearns Comm Mtg Sec Ser 2002-TOP8		06/30/2011	Morgan/JP/Securities - Bonds		4,064,375	4,000,000	4,022,450	4,003,445		(1,448)		(1,448)		4,001,996		62,379	62,379	124,700	10/01/2015
07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		12/01/2011	Paydown		345,949	345,949	344,881	345,372		577		577		345,949				7,548	05/01/2012
07383F-XH-6	Bear Stearns Comm Mtg Sec Ser 2003-PWR2		12/01/2011	Paydown		606,806	606,806	572,321	591,928		14,878		14,878		606,806				16,648	05/01/2012
07384Y-MB-9	Bear Stearns ABS Inc Ser 2003-AC5 CI A2		12/01/2011	Paydown		279,194	279,194	280,066	279,590		(396)		(396)		279,194				6,369	07/01/2021
07387B-AS-2	Bear Stearns Comm Mtg Sec Tr Ser 2005-PW		12/01/2011	Paydown				146,498	35,387		(35,387)		(35,387)						21,224	09/01/2013
07388N-AC-0	Bear Stearns Comm Mtg Sec Tr Ser 2006-T2		11/01/2011	Paydown		2,215,482	2,215,482	2,227,655	2,217,177		(1,695)		(1,695)		2,215,482				92,700	09/01/2013
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc Ser 2007-		09/01/2011	Paydown				349,035	166,965		(166,965)		(166,965)						51,296	09/11/2015
075811-AB-5	Beckman Coulter Inc Nt		08/10/2011	Call 101.7170		11,188,870	11,000,000	11,666,870	11,089,064		99,806		99,806		11,188,870				556,684	11/15/2011
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2011	Redemption 100.0000		242,563	242,563	246,488	244,252		(1,689)		(1,689)		242,563				11,520	12/15/2015
08183*-AA-0	Benenson Parsippany LLC CTL		12/10/2011	Redemption 100.0000		267,108	267,108	267,108	267,108						267,108				10,789	04/10/2016
09082#-AA-6	Bird-Wal Inc CTL 8.000% 08/15/13		12/15/2011	Redemption 100.0000		147,304	147,304	155,020	149,286		(1,982)		(1,982)		147,304				6,470	08/15/2013
09536#-AA-8	Blue Cross and Blue Shield/NC PTC Lease		12/15/2011	Redemption 100.0000		485,380	485,380	486,588	485,975		(595)		(595)		485,380				19,208	10/15/2016
10464#-AA-2	Bradshaw /Thomas L/ CTL		12/15/2011	Redemption 100.0000		166,612	166,612	182,155	171,314		(4,702)		(4,702)		166,612				8,043	04/15/2014
11132D-AC-1	Broadcom Corp Sr Nt 2.375% 11/01/15		07/05/2011	Credit Suisse First Boston		23,764,890	24,000,000	23,894,770	23,897,931		9,692		9,692		23,907,623		(142,733)	(142,733)	357,240	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
11448*-AC-1	Brookshire Grocery Co Mtg Nt Ser A-1		10/01/2011	Redemption 100.0000		200,441	200,441	200,441	200,441						200,441				8,596	11/01/2011
11448*-AC-1	Brookshire Grocery Co Mtg Nt Ser A-1		11/01/2011	Maturity		20,901	20,901	20,901	20,901						20,901				1,772	11/01/2011
11448*-AD-9	Brookshire Grocery Co Mtg Nt Ser A-2		10/01/2011	Redemption 100.0000		191,728	191,728	191,728	191,728						191,728				8,222	11/01/2011
11448*-AD-9	Brookshire Grocery Co Mtg Nt Ser A-2		11/01/2011	Maturity		19,994	19,994	19,994	19,994						19,994				1,695	11/01/2011
11448*-AE-7	Brookshire Grocery Co Mtg Nt Ser A-3		10/01/2011	Redemption 100.0000		130,723	130,723	130,723	130,723						130,723				5,606	11/01/2011
11448*-AE-7	Brookshire Grocery Co Mtg Nt Ser A-3		11/01/2011	Maturity		13,634	13,634	13,634	13,634						13,634				1,156	11/01/2011
11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1		12/01/2011	Redemption 100.0000		322,977	322,977	322,977	322,977						322,977				12,859	06/01/2012
11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2		12/01/2011	Redemption 100.0000		195,821	195,821	195,821	195,821						195,821				7,797	06/01/2012
11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3		12/01/2011	Redemption 100.0000		171,407	171,407	171,407	171,407						171,407				6,825	06/01/2012
11448*-BX-4	Brookshire Grocery Co Ser A-4		12/01/2011	Various		356,771	356,771	352,765	355,633		1,137		1,137		356,771				13,692	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5		12/01/2011	Various		214,406	214,406	212,403	213,837		569		569		214,406				8,228	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6		12/01/2011	Various		403,082	403,082	398,676	401,831		1,251		1,251		403,082				15,469	09/01/2014
116663-AC-9	Bruce Mansfield Unit 1 2 PTC Nt ABS		06/01/2011	Various		125,473	125,473	125,473	125,473						125,473				4,297	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth Rev Lease		10/15/2011	Redemption 100.0000		84,104	84,104	84,104	84,104						84,104				4,588	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth Rev Lease		08/15/2011	Redemption 100.0000		168,280	168,280	153,157	158,640		9,640		9,640		168,280				7,936	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth Rev Lease		07/15/2011	Redemption 100.0000		246,285	246,285	246,285	246,285						246,285				11,097	01/15/2024
11980*-AF-8	Buffalo Rock Co Inc Sr Nt		03/21/2011	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143						1,857,143				62,771	03/21/2013
12189P-AL-6	Burlington Northern Santa Fe PTC Nt ABS		07/15/2011	Redemption 100.0000		72,726	72,726	78,087	75,663		(2,937)		(2,937)		72,726				3,311	01/15/2022
124860-GG-6	C-BASS Tr Ser 2005-RP2 Cl AF3 RMBS		12/01/2011	Paydown		996,512	996,512	995,149	993,105		3,407		3,407		996,512				30,218	04/01/2013
12489W-ET-7	C-BASS Tr Ser 2002-CB2 Cl M1 RMBS		12/27/2011	Paydown		98,637	98,637	98,637	98,637						98,637					06/25/2015
12489W-HD-9	C-BASS Tr Ser 2003-CB6 Cl AF6 RMBS		12/01/2011	Paydown		823,595	823,595	823,595	823,595						823,595				24,661	09/01/2021
12489W-HE-7	C-BASS Tr Ser 2003-CB6 Cl M1 RMBS		12/27/2011	Paydown		218,527	218,527	219,347	219,052		(524)		(524)		218,527				766	06/25/2020
12489W-NP-5	C-BASS Tr Ser 2005-CB6 Cl A4 RMBS		11/01/2011	Paydown		673,989	673,989	673,965	672,176		1,813		1,813		673,989				17,284	02/01/2024
12506Y-BE-8	CDC Mortgage Capital Trust Ser 2003-HE2		12/27/2011	Paydown		237,553	237,553	159,147	159,147		78,406		78,406		237,553				2,046	07/25/2031
12543K-AD-6	Community Health Systems Inc Non-Extende		11/30/2011	Tax Free Exchange		887,061	887,061	887,061	887,061						887,061				22,468	07/25/2014
12543K-AE-4	Community Health Systems Inc Extended Te		11/30/2011	Tax Free Exchange		914,105	914,105	914,105	914,105						914,105				35,151	01/25/2017
12544A-BM-6	Countrywide Home Loans Ser 2006-20 Cl 1A		12/01/2011	Paydown		1,701,908	1,701,908	1,693,664	1,694,285		7,622		7,622		1,701,908				53,308	12/01/2014
12547#-AA-9	CHC Partners I LLC Rev Ls US Govt GSA Se		12/15/2011	Various		555,906	555,906	555,906	555,906						555,906				16,700	11/15/2021
12558M-BL-5	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		12/01/2011	Paydown		861,036	861,036	861,574	860,920		116		116		861,036				18,508	09/01/2022
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		12/01/2011	Paydown		256,146	256,146	257,666	257,173		(1,028)		(1,028)		256,146				5,414	10/01/2019
12566Q-AA-1	Citimortgage Alternative Ln Tr Ser 2007-		12/01/2011	Paydown		512,395	856,053	791,901	853,985		(281)	63,362	(63,643)		790,341		(277,946)	(277,946)	26,827	01/01/2037
12566U-AN-4	Citimortgage Alternative Ln Tr Ser 2007-		12/01/2011	Paydown		476,276	629,737	498,011	498,011		36,398		36,398		534,409		(58,133)	(58,133)	20,001	02/01/2037
12613Q-AB-2	CNL Funding LP Frnch Ln Ser 1999-1 Cl A2		12/01/2011	Paydown		778,884	778,884	772,434	775,248		3,635		3,635		778,884				39,130	10/01/2014
126410-LE-7	CSX Transportation Inc ETC		04/01/2011	Maturity		1,000,000	1,000,000	1,155,660	1,005,500		(5,500)		(5,500)		1,000,000				39,100	04/01/2011
12644*-AC-1	CTL Cap Tr Ser 2002-3 Anchorage CTL		12/15/2011	Redemption 100.0000		139,205	139,205	139,205	139,205						139,205				5,558	12/15/2026
12644@-AX-3	CTL Cap Tr Lowes CTL 7.070% 08/15/21		08/15/2011	Redemption 100.0000		258,306	258,306	258,306	258,306						258,306				13,776	08/14/2021
12644@-BF-1	CTL Cap Tr Everett Realty CTL		12/15/2011	Redemption 100.0000		43,564	43,564	43,744	43,694		(130)		(130)		43,564				1,790	02/15/2027
12644@-BG-9	CTL Cap Tr Ser 2002-1 CIA1Great SpringCT		11/15/2011	Redemption 100.0000		206,129	206,129	206,373	206,235		(106)		(106)		206,129				10,923	05/15/2018
12644@-BQ-7	CTL Cap Tr Ser 2002-34 Cl A Walgreen CTL		12/15/2011	Redemption 100.0000		76,768	76,768	76,172	76,352		416		416		76,768				2,822	07/15/2022
12644@-BR-5	CTL Cap Tr Ser 2002-21Aurora HeathcareCT		12/15/2011	Redemption 100.0000		85,065	85,065	85,065	85,065						85,065				3,096	10/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12644@-BS-3	CTL Cap Tr Walgreens CTL		12/15/2011	Redemption 100.0000		183,245	183,245	184,401	184,035		(789)		(789)		183,245				6,637	01/15/2023
12644@-BV-6	CTL Cap Tr Ser 2003-17 Costco CTL		12/20/2011	Various		722,425	722,425	716,548	718,494		3,931		3,931		722,425				21,703	09/20/2022
12644@-BW-4	CTL Cap Tr Ser 2004-5 Costco CTL		12/15/2011	Redemption 100.0000		551,948	551,948	538,479	542,204		9,744		9,744		551,948				16,399	05/15/2024
12644@-BX-2	CTL Cap Tr Ser 2004-9 Kohls CTL		12/15/2011	Redemption 100.0000		117,200	117,200	117,200	117,200						117,200				3,411	01/15/2025
12644@-CA-1	CTL Cap Tr Ser 2004-17 Texas Instr CTL		12/15/2011	Various		1,054,938	1,054,938	1,037,645	1,039,419		15,519		15,519		1,054,938				31,524	01/15/2026
12644@-CC-7	CTL Cap Tr Ser 2005-6 Orange County CTL		12/05/2011	Redemption 100.0000		1,049,721	1,049,721	1,049,721	1,049,721						1,049,721				34,467	04/05/2025
12644@-CF-0	CTL Cap Tr Ser 2005-11Ang IN WalgreensCT		12/15/2011	Various		116,256	116,256	116,256	116,256						116,256				3,429	11/15/2029
12644@-CG-8	CTL Cap Tr Ser 2005-12 Lumberton NC CTL		12/15/2011	Various		132,319	132,319	132,319	132,319						132,319				3,902	07/15/2030
12644@-CH-6	CTL Cap Tr Ser 2006-5 Cl A1 2 OklahomaCT		12/15/2011	Redemption 100.0000		1,238,993	1,238,993	1,238,993	1,238,993						1,238,993				40,706	10/15/2023
12647@-AA-0	CTL Cap Tr Ser 2007-20 Citizens Bk Ln CT		12/15/2011	Redemption 100.0000		997,676	997,676	997,676	997,676						997,676				32,845	08/15/2016
12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL		12/10/2011	Redemption 100.0000		135,791	135,791	135,791	135,791						135,791				5,865	10/10/2031
126650-BQ-2	CVS Caremark Corp PTC Nt ABS		12/10/2011	Various		1,084,718	1,084,718	996,215	1,000,701		84,016		84,016		1,084,718				41,225	01/10/2030
126650-BS-8	CVS Caremark Corp PTC Nt ABS		12/10/2011	Redemption 100.0000		203,095	203,095	203,095	203,095						203,095				8,353	01/10/2032
126670-FB-9	CWABS Inc Ser 2005-IM2 Cl A3 RMBS		12/27/2011	Paydown		827,835	827,835	811,758	819,871		13,857	5,893	7,964		827,835				2,331	03/25/2013
126673-GA-4	CWABS Inc Ser 2004-9 Cl AF6 RMBS		12/01/2011	Paydown		1,270,882	1,270,882	1,270,853	1,270,057		825		825		1,270,882				39,189	03/01/2026
12667F-4P-7	Countrywide Alternative Ln Tr Ser 2005-7		12/01/2011	Paydown		1,063,553	1,063,553	1,082,332	1,062,950		604		604		1,063,553				32,686	07/01/2012
12667F-5L-5	Countrywide Alternative Ln Tr Ser 2005-6		12/01/2011	Paydown		905,601	905,601	770,987	770,987		134,614		134,614		905,601				26,391	03/01/2035
12667F-F9-1	Countrywide Alternative Ln Tr Ser 2004-3		12/01/2011	Paydown		767,542	767,542	764,522	762,886		4,655		4,655		767,542				22,537	09/01/2015
12667F-LG-8	Countrywide Alternative Ln Tr Ser 2004-J		12/01/2011	Paydown		253,864	253,864	253,857	253,426		438		438		253,864				8,844	01/01/2015
12667F-MX-0	Countrywide Alternative Ln Tr Ser 2004-1		12/01/2011	Paydown		388,664	388,664	370,324	372,781		15,883		15,883		388,664				12,890	07/01/2034
12667F-PG-4	Countrywide Alternative Ln Tr Ser 2004-2		12/01/2011	Paydown		1,512,887	1,512,887	1,530,380	1,525,763		(12,876)		(12,876)		1,512,887				44,634	08/01/2034
12667F-QL-2	Countrywide Alternative Ln Tr Ser 2004-1		12/01/2011	Paydown		5,917,281	5,917,281	5,950,936	5,913,454		3,828		3,828		5,917,281				169,203	02/01/2014
12667F-QR-9	Countrywide Alternative Ln Tr Ser 2004-1		12/01/2011	Paydown		857,947	857,947	865,454	858,267		(321)		(321)		857,947				24,533	02/01/2014
12667F-TA-3	Countrywide Alternative Ln Tr Ser 2004-J		12/01/2011	Paydown		1,348,957	1,348,957	1,348,920	1,346,657		2,300		2,300		1,348,957				39,244	04/01/2015
12667F-TY-1	Countrywide Alternative Ln Tr Ser 2004-J		12/01/2011	Paydown		1,968,270	1,968,270	1,968,245	1,964,677		3,594		3,594		1,968,270				68,627	03/01/2015
12667G-D2-6	Countrywide Alternative Ln Tr Ser 2005-3		12/01/2011	Paydown		798,507	798,507	730,548	730,548		67,959		67,959		798,507				23,212	07/01/2015
12667G-D3-4	Countrywide Alternative Ln Tr Ser 2005-3		12/01/2011	Paydown		588,452	588,452	528,729	528,729		59,723		59,723		588,452				17,106	07/01/2035
12667G-DW-0	Countrywide Alternative Ln Tr Ser 2005-J		12/01/2011	Paydown		607,899	607,899	596,721	596,721		11,178		11,178		607,899				22,084	10/01/2016
12667G-VL-4	Countrywide Alternative Ln Tr Ser 2005-J		12/01/2011	Paydown		2,576,163	2,576,163	2,501,948	2,546,612		29,551		29,551		2,576,163				76,097	05/01/2014
126686-AC-8	CWABS Inc Ser 2006-H Cl 2A1B RMBS		12/15/2011	Paydown		928,109	928,109	321,311	321,311		606,798		606,798		928,109				1,759	03/15/2018
12668B-EH-2	CWMBS Inc Ser 2005-85CB Cl 2A3 RMBS		12/01/2011	Paydown		625,450	625,450	555,635	555,635		69,815		69,815		625,450				31,739	02/01/2031
12668B-QA-4	CWMBS Inc Ser 2006-4CB Cl 2A6 RMBS		12/01/2011	Paydown		508,343	508,343	464,009	464,009		44,333		44,333		508,343				20,063	10/01/2018
12668B-RZ-8	CWMBS Inc Ser 2006-6CB Cl 1A4 RMBS		12/01/2011	Paydown		529,817	529,817	463,908	463,908		65,909		65,909		529,817				20,408	05/01/2036
126694-NS-3	CWHL Inc Ser 2005-27 Cl 1A3 RMBS		12/01/2011	Paydown		99,729	99,729	97,064	98,300		1,429		1,429		99,729				3,116	03/01/2017
12669C-E4-8	CWMBS Inc Ser 2002-8 Cl A4 RMBS		12/01/2011	Paydown		148,961	148,961	154,361	150,028		(1,068)		(1,068)		148,961				5,449	11/01/2014
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 Cl 1A6 RMBS		12/01/2011	Paydown		663,119	663,119	644,494	651,411		11,707		11,707		663,119				22,001	09/01/2033
12669E-C5-3	CWALT Loan Tr Ser 2003-16T1 Cl A5 RMBS		12/01/2011	Paydown		1,113,994	1,113,994	1,083,359	1,087,084		26,910		26,910		1,113,994				34,781	08/01/2033
12669F-D2-6	CWHL Inc Ser 2004-10 Cl A10 RMBS		12/01/2011	Paydown		304,251	304,251	284,855	297,749		6,502		6,502		304,251				8,855	05/01/2017
12669G-R3-7	Countrywide Home Loans Ser 2005-15 Cl A7		12/01/2011	Paydown		176,048	176,048	173,269	174,831		1,217		1,217		176,048				4,548	06/01/2014
12669G-TD-3	Countrywide Home Loans Ser 2005-6 Cl 1A1		12/01/2011	Paydown		2,160,835	2,160,835	2,075,047	2,075,047		85,788		85,788		2,160,835				65,695	03/01/2035
12669G-V3-2	Countrywide Home Loans Ser 2005-J2 Cl 3A		12/01/2011	Paydown		236,654	236,654	227,779	232,621		4,033		4,033		236,654				6,072	07/01/2013
12669G-XY-2	Countrywide Home Loans Ser 2005-12 Cl 2A		12/01/2011	Paydown		643,821	643,821	647,040	645,008		(1,187)		(1,187)		643,821					12/01/2016
12669R-AB-3	Countrywide Home Equity Ln Ser 2007-S1 C		12/01/2011	Paydown		1,370,993	1,370,993	762,409	762,409		608,584		608,584		1,370,993				36,008	10/01/2012
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		10/15/2011	Various		374,650	374,650	382,825	379,346		(4,697)		(4,697)		374,650				17,520	07/15/2017
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2011	Redemption 100.0000		454,601	454,601	459,235	458,603		(4,002)		(4,002)		454,601				12,365	05/01/2018
13135D-AB-8	Calpine Corp DIP Facility 1st Lien TL Nt		01/14/2011	Redemption 100.0000		1,984,097	1,984,097	1,510,295	1,510,295		473,802		473,802		1,984,097				2,427	03/29/2014
14040H-AQ-8	Capital One Financial Corp MT Nt		09/15/2011	Maturity		18,050,000	18,050,000	18,209,562	18,078,640		(28,640)		(28,640)		18,050,000				1,028,850	09/15/2011

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
14155#-AA-8	Cardinals Ballpark LLC Sr Nt		09/30/2011	Various		680,421	680,421	683,106	682,452		(2,031)		(2,031)		680,421				10,024	09/30/2027
141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 Cl A		08/10/2011	Paydown		3,612,217	3,612,217	3,612,217	3,612,217						3,612,217				95,685	12/10/2011
144285-AE-3	Carpenter Technology Corp Nt Ser C		08/15/2011	Maturity		5,000,000	5,000,000	5,369,700	5,057,007		(57,007)		(57,007)		5,000,000				381,250	08/15/2011
14983A-AB-5	C-BASS Tr Ser 2006-SL1 Cl A2 RMBS		12/27/2011	Paydown		904,108	904,108	275,210	275,210		628,897		628,897		904,108				23,405	08/25/2036
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C		09/01/2011	Various		2,386,176	2,386,176	2,834,341	2,525,550		(139,374)		(139,374)		2,386,176				177,643	09/01/2013
15128@-AH-6	Cemex Espana Fin LLC Sr Nt Ser A		10/19/2011	Call 100.0000		2,523,620	2,523,620	2,206,527	2,287,612		236,008		236,008		2,523,620				129,853	02/14/2014
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P Cl A6		12/01/2011	Paydown		872,397	872,397	882,211	875,943		(3,547)		(3,547)		872,397				19,003	03/01/2033
151895-A@-8	CenterPoint Properties Tr Sr Nt		12/01/2011	Redemption 100.0000		96,076	96,076	96,076	96,076						96,076				3,323	10/01/2014
152314-DQ-0	Centex Home Equity Loan Tr Ser 2001-B Cl		12/01/2011	Paydown		299,427	299,427	299,399	298,693		733		733		299,427				12,214	07/01/2016
152314-LM-0	Centex Home Equity Loan Tr Ser 2004-D Cl		12/01/2011	Paydown		162,774	162,774	162,706	162,587		187		187		162,774				4,424	05/01/2022
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 12 (Ce		12/05/2011	Tax Free Exchange		26,300	26,300	26,300	26,300						26,300				379	11/05/2013
160841-AA-0	Charlotte Gateway Village LLC CTL		12/01/2011	Various		729,452	729,452	729,452	729,452						729,452				25,575	12/01/2016
161542-CQ-6	Chase Funding Ln Acq Tr Ser 2003-C1 Cl 1		12/01/2011	Paydown		116,132	116,132	116,126	115,986		146		146		116,132				4,694	12/01/2017
161546-GL-4	Chase Funding Mtg Ln Ser 2003-5 Cl 1A6 R		12/01/2011	Paydown		740,380	740,380	744,314	739,877		503		503		740,380				13,836	04/01/2013
161546-HB-5	Chase Funding Mtg Ln Ser 2003-6 Cl 1A6 R		12/01/2011	Paydown		1,139,301	1,139,301	1,141,438	1,137,458		1,843		1,843		1,139,301				24,109	05/01/2013
16162W-KK-4	Chase Mtg Fin Corp Ser 2005-S1 Cl 1A5 RM		12/01/2011	Paydown		2,361,604	2,361,604	2,403,437	2,372,131		(10,527)		(10,527)		2,361,604				63,645	12/01/2017
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2011	Redemption 100.0000		38,651	38,651	42,477	39,754		(1,104)		(1,104)		38,651				1,416	01/01/2013
17275R-AE-2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		01/04/2011	Citigroup		5,643,820	5,200,000	5,096,378	5,111,881		142		142		5,112,022		531,798	531,798	101,530	02/15/2019
172905-BB-6	Citibank NA Ser 1986-P Cl 1 RMBS		12/01/2011	Paydown		2,390	2,390	2,416	2,386		3		3		2,390				141	09/01/2016
172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1 R		12/01/2011	Paydown		4,077	4,077	4,047	4,034		43		43		4,077				203	04/01/2017
172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		12/01/2011	Paydown		3,897	3,897	3,883	3,865		32		32		3,897				480	07/01/2016
172967-BC-4	Citigroup Inc Nt 6.500% 01/18/11		01/18/2011	Maturity		2,000,000	2,000,000	2,236,680	2,001,978		(1,978)		(1,978)		2,000,000				65,000	01/18/2011
172973-P6-0	Citicorp Mtg Secs Inc Ser 2005-1 Cl 3A3		12/01/2011	Paydown		710,513	710,513	714,066	710,910		(396)		(396)		710,513				19,519	01/01/2035
172973-W5-4	Citicorp Mtg Secs Inc Ser 2005-4 Cl 1A6		12/01/2011	Paydown		497,201	497,201	466,281	468,258		28,942		28,942		497,201					06/01/2035
172973-X2-0	Citicorp Mtg Secs Inc Ser 2005-4 Cl 3A2		12/01/2011	Paydown		475,281	475,281	472,162	472,986		2,295		2,295		475,281				12,970	12/01/2017
172973-ZP-7	Citicorp Mtg Secs Inc Ser 2004-5 Cl 1A23		12/01/2011	Paydown		943,139	943,139	947,855	941,937		1,202		1,202		943,139				20,107	03/01/2012
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		12/01/2011	Paydown		1,274,526	1,274,526	1,274,529	1,273,452		1,074		1,074		1,274,526				30,493	12/01/2021
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		12/01/2011	Paydown		275,789	275,789	275,774	275,599		190		190		275,789				6,425	07/01/2024
17307G-FN-3	Citigroup Mtg Ln Tr Ser 2004-RR2 Cl A3 R		12/01/2011	Paydown		24,704	24,704	22,883	23,656		1,049		1,049		24,704				1,163	03/01/2034
17307G-H3-5	Citigroup Mtg Ln Tr Ser 2005-8 Cl 3A1 RM		12/01/2011	Paydown		1,934,064	1,934,064	1,879,205	1,884,330		49,733		49,733		1,934,064				60,194	04/01/2027
17309A-AB-5	Citimortgage Alternative Ln Tr Ser 2006-		12/01/2011	Paydown		714,253	714,253	278,139	385,802	43,802	436,113	151,465	328,450		714,253				19,892	02/01/2022
17313K-AC-5	Citigroup Comm Mtg Tr Ser 2008-C7 Cl A2B		12/01/2011	Paydown		257,633	257,633	257,750	257,475		159		159		257,633				17,038	07/01/2013
177902-AC-7	City Natl Bk Nt 6.750% 09/01/11		09/01/2011	Maturity		5,000,000	5,000,000	5,561,150	5,057,035		(57,035)		(57,035)		5,000,000				337,500	09/01/2011
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		12/30/2011	Redemption 100.0000		28,886	28,886	26,647	26,919		1,967		1,967		28,886				797	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		09/30/2011	Redemption 100.0000		86,657	86,657	78,789	80,757		5,900		5,900		86,657				1,060	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		09/30/2011	Tax Free Exchange		5,309,249	5,574,933	5,198,752	5,247,698		61,551		61,551		5,309,249				118,165	06/30/2014
189766-AQ-9	Citimortgage Alternative Ln Tr Ser 2007-		12/01/2011	Paydown		2,458,816	2,593,591	2,315,941	2,383,942		221,982	68,001	153,981		2,537,923		(79,108)	(79,108)	72,415	06/01/2037
194162-CJ-7	Colgate-Palmolive Co Nt Ser C		12/01/2011	Various		12,000,000	12,000,000	12,849,375	12,119,954		(119,954)		(119,954)		12,000,000				678,000	12/01/2011
20029P-AL-3	Comcast Cable Com Corp Sr Nt		01/30/2011	Maturity		5,000,000	5,000,000	4,892,700	4,998,747		1,253		1,253		5,000,000				168,750	01/30/2011
20046E-AG-8	COMM Ser 2001-J1A Cl E		09/01/2011	Paydown		1,002,880	1,002,880	1,068,851	1,022,310		(19,430)		(19,430)		1,002,880				46,366	05/01/2014
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange		507,279	507,279	507,279	507,279						507,279				1,183	08/01/2014
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		325,179	325,179	325,179	325,179						325,179				876	08/01/2014
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		26,014	26,014	26,014	26,014						26,014				1,157	08/01/2014
20846K-AD-3	Conseco Credit-Leased Bkd Tr 1 PTC Ser 1		01/01/2011																2,443	07/01/2015
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		05/25/2011	Redemption 100.0000		243,972	243,972	243,972	243,972						243,972				1,689	06/05/2013
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		09/01/2011	Tax Free Exchange		590,415	590,415	590,415	590,415						590,415				8,815	06/05/2013
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		03/28/2011	Redemption 100.0000		114,208	114,208	114,208	114,208						114,208				476	06/05/2013
21036C-AQ-0	Constellation Brands Extended Term Ln B		05/25/2011	Redemption 100.0000		120,359	120,359	120,359	120,359						120,359				1,411	06/05/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
				Redemption																
21036C-AQ-0	Constellation Brands Extended Term Ln B		03/25/2011	100.0000		56,342	56,342	56,342	56,342						56,342				395	06/05/2015
21075W-BF-1	Cointmortgage Home Eq Loan Tr Ser 1995-2		12/01/2011	Paydown		6,019	6,019	6,013	6,003		17		17		6,019				196	05/01/2014
210805-BU-0	Continental Airlines Inc EETC Ser 1997-4		07/02/2011	Paydown		2,072,651	2,072,651	2,053,510	2,060,470		12,181		12,181		2,072,651				83,969	01/02/2018
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2011	Paydown		515,380	515,380	491,041	501,671		13,709		13,709		515,380				17,131	09/17/2017
				Redemption																
210805-CT-2	Continental Airlines Inc PTC Ser 1999-2		09/15/2011	100.0000		5,447	5,447	5,320	5,366		81		81		5,447				297	03/15/2020
210805-DH-7	Continental Airlines Inc EETC Ser 2001-1		12/15/2011	Paydown		2,838	2,838	2,208	2,261		577		577		2,838				190	06/15/2021
210805-DJ-3	Continental Airlines Inc EETC Ser 2001-1		06/15/2011	Paydown		10,000,000	10,000,000	8,730,000	9,731,420		268,580		268,580		10,000,000				325,150	06/15/2011
				Redemption																
223889-AA-4	Cowperwood McAllen I LP CTL		12/15/2011	100.0000		60,878	60,878	60,512	60,622		255		255		60,878				2,293	05/15/2022
224044-BD-8	Cox Communications Inc Nt		03/15/2011	Maturity		5,000,000	5,000,000	5,362,590	5,012,680		(12,680)		(12,680)		5,000,000				168,750	03/15/2011
				Redemption																
22410@-AA-4	Cox Enterprises Inc CTL		12/31/2011	100.0000		450,471	450,471	450,471	450,471						450,471				16,598	06/30/2027
22540V-XC-1	CS First Boston Mtg Sec Corp Ser 2002-HE		12/27/2011	Paydown		405,451	405,451	405,451	405,451						405,451				3,946	03/26/2018
22541Q-3Y-6	CS First Boston Mtg Sec Corp Ser 2003-29		12/01/2011	Paydown		902,399	902,399	923,831	918,462		(16,064)		(16,064)		902,399				26,853	11/01/2033
22541S-D4-7	CS First Boston Mtg Sec Corp Ser 2004-CF		12/01/2011	Paydown		1,022,062	1,022,062	1,008,021	1,010,066		11,996		11,996		1,022,062				30,009	05/01/2013
22541S-TQ-1	CS First Boston Mtg Sec Corp Ser 2004-4		12/01/2011	Paydown		809,584	809,584	819,577	816,964		(7,379)		(7,379)		809,584				23,892	06/01/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp Ser 2004-5		11/01/2011	Paydown		380,703	380,703	391,469	389,077		(8,374)		(8,374)		380,703				11,842	07/01/2034
225458-2G-2	CS First Boston Mtg Sec Corp Ser 2005-8		12/01/2011	Paydown		196,898	196,898	191,237	192,210		4,688		4,688		196,898				3,182	10/01/2020
225458-5Q-7	CS First Boston Mtg Sec Corp Ser 2005-9		12/01/2011	Paydown		719,308	719,308	666,223	666,223		53,085		53,085		719,308				20,805	09/01/2035
225458-AX-6	CS First Boston Mtg Sec Corp Ser 2005-1		12/01/2011	Paydown		489,773	489,773	494,230	491,453		(1,680)		(1,680)		489,773				14,811	01/01/2035
225458-BF-4	CS First Boston Mtg Sec Corp Ser 2005-1		12/01/2011	Paydown		1,129,498	1,129,498	1,140,969	1,129,365		133		133		1,129,498				29,008	03/01/2014
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		12/01/2011	Paydown		257,231	257,231	259,361	257,970		(739)		(739)		257,231				7,374	07/01/2016
225458-EV-6	CS First Boston Mtg Sec Corp Ser 2005-2		12/01/2011	Paydown		981,615	981,615	966,162	966,162		15,453		15,453		981,615				24,605	02/01/2035
225458-EX-2	CS First Boston Mtg Sec Corp Ser 2005-2		12/01/2011	Paydown		1,595,471	1,595,471	1,608,683	1,604,966		(9,495)		(9,495)		1,595,471				70,983	05/01/2018
225458-FD-5	CS First Boston Mtg Sec Corp Ser 2005-2		12/01/2011	Paydown		1,755,324	1,755,324	1,798,110	1,781,121		(25,797)		(25,797)		1,755,324				46,717	01/01/2025
225458-FG-8	CS First Boston Mtg Sec Corp Ser 2005-2		12/01/2011	Paydown		738,373	738,373	753,025	747,086		(8,713)		(8,713)		738,373				16,343	01/01/2020
225458-NQ-7	CS First Boston Mtg Sec Corp Ser 2005-AG		11/01/2011	Paydown		10,284,424	10,284,424	10,165,510	10,218,050		66,374		66,374		10,284,424				226,805	11/01/2011
225458-UA-4	CS First Boston Mtg Sec Corp Ser 2005-5		12/01/2011	Paydown		361,383	361,383	360,649	360,554		828		828		361,383				11,442	04/01/2035
225458-UL-0	CS First Boston Mtg Sec Corp Ser 2005-5		12/01/2011	Paydown		932,876	932,876	917,133	922,124		10,752		10,752		932,876				25,607	04/01/2035
225458-VM-7	CS First Boston Mtg Sec Corp Ser 2005-C3		11/01/2011	Paydown		2,533,803	2,533,803	2,546,472	2,530,222		3,580		3,580		2,533,803				23,964	05/01/2012
225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		12/01/2011	Paydown		650,878	650,878	638,267	642,642		8,235		8,235		650,878				18,774	06/01/2016
225458-XW-3	CS First Boston Mtg Sec Corp Ser 2005-6		12/01/2011	Paydown		495,973	495,973	490,762	490,762		5,210		5,210		495,973				13,258	08/01/2024
2254W0-GX-7	CS First Boston Mtg Sec Corp Ser 2004-6		12/01/2011	Paydown		556,330	556,330	552,679	553,295		3,035		3,035		556,330				15,250	08/01/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp Ser 2005-11		12/01/2011	Paydown		576,836	576,836	558,629	567,519		9,316		9,316		576,836				17,884	11/01/2020
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange		214,695	215,749	214,261	214,301		394		394		214,695				3,240	03/29/2016
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange		159,919	159,919	159,919	159,919						159,919				2,412	03/29/2016
22942M-BF-2	Credit Suisse Mtg Capital Ser 2006-8 Cl		12/01/2011	Paydown		2,447,733	2,733,002	2,741,970	2,738,001		(4,325)		(4,325)		2,733,676		(285,943)	(285,943)	73,930	01/01/2022
				Redemption																
229478@-AA-6	CTL Cap Tr Ser 2010-14 Walgreens CTL		12/15/2011	100.0000		102,811	102,811	102,811	102,811						102,811				3,565	02/15/2034
23243N-AH-1	Countrywide Home Equity Ln Ser 2006-S4 C		12/01/2011	Paydown			285,057	117,347	117,347						117,347		(117,347)	(117,347)	6,986	05/01/2012
23245L-AB-6	Countrywide Alternative Ln Tr Ser 2006-J		12/01/2011	Paydown		868,289	868,289	750,997	774,675		117,292	23,678	93,614		868,289				22,640	01/01/2037
233244-AH-5	DOT Headquarters II L-B Fin Tr Mtg Secd		12/07/2011	Various		798,882	798,882	798,882	798,882						798,882				24,411	12/07/2021
				Redemption																
23568#-AA-0	Daly /Michael J/ CTL 7.625% 11/15/13		12/15/2011	100.0000		136,284	136,284	140,807	137,533		(1,249)		(1,249)		136,284				5,694	11/15/2013
23719E-AA-1	Darden Restaurants Inc MT Nt		04/01/2011	Various		3,450,000	3,450,000	3,945,482	3,468,145		(18,145)		(18,145)		3,450,000				128,513	04/01/2011
239753-BE-5	Target Corp AKA Dayton Hudson Corp Sr Nt		01/01/2011	Various		3,800,000	3,800,000	4,582,846	3,800,000						3,800,000				190,000	01/01/2011
246688-AE-5	Delhaize America Inc Nt		04/15/2011	Various		8,000,000	8,000,000	8,843,082	8,034,402		(34,402)		(34,402)		8,000,000				325,000	04/15/2011
24713@-AA-4	Deloitte & Touche USA LLP Sr Nt Ser A		11/20/2011	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				312,000	11/20/2011
247367-AA-3	Delta Airlines Inc PTC Ser 1992-A1		08/24/2011	Various		79,380	338,873										79,380	79,380	(25,033)	08/18/2030
				Redemption																
247367-AT-2	Delta Airlines Inc PTC Ser 2001-1 Cl A2		09/18/2011	100.0000		24,000,000	24,000,000	23,480,025	23,694,403		305,597		305,597		24,000,000				1,706,640	03/18/2013
				Redemption																
24736C-AG-9	Delta Airlines XO Equip TL Nt 1		12/29/2011	100.0000		203,787	203,787	203,787	203,787						203,787				4,822	04/30/2012
248019-AC-5	Deluxe Corp Nt 5.000% 12/15/12		03/15/2011	Various		17,894,450	17,630,000	14,721,050	14,721,050						14,721,050		3,173,400	3,173,400	749,275	12/15/2012
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		12/01/2011	Paydown		425,129	425,129	425,038	424,734		395		395		425,129				11,652	11/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
251510-DS-9	Deutsche Alt-A Sec Inc Ser 2005-2 Cl 2A3		12/01/2011	Paydown		847,823	847,823	861,733	853,708		(5,885)		(5,885)		847,823				22,124	02/01/2020
251510-EE-9	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 3A3		12/01/2011	Paydown		60,313	60,313	59,371	59,473		840		840		60,313				2,209	04/01/2035
251510-EH-2	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 4A3		12/01/2011	Paydown		218,194	218,194	216,515	216,526		1,668		1,668		218,194				7,000	05/01/2035
251510-ER-0	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 5A3		12/01/2011	Paydown		95,464	95,464	94,182	94,312		1,152		1,152		95,464				4,163	04/01/2035
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 Cl A6		12/01/2011	Paydown		282,194	282,194	264,765	264,765		17,429		17,429		282,194				7,884	09/01/2022
251513-AT-4	Deutsche Alt-A Ses Inc Ser 2006-AB4 Cl A		12/01/2011	Paydown		671,386	1,546,340	1,167,784	1,167,784			67,525	(67,525)		1,100,260		(428,873)	(428,873)	36,862	10/01/2036
251513-AT-4	Deutsche Alt-A Ses Inc Ser 2006-AB4 Cl A		02/01/2011	Paydown		134,868	297,252	224,482	224,483		(1)		(1)		224,482		(89,614)	(89,614)	115,901	10/01/2036
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6 RM		12/01/2011	Paydown		543,953	543,953	543,800	543,004		949		949		543,953				12,424	03/01/2030
251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 Cl A6 RM		12/01/2011	Paydown		532,562	532,562	532,432	531,976		586		586		532,562				15,519	10/01/2022
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd		03/31/2011	Redemption 100.0000		750,446	750,446	750,446	750,446						750,446				42,475	03/31/2030
256604-AN-9	Dole Foods Term Ln B1 Nt 2		03/18/2011	Tax Free Exchange		730,387	741,176	733,765	730,886		(499)		(499)		730,387				8,853	03/03/2017
256604-AN-9	Dole Foods Term Ln B1 Nt 1		04/06/2011	Redemption 100.0000		18,642	18,642	18,450	18,470		172		172		18,642				63	03/03/2017
256604-AN-9	Dole Foods Term Ln B1 Nt 1		05/13/2011	Tax Free Exchange		80,069	80,887	79,970	80,038		31		31		80,069				834	03/03/2017
256604-AP-4	Dole Foods Term Ln C1 Nt 2		06/17/2011	Tax Free Exchange		1,894,910	1,923,529	1,903,900	1,896,894		(1,984)		(1,984)		1,894,910				48,478	03/03/2017
256604-AP-4	Dole Foods Term Ln C1 Nt 1		04/06/2011	Redemption 100.0000		46,303	46,303	45,778	45,820		483		483		46,303				637	03/03/2017
256604-AP-4	Dole Foods Term Ln C1 Nt 1		05/13/2011	Tax Free Exchange		116,880	118,271	116,767	116,825		56		56		116,880				2,446	03/03/2017
25755T-AA-8	Domino's Pizza Master Trust Frnch Ln Ser		02/16/2011	Mizuho Securities Inc		10,343,750	10,000,000	9,999,616	10,000,281		(59)		(59)		10,000,222		343,528	343,528	170,983	04/25/2012
26439X-AD-5	Duke Energy Field Svcs Corp Nt		02/01/2011	Maturity		5,000,000	5,000,000	4,971,200	4,999,678		322		322		5,000,000				171,875	02/01/2011
268617-BH-9	Enterprise Mtg Accept Co Frch Ln OwnTr20		12/01/2011	Direct		83,334	83,334										83,334	83,334		01/01/2026
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A Cl A RMBS		12/27/2011	Paydown		280,022	280,022	221,980	221,980		58,042		58,042		280,022				1,012	09/25/2016
26882P-AN-2	ERAC USA Finance Co Sr Nt		01/15/2011	Various		10,000,000	10,000,000	9,987,800	9,999,934		66		66		10,000,000				400,000	01/15/2011
278865-AG-5	Ecolab Inc Nt 6.875% 02/01/11		02/01/2011	Various		8,000,000	8,000,000	9,017,400	8,014,393		(14,393)		(14,393)		8,000,000				275,000	02/01/2011
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10		12/16/2011	Redemption 100.0000		(163,801)	(163,801)	(163,801)	(163,801)						(163,801)					04/01/2014
29078E-AC-9	Embarq Corp Nt 6.738% 06/01/13		06/10/2011	Barclays Capital		7,591,990	7,000,000	7,712,530	7,524,903		(95,149)		(95,149)		7,429,754		162,236	162,236	254,172	06/01/2013
29250R-AS-5	Enbridge Energy Partners LP Sr Nt		05/04/2011	Goldman Sachs & Company		2,138,360	2,000,000	1,999,180	1,999,281		22		22		1,999,302		139,058	139,058	67,600	03/15/2020
29266R-K*-8	Energizer Holdings Inc Sr Nt		06/27/2011	Call 106.8340		26,708,494	25,000,000	25,000,000	25,000,000		1,708,494		1,708,494		26,708,494				1,051,750	10/15/2012
29266R-K@-6	Energizer Holdings Inc Sr Nt		06/27/2011	Call 111.6681		16,750,218	15,000,000	15,000,000	15,000,000		1,750,218		1,750,218		16,750,218				639,450	10/15/2013
29272#-AA-4	Energy Plaza Lease PassThru Tr Ser A1 Cl		08/14/2011	Redemption 100.0000		680,556	680,556	680,556	680,556						680,556				30,013	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr Ser A1 Cl		08/14/2011	Redemption 100.0000		80,208	80,208	80,208	80,208						80,208				3,988	02/14/2014
293791-AB-5	Enterprise Products Ptnrs LP Nt		02/01/2011	Various		12,000,000	12,000,000	12,632,760	12,008,028		(8,028)		(8,028)		12,000,000				450,000	02/01/2011
294751-EW-8	Equity One ABS Inc Ser 2004-3 Cl AF6 RMB		12/01/2011	Paydown		1,416,956	1,416,956	1,416,956	1,416,956						1,416,956				54,776	11/01/2013
29481#-AA-1	Ergon Inc Sr Nt 7.180% 05/31/11		05/31/2011	Various		1,833,333	1,833,333	1,826,305	1,832,764		570		570		1,833,333				65,817	05/31/2011
29587#-AK-2	Ernst & Young US LLP Sr Nt		10/11/2011	Redemption 100.0000		2,428,572	2,428,572	2,428,572	2,428,572						2,428,572				142,314	10/11/2011
30161M-AF-0	Exelon Generation Co LLC Sr Nt		05/04/2011	Deutsche Bank Securities		2,095,740	2,000,000	1,996,100	1,996,520		111		111		1,996,631		99,109	99,109	62,978	10/01/2019
301965-CE-7	FFCA Sec Lending Corp Frnch Ln Ser1999-2		12/01/2011	Paydown		478,304	478,304	474,816	475,753		2,551		2,551		478,304				21,295	03/01/2019
30212P-AB-1	Expedia Inc Gtd Nt 7.456% 08/15/18		04/18/2011	Credit Suisse First Boston		19,680,313	17,750,000	19,421,000	19,327,032		(49,970)		(49,970)		19,277,062		403,251	403,251	904,351	08/15/2018
302228-AA-9	EXSIF Worldwide Inc Sr Sec Nt ABS		10/01/2011	Redemption 100.0000		916,667	916,667	937,635	926,382		(9,715)		(9,715)		916,667				68,020	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2011	Redemption 100.0000		140,957	140,957	177,933	156,889		(15,932)		(15,932)		140,957				5,695	01/05/2018
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2011	Various		903,000	903,000	882,448	883,560		19,440		19,440		903,000				59,950	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt		12/31/2011	Various		726,069	726,069	729,421	728,256		(2,187)		(2,187)		726,069				39,894	06/30/2019
31331F-AE-1	Fedex Corp PTC Ser 1993-C1 ABS		09/28/2011	Redemption 100.0000		208,923	208,923	226,612	210,218		(1,295)		(1,295)		208,923				8,565	03/28/2012
31331F-AW-1	Fedex Corp PTC Ser 1997-1C ABS		01/15/2011	Redemption 100.0000		79,668	79,668	82,697	81,273		(1,605)		(1,605)		79,668				3,047	01/15/2014
31331F-AX-9	Fedex Corp PTC Ser 1998-1A ABS		07/15/2011	Paydown		408,546	408,546	457,030	441,201		(32,655)		(32,655)		408,546				13,727	01/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31331F-AY-7	Fedex Corp PTC Ser 1998-1 Cl B ABS		01/15/2011	Paydown		329,663	329,663	350,201	344,225		(14,563)		(14,563)		329,663				11,283	01/15/2019
31331F-BA-8	Fedex Corp PTC Ser 1999-1 Cl A ABS		01/15/2011	Paydown		24,806	24,806	29,239	27,937		(3,131)		(3,131)		24,806				949	01/15/2022
313855-B#-4	Federal Signal Corp Sr Nt		03/15/2011	Call 100.0000		6,084	6,084	6,526	6,144		(59)		(59)		6,084				1,169	05/30/2011
313855-B#-4	Federal Signal Corp Sr Nt		05/30/2011	Maturity		52,459	52,459	56,269	52,969		(511)		(511)		52,459				4,182	05/30/2011
313855-C@-5	Federal Signal Corp Sr Nt		01/01/2011																14,393	12/15/2012
313855-E*-5	Federal Signal Corp Sr Nt		03/17/2011	Knight Libertas		628,660	644,852	644,852	644,852						644,852		(16,192)	(16,192)	18,957	12/15/2012
313855-E*-5	Federal Signal Corp Sr Nt		03/16/2011	Call 100.0000		74,793	74,793	74,793	74,793						74,793				2,168	12/15/2012
316773-AD-2	Fifth Third Bancorp Sub Bk Nt		02/16/2011	Credit Suisse First Boston		9,640,200	10,000,000	7,938,640	7,938,640						7,938,640		1,701,560	1,701,560	101,250	06/01/2018
32007U-AF-6	First Data Corp Term Ln B1 Nt 4		04/13/2011	Redemption 100.0000		371,489	371,489	371,489	371,489						371,489				3,416	09/24/2014
32007U-AF-6	First Data Corp Term Ln B1 Nt 4		04/13/2011	Tax Free Exchange		5,131,121	5,132,002	5,130,590	5,131,054		67		67		5,131,121				48,903	09/24/2014
32007U-AH-2	First Data Corp Term Ln B3 Nt 4		04/13/2011	Redemption 100.0000		85,828	85,828	85,828	85,828						85,828				789	09/24/2014
32007U-AH-2	First Data Corp Term Ln B3 Nt 4		04/13/2011	Tax Free Exchange		1,185,683	1,185,683	1,185,683	1,185,683						1,185,683				11,100	09/24/2014
32051D-E7-3	First Horizon Mtg PT Tr Ser 2003-8 Cl 1A		12/01/2011	Paydown		1,562,099	1,562,099	1,526,952	1,538,764		23,335		23,335		1,562,099				47,175	08/01/2033
32051D-M8-2	First Horizon Mtg PT Tr Ser 2003-9 Cl 1A		12/01/2011	Paydown		999,021	999,021	989,031	993,349		5,673		5,673		999,021				54,946	01/01/2014
32051D-Z9-6	First Horizon Mtg PT Tr Ser 2004-3 Cl 2A		12/01/2011	Paydown		1,634,034	1,634,034	1,560,758	1,564,508		69,526		69,526		1,634,034				27,409	05/01/2019
32051G-DR-3	First Horizon ABS Tr Ser 2004-HE4 Cl A3		11/01/2011	Paydown		1,593,966	1,593,966	1,589,431	1,589,431		4,535		4,535		1,593,966				36,505	11/01/2011
32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 Cl A4		12/01/2011	Paydown		78,848	78,848	73,411	73,411		5,437		5,437		78,848				4,432	08/01/2018
32051G-GZ-2	First Horizon Mtg PT Tr Ser 2005-1 Cl 1A		12/01/2011	Paydown		487,955	487,955	492,072	488,068		(113)		(113)		487,955				13,987	01/01/2015
32051G-TC-9	First Horizon Alt Mtg Sec Tr Ser 2005-FA		12/01/2011	Paydown		427,898	427,898	399,645	395,556		32,341		32,341		427,898					01/01/2020
32052W-AC-3	First Horizon Mtg PT Tr Ser 2007-FA4 Cl		12/01/2011	Paydown		1,473,724	2,670,639	2,217,600	2,181,259		(137,906)	(14,612)	(123,294)		2,057,965		(584,241)	(584,241)		03/01/2015
33632*-PH-4	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		337,863	337,863	337,863	337,863						337,863				12,129	01/01/2011
33632*-PJ-0	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		220,352	220,352	220,352	220,352						220,352				7,911	01/01/2011
33632*-PK-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		129,886	129,886	129,886	129,886						129,886				4,663	01/01/2011
33632*-PX-9	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		203,001	203,001	203,001	203,001						203,001				7,288	01/01/2011
33632*-PY-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		133,054	133,054	133,054	133,054						133,054				4,777	01/01/2011
33632*-PZ-4	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		76,068	76,068	76,068	76,068						76,068				2,731	01/01/2011
33632*-QD-2	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		137,161	137,161	137,161	137,161						137,161				4,924	01/01/2011
33632*-QE-0	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		86,918	86,918	86,918	86,918						86,918				3,120	01/01/2011
33632*-QF-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		50,467	50,467	50,467	50,467						50,467				1,812	01/01/2011
33632*-QQ-3	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2011	Redemption 100.0000		604,772	604,772	604,772	604,772						604,772				43,725	01/01/2013
33632*-QR-1	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2011	Redemption 100.0000		257,148	257,148	257,148	257,148						257,148				18,592	01/01/2013
33736L-AU-9	First Union-LB Comml Mtg Tr II Ser 1997-		12/01/2011	Paydown		1,996,232	1,996,232	2,161,321	2,014,707		(18,475)		(18,475)		1,996,232				110,805	09/01/2012
337387-R#-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,922	24,922	25,408	24,984		(62)		(62)		24,922				931	01/15/2013
337387-S#-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		26,173	26,173	26,683	26,213		(40)		(40)		26,173				978	01/15/2012
337387-S*-6	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,922	24,922	25,408	24,984		(62)		(62)		24,922				931	01/15/2013
337387-S@-4	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		26,173	26,173	26,683	26,213		(40)		(40)		26,173				978	01/15/2012
337387-T#-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013
337387-T*-5	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,972	24,972	25,459	25,035		(63)		(63)		24,972				933	01/15/2013
337387-T@-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,316	24,316	24,316	24,316						24,316				864	01/15/2013
337387-U#-9	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013
337387-U*-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013
337387-U@-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,351	23,351	23,351	23,351						23,351				830	01/15/2013

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
337387-V*-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013
34410#-AA-7	Flynn & Zinkan Realty CTL		12/15/2011	Redemption 100.0000		140,225	140,225	152,324	143,574		(3,349)		(3,349)		140,225				6,248	11/15/2013
34434*-AE-5	Follett Corp Sr Nt 6.960% 10/31/11		10/30/2011	Various		714,286	714,286	714,286	714,286						714,286				24,857	10/30/2011
35669#-AA-2	Freeport LNG Development LP Sr Nt		12/31/2011	Various		1,128,856	1,128,856	1,128,856	1,128,856						1,128,856				46,208	12/19/2025
359416-AJ-3	Fruit of the Loom Inc Sr Nt		01/01/2011																226	12/15/1999
359262-AT-9	Frost National Bank Sub Nt		02/16/2011	Stifel Nicolaus & Co Villanova		2,565,350	2,500,000	2,815,250	2,528,490		(6,863)		(6,863)		2,521,627		43,723	43,723	95,964	08/01/2011
359262-AT-9	Frost National Bank Sub Nt		08/01/2011	Maturity		3,000,000	3,000,000	3,378,300	3,034,188		(34,188)		(34,188)		3,000,000				206,250	08/01/2011
361452-AA-3	GATX Rail Corp PTC Ser 2000-1 ABS		07/13/2011	Redemption 100.0000		153,879	153,879	153,879	153,879						153,879				7,371	01/13/2020
36157R-3X-1	GE Cap Mtg Serv Inc Ser 1999-HE2 Cl M RM		12/01/2011	Paydown		491,243	491,243	538,568	507,615		(16,372)		(16,372)		491,243				22,885	06/01/2014
36157R-D8-5	GE Cap Mtg Serv Inc Ser 1999-HE1 Cl A7 R		12/01/2011	Paydown		4,541	4,541	4,541	4,541						4,541				146	09/01/2023
36170U-AA-9	G-FORCE LLC Ser 2005-RRA Cl A1		01/01/2011	Paydown		2,833,144	2,833,144	2,846,579	2,826,735		6,409		6,409		2,833,144				10,365	03/01/2011
36170U-AB-7	G-FORCE LLC Ser 2005-RRA Cl A2 CMBS		12/01/2011	Paydown		536,287	536,287	541,485	536,370		(83)		(83)		536,287				15,870	01/01/2014
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 Cl A2 CMBS		12/01/2011	Paydown		866,344	866,344	858,042	862,838		3,506		3,506		866,344				19,744	06/01/2012
361856-ER-4	GMAC Mtg Corp Loan Tr Ser 2006-HE1 Cl A		12/25/2011	Paydown		987,369	1,174,940	548,033	548,033						548,033		439,337	439,337	2,652	01/25/2013
36185N-3G-3	GMAC Mtg Corp Loan Tr Ser 2004-J3 Cl A9		12/01/2011	Paydown		1,529,410	1,529,410	1,471,102	1,507,809		21,601		21,601		1,529,410				46,801	12/01/2015
36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 Cl A3		12/01/2011	Paydown		9,917,248	9,917,248	9,842,868	9,876,039		41,209		41,209		9,917,248				413,581	04/01/2012
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 CTL		12/11/2011	Redemption 100.0000		578,372	578,372	578,372	578,372						578,372				18,746	09/11/2030
362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig		12/15/2011	Redemption 100.0000		1,174,874	1,174,874	1,090,283	1,160,634		14,241		14,241		1,174,874				58,471	12/15/2012
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A Cl A5 RMBS		12/01/2011	Paydown		424,208	424,208	424,225	422,733		1,476		1,476		424,208				14,934	01/01/2012
36226M-AF-0	GRMT Mtg Loan Tr Ser 2001-1A Cl M1 RMBS		12/01/2011	Paydown		52,630	52,630	54,396	53,735		(1,105)		(1,105)		52,630				2,305	04/01/2021
36228C-LS-0	GS Mortgage Securities Corp II Ser 2001-		06/01/2011	Paydown		18,000,000	18,000,000	18,753,594	18,455,067		(455,067)		(455,067)		18,000,000				396,110	10/01/2014
36228C-VR-1	GS Mortgage Securities Corp II Ser 2005-		12/01/2011	Paydown		1,400,818	1,400,818	1,414,779	1,403,493		(2,675)		(2,675)		1,400,818				35,742	04/01/2014
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		12/01/2011	Paydown		1,402,109	1,402,109	1,402,057	1,400,874		1,236		1,236		1,402,109				52,605	04/01/2025
36228F-5F-9	GS Mortgage Securities Corp Ser 2004-5 C		12/01/2011	Paydown		789,467	789,467	789,467	788,827		640		640		789,467				16,469	04/01/2034
36228F-C5-3	GS Mortgage Securities Corp Ser 2004-NC1		12/01/2011	Paydown		198,524	198,524	198,516	198,215		309		309		198,524				5,042	01/01/2020
36228F-ZK-5	GS Mortgage Securities Corp Ser 2004-FM1		12/27/2011	Paydown		902,181	902,181	902,181	902,181						902,181				6,082	08/25/2032
36228F-ZL-3	GS Mortgage Securities Corp Ser 2004-FM1		12/27/2011	Paydown		48,500	48,500	48,500	48,500						48,500				630	03/26/2029
362341-ES-4	GSAA Home Equity Tr Ser 2005-6F Cl 4A3 R		12/01/2011	Paydown		226,639	226,639	226,958	226,787		(148)		(148)		226,639				7,129	04/01/2035
36242D-6Q-1	GS Mortgage Securities Corp Ser 2005-5F		12/01/2011	Paydown		2,029,819	2,029,819	2,014,595	2,017,959		11,860		11,860		2,029,819				59,709	05/01/2035
36242D-7B-3	GS Mortgage Securities Corp Ser 2005-5F		12/01/2011	Paydown		1,409,909	1,409,909	1,359,901	1,378,954		30,955		30,955		1,409,909				41,827	05/01/2035
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		12/01/2011	Paydown		2,183,006	2,183,006	2,080,189	2,096,534		86,471		86,471		2,183,006				62,023	05/01/2035
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		12/01/2011	Paydown		1,108,422	1,108,422	1,108,386	1,107,458		964		964		1,108,422				18,090	07/01/2025
36242D-ND-1	GS Mortgage Securities Corp Ser 2004-10		12/01/2011	Paydown		1,295,466	1,295,466	1,295,394	1,294,427		1,040		1,040		1,295,466					05/01/2026
36242D-UX-9	GS Mortgage Securities Corp Ser 2005-1F		12/01/2011	Paydown		896,417	896,417	904,961	900,094		(3,677)		(3,677)		896,417				24,643	01/01/2035
36297N-AC-9	GS Mortgage Sec Corp Ser 2006-S3 Cl A3 R		12/27/2011	Paydown		179,021	179,021	16,053	(26,232)		205,253		205,253		179,021					01/25/2036
36312K-AA-0	Gaithersburg Fin Tr CTL		12/11/2011	Redemption 100.0000		464,079	464,079	495,057	474,441		(10,361)		(10,361)		464,079				18,178	04/11/2014
36828Q-KQ-8	GE Capital Commercial Mortgage Ser 2005-		02/16/2011	Wachovia Capital Markets Inc		2,096,875	2,000,000	1,893,281	1,943,597		1,831		1,831		1,945,428		151,447	151,447	21,258	11/01/2014
368907-AC-5	General American Trans Corp EETC Ser 199		08/28/2011	Paydown		539,568	539,568	547,505	542,265		(2,696)		(2,696)		539,568				40,208	02/28/2015
368907-AD-3	General American Trans Corp PTC Ser 1996		02/28/2011	Paydown		8,619	8,619	8,619	8,619						8,619				339	08/28/2021
370488-AA-2	General Parts Intl Sr Nt		07/01/2011	Redemption 100.0000		450,000	450,000	450,000	450,000						450,000				31,815	07/01/2020
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B-		04/04/2011	UBS Warburg London		907,502	907,502	877,452	895,211		1,550		1,550		896,761		10,741	10,741	6,504	12/21/2012
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B-		04/04/2011	UBS Warburg London		21,187	21,187	21,040	21,101		11		11		21,112		75	75	123	12/21/2012
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B-		03/31/2011	Redemption 100.0000		2,450	2,450	2,433	2,440		10		10		2,450				14	12/21/2012
373334-FV-8	Georgia Pwr Co Sr Nt Ser S		01/15/2011	Various		3,000,000	3,000,000	2,931,360	2,999,531		469		469		3,000,000				60,000	01/15/2011
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		11/06/2011	Redemption 100.0000		831,680	831,680	831,680	831,680						831,680				36,135	05/06/2025
386088-AB-4	Grand Metropolitan Inv Nt		08/15/2011	Various		4,500,000	4,500,000	5,379,350	4,575,113		(75,113)		(75,113)		4,500,000				405,000	08/15/2011

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
387328-A@-6	Granite Construction Co Sr Nt		05/01/2011	Redemption 100.0000		555,556	555,556	575,676	572,256		(16,701)		(16,701)		555,556				19,333	05/01/2013
39121J-AH-3	Great River Energy 1st Mtg Bd		02/16/2011	Merrill Lynch		10,711,790	11,500,000	11,500,000	11,500,000						11,500,000		(788,210)	(788,210)	171,657	07/01/2030
393505-QX-3	Green Tree Finl Corp Mfg Hsg Ser 1996-9		12/15/2011	Paydown		5,257	5,257	5,257	5,257						5,257				212	04/15/2012
393505-RL-8	Green Tree Finl Corp Mfg Ser 1996-10 Cl		08/29/2011	Direct			1,752,938	1		1			1		1		(1)	(1)		11/15/2028
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		12/27/2011	Paydown		2,529,611	2,529,611	2,451,954	2,477,901		68,258	16,548	51,710		2,529,611				6,443	11/25/2026
39839#-AB-7	Griffith Labs Intl Inc Sr Nt		12/20/2011	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,000	12/20/2015
40429C-AA-0	HSBC Finance Corp Nt 6.750% 05/15/11	E	05/15/2011	Various		13,000,000	13,000,000	13,934,297	13,061,894		(61,894)		(61,894)		13,000,000				438,750	05/15/2011
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 Cl 2A1		12/19/2011	Paydown		1,640,934	1,640,934	1,599,397	1,608,149		32,784		32,784		1,640,934				3,896	04/21/2025
41242*-AC-6	Hardwood Funding LLC Nt Ser C		06/07/2011	Various		7,000,000	7,000,000	6,980,192	6,998,174		1,826		1,826		7,000,000				187,250	06/07/2011
413875-AL-9	Harris Corp Sr Nt 6.375% 06/15/19		05/24/2011	Bank of America BISD Dealer		4,306,250	3,735,000	4,284,792	4,280,561		(21,264)		(21,264)		4,259,297		46,953	46,953	105,200	06/15/2019
428236-BF-9	Hewlett-Packard Co Sr Nt		05/24/2011	Various		19,650,058	20,000,000	19,965,400	19,965,634		1,110		1,110		19,966,745		(316,687)	(316,687)	356,438	12/01/2020
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr Ser SPMD 2		01/18/2011	Paydown		(73,186)	(73,186)	(73,186)	(73,186)						(73,186)					10/01/2018
437690-AL-4	Homestar Mtg Acceptance Corp Ser 2004-2		12/26/2011	Paydown		1,124,370	1,124,370	1,101,355	1,102,039		22,331		22,331		1,124,370				3,178	12/26/2030
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		12/01/2011	Redemption 100.0000		583,957	583,957	583,957	583,957						583,957				19,402	12/01/2015
438499-AB-1	Honeywell En Sav Perf CtrctTr PTC Ser 20	0	12/01/2011	Redemption 100.0000		295,650	295,650	205,092	282,402					(77,310)	295,650	90,558		90,558	9,209	08/01/2015
440452-AD-2	Hormel Foods Corp Nt 6.625% 06/01/11		06/01/2011	Maturity		11,000,000	11,000,000	11,139,600	11,008,156		(8,156)		(8,156)		11,000,000				364,375	06/01/2011
44181E-DJ-4	Household Finance Corp MT Nt Ser NOTZ		10/15/2011	Maturity		500,000	500,000	524,745	503,418		(3,418)		(3,418)		500,000				30,500	10/15/2011
44181E-UB-2	Household Finance Corp MT Nt Ser NOTZ		05/15/2011	Call 100.0000		500,000	500,000	487,500	491,958		8,042		8,042		500,000				13,125	05/15/2018
44569*-AZ-4	Hunt Oil Co Sr Nt 6.750% 08/22/11		08/22/2011	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				405,000	08/22/2011
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 Cl A2 RMBS		11/25/2011	Paydown		190,355	190,355	186,343	186,343		4,012		4,012		190,355				431	01/25/2022
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr Ser 2004-		12/01/2011	Paydown		2,151,895	2,151,895	2,151,692	2,150,120		1,775		1,775		2,151,895				61,876	12/01/2022
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		12/01/2011	Paydown		697,875	697,875	697,872	697,342		533		533		697,875				23,900	12/01/2025
45475Q-AL-7	Indiana Gas Co MT Nt Ser F		09/20/2011	RBC Dominion Securities		2,247,300	2,000,000	2,199,460	2,162,594		(4,272)		(4,272)		2,158,323		88,977	88,977	129,618	12/10/2027
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr Ser 2000-A		11/01/2011	Paydown		95,982	132,365	89,080	89,080						89,080		6,902	6,902	7,997	01/01/2021
45660L-HT-9	Indymac Indx Mtg Ln Tr Ser 2005-A3 CI NA		12/01/2011	Paydown		388,200	388,200	388,079	387,834		366		366		388,200				12,264	03/01/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr Ser 2005-A6CB Cl		12/01/2011	Paydown		243,664	243,664	81,576	81,576		162,088		162,088		243,664				6,922	10/01/2018
45660L-SS-9	Indymac Indx Mtg Ln Tr Ser 2005-A8CB Cl		12/01/2011	Paydown		103,318	103,318	99,772	99,772		3,546		3,546		103,318				3,116	06/01/2015
45660L-XA-2	Indymac Indx Mtg Ln Tr Ser 2005-AR19 Cl		12/01/2011	Paydown		1,227,118	1,227,118	1,067,858	1,067,858		159,260		159,260		1,227,118				33,656	09/01/2035
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		12/01/2011	Paydown		670,415	670,415	628,928	650,595		19,820		19,820		670,415				19,080	05/01/2012
45660N-UM-5	Residential Asset Sec Tr Ser 2003-A10 Cl		12/01/2011	Paydown		1,534,564	1,534,564	1,445,056	1,455,350		79,214		79,214		1,534,564				37,220	09/01/2033
45660N-W5-0	Residential Asset Sec Tr Ser 2004-R2 Cl		12/01/2011	Paydown		512,485	512,638	527,377	518,747		(3,234)		(3,234)		515,512		(3,028)	(3,028)	15,401	08/01/2014
45660N-YZ-2	Residential Asset Sec Tr Ser 2004-R1 Cl		04/01/2011	Paydown			272	248	259						260		(260)	(260)	3	10/01/2015
45661K-AG-5	Indymac Indx Mtg Ln Tr Ser 2006-AR11 Cl		12/01/2011	Paydown		825,577	2,272,461	1,697,619	1,735,800			38,181	(38,181)		1,697,619		(872,042)	(872,042)	43,974	05/01/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr Ser 2006-AR29 Cl		12/25/2011	Paydown		616,325	1,074,117	876,539	907,822			31,283	(31,283)		876,539		(260,213)	(260,213)	2,250	08/25/2021
45957@-AA-4	International Group Sr Nt		08/13/2011	Redemption 100.0000		515,200	515,200	515,200	515,200						515,200				40,392	08/13/2011
45957@-AD-8	International Group Ser A Gtd Sr Nt		10/29/2011	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				31,640	10/29/2011
45974V-A2-4	International Lease Fin MT Nt Ser Q		06/15/2011	Maturity		10,000,000	10,000,000	10,096,800	10,011,955		(11,955)		(11,955)		10,000,000				287,500	06/15/2011
466247-EN-9	JP Morgan Mtg Tr Ser 2004-S1 Cl 1A4 RMBS		12/01/2011	Paydown		6,339,291	6,339,291	6,106,025	6,229,177		110,115		110,115		6,339,291				159,603	07/01/2019
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 RMBS		12/01/2011	Paydown		431,596	431,596	435,170	434,230		(2,635)		(2,635)		431,596				10,113	11/01/2034
466247-TW-3	JP Morgan Mtg Tr Ser 2005-A6 Cl 3A2 RMBS		11/01/2011	Paydown		850,248	850,248	843,074	845,919		4,329		4,329		850,248				14,135	12/01/2013
466247-YS-6	JP Morgan Mtg Tr Ser 2005-A8 Cl 2A6 RMBS		12/01/2011	Paydown		1,299,652	1,299,652	1,278,127	1,292,399		7,253		7,253		1,299,652				18,125	03/01/2013
46625Y-UF-8	JP Morgan Chase Comm Mtg Secs Ser 2005-L		12/01/2011	Paydown				297,262	51,596		(51,596)		(51,596)						39,703	09/01/2012
46627M-AA-5	JP Morgan Alt Loan Tr Ser 2005-S1 Cl 1A1		12/01/2011	Paydown		157,287	157,287	142,715	142,715		14,572		14,572		157,287				5,603	01/01/2026
46627M-AP-2	JP Morgan Alt Loan Tr Ser 2005-S1 Cl 2A4		11/01/2011	Paydown		3,328,694	3,328,694	3,309,054	3,309,054		19,640		19,640		3,328,694				58,900	05/01/2012
46627M-EH-6	JP Morgan Alt Loan Tr Ser 2006-S1 Cl 1A1		12/01/2011	Paydown		255,293	255,322	211,647	211,647		41,664		41,664		253,311		1,982	1,982	8,409	08/01/2034
46628S-AC-7	JP Morgan Mtg Tr Ser 2006-WF1 Cl A2A		01/01/2011	Paydown		777,739	777,739	778,225	774,878		2,861		2,861		777,739				3,746	02/01/2011
46629D-AK-1	JP Morgan Mtg Tr Ser 2006-A7 Cl 2A2 RMBS		11/01/2011	Paydown		915,955	915,955	846,413	913,576		71,507	69,128	2,379		915,955				23,184	10/01/2035
46629E-AH-6	JP Morgan Alt Loan Tr Ser 2006-A4 Cl A8		12/01/2011	Paydown		321,281	321,281	291,615	291,615		29,666		29,666		321,281				11,979	06/01/2020

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46632M-BY-5	JP Morgan Mtg Tr Ser 2008-C2 Cl A4		07/19/2011	Goldman Sachs & Company		13,459,961	12,500,000	12,561,736	12,538,238		(5,431)		(5,431)		12,532,808		927,153	927,153	486,704	01/01/2018
472319-AA-0	Jefferies Group Inc Sr Nt		11/17/2011	Various		3,328,080	3,396,000	3,852,620	3,485,994		(66,073)		(66,073)		3,419,921		(91,841)	(91,841)	312,173	03/15/2012
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt		12/04/2011	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				40,440	12/04/2013
49446Q-BA-8	Kimco Realty Corp MT Nt Ser C		08/15/2011	Maturity		7,000,000	7,000,000	6,820,450	6,966,347		33,653		33,653		7,000,000				294,288	08/15/2011
494550-AH-9	Kinder Morgan Energy - LP Nt		03/15/2011	Maturity		3,000,000	3,000,000	2,991,150	2,999,756		244		244		3,000,000				101,250	03/15/2011
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		12/30/2011	Redemption 100.0000		391,531	391,531	391,531	391,531						391,531				11,773	12/30/2013
500255-AC-8	Kohls Corp Nt 7.375% 10/15/11		10/15/2011	Maturity		1,000,000	1,000,000	1,183,120	1,019,744		(19,744)		(19,744)		1,000,000				73,750	10/15/2011
50075N-AU-8	Kraft Foods Inc Sr Nt 6.125% 02/01/18		06/29/2011	Morgan/JP/Securities - Bonds		6,913,560	6,000,000	6,370,060	6,323,681		(19,559)		(19,559)		6,304,121		609,439	609,439	340,958	02/01/2018
502413-AU-1	L-3 Communications Corp Sr Sub Nt		12/22/2011	Call 102.1250		5,616,875	5,500,000	5,622,500	5,595,115		21,760		21,760		5,616,875				415,880	10/15/2013
50375U-AC-9	La Paloma Generating Co 1st Lien LC Nt 4		06/22/2011	Goldman Sachs & Company		459,199	464,965	467,364	465,628		(193)		(193)		465,435		(6,236)	(6,236)	4,447	08/16/2012
50375U-AD-7	La Paloma Generating Co 1st Lien TL Nt 2		06/22/2011	Goldman Sachs & Company		2,708,181	2,742,184	2,757,487	2,746,580		(1,259)		(1,259)		2,745,321		(37,139)	(37,139)	27,078	08/16/2012
50375U-AD-7	La Paloma Generating Co 1st Lien TL Nt 2		03/31/2011	Redemption 100.0000		7,701	7,701	7,701	7,701						7,701				40	08/16/2012
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		12/30/2011	Redemption 100.0000		15,030	15,030	15,030	15,030						15,030				316	11/23/2016
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		12/30/2011	Redemption 100.0000		64,832	64,832	61,395	62,581		2,251		2,251		64,832				1,335	11/23/2016
52108H-2S-2	LB-UBS Comm Mtg Tr Ser 2005-C1 Cl A3 CMB		11/11/2011	Paydown		329,090	329,090	314,268	325,636		3,454		3,454		329,090				12,680	05/11/2012
52108H-3E-2	LB-UBS Comm Mtg Tr Ser 2005-C2 Cl A3 CMB		09/11/2011	Paydown		3,127,267	3,127,267	3,188,713	3,129,130		(1,862)		(1,862)		3,127,267				90,125	03/11/2012
52108H-4R-2	LB-UBS Comm Mtg Tr Ser 2005-C3 Cl A2		07/11/2011	Paydown		3,162,755	3,162,755	3,059,966	3,149,544		13,211		13,211		3,162,755				79,145	10/11/2011
52108H-E2-6	LB-UBS Comm Mtg Tr Ser 2004-C4 Cl A2		02/11/2011	Paydown		1,964,630	1,964,630	1,916,128	1,962,392		2,238		2,238		1,964,630				14,839	02/11/2011
52108H-E3-4	LB-UBS Comm Mtg Tr Ser 2004-C4 Cl A3 CMB		12/11/2011	Paydown		246,372	246,372	245,063	245,763		609		609		246,372				3,482	01/11/2014
52108H-J7-0	LB-UBS Comm Mtg Tr Ser 2004-C6 Cl A4		11/11/2011	Paydown		3,350,000	3,350,000	3,259,053	3,336,680		13,320		13,320		3,350,000				80,888	11/11/2011
52108M-AL-7	LB-UBS Comm Mtg Tr Ser 2005-C7 Cl C		03/08/2011	Morgan Stanley & Co Inc		3,221,094	3,500,000	3,145,611	3,145,611						3,145,611		75,483	75,483	46,813	11/11/2015
52109P-AG-0	LB-UBS Comm Mtg Tr Ser 2007-C6 Cl AM		01/05/2011	Royal Bank of Scotland		8,610,234	8,500,000	8,501,992	8,499,951		(6)		(6)		8,499,945		110,289	110,289	41,864	07/11/2017
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		12/10/2011	Various		756,116	756,116	819,955	792,122		(36,007)		(36,007)		756,116				25,514	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		12/10/2011	Various		274,979	274,979	311,170	293,646		(18,667)		(18,667)		274,979				10,356	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		12/01/2011	Redemption 100.0000		1,042,752	1,042,752	985,967	1,004,271		38,481		38,481		1,042,752				27,414	03/01/2023
52467@-AA-3	Legg Mason Mtg Cap Corp CTL		12/15/2011	Redemption 100.0000		193,900	193,900	202,978	199,228		(5,328)		(5,328)		193,900				7,860	12/15/2021
52467@-AH-8	Legg Mason Mtg Cap Corp CTL		12/15/2011	Redemption 100.0000		120,911	120,911	126,810	124,485		(3,574)		(3,574)		120,911				5,136	01/15/2021
52467@-AW-5	Legg Mason Mtg Cap Corp CTL		12/05/2011	Various		273,291	273,291	273,291	273,291						273,291				7,563	02/05/2013
52467@-BC-8	Legg Mason Mtg Cap Corp Ser 2003 Cl A CT		12/15/2011	Redemption 100.0000		351,206	351,206	392,547	373,738		(22,532)		(22,532)		351,206				15,795	11/15/2018
525170-BL-9	Lehman ABS Corp Ser 2003-1 Cl A1 RMBS		12/01/2011	Paydown		2,538,632	2,538,632	2,356,168	2,392,706		145,926		145,926		2,538,632				60,446	11/01/2024
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		11/28/2011	Paydown		236,627	236,627	236,553	82,715	153,844	69		153,913		236,627				767	03/26/2022
53957D-AA-1	Local Insight Media Fin LLC Frnch Ln Ser		10/23/2011	Paydown		179,923	179,923	84,486	84,486		95,436		95,436		179,923				2,710	10/23/2012
54013*-AA-0	Locomotive Mgmt Eq Tr Ctf ABS		11/01/2011	Redemption 100.0000		882,349	882,349	882,349	882,349						882,349				73,323	11/01/2012
540424-AE-8	Loews Corp Deb 8.875% 04/15/11		04/15/2011	Maturity		8,000,000	8,000,000	7,290,160	7,978,677		21,323		21,323		8,000,000				355,000	04/15/2011
54323M-AC-2	Longview Power LLC Delayed Draw TL B Nt		03/15/2011	Goldman Sachs & Company		2,695,280	2,800,000	2,828,000	2,813,721		(837)		(837)		2,812,884		(117,604)	(117,604)	17,938	02/28/2014
54323M-AC-2	Longview Power LLC Delayed Draw TL B Nt		03/15/2011	Goldman Sachs & Company		7,636,627	7,933,333	7,933,333	7,933,333						7,933,333		(296,707)	(296,707)	50,823	03/01/2014
546008-AP-4	Louis Dreyfus Corp Sr Nt		02/01/2011	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				59,351	12/17/2013
552078-BB-2	Lyondell Chemical Co Sr Nt		11/07/2011	Direct		3,197,285	2,810,800	2,030,730	2,030,841						2,030,841		1,166,444	1,166,444	398,665	05/01/2018
55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33 R		12/01/2011	Paydown		2,023,139	2,023,139	1,906,545	1,954,193		68,946		68,946		2,023,139				51,469	07/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
55265K-QM-4	Master Asset Sec Tr Ser 2003-1 Cl 2A17 R		12/01/2011	Paydown		1,742,004	1,742,004	1,781,199	1,756,376		(14,372)		(14,372)		1,742,004				45,232	01/01/2033
55265K-RQ-4	Master Asset Sec Tr Ser 2003-2 Cl 2A3 RM		12/01/2011	Paydown		1,491,769	1,491,769	1,478,250	1,484,497		7,272		7,272		1,491,769				30,937	03/01/2018
55265W-CA-9	Master Seasoned Securities Tr Ser 2004-2		12/01/2011	Paydown		156,087	156,087	161,257	161,008		(4,921)		(4,921)		156,087				4,466	07/01/2032
55275S-AC-4	Master Alternative Loans Tr Ser 2007-1 C		12/01/2011	Paydown		4,527,101	4,527,101	4,538,806	4,528,005		(904)		(904)		4,527,101				131,199	06/01/2015
55326@-AA-7	MGM Holdings Inc Revolver Nt 17		01/01/2011	Taxable Exchange		877,524	1,994,373	963,283	874,754	88,529			88,529		963,283		(85,759)	(85,759)		10/03/2011
563553-AH-9	Manitowoc Co Inc Term Ln B Nt 1		05/13/2011	Redemption 100.0000		2,817,665	2,817,665	2,716,229	2,750,232		67,433		67,433		2,817,665				72,948	04/14/2014
564759-NH-7	Manufacturers & Traders Tr Co Fx-to-Flt		02/14/2011	Bonds Direct		7,458,750	7,500,000	7,366,500	7,448,997		2,846		2,846		7,451,843		6,907	6,907	51,956	04/01/2013
565849-AG-1	Marathon Oil Corp Sr Nt		03/18/2011	Call 113.5969		10,223,724	9,000,000	9,044,650	9,029,408		1,194,316		1,194,316		10,223,724				346,125	02/15/2014
565849-AH-9	Marathon Oil Corp Sr Nt		02/25/2011	Direct		8,549,800	7,000,000	8,418,890	8,357,166		(20,668)		(20,668)		8,336,498		213,302	213,302	487,083	02/15/2019
56633#-AB-9	Marcus Corp Sr Nt Ser A Tranche B		10/15/2011	Various		909,092	909,092	909,092	909,092						909,092				68,273	10/15/2011
576434-2D-5	Master Asset Securitization Tr Ser 2006-		12/01/2011	Paydown		1,405,502	3,126,680	2,423,793	2,472,858			49,065	(49,065)		2,423,793		(1,018,292)	(1,018,292)	94,259	04/01/2015
576434-A2-0	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		120,361	120,361	121,565	121,242		(881)		(881)		120,361				3,738	12/01/2034
576434-J5-4	Master Asset Securitization Tr Ser 2005-		12/01/2011	Paydown		596,633	596,633	607,261	604,653		(8,020)		(8,020)		596,633				16,431	06/01/2027
576434-N2-6	Master Asset Securitization Tr Ser 2005-		12/01/2011	Paydown		893,113	893,113	878,112	880,266		12,847		12,847		893,113				27,749	04/01/2035
576434-UH-5	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		1,206,214	1,206,214	1,206,214	1,206,214						1,206,214				40,252	12/01/2032
576434-WD-2	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		911,231	911,231	918,350	913,168		(1,937)		(1,937)		911,231				24,646	04/01/2017
576434-YM-0	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		790,350	790,350	755,303	758,535		31,815		31,815		790,350				33,896	10/01/2034
57643M-BD-5	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		199,269	199,269	204,096	200,803		(1,534)		(1,534)		199,269				5,711	09/01/2013
57643M-FN-9	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		2,283,336	2,283,336	2,214,836	2,240,542		42,794		42,794		2,283,336				80,122	06/01/2034
57708Q-BA-4	Mattel Inc MT Nt Ser B		10/06/2011	Maturity		300,000	300,000	304,842	300,554		(554)		(554)		300,000				18,190	10/06/2011
577778-AT-0	May Dept Stores Co Amortiz Deb		10/15/2011	Redemption 100.0000		50,000	50,000	61,644	54,992		(4,992)		(4,992)		50,000				3,563	04/15/2021
579780-AE-7	McCormick & Co Inc Nt 5.800% 07/15/11		07/15/2011	Maturity		2,500,000	2,500,000	2,499,875	2,499,986		14		14		2,500,000				145,000	07/15/2011
580135-BF-7	McDonalds Corp Nt 8.875% 04/01/11		04/01/2011	Various		2,000,000	2,000,000	2,519,660	2,018,922		(18,922)		(18,922)		2,000,000				88,750	04/01/2011
58047P-A#-4	MCG Capital Corp Sr Nt		03/29/2011	Call 104.9513		4,757,223	4,532,791	3,943,528	3,943,528		813,695		813,695		4,757,223				211,107	10/11/2011
580645-AD-1	McGraw-Hill Cos Sr Nt 5.375% 11/15/12		06/09/2011	Goldman Sachs & Company		5,259,800	5,000,000	5,248,100	5,150,190		(35,201)		(35,201)		5,114,990		144,810	144,810	223,212	11/15/2012
585055-AJ-5	Medtronic Inc Conv Bd 1.500% 04/15/11		04/15/2011	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				75,000	04/15/2011
58526#-AA-7	Meijer Fin Inc 1st Mtg Bd Ser A-1		12/01/2011	Redemption 100.0000		609,533	609,533	609,533	609,533						609,533				36,755	06/01/2012
58526#-AE-9	Meijer Fin Inc 1st Mtg Bd Ser A-2		12/01/2011	Redemption 100.0000		554,489	554,489	553,464	554,343		146		146		554,489				33,436	06/01/2012
58526#-AJ-8	Meijer Fin Inc 1st Mtg Bd Ser A-3		12/01/2011	Redemption 100.0000		609,533	609,533	604,991	608,887		646		646		609,533				36,755	06/01/2012
58526#-AN-9	Meijer Fin Inc 1st Mtg Bd Ser A-4		12/01/2011	Redemption 100.0000		586,244	586,244	585,188	586,094		150		150		586,244				35,351	06/01/2012
58528#-DV-6	Meijer Inc 1st Mtg Bd Ser B-2		12/01/2011	Redemption 100.0000		232,630	232,630	242,375	234,153		(1,523)		(1,523)		232,630				12,143	12/01/2011
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1		12/01/2011	Redemption 100.0000		63,500	63,500	61,585	63,016		484		484		63,500				3,262	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2		12/01/2011	Redemption 100.0000		68,000	68,000	65,953	67,483		517		517		68,000				3,494	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3		12/01/2011	Redemption 100.0000		68,250	68,250	66,191	67,730		520		520		68,250				3,506	06/01/2014
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B		02/15/2011	Credit Suisse First Boston		7,389,900	7,000,000	6,958,420	6,986,042		765		765		6,986,807		403,093	403,093	110,615	04/15/2013
587499-A4-6	Mercantile Safe Dep & Tr Co Sr Bk Nt		11/15/2011	Various		4,000,000	4,000,000	4,005,815	4,000,998		(998)		(998)		4,000,000				228,000	11/15/2011
58983*-DY-2	Meridian Tr Co Secd Nt Ser B CTL		01/01/2011	Redemption 100.0000		2,034,548	2,034,548	2,034,548	2,034,548						2,034,548				89,011	01/01/2012
589929-PJ-1	Merrill Lynch Mtg Investors Ser 1998-GN1		12/01/2011	Paydown		26,883	26,883	27,137	26,987		(105)		(105)		26,883				604	02/01/2023
589929-RK-6	Merrill Lynch Mtg Investors Ser 1998-GN2		10/01/2011	Paydown		22,087	22,087	21,196	21,940		147		147		22,087				772	06/01/2012
589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		11/01/2011	Paydown		393,103	393,103	392,945	392,345		758		758		393,103				13,517	05/01/2018
59020U-J2-2	Merrill Lynch Crd Bse A S & S Ser 2005-S		12/01/2011	Paydown		184,446	184,446	183,985	183,849		597		597		184,446				4,581	07/01/2012
59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		12/01/2011	Paydown		894,170	894,170	870,529	879,206		14,964		14,964		894,170				25,497	12/01/2021
59170@-AC-2	MGM Term Ln B Nt 3 5.500% 07/01/12		01/01/2011	Taxable Exchange		4,283,125	9,625,000	4,168,543	4,168,543						4,168,543		114,582	114,582		07/01/2012
59549W-AB-9	Mid State Tr Ser 11 Cl M1 ABS		12/15/2011	Paydown		116,061	116,061	116,058	116,060						116,061				3,452	02/15/2012

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt		02/28/2011	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				19,800	02/28/2013
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt		01/16/2011	Redemption 100.0000		2,428,571	2,428,571	2,452,781	2,434,461		(5,889)		(5,889)		2,428,571				54,521	01/16/2014
60588*-AA-2	Missouri Affrd Hsing Tr XII Sec Nt		11/09/2011	Redemption 100.0000		1,265,273	1,265,273	936,906	1,202,544		62,729		62,729		1,265,273					11/09/2011
60755#-AC-1	Modern Continental Const Hold 2nd Amende		01/01/2011																43,682	12/31/2008
617446-GM-5	Morgan Stanley Dean Witter Nt		04/15/2011	Maturity		2,000,000	2,000,000	2,279,220	2,011,835		(11,835)		(11,835)		2,000,000				67,500	04/15/2011
61745M-2C-6	Morgan Stanley Cap I Ser 2005-IQ9 Cl A3		12/01/2011	Paydown		2,608,831	2,608,831	2,620,879	2,609,121		(290)		(290)		2,608,831				91,049	03/01/2014
61745M-5E-9	Morgan Stanley Cap I Ser 2005-T19 Cl A3		12/01/2011	Paydown		1,336,874	1,336,874	1,344,156	1,335,926		948		948		1,336,874				57,649	02/01/2012
61745M-5J-8	Morgan Stanley Cap I Ser 2005-T19 Cl AJ		06/30/2011	Deutsche Bank Securities		1,011,211	1,000,000	1,005,465	1,002,097		(364)		(364)		1,001,733		9,478	9,478	29,772	08/01/2015
61745M-5P-4	Morgan Stanley Cap I Ser 2005-T19 Cl X2		07/01/2011	Paydown				76,352	20,166		(20,166)		(20,166)						8,527	07/01/2013
61745M-6D-0	Morgan Stanley Cap I Ser 2005-HQ6 Cl A2A		12/01/2011	Paydown		3,664,428	3,664,428	3,684,542	3,665,681		(1,253)		(1,253)		3,664,428				81,085	04/01/2014
61745M-6E-8	Morgan Stanley Cap I Ser 2005-HQ6 Cl AAB		12/01/2011	Paydown		1,801,260	1,801,260	1,811,162	1,802,292		(1,032)		(1,032)		1,801,260				50,097	12/01/2014
61745M-HB-2	Morgan Stanley Cap I Ser 1998-WF2 Cl D		01/01/2011	Paydown		136,200	136,200	143,236	135,872		327		327		136,200				840	01/01/2011
61745M-N8-2	Morgan Stanley Cap I Ser 2004-IQ8 Cl A4		12/01/2011	Paydown		466,340	466,340	479,856	468,315		(1,975)		(1,975)		466,340				19,454	06/01/2012
61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 Cl 1A3 R		12/01/2011	Paydown		207,178	207,178	207,178	207,178						207,178				5,272	04/01/2018
61745M-WN-9	Morgan Stanley Cap I Ser 2004-1 Cl 2A5 R		12/01/2011	Paydown		306,734	306,734	292,212	298,703		8,030		8,030		306,734				8,147	04/01/2018
61746S-BS-7	Morgan Stanley Nt 5.050% 01/21/11		01/21/2011	Maturity		1,000,000	1,000,000	997,310	999,971		29		29		1,000,000				25,250	01/21/2011
61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		12/01/2011	Paydown		2,265,216	2,265,216	2,315,962	2,267,275		(2,059)		(2,059)		2,265,216				74,483	04/01/2012
61746W-LT-5	Morgan StanleyDeanWitter Cap I Ser 2001-		10/01/2011	Paydown		3,956,829	3,956,829	4,216,650	3,976,052		(19,223)		(19,223)		3,956,829				154,635	11/01/2011
61746W-XM-7	Morgan StanleyDeanWitter Cap I Ser 2002-		06/01/2011	Paydown		1,550,321	1,550,321	1,589,321	1,549,958		363		363		1,550,321				25,472	08/01/2011
61746W-ZA-1	Morgan StanleyDeanWitter Cap I Ser 2003-		12/01/2011	Paydown		311,900	311,900	305,625	310,159		1,741		1,741		311,900				11,502	01/01/2013
61746W-ZC-7	Morgan StanleyDeanWitter Cap I Ser 2003-		06/30/2011	Morgan Stanley & Co Inc		2,035,000	2,000,000	2,010,278	2,000,014		(805)		(805)		1,999,209		35,791	35,791	59,603	01/01/2013
61754K-AG-0	Morgan Stanley Cap I Ser 2007-IQ14 Cl AM		04/29/2011	Morgan Stanley & Co Inc		9,942,188	10,000,000	9,181,797	9,341,471						9,341,471		600,717	600,717	185,807	04/01/2017
61756U-AN-1	Morgan Stanley Cap I Ser 2007-IQ16 Cl B		03/08/2011	Deutsche Bank Securities		3,451,250	4,000,000	1,325,888	1,325,888						1,325,888		2,125,362	2,125,362	68,575	11/01/2017
61836*-AB-8	Morrison & Foerster LLP Sr Nt		09/07/2011	Redemption 100.0000		318,182	318,182	318,182	318,182						318,182				22,241	09/07/2013
62853H-AD-2	Mylan Laboratories Inc Term Ln B Nt 5		11/14/2011	Redemption 100.0000		965,991	965,991	965,991	965,991						965,991				30,754	10/02/2014
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		06/30/2011	Redemption 100.0000		144,558	144,558	142,016	143,302		1,256		1,256		144,558				4,199	05/15/2013
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		07/29/2011	Tax Free Exchange		541,342	546,900	531,860	539,470		1,872		1,872		541,342				31,981	05/15/2013
62886M-AB-6	NCO Group Inc Term Ln B Nt 7		12/19/2011	Tax Free Exchange		1,944,673	1,949,208	1,940,625	1,944,105		569		569		1,944,673				105,189	05/15/2013
62906L-AB-4	NE Energy 1st Lien Synthetic LOC Nt 3		03/02/2011	Redemption 100.0000		112,190	112,190	110,615	111,409		780		780		112,190				535	11/01/2013
62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		12/23/2011	Various		1,027,622	1,027,622	1,013,201	1,020,474		7,148		7,148		1,027,622				25,584	11/01/2013
629377-E#-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011	Redemption 100.0000		1,201	1,201	1,119	1,165		36		36		1,201				13	02/01/2013
629377-E@-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011	Redemption 100.0000		3,138,840	3,138,840	3,025,511	3,036,343		102,497		102,497		3,138,840				56,574	08/31/2015
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7		03/31/2011	Redemption 100.0000		1,689	1,689	1,672	1,672		17		17		1,689				9	02/01/2013
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7		06/30/2011	Tax Free Exchange		28,142	28,390	28,103	28,103		39		39		28,142				215	02/01/2013
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		07/01/2011	Redemption 100.0000		79,707	79,707	78,571	78,908		799		799		79,707				838	02/01/2013
63080#-AA-5	NARA Caves Lease Tr CTL		12/15/2011	Call 100.0000		19,469	19,469	19,469	19,469						19,469				1,032	09/15/2028
63080#-AA-5	NARA Caves Lease Tr CTL		11/15/2011	Redemption 100.0000		208,588	208,588	208,588	208,588						208,588				5,568	09/15/2028
63615#-AB-7	National Football League Sr Nt Ser A		10/15/2011	Redemption 100.0000		523,074	523,074	529,073	525,770		(2,695)		(2,695)		523,074				25,874	10/15/2017
63618E-BA-8	National Fuel Gas Co MT Nt		11/21/2011	Various		10,000,000	10,000,000	10,495,955	10,069,303		(69,303)		(69,303)		10,000,000				707,222	11/21/2011

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
636516-AB-2	National Inst of Hlth Fishers Pl I Bldg		07/15/2011	Redemption 100.0000		58,348	58,348	58,348	58,348						58,348				3,128	01/15/2024
63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		12/15/2011	Redemption 100.0000		457,388	457,388	466,115	462,572		(5,183)		(5,183)		457,388				14,606	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2011	Various		1,206,635	1,206,635	1,206,635	1,206,635						1,206,635				35,396	03/15/2014
637071-AD-3	National Oilwell Varco Inc Sr Nt Ser B		03/15/2011	Maturity		6,000,000	6,000,000	6,111,300	6,008,786		(8,786)		(8,786)		6,000,000				195,000	03/15/2011
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 10		03/07/2011	Tax Free Exchange		950,120	949,678	950,171	950,157		(37)		(37)		950,120				5,611	04/06/2013
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1		03/15/2011	Credit Suisse First Boston		3,211,397	3,243,508	3,251,893	3,249,644		(529)		(529)		3,249,115		(37,718)	(37,718)	20,343	04/06/2013
64352V-EF-4	New Century Home Equity Ln Tr Ser 2003-5		12/01/2011	Paydown		116,650	116,650	116,624	116,515		136		136		116,650				2,861	09/01/2024
652482-BT-6	News America Inc Co Gtd Nt		03/07/2011	Royal Bank of Scotland		1,172,110	1,000,000	1,172,600	1,163,619		(3,116)		(3,116)		1,160,504		11,606	11,606	36,225	03/01/2019
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T	E	09/13/2011	Barclays Capital		1,908,808	1,972,928	1,971,808	1,972,265		174		174		1,972,439		(63,631)	(63,631)	33,480	08/09/2013
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T	E	12/30/2011	Redemption 100.0000		94,970	94,970	94,839	94,893		77		77		94,970				1,701	08/09/2013
65535V-BZ-0	Nomura Asset Sec Corp Ser 2003-A3 Cl A1		12/01/2011	Paydown		409,226	409,226	409,610	408,682		544		544		409,226				9,079	04/01/2020
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		12/01/2011	Paydown		1,358,560	1,358,560	1,358,530	1,357,175		1,385		1,385		1,358,560				36,275	05/01/2026
65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		12/01/2011	Paydown		430,265	430,265	426,869	427,299		2,965		2,965		430,265				15,179	03/01/2018
65535V-HF-8	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		12/01/2011	Paydown		1,776,520	1,776,520	1,740,434	1,750,810		25,710		25,710		1,776,520				41,554	12/01/2019
65535V-HH-4	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		12/01/2011	Paydown		142,555	142,555	141,842	141,888		668		668		142,555				3,506	01/01/2034
65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 Cl 3A		12/27/2011	Paydown		438,293	438,293	212,519	212,519		225,774		225,774		438,293				1,053	04/25/2036
656780-A*-4	North American Coal Corp Sr Nt		10/04/2011	Various		1,285,714	1,285,714	1,285,714	1,285,714						1,285,714				77,914	10/04/2014
664785-AF-9	Northern Border Partners Nt		03/15/2011	Maturity		1,000,000	1,000,000	984,520	999,541		459		459		1,000,000				35,500	03/15/2011
665228-BU-5	Northern Illinois Gas Co 1st Mtg Bd		02/01/2011	Maturity		1,000,000	1,000,000	1,126,890	1,001,534		(1,534)		(1,534)		1,000,000				33,125	02/01/2011
66586G-BZ-9	Northern Trust Co Sub Nt		03/07/2011	Maturity		1,650,000	1,650,000	1,794,474	1,654,525		(4,525)		(4,525)		1,650,000				53,708	03/07/2011
667294-AX-0	Northwest Airlines Enhanced ETC Ser 2001		04/01/2011	Paydown		22,600,000	22,600,000	22,206,000	22,534,230		65,770		65,770		22,600,000				773,033	04/01/2011
67073E-AD-2	Nuveen Investments Inc Non- Extended Ter		01/01/2011	Tax Free Exchange		837,937	837,937	837,937	837,937						837,937				11,129	11/13/2014
67073E-AD-2	Nuveen Investments Inc Non-Extended Term		01/01/2011	Tax Free Exchange		619,513	619,513	619,513	619,513						619,513				3,513	11/13/2014
67073E-AD-2	Nuveen Investments Inc Term Ln Nt 9		02/01/2011	Redemption 100.0000		4,125,000	4,125,000	4,125,000	4,125,000						4,125,000				28,786	11/13/2014
67073E-AD-2	Nuveen Investments Inc Term Ln Nt 9		01/01/2011	Tax Free Exchange		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				5,148	11/13/2014
674135-CT-3	Oakwood Mtg Inv Inc Sr Sub PTC 1997-D A3		12/01/2011	Paydown		8,555	8,555	8,621	8,535		20		20		8,555				293	06/01/2012
677050-AE-6	Oglethorpe Power Corp 1st Mtg		09/06/2011	Various		27,578,317	23,928,000	28,803,695	28,728,983		(189,845)		(189,845)		28,539,138		(960,821)	(960,821)	970,357	03/15/2019
67773#-AE-0	Ohio Valley Electric Corp Sr Nt		12/15/2011	Redemption 100.0000		374,283	374,283	376,891	376,487		(2,204)		(2,204)		374,283				16,927	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt		12/15/2011	Redemption 100.0000		94,277	94,277	94,277	94,277						94,277				4,264	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt		12/15/2011	Redemption 100.0000		94,968	94,968	94,968	94,968						94,968				4,295	02/15/2026
679574-AF-0	Old Dominion Elec 1st Mtg Bd		06/01/2011	Maturity		8,000,000	8,000,000	8,233,030	8,013,475		(13,475)		(13,475)		8,000,000				250,000	06/01/2011
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2011	Redemption 100.0000		378,125	378,125	383,531	382,553		(4,428)		(4,428)		378,125				23,482	12/01/2028
68147*-AB-7	Olympia Development CTL II		12/15/2011	Redemption 100.0000		159,091	159,091	166,202	160,642		(1,551)		(1,551)		159,091				6,823	02/15/2013
68210*-AC-7	Omega Leasing LLC Sr Nt		10/12/2011	Redemption 100.0000		382,769	382,769	382,769	382,769						382,769				14,306	07/12/2016
682680-AL-7	ONEOK Inc Sr Nt 7.125% 04/15/11		04/15/2011	Maturity		1,000,000	1,000,000	1,100,000	1,004,900		(4,900)		(4,900)		1,000,000				35,625	04/15/2011
68619A-AV-9	Origen Manufactured Hsg Ser 2004-A Cl A3		09/15/2011	Paydown		337,080	337,080	336,955	337,078		2		2		337,080				6,516	02/01/2012
693304-AB-3	Peco Energy Co 1st Mtg Bd		11/01/2011	Various		3,000,000	3,000,000	3,413,960	3,047,290		(47,290)		(47,290)		3,000,000				178,500	11/01/2011
69335D-AG-7	PGT Industries Inc 1st Lien Term Ln Nt 1		06/23/2011	Redemption 100.0000		975,610	975,610	975,610	975,610						975,610				31,393	02/14/2012
693476-AZ-6	PNC Funding Corp Sr Nt		04/07/2011	Citigroup		5,000,600	5,000,000	4,929,300	4,982,129		4,552		4,552		4,986,680		13,920	13,920	9,972	01/31/2012
69353C-A*-2	PRA International Term Ln Nt 2		12/30/2011	Redemption 100.0000		68,182	68,182	66,818	67,367		815		815		68,182				2,558	12/13/2014
69353C-A*-2	PRA International Term Ln Nt 1		12/30/2011	Redemption 100.0000		5,455	5,455	5,345	5,389		65		65		5,455				130	12/13/2014
69362B-AF-9	PSEG Power LLC Nt 7.750% 04/15/11		04/15/2011	Various		15,080,000	15,080,000	16,998,618	15,169,378		(89,378)		(89,378)		15,080,000				584,350	04/15/2011

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
69362B-AM-4	PSEG Power LLC Nt 6.950% 06/01/12		12/29/2011	Call 102.7820		2,055,640	2,000,000	1,996,167	1,999,270		56,370		56,370		2,055,640				149,811	06/01/2012
69512E-BW-4	Pacificorp 1st Mtg Bd Ser C		09/01/2011	Maturity		500,000	500,000	590,043	511,884		(11,884)		(11,884)		500,000				44,750	09/01/2011
69639@-AA-0	Palisade Holdings L L C Sub Nt		11/15/2011	Various		651,234	651,234										651,234	651,234		09/28/2027
69932#-AA-2	Paramount Properties Tax Cr Fd Sec Nt		12/15/2011	Redemption 100.0000		328,486	328,486	328,486	328,486						328,486				18,100	12/15/2011
701094-AF-1	Parker-Hannifin Corp Nt		05/15/2011	Maturity		3,000,000	3,000,000	3,124,230	3,006,620		(6,620)		(6,620)		3,000,000				109,500	05/15/2011
701538-AA-4	Parkway Bank & Tr CTL 7.500% 06/15/14		12/15/2011	Redemption 100.0000		150,197	150,197	153,800	151,339		(1,142)		(1,142)		150,197				6,171	06/15/2014
70382*-AA-9	Pavestone Co LP M/W Sr Sec Nt		04/29/2011	Call 100.0000		55,276	55,276	55,276	55,276						55,276				3,292	09/01/2012
71976*-AA-9	Pickering-Norvan Associates CTL		12/15/2011	Redemption 100.0000		128,092	128,092	136,927	131,082		(2,990)		(2,990)		128,092				5,512	11/15/2014
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1		07/18/2011	Various		1,111,111	1,111,111	1,092,741	1,104,396		6,715		6,715		1,111,111				45,667	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2		11/14/2011	Various		1,000,000	1,000,000	967,353	986,691		13,309		13,309		1,000,000				42,100	11/14/2015
73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		12/01/2011	Paydown		2,369,210	2,369,210	2,369,148	2,363,945		5,265		5,265		2,369,210				70,759	02/01/2014
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2011	Redemption 100.0000		559,636	559,636	563,748	561,879		(2,242)		(2,242)		559,636				20,637	12/31/2018
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt		10/15/2011	Redemption 100.0000		259,708	259,708	259,708	259,708						259,708				18,621	07/15/2027
73932L-AA-1	Power Receivable Finance LLC Sr Nt		10/01/2011	Redemption 100.0000		800,980	800,980	800,745	800,951		29		29		800,980				31,839	01/01/2012
74160M-BP-6	Prime Mortgage Tr Ser 2003-2 Cl 1A10 RMB		12/01/2011	Paydown		1,025,984	1,025,984	955,447	974,422		51,562		51,562		1,025,984				29,646	08/01/2033
74160M-KW-1	Prime Mortgage Tr Ser 2005-4 Cl 2A11 RMB		12/01/2011	Paydown		842,203	842,203	818,517	831,721		10,483		10,483		842,203				24,837	10/01/2016
742741-AA-9	Procter & Gamble ESOP Deb Ser A		07/01/2011	Various		459,083	459,083	596,328	546,222		(87,139)		(87,139)		459,083				32,483	01/01/2021
743873-AY-7	Provident Funding Mtg Loan Tr Ser 2005-1		12/27/2011	Paydown		1,556,343	1,556,343	1,554,398	1,554,810		1,534		1,534		1,556,343				4,359	03/25/2035
743917-B@-4	Prudential Ins Co of America Ser 1985-J		12/01/2011	Paydown		253	253	267	257		(4)		(4)		253				16	12/01/2015
74451P-AA-1	Public Svc Co NC Inc Nt		02/15/2011	Maturity		4,500,000	4,500,000	4,978,530	4,509,179		(9,179)		(9,179)		4,500,000				149,063	02/15/2011
74835N-AJ-4	Questar Pipeline Co MT Nt		06/01/2011	Maturity		4,000,000	4,000,000	4,116,520	4,006,564		(6,564)		(6,564)		4,000,000				141,800	06/01/2011
74835N-AK-1	Questar Pipeline Co MT Nt Ser B		09/26/2011	Various		2,300,000	2,300,000	2,318,147	2,302,653		(2,653)		(2,653)		2,300,000				123,826	09/26/2011
74876W-AB-1	Quintiles Transnational Revolver Nt 8		01/01/2011																4,969	03/31/2012
74922E-AP-4	Residential Accredit Loans Inc Ser 2006-		01/01/2011	Paydown		580	84,881	9,593	825	8,768			8,768		9,593		(9,013)	(9,013)	424	12/01/2011
74927#-AA-9	RB Investment Associates CTL		12/15/2011	Redemption 100.0000		102,075	102,075	102,075	102,075						102,075				4,036	09/15/2028
74927U-AW-8	RBSGC Mtg PTC Ser 2005-A Cl 2A1 RMBS		12/01/2011	Paydown		610,727	610,727	612,635	611,869		(1,142)		(1,142)		610,727				17,511	02/01/2035
749581-AJ-3	Residential Funding Mtg Sec I Ser 2007-S		12/01/2011	Paydown		1,705,780	1,705,780	1,710,044	1,706,426		(646)		(646)		1,705,780				47,329	12/01/2036
749758-AA-2	RW James Inv Corp CTL 8.125% 05/10/13		12/10/2011	Redemption 100.0000		143,680	143,680	152,158	145,674		(1,994)		(1,994)		143,680				6,402	05/10/2013
74978A-AB-6	RAAC Ser 2007-SP1 Cl A2 RMBS		12/27/2011	Paydown		4,101,470	4,101,470	3,996,983	3,996,983		104,488		104,488		4,101,470				17,887	02/25/2020
750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 ABS		10/15/2011	Paydown		332,428	332,428	385,538	342,248		(9,820)		(9,820)		332,428				14,934	01/15/2013
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D		12/22/2011	Redemption 100.0000		285,714	285,714	285,714	285,714						285,714				13,600	12/22/2013
75114R-AD-7	Residential Accredit Loans Inc Ser 2006-		12/27/2011	Paydown		1,065,529	1,399,598	1,022,204	1,022,204						1,022,204		43,325	43,325	2,682	08/27/2018
75115L-AA-5	Residential Accredit Loans Inc Ser 2007-		12/27/2011	Paydown		2,048,043	2,048,043	1,948,907	1,989,402		99,136	40,495	58,641		2,048,043				4,954	08/25/2022
755920-AF-2	Receipts on Corp Sec Tr Coll Tr Ser 1 AB		11/15/2011	Redemption 100.0000		61,020	61,020	69,298	65,071		(4,051)		(4,051)		61,020				2,933	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr Coll Tr Ser 1998		08/01/2011	Redemption 100.0000		414,596	414,596	457,203	435,462		(20,866)		(20,866)		414,596				20,319	08/01/2017
758202-AB-1	Reed Elsevier Cap Inc Nt	E	08/01/2011	Maturity		2,587,000	2,587,000	2,630,215	2,590,564		(3,564)		(3,564)		2,587,000				174,622	08/01/2011
759358-AC-4	Reinalt-Thomas Corp Sr Nt		03/31/2011	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				20,000	03/28/2012
759950-EL-8	Renaissance Home Equity Ln Tr Ser 2004-4		12/01/2011	Paydown		586,532	586,532	586,532	585,607		925		925		586,532				13,167	02/01/2015
759950-FE-3	Renaissance Home Equity Ln Tr Ser 2005-1		12/01/2011	Paydown		98,084	98,084	86,069	89,477		8,607		8,607		98,084				2,592	09/01/2016
760719-BC-7	Republic NY Corp Sub Nt		03/22/2011	Various		4,845,000	4,845,000	5,363,253	4,866,469		(21,469)		(21,469)		4,845,000				169,575	03/22/2011
760985-2G-5	Residential Asset Mtg Prod Inc Ser 2004-		12/27/2011	Paydown		766,585	766,585	766,585	766,585						766,585				2,834	09/27/2027
760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		10/01/2011	Paydown		202,710	202,710	201,950	201,939		772		772		202,710				4,863	06/01/2021
760985-7F-2	Residential Asset Mtg Prod Inc Ser 2004-		12/01/2011	Paydown		738,642	740,576	431,160	431,160		272,858		272,858		704,018		34,624	34,624	23,564	12/01/2031
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		12/01/2011	Paydown		1,332,076	1,332,076	1,332,069	1,331,004		1,071		1,071		1,332,076				30,588	07/01/2030
760985-RZ-6	Residential Asset Mtg Prod Inc Ser 2003-		11/01/2011	Paydown		124,929	124,929	53,248	34,341	62,053	71,681	43,145	90,589		124,929				5,025	12/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		153,942	153,942	146,907	148,576		5,366		5,366		153,942				3,071	07/01/2021
760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		4,723,555	4,723,555	4,516,161	4,657,078		66,477		66,477		4,723,555				105,010	09/01/2015
760985-WP-2	Residential Asset Mtg Prod Inc Ser 2003-		11/01/2011	Paydown		677,436	677,436	677,421	676,912		523		523		677,436				9,774	10/01/2020
760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		457,650	457,650	457,631	457,245		404		404		457,650				11,225	05/01/2030
76110H-3B-3	Residential Accredit Loans Inc Ser 2005-		12/01/2011	Paydown		368,009	368,009	355,762	357,358		10,651		10,651		368,009				11,429	04/01/2035
76110H-EU-9	Residential Accredit Loans Inc Ser 2003-		12/01/2011	Paydown		233,088	233,088	231,777	231,878		1,210		1,210		233,088				7,023	06/01/2033
76110H-LP-2	Residential Accredit Loans Inc Ser 2003-		12/01/2011	Paydown		364,151	364,151	373,255	367,357		(3,206)		(3,206)		364,151				10,268	05/01/2014
76110H-UL-1	Residential Accredit Loans Inc Ser 2004-		12/01/2011	Paydown		2,779,306	2,779,306	2,760,198	2,767,981		11,325		11,325		2,779,306				71,114	05/01/2013
76110H-UV-9	Residential Accredit Loans Inc Ser 2004-		12/01/2011	Paydown		347,695	347,695	335,852	337,401		10,294		10,294		347,695				11,188	06/01/2034
76110H-X9-5	Residential Accredit Loans Inc Ser 2005-		12/01/2011	Paydown		1,627,103	1,627,103	1,648,968	1,634,077		(6,973)		(6,973)		1,627,103				50,461	04/01/2016
76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		12/01/2011	Paydown		64,642	64,642	64,629	64,543		99		99		64,642				2,002	09/01/2027
76110W-RQ-1	Residential Asset Sec Corp Ser 2003-KS4		12/01/2011	Paydown		850,169	850,169	849,709	849,201		968		968		850,169				16,627	12/01/2015
76111X-NY-5	Residential Funding Mtg Sec I Ser 2004-S		12/01/2011	Paydown		4,650,669	4,650,669	4,685,549	4,644,900		5,769		5,769		4,650,669				164,571	10/01/2012
76111X-ZX-4	Residential Funding Mtg Sec I Ser 2005-S		12/01/2011	Paydown		726,538	726,538	714,732	720,718		5,821		5,821		726,538				21,482	08/01/2013
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		12/01/2011	Paydown		1,774,206	1,774,206	1,690,486	1,729,980		44,226		44,226		1,774,206				9,993	01/01/2019
76112B-SY-7	Residential Asset Mtg Products Ser 2005-		04/01/2011	Paydown		7,717,800	7,717,800	7,153,436	7,603,538		114,262		114,262		7,717,800				65,495	05/01/2012
76112F-AG-6	Residential Asset Sec Tr Ser 2006-A5CB C		12/01/2011	Paydown		218,581	485,365	363,163	420,800		(9,396)	57,636	(67,032)		353,767		(135,186)	(135,186)	17,284	05/01/2036
761143-AD-8	Residential Asset Sec Tr Ser 2007-A9 CI		12/01/2011	Paydown		1,289,369	1,289,369	1,134,400	1,248,027		155,524	114,183	41,341		1,289,369				36,648	08/01/2037
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		12/01/2011	Paydown		1,274,494	1,274,494	1,160,936	1,160,936		113,558		113,558		1,274,494				34,385	02/01/2028
76126C-DE-9	RACERS Tr Ser 1998-CCE-1 CI A1 ABS		11/15/2011	Redemption 100.0000		226,875	226,875	222,406	224,605		2,270		2,270		226,875				11,334	05/15/2018
76126C-GB-2	RACERS Tr Ser 1999-24-S-CCE CI A1 ABS		09/13/2011	Various		8,775,964	7,428,454	6,896,651	7,169,683		28,960		28,960		7,198,643		1,577,322	1,577,322	430,618	05/15/2018
76126C-GB-2	RACERS Tr Ser 1999-24-S-CCE CI A1 ABS		11/15/2011	Various		681,140	681,140	632,377	657,413		23,728		23,728		681,140				27,093	05/15/2018
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 22		03/15/2011	Credit Suisse First Boston		350,175	350,877	350,877	350,877						350,877		(702)	(702)	2,885	07/19/2013
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 10		03/15/2011	Credit Suisse First Boston		647,825	649,123	639,386	644,629		339		339		644,968		2,856	2,856	7,404	07/19/2013
762009-BJ-6	Residential Funding Mtg Sec I Ser 2007-S		12/01/2011	Paydown		3,201,671	3,763,257	3,257,593	3,256,579		162,209		162,209		3,418,788		(217,117)	(217,117)	110,750	06/01/2037
771196-AQ-5	Roche Hldgs Inc Co Gtd Nt		03/24/2011	Call 109.9310		10,346,706	9,412,000	9,420,696	9,418,128		928,578		928,578		10,346,706				265,366	03/01/2014
78390X-AD-3	SAIC Inc Co Gtd Nt 4.450% 12/01/20		11/10/2011	Tax Free Exchange		7,972,896	8,000,000	7,970,960	7,971,021		1,876		1,876		7,972,896				316,444	12/01/2020
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		12/01/2011	Various		533,864	533,864	560,181	552,834		(18,970)		(18,970)		533,864				20,159	11/01/2026
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 CI A5D AB		04/11/2011	Various		24,052,897	24,587,442	24,698,854	24,653,352		(1,074)		(1,074)		24,652,278		(599,381)	(599,381)	77,387	12/15/2028
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 CI A5D AB		03/15/2011	Paydown		360,667	360,667	362,301	361,633		(967)		(967)		360,667				948	12/15/2028
78487Q-AA-8	SVO Timeshare Mtg Corp Ser 2003-AA CI A		11/01/2011	Paydown		204,646	204,646	204,620	204,333		313		313		204,646				6,029	08/01/2013
78487Q-AB-6	SVO Timeshare Mtg Corp Ser 2003-AA CI B		11/01/2011	Paydown		511,615	511,615	511,542	510,775		840		840		511,615				16,216	08/01/2013
785583-AF-2	Sabine Pass Lng LP Sr Nt		03/08/2011	Various		7,700,160	7,500,000	6,775,000	6,841,256		16,201		16,201		6,857,457		842,703	842,703	157,813	11/30/2016
785778-HD-6	SACO I Tr Ser 2005-6 CI A RMBS		12/27/2011	Paydown		867,288	867,288	837,575	837,575		29,713		29,713		867,288				3,983	05/28/2013
78648W-AD-5	Safety-Kleen Corp Term Ln B Nt 3		09/19/2011	Citigroup		1,332,854	1,388,390	1,388,390	1,316,656	71,734			71,734		1,388,390		(55,536)	(55,536)	36,816	08/02/2013
78648W-AD-5	Safety-Kleen Corp Term Ln B Nt 3		07/01/2011	Redemption 100.0000		10,932	10,932	10,932	10,367	565			565		10,932				122	08/02/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8		09/15/2011	Bank of America BISD Dealer		1,277,915	1,304,328	1,304,328	1,304,328						1,304,328		(26,413)	(26,413)	23,129	11/16/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		09/15/2011	Bank of America BISD Dealer		1,988,674	2,029,778	2,029,778	2,029,778						2,029,778		(41,104)	(41,104)	35,993	11/16/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		06/30/2011	Redemption 100.0000		334,778	334,778	334,778	334,778						334,778				3,540	11/16/2013
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc Ser 1998-AQ		12/01/2011	Paydown		17,026	17,026	17,175	16,961		65		65		17,026				496	05/01/2012
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		12/01/2011	Paydown		382,278	382,278	388,908	382,378		(101)		(101)		382,278				15,950	08/01/2012
805901-AP-0	Scana Corp Nt 6.875% 05/15/11		05/15/2011	Maturity		2,635,000	2,635,000	2,900,292	2,650,234		(15,234)		(15,234)		2,635,000				90,578	05/15/2011
80689*-AL-4	Schnuck Markets Inc Sr Nt		10/10/2011	Various		1,636,364	1,636,364	1,636,364	1,636,364						1,636,364				100,800	10/10/2021
80803@-AA-7	Schott Corp Sr Nt 6.980% 03/20/12		07/27/2011	Various		11,451,462	11,000,000	10,880,737	10,980,359		471,103		471,103		11,451,462				654,763	03/20/2012
811410-AK-5	Sea-Land Service Inc Sec Nt Ser A		01/02/2011	Redemption 100.0000		90,903	90,903	96,372	90,908		(5)		(5)		90,903				3,000	01/02/2011
811410-AL-3	Sea-Land Service Inc Sec Nt Ser B		01/02/2011	Redemption 100.0000		90,903	90,903	97,323	90,909		(5)		(5)		90,903				3,000	01/02/2011
811410-AM-1	Sea-Land Service Inc Sec Nt Ser C		01/02/2011	Redemption 100.0000		90,903	90,903	97,323	90,909		(5)		(5)		90,903				3,000	01/02/2011

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
812404-BE-0	Sears Roebuck Acceptance Corp Nt		04/20/2011	Presspich R W		2,460,000	3,000,000	2,882,250	2,905,170		(885)		(885)		2,906,054		(446,054)	(446,054)	78,542	12/01/2028
81371@-AA-7	Secured Lease Fin Corp II Ser 1994-A		02/24/2011	Direct			251,021													03/15/2014
81441P-CE-9	Security Natl Mtg Loan Tr Ser 2005-1A CI		12/01/2011	Paydown		537,439	537,439	537,365	536,114		1,325		1,325		537,439				14,029	07/01/2012
81441P-CN-9	Security Natl Mtg Loan Tr Ser 2005-2A CI		05/25/2011	Paydown		356,243	356,243	356,243	356,243						356,243				4,902	10/25/2015
816194-AF-1	Select Medical Corp Term Ln B Nt 1		06/01/2011	Redemption 100.0000		3,718,500	3,718,500	3,563,435	3,671,142		47,358		47,358		3,718,500				45,228	02/24/2012
816194-AF-1	Select Medical Corp Term Ln B Nt 1		02/22/2011	Tax Free Exchange		1,228,555	1,244,438	1,182,216	1,226,353		2,201		2,201		1,228,555				7,581	02/24/2012
816194-AF-1	Select Medical Corp Term Ln B Nt 9		03/15/2011	Redemption 100.0000		4,231	4,231	4,164	4,169		62		62		4,231					02/24/2012
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		06/01/2011	Various		1,283,998	1,283,998	1,278,231	1,281,018		2,980		2,980		1,283,998				15,617	02/24/2012
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		02/22/2011	Tax Free Exchange		440,228	440,228	440,228	440,228						440,228				2,682	02/24/2012
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		03/15/2011	Redemption 100.0000		9,185	9,185	9,185	9,185						9,185					02/24/2012
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200		10/01/2011	Redemption 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				163,884	10/01/2020
81744H-AD-5	Sequoia Mortgage Tr Ser 2007-1 CI 2A1 RM		12/01/2011	Paydown		2,052,436	2,052,436	2,062,378	2,058,790		(6,353)		(6,353)		2,052,436				51,071	02/01/2037
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A		09/30/2011	Various		5,428,571	5,428,571	5,500,952	5,448,679		(20,108)		(20,108)		5,428,571				287,171	09/30/2013
82454N-AA-6	Shiloh Texas Properties Ltd CTL		08/15/2011	Various		466,603	466,603	494,534	485,478		(18,875)		(18,875)		466,603				21,921	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd Ser B CTL		08/15/2011	Various		123,424	123,424	123,424	123,424						123,424				4,881	02/15/2020
832110-AK-6	Smith Intl Sr Nt 8.625% 03/15/14		03/07/2011	Call 120.3927		35,515,842	29,500,000	29,589,160	29,579,222		5,936,620		5,936,620		35,515,842				1,215,646	03/15/2014
832110-AL-4	Smith Intl Sr Nt 9.750% 03/15/19		03/07/2011	Call 139.3643		25,782,404	18,500,000	18,813,830	18,777,002		7,005,402		7,005,402		25,782,404				861,792	03/15/2019
833667-A*-9	Society Natl Bk Eq Tr Ctf Ser 38-A		06/28/2011	Redemption 100.0000		66,594	66,594	66,594	66,594						66,594				2,411	06/28/2011
833667-B#-4	Society Natl Bk Eq Tr Ctf Ser 38-B ABS		12/28/2011	Redemption 100.0000		34,863	34,863	34,863	34,863						34,863				2,524	12/28/2011
833667-B@-6	Society Natl Bk Eq Tr Ctf Ser 38-C		06/28/2011	Redemption 100.0000		40,455	40,455	40,455	40,455						40,455				1,464	06/28/2011
83611P-AP-6	Soundview Home Eq Loan Tr Ser 2001-2 CI		12/01/2011	Paydown		268,895	268,895	272,169	271,206		(2,312)		(2,312)		268,895				9,118	03/01/2028
837004-BQ-2	South Carolina El & Gas Co 1st Mtg Bd		02/01/2011	Various		4,550,000	4,550,000	4,899,581	4,554,256		(4,256)		(4,256)		4,550,000				152,425	02/01/2011
83754L-AA-5	South Dakota Ed Enh Fund Corp Tobacco St		12/01/2011	Paydown		874,381	874,381	874,024	874,237		144		144		874,381				35,171	06/01/2012
83851M-AF-4	South Jersey Gas Co MT Nt Ser A		07/15/2011	Maturity		2,000,000	2,000,000	2,241,820	2,021,540		(21,540)		(21,540)		2,000,000				134,800	07/15/2011
844741-AG-3	Southwest Airlines Co PTC Ser 1993-B ABS		09/24/2011	Various		1,657,317	1,657,317	1,730,446	1,675,122		(17,806)		(17,806)		1,657,317				103,748	09/24/2012
844741-AL-2	Southwest Airlines Co PTC Ser A3		01/01/2011	Paydown		544,394	544,394	643,931	550,227		(5,834)		(5,834)		544,394				23,681	07/01/2011
844741-AL-2	Southwest Airlines Co PTC Ser A3		07/01/2011	Maturity		150,531	150,531	178,054	152,144		(1,613)		(1,613)		150,531				13,096	07/01/2011
84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A ABS		01/02/2011	Redemption 100.0000		151,442	151,442	163,178	156,912		(5,471)		(5,471)		151,442				4,945	07/02/2019
84751P-LP-2	Specialty Underw & Residen Fin Ser 2006-		12/01/2011	Paydown		155,194	155,194	137,772	137,772		17,423		17,423		155,194				5,800	08/01/2034
84857H-AB-6	Mid-Western Aircraft Systems Term Ln B-2		09/15/2011	Bank of America BISD Dealer		1,151,115	1,151,115	1,151,115	1,151,115						1,151,115				37,802	09/30/2016
84857H-AB-6	Mid-Western Aircraft Systems Term Ln B-2		06/30/2011	Redemption 100.0000		5,799	5,799	5,799	5,799						5,799				122	09/30/2016
84986*-AC-6	Spring Mtn Rd Assoc Sec Nt ABS		07/01/2011	Redemption 100.0000		40,396	40,396	43,396	41,786		(1,390)		(1,390)		40,396				2,578	07/01/2017
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2011	Redemption 100.0000		409,004	409,004	409,004	409,004						409,004				13,334	01/01/2014
85231C-AA-3	St Louis Fed Office Bldg Tr GSA Gtd Ser		07/15/2011	Redemption 100.0000		166,785	166,785	166,785	166,785						166,785				8,694	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr GSA Gtd Ser		12/15/2011	Redemption 100.0000		321,687	321,687	321,687	321,687						321,687				9,260	01/13/2019
861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		12/15/2011	Redemption 100.0000		27,606	27,606	27,606	27,606						27,606				1,469	12/15/2016
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Redemption 100.0000		219,740	219,740	219,740	219,740						219,740				14,702	08/01/2011
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2011	Redemption 100.0000		1,362	1,362	1,362	1,362						1,362				67	08/01/2011
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Maturity		1,449	1,449	1,449	1,449						1,449				121	08/01/2011

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
86187#-AA-8	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Redemption 100.0000		9,514	9,514	9,514	9,514						9,514				644	08/01/2015
863576-AC-8	Structured Asset Sec Corp Ser 2005-5 Cl		12/01/2011	Paydown		299,197	299,197	301,406	300,770		(1,573)		(1,573)		299,197				10,350	03/01/2035
863576-BF-0	Structured Asset Sec Corp Ser 2005-6 Cl		12/01/2011	Paydown		2,235,497	2,235,497	2,249,119	2,243,837		(8,340)		(8,340)		2,235,497				61,033	11/01/2025
863576-CJ-1	Structured Asset Sec Corp Ser 2005-6 Cl		12/01/2011	Paydown		2,938,451	2,938,451	2,869,612	2,889,621		48,830		48,830		2,938,451				82,792	02/01/2029
863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		12/01/2011	Paydown		92,958	92,958	93,756	93,496		(538)		(538)		92,958				1,133	09/01/2034
86359A-LF-8	Structured Asset Sec Corp Ser 2003-1 Cl		02/01/2011	Paydown		8,234,790	8,234,790	8,237,659	8,182,203		52,586		52,586		8,234,790				70,910	01/01/2018
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		11/01/2011	Paydown		640,427	640,427	640,027	639,638		789		789		640,427				16,081	03/01/2033
86359B-5U-1	Structured Asset Sec Corp Ser 2005-3 Cl1		12/01/2011	Paydown		122,180	122,180	109,140	108,842		13,339		13,339		122,180				4,986	02/01/2034
86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		12/01/2011	Paydown		4,112,313	4,112,313	4,061,200	4,092,933		19,380		19,380		4,112,313				95,983	07/01/2012
86359B-G3-9	Structured Asset Sec Corp Ser 2004-19XS		12/01/2011	Paydown		2,841,327	2,841,327	2,839,995	2,838,100		3,226		3,226		2,841,327				100,164	04/01/2018
86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		12/01/2011	Paydown		462,864	462,864	462,792	462,459		405		405		462,864				11,603	11/01/2023
86359B-MK-4	Structured Asset Sec Corp Ser 2004-3 Cl		12/01/2011	Paydown		189,446	189,446	183,170	183,826		5,620		5,620		189,446				5,840	02/01/2034
86359B-WP-2	Structured Asset Sec Corp Ser 2004-8 Cl		08/01/2011	Paydown		5,121,802	5,121,802	4,896,123	5,093,110		28,692		28,692		5,121,802				67,739	08/01/2011
86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		12/01/2011	Paydown		318,135	318,135	318,065	317,832		303		303		318,135				10,733	05/01/2018
86359B-Y6-2	Structured Asset Sec Corp Ser 2005-NC1 C		12/01/2011	Paydown		839,294	839,294	725,989	755,528		83,766		83,766		839,294				19,859	01/01/2012
86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		12/01/2011	Paydown		954,335	954,335	954,037	953,417		918		918		954,335				30,302	12/01/2017
86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		12/01/2011	Paydown		1,580,572	1,580,572	1,603,293	1,597,425		(16,852)		(16,852)		1,580,572				51,738	08/01/2034
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 Cl		12/01/2011	Paydown		189,720	189,720	191,766	191,256		(1,535)		(1,535)		189,720				6,044	11/01/2033
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 Cl		12/01/2011	Paydown		614,227	614,227	616,027	613,917		310		310		614,227				17,365	05/01/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln Ser 2006-10 Cl		12/01/2011	Paydown			253,098	179,473	179,473						179,473		(179,473)	(179,473)	13,922	11/01/2036
86363A-AA-5	Structured Asset Sec Corp Ser 2006-S4 Cl		12/27/2011	Paydown		575,816	575,816	134,701	152,035		441,115	17,334	423,781		575,816				1,222	12/26/2036
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 4		05/09/2011	Tax Free Exchange		5,341,091	5,341,091	5,341,091	5,341,091						5,341,091				101,477	02/28/2016
86787G-AB-8	SunTrust Banks Inc Sub Bk Nt		04/01/2011	Maturity		4,000,000	4,000,000	4,530,280	4,019,014		(19,014)		(19,014)		4,000,000				127,500	04/01/2011
87075R-AC-1	Swift Transportation Term Ln (New) Nt 1		01/31/2011	Redemption 100.0000		849,690	849,690	841,194	841,210		8,480		8,480		849,690				3,153	12/21/2016
87075R-AC-1	Swift Transportation Term Ln (New) Nt 1		10/07/2011	Various		8,466,049	8,542,833	8,457,405	8,457,571		8,478		8,478		8,466,049				368,388	12/21/2016
872375-AC-4	TECO Energy Inc Nt 7.200% 05/01/11		05/01/2011	Maturity		925,000	925,000	957,273	926,688		(1,688)		(1,688)		925,000				33,300	05/01/2011
87262C-AB-9	TPF Generation Holdings LLC Synthetic LC		03/24/2011	UBS Warburg London		1,509,820	1,510,575	1,495,418	1,503,290		548		548		1,503,838		5,981	5,981	8,020	12/15/2013
87262C-AC-7	TPF Generation Holdings LLC Synthetic Re		03/24/2011	UBS Warburg London		473,298	473,535	468,783	472,407		263		263		472,670		628	628	2,514	12/15/2011
87262C-AD-5	TPF Generation Holdings LLC Term Ln B Nt		03/24/2011	UBS Warburg London		3,448,727	3,450,452	3,419,158	3,431,330		1,401		1,401		3,432,730		15,997	15,997	18,319	12/15/2013
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2011	Various		492,303	492,303	492,303	492,303						492,303				18,846	03/30/2023
882850-CM-0	Texas Utils Elec Co Sec Facility Bd ABS		07/01/2011	Various		1,550,313	1,550,313	1,494,944	1,540,155		10,158		10,158		1,550,313				60,404	01/01/2015
88642@-AB-3	Tidewater Inc Sr Nt 4.160% 07/30/11		07/30/2011	Various		4,000,000	4,000,000	3,876,133	3,984,988		15,012		15,012		4,000,000				166,400	07/30/2011
89222*-AB-1	Townsend Norwalk LLC CTL		12/30/2011	Redemption 100.0000		129,668	129,668	129,668	129,668						129,668				5,041	03/30/2021
893570-BR-1	Transcontinental Gas P L Corp Sr Nt		08/15/2011	Maturity		6,000,000	6,000,000	6,127,800	6,033,935		(33,935)		(33,935)		6,000,000				420,000	08/15/2011
89655M-AA-0	Trinity Rail Leasing I LLC ETC ABS		12/20/2011	Redemption 100.0000		746,869	746,869	746,869	746,869						746,869				30,428	04/20/2020
89655V-AA-0	Trinity Rail Leasing I LLC Ser 2003-1A C		12/12/2011	Paydown		344,855	344,855	344,855	344,855						344,855					10/12/2022
89903@-AD-1	Tudor Investment Corp Sr Nt		06/16/2011	Various		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				43,120	06/16/2011
89903@-AE-9	Tudor Investment Corp Sr Nt		06/13/2011	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,700	06/13/2013
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		03/17/2011	UBS Warburg London		1,123,293	1,333,285	1,331,841	1,332,036		53		53		1,332,089		(208,796)	(208,796)	13,757	10/10/2014
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 8		03/17/2011	UBS Warburg London		894,087	1,061,231	1,059,538	1,059,716		77		77		1,059,792		(165,705)	(165,705)	10,870	10/10/2014
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 8		01/10/2011	Tax Free Exchange		265,719	266,109	265,655	265,717		2		2		265,719				1,057	10/10/2014
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		03/17/2011	UBS Warburg London		7,718,800	9,200,000	7,718,800	9,187,149		643	1,468,991	(1,468,348)		7,718,800				94,232	10/10/2014
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange		475,000	475,000	475,000	475,000						475,000				1,887	10/10/2014
90211E-AF-2	Asset Backed Funding Ctf Ser 01-AQ1 Cl A		09/01/2011	Paydown		135,072	135,072	134,819	134,729		343		343		135,072				4,475	09/01/2016
90216#-AA-5	Oakbrook Properties LLC CTL		12/15/2011	Redemption 100.0000		177,583	177,583	177,583	177,583						177,583				8,395	09/15/2018
90360@-AB-9	United States Shipping Restated Term Ln		12/30/2011	Redemption 100.0000		155,325	155,325	70,353	70,353		84,971		84,971		155,325				4,609	08/07/2013
90781#-AA-0	Union Pacific RR PTC Ser 2006-2 ABS		07/01/2011	Redemption 100.0000		1,030,937	1,030,937	1,030,937	1,030,937						1,030,937				44,318	07/01/2015
90781#-AB-8	Union Pacific RR PTC Ser 2006-1 ABS		01/06/2011	Redemption 100.0000		724,187	724,187	724,187	724,187						724,187				19,951	01/02/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
90781#-AC-6	Union Pacific RR PTC Ser 2007-2 ABS		07/30/2011	Redemption 100.0000		440,022	440,022	440,022	440,022						440,022				15,639	07/30/2012
90781#-AF-9	Union Pacific RR PTC Ser 2008-3 ABS		10/31/2011	Redemption 100.0000		1,025,805	1,025,805	1,025,805	1,025,805						1,025,805				21,966	04/30/2015
90781#-AG-7	Union Pacific RR PTC Ser 2008-2 ABS		07/16/2011	Redemption 100.0000		1,949,300	1,949,300	1,949,300	1,949,300						1,949,300				42,925	01/16/2016
90781#-AH-5	Union Pacific RR PTC Ser 2009-2 ABS		08/27/2011	Redemption 100.0000		2,711,429	2,711,429	2,711,429	2,711,429						2,711,429				87,013	08/27/2017
907831-AA-9	Union Pacific RR PTC Ser 2001-1 ABS		07/27/2011	Redemption 100.0000		257,512	257,512	261,444	260,563		(3,051)		(3,051)		257,512				17,073	01/27/2022
907833-AH-0	Union Pacific RR PTC Ser 1999-A ABS		01/02/2011	Redemption 100.0000		45,176	45,176	45,176	45,176						45,176				1,717	01/02/2020
907833-AJ-6	Union Pacific RR PTC Ser 2000-1 ABS		07/10/2011	Redemption 100.0000		169,577	169,577	177,229	175,598		(6,021)		(6,021)		169,577				6,966	01/10/2021
90783V-AA-3	Union Pacific RR PTC Ser 2005-1 ABS		07/02/2011	Various		339,732	339,732	337,257	337,670		2,063		2,063		339,732				12,888	01/02/2029
908594-A*-5	Union Tank Car Co Sr Sec Nt ABS		06/01/2011	Redemption 100.0000		327,636	327,636	327,636	327,636						327,636				11,172	06/01/2016
909279-S*-3	United Airlines Inc Mtg Ln N779UA		09/30/2011	Redemption 100.0000		2,471,697	2,471,697	2,344,753	2,407,225		64,472		64,472		2,471,697				14,084	03/31/2013
909279-L#-6	United Airlines Inc Sec Loan Ctf		01/01/2011																17,556	05/07/2007
909279-L@-8	United Airlines Inc Sec Loan Ctf		01/01/2011																15,361	05/07/2006
909279-M*-9	United Airlines Inc Sec Loan Ctf		01/01/2011																32,536	05/07/2007
91133#-AC-9	United Post Office Inv Inc Sr Nt		08/16/2011	Various		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				144,275	08/16/2011
91302L-AH-0	United Technologies Corp MT Nt Tr #00008		02/01/2011	Various		4,250,000	4,250,000	5,137,215	4,262,257		(12,257)		(12,257)		4,250,000				50,721	02/01/2011
91530#-AA-2	UPenn Building Lease Fin Trust CTL		12/15/2011	Various		311,288	311,288	311,288	311,288						311,288				9,621	10/15/2024
91736#-AA-4	United States of America BIA GSA Gtd Bld		09/15/2011	Various		578,782	578,782	574,770	576,052		2,731		2,731		578,782				24,992	03/15/2024
91736#-AB-2	United States of America BIA GSA Gtd Bld		09/15/2011	Redemption 100.0000		76,116	76,116	76,116	76,116						76,116				3,442	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr GSA Gtd P		12/15/2011	Various		3,758,295	3,758,295	3,747,196	3,751,837		6,458		6,458		3,758,295				96,448	11/15/2018
91740#-AA-8	United States of America BIA-2 Alberquer		12/15/2011	Redemption 100.0000		906,250	906,250	906,250	906,250						906,250				28,773	10/15/2025
91740#-AC-4	United States of America BIA-2 Alberquer		07/15/2011	Redemption 100.0000		1,205,296	1,205,296	1,205,296	1,205,296						1,205,296				23,252	07/15/2011
91741@-AA-9	US Govt Ft Collins Tr GSA APHIS Ls CTL		12/15/2011	Redemption 100.0000		502,215	502,215	502,215	502,215						502,215				14,811	12/15/2026
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2011	Redemption 100.0000		654,546	654,546	654,186	654,419		128		128		654,546				35,661	10/01/2016
91821*-AA-4	Veteran Affairs Crown Point Ls Fin Tr CT		12/15/2011	Redemption 100.0000		163,100	163,100	163,100	163,100						163,100				7,652	07/15/2031
91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		11/15/2011	Redemption 100.0000		2,909,876	2,909,876	2,909,876	2,909,876						2,909,876				133,198	05/25/2012
921796-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl 1A4 ABS		12/01/2011	Paydown		94,413	94,413	94,413	94,413						94,413				3,673	09/01/2025
921796-LN-6	Vanderbilt Mtg Fin Ser 2001-C Cl A4 ABS		12/01/2011	Paydown		548,336	548,336	548,324	547,858		478		478		548,336				17,916	09/01/2012
922122-AB-2	Varco International Inc Sr Nt		05/01/2011	Various		20,300,000	20,300,000	21,532,239	20,379,129		(79,129)		(79,129)		20,300,000				735,875	05/01/2011
92239M-AC-5	Vectren Utility Holdings Inc Nt		05/04/2011	Stifel Nicolaus & Co Villanova		2,066,400	2,000,000	2,167,240	2,024,479		(9,277)		(9,277)		2,015,202		51,198	51,198	58,153	12/01/2011
92239M-AC-5	Vectren Utility Holdings Inc Nt		12/01/2011	Various		9,250,000	9,250,000	9,615,978	9,322,635		(72,635)		(72,635)		9,250,000				612,813	12/01/2011
92344R-AA-0	Verizon New England Inc Sr Nt		01/13/2011	Various		16,001,390	15,426,000	15,891,574	15,499,819		(5,126)		(5,126)		15,494,694		506,696	506,696	345,371	09/15/2011
92344R-AA-0	Verizon New England Inc Sr Nt		04/27/2011	Call 102.3490		2,046,980	2,000,000	2,063,059	2,011,859		35,121		35,121		2,046,980				80,167	09/15/2011
92344W-AA-9	Verizon Maryland Inc Nt		11/28/2011	Various		2,371,040	2,336,000	2,590,808	2,375,721		(4,681)		(4,681)		2,371,040				177,658	03/01/2012
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2011	Redemption 100.0000		134,344	134,344	134,344	134,344						134,344				4,873	04/15/2022
929227-N8-5	Washington Mutual Mtg Ser 2003-S2 Cl A3		12/01/2011	Paydown		1,490,191	1,490,191	1,449,211	1,472,271		17,920		17,920		1,490,191				30,976	04/01/2018
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		01/18/2011	Cantor Fitzgerald		9,198,428	9,182,646	9,047,058	9,105,621		(419)		(419)		9,105,202		93,227	93,227	33,460	09/01/2033
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		12/01/2011	Paydown		2,500,981	2,500,981	2,464,052	2,480,002		20,978		20,978		2,500,981				33,006	09/01/2033
92922F-RF-7	Washington Mutual Mtg Ser 2004-CB1 Cl 3A		12/01/2011	Paydown		313,374	313,374	299,272	301,921		11,453		11,453		313,374				9,585	05/01/2034
92922F-VA-3	Washington Mutual Mtg Ser 2004-S3 Cl 2A5		12/01/2011	Paydown		13,863,771	13,863,771	14,063,063	13,843,374		20,397		20,397		13,863,771				373,569	06/01/2012

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
92926U-AD-3	Washington Mutual Mtg Ser 2007-HY2 Cl 2A		12/01/2011	Paydown		1,742,894	1,742,894	1,685,401	1,702,649		57,493	17,248	40,245		1,742,894				39,044	01/01/2021
92933#-AA-3	WRG III LP CTL 7.295% 01/15/14		12/15/2011	Redemption 100.0000		153,165	153,165	155,578	153,862		(697)		(697)		153,165				6,119	01/15/2014
931142-CQ-4	Wal-Mart Stores Inc Sr Nt		06/28/2011	Various		8,477,400	8,000,000	8,023,360	8,016,238		(2,275)		(2,275)		8,013,963		463,437	463,437	159,644	05/15/2014
933634-AJ-6	Washington Mtg PTC Ser 2007-HY3 Cl 4A1 R		12/01/2011	Paydown		1,051,499	1,051,499	996,678	996,678		54,821		54,821		1,051,499				18,059	11/01/2023
93363P-AA-8	Washington Mutual Mtg Ser 2006-AR14 Cl 1		12/01/2011	Paydown		1,629,089	1,629,089	1,612,189	1,612,189		16,900		16,900		1,629,089				41,791	06/01/2012
939333-AC-4	Washington Mut Fin Corp Sr Nt		05/15/2011	Maturity		2,097,000	2,097,000	2,221,478	2,103,594		(6,594)		(6,594)		2,097,000				72,084	05/15/2011
939336-2H-5	Washington Mutual MSC Mtg PT Ser 2005-CB		12/01/2011	Paydown		982,047	982,047	988,953	988,494		(6,447)		(6,447)		982,047				31,585	10/01/2023
939336-2U-6	Washington Mutual MSC Mtg PT Ser 2005-1		12/01/2011	Paydown		598,129	598,129	603,363	601,809		(3,680)		(3,680)		598,129				14,010	02/01/2025
939336-3H-4	Washington Mutual MSC Mtg PT Ser 2005-2		12/01/2011	Paydown		1,267,798	1,267,798	1,266,843	1,266,843		955		955		1,267,798				35,589	03/01/2035
939336-4Y-6	Washington Mutual MSC Mtg PT Ser 2005-3		12/01/2011	Paydown		1,731,699	1,731,699	1,717,982	1,717,982		13,718		13,718		1,731,699				52,678	09/01/2024
939336-6F-5	Washington Mutual MSC Mtg PT Ser 2005-4		12/01/2011	Paydown		1,630,200	1,630,200	1,635,789	1,633,727		(3,526)		(3,526)		1,630,200				49,491	09/01/2015
939336-6U-2	Washington Mutual MSC Mtg PT Ser 2005-4		12/01/2011	Paydown		674,756	674,756	676,549	674,478		278		278		674,756				22,043	01/01/2015
939344-AR-8	Washington Mutual Alt Ln Tr Ser 2006-4 C		12/01/2011	Paydown		319,427	696,895	591,097	591,097		8,673		8,673		599,771		(280,344)	(280,344)	19,912	01/01/2031
93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		12/01/2011	Paydown		1,848,384	1,848,384	1,863,402	1,847,588		796		796		1,848,384				56,925	02/01/2013
93934F-HW-5	Washington Mutual MSC Mtg PT Ser 2005-11		12/01/2011	Paydown		454,840	454,840	448,799	451,087		3,753		3,753		454,840				12,470	10/01/2014
93934F-KZ-4	Washington Mutual MSC Mtg PT Ser 2006-1		12/01/2011	Paydown		1,444,097	1,444,097	1,250,245	1,320,165		193,852	69,919	123,933		1,444,097				49,462	03/01/2034
93935G-AG-4	Washington Mutual Alt Ln Tr Ser 2006-6 C		12/01/2011	Paydown		401,753	401,753	387,692	387,541		14,212		14,212		401,753				13,475	01/01/2019
93935H-AJ-6	Washington Mutual Alt Ln Tr Ser 2006-7 C		12/01/2011	Paydown		1,318,728	1,318,728	1,121,396	1,156,214		197,332	34,818	162,514		1,318,728				37,772	09/01/2036
93936F-AA-8	Washington Mutual Alt Ln Tr Ser 2007-0C1		01/01/2011																20	01/25/2047
94403*-AW-6	WaWa Inc Sr Nt 8.010% 06/14/13		06/14/2011	Various		1,390,625	1,390,625	1,390,625	1,390,625						1,390,625				55,695	06/14/2013
947074-AD-2	Weatherford Intl Ltd Sr Nt Ser B		11/15/2011	Maturity		5,000,000	5,000,000	4,959,144	4,995,183		4,817		4,817		5,000,000				331,250	11/15/2011
949483-AB-7	WellesStreetLP USPostalCtf GSA Participa		11/15/2011	Redemption 100.0000		88,821	88,821	88,821	88,821						88,821				4,811	11/15/2019
949748-AF-4	Wells Fargo Bank NA Sub Nt		02/01/2011	Maturity		7,500,000	7,500,000	7,614,750	7,501,348		(1,348)		(1,348)		7,500,000				241,875	02/01/2011
949760-AC-6	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		12/01/2011	Paydown		510,872	510,872	508,637	508,766		2,106		2,106		510,872				13,152	03/01/2024
949760-AP-7	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		12/01/2011	Paydown		1,021,132	1,021,132	1,008,049	1,012,702		8,430		8,430		1,021,132				28,958	07/01/2033
94978#-AT-4	Wells Fargo Bank Northwest NA Ser 2002 C		12/01/2011	Redemption 100.0000		42,071	42,071	42,071	42,071						42,071				1,531	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Ls Bk		12/15/2011	Redemption 100.0000		257,704	257,704	269,814	267,459		(9,755)		(9,755)		257,704				10,418	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CVS Corp C		12/10/2011	Redemption 100.0000		71,423	71,423	71,423	71,423						71,423				2,595	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL		12/01/2011	Redemption 100.0000		370,875	370,875	370,875	370,875						370,875				13,457	11/01/2022
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt		01/02/2011	Redemption 100.0000		355,419	355,419	355,419	355,419						355,419				11,036	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt		01/02/2011	Redemption 100.0000		352,710	352,710	352,710	352,710						352,710				10,952	01/02/2020
94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		12/01/2011	Paydown		1,276,367	1,276,367	1,263,604	1,268,821		7,546		7,546		1,276,367				27,938	02/01/2018
94980G-AK-7	Wells Fargo Home Equity Tr Ser 2004-2 Cl		12/01/2011	Paydown		5,143,214	5,143,214	5,023,110	5,028,791		114,423		114,423		5,143,214				171,597	06/01/2027
94981C-AE-9	Wells Fargo Mtg Backed Sec Tr Ser 2003-1		03/01/2011	Paydown		1,229,212	1,229,212	1,221,530	1,224,573		4,640		4,640		1,229,212				8,735	11/01/2011
94982C-AF-5	Wells Fargo Mtg Backed Sec Tr Ser 2004-D		12/01/2011	Paydown		5,247,603	5,247,603	5,232,025	5,237,171		10,432		10,432		5,247,603				86,008	03/01/2012
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr Ser 2005-2		12/01/2011	Paydown		1,883,570	1,883,570	1,880,627	1,879,049		4,521		4,521		1,883,570				53,129	03/01/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr Ser 2005-3		12/01/2011	Paydown		822,744	822,744	835,085	828,229		(5,485)		(5,485)		822,744				24,190	04/01/2035
952355-B@-3	West Corp Term Ln B-5 Nt 3		03/31/2011	Redemption 100.0000		4,277	4,277	4,277	4,277						4,277				50	07/15/2016
952355-B@-3	West Corp Term Ln B-5 Nt 1		03/31/2011	Redemption 100.0000		2,359	2,359	2,359	2,359						2,359				27	07/15/2016
952355-B@-3	West Corp Term Ln B-5 Nt 2		03/31/2011	Redemption 100.0000		3,775	3,775	3,775	3,775						3,775				15	07/15/2016
95235L-AF-7	West Corp Term Ln B-2 Nt 17		12/02/2011	Tax Free Exchange		41,789	41,789	41,789	41,789						41,789				1,130	10/24/2013
95235L-AJ-9	West Corp Term Ln B-4 Nt 3		09/21/2011	Morgan Stanley & Co Inc		1,125,309	1,172,197	1,172,197	1,172,197						1,172,197		(46,888)	(46,888)	39,883	07/15/2016
95235L-AJ-9	West Corp Term Ln B-4 Nt 3		03/31/2011	Redemption 100.0000		9,305	9,305	9,305	9,305						9,305				109	07/15/2016

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
95235L-AJ-9	West Corp Term Ln B-4 Nt 1		09/21/2011	Morgan Stanley & Co Inc		1,678,649	1,748,593	1,748,593	1,748,593						1,748,593		(69,944)	(69,944)	64,338	07/15/2016
95235L-AJ-9	West Corp Term Ln B-4 Nt 1		03/31/2011	Redemption 100.0000		13,880	13,880	13,880	13,880						13,880				157	07/15/2016
95235L-AJ-9	West Corp Term Ln B-4 Nt 2		09/21/2011	Morgan Stanley & Co Inc		986,991	1,028,115	1,028,115	1,028,115						1,028,115		(41,125)	(41,125)	35,111	07/15/2016
95235L-AJ-9	West Corp Term Ln B-4 Nt 2		03/31/2011	Redemption 100.0000		8,161	8,161	8,161	8,161						8,161				32	07/15/2016
96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt		12/31/2011	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				36,090	03/31/2018
961815-A#-4	Westwood One Inc Sr Gtd Nt		04/29/2011	Call 100.0000		3,460,467	3,460,467	1,375,516	1,375,516		2,084,951		2,084,951		3,460,467				240,374	07/15/2012
96928#-AC-7	William Blair CTL PTC Ser 2004-1 CTL		12/25/2011	Various		1,952,203	1,952,203	2,207,419	2,116,126		(163,923)		(163,923)		1,952,203				115,545	01/25/2023
97180*-VN-5	Wilmington Tr Co Sec Nt Ser B ABS		01/29/2011	Redemption 100.0000		586,627	586,627	586,627	586,627						586,627				22,585	01/29/2012
97180*-YY-8	Wilmington Tr Co Lease Nt-Solvay Polymer		01/14/2011	Redemption 100.0000		33,273	33,273	33,273	33,273						33,273				1,288	01/14/2014
97181#-BU-6	Wilmington Tr Co Nt Ser A-Minerals Polym		07/01/2011	Redemption 100.0000		16,073	16,073	16,073	16,073						16,073				630	07/01/2017
97181#-CE-1	Wilmington Tr Co Lease Nt-Minerals ABS		01/01/2011	Redemption 100.0000		56,789	56,789	56,789	56,789						56,789				2,135	07/01/2017
97181#-CF-8	Wilmington Tr Co Ser B-Minerals ABS		01/01/2011	Redemption 100.0000		13,959	13,959	13,959	13,959						13,959				525	01/01/2018
97181#-CS-0	Wilmington Tr Co Lease Nt Ser B-Polymers		07/01/2011	Redemption 100.0000		55,016	55,016	55,016	55,016						55,016				2,252	01/01/2017
97181#-CY-7	Wilmington Tr Co Lease Nt-Polymers ABS		01/01/2011	Redemption 100.0000		61,829	61,829	61,829	61,829						61,829				2,476	07/01/2018
976843-BB-7	Wisconsin Public Service Corp Sr Nt		08/01/2011	Various		2,000,000	2,000,000	2,173,020	2,014,177		(14,177)		(14,177)		2,000,000				122,500	08/01/2011
97771N-AD-4	Wolf Hollow LP Revolver Nt 23		01/31/2011	Tax Free Exchange		57,894	58,281	57,649	57,665		229		229		57,894				131	06/22/2011
97771N-AD-4	Wolf Hollow LP Revolver Nt 22		03/30/2011	Tax Free Exchange		51,359	51,556	51,010	51,250		109		109		51,359				334	06/22/2011
97771N-AD-4	Wolf Hollow LP Revolver Nt 10		08/19/2011	Tax Free Exchange		343,317	345,201	333,379	342,063		1,253		1,253		343,317				3,982	09/22/2011
97771N-AD-4	Wolf Hollow LP Revolver Nt 19		08/24/2011	Redemption 100.0000		13,451	13,451	12,778	13,308		143		143		13,451				223	09/22/2011
97771N-AD-4	Wolf Hollow LP Revolver Nt 19		03/30/2011	Tax Free Exchange		113,157	114,318	107,886	112,970		186		186		113,157				739	09/22/2011
97771N-AG-7	Wolf Hollow LP 1st Lien Term Ln Nt 4		08/24/2011	Redemption 100.0000		2,646,874	2,646,874	2,462,817	2,539,600		107,275		107,275		2,646,874				43,990	06/22/2012
97771N-AH-5	Wolf Hollow LP Synthetic LC Nt 2		08/24/2011	Redemption 100.0000		2,331,228	2,331,228	2,168,023	2,238,013		93,215		93,215		2,331,228				37,888	06/22/2012
980745-A*-4	Woodward Governor Co Sr Nt		10/15/2011	Various		1,214,286	1,214,286	1,214,286	1,214,286						1,214,286				77,593	10/15/2011
981468-AA-9	World Finl Ppty Fin Corp Tower Ser B CMB		12/01/2011	Paydown		1,369,395	1,369,395	1,400,700	1,376,958		(7,563)		(7,563)		1,369,395				51,795	09/01/2013
98388A-AA-1	Xanterra South Rim Ilc Sec Nt Ser A		12/15/2011	Maturity		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				483,830	12/15/2011
984121-BY-8	Xerox Corp Sr Nt 8.250% 05/15/14		06/09/2011	Deutsche Bank Securities		2,359,960	2,000,000	2,337,760	2,269,372		(34,069)		(34,069)		2,235,303		124,657	124,657	95,792	05/15/2014
984121-BZ-5	Xerox Corp Sr Nt 4.250% 02/15/15		06/09/2011	Wells Fargo		8,575,520	8,000,000	8,124,880	8,104,729		(10,669)		(10,669)		8,094,060		481,460	481,460	282,389	02/15/2015
98881@-AA-4	ZC Specialty Ins Co Ser 2002-31 CTL		07/25/2011	Redemption 100.0000		249,032	249,032	249,032	249,032						249,032				13,788	12/23/2022
G9270#-AA-1	Village Roadshow Films Ltd Term Ln A2		10/25/2011	Redemption 100.0000		50,000	50,000	49,250	49,325		675		675		50,000				2,445	05/27/2015
000000-00-0	Drake Beam Morin Mezzanine Facility Nt 1		01/01/2011																71,209	01/01/2011
013716-AP-0	Alcan Aluminum Ltd Nt 6.450% 03/15/11	A	03/15/2011	Maturity		3,000,000	3,000,000	3,312,970	3,009,310		(9,310)		(9,310)		3,000,000				96,750	03/15/2011
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2011	Various		1,315,130	1,315,130	1,596,829	1,383,846		(68,716)		(68,716)		1,315,130				98,372	01/13/2014
26875R-AA-5	EOG Co of Canada Nt 7.000% 12/01/11	A	12/01/2011	Various		21,055,000	21,055,000	22,226,691	21,460,894		(405,894)		(405,894)		21,055,000				1,473,850	12/01/2011
292505-AH-7	EnCana Corp Sr Nt 6.500% 05/15/19	A	01/21/2011	Mizuho Securities Inc		4,696,560	4,000,000	4,614,080	4,587,627		(4,043)		(4,043)		4,583,584		112,976	112,976	51,278	05/15/2019
380881-BE-1	Golden Credit Card Trust Ser 2008-3 Cl A	A	07/15/2011	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				66,544	07/15/2011
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt	A	10/31/2011	Redemption 100.0000		1,777,778	1,777,778	1,777,778	1,777,778						1,777,778				88,000	10/31/2017
564905-A#-4	Maple Leaf Foods Inc Sr Nt Ser E	A	12/08/2011	Various		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,146,200	12/08/2011
565805-AA-6	Marathon Global Fdg Corp Co Gtd Nt	A	03/18/2011	Various		9,620,610	9,000,000	8,950,860	8,977,136		643,474		643,474		9,620,610				385,500	07/01/2012

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
58515U-AH-2	MEG Energy Corp Term Ln D Nt 2	A	03/18/2011	Redemption 100.0000		5,795,234	5,795,234	5,814,763	5,806,514		(11,280)		(11,280)		5,795,234				109,266	04/03/2016
73755L-AB-3	Potash Corp Saskatchewan Inc Nt	A	05/31/2011	Maturity		1,000,000	1,000,000	1,044,440	1,002,523		(2,523)		(2,523)		1,000,000				38,750	05/31/2011
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt	A	02/16/2011	Mizuho Securities Inc		5,756,450	5,000,000	6,043,200	6,027,779		(15,183)		(15,183)		6,012,596		(256,146)	(256,146)	87,569	05/15/2019
77509N-AD-5	Rogers Cable Inc Sec Nt	A	03/21/2011	Call 107.8820		436,922	405,000	433,925	414,211		22,711		22,711		436,922				12,403	05/01/2012
775310-AK-4	Rogers Communications Inc Nt	A	03/21/2011	Call 110.7350		10,154,400	9,170,000	9,684,667	9,382,774		771,626		771,626		10,154,400				177,287	12/15/2012
78008K-BS-1	Royal Bank of Canada MT Nt	A	03/22/2011	Citigroup		20,020,800	20,000,000	19,952,000	19,955,641		1,943		1,943		19,957,584		63,216	63,216	145,833	12/15/2015
87971M-AC-7	Telus Corp Nt 8.000% 06/01/11	A	06/01/2011	Various		5,847,000	5,847,000	6,060,591	5,881,486		(34,486)		(34,486)		5,847,000				233,880	06/01/2011
C8629#-AB-3	Superior Plus Inc Sr Nt	A	10/29/2011	Various		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				174,470	10/29/2015
02052L-AB-2	Alon USA Inc Term Ln Nt 10 (Edgington)	F	03/15/2011	Credit Suisse First Boston		799,807	907,840	903,481	904,981		233		233		905,214		(105,407)	(105,407)	6,743	05/18/2013
02052L-AC-0	Alon USA Inc Term Ln Nt 13 (Paramount)	F	03/15/2011	Credit Suisse First Boston		2,160,734	2,452,593	2,438,644	2,446,279		514		514		2,446,793		(286,059)	(286,059)	12,657	05/18/2013
02052L-AC-0	Alon USA Inc Term Ln Nt 15 (Paramount)	F	03/15/2011	Credit Suisse First Boston		4,220,969	4,791,111	4,754,229	4,758,673		2,637		2,637		4,761,310		(540,341)	(540,341)	35,588	05/18/2013
02052L-AC-0	Alon USA Inc Term Ln Nt 15 (Paramount)	F	02/28/2011	Tax Free Exchange		19,012	19,012	19,012	19,012						19,012				124	05/18/2013
03938L-AF-1	ArcelorMittal Sr Nt 6.125% 06/01/18	F	12/02/2011	Citigroup		2,863,800	3,000,000	3,173,280	3,161,019		(16,986)		(16,986)		3,144,033		(280,233)	(280,233)	186,813	06/01/2018
042059-AB-1	Arlo VI Limited Ser 2006 CI PR2A SYN	F	11/30/2011	Direct			10,000,000	32,140	32,140						32,140		(32,140)	(32,140)	4,927	12/20/2013
055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt	F	07/05/2011	Barclays Capital		5,116,005	4,500,000	5,136,120	5,125,002		(47,403)		(47,403)		5,077,598		38,407	38,407	188,325	03/29/2017
111021-AD-3	British Telecom PLC Nt	F	01/01/2011																14,375	12/15/2010
23307#-AA-6	DEXUS Property Group Sr Nt	F	02/08/2011	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				677,500	02/08/2011
28450T-A@-1	Elders Ltd Tranche A2-B	F	09/02/2011	Call 100.0000		1,992,562	1,992,562	1,758,679	1,817,397		175,165		175,165		1,992,562				122,667	05/31/2015
28450T-B*-2	Elders Ltd Tranche A3-D	F	09/02/2011	Various		1,486,786	1,486,786	1,312,269	1,356,083		130,703		130,703		1,486,786				81,051	05/31/2015
28450T-B@-0	Elders Ltd Tranche A4-E	F	09/02/2011	Various		1,154,706	1,154,706	1,019,168	1,053,346		101,360		101,360		1,154,706				36,506	11/15/2014
40427G-AC-9	HQI Transelec Chile SA Sr Nt	F	04/15/2011	Maturity		2,998,000	2,998,000	2,981,517	2,997,332		668		668		2,998,000				118,046	04/15/2011
44984Q-AC-4	I-Preferred Term Sec Ltd Sr Nt FxToFlt S	R	11/22/2011	Paydown		2,509,378	2,509,378	2,471,343	2,471,343		38,035		38,035		2,509,378				37,815	05/22/2012
44984S-AA-4	I-Preferred Term Sec Ltd Sr Nt Ser A-1 P	R	11/07/2011	Paydown		2,647,009	2,647,009	2,670,170	2,649,382		(2,374)		(2,374)		2,647,009				24,639	11/05/2033
44984X-AA-3	Ing Bank NV Sr Nt 3.000% 09/01/15	F	03/09/2011	Barclays Capital		12,804,944	13,150,000	13,114,758	13,117,111		1,339		1,339		13,118,450		(313,506)	(313,506)	219,123	09/01/2015
456866-AL-6	Ingersoll-Rand Co Deb 7.200% 06/01/25	F	06/01/2011	Redemption 100.0000		157,000	157,000	154,659	155,725		1,275		1,275		157,000				5,652	06/01/2025
5006EP-AA-9	Korea East-West Power Co Sr Unsecured Nt	F	04/21/2011	Maturity		7,000,000	7,000,000	6,937,770	6,996,858		3,142		3,142		7,000,000				170,625	04/21/2011
5006EP-AB-7	Korea East-West Power Co Sr Nt	F	01/19/2011	Various		20,975,000	20,000,000	19,745,800	19,922,483		2,192		2,192		19,924,675		1,050,325	1,050,325	192,500	11/15/2012
6325C0-BN-0	National Australia Bank Sr Nt	F	06/22/2011	Royal Bank of Scotland		17,191,314	17,100,000	17,077,770	17,078,877		2,038		2,038		17,080,915		110,399	110,399	352,764	09/28/2015
705015-AA-3	Pearson PLC Sr Nt 7.000% 06/15/11	F	06/15/2011	Maturity		4,000,000	4,000,000	3,990,720	3,999,422		578		578		4,000,000				140,000	06/15/2011
706448-BK-2	Pemex Finance Ltd Ser 2000-1 CI A1	R	02/15/2011	Various		711,253	711,253	756,699	713,212		(1,959)		(1,959)		711,253				16,057	02/15/2011
72345L-AA-4	Pinnacle CBO Ltd Sr Secd Fixed Rate Nt	R	08/29/2011	Direct		2,098	7,571										2,098	2,098		01/01/2026
740408-AA-7	Preferred Term Sec Ltd Sr Nt PTP ABS	R	09/15/2011	Various		2,188,177	2,188,177	2,188,177	2,188,177						2,188,177				138,455	09/15/2030
74040X-AC-8	Preferred Term Sec Ltd IX Mezz Nt CI B-1	R	07/05/2011	Redemption 100.0000		39,834	39,834	31,006	6,095	24,911	8,828		33,739		39,834				429	04/03/2033
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	04/03/2011	Paydown		4,064	4,064	2,095	998	1,097	1,969		3,066		4,064				43	03/03/2012
74041P-AA-8	Preferred Term Sec VIII Sr Nt CI A-1 PTP	R	10/03/2011	Paydown		206,590	206,590	199,359	200,322		6,268		6,268		206,590				1,619	01/03/2033
74042C-AA-6	Preferred Term Sec Ltd XXVIII Sr Nt CI A	F	12/26/2011	Paydown		143,372	143,372	143,372	143,372						143,372				1,057	09/24/2012
74042J-AA-1	Preferred Term Sec Ltd XXI Nt Ser A-1 PT	R	12/22/2011	Redemption 100.0000		271,482	271,482	271,482	271,482						271,482				979	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd XXII Nt CI A-1 PT	F	12/22/2011	Paydown		1,206,418	1,206,418	1,206,418	1,206,418						1,206,418					09/22/2036
74043A-AD-3	Preferred Term Sec Ltd XXIII Nt CI A-1 P	F	12/22/2011	Paydown		744,246	744,246	709,468	712,107		32,139		32,139		744,246					09/22/2036
741382-AA-3	Preferred Term Sec Ltd XV Combo Nt PTP A	R	09/26/2011	Paydown		7,464	7,464	4,274	4,274		3,190		3,190		7,464				88	04/03/2032
754052-AC-2	Ras Laffan Liquefied Nat Gas Sec Nt	F	09/15/2011	Call 109.4263		4,595,905	4,200,000	4,600,722	4,368,417		227,488		227,488		4,595,905				348,348	03/15/2014
754052-AC-2	Ras Laffan Liquefied Nat Gas Sec Nt	F	03/15/2011	Redemption 100.0000		700,000	700,000	766,787	728,069		(28,069)		(28,069)		700,000				29,029	03/15/2014
75405U-AB-2	Ras Laffan LNG III Bd Ser C	F	09/30/2011	Redemption 100.0000		2,328,000	2,328,000	2,305,832	2,314,885		13,115		13,115		2,328,000				105,618	09/30/2016
775371-AG-2	Rohm & Haas Co Amortzg Deb	F	10/15/2011	Redemption 100.0000		657,500	657,500	668,366	661,935		(4,435)		(4,435)		657,500				48,326	04/15/2020
784735-AN-2	Starts (Cayman) Ltd Ser 2006-8A CI C1D1	F	06/28/2011	HSBC Securities		3,350,000	5,000,000	915,500	915,500						915,500		2,434,500	2,434,500	52,274	12/20/2013
78572M-AC-9	SABMiller Plc Nt 6.200% 07/01/11	R	07/01/2011	Maturity		3,000,000	3,000,000	2,997,870	2,999,753		247		247		3,000,000				186,000	07/01/2011

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
82668Q-AB-9	Signature 5 Corp Ser 5A Cl B1 Flting Rat	F	04/27/2011	Paydown		3,299,300	3,299,300	3,299,300	3,299,300						3,299,300				44,243	04/27/2011
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt	F	12/15/2011	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				2,334	12/15/2026
858051-AA-3	Stedman Loan Fund Ltd Ser 2008-1A Cl A1	F	10/17/2011	Paydown		7,442,126	7,442,126	7,442,126	7,442,126						7,442,126				78,556	03/15/2012
87203R-AC-6	Systems 2001 Asset Tr PTC Ser 2001 Cl B	R	06/15/2011	Paydown		4,936,260	4,936,260	5,135,183	4,960,706		(24,446)		(24,446)		4,936,260				202,260	06/15/2011
91025*-AA-8	United Farmers of Alberta Sr Nt	C	01/01/2011																101,019	06/30/2015
922501-AA-9	Vega Container Vessel PLC Ser 2006-1A Cl	F	11/10/2011	Paydown		2,808,303	2,808,303	1,390,447	1,390,447		1,417,856		1,417,856		2,808,303				97,624	02/10/2018
92719U-AA-0	Vinacasa CLO Ltd Ser 2008-1A Cl A1 Mix C	F	10/14/2011	Paydown		11,206,116	11,206,116	11,048,895	11,136,177		69,940		69,940		11,206,116				113,610	03/13/2013
961214-BN-2	Westpac Banking Corp Sr Nt	F	09/01/2011	Morgan Stanley & Co Inc		18,398,340	18,000,000	17,917,200	17,923,538		10,733		10,733		17,934,271		464,069	464,069	591,000	08/04/2015
983730-AA-0	XL Cap Fin PLC Nt 6.500% 01/15/12	F	09/02/2011	Wachovia Capital Markets Inc		6,095,280	6,000,000	6,320,562	6,062,557		(41,116)		(41,116)		6,021,440		73,840	73,840	447,417	01/15/2012
C6573#-AC-1	Vitol Finance Ltd Sr Nt	F	08/12/2011	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				80,400	08/12/2014
G0032#-AB-7	Aberdeen Asset Management Nt	F	07/07/2011	Call 100.0000		10,000,000	10,000,000	9,637,500	9,741,489		258,511		258,511		10,000,000				720,000	07/07/2016
G0682#-AC-8	Avis Finance Company Plc Sr Nt Ser A	F	01/12/2011	Barclays Capital		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				129,708	06/09/2011
G1820*-AA-7	Candover Investments Plc Sr Nt	F	05/31/2011	Call 100.0000		10,842,119	10,842,119	10,842,119	10,842,119						10,842,119				536,251	10/12/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2011	Redemption 100.0000		1,096,996	1,096,996	1,096,996	1,096,996						1,096,996				33,474	03/01/2019
G3651#-AA-3	Quinn Group Limited Sr Nt	F	12/02/2011	Various		5,880,000	14,000,000	8,120,000	9,100,000			980,000	(980,000)		8,120,000		(2,240,000)	(2,240,000)	738,990	10/13/2012
G3651#-AB-1	Quinn Group Limited Sr Nt	F	12/02/2011	Various		3,360,000	8,000,000	4,640,000	5,200,000			560,000	(560,000)		4,640,000		(1,280,000)	(1,280,000)	474,845	10/13/2012
G3651#-AC-9	Quinn Group Limited Sr Nt	F	12/02/2011	Various		4,200,000	10,000,000	5,800,000	6,500,000			700,000	(700,000)		5,800,000		(1,600,000)	(1,600,000)	617,789	10/13/2015
G3651#-AG-0	Quinn Group Limited Sr Nt	F	12/02/2011	Taxable Exchange		2,100,000	5,000,000	2,900,000	3,250,000			350,000	(350,000)		2,900,000		(800,000)	(800,000)	310,772	04/03/2012
G4213*-AA-6	HCP Wellcare Hldgs Ltd Sr Nt (GBP)	D	02/19/2011	Maturity		5,688,550	5,688,550	6,611,500	5,464,200					1,147,300	5,688,550	(922,950)		(922,950)	171,486	02/19/2011
G4551#-AC-8	Holcim Cap Corp Ltd Gtd Sr Nt	F	08/28/2011	Maturity		11,000,000	11,000,000	11,722,920	11,113,358		(113,358)		(113,358)		11,000,000				775,500	08/28/2011
G4939@-AA-7	Irish Food Processors Sr Nt Ser A	F	12/22/2011	Various		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				136,914	12/22/2015
G6655#-AD-6	Northern Foods PLC Sr Nt (GBP)	D	04/28/2011	Call 106.9961		30,252,499	28,274,400	29,784,000	26,540,400		2,083,711		2,083,711	3,243,600	30,252,499	(1,615,213)		(1,615,213)	584,276	12/20/2012
G7734@-AD-1	SVG Capital Sr Nt 8.490% 07/18/14	F	11/02/2011	Call 106.0000		3,816,000	3,600,000	3,600,000	3,600,000		216,000		216,000		3,816,000				393,936	07/18/2014
G9284#-AM-9	Vitol Finance Ltd Sr Nt	F	11/08/2011	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,226,000	11/08/2011
L87022-AA-4	Telecom Italia Fin SA Co Gtd Nt	D	04/20/2011	Maturity		14,523,000	14,523,000	11,531,711	13,399,703		(13,475)		(13,475)	(1,901,228)	14,523,000	3,038,000		3,038,000	1,089,225	04/20/2011
N4281@-AQ-8	Koninklijke Vopak NV Sr Nt Ser C	F	06/19/2011	Maturity		12,000,000	12,000,000	12,035,107	12,002,489		(2,489)		(2,489)		12,000,000				502,200	06/19/2011
N4345#-AA-5	Iberdrola Intl BV Sr Nt	F	08/19/2011	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				308,400	08/19/2011
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt	F	10/29/2011	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				48,000	10/29/2014
Q8975P-AR-1	Telstra Corp Ltd MT Nt (EUR)	D	06/29/2011	Maturity		7,217,500	7,217,500	5,464,573	6,702,228		(8,322)		(8,322)	(1,248,906)	7,217,500	1,772,500		1,772,500	460,116	06/29/2011
X4035#-AA-9	JMR Gestao de Empresas de Ret Sr Nt	F	06/23/2011	Various		13,000,000	13,000,000	13,150,362	13,015,391		(15,391)		(15,391)		13,000,000				412,100	06/23/2011
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,379,322,218	2,396,930,585	2,356,713,803	2,341,076,051	463,068	35,752,183	7,568,971	28,646,280	1,163,456	2,373,248,676	2,362,895	6,073,540	8,436,435	81,269,503	XXX
05518F-20-9	BAC Cap Tr VI Gtd Nt 5.625% 03/08/35		12/06/2011	Various		24,758,250	30,010,000	27,422,697	27,530,838		40,364		40,364		27,571,202		(2,812,952)	(2,812,952)	2,114,767	03/08/2035
056335-AA-0	BAC Cap Tr XI Bk Gtd Nt		12/06/2011	Barclays Capital		7,160,000	8,000,000	8,608,160	8,576,635		(9,315)		(9,315)		8,567,320		(1,407,320)	(1,407,320)	553,556	05/23/2036
493739-AB-2	Kiawah Issuer Tr Principal Units		06/22/2011	Direct		268,840	5,100,000	300,113	1,032,750			732,637	(732,637)		300,113		(31,273)	(31,273)		10/30/2020
86800Y-AA-4	Suntrust Pref Cap VIII Fix to Float Nt		10/04/2011	Gleacher & Co Sec Inc		14,775,000	15,000,000	14,523,511	14,540,145		5,555		5,555		14,545,700		229,300	229,300	742,167	12/15/2036
92977E-AA-3	Wachovia Cap Tr V Cap Tr Nt		04/25/2011	Call 102.7880		2,055,760	2,000,000	2,000,000	2,000,000		55,760		55,760		2,055,760				63,720	06/01/2027
06739F-EY-3	Barclays Bank PLC Fx-to-Flt Bd	F	12/22/2011	Direct		7,950,000	10,000,000	10,114,900	10,077,174		(10,887)		(10,887)		10,066,287		(2,116,287)	(2,116,287)	1,104,123	12/15/2016
12518T-AA-4	C10 Capital SPV Ltd Fix to Float Nt	F	08/26/2011	Morgan/JP/Securities - Bonds		1,560,000	3,000,000	1,521,000	1,521,000						1,521,000		39,000	39,000	132,800	01/31/2049
12526Y-AA-3	Cemex SAB C5 Cap SPV Ltd Fix to Float Bd	F	08/26/2011	Morgan/JP/Securities - Bonds		1,040,000	2,000,000	919,600	919,600						919,600		120,400	120,400	82,613	12/31/2049
236363-AA-5	Danske Bank A/S Fix-to-Float Nt		01/13/2011	Various		21,275,000	23,000,000	19,469,838	19,491,110						19,491,109		1,783,891	1,783,891	104,974	12/31/2049
456837-AC-7	ING Groep NV - Spons ADR Bd	F	12/23/2011	Direct		4,000,000	5,000,000	4,000,000	4,971,928		194	972,123	(971,929)		4,000,000				300,781	12/31/2049
83367T-AA-7	Societe General Fix-to-Flt Sub Nt	R	03/29/2011	Barclays Capital		18,750,000	20,000,000	19,664,400	19,672,091		514		514		19,672,604		(922,604)	(922,604)	579,040	12/31/2049
4899999. Subtotal - Bonds - Hybrid Securities						103,592,850	123,110,000	108,544,219	110,333,271		82,185	1,704,760	(1,622,575)		108,710,695		(5,117,845)	(5,117,845)	5,778,541	XXX
63873@-AB-6	Nationwide Advantage Mtg Nt		10/28/2011	Tax Free Exchange		21,428,571	21,428,571	21,428,571	21,428,571						21,428,571				1,133,893	11/16/2017
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						21,428,571	21,428,571	21,428,571	21,428,571						21,428,571				1,133,893	XXX
8399997. Total - Bonds - Part 4						2,871,497,277	2,908,997,379	2,856,825,962	2,842,269,528	463,068	34,920,805	9,273,731	26,110,142	1,163,456	2,871,906,022	2,362,895	(408,748)	1,954,147	101,750,276	XXX
8399998. Total - Bonds - Part 5						425,005,314	398,115,945	410,083,143			4,376,851		4,376,851		414,459,997		10,545,319	10,545,319	8,112,623	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
8399999. Total - Bonds						3,296,502,591	3,307,113,324	3,266,909,105	2,842,269,528	463,068	39,297,656	9,273,731	30,486,993	1,163,456	3,286,366,019	2,362,895	10,136,571	12,499,466	109,862,899	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001765-10-6	AMR Corp Com		11/11/2011	State Street Global Mkts	1,304.000	2,934		6,272	10,158	(3,886)			(3,886)		6,272		(3,338)	(3,338)		
004325-20-5	Acclaim Entertainment Inc Com		08/29/2011	Direct	78.000															
026874-78-4	American Intl Group Inc Com		06/02/2011	State Street Global Mkts	120.000	3,344		1,193	3,803	(2,610)			(2,610)		1,193		2,151	2,151		
026874-78-4	American Intl Group Inc Com		01/25/2011	Spin Off	0.000	976		976	3,111	(2,135)			(2,135)		976					
961815-30-5	Westwood One Inc Class A		12/12/2011	Tax Free Exchange	159,309.000	372,508		372,508	1,454,491	(1,081,983)			(1,081,983)		372,508					
984249-30-0	YRC Worldwide Inc Com		03/08/2011	State Street Global Mkts	582,486.080	1,908,447		2,260,046	2,166,848	93,198			93,198		2,260,046		(351,599)	(351,599)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,288,209	XXX	2,640,995	3,638,411	(997,416)			(997,416)		2,640,995		(352,786)	(352,786)		XXX
638668-10-9	Nationwide Investment Serv		10/26/2011	Capital Distribution	0.000	1,000,000		1,000,000	1,000,000						1,000,000					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,000,000	XXX	1,000,000	1,000,000						1,000,000					XXX
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	11,792											11,792	11,792		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	11,860											11,860	11,860		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	11,779											11,779	11,779		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	11,663											11,663	11,663		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	11,357											11,357	11,357		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	10,391											10,391	10,391		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	10,457											10,457	10,457		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	10,378											10,378	10,378		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	10,269											10,269	10,269		
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	15,000.000	9,967											9,967	9,967		
638686-37-8	Nationwide Var Ins Tr MM Lrg Cap Val Fnd		01/14/2011	Direct	546,095.530	5,067,766		4,854,212	4,903,938	(49,725)			(49,725)		4,854,212		213,554	213,554		
9299999. Subtotal - Common Stocks - Mutual Funds						5,177,679	XXX	4,854,212	4,903,938	(49,725)			(49,725)		4,854,212		323,467	323,467		XXX
9799997. Total - Common Stocks - Part 4						8,465,888	XXX	8,495,207	9,542,349	(1,047,141)			(1,047,141)		8,495,207		(29,319)	(29,319)		XXX
9799998. Total - Common Stocks - Part 5						40,842	XXX	55,291		(36,124)			(36,124)		55,291		(14,449)	(14,449)		XXX
9799999. Total - Common Stocks						8,506,730	XXX	8,550,498	9,542,349	(1,083,265)			(1,083,265)		8,550,498		(43,768)	(43,768)		XXX
9899999. Total - Preferred and Common Stocks						8,506,730	XXX	8,550,498	9,542,349	(1,083,265)			(1,083,265)		8,550,498		(43,768)	(43,768)		XXX
9999999 - Totals						3,305,009,321	XXX	3,275,459,603	2,851,811,877	(620,197)	39,297,656	9,273,731	29,403,728	1,163,456	3,294,916,517	2,362,895	10,092,803	12,455,698	109,862,899	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		07/14/2011	Citigroup	12/01/2011	Paydown	323,802	326,977	323,802	323,802		(3,175)		(3,175)					3,174	360
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		08/10/2011	Citigroup	12/01/2011	Paydown	123,349	124,559	123,349	123,349		(1,209)		(1,209)					918	137
3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		10/25/2011	Wells Fargo	12/01/2011	Paydown	8,873	8,977	8,873	8,873		(104)		(104)					26	11
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		08/10/2011	Citigroup	12/01/2011	Paydown	554,453	559,889	554,453	554,453		(5,436)		(5,436)					6,999	616
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		08/03/2011	Morgan/JP/Securities - Bonds	12/01/2011	Paydown	135,409	144,888	135,409	135,409		(9,479)		(9,479)					1,289	116
31394X-Y7-5	FHLMC REMIC Ser 2798 Cl Z		03/01/2011	Interest Capitalization	03/16/2011	Morgan Stanley & Co Inc	332,520	332,520	349,666	332,520								17,146	17,146	2,305	
31396U-P6-1	FHLMC REMIC Ser 3188 Cl ZK		02/01/2011	Interest Capitalization	02/24/2011	Bank of America BISD Dealer	126,924	126,924	130,255	126,924								3,332	3,332	807	
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A		03/15/2011	CS First Boston Corporation	12/01/2011	Paydown	104,534	105,820	104,534	104,534		(1,286)		(1,286)					2,378	197
31398C-BN-7	FHLMC REMIC Ser 3515 Cl ZA		02/01/2011	Interest Capitalization	02/17/2011	Bank of America BISD Dealer	127,494	127,494	128,610	127,494								1,116	1,116	655	
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		08/10/2011	Citigroup	12/01/2011	Paydown	150,956	152,436	150,956	150,956		(1,480)		(1,480)					1,377	168
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		07/14/2011	Citigroup	12/01/2011	Paydown	166,849	168,484	166,849	166,849		(1,636)		(1,636)					1,259	185
3199999. Subtotal - Bonds - U.S. Special Revenues							2,155,163	2,178,968	2,176,756	2,155,163		(23,805)		(23,805)			21,594	21,594	21,187	1,790
008190-A*-1	NRG Energy Extended TL B2 Nt 2		03/31/2011	Tax Free Exchange	07/01/2011	Redemption 100.0000	472,555	467,449	472,555	472,555		5,105		5,105					4,187	140
03523T-BD-9	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange	06/20/2011	Call 114.4740	31,500,000	31,700,061	36,059,310	36,059,310		4,359,249		4,359,249					976,500	378,000
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt		01/24/2011	Various	02/15/2011	Deutsche Bank Securities	14,500,000	15,664,510	15,617,370	15,657,365		(7,145)		(7,145)			(39,995)	(39,995)	222,454	174,511
05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		07/18/2011	Nomura Securities Int'l Inc	12/01/2011	Paydown	717,469	678,008	717,469	717,469		39,461		39,461					14,139	2,292
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 4		07/25/2011	Credit Suisse First Boston	07/29/2011	Tax Free Exchange	500,000	500,000	500,000	500,000									122	
12543K-AD-6	Community Health Systems Inc Non-Extende		11/30/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	42,060	42,060	42,060	42,060									88	6
12543K-AD-6	Community Health Systems Inc Non-Extende		08/30/2011	Tax Free Exchange	09/30/2011	Redemption 100.0000	13,978	13,978	13,978	13,978									30	2
12543K-AE-4	Community Health Systems Inc Extended Te		11/30/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	17,302	17,302	17,302	17,302									54	10
12543K-AE-4	Community Health Systems Inc Extended Te		08/30/2011	Tax Free Exchange	09/30/2011	Redemption 100.0000	8,651	8,651	8,651	8,651									28	5
12543K-AE-4	Community Health Systems Inc Extended Te		02/28/2011	Tax Free Exchange	03/31/2011	Redemption 100.0000	8,651	8,651	8,651	8,651									28	3
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 19 (Ce		12/05/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	26,300	26,300	26,300	26,300									71	7
16162W-KK-4	Chase Mtg Fin Corp Ser 2005-S1 Cl 1A5 RM		10/14/2011	Morgan Stanley & Co Inc	12/01/2011	Paydown	205,849	205,463	205,849	205,849		386		386					1,518	566
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		08/03/2011	Goldman Sachs & Company	10/05/2011	Various	20,300,000	23,523,029	23,162,320	23,520,615		(2,414)		(2,414)			(358,295)	(358,295)	631,923	575,561
17275R-AE-2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		04/14/2011	Citigroup	06/06/2011	Various	60,000,000	64,380,600	65,551,100	64,329,741		(50,859)		(50,859)			1,221,359	1,221,359	847,825	528,000
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange	02/11/2011	Redemption 100.0000	507,279	507,279	507,279	507,279									679	191
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	215,749	214,695	215,749	215,749		1,054		1,054					153,874	108
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		06/24/2011	Tax Free Exchange	06/30/2011	Redemption 100.0000	79,960	79,960	79,960	79,960									49,657	41
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	79,960	79,960	79,960	79,960									50,473	53
256604-AN-9	Dole Foods Term Ln B1 Nt 3		05/13/2011	Tax Free Exchange	07/08/2011	Redemption 100.0000	247,059	243,881	247,059	247,059		3,178		3,178					1,922	1,712
256604-AN-9	Dole Foods Term Ln B1 Nt 4		05/13/2011	Tax Free Exchange	06/24/2011	Tax Free Exchange	247,059	243,549	243,441	243,441		(108)		(108)					1,510	1,712
256604-AN-9	Dole Foods Term Ln B1 Nt 1		06/24/2011	Tax Free Exchange	07/08/2011	Redemption 100.0000	575,005	566,700	575,005	575,005		8,304		8,304					8,828	1,804
256604-AN-9	Dole Foods Term Ln B1 Nt 1		03/18/2011	Tax Free Exchange	05/13/2011	Tax Free Exchange	660,289	650,677	650,910	650,910		233		233					6,808	183
256604-AP-4	Dole Foods Term Ln C1 Nt 5		05/13/2011	Tax Free Exchange	07/08/2011	Redemption 100.0000	564,706	556,732	564,706	564,706		7,974		7,974					4,392	3,914

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
						Redemption 100.0000														
256604-AP-4	Dole Foods Term Ln C1 Nt 4		06/17/2011	Tax Free Exchange	07/08/2011		1,477,094	1,455,136	1,477,094	1,477,094		21,958		21,958					12,711	392
256604-AP-4	Dole Foods Term Ln C1 Nt 1		04/19/2011	Tax Free Exchange	05/13/2011	Tax Free Exchange	446,435	439,774	439,851	439,851		77		77					3,094	
29439@-AA-6	EQT Production Co Gtd Sr Nt		04/28/2011	Tax Free Exchange	08/31/2011	Call 100.0000	188,000	189,455	188,000	188,000		(1,455)		(1,455)					7,294	2,350
35645M-AM-0	Freedom Trust Ser 2011-3 Cl M89 RMBS		08/19/2011	Amherst Securities	12/01/2011	Paydown	346	98	346	346		248		248						
	Hexion Specialty Chemicals Revolver Nt					Redemption 100.0000														
428300-AH-3	2		01/28/2011	Morgan/JP/Securities - Bonds	02/02/2011		7,000,000	7,000,000	7,000,000	7,000,000									140,061	
	Hexion Specialty Chemicals Revolver Nt					Redemption 100.0000														
428300-AH-3	2		04/07/2011	Morgan/JP/Securities - Bonds	05/31/2011		7,000,000	7,000,000	7,000,000	7,000,000									64,556	
	Hexion Specialty Chemicals Revolver Nt					Redemption 100.0000														
428300-AH-3	2		05/31/2011	Morgan/JP/Securities - Bonds	06/06/2011		7,000,000	7,000,000	7,000,000	7,000,000									27,638	
	Hexion Specialty Chemicals Revolver Nt					Redemption 100.0000														
428300-AH-3	2		07/29/2011	Morgan/JP/Securities - Bonds	09/09/2011		3,188,864	3,188,864	3,188,864	3,188,864									11,436	
	Hexion Specialty Chemicals Revolver Nt					Redemption 100.0000														
428300-AH-3	2		08/12/2011	Morgan/JP/Securities - Bonds	09/19/2011		1,594,432	1,594,432	1,594,432	1,594,432									8,308	
						Redemption 100.0000														
563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1		05/31/2011	Morgan/JP/Securities - Bonds	12/30/2011		418,750	416,656	418,750	418,750		2,094		2,094					12,705	
563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1		05/31/2011	Morgan/JP/Securities - Bonds	09/19/2011	Tax Free Exchange	6,250	6,219	6,220	6,220		1		1					100	
						Redemption 100.0000														
563571-C#-3	Manitowoc Co Inc Term Ln B (New) Nt 2		09/19/2011	Tax Free Exchange	09/30/2011		6,250	6,220	6,250	6,250		30		30					8	7
	NBC Universal Sr Nt 4.375% 04/01/21																			
62875U-AH-8			08/04/2011	NW Life Private Placement S/A	08/25/2011	Tax Free Exchange	3,000,000	2,922,970	2,923,393	2,923,393		423		423					52,500	45,208
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		04/15/2011	Tax Free Exchange	07/29/2011	Tax Free Exchange	1,225,553	1,221,018	1,221,680	1,221,680		662		662					37,224	511
						Redemption 100.0000														
62886M-AB-6	NCO Group Inc Term Ln B Nt 15		07/29/2011	Tax Free Exchange	12/30/2011		117,173	116,101	117,173	117,173		1,072		1,072					1,259	766
62886M-AB-6	NCO Group Inc Term Ln B Nt 14		07/29/2011	Tax Free Exchange	10/27/2011	Tax Free Exchange	446,617	442,078	442,659	442,659		580		580					9,230	2,919
						Redemption 100.0000														
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		06/30/2011	Tax Free Exchange	07/01/2011		28,390	28,142	28,390	28,390		247		247					99	18
						Credit Suisse First														
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1		03/07/2011	Tax Free Exchange	03/15/2011	Boston	949,678	950,120	940,276	950,116		(4)		(4)			(9,839)	(9,839)	487	239
	News America Inc Nt 6.150% 02/15/41																			
652482-CC-2			02/09/2011	Morgan/JP/Securities - Bonds	08/26/2011	Tax Free Exchange	19,000,000	18,902,150	18,902,715	18,902,715		565		565					616,708	
	Nielsen Finance LLC (VNU) Term Ln B Nt																			
65409Y-AN-5	1		04/08/2011	Citigroup	04/08/2011	Citigroup	2,385,087	2,402,976	2,394,628	2,402,976							(8,348)	(8,348)		
718172-AA-7	Philip Morris Intl Inc Sr Nt		04/13/2011	Credit Suisse First Boston	06/09/2011	Various	72,000,000	80,337,600	81,954,780	80,189,392		(148,208)		(148,208)			1,765,388	1,765,388	2,304,101	1,717,600
718172-AK-5	Philip Morris Intl Inc Sr Nt		10/04/2011	Various	10/20/2011	Various	8,000,000	8,723,866	8,574,354	8,722,205		(1,661)		(1,661)			(147,851)	(147,851)	138,133	129,250
76126C-GC-0	RACERS Tr Ser 1999-24-S-CCE Cl A2		07/18/2011	Gleacher & Co Sec Inc	09/09/2011	Gleacher & Co Sec Inc	19,000,000	12,730,000	18,437,410	12,892,325		162,325		162,325			5,545,085	5,545,085		
816194-AF-1	Select Medical Corp Term Ln B Nt 10		02/22/2011	Tax Free Exchange	03/22/2011	Tax Free Exchange	1,037,032	1,023,796	1,024,788	1,024,788		993		993					2,086	263
						Redemption 100.0000														
816194-AF-1	Select Medical Corp Term Ln B Nt 9		03/22/2011	Tax Free Exchange	06/01/2011		1,244,438	1,229,548	1,244,438	1,244,438		14,891		14,891					1,700	313
	Select Medical Corp Delayed Draw TL B																			
816194-AG-9	Nt		02/22/2011	Tax Free Exchange	03/22/2011	Tax Free Exchange	366,857	366,857	366,857	366,857									738	93
	Select Medical Corp Delayed Draw TL B					Redemption 100.0000														
816194-AG-9	Nt		03/22/2011	Tax Free Exchange	06/01/2011		440,228	440,228	440,228	440,228									782	111
	Structured Asset Sec Corp Ser 2004-16XS																			
86359B-XL-0			07/20/2011	Morgan Stanley & Co Inc	12/01/2011	Paydown	180,699	172,567	180,699	180,699		8,131		8,131					2,205	655
	SunGard Data Systems Inc Revolver Nt 28					Redemption 100.0000														
86736G-AH-7			02/25/2011	Morgan/JP/Securities - Bonds	03/10/2011		45,248	45,248	45,248	45,248									3,747	
	SunGard Data Systems Inc Revolver Nt 27					Redemption 100.0000														
86736G-AH-7			03/04/2011	Morgan/JP/Securities - Bonds	03/09/2011		206,332	206,332	206,332	206,332									94	
						Redemption 100.0000														
86853T-AF-0	SuperValu Inc Revolver Nt 32		02/15/2011	Royal Bank of Scotland	03/15/2011		190,476	190,476	190,476	190,476									6,327	
						Redemption 100.0000														
86853T-AF-0	SuperValu Inc Revolver Nt 34		04/01/2011	Royal Bank of Scotland	05/03/2011		266,667	266,667	266,667	266,667									16,681	
	Swift Transportation Term Ln (New) Nt 2					Redemption 100.0000														
87075R-AC-1			04/07/2011	Tax Free Exchange	09/29/2011		1,051,402	1,041,300	1,051,402	1,051,402		10,102		10,102					30,667	982
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt		04/07/2011	Cantor Fitzgerald	06/09/2011	US Bancorp	2,824,000	3,079,967	3,143,451	3,069,971		(9,996)		(9,996)			73,480	73,480	75,699	51,381

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt		04/11/2011	Barclays Capital	08/29/2011	Morgan/JP/Securities - Bonds	10,000,000	10,106,000	10,782,100	10,103,305		(2,696)		(2,696)			678,796	678,796	236,250	65,000
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt		04/07/2011	Various	06/09/2011	Barclays Capital	15,000,000	15,139,390	15,531,450	15,135,008		(4,382)		(4,382)			396,442	396,442	149,333	66,667
89233P-4R-4	Toyota Motor Credit Corp MTN		03/22/2011	Various	09/01/2011	RBC Dominion Securities	14,725,000	14,790,249	15,450,943	14,784,719		(5,530)		(5,530)			666,223	666,223	270,286	83,973
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		01/10/2011	Tax Free Exchange	03/17/2011	UBS Warburg London	103,125	102,974	86,883	102,980		6		6			(16,097)	(16,097)	719	65
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		01/10/2011	Tax Free Exchange	03/17/2011	UBS Warburg London	162,984	162,745	137,314	162,756		11		11			(25,442)	(25,442)	1,136	102
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange	03/17/2011	UBS Warburg London	100,000	100,000	83,900	100,000							(16,100)	(16,100)	697	63
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange	03/17/2011	UBS Warburg London	375,000	375,000	314,625	375,000							(60,375)	(60,375)	2,615	235
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		06/09/2011	CTL Capital	12/14/2011	Redemption 100.0000	106,264	106,264	106,264	106,264									2,507	
931142-CU-5	Wal-Mart Stores Inc Sr Nt		04/11/2011	Various	04/26/2011	Various	15,000,000	14,395,500	14,638,200	14,397,847		2,347		2,347			240,353	240,353	167,656	145,000
931142-DD-2	Wal-Mart Stores Inc Sr Nt		04/21/2011	Various	05/24/2011	Goldman Sachs & Company	5,000,000	5,031,882	5,126,950	5,031,658		(224)		(224)			95,292	95,292	23,021	3,412
961815-A#-4	Westwood One Inc Sr Gtd Nt		03/31/2011	Interest Capitalization	04/29/2011	Call 100.0000	87,316	87,316	87,316	87,316									2,651	
96928*-EA-1	William Blair CTL PTC Ser 2011-G CTL		04/28/2011	Blair William & Company	12/15/2011	Redemption 100.0000	61,678	61,678	61,678	61,678									1,349	
97771N-AD-4	Wolf Hollow LP Revolver Nt 22		01/31/2011	Tax Free Exchange	03/30/2011	Tax Free Exchange	58,281	57,894	58,050	58,050		157		157					252	1
97771N-AD-4	Wolf Hollow LP Revolver Nt 10		03/30/2011	Tax Free Exchange	08/24/2011	Redemption 100.0000	87,420	86,541	87,420	87,420		879		879					1,320	12
97771N-AD-4	Wolf Hollow LP Revolver Nt 10		03/30/2011	Tax Free Exchange	08/19/2011	Tax Free Exchange	136,735	136,025	136,597	136,597		572		572					1,184	34
97771N-AD-4	Wolf Hollow LP Revolver Nt 28		08/19/2011	Tax Free Exchange	08/24/2011	Redemption 100.0000	291,404	291,058	291,404	291,404		346		346					813	17
97771N-AD-4	Wolf Hollow LP Revolver Nt 26		05/31/2011	Tax Free Exchange	06/30/2011	Tax Free Exchange	11,208	11,177	11,185	11,185		8		8					26	
97771N-AD-4	Wolf Hollow LP Revolver Nt 24		06/30/2011	Tax Free Exchange	08/24/2011	Redemption 100.0000	190,533	188,981	190,533	190,533		1,552		1,552					1,165	16
97771N-AD-4	Wolf Hollow LP Revolver Nt 25		04/01/2011	Tax Free Exchange	06/30/2011	Tax Free Exchange	22,416	22,188	22,305	22,305		117		117					143	1
064149-D8-7	Bank of Nova Scotia Sr Nt	A	03/22/2011	Barclays Capital	09/20/2011	RBC Dominion Securities	10,000,000	9,983,400	10,426,000	9,984,903		1,503		1,503			441,097	441,097	140,167	
65334H-AF-9	Nexen Inc Sr Nt 5.650% 05/15/17	A	01/31/2011	Various	03/28/2011	Direct	13,600,000	14,551,703	15,321,624	14,529,672		(22,031)		(22,031)			791,952	791,952	283,881	150,086
65334H-AG-7	Nexen Inc Sr Nt 6.400% 05/15/37	A	01/20/2011	Morgan/JP/Securities - Bonds	02/01/2011	Various	17,000,000	16,580,610	15,874,000	16,581,138		528		528			(707,138)	(707,138)	238,756	196,800
02052L-AC-0	Alon USA Inc Term Ln Nt 13 (Paramount)	F	02/28/2011	Tax Free Exchange	03/15/2011	Credit Suisse First Boston	19,012	19,012	16,750	19,012							(2,262)	(2,262)	20	3
74040X-AC-8	Preferred Term Sec Ltd IX Mezz Nt Cl B-1	R	01/03/2011	Interest Capitalization	07/05/2011	Redemption 100.0000	213	213	213	213									1	
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	01/03/2011	Interest Capitalization	04/03/2011	Paydown	19	19	19	19										
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							395,960,782	407,904,175	422,828,558	412,304,834		4,400,656		4,400,656			10,523,725	10,523,725	8,091,436	4,333,366
8399998. Total - Bonds							398,115,945	410,083,143	425,005,314	414,459,997		4,376,851		4,376,851			10,545,319	10,545,319	8,112,623	4,335,156
8999998. Total - Preferred Stocks																				
026874-15-6	American Intl Group Inc Warrants		01/25/2011	Spin Off	06/02/2011	State Street Global Mkts	64.000	975	574	975							(401)	(401)		
026874-15-6	American Intl Group Inc Warrants		01/25/2011	Spin Off	01/25/2011	Cash Adjustment	0.070	1	1	1										
247361-70-2	Delta Airlines Inc Com		03/23/2011	Direct	06/02/2011	State Street Global Mkts	4,151.000	54,315	40,267	54,315	(36,124)			(36,124)			(14,048)	(14,048)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								55,291	40,842	55,291	(36,124)			(36,124)			(14,449)	(14,449)		
9799998. Total - Common Stocks								55,291	40,842	55,291	(36,124)			(36,124)			(14,449)	(14,449)		
9899999. Total - Preferred and Common Stocks								55,291	40,842	55,291	(36,124)			(36,124)			(14,449)	(14,449)		
9999999 - Totals								410,138,434	425,046,156	414,515,288	(36,124)	4,376,851		4,340,727			10,530,870	10,530,870	8,112,623	4,335,156

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
63866#-10-7	Nationwide Life and Annuity		92657	2CIB1	NO		302,454,584	66,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							302,454,584	XXX	XXX
63866@-10-9	Nationwide Investment Services Corp		00000	2CIB3	NO		1,324,543	5,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							1,324,543	XXX	XXX
1899999. Total Common Stocks							303,779,127	XXX	XXX
1999999 - Totals							303,779,127	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: $ 3,043,368,096

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
	Nationwide Cash Mgmt Partn			12/30/2011	Various	12/31/2012	904,910,724					904,910,724	904,910,724			0.017	0.101	MON	27,666	
9099999. Subtotal - Other Short-Term Invested Assets							904,910,724					XXX	904,910,724			XXX	XXX	XXX	27,666	
9199999 - Totals							904,910,724					XXX	904,910,724			XXX	XXX	XXX	27,666	

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		2,555,833	1309.27 - 1370.06		73,488		37,955		37,955	(35,533)				73,488		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		1,995,560	1278.44 - 1399.20		113,631		59,922		59,922	(53,709)				113,631		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		40,886,852	1325.83 - 1404.80		1,411,338		576,141		576,141	(835,197)				1,411,338		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,414,592	1312.62 - 1376.56		67,622		46,494		46,494	(21,128)				67,622		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,350,454	1278.35 - 1409.57		134,082		93,109		93,109	(40,974)				134,082		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		43,040,102	1320.64 - 1400.45		1,412,082		936,800		936,800	(475,283)				1,412,082		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	10/18/2011	09/28/2012		1,486,068	1119.26 - 1416.50		165,670		185,075		185,075	19,405				165,670		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	10/18/2011	09/28/2012		46,746,526	1131.42 - 1189.64		1,391,969		1,485,035		1,485,035	93,066				1,391,969		003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											4,769,883		3,420,530	XXX	3,420,530	(1,349,353)				4,769,883	XXX	XXX
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		50,940,315	1,133.19	3,219,975			1,490,314		1,490,314	(106,738)				3,219,975		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		72,350,930	1,057.08	3,170,178			1,284,855		1,284,855	(135,718)				3,170,178		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2015		12,483,933	1,135.85	1,374,535			1,250,780		1,250,780	297,343				1,374,535		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2015		18,021,904	1,021.74	1,432,956			1,273,157		1,273,157	310,302				1,432,956		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		249,960,154	725.04		2,463,553		28,070,793		28,070,793	25,607,240				2,463,553		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		34,054,805	1,595.08		7,362,254		3,824,356		3,824,356	(3,537,898)				7,362,254		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		88,935,225	1,885.09		32,297,582		9,987,474		9,987,474	(22,310,108)				32,297,582		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		60,573,445	1,054.22		3,860,500		4,238,501		4,238,501	378,001				3,860,500		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		9,086,017	1,355.43		1,149,525		1,331,988		1,331,988	182,463				1,149,525		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		12,114,689	1,656.63		2,603,900		3,131,469		3,131,469	527,569				2,603,900		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		12,114,689	1,957.84		3,996,200		4,887,248		4,887,248	891,048				3,996,200		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		15,143,361	2,259.05		7,078,500		8,647,336		8,647,336	1,568,836				7,078,500		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	04/04/2011	03/31/2021		397,500,000	Various		34,105,075		52,827,773		52,827,773	18,722,698				34,105,075		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	04/27/2011	03/31/2021		768,780,273	Various		44,995,715		69,377,732		69,377,732	24,382,017				44,995,715		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	05/13/2011	03/31/2021		541,020,000	Various		44,555,987		67,580,168		67,580,168	23,024,181				44,555,987		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/02/2011	03/31/2021		468,452,173	Various		54,014,430		81,470,918		81,470,918	27,456,488				54,014,430		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	06/22/2011	03/31/2021		165,043,424	Various		24,550,040		33,922,293		33,922,293	9,372,254				24,550,040		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/22/2011	03/31/2021		165,043,424	Various		24,363,214		32,843,519		32,843,519	8,480,305				24,363,214		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	07/19/2011	06/30/2021		154,848,531	Various		28,319,494		39,154,286		39,154,286	10,834,792				28,319,494		003

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	07/19/2011	06/30/2021		154,848,531	Various		28,322,626		37,989,378		37,989,378	9,666,752				28,322,626		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	08/17/2011	06/30/2021		312,651,792	Various		47,927,979		49,810,264		49,810,264	1,882,285				47,927,979		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	08/31/2011	06/30/2021		329,818,388	Various		57,301,556		61,723,190		61,723,190	4,421,634				57,301,556		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/09/2011	06/30/2021		169,154,517	Various		39,940,499		40,698,961		40,698,961	758,462				39,940,499		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	09/21/2011	06/30/2021		169,154,517	Various		43,579,969		42,297,136		42,297,136	(1,282,833)				43,579,969		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	09/21/2011	06/30/2021		74,998,750	Various		19,322,234		18,753,459		18,753,459	(568,775)				19,322,234		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	12/16/2011	06/30/2012		1,028,998,930	1,150.00		125,474,432		109,619,964		109,619,964	(15,854,468)				125,474,432		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		1,448,516	1,080.79	71,069			142,909		142,909	(7,796)				71,069		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		2,375,204	713.95	38,997			71,660		71,660	(15,519)				38,997		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		2,413,113	728.84	53,340			59,244		59,244	(180)				53,340		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,196,641	908.65	42,728			54,774		54,774	1,532				42,728		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,195,710	1,144.35	73,212			108,101		108,101	8,288				73,212		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		889,094	1,206.39	62,790			93,830		93,830	7,600				62,790		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/29/2004	01/15/2014		2,710,254	1,182.79	180,405			354,798		354,798	(8,647)				180,405		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,400,376	1,274.22	134,036			188,597		188,597	22,774				134,036		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		2,814,507	1,221.88	246,101			337,569		337,569	37,542				246,101		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,570,774	998.02	205,933			240,606		240,606	21,277				205,933		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		5,109,930	796.04	192,735			182,971		182,971	5,823				192,735		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,016,718	769.27	103,840			131,180		131,180	(11,727)				103,840		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,022,429	769.27	35,193			44,459		44,459	(3,971)				35,193		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		2,082,108	1,148.97	167,675			269,404		269,404	2,065				167,675		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		702,998	1,148.97	56,613			90,961		90,961	697				56,613		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,789,474	782.51	101,508			108,150		108,150	9,141				101,508		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,242,425	981.05	182,661			229,641		229,641	25,249				182,661		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,985,942	1,173.94	245,269			342,670		342,670	44,447				245,269		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,884,718	1,253.72	273,589			397,693		397,693	56,174				273,589		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		1,431,073	810.27	57,811			81,270		81,270	(602)				57,811		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,370,727	1,118.22	188,496			309,062		309,062	13,565				188,496		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		365,782	782.51	13,311			14,166		14,166	1,158				13,311		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		51,283	981.05	2,889			3,639		3,639	407				2,889		003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		502,208	1,173.94	41,252			57,874		57,874	8,072				41,252		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		78,399	810.27	3,167			4,452		4,452	(33)				3,167		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		102,507	1,118.22	8,151			13,363		13,363	586				8,151		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,043,019	789.32	85,353			90,656		90,656	10,487				85,353		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,329,968	989.60	147,607			182,453		182,453	26,361				147,607		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		1,968,675	1,238.05	196,010			280,421		280,421	45,856				196,010		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,253,708	1,167.71	198,536			274,197		274,197	41,927				198,536		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		1,434,331	816.83	65,694			92,946		92,946	4,223				65,694		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,348,241	1,065.80	189,166			292,095		292,095	21,729				189,166		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		115,527	789.32	4,867			5,056		5,056	607				4,867		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		33,751	989.60	2,156			2,691		2,691	383				2,156		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		145,062	1,167.71	12,887			17,534		17,534	2,831				12,887		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		18,299	1,238.05	1,838			2,601		2,601	420				1,838		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		51,411	816.83	2,374			3,331		3,331	151				2,374		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		67,596	1,065.80	5,491			8,408		8,408	625				5,491		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		4,454,189	837.53	184,507			250,273		250,273	36,393				184,507		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,664,271	1,050.04	163,882			261,018		261,018	46,329				163,882		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,338,467	1,259.94	204,730			364,553		364,553	65,865				204,730		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,390,503	1,313.84	228,059			418,006		418,006	76,045				228,059		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		3,373,059	855.28	175,436			268,721		268,721	24,730				175,436		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,759,552	1,157.52	265,810			450,631		450,631	48,403				265,810		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		1,164,382	837.53	48,232			64,892		64,892	9,207				48,232		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		37,555	1,050.04	2,310			3,695		3,695	648				2,310		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		38,623	1,259.94	3,381			6,083		6,083	1,106				3,381		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		522,943	1,313.84	49,890			91,363		91,363	16,818				49,890		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		82,675	855.28	4,300			6,586		6,586	606				4,300		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		56,303	1,157.52	5,423			9,194		9,194	987				5,423		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		6,192,422	1,104.35	444,489			98,619		98,619	(274,128)				444,489		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		1,929,158	1,160.88	159,306			327,484		327,484	31,425				159,306		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		1,608,470	879.69	66,956			4,349		4,349	(37,247)				66,956		003

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		2,374,349	844.50	104,180			193,772		193,772	16,750				104,180		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		1,019,914	1,104.35	73,209			16,243		16,243	(45,150)				73,209		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		99,350	1,160.88	8,204			16,865		16,865	1,618				8,204		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		338,294	879.69	14,082			915		915	(7,834)				14,082		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		164,746	844.50	7,229			13,445		13,445	1,162				7,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		8,540,296	1,172.50	609,398			111,008		111,008	(252,481)				609,398		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,385,535	1,366.60	259,062			480,835		480,835	95,045				259,062		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,749,592	1,289.10	264,123			477,487		477,487	93,493				264,123		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,685,266	1,056.50	171,714			284,841		284,841	55,329				171,714		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		4,977,733	842.70	205,090			303,972		303,972	52,337				205,090		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		6,037,059	1,235.60	491,562			126,198		126,198	(192,864)				491,562		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		5,150,182	1,006.20	253,024			18,907		18,907	(96,161)				253,024		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		569,353	1,172.50	40,627			7,367		7,367	(17,187)				40,627		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		13,686	1,366.60	1,486			2,749		2,749	555				1,486		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		23,267	1,289.10	2,235			4,038		4,038	790				2,235		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		21,898	1,056.50	1,400			2,311		2,311	427				1,400		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		20,530	842.70	846			1,261		1,261	217				846		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		228,562	1,006.20	11,229			817		817	(4,257)				11,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		6,620,700	1,026.83	376,750			90,604		90,604	(118,162)				376,750		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		10,822,020	1,183.35	855,707			331,112		331,112	(238,635)				855,707		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		7,892,780	1,242.93	702,463			322,808		322,808	(178,206)				702,463		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		6,824,874	859.97	340,868			479,666		479,666	97,135				340,868		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,635,525	1,078.17	272,987			428,049		428,049	88,341				272,987		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,567,257	1,324.04	398,103			689,813		689,813	146,210				398,103		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,153,176	1,376.98	380,863			669,067		669,067	142,499				380,863		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		1,702,036	898.40	81,410			19,203		19,203	(37,676)				81,410		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		6,897,181	1,042.89	466,933			168,056		168,056	(217,974)				466,933		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		2,900,931	862.47	159,671			275,334		275,334	41,995				159,671		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		2,476,831	1,130.47	230,815			425,804		425,804	64,625				230,815		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,144,000	1,221.74	396,050			653,724		653,724	88,973				396,050		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,770,285	854.88	240,260			359,999		359,999	49,347				240,260		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		4,920,989	1,113.59	462,986			244,878		244,878	(153,985)				462,986		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		1,253,827	890.50	70,488			23,276		23,276	(26,022)				70,488		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		7,557,615	1,316.58	790,253			565,583		565,583	(115,094)				790,253		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		6,433,963	1,045.67	413,735			158,088		158,088	(98,465)				413,735		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		10,329,105	1,239.19	937,941			571,362		571,362	(174,536)				937,941		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,313,471	1,097.96	245,320			425,777		425,777	96,219				245,320		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		6,624,204	875.75	337,203			508,998		508,998	109,027				337,203		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,533,821	1,380.62	406,407			779,566		779,566	176,169				406,407		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		2,870,032	1,463.03	375,782			727,423		727,423	163,516				375,782		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		9,913,341	1,310.81	963,011			1,291,889		1,291,889	(32,346)				963,011		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	06/28/2013		18,846,701	1,301.63	1,831,526			2,514,476		2,514,476	10,772				1,831,526		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		11,713,693	1,271.02	1,045,412			1,319,936		1,319,936	(54,777)				1,045,412		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/26/2006	09/30/2013		30,697,180	1,347.13	2,606,740			5,014,268		5,014,268	241,991				2,606,740		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		4,589,511	1,113.68	371,687			395,903		395,903	(66,794)				371,687		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		2,235,070	1,264.39	263,778			568,406		568,406	117,727				263,778		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		573,883	1,413.30	57,897			86,538		86,538	4,423				57,897		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		1,554,772	1,609.32	218,828			522,207		522,207	129,480				218,828		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		16,516,408	1,274.76	934,840			1,289,946		1,289,946	(110,414)				934,840		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		17,807,381	1,323.64	1,686,563			2,581,263		2,581,263	34,355				1,686,563		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		3,355,769	1,425.95	344,920			843,448		843,448	200,636				344,920		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	08/30/2006	12/30/2013		26,230,264	1,436.10	2,616,087			5,681,585		5,681,585	456,921				2,616,087		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		3,801,851	1,102.61	219,258			356,148		356,148	(50,867)				219,258		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		2,031,741	1,259.31	197,039			508,433		508,433	97,661				197,039		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		672,220	1,426.39	60,408			112,305		112,305	9,570				60,408		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		1,601,292	1,633.25	206,599			561,972		561,972	143,417				206,599		003

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		15,098,453	1,279.85	732,551			1,290,259		1,290,259	(39,252)				732,551		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		10,314,446	1,280.57	764,472			1,357,351		1,357,351	43,920				764,472		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		2,018,307	1,440.10	189,774			523,743		523,743	128,595				189,774		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		3,909,589	1,204.85	272,390			533,465		533,465	(15,151)				272,390		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		1,527,066	1,354.75	166,355			469,060		469,060	105,461				166,355		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		787,172	1,724.98	112,033			313,874		313,874	81,016				112,033		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		15,948,610	1,355.30	819,981			1,958,172		1,958,172	53,442				819,981		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		17,432,480	1,369.19	1,340,530			3,150,773		3,150,773	234,441				1,340,530		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		2,514,658	1,523.33	241,592			759,381		759,381	189,120				241,592		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		2,382,083	1,133.66	97,719			48,269		48,269	(110,284)				97,719		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		3,160,827	1,245.76	222,283			513,147		513,147	9,295				222,283		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		1,836,033	1,468.96	220,949			652,211		652,211	131,639				220,949		003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		4,329,602	1,302.06	93,738			106,777		106,777	(116,358)				93,738		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		37,637,369	1,328.38	1,231,515			1,873,929		1,873,929	(990,121)				1,231,515		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		892,473	1,371.20	30,890			98,524		98,524	4,360				30,890		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		53,324,238	1,341.02	2,286,018			3,824,542		3,824,542	(1,298,293)				2,286,018		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		14,457,017	1,394.66	858,414			2,107,669		2,107,669	130,852				858,414		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		18,291,424	1,434.45	1,179,480			3,518,665		3,518,665	299,208				1,179,480		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		3,192,075	1,182.44	112,325			92,847		92,847	(100,208)				112,325		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		19,156,691	1,452.13	1,503,954			4,433,076		4,433,076	441,004				1,503,954		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		2,331,157	1,606.56	324,369			804,803		804,803	205,662				324,369		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	03/31/2014		2,478,002	1,434.45	145,754			488,932		488,932	53,799				145,754		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	06/30/2012		5,082,084	1,328.38	155,280			291,367		291,367	(113,410)				155,280		003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		4,424,650	1,341.11	161,624			223,147		223,147	(102,848)				161,624		003

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,207,573	1,175.35	94,796			57,101		57,101	(40,438)				94,796		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		2,778,453	1,295.05	321,589			533,009		533,009	42,935				321,589		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		1,999,295	1,548.91	352,136			789,741		789,741	183,848				352,136		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		83,332,754	1,368.28	4,292,018			6,645,061		6,645,061	(1,754,975)				4,292,018		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		6,080,360	1,426.50	289,157			858,403		858,403	72,241				289,157		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		19,427,074	1,452.40	1,274,671			3,490,554		3,490,554	322,146				1,274,671		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		51,736,783	1,490.87	4,465,690			11,807,998		11,807,998	1,257,817				4,465,690		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,632,188	1,230.92	97,309			102,713		102,713	(36,045)				97,309		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		1,137,339	1,524.25	123,935			316,641		316,641	37,283				123,935		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		2,351,292	1,395.88	195,822			484,674		484,674	57,890				195,822		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,721,420	1,691.86	312,565			1,065,498		1,065,498	274,461				312,565		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/28/2012		48,966,430	1,379.69	3,460,297			4,392,393		4,392,393	(984,063)				3,460,297		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/30/2014		31,475,893	1,496.18	3,517,997			7,413,903		7,413,903	971,438				3,517,997		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2012		32,767,376	1,405.96	3,674,943			3,664,238		3,664,238	(461,595)				3,674,943		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2014		25,885,071	1,530.14	4,322,076			6,667,765		6,667,765	981,236				4,322,076		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/28/2013		43,000,168	1,364.97	4,415,021			4,015,791		4,015,791	(472,694)				4,415,021		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		11,572,862	1,427.25	1,433,337			2,026,713		2,026,713	340,559				1,433,337		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		18,718,756	1,438.08	2,718,176			3,936,129		3,936,129	675,513				2,718,176		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	03/31/2038		201,281,040	1,233.18	14,450,000			25,615,212		25,615,212	8,611,009				14,450,000		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/28/2013		15,100,747	1,363.97	1,292,733			1,461,715		1,461,715	(111,807)				1,292,733		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	06/28/2013		16,146,255	1,393.65	1,464,532			1,809,532		1,809,532	(106,787)				1,464,532		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	06/30/2015		4,282,685	1,492.19	586,408			1,033,656		1,033,656	191,598				586,408		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/30/2015		7,006,946	1,437.30	908,205			1,491,151		1,491,151	281,422				908,205		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		7,414,801	1,386.28	554,193			955,140		955,140	166,743				554,193		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		5,071,827	1,445.81	446,030			796,996		796,996	133,398				446,030		003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		12,904,757	1,413.45	1,208,715			1,547,439		1,547,439	(127,881)				1,208,715		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		30,855,859	1,322.36	2,145,894			2,245,045		2,245,045	(356,309)				2,145,894		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		19,115,250	1,428.01	2,362,610			3,926,223		3,926,223	680,699				2,362,610		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		15,366,160	1,414.46	1,940,001			1,896,761		1,896,761	(94,135)				1,940,001		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		11,240,981	1,357.53	1,204,362			1,054,067		1,054,067	(83,602)				1,204,362		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		4,645,498	1,413.63	719,681			934,265		934,265	177,360				719,681		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		5,162,823	1,493.15	925,305			1,249,151		1,249,151	231,575				925,305		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	09/28/2018		84,802,823	1,375.00	11,041,100			14,141,175		14,141,175	3,372,886				11,041,100		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/15/2008	09/28/2018		24,229,378	1,265.00	2,458,400			2,754,401		2,754,401	611,742				2,458,400		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										132,319,091	677,585,264		1,000,542,394	XXX	1,000,542,394	140,399,041				809,904,355	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										132,319,091	682,355,147		1,003,962,924	XXX	1,003,962,924	139,049,688				814,674,238	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											4,769,883		3,420,530	XXX	3,420,530	(1,349,353)				4,769,883	XXX	XXX
0379999. Total Purchased Options - Put Options										132,319,091	677,585,264		1,000,542,394	XXX	1,000,542,394	140,399,041				809,904,355	XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										132,319,091	682,355,147		1,003,962,924	XXX	1,003,962,924	139,049,688				814,674,238	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 08277*AC5	D 1-1	Interest	Credit Suisse First Boston International	03/21/2002	08/17/2012		3,000,000	USDLIBBBA3M (6.09 USD)			(173,282)			(102,164)					11,990		100 / 99.861
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 896530C*4	D 1-1	Interest	Goldman Sachs Group Inc	05/30/2002	06/20/2012		2,000,000	USDLIBBBA3M (5.545 USD)			(104,593)			(46,110)					6,912		100 / 99.847
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1002022	B 1-1	Interest	Deutsche Bank AG	02/07/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.42 USD)			(123,373)			(148,273)					17,446		99.58 / 99.738

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 598326A*7	D 1-1	Interest	JPMorgan Chase & Co	02/11/2003	02/28/2013		857,143	USDLIBBBA3M (3.95 USD)			(33,597)	(18,488)		(18,488)	(18,488)				4,657		100 / 96.124
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1001293	B 1-1	Interest	Citigroup Financial Products Inc	02/13/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.341 USD)			(121,001)			(145,128)					17,446		99.59 / 99.749
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- C6573#AC1	D 1-1	Interest	Credit Suisse First Boston International	07/07/2004	07/30/2014		3,000,000	USDLIBBBA3M (4.7575 USD)			(159,330)			(189,373)					24,264		99.6 / 98.689
Pay Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse First Boston International	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			140,732			386,655					27,042		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- N5224#AB6	D 1-1	Interest	Merrill Lynch Capital Services	10/18/2005	11/28/2012		3,000,000	USDLIBBBA3M (4.884 USD)			(137,367)			(114,063)	766,839				14,427		100 / 99.865
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q2688#AA1	D 1-1	Interest	Credit Suisse First Boston International	10/28/2005	12/25/2012		6,000,000	USDLIBBBA3M (5.035 USD)			(283,413)			(257,253)					30,000		100 / 99.914
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101091	B 1-1	Interest	Merrill Lynch Capital Services	11/17/2005	08/01/2012		2,900,000	USDLIBBBA3M (4.9725 USD)			(135,282)			(73,064)					11,180		100 / 99.615
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Financial Products Inc	11/23/2005	02/01/2016		7,003,945	USDLIBBBA1M (4.9725 USD)			(336,139)			(1,030,568)					71,317		100 / 99.994
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035	B 1-1	Interest	Merrill Lynch Capital Services	11/30/2005	05/01/2016		5,350,000	USDLIBBBA3M (5.0525 USD)			(253,851)			(892,583)					56,094		100 / 99.942
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101121	B 1-1	Interest	Citigroup Financial Products Inc	02/23/2006	03/01/2013		22,735,606	USDLIBBBA1M (4.993 USD)			(1,108,545)			(1,142,870)					123,660		100 / 97.932
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- D3141#AA4	D 1-1	Interest	JPMorgan Chase & Co	04/07/2006	05/08/2013		15,000,000	USDLIBBBA3M (5.445 USD)			(770,205)			(957,043)					87,856		100 / 99.843
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89903@AE9	D 1-1	Interest	Credit Suisse First Boston International	05/22/2006	06/07/2013		3,000,000	USDLIBBBA3M (5.479 USD)			(154,786)			(203,898)					18,097		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q4877#AB6	D 1-1	Interest	Credit Suisse First Boston International	09/12/2006	06/12/2013		10,000,000	USDLIBBBA3M (5.272 USD)			(495,512)			(656,785)					60,610		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197	B 1-1	Interest	Credit Suisse First Boston International	09/21/2006	03/01/2022		6,750,000	USDLIBBBA3M (5.3135 USD)			(337,034)			(2,064,254)					108,389		100 / 99.757
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101351	B 1-1	Interest	UBS AG	10/25/2006	11/01/2013		9,200,000	USDLIBBBA3M (5.283 USD)			(457,735)			(763,876)					62,801		100 / 99.833
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101366	B 1-1	Interest	Citigroup Financial Products Inc	10/25/2006	01/01/2014		7,000,000	USDLIBBBA3M (5.245 USD)			(345,467)			(628,381)					49,908		100 / 99.953
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4588#AT8	D 1-1	Interest	Citigroup Financial Products Inc	01/24/2007	02/26/2014		10,000,000	USDLIBBBA3M (5.2455 USD)			(492,859)			(962,060)					73,974		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0977#AA6	D 1-1	Interest	Citigroup Financial Products Inc	03/15/2007	04/16/2014		6,000,000	USDLIBBBA3M (4.99 USD)			(280,962)			(579,056)					45,744		100 / 99.923
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	03/21/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.884 USD)			(410,780)			(68,943)					20,069		100 / 99.869
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPMorgan Chase & Co	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.952 USD)			(417,580)			(70,018)					20,069		100 / 99.865

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.96125 USD)			(418,562)			(70,164)					20,069		100 / 99.865
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPMorgan Chase & Co	03/28/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.961 USD)			(418,480)			(70,160)					20,069		100 / 99.865
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	04/05/2007	02/27/2012		10,000,000	USDLIBBBA3M (5.012 USD)			(423,580)			(70,966)					20,069		100 / 99.862
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29364PAH6	D 1-1	Interest	JPMorgan Chase & Co	06/15/2007	08/01/2013		5,000,000	USDLIBBBA3M (5.632 USD)			(266,219)			(387,118)					31,705		100 / 99.838
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101601	B 1-1	Interest	UBS AG	09/20/2007	11/01/2012		9,200,000	USDLIBBBA3M (5.0025 USD)			(431,929)			(330,905)					42,410		100 / 99.653
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 693476BD4	D 1-1	Interest	JPMorgan Chase & Co	09/25/2007	09/28/2012		19,800,000	USDLIBBBA3M (4.93 USD)			(914,323)			(624,987)					86,053		100 / 99.879
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 224044BE6	D 1-1	Interest	JPMorgan Chase & Co	09/25/2007	10/01/2012		10,000,000	USDLIBBBA3M (4.942 USD)			(463,224)			(320,098)					43,700		100 / 99.868
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 53957DAA1	D 1-1	Interest	Merrill Lynch Capital Services	10/09/2007	10/18/2012		24,200,000	USDLIBBBA3M (5.015 USD)			(1,139,284)			(837,602)					108,975		100 / 99.706
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(11,467,562)	(18,488)	XXX	(13,439,595)	748,352				1,337,004	XXX	XXX
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 438499AB1	D 1-1	Currency	Deutsche Bank AG	10/18/2002	08/03/2015		1,410,372	USDLIBBBA1M (6.1 EUR)			(104,061)	(470,269)		(653,147)		138,657			13,457		100 / 99.518
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse First Boston International	04/03/2003	01/28/2013		6,438,000	USDLIBBBA3M (7.25 EUR)			(454,822)	(1,338,600)		(1,756,581)		253,800			33,676		100 / 98.987
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse First Boston International	04/03/2003	01/28/2013		3,219,000	6.13 USD (7.25 EUR)			(92,870)	(669,300)		(747,647)		126,900			16,838		100 / 99.999
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		750,638	5.81 USD (4.08 CHF)			(2,725)	(315,346)		(333,373)		3,306			5,271		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		9,236,601	5.81 USD (4.08 CHF)			(33,531)	(3,880,337)		(4,102,157)		40,675			64,857		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,002,552	5.81 USD (4.08 CHF)			(10,900)	(1,261,386)		(1,333,493)		13,222			21,083		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			21,335	9,800		221,217		84,600			47,526		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			21,335	9,800		221,217		84,600			47,526		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			54,477	19,500		562,624		211,500			118,723		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			54,477	19,500		562,624		211,500			118,723		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			55,440	63,600		623,183		169,200			95,855		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			83,161	95,400		934,774		253,800			143,782		100 / 99.999
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLBO6M)			(25,968)	(649,623)		(385,063)		6,229			18,416		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLBO6M)			(29,785)	(745,118)		(441,668)		7,145			21,124		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLBO6M)			(30,016)	(750,900)		(445,095)		7,200			21,288		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLBO6M)			(30,016)	(750,900)		(445,095)		7,200			21,288		100 / 96.817

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLBO6M)			(14,054)	(351,577)		(208,397)		3,371			9,967		100 / 96.817
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		3,980,177	5.17 USD (NZDLIBLBO3M)			37,138	(376,806)		(347,835)		16,735			9,083		100 / 99.273
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		4,259,911	5.17 USD (NZDLIBLBO3M)			39,748	(403,289)		(372,281)		18,001			9,722		100 / 99.273
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,970	5.17 USD (NZDLIBLBO3M)			13,249	(134,430)		(124,095)		6,000			3,241		100 / 99.273
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,971	5.17 USD (NZDLIBLBO3M)			13,249	(134,429)		(124,093)		6,001			3,241		100 / 99.273
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,971	5.17 USD (NZDLIBLBO3M)			13,249	(134,429)		(124,093)		6,001			3,241		100 / 99.273
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			105,771	(242,200)		112,480		296,100			94,668		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)			108,729	(248,975)		115,625		304,382			97,316		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			15,110	(34,600)		16,069		42,300			13,524		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)			30,220	(69,200)		32,137		84,600			27,048		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)			75,551	(173,000)		80,343		211,500			67,620		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Services	06/19/2006	12/19/2012		8,000,000	6.1 USD (4.7 EUR)			79,013	(255,413)		(132,745)		269,427			39,665		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			37,372	(72,300)		79,390		126,900			41,328		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)			121,086	(234,252)		257,222		411,156			133,902		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			37,372	(72,300)		79,390		126,900			41,328		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			108,099	4,087,000		4,675,368		4,087,000			731,480		100 / 99.908
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			32,370	1,037,000		1,275,501		1,037,000			204,482		100 / 96.817
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												328,803	(8,427,380)	XXX	(2,227,695)		8,672,907			2,340,286	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(11,138,759)	(8,445,868)	XXX	(15,667,290)	748,352	8,672,907			3,677,289	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/12/2010	03/16/2012		6,500,000	USDLIBBBA3M (1.1622 USD)			(54,963)	(8,092)		(8,092)	44,899				14,933		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/12/2010	03/16/2013		9,400,000	USDLIBBBA3M (1.7632 USD)			(135,979)	(121,441)		(121,441)	61,027				52,019		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 574754AA5	D 1-1	Interest	JPMorgan Chase & Co	09/20/2001	09/03/2012		1,410,666	USDLIBBBA3M (5.27 USD)			(88,628)	(43,710)		(43,710)					5,842		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		177,849	5.37 USD (USDLIBBBA3M)			6,250	896		896	(9,620)				293		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		266,774	5.37 USD (USDLIBBBA3M)			9,374	1,344		1,344	(14,430)				439		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	10/11/2007	06/01/2013		5,000,000	USDLIBBBA3M (5.488 USD)			(258,380)	(337,788)		(337,788)	202,274				29,988		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Financial Products Inc	10/02/2007	11/08/2012		5,000,000	USDLIBBBA3M (4.8575 USD)			(227,360)	(177,730)		(177,730)	202,524				23,311		001

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/19/2007	11/21/2012		4,220,000	USDLIBBBA3M (4.4705 USD)			(175,387)	(141,763)		(141,763)	153,642				20,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			2,480,518	10,665,168		10,665,168	3,402,493				666,004		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			6,523,274	40,065,365		40,065,365	19,949,544				2,284,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			5,365,519	40,763,207		40,763,207	23,380,845				2,236,895		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/19/2007	11/21/2037		19,570,000	5.176 USD (USDLIBBBA3M)			951,411	9,790,199		9,790,199	6,193,998				501,518		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	12/17/2007	12/19/2012		19,260,000	USDLIBBBA3M (4.454 USD)			(797,019)	(700,019)		(700,019)	685,904				95,494		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			194,310	1,202,893		1,202,893	595,020				67,884		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2027		5,920,000	5.18 USD (USDLIBBBA3M)			287,961	2,213,022		2,213,022	1,250,396				119,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2037		8,540,000	5.2175 USD (USDLIBBBA3M)			418,606	4,348,889		4,348,889	2,718,522				219,177		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			614,389	2,592,730		2,592,730	999,750				182,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			1,116,745	6,577,106		6,577,106	3,712,432				421,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			442,714	3,210,823		3,210,823	2,043,805				196,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2013		13,260,000	USDLIBBBA3M (3.4075 USD)			(411,002)	(382,600)		(382,600)	320,710				69,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2023		16,100,000	4.525 USD (USDLIBBBA3M)			678,948	3,862,663		3,862,663	2,379,438				269,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2013		100,540,000	3.55 USD (USDLIBBBA3M)			3,260,497	3,103,984		3,103,984	(2,556,248)				527,901		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2015		82,340,000	3.895 USD (USDLIBBBA3M)			2,954,346	7,666,259		7,666,259	965,437				728,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			676,222	2,803,610		2,803,610	1,208,140				213,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			1,873,030	13,249,333		13,249,333	8,890,279				859,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2013		6,720,000	USDLIBBBA3M (3.745 USD)			(230,535)	(232,324)		(232,324)	179,985				36,206		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2015		14,320,000	USDLIBBBA3M (4.161 USD)			(550,830)	(1,471,551)		(1,471,551)	(153,690)				127,859		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2018		6,680,000	USDLIBBBA3M (4.5525 USD)			(283,104)	(1,214,647)		(1,214,647)	(463,097)				83,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2023		9,100,000	USDLIBBBA3M (4.918 USD)			(418,926)	(2,550,167)		(2,550,167)	(1,352,162)				152,988		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2028		10,990,000	USDLIBBBA3M (5.064 USD)			(521,979)	(3,959,334)		(3,959,334)	(2,334,608)				222,380		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2038		8,190,000	USDLIBBBA3M (5.138 USD)			(395,051)	(4,058,835)		(4,058,835)	(2,602,945)				210,902		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USDLIBBBA3M)			621,990	2,629,016		2,629,016	1,106,265				193,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2023		24,650,000	4.71 USD (USDLIBBBA3M)			1,082,264	6,403,665		6,403,665	3,676,904				415,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2028		8,470,000	4.86 USD (USDLIBBBA3M)			384,582	2,819,547		2,819,547	1,789,418				171,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	03/11/2008	03/13/2013		15,500,000	3.57 USD (USDLIBBBA3M)			504,300	532,256		532,256	(379,241)				85,485		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/11/2008	03/13/2015		8,710,000	3.989 USD (USDLIBBBA3M)			319,879	861,686		861,686	117,248				78,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2028		7,530,000	4.5425 USD (USDLIBBBA3M)			318,592	2,182,725		2,182,725	1,576,533				152,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2028		12,410,000	4.5425 USD (USDLIBBBA3M)			525,064	3,597,293		3,597,293	2,598,243				251,836		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			128,808	531,357		531,357	251,520				42,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018		23,790,000	4.1 USD (USDLIBBBA3M)			901,278	3,717,935		3,717,935	1,759,903				299,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2023		5,270,000	4.43 USD (USDLIBBBA3M)			217,044	1,221,608		1,221,608	790,157				88,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2023		37,270,000	4.43 USD (USDLIBBBA3M)			1,534,955	8,639,341		8,639,341	5,588,073				629,113		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2015		5,000,000	USDLIBBBA3M (3.785 USD)			(173,674)	(465,971)		(465,971)	(80,065)				45,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2013		10,090,000	USDLIBBBA3M (3.4625 USD)			(317,933)	(343,484)		(343,484)	231,781				56,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2013		51,010,000	3.302 USD (USDLIBBBA3M)			1,526,210	1,656,959		1,656,959	(1,078,759)				287,678		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2015		31,890,000	3.692 USD (USDLIBBBA3M)			1,078,514	2,887,024		2,887,024	548,985				289,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/02/2008	04/04/2018		8,220,000	USDLIBBBA3M (4.265 USD)			(325,083)	(1,368,279)		(1,368,279)	(603,057)				103,569		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/02/2008	04/04/2023		8,260,000	USDLIBBBA3M (4.5775 USD)			(352,478)	(2,040,430)		(2,040,430)	(1,241,133)				139,581		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/02/2008	04/04/2013		2,220,000	USDLIBBBA3M (3.606 USD)			(73,166)	(80,889)		(80,889)	53,439				12,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/07/2008	04/09/2018		16,710,000	USDLIBBBA3M (4.1525 USD)			(642,250)	(2,672,030)		(2,672,030)	(1,242,773)				210,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/07/2008	04/09/2023		14,770,000	USDLIBBBA3M (4.48125 USD)			(616,242)	(3,506,453)		(3,506,453)	(2,223,302)				249,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		30,690,000	USDLIBBBA3M (3.496 USD)			(978,092)	(1,089,699)		(1,089,699)	697,013				174,398		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		7,270,000	USDLIBBBA3M (3.496 USD)			(231,695)	(258,133)		(258,133)	165,112				41,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2018		3,100,000	USDLIBBBA3M (4.386 USD)			(126,420)	(540,943)		(540,943)	(227,629)				39,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2023		8,170,000	USDLIBBBA3M (4.676 USD)			(356,871)	(2,105,051)		(2,105,051)	(1,233,069)				138,378		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2028		3,160,000	USDLIBBBA3M (4.8 USD)			(141,949)	(1,030,953)		(1,030,953)	(671,119)				64,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDLIBBBA3M)			97,891	953,867		953,867	671,202				55,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2015		2,330,000	USDLIBBBA3M (4.1 USD)			(88,355)	(244,405)		(244,405)	(33,873)				21,350		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013		10,200,000	USDLIBBBA3M (3.78 USD)			(354,151)	(411,055)		(411,055)	255,142				58,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013		7,790,000	USDLIBBBA3M (3.78 USD)			(270,474)	(313,933)		(313,933)	194,858				44,976		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2018		16,840,000	USDLIBBBA3M (4.35 USD)			(680,684)	(2,902,139)		(2,902,139)	(1,241,282)				213,103		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2023		17,720,000	USDLIBBBA3M (4.63 USD)			(765,870)	(4,481,874)		(4,481,874)	(2,674,385)				300,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	05/05/2008	05/07/2013		20,250,000	USDLIBBBA3M (3.929 USD)			(732,806)	(877,480)		(877,480)	527,455				118,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/05/2008	05/07/2018		39,070,000	USDLIBBBA3M (4.481 USD)			(1,629,529)	(7,064,264)		(7,064,264)	(2,870,379)				495,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2023		84,900,000	USDLIBBBA3M (4.755 USD)			(3,773,630)	(22,592,663)		(22,592,663)	(12,852,760)				1,440,419		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2028		8,760,000	4.83 USD (USDLIBBBA3M)			395,934	2,897,820		2,897,820	1,866,282				178,395		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	4.85 USD (USDLIBBBA3M)			453,979	3,335,704		3,335,704	2,132,111				203,647		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	USDLIBBBA3M (4.8515 USD)			(454,129)	(3,337,780)		(3,337,780)	(2,132,235)				203,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2013		20,070,000	USDLIBBBA3M (3.746 USD)			(689,124)	(832,152)		(832,152)	481,482				118,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2015		7,100,000	USDLIBBBA3M (4.0475 USD)			(265,192)	(740,812)		(740,812)	(113,355)				65,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/19/2008	05/21/2013		15,900,000	USDLIBBBA3M (3.8822 USD)			(567,277)	(698,122)		(698,122)	399,022				94,345		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/19/2008	05/21/2015		12,800,000	USDLIBBBA3M (4.1562 USD)			(491,748)	(1,387,035)		(1,387,035)	(195,739)				118,635		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2038		134,870,000	4.892 USD (USDLIBBBA3M)			6,179,466	60,678,992		60,678,992	42,243,309				3,486,679		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2013		9,120,000	USDLIBBBA3M (4.1235 USD)			(346,915)	(442,034)		(442,034)	245,749				54,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2018		9,810,000	USDLIBBBA3M (4.6435 USD)			(424,174)	(1,882,046)		(1,882,046)	(722,873)				125,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(354,065)	(2,178,508)		(2,178,508)	(1,177,712)				131,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2028		5,820,000	USDLIBBBA3M (5.0125 USD)			(273,127)	(2,077,775)		(2,077,775)	(1,253,797)				118,810		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2038		5,330,000	USDLIBBBA3M (5.0885 USD)			(254,182)	(2,607,144)		(2,607,144)	(1,700,955)				137,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2013		19,500,000	4.6458 USD (USDLIBBBA3M)			844,343	1,118,249		1,118,249	(615,144)				118,859		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2015		9,900,000	4.8038 USD (USDLIBBBA3M)			444,308	1,307,722		1,307,722	107,154				92,790		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2013		32,700,000	4.2628 USD (USDLIBBBA3M)			1,292,817	1,758,937		1,758,937	(876,913)				202,825		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			679,298	3,046,525		3,046,525	1,164,863				199,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2015		14,600,000	4.4858 USD (USDLIBBBA3M)			609,779	1,790,830		1,790,830	214,935				137,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USDLIBBBA3M)			924,374	5,666,913		5,666,913	3,119,059				346,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			1,175,402	8,833,941		8,833,941	5,485,955				519,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2038		23,800,000	4.9788 USD (USDLIBBBA3M)			1,111,357	11,154,643		11,154,643	7,546,625				617,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/14/2008	07/16/2018		9,000,000	4.5898 USD (USDLIBBBA3M)			385,425	1,713,975		1,713,975	684,833				115,923		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2028		9,200,000	4.8678 USD (USDLIBBBA3M)			419,567	3,114,071		3,114,071	1,984,029				188,450		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2023		8,700,000	4.7878 USD (USDLIBBBA3M)			389,804	2,363,168		2,363,168	1,339,199				148,846		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2038		7,900,000	4.9188 USD (USDLIBBBA3M)			364,309	3,611,409		3,611,409	2,493,515				204,973		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/21/2008	07/23/2013		6,600,000	4.4188 USD (USDLIBBBA3M)			271,317	380,180		380,180	(183,028)				41,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/28/2008	07/30/2013		12,100,000	4.2288 USD (USDLIBBBA3M)			474,536	669,075		669,075	(309,584)				76,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	08/11/2008	08/13/2013		8,300,000	4.2218 USD (USDLIBBBA3M)			324,483	467,932		467,932	(206,825)				53,173		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2013		7,900,000	USDLIBBBA3M (4.0712 USD)			(296,490)	(436,879)		(436,879)	179,777				51,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			509,197	3,741,587		3,741,587	2,466,368				234,325		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2038		10,400,000	4.8238 USD (USDLIBBBA3M)			468,587	4,570,951		4,570,951	3,266,776				270,422		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/08/2008	09/10/2013		30,000,000	3.8268 USD (USDLIBBBA3M)			1,053,042	1,568,307		1,568,307	(594,905)				196,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2015		16,200,000	4.0718 USD (USDLIBBBA3M)			608,333	1,811,329		1,811,329	347,449				156,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2018		17,100,000	4.3008 USD (USDLIBBBA3M)			681,288	2,975,062		2,975,062	1,375,984				222,820		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			886,338	5,138,510		5,138,510	3,299,914				365,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			772,765	5,469,278		5,469,278	3,871,200				370,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			721,459	6,773,219		6,773,219	5,144,921				431,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/15/2008	09/17/2018		22,000,000	USDLIBBBA3M (4.2202 USD)			(859,243)	(3,719,709)		(3,719,709)	(1,788,779)				287,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/16/2008	09/18/2013		36,600,000	3.4028 USD (USDLIBBBA3M)			1,129,828	1,674,936		1,674,936	(560,621)				241,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	09/16/2008	10/02/2012		135,000,000	3.486 USD (USDLIBBBA3M)			4,287,576	2,863,444		2,863,444	(3,738,672)				591,027		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	09/22/2008	09/24/2013		20,000,000	4.1498 USD (USDLIBBBA3M)			767,777	1,180,338		1,180,338	(446,124)				132,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	09/22/2008	09/24/2023		10,000,000	4.7508 USD (USDLIBBBA3M)			443,988	2,695,453		2,695,453	1,563,109				172,502		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	09/22/2008	09/24/2028		10,000,000	4.8248 USD (USDLIBBBA3M)			451,388	3,345,969		3,345,969	2,174,427				206,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/22/2008	09/24/2038		10,000,000	4.8668 USD (USDLIBBBA3M)			455,588	4,486,331		4,486,331	3,158,116				260,395		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/02/2008	10/06/2013		27,500,000	3.9028 USD (USDLIBBBA3M)			988,126	1,539,781		1,539,781	(526,181)				184,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2015		28,000,000	4.1228 USD (USDLIBBBA3M)			1,067,692	3,229,279		3,229,279	626,307				273,608		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2023		10,800,000	4.4858 USD (USDLIBBBA3M)			451,028	2,612,106		2,612,106	1,691,704				186,563		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/06/2008	10/08/2013		38,600,000	3.6148 USD (USDLIBBBA3M)			1,275,943	1,968,945		1,968,945	(628,906)				258,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/06/2008	10/08/2018		21,200,000	4.1298 USD (USDLIBBBA3M)			809,957	3,476,560		3,476,560	1,757,910				277,822		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			656,788	3,628,134		3,628,134	2,598,856				286,821		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			999,119	6,515,805		6,515,805	5,350,205				517,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			538,635	4,504,431		4,504,431	4,079,683				354,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/06/2008	10/08/2015		16,600,000	3.8798 USD (USDLIBBBA3M)			592,712	1,766,929		1,766,929	408,265				162,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		30,000,000	3.5798 USD (USDLIBBBA3M)			981,241	1,516,329		1,516,329	(476,132)				201,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		12,300,000	3.5798 USD (USDLIBBBA3M)			402,309	621,695		621,695	(195,214)				82,575		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			885,204	4,883,958		4,883,958	3,507,444				387,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			898,606	5,882,348		5,882,348	4,799,231				464,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			394,573	1,696,302		1,696,302	854,382				135,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			758,499	3,260,853		3,260,853	1,642,404				259,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/20/2008	10/22/2038		16,100,000	4.5418 USD (USDLIBBBA3M)			681,680	6,201,519		6,201,519	4,952,957				419,837		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/20/2008	10/22/2018		10,900,000	4.4378 USD (USDLIBBBA3M)			450,174	2,010,646		2,010,646	889,799				143,246		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/20/2008	10/22/2013		41,000,000	3.8268 USD (USDLIBBBA3M)			1,442,806	2,289,950		2,289,950	(725,776)				277,782		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/27/2008	10/29/2013		28,600,000	3.6658 USD (USDLIBBBA3M)			963,525	1,532,696		1,532,696	(452,075)				194,793		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			1,033,601	4,439,044		4,439,044	2,264,098				355,329		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			941,582	5,039,153		5,039,153	3,849,096				424,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			1,034,626	6,287,777		6,287,777	5,801,538				566,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			985,436	7,368,211		7,368,211	7,813,602				696,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			658,063	1,982,781		1,982,781	453,525				178,341		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(1,001,577)	(4,475,012)		(4,475,012)	(2,011,111)				321,627		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2023		20,500,000	USDLIBBBA3M (4.4722 USD)			(853,174)	(4,938,756)		(4,938,756)	(3,229,606)				355,399		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2028		21,400,000	USDLIBBBA3M (4.4402 USD)			(883,782)	(6,021,569)		(6,021,569)	(4,606,177)				442,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2038		21,700,000	USDLIBBBA3M (4.4372 USD)			(895,521)	(7,914,715)		(7,914,715)	(6,620,411)				566,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2013		7,000,000	USDLIBBBA3M (3.7822 USD)			(243,028)	(392,872)		(392,872)	115,906				47,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2013		16,500,000	USDLIBBBA3M (3.7822 USD)			(572,851)	(926,056)		(926,056)	273,207				113,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(380,935)	(1,171,092)		(1,171,092)	(231,842)				97,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2013		32,800,000	3.5898 USD (USDLIBBBA3M)			1,075,309	1,740,684		1,740,684	(471,671)				225,728		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2013		12,200,000	3.5898 USD (USDLIBBBA3M)			399,963	647,449		647,449	(175,439)				83,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2018		23,200,000	4.2178 USD (USDLIBBBA3M)			906,281	3,959,667		3,959,667	1,946,368				306,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/10/2008	11/12/2023		24,100,000	4.2908 USD (USDLIBBBA3M)			959,031	5,343,360		5,343,360	3,798,964				418,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			1,022,553	6,659,781		6,659,781	5,519,619				533,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			979,199	8,177,435		8,177,435	7,447,885				647,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2015		18,900,000	3.9628 USD (USDLIBBBA3M)			690,111	2,102,620		2,102,620	480,556				187,153		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			959,254	4,143,463		4,143,463	4,737,331				523,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	11/24/2008	11/26/2013		29,800,000	3.1368 USD (USDLIBBBA3M)			840,327	1,357,571		1,357,571	(277,692)				207,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			653,361	1,916,715		1,916,715	657,976				210,967		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			376,610	1,475,116		1,475,116	1,036,775				154,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			1,223,178	4,790,975		4,790,975	3,367,302				502,892		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			1,245,345	5,629,406		5,629,406	8,207,754				822,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2038		17,500,000	3.3898 USD (USDLIBBBA3M)			537,756	2,758,824		2,758,824	4,842,153				457,159		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			1,226,083	6,290,119		6,290,119	11,040,109				1,042,323		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			418,669	1,506,096		1,506,096	1,328,222				193,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2028		14,200,000	3.16 USD (USDLIBBBA3M)			403,223	1,420,767		1,420,767	2,898,178				294,172		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038		12,500,000	3.15 USD (USDLIBBBA3M)			353,700	1,376,785		1,376,785	3,376,911				326,625		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038		17,000,000	3.15 USD (USDLIBBBA3M)			481,032	1,872,428		1,872,428	4,592,598				444,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023		8,000,000	3.1948 USD (USDLIBBBA3M)			230,802	837,170		837,170	1,256,409				139,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023		9,300,000	3.1948 USD (USDLIBBBA3M)			268,307	973,210		973,210	1,460,576				161,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			1,013,515	3,414,455		3,414,455	3,504,981				503,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			266,315	817,832		817,832	1,571,024				173,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			261,515	680,528		680,528	2,020,884				207,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			261,515	680,528		680,528	2,020,884				207,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2013		12,400,000	2.6738 USD (USDLIBBBA3M)			292,285	465,985		465,985	(50,512)				87,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			1,326,967	4,371,699		4,371,699	4,717,535				674,151		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			2,275,173	7,495,571		7,495,571	8,088,529				1,155,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2023		13,200,000	2.9638 USD (USDLIBBBA3M)			349,422	1,052,426		1,052,426	2,076,548				229,739		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2023		18,700,000	2.9638 USD (USDLIBBBA3M)			495,015	1,490,937		1,490,937	2,941,777				325,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2028		29,300,000	2.8878 USD (USDLIBBBA3M)			753,344	1,799,136		1,799,136	5,914,128				607,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2015		11,600,000	2.8518 USD (USDLIBBBA3M)			294,076	809,769		809,769	423,098				116,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			642,049	844,341		844,341	6,827,074				687,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			820,260	1,078,702		1,078,702	8,722,042				878,683		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(288,610)	(602,269)		(602,269)	(2,316,397)				238,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(1,627,896)	(4,998,793)		(4,998,793)	(6,250,952)				882,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(2,365,842)	(7,264,812)		(7,264,812)	(9,084,591)				1,282,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			184,327	91,975		91,975	1,651,013				172,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			333,120	166,221		166,221	2,983,758				311,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/19/2008	12/23/2038		16,000,000	2.4558 USD (USDLIBBBA3M)			342,689	(438,919)		(438,919)	4,022,252				418,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/05/2009	01/07/2014		21,300,000	USDLIBBBA3M (2.3242 USD)			(429,188)	(682,802)		(682,802)	(19,728)				152,485		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(251,358)	(799,352)		(799,352)	(936,554)				132,103		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2029		13,500,000	USDLIBBBA3M (3.0922 USD)			(375,701)	(1,223,397)		(1,223,397)	(2,760,727)				280,507		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2029		8,200,000	USDLIBBBA3M (3.0922 USD)			(228,203)	(743,100)		(743,100)	(1,676,886)				170,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2039		18,200,000	USDLIBBBA3M (3.0582 USD)			(500,312)	(1,677,657)		(1,677,657)	(4,883,095)				476,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2039		12,900,000	USDLIBBBA3M (3.0582 USD)			(354,617)	(1,189,108)		(1,189,108)	(3,461,095)				337,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(454,275)	(1,509,249)		(1,509,249)	(2,596,272)				286,348		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/09/2009	01/13/2014		15,900,000	2.0098 USD (USDLIBBBA3M)			270,570	412,550		412,550	68,119				114,288		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/09/2009	01/13/2019		14,800,000	USDLIBBBA3M (2.5172 USD)			(326,946)	(865,275)		(865,275)	(1,432,826)				197,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2019		19,700,000	2.5168 USD (USDLIBBBA3M)			435,181	1,148,418		1,148,418	1,912,738				263,640		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			589,383	1,406,750		1,406,750	3,784,282				418,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/20/2009	01/22/2029		28,500,000	2.8247 USD (USDLIBBBA3M)			717,328	1,491,495		1,491,495	5,763,362				592,894		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2039		24,300,000	2.7907 USD (USDLIBBBA3M)			603,354	947,127		947,127	6,343,783				636,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/20/2009	01/22/2012		11,900,000	1.6748 USD (USDLIBBBA3M)			162,717	9,005		9,005	(144,928)				14,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2016		15,000,000	2.3088 USD (USDLIBBBA3M)			300,156	739,404		739,404	652,921				152,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2014		31,900,000	2.0598 USD (USDLIBBBA3M)			558,900	868,529		868,529	136,059				230,678		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2014		20,600,000	USDLIBBBA3M (2.2532 USD)			(400,729)	(646,425)		(646,425)	(55,556)				149,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		8,600,000	USDLIBBBA3M (2.7952 USD)			(213,907)	(662,364)		(662,364)	(823,014)				115,225		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(1,042,174)	(3,227,097)		(3,227,097)	(4,009,801)				561,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2024		9,300,000	USDLIBBBA3M (3.0933 USD)			(259,041)	(868,802)		(868,802)	(1,477,665)				162,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(1,013,881)	(3,400,473)		(3,400,473)	(5,783,550)				637,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(213,179)	(741,903)		(741,903)	(1,540,970)				156,100		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(756,075)	(2,631,282)		(2,631,282)	(5,465,305)				553,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2012		23,000,000	1.7978 USD (USDLIBBBA3M)			342,674	25,127		25,127	(307,179)				32,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2014		20,300,000	2.2408 USD (USDLIBBBA3M)			392,376	631,834		631,834	57,184				147,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039		12,000,000	USDLIBBBA3M (3.1523 USD)			(341,327)	(1,330,618)		(1,330,618)	(3,253,641)				314,484		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039		18,600,000	USDLIBBBA3M (3.1523 USD)			(529,056)	(2,062,457)		(2,062,457)	(5,043,144)				487,450		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2014		15,800,000	USDLIBBBA3M (2.4132 USD)			(332,225)	(551,708)		(551,708)	(24,793)				115,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(173,790)	(582,787)		(582,787)	(616,894)				87,223		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(232,611)	(780,038)		(780,038)	(825,689)				116,745		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2009	02/05/2024		8,800,000	USDLIBBBA3M (3.2633 USD)			(259,846)	(983,128)		(983,128)	(1,401,642)				154,157		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2009	02/05/2024		6,200,000	USDLIBBBA3M (3.2633 USD)			(183,073)	(692,659)		(692,659)	(987,521)				108,611		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(273,345)	(1,112,988)		(1,112,988)	(1,885,277)				189,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(327,413)	(1,333,139)		(1,333,139)	(2,258,189)				227,011		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(329,636)	(1,557,747)		(1,557,747)	(3,031,296)				288,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(401,556)	(1,897,619)		(1,897,619)	(3,692,669)				351,315		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2014		61,500,000	USDLIBBBA3M (2.5882 USD)			(1,400,464)	(2,386,078)		(2,386,078)	(9,185)				450,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(460,054)	(1,302,456)		(1,302,456)	(698,442)				180,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2019		12,700,000	3.0767 USD (USDLIBBBA3M)			350,324	1,218,671		1,218,671	1,208,690				171,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/23/2009	02/25/2024		13,800,000	3.2927 USD (USDLIBBBA3M)			410,475	1,585,869		1,585,869	2,206,940				242,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2029		23,100,000	3.2947 USD (USDLIBBBA3M)			687,562	2,762,865		2,762,865	4,792,020				481,866		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2039		24,300,000	3.2767 USD (USDLIBBBA3M)			718,906	3,295,732		3,295,732	6,681,407				637,730		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2012		26,000,000	1.9728 USD (USDLIBBBA3M)			430,185	58,446		58,446	(389,938)				51,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2014		19,800,000	2.5168 USD (USDLIBBBA3M)			435,315	751,784		751,784	32,234				146,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/03/2009	03/05/2012		15,700,000	1.9767 USD (USDLIBBBA3M)			260,164	40,127		40,127	(235,622)				33,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2014		17,900,000	2.5997 USD (USDLIBBBA3M)			408,137	720,265		720,265	22,355				133,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2016		13,200,000	2.9737 USD (USDLIBBBA3M)			350,341	1,015,811		1,015,811	535,778				135,885		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2029		10,700,000	3.4517 USD (USDLIBBBA3M)			335,134	1,523,258		1,523,258	2,237,965				223,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2039		11,300,000	3.4297 USD (USDLIBBBA3M)			351,441	1,879,287		1,879,287	3,157,236				296,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Lynch Capital Services	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(1,291,878)	(5,312,320)		(5,312,320)	(12,271,246)				1,181,756		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/06/2009	03/10/2039		50,000,000	USDLIBBBA3M (3.1913 USD)			(1,437,320)	(5,940,475)		(5,940,475)	(13,640,034)				1,313,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(1,491,178)	(7,018,245)		(7,018,245)	(13,791,858)				1,313,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2633 USD)			(1,473,178)	(6,659,199)		(6,659,199)	(13,741,481)				1,313,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(1,510,208)	(7,398,702)		(7,398,702)	(13,847,727)				1,313,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(1,508,208)	(7,358,800)		(7,358,800)	(13,842,126)				1,313,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(1,514,208)	(7,478,506)		(7,478,506)	(13,858,928)				1,313,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(1,531,425)	(7,817,802)		(7,817,802)	(13,906,308)				1,313,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(473,374)	(2,169,561)		(2,169,561)	(4,403,841)				420,307		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2029		12,100,000	3.4647 USD (USDLIBBBA3M)			382,007	1,750,799		1,750,799	2,550,302				253,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2039		14,000,000	3.5007 USD (USDLIBBBA3M)			447,040	2,532,760		2,532,760	3,953,518				368,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2019		12,300,000	USDLIBBBA3M (3.2102 USD)			(356,188)	(1,299,403)		(1,299,403)	(1,204,491)				168,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2024		13,100,000	3.5398 USD (USDLIBBBA3M)			422,532	1,866,009		1,866,009	2,134,458				232,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2029		24,700,000	3.6238 USD (USDLIBBBA3M)			817,431	4,149,280		4,149,280	5,256,058				518,684		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2039		28,400,000	3.6728 USD (USDLIBBBA3M)			953,796	6,122,065		6,122,065	8,164,320				748,481		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(1,043,619)	(4,589,732)		(4,589,732)	(2,653,176)				386,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2024		28,100,000	USDLIBBBA3M (4.3272 USD)			(1,126,185)	(6,456,903)		(6,456,903)	(4,626,972)				498,835		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(1,072,926)	(7,320,384)		(7,320,384)	(5,847,355)				557,096		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		16,100,000	USDLIBBBA3M (3.0622 USD)			(441,587)	(891,480)		(891,480)	(51,477)				126,217		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		14,700,000	USDLIBBBA3M (3.0622 USD)			(403,188)	(813,960)		(813,960)	(47,001)				115,241		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(1,170,322)	(10,356,973)		(10,356,973)	(8,846,613)				756,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(472,000)	(1,530,852)		(1,530,852)	(590,789)				152,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012		11,500,000	USDLIBBBA3M (0.9222 USD)			(70,714)	(18,764)		(18,764)	38,618				42,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012		12,000,000	USDLIBBBA3M (0.9222 USD)			(73,789)	(19,580)		(19,580)	40,297				44,497		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2013		31,200,000	USDLIBBBA3M (1.3252 USD)			(317,587)	(298,011)		(298,011)	(72,887)				195,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2025		25,100,000	USDLIBBBA3M (3.5622 USD)			(816,981)	(3,700,905)		(3,700,905)	(4,419,859)				465,178		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2015		15,100,000	USDLIBBBA3M (2.1052 USD)			(271,484)	(608,275)		(608,275)	(552,001)				143,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2015		33,000,000	USDLIBBBA3M (2.1052 USD)			(593,309)	(1,329,342)		(1,329,342)	(1,206,361)				312,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(1,006,706)	(3,589,011)		(3,589,011)	(4,119,972)				525,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2030		23,500,000	USDLIBBBA3M (3.7332 USD)			(805,088)	(4,446,024)		(4,446,024)	(5,276,879)				509,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/20/2020		17,300,000	2.9538 USD (USDLIBBBA3M)			457,814	1,498,205		1,498,205	2,011,281				254,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/21/2025		12,400,000	3.4038 USD (USDLIBBBA3M)			383,944	1,594,336		1,594,336	2,178,544				229,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/20/2040		15,100,000	3.7118 USD (USDLIBBBA3M)			514,053	3,439,560		3,439,560	4,466,219				406,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/20/2015		7,400,000	1.9148 USD (USDLIBBBA3M)			118,942	248,910		248,910	284,414				70,230		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/22/2030		16,600,000	3.5788 USD (USDLIBBBA3M)			543,039	2,750,943		2,750,943	3,698,937				360,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2010	07/27/2020		9,200,000	3.0028 USD (USDLIBBBA3M)			247,926	832,593		832,593	1,070,153				135,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/28/2025		10,000,000	3.4498 USD (USDLIBBBA3M)			314,184	1,340,647		1,340,647	1,760,451				185,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/29/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			495,253	2,590,430		2,590,430	3,332,062				323,430		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/27/2040		14,300,000	3.7678 USD (USDLIBBBA3M)			494,758	3,422,965		3,422,965	4,255,462				384,966		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/06/2012		14,100,000	0.6918 USD (USDLIBBBA3M)			53,762	3,970		3,970	(11,846)				54,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/05/2013		35,600,000	USDLIBBBA3M (1.0132 USD)			(250,158)	(171,179)		(171,179)	(220,481)				226,518		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2030		15,900,000	3.4337 USD (USDLIBBBA3M)			496,369	2,283,330		2,283,330	3,521,783				345,518		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2040		13,100,000	3.5947 USD (USDLIBBBA3M)			430,049	2,668,953		2,668,953	3,831,930				352,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2010	08/13/2020		12,900,000	2.7197 USD (USDLIBBBA3M)			310,609	870,465		870,465	1,522,596				190,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/11/2010	08/13/2025		9,100,000	3.2147 USD (USDLIBBBA3M)			264,157	963,294		963,294	1,598,022				169,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2010	08/13/2015		7,800,000	1.6337 USD (USDLIBBBA3M)			103,102	183,693		183,693	327,337				74,708		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2010	08/13/2015		10,600,000	1.6337 USD (USDLIBBBA3M)			140,113	249,634		249,634	444,842				101,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		10,200,000	1.6707 USD (USDLIBBBA3M)			138,427	253,396		253,396	426,638				97,842		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		22,000,000	1.6707 USD (USDLIBBBA3M)			298,567	546,541		546,541	920,201				211,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/18/2025		22,400,000	3.1907 USD (USDLIBBBA3M)			644,476	2,307,156		2,307,156	3,935,672				416,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/12/2010	08/16/2012		23,400,000	0.7277 USD (USDLIBBBA3M)			96,905	11,954		11,954	(24,991)				93,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/12/2010	08/16/2013		11,400,000	1.0397 USD (USDLIBBBA3M)			82,778	60,698		60,698	72,810				73,218		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/17/2020		28,300,000	2.7207 USD (USDLIBBBA3M)			681,216	1,911,324		1,911,324	3,345,343				418,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2030		25,600,000	3.3937 USD (USDLIBBBA3M)			788,511	3,520,927		3,520,927	5,660,509				556,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2040		24,800,000	3.5417 USD (USDLIBBBA3M)			800,574	4,782,961		4,782,961	7,216,265				668,272		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/16/2010	08/20/2012		28,400,000	0.7087 USD (USDLIBBBA3M)			111,979	11,292		11,292	(23,186)				114,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/19/2030		46,800,000	USDLIBBBA3M (3.1953 USD)			(1,348,257)	(5,018,286)		(5,018,286)	(10,236,813)				1,017,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/20/2040		40,800,000	USDLIBBBA3M (3.3293 USD)			(1,230,076)	(6,083,581)		(6,083,581)	(11,608,806)				1,099,625		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			531,542	1,313,596		1,313,596	2,795,407				348,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2015		9,100,000	1.6217 USD (USDLIBBBA3M)			118,744	209,337		209,337	386,885				87,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2025		15,600,000	2.9747 USD (USDLIBBBA3M)			414,630	1,201,338		1,201,338	2,730,982				290,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2030		21,100,000	3.1377 USD (USDLIBBBA3M)			595,206	2,075,292		2,075,292	4,602,729				458,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2040		18,400,000	3.2527 USD (USDLIBBBA3M)			540,202	2,451,686		2,451,686	5,192,075				496,004		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2012		27,000,000	0.6718 USD (USDLIBBBA3M)			95,517	3,380		3,380	(9,833)				110,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			130,070	217,301		217,301	454,308				101,099		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		32,800,000	1.5568 USD (USDLIBBBA3M)			406,315	678,806		678,806	1,419,173				315,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2025		31,000,000	2.8928 USD (USDLIBBBA3M)			798,177	2,085,734		2,085,734	5,421,161				576,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2040		32,900,000	3.1638 USD (USDLIBBBA3M)			936,256	3,784,656		3,784,656	9,198,932				887,004		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/28/2017		7,900,000	2.0468 USD (USDLIBBBA3M)			136,572	288,879		288,879	621,115				94,649		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			904,384	2,049,734		2,049,734	4,957,364				614,961		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2030		36,000,000	3.0538 USD (USDLIBBBA3M)			984,875	3,082,430		3,082,430	7,818,968				783,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/31/2010	09/03/2040		10,700,000	3.1697 USD (USDLIBBBA3M)			304,858	1,242,841		1,242,841	2,993,350				288,575		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/31/2010	09/02/2030		10,900,000	3.0477 USD (USDLIBBBA3M)			297,258	921,674		921,674	2,366,873				237,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/01/2010	09/03/2020		60,300,000	2.5408 USD (USDLIBBBA3M)			1,339,490	3,174,791		3,174,791	7,203,051				894,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2040		33,200,000	USDLIBBBA3M (3.3513 USD)			(1,006,565)	(5,102,199)		(5,102,199)	(9,474,787)				895,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		29,700,000	USDLIBBBA3M (2.6273 USD)			(685,423)	(1,771,814)		(1,771,814)	(3,543,796)				440,870		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/02/2010	09/07/2030		38,100,000	USDLIBBBA3M (3.2203 USD)			(1,105,213)	(4,230,855)		(4,230,855)	(8,360,248)				829,459		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2025		7,500,000	USDLIBBBA3M (3.0473 USD)			(204,587)	(642,356)		(642,356)	(1,317,591)				139,740		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2012		8,100,000	USDLIBBBA3M (0.6893 USD)			(29,956)	(1,556)		(1,556)	3,337				33,817		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2012		10,600,000	USDLIBBBA3M (0.6893 USD)			(39,201)	(2,037)		(2,037)	4,367				44,255		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2040		13,500,000	USDLIBBBA3M (3.3523 USD)			(409,431)	(2,077,476)		(2,077,476)	(3,853,114)				364,160		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		19,300,000	USDLIBBBA3M (2.6313 USD)			(446,182)	(1,157,666)		(1,157,666)	(2,302,575)				286,491		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2013		16,900,000	USDLIBBBA3M (1.0033 USD)			(115,566)	(81,491)		(81,491)	(130,468)				110,534		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2015		8,500,000	USDLIBBBA3M (1.6453 USD)			(112,695)	(201,514)		(201,514)	(365,141)				82,179		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2015		24,200,000	USDLIBBBA3M (1.6453 USD)			(320,849)	(573,722)		(573,722)	(1,039,579)				233,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(409,580)	(1,574,395)		(1,574,395)	(3,094,650)				306,965		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		7,500,000	USDLIBBBA3M (1.7403 USD)			(106,755)	(203,859)		(203,859)	(318,430)				72,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		32,300,000	USDLIBBBA3M (1.7403 USD)			(459,757)	(877,954)		(877,954)	(1,371,372)				313,206		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/17/2040		17,300,000	USDLIBBBA3M (3.5053 USD)			(551,593)	(3,211,112)		(3,211,112)	(5,022,336)				466,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2010	09/17/2012		9,100,000	USDLIBBBA3M (0.7593 USD)			(40,258)	(6,714)		(6,714)	8,441				38,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/13/2010	09/15/2020		9,800,000	USDLIBBBA3M (2.7623 USD)			(239,649)	(692,423)		(692,423)	(1,167,236)				145,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	09/13/2010	09/16/2013		20,400,000	USDLIBBBA3M (1.0873 USD)			(157,161)	(129,496)		(129,496)	(147,601)				134,397		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2012		8,200,000	USDLIBBBA3M (0.6752 USD)			(29,509)	(1,226)		(1,226)	308				35,110		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/21/2020		11,500,000	USDLIBBBA3M (2.7662 USD)			(281,849)	(815,424)		(815,424)	(1,371,719)				171,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2040		11,500,000	USDLIBBBA3M (3.5672 USD)			(373,964)	(2,281,625)		(2,281,625)	(3,360,536)				310,402		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2010	09/20/2013		14,300,000	USDLIBBBA3M (0.9942 USD)			(97,077)	(68,714)		(68,714)	(119,174)				94,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/16/2010	09/21/2015		12,500,000	USDLIBBBA3M (1.6862 USD)			(171,358)	(314,369)		(314,369)	(539,589)				121,478		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/22/2015		10,300,000	USDLIBBBA3M (1.6903 USD)			(141,675)	(260,845)		(260,845)	(445,235)				100,135		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/23/2030		11,000,000	3.3977 USD (USDLIBBBA3M)			339,117	1,522,431		1,522,431	2,442,042				239,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/24/2012		32,900,000	0.6838 USD (USDLIBBBA3M)			121,396	6,649		6,649	(1,651)				141,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/22/2015		40,000,000	1.6858 USD (USDLIBBBA3M)			548,394	1,006,401		1,006,401	1,730,668				388,873		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/20/2010	09/22/2020		37,200,000	USDLIBBBA3M (2.7542 USD)			(907,451)	(2,602,048)		(2,602,048)	(4,442,278)				553,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2015		8,500,000	1.5238 USD (USDLIBBBA3M)			103,095	163,307		163,307	380,776				82,696		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2020		7,100,000	USDLIBBBA3M (2.5682 USD)			(160,267)	(388,505)		(388,505)	(853,366)				105,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2025		12,900,000	USDLIBBBA3M (3.0312 USD)			(350,917)	(1,079,761)		(1,079,761)	(2,271,853)				240,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2040		8,200,000	3.3818 USD (USDLIBBBA3M)			251,812	1,313,196		1,313,196	2,350,352				221,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2012		10,600,000	USDLIBBBA3M (0.6082 USD)			(31,512)	3,726		3,726	(7,611)				45,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2013		13,100,000	USDLIBBBA3M (0.8942 USD)			(76,410)	(40,667)		(40,667)	(124,741)				86,854		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2030		14,800,000	USDLIBBBA3M (3.2372 USD)			(433,090)	(1,683,666)		(1,683,666)	(3,256,342)				322,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2012		7,700,000	USDLIBBBA3M (0.6012 USD)			(22,441)	3,187		3,187	(7,059)				33,649		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2015		7,900,000	1.4858 USD (USDLIBBBA3M)			92,907	140,186		140,186	358,898				77,056		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,500,000	2.5238 USD (USDLIBBBA3M)			166,053	382,526		382,526	904,615				111,751		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,900,000	2.5238 USD (USDLIBBBA3M)			174,909	402,927		402,927	952,861				117,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/29/2010	10/01/2013		10,800,000	USDLIBBBA3M (0.8622 USD)			(59,663)	(27,923)		(27,923)	(109,742)				72,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/29/2010	10/01/2040		13,900,000	3.2928 USD (USDLIBBBA3M)			414,642	1,970,682		1,970,682	3,947,549				375,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/04/2010	10/06/2015		11,300,000	USDLIBBBA3M (1.5053 USD)			(135,113)	(209,211)		(209,211)	(515,092)				110,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/06/2025		10,300,000	3.0327 USD (USDLIBBBA3M)			280,478	864,518		864,518	1,818,556				192,466		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/07/2030		17,800,000	3.2247 USD (USDLIBBBA3M)			518,885	1,993,458		1,993,458	3,920,722				388,367		005

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2020		10,000,000	USDLIBBBA3M (2.4992 USD)			(219,160)	(489,190)		(489,190)	(1,211,938)				149,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2030		10,000,000	USDLIBBBA3M (3.1942 USD)			(288,660)	(1,073,079)		(1,073,079)	(2,200,078)				218,295		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/07/2010	10/13/2025		10,000,000	USDLIBBBA3M (2.9802 USD)			(267,260)	(775,374)		(775,374)	(1,765,243)				186,990		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2013		14,100,000	USDLIBBBA3M (0.7842 USD)			(67,201)	(18,356)		(18,356)	(164,602)				94,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2015		5,500,000	USDLIBBBA3M (1.4062 USD)			(60,423)	(81,034)		(81,034)	(256,983)				53,861		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/07/2010	10/12/2012		8,500,000	USDLIBBBA3M (0.5252 USD)			(18,496)	8,315		8,315	(16,662)				37,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2015		10,500,000	USDLIBBBA3M (1.3742 USD)			(112,019)	(141,833)		(141,833)	(494,340)				102,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2020		10,000,000	USDLIBBBA3M (2.5162 USD)			(220,885)	(502,731)		(502,731)	(1,212,077)				149,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/18/2010	10/20/2015		19,200,000	USDLIBBBA3M (1.4052 USD)			(210,763)	(280,038)		(280,038)	(902,425)				188,569		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/18/2010	10/21/2013		10,000,000	USDLIBBBA3M (0.7802 USD)			(47,272)	(12,057)		(12,057)	(119,772)				67,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/21/2010	10/25/2040		14,700,000	3.5177 USD (USDLIBBBA3M)			471,831	2,771,369		2,771,369	4,283,040				397,437		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/25/2010	10/28/2030		9,400,000	3.3248 USD (USDLIBBBA3M)			283,583	1,198,000		1,198,000	2,085,898				205,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/25/2010	10/29/2012		9,500,000	USDLIBBBA3M (0.5262 USD)			(20,733)	10,634		10,634	(21,431)				43,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/25/2010	10/27/2020		8,100,000	USDLIBBBA3M (2.5772 USD)			(183,809)	(446,453)		(446,453)	(983,258)				121,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/27/2010	10/29/2015		16,800,000	USDLIBBBA3M (1.5533 USD)			(210,101)	(336,807)		(336,807)	(773,722)				165,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2012		30,600,000	0.4997 USD (USDLIBBBA3M)			58,828	(42,871)		(42,871)	78,931				141,289		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2015		21,100,000	1.4227 USD (USDLIBBBA3M)			235,318	316,256		316,256	1,000,539				208,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/01/2010	11/03/2012		8,500,000	USDLIBBBA3M (0.5023 USD)			(16,406)	11,930		11,930	(22,180)				39,311		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/01/2010	11/03/2020		9,700,000	2.7137 USD (USDLIBBBA3M)			233,228	642,436		642,436	1,175,021				145,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2030		10,100,000	3.5047 USD (USDLIBBBA3M)			322,737	1,566,768		1,566,768	2,265,689				220,799		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2040		9,600,000	3.6887 USD (USDLIBBBA3M)			324,424	2,149,701		2,149,701	2,848,987				259,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012		19,900,000	USDLIBBBA3M (0.5422 USD)			(45,913)	22,219		22,219	(47,121)				93,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012		8,200,000	USDLIBBBA3M (0.5422 USD)			(18,919)	9,155		9,155	(19,417)				38,474		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/11/2013		26,800,000	USDLIBBBA3M (0.7502 USD)			(117,576)	(15,293)		(15,293)	(356,139)				184,301		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/10/2015		11,100,000	USDLIBBBA3M (1.3732 USD)			(117,851)	(144,401)		(144,401)	(534,424)				109,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/08/2010	11/10/2015		24,500,000	USDLIBBBA3M (1.3842 USD)			(262,816)	(328,934)		(328,934)	(1,177,211)				242,434		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/08/2010	11/10/2020		16,300,000	USDLIBBBA3M (2.6792 USD)			(385,938)	(1,032,048)		(1,032,048)	(1,980,541)				244,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2015		12,500,000	USDLIBBBA3M (1.5522 USD)			(155,158)	(247,236)		(247,236)	(583,139)				123,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2020		7,000,000	USDLIBBBA3M (2.8312 USD)			(176,418)	(531,261)		(531,261)	(847,138)				104,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2025		10,500,000	USDLIBBBA3M (3.4152 USD)			(325,948)	(1,365,770)		(1,365,770)	(1,879,317)				196,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2030		21,500,000	USDLIBBBA3M (3.6852 USD)			(725,467)	(3,935,772)		(3,935,772)	(4,875,763)				470,325		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2040		31,100,000	USDLIBBBA3M (3.9012 USD)			(1,116,572)	(8,336,259)		(8,336,259)	(9,437,395)				841,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2020		37,700,000	USDLIBBBA3M (2.9792 USD)			(1,004,799)	(3,323,998)		(3,323,998)	(4,549,623)				565,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2025		24,200,000	USDLIBBBA3M (3.5282 USD)			(777,849)	(3,480,985)		(3,480,985)	(4,345,879)				454,086		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2030		9,300,000	USDLIBBBA3M (3.7642 USD)			(320,873)	(1,816,746)		(1,816,746)	(2,119,727)				203,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/19/2012		36,400,000	0.7138 USD (USDLIBBBA3M)			145,379	13,354		13,354	29,070				172,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/16/2010	11/18/2015		52,400,000	1.7428 USD (USDLIBBBA3M)			748,477	1,414,511		1,414,511	2,370,258				519,982		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/18/2020		78,400,000	3.0308 USD (USDLIBBBA3M)			2,129,651	7,249,496		7,249,496	9,450,881				1,176,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/18/2025		46,100,000	3.5708 USD (USDLIBBBA3M)			1,501,197	6,870,928		6,870,928	8,288,735				865,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2012		28,800,000	0.6698 USD (USDLIBBBA3M)			102,478	(1,019)		(1,019)	35,016				136,610		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2013		14,400,000	0.9758 USD (USDLIBBBA3M)			95,303	68,700		68,700	164,266				99,607		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/22/2010	11/24/2012		8,000,000	USDLIBBBA3M (0.6742 USD)			(28,591)	314		314	(10,237)				38,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/22/2010	11/25/2013		7,300,000	USDLIBBBA3M (0.9772 USD)			(48,208)	(35,031)		(35,031)	(85,120)				50,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/22/2010	11/24/2015		14,300,000	USDLIBBBA3M (1.7232 USD)			(201,113)	(374,297)		(374,297)	(652,408)				142,203		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/22/2010	11/24/2020		7,200,000	USDLIBBBA3M (2.9722 USD)			(191,188)	(630,054)		(630,054)	(870,625)				108,183		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/01/2025		10,700,000	3.4837 USD (USDLIBBBA3M)			338,473	1,481,226		1,481,226	1,923,450				201,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/03/2040		20,200,000	3.8537 USD (USDLIBBBA3M)			713,726	5,219,695		5,219,695	6,106,093				547,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			441,610	1,464,158		1,464,158	2,011,133				249,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2010	12/02/2030		20,000,000	3.6967 USD (USDLIBBBA3M)			675,260	3,700,446		3,700,446	4,547,125				438,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2012		9,700,000	0.7467 USD (USDLIBBBA3M)			41,336	5,730		5,730	6,797				46,995		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2012		24,100,000	0.7467 USD (USDLIBBBA3M)			102,700	14,236		14,236	16,887				116,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2040		13,400,000	3.8427 USD (USDLIBBBA3M)			471,967	3,431,965		3,431,965	4,046,014				362,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/30/2010	12/02/2015		36,600,000	1.7547 USD (USDLIBBBA3M)			524,896	1,000,358		1,000,358	1,672,032				364,982		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/30/2010	12/02/2025		14,800,000	3.4797 USD (USDLIBBBA3M)			467,553	2,041,639		2,041,639	2,660,693				278,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/30/2010	12/02/2020		26,800,000	2.9727 USD (USDLIBBBA3M)			710,774	2,345,862		2,345,862	3,248,715				403,177		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/30/2010	12/02/2030		14,600,000	3.6877 USD (USDLIBBBA3M)			491,603	2,680,986		2,680,986	3,317,746				319,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/02/2010	12/07/2015		19,100,000	USDLIBBBA3M (1.9093 USD)			(303,721)	(636,030)		(636,030)	(851,105)				190,801		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/07/2020		26,500,000	USDLIBBBA3M (3.1363 USD)			(746,548)	(2,681,921)		(2,681,921)	(3,202,650)				398,970		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/06/2040		18,100,000	USDLIBBBA3M (3.9813 USD)			(662,851)	(5,157,600)		(5,157,600)	(5,544,437)				490,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2010	12/08/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(634,399)	(2,985,948)		(2,985,948)	(3,466,846)				361,012		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2010	12/06/2030		19,300,000	USDLIBBBA3M (3.8233 USD)			(676,303)	(3,950,504)		(3,950,504)	(4,421,462)				422,934		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2012		20,100,000	USDLIBBBA3M (0.8732 USD)			(111,816)	(37,715)		(37,715)	4,141				99,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		14,500,000	USDLIBBBA3M (2.2092 USD)			(274,383)	(652,582)		(652,582)	(613,766)				145,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		24,300,000	USDLIBBBA3M (2.2092 USD)			(459,828)	(1,093,637)		(1,093,637)	(1,028,587)				243,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2020		27,800,000	USDLIBBBA3M (3.4672 USD)			(875,783)	(3,585,187)		(3,585,187)	(3,337,574)				419,054		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2040		17,700,000	USDLIBBBA3M (4.1762 USD)			(683,096)	(5,764,052)		(5,764,052)	(5,533,841)				479,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2025		21,100,000	USDLIBBBA3M (3.9062 USD)			(757,342)	(4,012,779)		(4,012,779)	(3,840,149)				397,010		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	12/13/2010	12/16/2013		17,400,000	USDLIBBBA3M (1.3082 USD)			(172,486)	(198,165)		(198,165)	(165,374)				122,694		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/13/2010	12/16/2030		16,900,000	USDLIBBBA3M (4.0662 USD)			(633,631)	(4,098,729)		(4,098,729)	(3,929,511)				370,608		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2025		28,900,000	USDLIBBBA3M (3.9983 USD)			(1,064,604)	(5,822,228)		(5,822,228)	(5,272,775)				543,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2040		27,800,000	USDLIBBBA3M (4.2893 USD)			(1,104,981)	(9,706,430)		(9,706,430)	(8,789,805)				753,505		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2010	12/17/2020		34,800,000	USDLIBBBA3M (3.5273 USD)			(1,118,037)	(4,663,866)		(4,663,866)	(4,173,576)				524,732		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2010	12/17/2030		28,900,000	USDLIBBBA3M (4.1643 USD)			(1,112,578)	(7,449,079)		(7,449,079)	(6,757,080)				633,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/15/2010	12/17/2015		18,600,000	USDLIBBBA3M (2.2273 USD)			(355,772)	(850,737)		(850,737)	(786,148)				186,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/23/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			1,279,725	8,248,824		8,248,824	7,954,667				750,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2040		38,100,000	4.1587 USD (USDLIBBBA3M)			1,464,520	12,273,589		12,273,589	11,896,639				1,033,022		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/20/2010	12/22/2025		23,000,000	3.8957 USD (USDLIBBBA3M)			823,604	4,346,905		4,346,905	4,190,362				433,056		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/20/2010	12/22/2015		8,100,000	2.1537 USD (USDLIBBBA3M)			148,950	347,518		347,518	349,448				81,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/20/2010	12/22/2020		23,600,000	3.4317 USD (USDLIBBBA3M)			735,585	2,975,020		2,975,020	2,843,195				356,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2012		38,200,000	USDLIBBBA3M (0.8273 USD)			(195,769)	(55,792)		(55,792)	(16,288)				190,735		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2014		14,200,000	USDLIBBBA3M (3.3432 USD)			(429,392)	(887,803)		(887,803)	(13,688)				111,698		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2014		7,800,000	USDLIBBBA3M (3.3432 USD)			(235,863)	(487,667)		(487,667)	(7,519)				61,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		10,700,000	USDLIBBBA3M (4.2143 USD)			(416,763)	(1,890,667)		(1,890,667)	(998,980)				146,976		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		21,100,000	USDLIBBBA3M (4.2143 USD)			(821,842)	(3,728,324)		(3,728,324)	(1,969,951)				289,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2039		29,000,000	USDLIBBBA3M (4.5003 USD)			(1,212,486)	(11,069,635)		(11,069,635)	(9,028,135)				765,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2016		8,800,000	USDLIBBBA3M (3.8433 USD)			(310,111)	(1,032,070)		(1,032,070)	(346,387)				93,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		9,900,000	USDLIBBBA3M (4.4823 USD)			(412,136)	(2,447,393)		(2,447,393)	(1,635,356)				175,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		25,000,000	USDLIBBBA3M (4.4823 USD)			(1,040,746)	(6,180,285)		(6,180,285)	(4,129,687)				444,097		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2029		7,700,000	USDLIBBBA3M (4.5173 USD)			(323,245)	(2,295,706)		(2,295,706)	(1,712,402)				161,949		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2029		26,500,000	USDLIBBBA3M (4.5173 USD)			(1,112,466)	(7,900,805)		(7,900,805)	(5,893,330)				557,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2012		13,900,000	2.3678 USD (USDLIBBBA3M)			285,479	116,880		116,880	(251,469)				48,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2014		10,700,000	3.2338 USD (USDLIBBBA3M)			312,419	650,549		650,549	32,884				84,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2024		10,700,000	4.3098 USD (USDLIBBBA3M)			427,551	2,444,049		2,444,049	1,770,087				190,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2029		15,500,000	4.3678 USD (USDLIBBBA3M)			628,340	4,290,409		4,290,409	3,430,432				326,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2039		15,300,000	4.3788 USD (USDLIBBBA3M)			621,915	5,472,520		5,472,520	4,715,356				403,915		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/26/2009	07/01/2019		20,700,000	3.6947 USD (USDLIBBBA3M)			700,289	2,910,428		2,910,428	2,008,717				285,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/26/2009	06/30/2024		17,400,000	3.9807 USD (USDLIBBBA3M)			638,413	3,343,197		3,343,197	2,871,817				309,805		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2029		21,300,000	4.0617 USD (USDLIBBBA3M)			798,758	4,954,335		4,954,335	4,651,078				448,728		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2039		22,400,000	4.1067 USD (USDLIBBBA3M)			850,089	6,801,217		6,801,217	6,735,266				591,560		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2012		77,900,000	1.9327 USD (USDLIBBBA3M)			1,264,866	535,809		535,809	(1,049,436)				283,709		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2014		20,450,000	2.7687 USD (USDLIBBBA3M)			503,010	1,027,504		1,027,504	178,214				163,547		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2014		103,550,000	2.7687 USD (USDLIBBBA3M)			2,547,024	5,202,837		5,202,837	902,401				828,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			906,224	3,718,413		3,718,413	2,660,452				375,679		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2009	07/09/2024		14,500,000	USDLIBBBA3M (3.9503 USD)			(527,989)	(2,735,407)		(2,735,407)	(2,397,749)				258,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(798,713)	(4,912,125)		(4,912,125)	(4,674,283)				451,152		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2039		29,500,000	USDLIBBBA3M (4.1093 USD)			(1,121,313)	(8,965,332)		(8,965,332)	(8,877,339)				779,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2012		12,300,000	1.8788 USD (USDLIBBBA3M)			193,288	83,605		83,605	(158,221)				45,494		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2014		9,700,000	2.6618 USD (USDLIBBBA3M)			228,382	463,799		463,799	98,264				77,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2014		12,000,000	2.6618 USD (USDLIBBBA3M)			282,534	573,772		573,772	121,563				96,281		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2019		12,100,000	3.4948 USD (USDLIBBBA3M)			385,681	1,528,743		1,528,743	1,195,784				167,304		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2024		10,100,000	3.7978 USD (USDLIBBBA3M)			352,535	1,734,036		1,734,036	1,669,345				180,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2029		12,100,000	3.8968 USD (USDLIBBBA3M)			434,323	2,523,621		2,523,621	2,627,186				255,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			457,931	3,451,656		3,451,656	3,713,029				330,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(1,754,027)	(6,965,683)		(6,965,683)	(5,423,329)				759,092		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/17/2009	07/21/2012		37,300,000	USDLIBBBA3M (2.1262 USD)			(678,273)	(312,943)		(312,943)	568,690				140,048		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2016		9,200,000	USDLIBBBA3M (3.4912 USD)			(292,875)	(955,599)		(955,599)	(415,338)				98,897		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		35,100,000	USDLIBBBA3M (2.9972 USD)			(943,989)	(1,984,479)		(1,984,479)	(257,554)				282,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		31,000,000	USDLIBBBA3M (2.9972 USD)			(833,722)	(1,752,674)		(1,752,674)	(227,469)				249,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2019		25,500,000	USDLIBBBA3M (3.8802 USD)			(910,969)	(3,928,683)		(3,928,683)	(2,475,383)				352,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2024		22,200,000	USDLIBBBA3M (4.1682 USD)			(857,015)	(4,733,522)		(4,733,522)	(3,689,298)				396,177		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2029		23,200,000	USDLIBBBA3M (4.2692 USD)			(919,051)	(6,104,225)		(6,104,225)	(5,130,601)				489,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/17/2009	07/21/2039		23,200,000	USDLIBBBA3M (4.3482 USD)			(937,379)	(8,169,172)		(8,169,172)	(7,144,126)				613,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2012		22,500,000	USDLIBBBA3M (2.1363 USD)			(412,924)	(195,566)		(195,566)	344,904				86,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2014		20,700,000	USDLIBBBA3M (3.0373 USD)			(566,915)	(1,199,729)		(1,199,729)	(153,363)				167,334		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2014		17,000,000	USDLIBBBA3M (3.0373 USD)			(465,583)	(985,284)		(985,284)	(125,950)				137,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/27/2009	07/29/2019		13,300,000	USDLIBBBA3M (3.9393 USD)			(484,549)	(2,107,104)		(2,107,104)	(1,289,092)				184,364		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(497,395)	(2,816,379)		(2,816,379)	(2,081,149)				223,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2029		11,900,000	USDLIBBBA3M (4.3743 USD)			(485,453)	(3,317,680)		(3,317,680)	(2,645,611)				251,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(493,090)	(4,411,131)		(4,411,131)	(3,696,234)				314,719		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/27/2009	07/29/2012		55,200,000	2.1687 USD (USDLIBBBA3M)			1,030,975	490,138		490,138	(863,984)				211,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			1,375,369	7,801,841		7,801,841	5,744,459				616,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2019		39,000,000	3.9927 USD (USDLIBBBA3M)			1,441,742	6,328,568		6,328,568	3,769,108				540,615		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2012		15,200,000	USDLIBBBA3M (2.4022 USD)			(317,799)	(164,134)		(164,134)	269,536				60,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2014		17,400,000	USDLIBBBA3M (3.2742 USD)			(515,524)	(1,126,421)		(1,126,421)	(108,045)				141,700		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2014		17,800,000	USDLIBBBA3M (3.2742 USD)			(527,375)	(1,152,316)		(1,152,316)	(110,529)				144,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	08/10/2009	08/12/2016		14,300,000	USDLIBBBA3M (3.7822 USD)			(496,322)	(1,684,100)		(1,684,100)	(631,124)				154,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2019		12,300,000	USDLIBBBA3M (4.1732 USD)			(474,999)	(2,158,973)		(2,158,973)	(1,185,929)				170,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2024		10,100,000	USDLIBBBA3M (4.4392 USD)			(416,906)	(2,463,554)		(2,463,554)	(1,690,684)				180,674		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2014		5,000,000	2.8128 USD (USDLIBBBA3M)			124,941	265,690		265,690	55,265				40,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2019		9,000,000	USDLIBBBA3M (3.7032 USD)			(305,030)	(1,275,218)		(1,275,218)	(892,217)				125,230		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2024		6,100,000	USDLIBBBA3M (4.0102 USD)			(225,470)	(1,194,486)		(1,194,486)	(1,017,250)				109,203		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2029		10,200,000	USDLIBBBA3M (4.1042 USD)			(386,603)	(2,441,748)		(2,441,748)	(2,245,419)				215,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2039		5,500,000	USDLIBBBA3M (4.1822 USD)			(212,752)	(1,754,892)		(1,754,892)	(1,670,252)				145,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2012		6,600,000	USDLIBBBA3M (2.0212 USD)			(112,677)	(57,432)		(57,432)	91,537				26,492		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2019		8,300,000	3.5818 USD (USDLIBBBA3M)			270,777	1,103,654		1,103,654	832,796				115,800		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2024		7,300,000	3.9128 USD (USDLIBBBA3M)			262,316	1,350,002		1,350,002	1,219,035				130,898		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2029		13,300,000	4.0178 USD (USDLIBBBA3M)			491,884	3,017,392		3,017,392	2,920,156				281,613		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/01/2009	09/03/2039		12,900,000	4.0948 USD (USDLIBBBA3M)			487,023	3,891,376		3,891,376	3,888,461				341,776		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2009	09/04/2019		50,100,000	USDLIBBBA3M (3.5722 USD)			(1,629,525)	(6,628,493)		(6,628,493)	(5,031,862)				699,110		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2009	09/04/2024		14,000,000	USDLIBBBA3M (3.8852 USD)			(499,176)	(2,545,782)		(2,545,782)	(2,337,532)				251,064		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2012		8,000,000	USDLIBBBA3M (1.8462 USD)			(122,367)	(67,422)		(67,422)	93,804				33,993		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2014		22,000,000	USDLIBBBA3M (2.6782 USD)			(519,550)	(1,117,900)		(1,117,900)	(314,087)				182,414		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2016		7,800,000	USDLIBBBA3M (3.1582 USD)			(221,644)	(707,746)		(707,746)	(401,768)				85,271		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2012		7,500,000	USDLIBBBA3M (2.0133 USD)			(127,386)	(74,070)		(74,070)	99,336				32,234		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		11,300,000	USDLIBBBA3M (2.8453 USD)			(285,945)	(627,941)		(627,941)	(148,303)				93,978		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		18,200,000	USDLIBBBA3M (2.8453 USD)			(460,548)	(1,011,374)		(1,011,374)	(238,860)				151,363		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2019		8,500,000	USDLIBBBA3M (3.6923 USD)			(287,086)	(1,202,165)		(1,202,165)	(855,857)				118,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2024		8,300,000	USDLIBBBA3M (3.9873 USD)			(304,816)	(1,607,984)		(1,607,984)	(1,393,383)				149,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2012		46,500,000	1.9708 USD (USDLIBBBA3M)			770,414	444,757		444,757	(596,123)				200,229		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		48,100,000	2.7868 USD (USDLIBBBA3M)			1,189,418	2,599,253		2,599,253	660,587				400,232		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		43,000,000	2.7868 USD (USDLIBBBA3M)			1,063,305	2,323,656		2,323,656	590,546				357,795		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2016		32,500,000	3.2658 USD (USDLIBBBA3M)			959,336	3,118,214		3,118,214	1,660,677				356,020		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2019		69,800,000	3.6428 USD (USDLIBBBA3M)			2,323,505	9,618,792		9,618,792	7,044,845				977,304		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2024		30,700,000	3.9478 USD (USDLIBBBA3M)			1,115,578	5,810,264		5,810,264	5,150,938				551,675		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	09/28/2009	09/30/2012		16,500,000	1.9017 USD (USDLIBBBA3M)			262,357	152,442		152,442	(198,365)				71,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/28/2009	09/30/2014		10,500,000	2.6767 USD (USDLIBBBA3M)			248,329	539,989		539,989	160,171				87,675		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			324,186	1,217,595		1,217,595	1,127,411				152,967		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2024		12,300,000	3.6108 USD (USDLIBBBA3M)			406,046	1,860,912		1,860,912	2,061,651				221,338		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2029		12,500,000	3.7158 USD (USDLIBBBA3M)			425,773	2,288,807		2,288,807	2,717,567				265,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2039		13,000,000	3.7878 USD (USDLIBBBA3M)			452,164	3,123,160		3,123,160	3,812,402				344,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/19/2009	10/21/2012		19,000,000	USDLIBBBA3M (1.9623 USD)			(314,360)	(199,441)		(199,441)	230,095				85,997		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		22,500,000	USDLIBBBA3M (2.7473 USD)			(548,894)	(1,219,599)		(1,219,599)	(359,611)				189,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		19,000,000	USDLIBBBA3M (2.7473 USD)			(463,510)	(1,029,884)		(1,029,884)	(303,672)				160,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2019		21,000,000	USDLIBBBA3M (3.5873 USD)			(688,701)	(2,817,863)		(2,817,863)	(2,150,934)				295,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2024		13,900,000	USDLIBBBA3M (3.9383 USD)			(504,643)	(2,621,927)		(2,621,927)	(2,345,357)				250,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2009	10/21/2029		13,300,000	USDLIBBBA3M (4.0563 USD)			(498,554)	(3,106,496)		(3,106,496)	(2,944,213)				282,658		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2009	10/21/2039		13,100,000	USDLIBBBA3M (4.1433 USD)			(502,454)	(4,091,397)		(4,091,397)	(3,979,722)				347,898		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/23/2009	10/27/2019		3,700,000	3.6698 USD (USDLIBBBA3M)			124,388	519,415		519,415	378,524				52,117		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2024		5,200,000	4.0178 USD (USDLIBBBA3M)			192,912	1,028,421		1,028,421	879,498				93,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2029		8,100,000	4.1348 USD (USDLIBBBA3M)			309,974	1,986,950		1,986,950	1,801,434				172,224		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/23/2009	10/27/2039		7,800,000	4.2198 USD (USDLIBBBA3M)			305,124	2,557,573		2,557,573	2,387,780				207,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2014		14,400,000	2.7018 USD (USDLIBBBA3M)			344,292	768,790		768,790	249,078				122,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/02/2009	11/04/2019		16,800,000	3.6108 USD (USDLIBBBA3M)			554,386	2,284,491		2,284,491	1,728,142				236,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/02/2009	11/04/2024		21,000,000	3.9708 USD (USDLIBBBA3M)			768,582	4,040,164		4,040,164	3,553,922				379,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			1,024,357	6,471,478		6,471,478	6,018,613				576,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USDLIBBBA3M)			1,036,065	8,554,593		8,554,593	8,174,195				712,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/02/2009	11/04/2012		43,000,000	1.8798 USD (USDLIBBBA3M)			674,634	437,261		437,261	(474,664)				199,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USDLIBBBA3M)			812,911	1,815,199		1,815,199	588,101				288,805		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2012		17,400,000	USDLIBBBA3M (1.8172 USD)			(261,995)	(171,980)		(171,980)	178,673				81,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2014		16,800,000	USDLIBBBA3M (2.6772 USD)			(397,440)	(889,433)		(889,433)	(300,888)				143,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2014		16,700,000	USDLIBBBA3M (2.6772 USD)			(395,075)	(884,139)		(884,139)	(299,097)				142,263		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2019		17,800,000	USDLIBBBA3M (3.6742 USD)			(598,564)	(2,506,455)		(2,506,455)	(1,830,559)				251,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2024		13,600,000	USDLIBBBA3M (4.0692 USD)			(511,050)	(2,770,903)		(2,770,903)	(2,307,761)				245,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(529,410)	(3,478,182)		(3,478,182)	(3,039,677)				289,477		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(510,684)	(4,409,869)		(4,409,869)	(3,951,894)				340,265		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/20/2009	11/24/2019		8,700,000	3.4737 USD (USDLIBBBA3M)			274,597	1,096,206		1,096,206	907,704				123,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/20/2009	11/24/2024		8,100,000	3.9077 USD (USDLIBBBA3M)			290,813	1,502,005		1,502,005	1,374,550				146,523		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			484,432	3,050,608		3,050,608	2,868,762				274,872		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			475,430	3,944,797		3,944,797	3,757,757				327,198		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/20/2009	11/24/2012		6,900,000	USDLIBBBA3M (1.6403 USD)			(91,279)	(59,634)		(59,634)	57,214				32,981		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USDLIBBBA3M)			351,638	783,861		783,861	321,683				136,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USDLIBBBA3M)			379,102	1,473,395		1,473,395	1,303,671				175,788		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2024		12,600,000	3.8237 USD (USDLIBBBA3M)			441,539	2,216,379		2,216,379	2,138,911				228,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2029		17,100,000	3.9917 USD (USDLIBBBA3M)			627,959	3,840,239		3,840,239	3,790,807				364,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2039		16,800,000	4.1077 USD (USDLIBBBA3M)			636,430	5,134,912		5,134,912	5,098,903				447,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2014		8,700,000	USDLIBBBA3M (2.6233 USD)			(200,409)	(456,484)		(456,484)	(175,735)				75,100		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2019		14,600,000	USDLIBBBA3M (3.6223 USD)			(482,173)	(2,005,162)		(2,005,162)	(1,521,659)				207,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2024		11,300,000	USDLIBBBA3M (4.0423 USD)			(420,649)	(2,272,403)		(2,272,403)	(1,926,798)				204,712		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2029		11,800,000	USDLIBBBA3M (4.1873 USD)			(456,371)	(2,994,889)		(2,994,889)	(2,643,796)				251,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2039		11,500,000	USDLIBBBA3M (4.2642 USD)			(453,612)	(3,881,183)		(3,881,183)	(3,543,970)				306,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2014		8,600,000	USDLIBBBA3M (2.6082 USD)			(197,052)	(450,247)		(450,247)	(179,149)				74,478		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(206,217)	(471,189)		(471,189)	(187,482)				77,942		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2019		10,600,000	USDLIBBBA3M (3.6562 USD)			(353,965)	(1,484,584)		(1,484,584)	(1,106,535)				150,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(192,489)	(1,055,160)		(1,055,160)	(871,616)				92,461		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/18/2009	12/22/2019		5,400,000	3.6667 USD (USDLIBBBA3M)			181,002	761,206		761,206	565,119				76,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2024		5,100,000	4.0867 USD (USDLIBBBA3M)			192,366	1,053,181		1,053,181	872,841				92,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2029		4,500,000	4.2147 USD (USDLIBBBA3M)			175,495	1,162,131		1,162,131	1,011,572				96,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/18/2009	12/22/2039		4,500,000	4.2927 USD (USDLIBBBA3M)			179,005	1,546,252		1,546,252	1,392,021				119,871		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012		8,700,000	USDLIBBBA3M (1.3853 USD)			(93,532)	(641)		(641)	82,512				4,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012		5,000,000	USDLIBBBA3M (1.3853 USD)			(53,754)	(369)		(369)	47,421				2,635		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2015		16,300,000	USDLIBBBA3M (2.9333 USD)			(427,563)	(1,021,968)		(1,021,968)	(312,069)				142,463		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2015		19,200,000	USDLIBBBA3M (2.9333 USD)			(503,632)	(1,203,791)		(1,203,791)	(367,590)				167,809		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		5,000,000	USDLIBBBA3M (3.9353 USD)			(181,254)	(807,325)		(807,325)	(520,039)				71,273		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		26,200,000	USDLIBBBA3M (3.9353 USD)			(949,772)	(4,230,383)		(4,230,383)	(2,725,006)				373,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2025		21,200,000	USDLIBBBA3M (4.3323 USD)			(852,682)	(4,982,365)		(4,982,365)	(3,652,520)				385,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2030		22,500,000	USDLIBBBA3M (4.4423 USD)			(929,719)	(6,578,278)		(6,578,278)	(5,122,582)				480,929		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2040		6,200,000	USDLIBBBA3M (4.5033 USD)			(259,971)	(2,397,116)		(2,397,116)	(1,958,162)				165,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2040		21,400,000	USDLIBBBA3M (4.5033 USD)			(897,320)	(8,273,918)		(8,273,918)	(6,758,817)				570,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2013		17,400,000	USDLIBBBA3M (2.0273 USD)			(298,773)	(235,314)		(235,314)	193,911				88,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2012		17,500,000	1.3038 USD (USDLIBBBA3M)			174,049	3,387		3,387	(150,767)				12,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2015		15,500,000	2.8538 USD (USDLIBBBA3M)			394,408	937,578		937,578	310,794				135,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2015		36,000,000	2.8538 USD (USDLIBBBA3M)			916,044	2,177,601		2,177,601	721,845				315,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2020		7,500,000	3.8778 USD (USDLIBBBA3M)			267,643	1,178,962		1,178,962	782,705				106,965		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDLIBBBA3M)			1,124,099	4,951,640		4,951,640	3,287,359				449,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/05/2010	01/07/2025		16,600,000	4.2798 USD (USDLIBBBA3M)			659,114	3,802,185		3,802,185	2,858,936				301,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2030		5,800,000	4.3988 USD (USDLIBBBA3M)			237,195	1,658,903		1,658,903	1,318,403				124,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2030		8,200,000	4.3988 USD (USDLIBBBA3M)			335,345	2,345,345		2,345,345	1,863,948				175,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/05/2010	01/07/2017		13,100,000	3.4148 USD (USDLIBBBA3M)			406,829	1,401,282		1,401,282	744,744				147,839		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012		9,200,000	USDLIBBBA3M (1.2222 USD)			(84,097)	(2,424)		(2,424)	71,423				8,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012		6,000,000	USDLIBBBA3M (1.2222 USD)			(54,846)	(1,581)		(1,581)	46,580				5,701		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(221,162)	(527,260)		(527,260)	(177,723)				76,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(221,162)	(527,260)		(527,260)	(177,723)				76,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2020		4,500,000	USDLIBBBA3M (3.9162 USD)			(162,364)	(720,972)		(720,972)	(469,905)				64,244		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2030		5,000,000	USDLIBBBA3M (4.4792 USD)			(208,555)	(1,490,889)		(1,490,889)	(1,141,962)				106,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2040		5,000,000	USDLIBBBA3M (4.5742 USD)			(213,305)	(2,006,468)		(2,006,468)	(1,590,648)				133,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2013		15,400,000	USDLIBBBA3M (1.8882 USD)			(243,335)	(192,400)		(192,400)	144,970				79,006		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2015		16,700,000	2.6608 USD (USDLIBBBA3M)			392,937	924,381		924,381	383,138				147,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2015		10,900,000	2.6608 USD (USDLIBBBA3M)			256,468	603,339		603,339	250,072				96,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/22/2010	01/26/2020		21,900,000	3.7118 USD (USDLIBBBA3M)			745,457	3,172,849		3,172,849	2,319,869				313,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2025		20,100,000	4.1448 USD (USDLIBBBA3M)			771,220	4,297,123		4,297,123	3,466,898				366,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2030		28,700,000	4.2968 USD (USDLIBBBA3M)			1,144,819	7,784,578		7,784,578	6,506,132				614,477		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USDLIBBBA3M)			1,108,367	9,908,588		9,908,588	8,486,239				723,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/22/2010	01/26/2013		16,200,000	1.7288 USD (USDLIBBBA3M)			230,188	181,164		181,164	(121,253)				84,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2014		10,900,000	USDLIBBBA3M (1.3913 USD)			(115,945)	(146,113)		(146,113)	(146,113)				78,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2021		7,100,000	3.4837 USD (USDLIBBBA3M)			221,608	927,205		927,205	927,205				107,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2026		8,000,000	3.9677 USD (USDLIBBBA3M)			287,774	1,584,297		1,584,297	1,584,297				150,864		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/05/2011	01/07/2016		7,300,000	USDLIBBBA3M (2.2803 USD)			(141,466)	(350,753)		(350,753)	(350,753)				73,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		6,900,000	USDLIBBBA3M (0.9053 USD)			(40,421)	(16,192)		(16,192)	(16,192)				35,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		8,200,000	USDLIBBBA3M (0.9053 USD)			(48,037)	(19,243)		(19,243)	(19,243)				41,734		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2041		14,700,000	4.2697 USD (USDLIBBBA3M)			572,439	5,078,512		5,078,512	5,078,512				398,831		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2011	01/07/2031		17,600,000	4.1457 USD (USDLIBBBA3M)			663,908	4,493,344		4,493,344	4,493,344				386,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2016		45,500,000	USDLIBBBA3M (2.1543 USD)			(800,347)	(1,962,549)		(1,962,549)	(1,962,549)				461,120		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/19/2026		47,100,000	3.8717 USD (USDLIBBBA3M)			1,599,189	8,779,839		8,779,839	8,779,839				889,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/20/2031		31,800,000	4.0647 USD (USDLIBBBA3M)			1,138,183	7,726,100		7,726,100	7,726,100				699,118		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/18/2041		34,200,000	USDLIBBBA3M (4.2103 USD)			(1,271,527)	(11,398,455)		(11,398,455)	(11,398,455)				928,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/14/2011	01/20/2031		25,100,000	USDLIBBBA3M (4.0643 USD)			(898,281)	(6,096,713)		(6,096,713)	(6,096,713)				551,820		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		31,600,000	0.8097 USD (USDLIBBBA3M)			151,016	43,190		43,190	43,190				163,182		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		26,600,000	0.8097 USD (USDLIBBBA3M)			127,121	36,357		36,357	36,357				137,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/20/2014		73,900,000	USDLIBBBA3M (1.2753 USD)			(680,998)	(829,768)		(829,768)	(829,768)				533,683		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2021		26,100,000	USDLIBBBA3M (3.3933 USD)			(767,209)	(3,212,298)		(3,212,298)	(3,212,298)				395,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/19/2026		24,600,000	USDLIBBBA3M (3.8783 USD)			(836,792)	(4,605,586)		(4,605,586)	(4,605,586)				464,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2021		16,100,000	USDLIBBBA3M (3.3983 USD)			(474,026)	(1,988,331)		(1,988,331)	(1,988,331)				243,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		14,400,000	USDLIBBBA3M (0.8053 USD)			(68,214)	(19,022)		(19,022)	(19,022)				74,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		35,100,000	USDLIBBBA3M (0.8053 USD)			(166,271)	(46,365)		(46,365)	(46,365)				181,256		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/19/2026		8,900,000	USDLIBBBA3M (3.8973 USD)			(304,353)	(1,687,014)		(1,687,014)	(1,687,014)				168,033		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	01/14/2011	01/18/2016		19,300,000	USDLIBBBA3M (2.1543 USD)			(339,488)	(832,466)		(832,466)	(832,466)				195,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(22,061)	(129,517)		(129,517)	(129,517)				30,434		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/24/2011	01/26/2021		14,100,000	USDLIBBBA3M (3.4793 USD)			(415,926)	(1,838,552)		(1,838,552)	(1,838,552)				213,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/24/2011	01/26/2026		7,500,000	USDLIBBBA3M (3.9643 USD)			(255,086)	(1,483,790)		(1,483,790)	(1,483,790)				141,697		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(229,761)	(595,324)		(595,324)	(595,324)				130,072		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2013		33,000,000	0.8377 USD (USDLIBBBA3M)			161,236	54,018		54,018	54,018				172,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2021		14,200,000	3.4907 USD (USDLIBBBA3M)			417,852	1,865,417		1,865,417	1,865,417				215,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2026		13,400,000	3.9817 USD (USDLIBBBA3M)			455,170	2,679,919		2,679,919	2,679,919				253,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			397,741	1,036,825		1,036,825	1,036,825				226,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/26/2011	01/28/2031		13,000,000	4.1657 USD (USDLIBBBA3M)			463,709	3,364,006		3,364,006	3,364,006				285,967		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/26/2011	01/28/2041		28,100,000	4.2937 USD (USDLIBBBA3M)			1,035,596	9,857,112		9,857,112	9,857,112				763,146		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	02/03/2011	02/08/2016		16,000,000	USDLIBBBA3M (2.3963 USD)			(300,131)	(845,870)		(845,870)	(845,870)				163,299		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/03/2011	02/07/2013		17,400,000	USDLIBBBA3M (0.9103 USD)			(93,685)	(41,850)		(41,850)	(41,850)				92,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/03/2011	02/09/2026		11,900,000	USDLIBBBA3M (4.1343 USD)			(409,362)	(2,603,792)		(2,603,792)	(2,603,792)				225,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2011	02/08/2021		15,100,000	USDLIBBBA3M (3.6553 USD)			(454,347)	(2,194,585)		(2,194,585)	(2,194,585)				229,521		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2011	02/07/2031		8,300,000	USDLIBBBA3M (4.3083 USD)			(298,520)	(2,332,515)		(2,332,515)	(2,332,515)				182,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	02/07/2011	02/09/2016		7,600,000	USDLIBBBA3M (2.5313 USD)			(150,786)	(443,335)		(443,335)	(443,335)				77,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2018		9,000,000	USDLIBBBA3M (3.2033 USD)			(232,658)	(917,138)		(917,138)	(917,138)				112,049		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2021		8,700,000	USDLIBBBA3M (3.7813 USD)			(269,881)	(1,357,787)		(1,357,787)	(1,357,787)				132,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/11/2041		7,900,000	USDLIBBBA3M (4.5073 USD)			(296,365)	(3,123,716)		(3,123,716)	(3,123,716)				214,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/08/2011	02/10/2021		20,800,000	3.7507 USD (USDLIBBBA3M)			637,443	3,192,558		3,192,558	3,192,558				316,256		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2016		32,800,000	2.5267 USD (USDLIBBBA3M)			647,219	1,907,947		1,907,947	1,907,947				334,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2026		21,300,000	4.1957 USD (USDLIBBBA3M)			737,282	4,822,560		4,822,560	4,822,560				403,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2031		26,100,000	4.3497 USD (USDLIBBBA3M)			939,270	7,505,468		7,505,468	7,505,468				574,669		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/08/2011	02/10/2016		11,500,000	USDLIBBBA3M (2.5283 USD)			(227,085)	(669,686)		(669,686)	(669,686)				117,450		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/10/2021		9,400,000	USDLIBBBA3M (3.7423 USD)			(287,371)	(1,436,084)		(1,436,084)	(1,436,084)				142,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/10/2026		16,500,000	USDLIBBBA3M (4.1923 USD)			(570,634)	(3,728,875)		(3,728,875)	(3,728,875)				312,189		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/11/2041		10,300,000	USDLIBBBA3M (4.4613 USD)			(380,919)	(3,973,968)		(3,973,968)	(3,973,968)				279,914		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/08/2011	02/10/2031		14,100,000	USDLIBBBA3M (4.3493 USD)			(507,372)	(4,053,799)		(4,053,799)	(4,053,799)				310,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/19/2013		100,000,000	USDLIBBBA3M (1.0502 USD)			(641,685)	(403,945)		(403,945)	(403,945)				537,484		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2016		172,000,000	USDLIBBBA3M (2.5692 USD)			(3,389,794)	(10,318,934)		(10,318,934)	(10,318,934)				1,760,143		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/18/2014		75,900,000	USDLIBBBA3M (1.6262 USD)			(869,575)	(1,432,709)		(1,432,709)	(1,432,709)				558,609		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/19/2013		185,200,000	USDLIBBBA3M (1.0472 USD)			(1,183,540)	(741,843)		(741,843)	(741,843)				995,420		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	02/14/2011	02/16/2018		40,100,000	USDLIBBBA3M (3.2032 USD)			(1,012,750)	(4,088,827)		(4,088,827)	(4,088,827)				500,023		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	02/14/2011	02/19/2013		31,200,000	1.0468 USD (USDLIBBBA3M)			199,278	124,835		124,835	124,835				167,695		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,376,935)	(22,414,949)		(22,414,949)	(22,414,949)				1,893,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,376,935)	(22,414,949)		(22,414,949)	(22,414,949)				1,893,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1862 USD)			(3,385,685)	(22,538,271)		(22,538,271)	(22,538,271)				1,893,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1922 USD)			(3,390,935)	(22,612,265)		(22,612,265)	(22,612,265)				1,893,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	02/14/2011	02/16/2026		49,700,000	USDLIBBBA3M (4.1792 USD)			(1,679,641)	(11,158,617)		(11,158,617)	(11,158,617)				940,897		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1832 USD)			(3,383,060)	(22,501,274)		(22,501,274)	(22,501,274)				1,893,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		11,500,000	USDLIBBBA3M (4.1822 USD)			(388,951)	(2,586,228)		(2,586,228)	(2,586,228)				217,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		88,500,000	USDLIBBBA3M (4.1822 USD)			(2,993,234)	(19,902,714)		(19,902,714)	(19,902,714)				1,675,765		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3382 USD)			(2,639,014)	(21,447,799)		(21,447,799)	(21,447,799)				1,652,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3412 USD)			(2,640,983)	(21,482,892)		(21,482,892)	(21,482,892)				1,652,177		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3432 USD)			(2,642,295)	(21,506,287)		(21,506,287)	(21,506,287)				1,652,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2031		32,600,000	USDLIBBBA3M (4.3482 USD)			(1,149,944)	(9,373,489)		(9,373,489)	(9,373,489)				718,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2031		2,900,000	USDLIBBBA3M (4.3482 USD)			(102,296)	(833,838)		(833,838)	(833,838)				63,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2031		72,100,000	USDLIBBBA3M (4.3482 USD)			(2,543,281)	(20,730,938)		(20,730,938)	(20,730,938)				1,588,406		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2041		44,500,000	USDLIBBBA3M (4.4522 USD)			(1,610,204)	(17,092,418)		(17,092,418)	(17,092,418)				1,209,735		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7392 USD)			(2,994,560)	(15,262,914)		(15,262,914)	(15,262,914)				1,521,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		46,500,000	USDLIBBBA3M (3.7352 USD)			(1,390,843)	(7,081,432)		(7,081,432)	(7,081,432)				707,652		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7362 USD)			(2,991,935)	(15,237,393)		(15,237,393)	(15,237,393)				1,521,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/24/2014		14,700,000	USDLIBBBA3M (1.5402 USD)			(154,091)	(252,213)		(252,213)	(252,213)				108,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		8,600,000	USDLIBBBA3M (2.4882 USD)			(160,127)	(488,309)		(488,309)	(488,309)				88,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		10,700,000	USDLIBBBA3M (2.4882 USD)			(199,228)	(607,547)		(607,547)	(607,547)				109,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2013		17,000,000	USDLIBBBA3M (0.9622 USD)			(93,861)	(51,764)		(51,764)	(51,764)				91,701		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2013		8,700,000	USDLIBBBA3M (0.9622 USD)			(48,035)	(26,491)		(26,491)	(26,491)				46,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/24/2031		14,300,000	4.3228 USD (USDLIBBBA3M)			491,439	4,056,453		4,056,453	4,056,453				315,173		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2041		14,100,000	4.4468 USD (USDLIBBBA3M)			499,573	5,400,257		5,400,257	5,400,257				383,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2013		13,500,000	0.9028 USD (USDLIBBBA3M)			66,644	32,003		32,003	32,003				73,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2026		23,500,000	4.0218 USD (USDLIBBBA3M)			739,031	4,821,826		4,821,826	4,821,826				445,279		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2031		20,800,000	4.2028 USD (USDLIBBBA3M)			686,122	5,510,968		5,510,968	5,510,968				458,466		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2016		8,400,000	2.3498 USD (USDLIBBBA3M)			144,783	430,108		430,108	430,108				86,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2021		22,500,000	3.5518 USD (USDLIBBBA3M)			617,695	3,077,363		3,077,363	3,077,363				342,874		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2041		18,500,000	4.3368 USD (USDLIBBBA3M)			631,324	6,661,897		6,661,897	6,661,897				503,089		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	02/23/2011	02/25/2014		9,000,000	1.4358 USD (USDLIBBBA3M)			85,204	134,462		134,462	134,462				66,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			352,231	2,383,922		2,383,922	2,383,922				218,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2013		13,900,000	USDLIBBBA3M (0.8753 USD)			(63,207)	(29,228)		(29,228)	(29,228)				75,869		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2021		11,000,000	3.5807 USD (USDLIBBBA3M)			295,535	1,534,444		1,534,444	1,534,444				167,803		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/02/2011	03/04/2031		18,300,000	4.2057 USD (USDLIBBBA3M)			586,022	4,862,390		4,862,390	4,862,390				403,564		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/02/2011	03/04/2041		17,200,000	4.3297 USD (USDLIBBBA3M)			568,392	6,172,817		6,172,817	6,172,817				467,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/03/2011	03/07/2031		51,500,000	USDLIBBBA3M (4.2683 USD)			(1,658,860)	(14,191,634)		(14,191,634)	(14,191,634)				1,135,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/03/2011	03/08/2021		40,200,000	USDLIBBBA3M (3.6583 USD)			(1,094,614)	(5,877,155)		(5,877,155)	(5,877,155)				613,608		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/03/2011	03/09/2026		37,800,000	USDLIBBBA3M (4.0953 USD)			(1,164,166)	(8,113,481)		(8,113,481)	(8,113,481)				717,066		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/03/2011	03/07/2041		49,600,000	USDLIBBBA3M (4.3903 USD)			(1,647,078)	(18,431,607)		(18,431,607)	(18,431,607)				1,349,456		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/07/2011	03/09/2026		14,600,000	USDLIBBBA3M (4.0853 USD)			(445,382)	(3,115,799)		(3,115,799)	(3,115,799)				276,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/10/2031		13,100,000	USDLIBBBA3M (4.2513 USD)			(417,262)	(3,576,015)		(3,576,015)	(3,576,015)				289,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/11/2041		12,100,000	USDLIBBBA3M (4.3823 USD)			(398,266)	(4,477,194)		(4,477,194)	(4,477,194)				329,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/07/2011	03/09/2016		15,400,000	USDLIBBBA3M (2.3983 USD)			(259,061)	(822,543)		(822,543)	(822,543)				158,740		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/07/2011	03/09/2021		19,000,000	USDLIBBBA3M (3.6203 USD)			(507,944)	(2,716,348)		(2,716,348)	(2,716,348)				290,057		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/15/2021		14,500,000	3.5038 USD (USDLIBBBA3M)			367,844	1,930,192		1,930,192	1,930,192				221,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/14/2041		14,200,000	4.3018 USD (USDLIBBBA3M)			450,572	5,017,091		5,017,091	5,017,091				386,463		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/16/2026		13,400,000	3.9878 USD (USDLIBBBA3M)			391,644	2,700,055		2,700,055	2,700,055				254,370		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/14/2031		16,400,000	4.1658 USD (USDLIBBBA3M)			502,597	4,259,773		4,259,773	4,259,773				361,922		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/15/2011	03/17/2013		16,400,000	0.7708 USD (USDLIBBBA3M)			58,452	15,751		15,751	15,751				90,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2014		13,400,000	1.2578 USD (USDLIBBBA3M)			99,241	154,082		154,082	154,082				100,314		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2021		32,800,000	3.4108 USD (USDLIBBBA3M)			800,020	4,105,531		4,105,531	4,105,531				501,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2026		32,100,000	3.9168 USD (USDLIBBBA3M)			911,082	6,186,301		6,186,301	6,186,301				609,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/15/2011	03/17/2031		37,400,000	4.1078 USD (USDLIBBBA3M)			1,117,863	9,377,441		9,377,441	9,377,441				825,534		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2041		35,800,000	4.2538 USD (USDLIBBBA3M)			1,111,556	12,300,076		12,300,076	12,300,076				974,459		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/18/2013		8,800,000	USDLIBBBA3M (0.7972 USD)			(33,197)	(11,256)		(11,256)	(11,256)				48,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2016		12,300,000	2.1548 USD (USDLIBBBA3M)			178,152	535,452		535,452	535,452				127,117		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2016		16,200,000	2.1548 USD (USDLIBBBA3M)			234,639	705,230		705,230	705,230				167,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/21/2011	03/25/2013		13,800,000	USDLIBBBA3M (0.8432 USD)			(55,928)	(25,499)		(25,499)	(25,499)				77,144		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/25/2041		17,400,000	4.2258 USD (USDLIBBBA3M)			525,026	5,874,943		5,874,943	5,874,943				473,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2016		29,200,000	USDLIBBBA3M (2.2482 USD)			(435,152)	(1,385,091)		(1,385,091)	(1,385,091)				302,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2021		14,800,000	3.4448 USD (USDLIBBBA3M)			357,314	1,896,620		1,896,620	1,896,620				226,410		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2026		14,100,000	3.9208 USD (USDLIBBBA3M)			392,243	2,725,465		2,725,465	2,725,465				267,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/24/2031		18,400,000	4.0968 USD (USDLIBBBA3M)			536,871	4,584,258		4,584,258	4,584,258				406,348		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/28/2011	03/30/2026		12,800,000	USDLIBBBA3M (4.0273 USD)			(357,635)	(2,646,160)		(2,646,160)	(2,646,160)				243,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/28/2011	04/01/2013		10,800,000	USDLIBBBA3M (0.9713 USD)			(53,302)	(37,377)		(37,377)	(37,377)				60,842		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/28/2011	03/30/2016		22,200,000	USDLIBBBA3M (2.4293 USD)			(353,220)	(1,223,307)		(1,223,307)	(1,223,307)				230,397		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/28/2011	03/30/2021		17,500,000	USDLIBBBA3M (3.5843 USD)			(430,595)	(2,455,978)		(2,455,978)	(2,455,978)				267,992		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	04/01/2013		51,900,000	0.9717 USD (USDLIBBBA3M)			256,300	179,876		179,876	179,876				292,378		005

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

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2021		26,400,000	USDLIBBBA3M (3.5723 USD)			(647,198)	(3,677,737)		(3,677,737)	(3,677,737)				404,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2026		34,500,000	USDLIBBBA3M (4.0163 USD)			(961,081)	(7,085,094)		(7,085,094)	(7,085,094)				655,790		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/31/2031		55,400,000	USDLIBBBA3M (4.1773 USD)			(1,610,444)	(14,511,787)		(14,511,787)	(14,511,787)				1,224,070		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2041		54,500,000	USDLIBBBA3M (4.2933 USD)			(1,631,872)	(19,184,516)		(19,184,516)	(19,184,516)				1,484,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/28/2011	03/30/2016		44,400,000	2.4167 USD (USDLIBBBA3M)			702,229	2,423,325		2,423,325	2,423,325				460,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2014		7,600,000	USDLIBBBA3M (1.4923 USD)			(66,477)	(128,419)		(128,419)	(128,419)				57,525		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/06/2026		13,000,000	USDLIBBBA3M (3.9653 USD)			(352,149)	(2,586,533)		(2,586,533)	(2,586,533)				247,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2031		16,900,000	USDLIBBBA3M (4.1303 USD)			(478,474)	(4,301,879)		(4,301,879)	(4,301,879)				373,514		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2041		17,100,000	USDLIBBBA3M (4.2543 USD)			(499,863)	(5,877,697)		(5,877,697)	(5,877,697)				465,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/04/2016		8,300,000	USDLIBBBA3M (2.3833 USD)			(127,448)	(441,121)		(441,121)	(441,121)				86,278		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/04/2016		6,600,000	USDLIBBBA3M (2.3833 USD)			(101,344)	(350,771)		(350,771)	(350,771)				68,607		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/05/2021		13,500,000	USDLIBBBA3M (3.5173 USD)			(320,837)	(1,815,708)		(1,815,708)	(1,815,708)				206,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	04/04/2011	04/08/2013		9,800,000	USDLIBBBA3M (0.949 USD)			(45,932)	(32,360)		(32,360)	(32,360)				55,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/04/2011	04/07/2031		33,600,000	USDLIBBBA3M (4.135 USD)			(945,485)	(8,581,926)		(8,581,926)	(8,581,926)				742,766		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2021		12,500,000	USDLIBBBA3M (3.52 USD)			(295,155)	(1,685,053)		(1,685,053)	(1,685,053)				191,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2041		9,900,000	5.254 USD (USDLIBBBA3M)			287,253	3,403,615		3,403,615	3,403,615				269,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2016		13,100,000	USDLIBBBA3M (2.3652 USD)			(191,453)	(688,761)		(688,761)	(688,761)				136,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2026		9,200,000	4.0148 USD (USDLIBBBA3M)			242,376	1,888,721		1,888,721	1,888,721				175,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2041		12,100,000	4.3088 USD (USDLIBBBA3M)			344,075	4,299,983		4,299,983	4,299,983				329,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	04/13/2011	04/15/2031		14,900,000	4.1858 USD (USDLIBBBA3M)			410,663	3,926,539		3,926,539	3,926,539				329,568		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/13/2011	04/15/2013		68,700,000	0.8948 USD (USDLIBBBA3M)			285,694	179,054		179,054	179,054				392,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/13/2011	04/15/2021		25,000,000	3.5478 USD (USDLIBBBA3M)			575,609	3,432,345		3,432,345	3,432,345				383,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2016		18,400,000	2.3628 USD (USDLIBBBA3M)			268,597	965,565		965,565	965,565				191,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2031		37,000,000	4.1838 USD (USDLIBBBA3M)			1,019,240	9,738,854		9,738,854	9,738,854				818,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/25/2011	04/28/2031		21,600,000	4.1037 USD (USDLIBBBA3M)			555,199	5,418,237		5,418,237	5,418,237				478,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		12,500,000	USDLIBBBA3M (0.8163 USD)			(42,780)	(19,913)		(19,913)	(19,913)				72,544		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		14,500,000	USDLIBBBA3M (0.8163 USD)			(49,625)	(23,099)		(23,099)	(23,099)				84,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2021		23,700,000	3.4437 USD (USDLIBBBA3M)			503,159	3,042,811		3,042,811	3,042,811				364,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2026		19,200,000	3.9227 USD (USDLIBBBA3M)			469,956	3,723,824		3,723,824	3,723,824				365,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2041		28,500,000	4.2427 USD (USDLIBBBA3M)			759,405	9,739,601		9,739,601	9,739,601				777,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	04/25/2011	04/29/2013		20,000,000	0.8147 USD (USDLIBBBA3M)			68,231	31,438		31,438	31,438				116,070		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/25/2011	04/29/2041		33,400,000	USDLIBBBA3M (4.2383 USD)			(888,973)	(11,383,358)		(11,383,358)	(11,383,358)				910,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	04/25/2011	04/27/2021		24,400,000	USDLIBBBA3M (3.4443 USD)			(518,119)	(3,133,952)		(3,133,952)	(3,133,952)				375,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/27/2026		18,500,000	USDLIBBBA3M (3.9223 USD)			(452,772)	(3,587,137)		(3,587,137)	(3,587,137)				352,600		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/28/2031		20,600,000	USDLIBBBA3M (4.1033 USD)			(529,440)	(5,166,098)		(5,166,098)	(5,166,098)				456,065		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	04/27/2011	05/03/2016		9,500,000	USDLIBBBA3M (2.2392 USD)			(121,041)	(450,156)		(450,156)	(450,156)				99,668		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2013		8,000,000	USDLIBBBA3M (0.8102 USD)			(26,346)	(11,932)		(11,932)	(11,932)				46,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2021		18,500,000	USDLIBBBA3M (3.4272 USD)			(380,998)	(2,349,378)		(2,349,378)	(2,349,378)				284,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(1,113,546)	(11,051,845)		(11,051,845)	(11,051,845)				989,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	05/03/2011	05/06/2013		12,900,000	USDLIBBBA3M (0.7693 USD)			(38,472)	(12,067)		(12,067)	(12,067)				75,403		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/05/2016		9,900,000	USDLIBBBA3M (2.1263 USD)			(117,595)	(421,673)		(421,673)	(421,673)				103,930		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/06/2041		11,800,000	4.1137 USD (USDLIBBBA3M)			293,900	3,714,322		3,714,322	3,714,322				321,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2021		26,700,000	3.3267 USD (USDLIBBBA3M)			527,259	3,157,331		3,157,331	3,157,331				411,053		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2031		45,700,000	3.9877 USD (USDLIBBBA3M)			1,100,490	10,633,446		10,633,446	10,633,446				1,012,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	05/03/2011	05/06/2013		15,900,000	0.7687 USD (USDLIBBBA3M)			47,357	14,746		14,746	14,746				92,939		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/03/2011	05/05/2016		24,900,000	2.1267 USD (USDLIBBBA3M)			295,833	1,060,996		1,060,996	1,060,996				261,401		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2013		19,700,000	USDLIBBBA3M (0.7413 USD)			(52,951)	(11,191)		(11,191)	(11,191)				115,967		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2026		22,900,000	3.7527 USD (USDLIBBBA3M)			498,306	3,958,550		3,958,550	3,958,550				437,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/11/2011	05/13/2031		32,200,000	3.9417 USD (USDLIBBBA3M)			739,218	7,263,438		7,263,438	7,263,438				713,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/11/2011	05/13/2041		24,000,000	4.0747 USD (USDLIBBBA3M)			571,186	7,361,058		7,361,058	7,361,058				655,011		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			283,151	1,722,471		1,722,471	1,722,471				232,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2021		25,000,000	USDLIBBBA3M (3.2843 USD)			(469,838)	(2,866,139)		(2,866,139)	(2,866,139)				385,332		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2026		24,700,000	USDLIBBBA3M (3.7633 USD)			(539,132)	(4,302,430)		(4,302,430)	(4,302,430)				471,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2031		30,600,000	USDLIBBBA3M (3.9473 USD)			(703,572)	(6,929,493)		(6,929,493)	(6,929,493)				678,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2041		35,400,000	USDLIBBBA3M (4.0863 USD)			(845,100)	(10,943,611)		(10,943,611)	(10,943,611)				966,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013		7,200,000	0.7178 USD (USDLIBBBA3M)			17,807	1,761		1,761	1,761				42,554		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013		9,400,000	0.7178 USD (USDLIBBBA3M)			23,247	2,299		2,299	2,299				55,556		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2014		12,400,000	1.1768 USD (USDLIBBBA3M)			66,081	125,819		125,819	125,819				96,383		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2031		60,700,000	USDLIBBBA3M (3.9052 USD)			(1,353,965)	(13,350,403)		(13,350,403)	(13,350,403)				1,345,840		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/16/2011	05/18/2026		8,400,000	3.7417 USD (USDLIBBBA3M)			177,978	1,441,192		1,441,192	1,441,192				160,421		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/16/2011	05/20/2041		15,900,000	4.0597 USD (USDLIBBBA3M)			368,208	4,828,989		4,828,989	4,828,989				434,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/16/2011	05/19/2031		7,900,000	3.9237 USD (USDLIBBBA3M)			176,291	1,760,688		1,760,688	1,760,688				175,159		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/18/2011	05/20/2026		26,000,000	3.7118 USD (USDLIBBBA3M)			541,026	4,363,516		4,363,516	4,363,516				496,635		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2013		12,900,000	USDLIBBBA3M (0.7402 USD)			(33,106)	(7,010)		(7,010)	(7,010)				76,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2016		14,100,000	2.0538 USD (USDLIBBBA3M)			149,889	558,097		558,097	558,097				148,720		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			498,100	3,083,243		3,083,243	3,083,243				428,928		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		7,100,000	3.8908 USD (USDLIBBBA3M)			155,544	1,545,563		1,545,563	1,545,563				157,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		25,500,000	3.8908 USD (USDLIBBBA3M)			558,643	5,550,966		5,550,966	5,550,966				565,426		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2041		25,800,000	4.0268 USD (USDLIBBBA3M)			586,755	7,657,243		7,657,243	7,657,243				704,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/18/2011	05/20/2016		21,200,000	USDLIBBBA3M (2.0633 USD)			(226,601)	(847,768)		(847,768)	(847,768)				223,607		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/18/2011	05/20/2041		41,300,000	USDLIBBBA3M (4.0403 USD)			(942,685)	(12,374,410)		(12,374,410)	(12,374,410)				1,127,533		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2021		28,700,000	USDLIBBBA3M (3.2513 USD)			(516,076)	(3,209,347)		(3,209,347)	(3,209,347)				442,814		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2026		35,200,000	USDLIBBBA3M (3.7303 USD)			(736,463)	(5,989,019)		(5,989,019)	(5,989,019)				672,367		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2031		28,700,000	3.9047 USD (USDLIBBBA3M)			631,196	6,310,396		6,310,396	6,310,396				636,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	05/25/2011	05/28/2013		8,500,000	0.7137 USD (USDLIBBBA3M)			19,511	1,170		1,170	1,170				50,783		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/25/2011	05/27/2031		17,500,000	3.8767 USD (USDLIBBBA3M)			369,210	3,771,853		3,771,853	3,771,853				388,229		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2014		13,600,000	1.1607 USD (USDLIBBBA3M)			67,356	133,018		133,018	133,018				106,195		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2026		7,600,000	3.6897 USD (USDLIBBBA3M)			151,895	1,254,664		1,254,664	1,254,664				145,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2041		14,400,000	4.0087 USD (USDLIBBBA3M)			315,107	4,220,304		4,220,304	4,220,304				393,263		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/01/2011	06/03/2013		17,900,000	USDLIBBBA3M (0.6443 USD)			(32,819)	15,750		15,750	15,750				107,566		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2011	06/03/2013		9,900,000	0.6427 USD (USDLIBBBA3M)			18,060	(8,934)		(8,934)	(8,934)				59,492		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/01/2011	06/03/2021		8,800,000	3.1067 USD (USDLIBBBA3M)			141,334	872,263		872,263	872,263				136,053		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/02/2011	06/06/2031		73,600,000	USDLIBBBA3M (3.8492 USD)			(1,476,262)	(15,549,631)		(15,549,631)	(15,549,631)				1,633,932		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	06/02/2011	06/07/2021		24,600,000	3.1427 USD (USDLIBBBA3M)			394,456	2,516,918		2,516,918	2,516,918				380,550		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/06/2016		23,200,000	1.8857 USD (USDLIBBBA3M)			205,943	748,893		748,893	748,893				245,997		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/08/2026		17,500,000	3.6487 USD (USDLIBBBA3M)			331,033	2,799,486		2,799,486	2,799,486				334,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/06/2041		29,800,000	3.9937 USD (USDLIBBBA3M)			622,246	8,641,732		8,641,732	8,641,732				814,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2016		23,700,000	USDLIBBBA3M (1.8803 USD)			(209,653)	(759,486)		(759,486)	(759,486)				251,299		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/08/2026		27,300,000	USDLIBBBA3M (3.6463 USD)			(516,038)	(4,358,977)		(4,358,977)	(4,358,977)				522,409		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2041		44,100,000	USDLIBBBA3M (3.9983 USD)			(921,996)	(12,831,171)		(12,831,171)	(12,831,171)				1,204,929		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2011	06/07/2021		25,700,000	USDLIBBBA3M (3.1373 USD)			(411,303)	(2,617,304)		(2,617,304)	(2,617,304)				397,566		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	06/02/2011	06/06/2031		57,800,000	3.8467 USD (USDLIBBBA3M)			1,158,524	12,188,732		12,188,732	12,188,732				1,283,169		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/13/2011	06/17/2013		14,500,000	USDLIBBBA3M (0.6003 USD)			(21,775)	21,677		21,677	21,677				88,299		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/13/2011	06/15/2021		12,900,000	USDLIBBBA3M (3.0773 USD)			(193,340)	(1,246,955)		(1,246,955)	(1,246,955)				199,788		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2014		24,600,000	0.9807 USD (USDLIBBBA3M)			87,890	136,728		136,728	136,728				194,264		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2016		9,600,000	1.8167 USD (USDLIBBBA3M)			77,994	281,580		281,580	281,580				102,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2021		32,100,000	3.0787 USD (USDLIBBBA3M)			481,347	3,106,833		3,106,833	3,106,833				497,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2031		44,800,000	3.7877 USD (USDLIBBBA3M)			844,719	9,039,139		9,039,139	9,039,139				995,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/17/2041		43,300,000	3.9307 USD (USDLIBBBA3M)			850,147	11,993,237		11,993,237	11,993,237				1,183,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/13/2011	06/17/2013		50,300,000	0.6027 USD (USDLIBBBA3M)			76,193	(73,443)		(73,443)	(73,443)				306,307		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/13/2011	06/15/2026		35,300,000	3.5887 USD (USDLIBBBA3M)			627,348	5,385,072		5,385,072	5,385,072				675,944		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/20/2011	06/23/2031		18,500,000	3.7777 USD (USDLIBBBA3M)			335,726	3,705,354		3,705,354	3,705,354				411,195		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/20/2011	06/24/2013		10,300,000	USDLIBBBA3M (0.6433 USD)			(17,425)	9,099		9,099	9,099				63,133		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2021		8,900,000	3.0817 USD (USDLIBBBA3M)			128,991	863,959		863,959	863,959				137,978		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2026		11,300,000	3.5867 USD (USDLIBBBA3M)			193,734	1,721,619		1,721,619	1,721,619				216,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/24/2041		18,300,000	3.9237 USD (USDLIBBBA3M)			346,124	5,043,691		5,043,691	5,043,691				500,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	06/20/2011	06/22/2026		1,000,000	USDLIBBBA3M (3.5993 USD)			(17,211)	(153,940)		(153,940)	(153,940)				19,161		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/22/2021		42,100,000	USDLIBBBA3M (3.0943 USD)			(612,955)	(4,133,475)		(4,133,475)	(4,133,475)				652,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/23/2031		61,800,000	USDLIBBBA3M (3.7913 USD)			(1,125,919)	(12,510,738)		(12,510,738)	(12,510,738)				1,373,612		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/24/2013		21,100,000	0.6517 USD (USDLIBBBA3M)			36,627	(16,033)		(16,033)	(16,033)				129,330		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/22/2026		47,000,000	USDLIBBBA3M (3.6013 USD)			(809,399)	(7,247,012)		(7,247,012)	(7,247,012)				900,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/24/2041		61,200,000	USDLIBBBA3M (3.9362 USD)			(1,161,544)	(17,028,124)		(17,028,124)	(17,028,124)				1,673,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2016		18,000,000	USDLIBBBA3M (1.8323 USD)			(141,984)	(540,099)		(540,099)	(540,099)				191,918		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2021		31,500,000	USDLIBBBA3M (3.0983 USD)			(455,622)	(3,104,041)		(3,104,041)	(3,104,041)				488,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2031		82,000,000	USDLIBBBA3M (3.7872 USD)			(1,479,496)	(16,547,889)		(16,547,889)	(16,547,889)				1,822,720		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2041		20,700,000	USDLIBBBA3M (3.9323 USD)			(389,084)	(5,742,528)		(5,742,528)	(5,742,528)				566,052		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/22/2011	06/24/2013		15,200,000	USDLIBBBA3M (0.6293 USD)			(24,914)	16,621		16,621	16,621				93,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2013		7,200,000	0.6267 USD (USDLIBBBA3M)			11,704	(8,148)		(8,148)	(8,148)				44,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2026		25,000,000	USDLIBBBA3M (3.6013 USD)			(426,925)	(3,855,101)		(3,855,101)	(3,855,101)				479,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	06/22/2011	06/24/2031		82,700,000	3.7978 USD (USDLIBBBA3M)			1,496,679	16,827,732		16,827,732	16,827,732				1,838,280		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	06/22/2011	06/24/2041		20,800,000	3.9347 USD (USDLIBBBA3M)			391,223	5,780,756		5,780,756	5,780,756				568,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2016		18,000,000	1.8427 USD (USDLIBBBA3M)			142,957	548,300		548,300	548,300				191,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/22/2011	06/24/2021		31,500,000	3.1137 USD (USDLIBBBA3M)			458,142	3,146,734		3,146,734	3,146,734				488,490		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/22/2011	06/24/2026		24,400,000	3.6167 USD (USDLIBBBA3M)			418,630	3,809,849		3,809,849	3,809,849				467,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	06/29/2026		23,900,000	3.5678 USD (USDLIBBBA3M)			392,868	3,590,332		3,590,332	3,590,332				458,256		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	07/01/2041		27,900,000	3.9238 USD (USDLIBBBA3M)			508,834	7,702,680		7,702,680	7,702,680				763,188		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/29/2021		22,600,000	3.0428 USD (USDLIBBBA3M)			311,515	2,120,659		2,120,659	2,120,659				350,725		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/30/2031		23,800,000	3.7698 USD (USDLIBBBA3M)			415,530	4,745,969		4,745,969	4,745,969				529,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		18,500,000	USDLIBBBA3M (0.7023 USD)			(34,824)	(1,499)		(1,499)	(1,499)				114,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		21,100,000	USDLIBBBA3M (0.7023 USD)			(39,718)	(1,710)		(1,710)	(1,710)				130,638		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016		15,700,000	USDLIBBBA3M (2.0113 USD)			(130,027)	(596,498)		(596,498)	(596,498)				167,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016		35,800,000	USDLIBBBA3M (2.0113 USD)			(296,494)	(1,360,167)		(1,360,167)	(1,360,167)				382,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/07/2031		28,500,000	USDLIBBBA3M (3.9313 USD)			(503,556)	(6,409,493)		(6,409,493)	(6,409,493)				634,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/30/2011	07/05/2041		39,200,000	USDLIBBBA3M (4.0663 USD)			(718,482)	(11,988,453)		(11,988,453)	(11,988,453)				1,072,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2014		9,700,000	USDLIBBBA3M (1.1323 USD)			(38,651)	(91,450)		(91,450)	(91,450)				77,406		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2018		7,900,000	USDLIBBBA3M (2.6653 USD)			(90,686)	(550,323)		(550,323)	(550,323)				101,520		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2021		51,000,000	USDLIBBBA3M (3.2603 USD)			(733,797)	(5,762,461)		(5,762,461)	(5,762,461)				792,143		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/06/2026		43,400,000	USDLIBBBA3M (3.7503 USD)			(728,414)	(7,515,849)		(7,515,849)	(7,515,849)				832,698		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2016		115,500,000	USDLIBBBA3M (2.0283 USD)			(931,624)	(4,473,818)		(4,473,818)	(4,473,818)				1,237,851		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/12/2021		39,600,000	3.2857 USD (USDLIBBBA3M)			554,548	4,563,821		4,563,821	4,563,821				615,695		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2031		13,100,000	USDLIBBBA3M (3.9603 USD)			(225,180)	(3,006,841)		(3,006,841)	(3,006,841)				291,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2013		12,200,000	USDLIBBBA3M (0.7203 USD)			(23,050)	(3,819)		(3,819)	(3,819)				75,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2013		103,900,000	USDLIBBBA3M (0.7203 USD)			(196,303)	(32,523)		(32,523)	(32,523)				646,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2041		9,700,000	USDLIBBBA3M (4.0903 USD)			(172,691)	(3,016,141)		(3,016,141)	(3,016,141)				265,461		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	07/07/2011	07/13/2026		12,900,000	USDLIBBBA3M (3.7803 USD)			(210,778)	(2,283,343)		(2,283,343)	(2,283,343)				247,670		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2011	07/11/2021		9,600,000	USDLIBBBA3M (3.2883 USD)			(134,554)	(1,108,588)		(1,108,588)	(1,108,588)				149,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/08/2011	07/12/2016		151,900,000	1.9047 USD (USDLIBBBA3M)			1,129,030	5,052,602		5,052,602	5,052,602				1,628,454		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2013		119,600,000	0.6507 USD (USDLIBBBA3M)			184,888	(89,527)		(89,527)	(89,527)				745,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2021		10,900,000	USDLIBBBA3M (3.1913 USD)			(146,851)	(1,165,162)		(1,165,162)	(1,165,162)				169,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2026		153,600,000	USDLIBBBA3M (3.67 USD)			(2,414,564)	(25,049,424)		(25,049,424)	(25,049,424)				2,948,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2031		231,200,000	USDLIBBBA3M (3.8625 USD)			(3,843,353)	(49,494,244)		(49,494,244)	(49,494,244)				5,145,679		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2041		336,200,000	USDLIBBBA3M (4.0025 USD)			(5,809,779)	(98,333,426)		(98,333,426)	(98,333,426)				9,201,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/13/2026		153,600,000	3.6675 USD (USDLIBBBA3M)			2,412,762	25,000,977		25,000,977	25,000,977				2,949,004		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/14/2031		231,200,000	3.86 USD (USDLIBBBA3M)			3,840,640	49,402,680		49,402,680	49,402,680				5,146,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2041		336,200,000	4 USD (USDLIBBBA3M)			5,805,833	98,156,680		98,156,680	98,156,680				9,201,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/14/2016		23,100,000	1.8087 USD (USDLIBBBA3M)			158,799	669,869		669,869	669,869				247,795		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/15/2041		43,400,000	3.9117 USD (USDLIBBBA3M)			721,742	11,867,068		11,867,068	11,867,068				1,187,953		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	07/12/2011	07/14/2026		36,600,000	3.5827 USD (USDLIBBBA3M)			552,800	5,566,180		5,566,180	5,566,180				702,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	07/12/2011	07/14/2031		38,100,000	3.7687 USD (USDLIBBBA3M)			608,329	7,590,397		7,590,397	7,590,397				848,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2014		13,300,000	0.9967 USD (USDLIBBBA3M)			41,332	79,709		79,709	79,709				106,654		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2021		45,600,000	3.0707 USD (USDLIBBBA3M)			580,429	4,388,719		4,388,719	4,388,719				709,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	07/19/2011	07/21/2014		13,800,000	0.9597 USD (USDLIBBBA3M)			38,612	69,415		69,415	69,415				111,081		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/22/2013		8,500,000	0.6427 USD (USDLIBBBA3M)			11,807	(7,952)		(7,952)	(7,952)				53,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/21/2026		16,400,000	3.5697 USD (USDLIBBBA3M)			236,127	2,467,391		2,467,391	2,467,391				315,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/19/2011	07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			52,391	222,552		222,552	222,552				88,147		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/19/2011	07/21/2031		31,900,000	USDLIBBBA3M (3.7723 USD)			(488,020)	(6,375,303)		(6,375,303)	(6,375,303)				710,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/22/2013		25,800,000	USDLIBBBA3M (0.6433 USD)			(35,908)	23,897		23,897	23,897				162,179		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2016		39,900,000	USDLIBBBA3M (1.7653 USD)			(254,500)	(1,078,643)		(1,078,643)	(1,078,643)				428,912		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(330,036)	(2,562,686)		(2,562,686)	(2,562,686)				426,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/22/2041		34,900,000	3.9247 USD (USDLIBBBA3M)			557,554	9,640,354		9,640,354	9,640,354				955,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(520,660)	(5,430,767)		(5,430,767)	(5,430,767)				695,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	07/19/2011	07/21/2021		19,300,000	USDLIBBBA3M (3.0403 USD)			(232,471)	(1,805,104)		(1,805,104)	(1,805,104)				300,461		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	07/19/2011	07/22/2041		65,900,000	USDLIBBBA3M (3.9202 USD)			(1,051,485)	(18,141,022)		(18,141,022)	(18,141,022)				1,804,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/27/2026		15,100,000	USDLIBBBA3M (3.5973 USD)			(210,949)	(2,324,836)		(2,324,836)	(2,324,836)				290,291		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/28/2031		9,800,000	USDLIBBBA3M (3.7953 USD)			(145,208)	(1,995,070)		(1,995,070)	(1,995,070)				218,357		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/29/2041		13,800,000	USDLIBBBA3M (3.9493 USD)			(213,567)	(3,884,461)		(3,884,461)	(3,884,461)				377,981		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/25/2011	07/27/2016		10,900,000	USDLIBBBA3M (1.7803 USD)			(67,552)	(301,577)		(301,577)	(301,577)				117,383		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/25/2011	07/27/2021		17,500,000	USDLIBBBA3M (3.0683 USD)			(204,876)	(1,680,150)		(1,680,150)	(1,680,150)				272,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/02/2021		10,000,000	3.0608 USD (USDLIBBBA3M)			113,767	952,237		952,237	952,237				155,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/02/2021		16,100,000	3.0608 USD (USDLIBBBA3M)			183,165	1,533,101		1,533,101	1,533,101				251,075		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/03/2026		14,900,000	3.5808 USD (USDLIBBBA3M)			201,796	2,261,427		2,261,427	2,261,427				286,634		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2013		26,800,000	USDLIBBBA3M (0.6352 USD)			(34,037)	30,554		30,554	30,554				169,939		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2031		14,400,000	3.7758 USD (USDLIBBBA3M)			206,724	2,885,583		2,885,583	2,885,583				320,941		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2041		16,900,000	3.9228 USD (USDLIBBBA3M)			252,965	4,660,840		4,660,840	4,660,840				462,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	07/29/2011	08/04/2014		10,200,000	USDLIBBBA3M (0.8813 USD)			(23,245)	(29,802)		(29,802)	(29,802)				82,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/29/2011	08/02/2016		7,300,000	USDLIBBBA3M (1.6633 USD)			(40,263)	(163,022)		(163,022)	(163,022)				78,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/29/2011	08/03/2026		7,700,000	3.5027 USD (USDLIBBBA3M)			101,090	1,092,730		1,092,730	1,092,730				148,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2021		8,200,000	2.9717 USD (USDLIBBBA3M)			89,633	716,080		716,080	716,080				127,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2041		7,700,000	3.8547 USD (USDLIBBBA3M)			112,308	2,013,425		2,013,425	2,013,425				210,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			663,820	7,872,489		7,872,489	7,872,489				1,156,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/02/2011	08/05/2013		22,700,000	USDLIBBBA3M (0.5733 USD)			(21,962)	48,814		48,814	48,814				144,437		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2014		19,200,000	0.8057 USD (USDLIBBBA3M)			36,796	18,639		18,639	18,639				155,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2016		14,100,000	1.5107 USD (USDLIBBBA3M)			67,612	218,076		218,076	218,076				152,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2021		41,200,000	2.7487 USD (USDLIBBBA3M)			405,835	2,780,421		2,780,421	2,780,421				642,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2026		45,200,000	3.2717 USD (USDLIBBBA3M)			541,765	5,092,706		5,092,706	5,092,706				869,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/05/2041		56,800,000	3.6178 USD (USDLIBBBA3M)			761,074	12,020,345		12,020,345	12,020,345				1,556,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/03/2011	08/05/2026		48,200,000	3.2297 USD (USDLIBBBA3M)			565,537	5,173,874		5,173,874	5,173,874				927,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/03/2011	08/05/2013		20,000,000	0.5797 USD (USDLIBBBA3M)			19,718	(41,101)		(41,101)	(41,101)				127,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2031		39,100,000	3.4257 USD (USDLIBBBA3M)			489,846	5,663,822		5,663,822	5,663,822				871,688		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2041		48,200,000	3.5687 USD (USDLIBBBA3M)			631,804	9,701,436		9,701,436	9,701,436				1,320,622		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	08/03/2011	08/05/2014		10,800,000	0.8217 USD (USDLIBBBA3M)			21,247	14,808		14,808	14,808				87,629		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/03/2011	08/05/2016		16,200,000	1.5277 USD (USDLIBBBA3M)			78,255	262,698		262,698	262,698				174,928		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			459,842	3,113,708		3,113,708	3,113,708				739,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2014		7,900,000	0.7657 USD (USDLIBBBA3M)			13,405	(648)		(648)	(648)				64,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2016		8,100,000	1.4417 USD (USDLIBBBA3M)			35,495	99,691		99,691	99,691				87,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2016		12,300,000	1.4417 USD (USDLIBBBA3M)			53,899	151,383		151,383	151,383				132,934		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/04/2011	08/08/2013		11,300,000	0.5307 USD (USDLIBBBA3M)			8,626	(32,108)		(32,108)	(32,108)				72,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5283 USD)			(3,920)	14,974		14,974	14,974				33,172		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.6477 USD (USDLIBBBA3M)			246,742	1,572,636		1,572,636	1,572,636				419,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/10/2026		27,000,000	3.1577 USD (USDLIBBBA3M)			302,357	2,652,063		2,652,063	2,652,063				519,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2031		21,800,000	3.3547 USD (USDLIBBBA3M)			261,184	2,912,716		2,912,716	2,912,716				486,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.5077 USD (USDLIBBBA3M)			331,082	4,956,643		4,956,643	4,956,643				720,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/04/2011	08/08/2014		7,900,000	0.7317 USD (USDLIBBBA3M)			12,338	(7,562)		(7,562)	(7,562)				64,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/04/2011	08/08/2013		11,300,000	0.5147 USD (USDLIBBBA3M)			7,908	(34,985)		(34,985)	(34,985)				72,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5233 USD)			(3,817)	15,388		15,388	15,388				33,172		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.5737 USD (USDLIBBBA3M)			238,835	1,395,424		1,395,424	1,395,424				419,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			323,456	4,552,314		4,552,314	4,552,314				720,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		8,100,000	1.3837 USD (USDLIBBBA3M)			33,629	78,567		78,567	78,567				87,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		12,300,000	1.3837 USD (USDLIBBBA3M)			51,066	119,306		119,306	119,306				132,934		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/04/2011	08/10/2026		27,000,000	3.0937 USD (USDLIBBBA3M)			295,493	2,433,165		2,433,165	2,433,165				519,745		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/04/2011	08/08/2031		21,800,000	3.2867 USD (USDLIBBBA3M)			255,296	2,677,303		2,677,303	2,677,303				486,107		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2021		50,000,000	USDLIBBBA3M (2.7163 USD)			(468,518)	(3,229,164)		(3,229,164)	(3,229,164)				780,514		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2041		50,000,000	USDLIBBBA3M (3.5643 USD)			(635,762)	(10,020,260)		(10,020,260)	(10,020,260)				1,370,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/05/2011	08/11/2031		50,000,000	USDLIBBBA3M (3.4093 USD)			(605,193)	(7,115,702)		(7,115,702)	(7,115,702)				1,115,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/05/2011	08/10/2026		50,000,000	USDLIBBBA3M (3.2163 USD)			(567,129)	(5,283,133)		(5,283,133)	(5,283,133)				962,491		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014		8,900,000	0.7547 USD (USDLIBBBA3M)			14,348	(3,438)		(3,438)	(3,438)				72,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		22,600,000	3.3457 USD (USDLIBBBA3M)			265,780	2,987,996		2,987,996	2,987,996				504,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/12/2013		15,500,000	0.5137 USD (USDLIBBBA3M)			10,357	(48,634)		(48,634)	(48,634)				99,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2021		41,900,000	2.6417 USD (USDLIBBBA3M)			377,220	2,427,516		2,427,516	2,427,516				654,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2026		20,200,000	3.1457 USD (USDLIBBBA3M)			221,733	1,953,757		1,953,757	1,953,757				388,846		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		39,300,000	1.4557 USD (USDLIBBBA3M)			171,258	508,337		508,337	508,337				424,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/12/2041		36,700,000	3.5007 USD (USDLIBBBA3M)			453,879	6,864,135		6,864,135	6,864,135				1,005,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2013		71,100,000	0.5137 USD (USDLIBBBA3M)			47,509	(223,090)		(223,090)	(223,090)				455,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2021		146,700,000	USDLIBBBA3M (2.6142 USD)			(1,304,919)	(8,139,964)		(8,139,964)	(8,139,964)				2,290,353		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2026		129,900,000	USDLIBBBA3M (3.1212 USD)			(1,413,430)	(12,160,851)		(12,160,851)	(12,160,851)				2,500,552		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2041		155,100,000	USDLIBBBA3M (3.4712 USD)			(1,900,245)	(28,045,104)		(28,045,104)	(28,045,104)				4,250,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/10/2016		62,700,000	USDLIBBBA3M (1.4333 USD)			(267,727)	(747,786)		(747,786)	(747,786)				678,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/11/2031		107,500,000	USDLIBBBA3M (3.3142 USD)			(1,250,958)	(13,674,889)		(13,674,889)	(13,674,889)				2,397,589		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014		7,600,000	0.7357 USD (USDLIBBBA3M)			11,687	(6,665)		(6,665)	(6,665)				61,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		13,600,000	3.2777 USD (USDLIBBBA3M)			156,317	1,651,177		1,651,177	1,651,177				303,323		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/12/2041		17,300,000	3.4337 USD (USDLIBBBA3M)			209,414	2,991,519		2,991,519	2,991,519				474,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/12/2013		11,200,000	0.5097 USD (USDLIBBBA3M)			7,308	(35,860)		(35,860)	(35,860)				71,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2021		15,900,000	2.5717 USD (USDLIBBBA3M)			138,786	822,072		822,072	822,072				248,239		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		4,300,000	1.4167 USD (USDLIBBBA3M)			18,081	48,070		48,070	48,070				46,501		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		8,400,000	1.4167 USD (USDLIBBBA3M)			35,322	93,905		93,905	93,905				90,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2026		16,500,000	3.0757 USD (USDLIBBBA3M)			176,595	1,449,578		1,449,578	1,449,578				317,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/12/2013		11,200,000	0.5408 USD (USDLIBBBA3M)			8,673	(30,279)		(30,279)	(30,279)				71,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/10/2016		4,400,000	1.4368 USD (USDLIBBBA3M)			18,848	53,169		53,169	53,169				47,582		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/10/2016		8,300,000	1.4368 USD (USDLIBBBA3M)			35,554	100,297		100,297	100,297				89,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/11/2014		7,600,000	0.7708 USD (USDLIBBBA3M)			12,731	223		223	223				61,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/10/2021		15,900,000	2.5468 USD (USDLIBBBA3M)			137,236	786,817		786,817	786,817				248,239		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			175,115	1,401,713		1,401,713	1,401,713				317,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/11/2031		13,600,000	3.2498 USD (USDLIBBBA3M)			154,830	1,590,901		1,590,901	1,590,901				303,323		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/12/2041		17,300,000	3.4038 USD (USDLIBBBA3M)			207,388	2,882,557		2,882,557	2,882,557				474,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/09/2011	08/12/2041		36,800,000	3.1997 USD (USDLIBBBA3M)			408,839	4,549,688		4,549,688	4,549,688				1,008,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/09/2011	08/11/2031		32,200,000	3.0097 USD (USDLIBBBA3M)			333,942	2,538,706		2,538,706	2,538,706				718,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/12/2013		30,300,000	0.4287 USD (USDLIBBBA3M)			10,109	(136,259)		(136,259)	(136,259)				193,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/12/2013		7,800,000	0.4287 USD (USDLIBBBA3M)			2,602	(35,077)		(35,077)	(35,077)				49,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2014		16,000,000	0.5967 USD (USDLIBBBA3M)			15,791	(71,408)		(71,408)	(71,408)				130,231		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2016		16,300,000	1.2157 USD (USDLIBBBA3M)			55,325	34,534		34,534	34,534				176,322		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2021		31,000,000	2.3017 USD (USDLIBBBA3M)			236,143	857,071		857,071	857,071				484,056		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2026		26,500,000	2.8187 USD (USDLIBBBA3M)			255,144	1,465,272		1,465,272	1,465,272				510,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2016		32,000,000	USDLIBBBA3M (1.2413 USD)			(110,758)	(104,135)		(104,135)	(104,135)				346,256		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2026		58,600,000	USDLIBBBA3M (2.8883 USD)			(575,478)	(3,755,991)		(3,755,991)	(3,755,991)				1,128,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2031		57,500,000	USDLIBBBA3M (3.0993 USD)			(611,521)	(5,351,429)		(5,351,429)	(5,351,429)				1,282,521		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/10/2011	08/12/2021		61,800,000	USDLIBBBA3M (2.3723 USD)			(483,778)	(2,095,885)		(2,095,885)	(2,095,885)				965,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/10/2011	08/12/2014		175,100,000	USDLIBBBA3M (0.5973 USD)			(170,660)	780,988		780,988	780,988				1,425,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/10/2011	08/12/2041		70,300,000	USDLIBBBA3M (3.2762 USD)			(795,668)	(9,823,607)		(9,823,607)	(9,823,607)				1,926,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/11/2011	08/15/2031		12,400,000	3.0697 USD (USDLIBBBA3M)			127,400	1,095,909		1,095,909	1,095,909				276,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2011	08/15/2016		19,700,000	1.2337 USD (USDLIBBBA3M)			65,762	56,201		56,201	56,201				213,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2011	08/16/2021		26,400,000	2.3557 USD (USDLIBBBA3M)			200,029	855,044		855,044	855,044				412,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2011	08/17/2026		17,600,000	2.8617 USD (USDLIBBBA3M)			166,996	1,068,262		1,068,262	1,068,262				339,019		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2011	08/15/2041		18,100,000	3.2447 USD (USDLIBBBA3M)			197,929	2,409,613		2,409,613	2,409,613				496,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/19/2013		48,700,000	USDLIBBBA3M (0.4472 USD)			(16,418)	207,641		207,641	207,641				313,570		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/19/2013		14,200,000	USDLIBBBA3M (0.4472 USD)			(4,787)	60,544		60,544	60,544				91,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/18/2014		17,600,000	USDLIBBBA3M (0.6032 USD)			(16,153)	77,104		77,104	77,104				143,778		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/15/2011	08/17/2026		37,000,000	USDLIBBBA3M (2.9582 USD)			(358,294)	(2,698,775)		(2,698,775)	(2,698,775)				712,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/19/2041		37,200,000	USDLIBBBA3M (3.3682 USD)			(417,002)	(5,921,386)		(5,921,386)	(5,921,386)				1,019,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2016		37,500,000	USDLIBBBA3M (1.2372 USD)			(122,913)	(111,807)		(111,807)	(111,807)				406,370		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2021		46,500,000	USDLIBBBA3M (2.4172 USD)			(356,650)	(1,760,795)		(1,760,795)	(1,760,795)				726,705		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/18/2031		27,500,000	USDLIBBBA3M (3.1772 USD)			(288,717)	(2,900,672)		(2,900,672)	(2,900,672)				613,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/19/2041		18,800,000	3.3478 USD (USDLIBBBA3M)			209,315	2,911,707		2,911,707	2,911,707				515,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2016		17,400,000	1.2248 USD (USDLIBBBA3M)			56,228	42,126		42,126	42,126				188,556		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2021		19,700,000	2.3948 USD (USDLIBBBA3M)			149,454	706,606		706,606	706,606				307,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/17/2026		18,400,000	2.9358 USD (USDLIBBBA3M)			176,644	1,289,826		1,289,826	1,289,826				354,429		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/18/2031		15,400,000	3.1548 USD (USDLIBBBA3M)			160,397	1,569,537		1,569,537	1,569,537				343,636		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2031		51,100,000	USDLIBBBA3M (3.0242 USD)			(499,252)	(4,147,057)		(4,147,057)	(4,147,057)				1,140,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2013		13,800,000	USDLIBBBA3M (0.4482 USD)			(4,482)	58,727		58,727	58,727				88,856		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2021		19,900,000	USDLIBBBA3M (2.2872 USD)			(140,649)	(522,007)		(522,007)	(522,007)				311,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2016		10,900,000	USDLIBBBA3M (1.1732 USD)			(32,516)	(508)		(508)	(508)				118,188		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2031		8,400,000	2.9998 USD (USDLIBBBA3M)			81,317	649,122		649,122	649,122				187,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2031		51,800,000	2.9998 USD (USDLIBBBA3M)			501,457	4,002,917		4,002,917	4,002,917				1,155,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2013		37,200,000	0.4428 USD (USDLIBBBA3M)			11,345	(161,564)		(161,564)	(161,564)				239,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2014		19,300,000	0.5888 USD (USDLIBBBA3M)			16,218	(92,144)		(92,144)	(92,144)				157,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/20/2018		8,700,000	1.7208 USD (USDLIBBBA3M)			43,421	79,359		79,359	79,359				112,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2021		19,600,000	2.2748 USD (USDLIBBBA3M)			137,637	492,446		492,446	492,446				306,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2026		9,100,000	2.7908 USD (USDLIBBBA3M)			81,120	470,398		470,398	470,398				175,321		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/18/2011	08/24/2026		26,900,000	2.7128 USD (USDLIBBBA3M)			226,441	1,122,040		1,122,040	1,122,040				518,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2031		21,800,000	2.9148 USD (USDLIBBBA3M)			199,290	1,389,220		1,389,220	1,389,220				486,582		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2041		29,700,000	3.0928 USD (USDLIBBBA3M)			290,453	3,003,066		3,003,066	3,003,066				814,384		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2013		14,500,000	0.4708 USD (USDLIBBBA3M)			5,569	(56,855)		(56,855)	(56,855)				93,597		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2014		10,700,000	0.6098 USD (USDLIBBBA3M)			9,439	(45,727)		(45,727)	(45,727)				87,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		6,400,000	1.1768 USD (USDLIBBBA3M)			18,649	813		813	813				69,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			28,848	1,257		1,257	1,257				107,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/23/2021		23,100,000	2.2238 USD (USDLIBBBA3M)			153,976	472,970		472,970	472,970				361,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/24/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			205,253	931,458		931,458	931,458				481,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/23/2041		28,800,000	3.0297 USD (USDLIBBBA3M)			272,496	2,529,060		2,529,060	2,529,060				789,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2013		11,800,000	0.4797 USD (USDLIBBBA3M)			4,661	(44,737)		(44,737)	(44,737)				76,232		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2016		21,800,000	1.1767 USD (USDLIBBBA3M)			62,637	2,382		2,382	2,382				236,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2021		36,500,000	2.2037 USD (USDLIBBBA3M)			238,155	681,743		681,743	681,743				570,910		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/25/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			210,759	1,340,124		1,340,124	1,340,124				529,101		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/23/2016		31,800,000	USDLIBBBA3M (1.1913 USD)			(93,020)	(24,533)		(24,533)	(24,533)				345,213		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/24/2026		52,800,000	USDLIBBBA3M (2.6863 USD)			(435,109)	(2,024,883)		(2,024,883)	(2,024,883)				1,017,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/25/2031		44,500,000	USDLIBBBA3M (2.8763 USD)			(396,774)	(2,562,996)		(2,562,996)	(2,562,996)				993,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/19/2011	08/23/2013		25,600,000	USDLIBBBA3M (0.4853 USD)			(10,622)	94,716		94,716	94,716				165,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/19/2011	08/25/2014		11,200,000	USDLIBBBA3M (0.6313 USD)			(10,461)	42,151		42,151	42,151				91,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/19/2011	08/23/2021		60,700,000	USDLIBBBA3M (2.2153 USD)			(398,559)	(1,196,656)		(1,196,656)	(1,196,656)				949,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/19/2011	08/23/2041		57,800,000	USDLIBBBA3M (3.0422 USD)			(549,454)	(5,227,978)		(5,227,978)	(5,227,978)				1,584,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2016		18,600,000	1.1867 USD (USDLIBBBA3M)			54,104	10,469		10,469	10,469				201,917		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2013		21,900,000	0.4867 USD (USDLIBBBA3M)			9,196	(80,526)		(80,526)	(80,526)				141,482		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2021		9,000,000	2.2147 USD (USDLIBBBA3M)			59,075	176,946		176,946	176,946				140,772		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/24/2021		26,200,000	2.2567 USD (USDLIBBBA3M)			174,234	612,218		612,218	612,218				409,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/25/2031		19,800,000	2.9087 USD (USDLIBBBA3M)			177,215	1,241,790		1,241,790	1,241,790				442,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/24/2026		20,800,000	2.7217 USD (USDLIBBBA3M)			172,444	890,450		890,450	890,450				400,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/26/2041		23,500,000	3.0667 USD (USDLIBBBA3M)			223,430	2,246,320		2,246,320	2,246,320				644,497		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/22/2011	08/26/2013		12,100,000	0.5147 USD (USDLIBBBA3M)			6,108	(39,456)		(39,456)	(39,456)				78,365		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/22/2011	08/24/2016		15,400,000	1.2297 USD (USDLIBBBA3M)			46,618	38,252		38,252	38,252				167,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/27/2018		8,200,000	1.8607 USD (USDLIBBBA3M)			42,330	145,812		145,812	145,812				106,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2021		13,800,000	USDLIBBBA3M (2.4043 USD)			(97,285)	(504,376)		(504,376)	(504,376)				215,943		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2041		21,500,000	USDLIBBBA3M (3.2313 USD)			(213,305)	(2,801,667)		(2,801,667)	(2,801,667)				589,646		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/24/2011	08/26/2031		14,000,000	USDLIBBBA3M (3.0733 USD)			(131,216)	(1,244,934)		(1,244,934)	(1,244,934)				312,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2013		14,200,000	USDLIBBBA3M (0.5223 USD)			(7,312)	44,579		44,579	44,579				91,966		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2016		15,000,000	USDLIBBBA3M (1.3093 USD)			(48,714)	(90,986)		(90,986)	(90,986)				162,980		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2026		18,700,000	USDLIBBBA3M (2.8853 USD)			(163,060)	(1,188,996)		(1,188,996)	(1,188,996)				360,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2016		9,100,000	USDLIBBBA3M (1.3163 USD)			(28,605)	(58,013)		(58,013)	(58,013)				99,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2016		21,200,000	USDLIBBBA3M (1.3163 USD)			(66,639)	(135,151)		(135,151)	(135,151)				230,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/29/2011	08/31/2021		9,700,000	USDLIBBBA3M (2.4313 USD)			(66,843)	(380,526)		(380,526)	(380,526)				151,894		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/29/2011	08/31/2013		18,900,000	USDLIBBBA3M (0.5083 USD)			(8,082)	63,843		63,843	63,843				122,911		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/29/2011	08/31/2031		12,400,000	3.1137 USD (USDLIBBBA3M)			113,889	1,192,343		1,192,343	1,192,343				276,945		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2021		11,300,000	USDLIBBBA3M (2.4373 USD)			(78,096)	(449,372)		(449,372)	(449,372)				176,948		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/29/2011	09/01/2031		17,100,000	USDLIBBBA3M (3.1163 USD)			(157,207)	(1,651,367)		(1,651,367)	(1,651,367)				381,943		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/03/2013		27,700,000	USDLIBBBA3M (0.4972 USD)			(10,544)	100,656		100,656	100,656				180,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/03/2013		11,200,000	USDLIBBBA3M (0.4972 USD)			(4,263)	40,698		40,698	40,698				73,015		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2016		27,900,000	USDLIBBBA3M (1.2402 USD)			(79,719)	(77,359)		(77,359)	(77,359)				303,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2026		36,900,000	USDLIBBBA3M (2.8302 USD)			(301,004)	(2,084,311)		(2,084,311)	(2,084,311)				711,781		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2031		26,600,000	USDLIBBBA3M (3.0192 USD)			(233,742)	(2,135,394)		(2,135,394)	(2,135,394)				594,133		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/02/2041		29,600,000	USDLIBBBA3M (3.1782 USD)			(275,792)	(3,525,848)		(3,525,848)	(3,525,848)				812,054		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/30/2011	09/01/2021		37,200,000	USDLIBBBA3M (2.3472 USD)			(243,560)	(1,164,335)		(1,164,335)	(1,164,335)				582,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		33,400,000	0.4987 USD (USDLIBBBA3M)			12,880	(120,537)		(120,537)	(120,537)				217,741		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		17,700,000	0.4987 USD (USDLIBBBA3M)			6,826	(63,877)		(63,877)	(63,877)				115,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USDLIBBBA3M)			89,578	103,278		103,278	103,278				336,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/30/2011	09/01/2021		37,300,000	2.3677 USD (USDLIBBBA3M)			246,763	1,235,921		1,235,921	1,235,921				584,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/01/2026		33,800,000	2.8507 USD (USDLIBBBA3M)			278,027	1,997,265		1,997,265	1,997,265				651,984		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/01/2031		26,900,000	3.0407 USD (USDLIBBBA3M)			238,306	2,251,556		2,251,556	2,251,556				600,834		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/02/2041		27,700,000	3.2077 USD (USDLIBBBA3M)			260,813	3,471,879		3,471,879	3,471,879				759,929		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/31/2011	09/02/2031		91,600,000	USDLIBBBA3M (3.0312 USD)			(801,676)	(7,528,311)		(7,528,311)	(7,528,311)				2,046,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/31/2011	09/03/2013		14,300,000	0.5038 USD (USDLIBBBA3M)			5,684	(50,422)		(50,422)	(50,422)				93,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USDLIBBBA3M)			49,021	55,417		55,417	55,417				186,179		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/31/2011	09/03/2013		14,200,000	USDLIBBBA3M (0.5042 USD)			(5,663)	49,975		49,975	49,975				92,573		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/31/2011	09/02/2016		17,300,000	USDLIBBBA3M (1.2562 USD)			(49,903)	(60,324)		(60,324)	(60,324)				188,357		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/31/2011	09/02/2031		91,700,000	3.0398 USD (USDLIBBBA3M)			805,158	7,662,086		7,662,086	7,662,086				2,048,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015		17,800,000	2.6917 USD (USDLIBBBA3M)			424,070	1,005,175		1,005,175	411,537				157,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015		8,000,000	2.6917 USD (USDLIBBBA3M)			190,593	451,764		451,764	184,960				70,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/31/2011	09/03/2013		29,100,000	0.4947 USD (USDLIBBBA3M)			10,691	(107,003)		(107,003)	(107,003)				189,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			72,596	104,709		104,709	104,709				268,926		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			81,629	447,754		447,754	447,754				191,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2013		9,800,000	USDLIBBBA3M (0.5072 USD)			(3,950)	34,046		34,046	34,046				64,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2021		13,900,000	2.2608 USD (USDLIBBBA3M)			83,467	326,511		326,511	326,511				217,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/07/2026		16,800,000	2.7328 USD (USDLIBBBA3M)			126,212	740,226		740,226	740,226				324,244		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/08/2031		20,500,000	2.9208 USD (USDLIBBBA3M)			166,320	1,324,897		1,324,897	1,324,897				458,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2041		24,800,000	3.0808 USD (USDLIBBBA3M)			213,882	2,445,378		2,445,378	2,445,378				680,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/02/2011	09/06/2016		24,900,000	USDLIBBBA3M (1.1842 USD)			(63,886)	(3,648)		(3,648)	(3,648)				271,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2013		19,100,000	USDLIBBBA3M (0.5042 USD)			(7,516)	67,311		67,311	67,311				124,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2021		26,600,000	USDLIBBBA3M (2.2472 USD)			(158,573)	(592,399)		(592,399)	(592,399)				416,887		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/07/2026		17,300,000	USDLIBBBA3M (2.7092 USD)			(128,664)	(710,314)		(710,314)	(710,314)				333,894		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/08/2031		20,300,000	USDLIBBBA3M (2.9032 USD)			(163,556)	(1,255,053)		(1,255,053)	(1,255,053)				453,638		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2041		24,700,000	USDLIBBBA3M (3.0652 USD)			(211,789)	(2,354,232)		(2,354,232)	(2,354,232)				677,751		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/06/2011	09/09/2013		13,700,000	0.5378 USD (USDLIBBBA3M)			6,593	(40,815)		(40,815)	(40,815)				89,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2016		41,300,000	1.1808 USD (USDLIBBBA3M)			103,232	(1,791)		(1,791)	(1,791)				450,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2021		60,000,000	2.1538 USD (USDLIBBBA3M)			333,221	832,632		832,632	832,632				940,612		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2026		45,300,000	2.5958 USD (USDLIBBBA3M)			314,431	1,206,430		1,206,430	1,206,430				874,383		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2031		31,600,000	2.7768 USD (USDLIBBBA3M)			237,291	1,317,356		1,317,356	1,317,356				706,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/09/2041		47,300,000	2.9218 USD (USDLIBBBA3M)			376,714	3,077,506		3,077,506	3,077,506				1,298,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2016		41,400,000	USDLIBBBA3M (1.1802 USD)			(103,404)	2,932		2,932	2,932				451,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2026		45,800,000	USDLIBBBA3M (2.6072 USD)			(319,540)	(1,286,170)		(1,286,170)	(1,286,170)				884,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2031		30,900,000	USDLIBBBA3M (2.7852 USD)			(232,850)	(1,329,525)		(1,329,525)	(1,329,525)				690,513		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/09/2013		12,600,000	USDLIBBBA3M (0.5262 USD)			(5,605)	39,988		39,988	39,988				82,544		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/08/2021		60,700,000	USDLIBBBA3M (2.1622 USD)			(338,710)	(888,075)		(888,075)	(888,075)				951,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/06/2011	09/09/2041		46,800,000	USDLIBBBA3M (2.9382 USD)			(375,141)	(3,206,917)		(3,206,917)	(3,206,917)				1,284,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2013		10,700,000	USDLIBBBA3M (0.5022 USD)			(3,950)	38,107		38,107	38,107				70,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/14/2026		19,200,000	USDLIBBBA3M (2.6932 USD)			(134,457)	(748,860)		(748,860)	(748,860)				370,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2031		10,000,000	USDLIBBBA3M (2.8932 USD)			(76,085)	(602,736)		(602,736)	(602,736)				223,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(41,933)	(6,018)		(6,018)	(6,018)				186,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/13/2021		22,200,000	USDLIBBBA3M (2.2132 USD)			(123,202)	(425,384)		(425,384)	(425,384)				348,272		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/12/2041		18,800,000	USDLIBBBA3M (3.0642 USD)			(152,774)	(1,789,065)		(1,789,065)	(1,789,065)				516,002		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	09/08/2011	09/14/2026		18,700,000	2.6798 USD (USDLIBBBA3M)			130,197	697,451		697,451	697,451				361,150		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2013		12,000,000	0.4998 USD (USDLIBBBA3M)			4,342	(43,222)		(43,222)	(43,222)				78,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2016		17,300,000	1.1818 USD (USDLIBBBA3M)			41,984	(575)		(575)	(575)				188,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/13/2021		22,100,000	2.2078 USD (USDLIBBBA3M)			122,286	412,751		412,751	412,751				346,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2031		10,300,000	2.8788 USD (USDLIBBBA3M)			77,919	597,179		597,179	597,179				230,235		005

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2041		18,600,000	3.0388 USD (USDLIBBBA3M)			149,718	1,670,332		1,670,332	1,670,332				510,513		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2013		9,100,000	0.5158 USD (USDLIBBBA3M)			3,706	(30,326)		(30,326)	(30,326)				59,807		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/09/2011	09/15/2014		9,900,000	0.6288 USD (USDLIBBBA3M)			7,388	(40,030)		(40,030)	(40,030)				82,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2016		22,300,000	1.1248 USD (USDLIBBBA3M)			49,824	(59,336)		(59,336)	(59,336)				243,576		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2021		15,700,000	2.1448 USD (USDLIBBBA3M)			83,120	204,487		204,487	204,487				246,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/14/2026		13,200,000	2.6248 USD (USDLIBBBA3M)			88,892	399,940		399,940	399,940				254,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/15/2031		47,600,000	USDLIBBBA3M (2.8132 USD)			(347,453)	(2,261,828)		(2,261,828)	(2,261,828)				1,064,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/13/2041		19,400,000	2.9788 USD (USDLIBBBA3M)			151,247	1,496,604		1,496,604	1,496,604				532,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2013		8,200,000	USDLIBBBA3M (0.5132 USD)			(3,275)	27,687		27,687	27,687				53,892		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2016		22,300,000	USDLIBBBA3M (1.1252 USD)			(49,850)	58,926		58,926	58,926				243,576		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2021		15,900,000	USDLIBBBA3M (2.1342 USD)			(83,673)	(191,957)		(191,957)	(191,957)				249,438		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/14/2026		13,300,000	USDLIBBBA3M (2.6092 USD)			(88,943)	(376,550)		(376,550)	(376,550)				256,861		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2014		14,000,000	USDLIBBBA3M (0.6262 USD)			(10,338)	57,581		57,581	57,581				116,023		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2031		47,800,000	2.7798 USD (USDLIBBBA3M)			344,124	2,016,805		2,016,805	2,016,805				1,068,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/13/2041		19,100,000	USDLIBBBA3M (2.9442 USD)			(146,926)	(1,333,989)		(1,333,989)	(1,333,989)				524,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2013		25,900,000	0.5218 USD (USDLIBBBA3M)			11,014	(83,691)		(83,691)	(83,691)				170,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			34,416	(33,470)		(33,470)	(33,470)				166,025		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2021		34,500,000	2.1418 USD (USDLIBBBA3M)			182,341	440,056		440,056	440,056				541,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/15/2014		13,200,000	0.6388 USD (USDLIBBBA3M)			10,246	(49,843)		(49,843)	(49,843)				109,393		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/14/2026		36,000,000	2.6128 USD (USDLIBBBA3M)			241,137	1,035,737		1,035,737	1,035,737				695,263		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/15/2031		29,300,000	2.8128 USD (USDLIBBBA3M)			213,838	1,390,392		1,390,392	1,390,392				655,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/13/2041		37,400,000	2.9708 USD (USDLIBBBA3M)			290,682	2,822,060		2,822,060	2,822,060				1,026,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2020		12,100,000	3.7717 USD (USDLIBBBA3M)			418,952	1,808,011		1,808,011	1,281,766				173,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/13/2011	09/15/2021		9,700,000	2.1608 USD (USDLIBBBA3M)			50,702	140,006		140,006	140,006				152,216		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/13/2011	09/16/2041		15,500,000	2.9778 USD (USDLIBBBA3M)			118,305	1,192,671		1,192,671	1,192,671				425,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/13/2011	09/15/2031		12,900,000	2.8148 USD (USDLIBBBA3M)			92,269	616,382		616,382	616,382				288,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/15/2026		36,600,000	USDLIBBBA3M (2.6302 USD)			(241,893)	(1,134,010)		(1,134,010)	(1,134,010)				706,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/16/2041		52,800,000	USDLIBBBA3M (2.9822 USD)			(403,685)	(4,111,816)		(4,111,816)	(4,111,816)				1,449,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2016		15,200,000	USDLIBBBA3M (1.1782 USD)			(35,473)	3,603		3,603	3,603				166,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2021		44,600,000	USDLIBBBA3M (2.1702 USD)			(234,358)	(681,405)		(681,405)	(681,405)				699,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	09/13/2011	09/16/2013		24,800,000	USDLIBBBA3M (0.5292 USD)			(10,486)	77,249		77,249	77,249				163,384		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	09/13/2011	09/15/2014		13,800,000	USDLIBBBA3M (0.6552 USD)			(10,955)	45,918		45,918	45,918				114,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/13/2011	09/15/2031		41,400,000	USDLIBBBA3M (2.8242 USD)			(297,266)	(2,040,200)		(2,040,200)	(2,040,200)				925,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2021		26,100,000	USDLIBBBA3M (2.2902 USD)			(140,985)	(678,532)		(678,532)	(678,532)				409,917		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2026		13,800,000	USDLIBBBA3M (2.7642 USD)			(93,077)	(662,537)		(662,537)	(662,537)				266,691		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/15/2011	09/19/2016		16,700,000	USDLIBBBA3M (1.2502 USD)			(40,999)	(50,355)		(50,355)	(50,355)				182,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/15/2011	09/19/2031		10,000,000	USDLIBBBA3M (2.9322 USD)			(72,207)	(665,134)		(665,134)	(665,134)				223,638		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/15/2011	09/19/2041		18,300,000	USDLIBBBA3M (3.0712 USD)			(139,346)	(1,769,369)		(1,769,369)	(1,769,369)				502,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2016		16,800,000	1.2438 USD (USDLIBBBA3M)			40,940	45,706		45,706	45,706				183,822		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/21/2021		26,400,000	2.2828 USD (USDLIBBBA3M)			142,052	668,757		668,757	668,757				414,629		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2031		9,800,000	2.9148 USD (USDLIBBBA3M)			70,280	624,634		624,634	624,634				219,165		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2026		14,000,000	2.7348 USD (USDLIBBBA3M)			93,260	619,671		619,671	619,671				270,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2041		18,100,000	3.0628 USD (USDLIBBBA3M)			137,392	1,717,933		1,717,933	1,717,933				496,949		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2011	09/22/2014		13,700,000	USDLIBBBA3M (0.6652 USD)			(10,829)	43,012		43,012	43,012				113,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2013		20,200,000	USDLIBBBA3M (0.5132 USD)			(7,353)	68,739		68,739	68,739				133,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2016		8,100,000	USDLIBBBA3M (1.2452 USD)			(19,583)	(22,096)		(22,096)	(22,096)				88,654		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2016		15,500,000	USDLIBBBA3M (1.2452 USD)			(37,474)	(42,283)		(42,283)	(42,283)				169,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2021		20,900,000	USDLIBBBA3M (2.2782 USD)			(111,101)	(519,933)		(519,933)	(519,933)				328,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/21/2026		18,900,000	USDLIBBBA3M (2.7352 USD)			(124,701)	(836,745)		(836,745)	(836,745)				365,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/22/2031		14,500,000	USDLIBBBA3M (2.9142 USD)			(102,952)	(922,147)		(922,147)	(922,147)				324,342		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/16/2011	09/20/2041		18,600,000	USDLIBBBA3M (3.0582 USD)			(139,577)	(1,746,573)		(1,746,573)	(1,746,573)				510,701		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2013		14,000,000	USDLIBBBA3M (0.4482 USD)			(2,499)	63,638		63,638	63,638				92,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2016		17,500,000	1.1088 USD (USDLIBBBA3M)			34,594	(62,727)		(62,727)	(62,727)				191,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2041		21,200,000	2.8878 USD (USDLIBBBA3M)			144,576	1,228,636		1,228,636	1,228,636				582,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2021		16,700,000	2.0888 USD (USDLIBBBA3M)			77,565	130,401		130,401	130,401				262,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2026		17,500,000	2.5518 USD (USDLIBBBA3M)			103,337	365,702		365,702	365,702				338,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2031		56,300,000	USDLIBBBA3M (2.7412 USD)			(361,478)	(2,027,956)		(2,027,956)	(2,027,956)				1,259,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2014		11,100,000	0.5848 USD (USDLIBBBA3M)			6,109	(59,177)		(59,177)	(59,177)				92,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2016		12,500,000	1.1258 USD (USDLIBBBA3M)			25,289	(35,000)		(35,000)	(35,000)				136,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2031		72,300,000	2.7698 USD (USDLIBBBA3M)			469,836	2,934,219		2,934,219	2,934,219				1,617,351		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		23,900,000	0.4528 USD (USDLIBBBA3M)			4,566	(106,754)		(106,754)	(106,754)				158,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		16,000,000	0.4528 USD (USDLIBBBA3M)			3,057	(71,467)		(71,467)	(71,467)				105,998		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2025		16,400,000	4.2107 USD (USDLIBBBA3M)			639,832	3,630,987		3,630,987	2,835,254				298,891		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016		9,600,000	1.1038 USD (USDLIBBBA3M)			18,471	(37,663)		(37,663)	(37,663)				105,254		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016		42,200,000	1.1038 USD (USDLIBBBA3M)			81,196	(165,562)		(165,562)	(165,562)				462,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/28/2026		40,400,000	2.3528 USD (USDLIBBBA3M)			210,890	(186,305)		(186,305)	(186,305)				781,255		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2013		8,600,000	0.5078 USD (USDLIBBBA3M)			3,021	(30,475)		(30,475)	(30,475)				57,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2013		7,600,000	0.5078 USD (USDLIBBBA3M)			2,670	(26,932)		(26,932)	(26,932)				50,468		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2014		17,100,000	0.6228 USD (USDLIBBBA3M)			11,196	(74,371)		(74,371)	(74,371)				142,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/27/2021		55,200,000	1.9588 USD (USDLIBBBA3M)			230,754	(222,616)		(222,616)	(222,616)				867,682		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2031		25,100,000	2.5108 USD (USDLIBBBA3M)			141,488	(20,436)		(20,436)	(20,436)				561,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2041		41,700,000	2.6238 USD (USDLIBBBA3M)			247,497	89,427		89,427	89,427				1,145,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2013		8,200,000	USDLIBBBA3M (0.5122 USD)			(2,976)	28,436		28,436	28,436				54,453		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2013		7,500,000	USDLIBBBA3M (0.5122 USD)			(2,722)	26,009		26,009	26,009				49,804		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2016		9,500,000	USDLIBBBA3M (1.1142 USD)			(18,539)	32,704		32,704	32,704				104,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2016		43,900,000	USDLIBBBA3M (1.1142 USD)			(85,671)	151,129		151,129	151,129				481,318		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/28/2026		40,400,000	USDLIBBBA3M (2.3772 USD)			(213,491)	60,516		60,516	60,516				781,255		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2041		43,100,000	USDLIBBBA3M (2.6482 USD)			(258,581)	(314,545)		(314,545)	(314,545)				1,183,725		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2014		17,400,000	USDLIBBBA3M (0.6302 USD)			(11,733)	72,194		72,194	72,194				145,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/27/2021		52,000,000	USDLIBBBA3M (1.9722 USD)			(219,215)	146,919		146,919	146,919				817,382		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2031		24,700,000	USDLIBBBA3M (2.5322 USD)			(140,628)	(64,256)		(64,256)	(64,256)				552,654		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2013		15,000,000	0.5228 USD (USDLIBBBA3M)			5,712	(49,355)		(49,355)	(49,355)				99,687		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2041		40,000,000	2.5898 USD (USDLIBBBA3M)			231,118	(200,740)		(200,740)	(200,740)				1,098,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/29/2014		10,000,000	0.6428 USD (USDLIBBBA3M)			6,941	(38,486)		(38,486)	(38,486)				83,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2016		10,000,000	1.1288 USD (USDLIBBBA3M)			19,631	(27,710)		(27,710)	(27,710)				109,671		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2016		30,000,000	1.1288 USD (USDLIBBBA3M)			58,893	(83,129)		(83,129)	(83,129)				329,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2021		40,000,000	1.9568 USD (USDLIBBBA3M)			165,004	(167,782)		(167,782)	(167,782)				628,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/28/2026		40,000,000	2.3408 USD (USDLIBBBA3M)			205,111	(244,929)		(244,929)	(244,929)				773,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/29/2031		30,000,000	2.4828 USD (USDLIBBBA3M)			164,957	(158,628)		(158,628)	(158,628)				671,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2013		15,000,000	USDLIBBBA3M (0.5322 USD)			(5,833)	47,215		47,215	47,215				99,922		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2014		10,000,000	USDLIBBBA3M (0.6932 USD)			(8,003)	24,847		24,847	24,847				83,458		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2021		40,000,000	USDLIBBBA3M (2.1682 USD)			(182,791)	(594,304)		(594,304)	(594,304)				628,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2031		30,000,000	USDLIBBBA3M (2.7302 USD)			(180,180)	(1,027,565)		(1,027,565)	(1,027,565)				671,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2041		40,000,000	USDLIBBBA3M (2.8552 USD)			(253,018)	(2,044,886)		(2,044,886)	(2,044,886)				1,098,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(22,084)	(25,673)		(25,673)	(25,673)				109,735		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(66,253)	(77,020)		(77,020)	(77,020)				329,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2026		40,000,000	USDLIBBBA3M (2.5782 USD)			(224,702)	(967,887)		(967,887)	(967,887)				773,592		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2013		5,800,000	USDLIBBBA3M (0.5622 USD)			(2,575)	15,273		15,273	15,273				38,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2014		4,200,000	0.7228 USD (USDLIBBBA3M)			3,514	(7,210)		(7,210)	(7,210)				35,122		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/04/2021		5,800,000	2.1748 USD (USDLIBBBA3M)			25,438	89,177		89,177	89,177				91,259		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/05/2026		7,500,000	2.5618 USD (USDLIBBBA3M)			39,989	165,255		165,255	165,255				145,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2031		13,300,000	2.7068 USD (USDLIBBBA3M)			75,628	405,747		405,747	405,747				297,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2041		12,800,000	2.8138 USD (USDLIBBBA3M)			76,133	541,879		541,879	541,879				351,660		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	09/29/2011	10/03/2041		12,200,000	USDLIBBBA3M (2.8222 USD)			(72,815)	(538,131)		(538,131)	(538,131)				335,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/29/2011	10/03/2031		11,500,000	USDLIBBBA3M (2.7082 USD)			(65,432)	(353,405)		(353,405)	(353,405)				257,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2030		21,100,000	4.3617 USD (USDLIBBBA3M)			855,060	5,928,097		5,928,097	4,802,664				452,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/30/2011	10/05/2026		7,500,000	2.4838 USD (USDLIBBBA3M)			38,078	90,548		90,548	90,548				145,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/30/2011	10/06/2031		13,300,000	2.6188 USD (USDLIBBBA3M)			71,864	218,601		218,601	218,601				297,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/30/2011	10/04/2041		12,800,000	2.7118 USD (USDLIBBBA3M)			72,040	266,043		266,043	266,043				351,677		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2016		15,700,000	1.2188 USD (USDLIBBBA3M)			31,220	21,889		21,889	21,889				172,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2026		48,400,000	2.3698 USD (USDLIBBBA3M)			229,326	(116,334)		(116,334)	(116,334)				936,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2041		71,600,000	2.5878 USD (USDLIBBBA3M)			376,539	(382,881)		(382,881)	(382,881)				1,967,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/07/2013		19,300,000	0.5938 USD (USDLIBBBA3M)			9,563	(38,658)		(38,658)	(38,658)				129,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/06/2014		8,500,000	0.7368 USD (USDLIBBBA3M)			7,115	(10,850)		(10,850)	(10,850)				71,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/05/2021		60,100,000	2.0248 USD (USDLIBBBA3M)			235,230	114,263		114,263	114,263				945,766		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/06/2031		55,300,000	2.4948 USD (USDLIBBBA3M)			278,532	(182,203)		(182,203)	(182,203)				1,238,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/03/2011	10/07/2013		17,400,000	USDLIBBBA3M (0.5982 USD)			(8,804)	33,510		33,510	33,510				116,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/07/2013		15,800,000	USDLIBBBA3M (0.6012 USD)			(8,108)	29,598		29,598	29,598				105,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/06/2014		14,800,000	USDLIBBBA3M (0.7412 USD)			(12,544)	17,114		17,114	17,114				123,948		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/05/2016		14,400,000	USDLIBBBA3M (1.2142 USD)			(28,477)	(17,000)		(17,000)	(17,000)				158,291		005

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	10/03/2011	10/06/2031		68,000,000	USDLIBBBA3M (2.4922 USD)			(342,077)	252,294		252,294	252,294				1,522,531		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/07/2013		25,200,000	0.5988 USD (USDLIBBBA3M)			12,787	(48,267)		(48,267)	(48,267)				168,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/05/2021		65,600,000	USDLIBBBA3M (2.0042 USD)			(253,529)	(2,701)		(2,701)	(2,701)				1,032,317		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/05/2026		63,900,000	USDLIBBBA3M (2.3562 USD)			(300,691)	264,598		264,598	264,598				1,236,501		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/07/2041		83,900,000	USDLIBBBA3M (2.5832 USD)			(440,301)	530,219		530,219	530,219				2,305,448		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/07/2013		18,400,000	0.6258 USD (USDLIBBBA3M)			10,248	(26,744)		(26,744)	(26,744)				123,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/07/2013		11,700,000	0.6258 USD (USDLIBBBA3M)			6,517	(17,005)		(17,005)	(17,005)				78,365		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2014		12,400,000	0.7618 USD (USDLIBBBA3M)			10,888	(7,503)		(7,503)	(7,503)				103,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2016		55,400,000	1.2158 USD (USDLIBBBA3M)			108,032	68,120		68,120	68,120				609,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2021		61,500,000	1.9898 USD (USDLIBBBA3M)			232,318	(79,437)		(79,437)	(79,437)				967,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2026		49,300,000	2.3288 USD (USDLIBBBA3M)			225,693	(378,052)		(378,052)	(378,052)				954,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2031		37,600,000	2.4458 USD (USDLIBBBA3M)			182,518	(418,636)		(418,636)	(418,636)				841,870		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/07/2041		54,700,000	2.5278 USD (USDLIBBBA3M)			276,115	(986,765)		(986,765)	(986,765)				1,503,075		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/04/2011	10/06/2014		13,200,000	USDLIBBBA3M (0.7692 USD)			(11,821)	5,319		5,319	5,319				110,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		17,400,000	USDLIBBBA3M (0.6332 USD)			(9,995)	23,033		23,033	23,033				116,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		11,300,000	USDLIBBBA3M (0.6332 USD)			(6,491)	14,958		14,958	14,958				75,686		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2016		55,700,000	USDLIBBBA3M (1.2262 USD)			(109,985)	(95,415)		(95,415)	(95,415)				612,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2026		50,100,000	USDLIBBBA3M (2.3532 USD)			(232,242)	228,013		228,013	228,013				969,553		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2041		54,400,000	USDLIBBBA3M (2.5512 USD)			(277,607)	712,329		712,329	712,329				1,494,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/06/2031		37,100,000	USDLIBBBA3M (2.4682 USD)			(182,053)	280,294		280,294	280,294				830,675		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2021		62,500,000	USDLIBBBA3M (2.0032 USD)			(238,073)	5,089		5,089	5,089				983,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		24,300,000	USDLIBBBA3M (0.6422 USD)			(13,215)	29,202		29,202	29,202				163,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		10,000,000	USDLIBBBA3M (0.6422 USD)			(5,438)	12,017		12,017	12,017				67,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/14/2014		12,000,000	USDLIBBBA3M (0.8042 USD)			(10,846)	(5,420)		(5,420)	(5,420)				100,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2016		44,900,000	USDLIBBBA3M (1.3222 USD)			(92,267)	(272,887)		(272,887)	(272,887)				494,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2021		52,200,000	USDLIBBBA3M (2.1482 USD)			(203,084)	(673,670)		(673,670)	(673,670)				822,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/12/2026		49,000,000	USDLIBBBA3M (2.4882 USD)			(227,657)	(617,079)		(617,079)	(617,079)				948,793		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/13/2031		38,700,000	USDLIBBBA3M (2.5962 USD)			(189,090)	(496,924)		(496,924)	(496,924)				866,919		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2041		56,100,000	USDLIBBBA3M (2.6762 USD)			(284,081)	(746,320)		(746,320)	(746,320)				1,541,829		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2013		24,900,000	0.6388 USD (USDLIBBBA3M)			13,353	(31,417)		(31,417)	(31,417)				167,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2013		10,300,000	0.6388 USD (USDLIBBBA3M)			5,524	(12,996)		(12,996)	(12,996)				69,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/14/2014		11,800,000	0.8088 USD (USDLIBBBA3M)			10,786	6,824		6,824	6,824				99,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2021		52,600,000	2.1578 USD (USDLIBBBA3M)			205,762	724,496		724,496	724,496				828,438		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2041		56,000,000	2.6848 USD (USDLIBBBA3M)			284,645	846,794		846,794	846,794				1,539,081		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2016		45,200,000	1.3318 USD (USDLIBBBA3M)			93,848	294,936		294,936	294,936				497,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/12/2026		48,900,000	2.4898 USD (USDLIBBBA3M)			227,366	625,825		625,825	625,825				946,857		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/13/2031		38,900,000	2.6008 USD (USDLIBBBA3M)			190,465	528,102		528,102	528,102				871,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		15,400,000	USDLIBBBA3M (0.6542 USD)			(8,786)	15,247		15,247	15,247				103,466		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2016		13,200,000	USDLIBBBA3M (1.3662 USD)			(28,416)	(107,297)		(107,297)	(107,297)				145,350		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/01/2010	02/03/2040		20,300,000	4.4567 USD (USDLIBBBA3M)			841,925	7,665,789		7,665,789	6,395,347				541,888		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/15/2013		47,300,000	0.68 USD (USDLIBBBA3M)			27,907	(26,111)		(26,111)	(26,111)				318,764		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/15/2013		28,800,000	0.68 USD (USDLIBBBA3M)			16,992	(15,898)		(15,898)	(15,898)				194,089		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2014		19,900,000	0.895 USD (USDLIBBBA3M)			21,011	58,600		58,600	58,600				167,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		13,400,000	1.5025 USD (USDLIBBBA3M)			31,786	193,744		193,744	193,744				147,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		53,900,000	1.5025 USD (USDLIBBBA3M)			127,855	779,315		779,315	779,315				593,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2021		55,600,000	2.405 USD (USDLIBBBA3M)			240,609	2,007,088		2,007,088	2,007,088				875,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2026		60,800,000	2.75 USD (USDLIBBBA3M)			308,560	2,800,170		2,800,170	2,800,170				1,177,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2031		47,300,000	2.865 USD (USDLIBBBA3M)			251,833	2,639,721		2,639,721	2,639,721				1,059,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2041		66,000,000	2.945 USD (USDLIBBBA3M)			362,835	4,627,683		4,627,683	4,627,683				1,814,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2013		45,100,000	USDLIBBBA3M (0.0683 USD)			(26,853)	22,895		22,895	22,895				303,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2013		12,600,000	USDLIBBBA3M (0.0683 USD)			(7,502)	6,396		6,396	6,396				84,784		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2014		21,100,000	USDLIBBBA3M (0.8975 USD)			(22,392)	(63,586)		(63,586)	(63,586)				177,409		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		12,100,000	USDLIBBBA3M (1.505 USD)			(28,768)	(176,360)		(176,360)	(176,360)				133,314		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		40,700,000	USDLIBBBA3M (1.505 USD)			(96,764)	(593,210)		(593,210)	(593,210)				448,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2021		55,900,000	USDLIBBBA3M (2.4075 USD)			(242,210)	(2,030,561)		(2,030,561)	(2,030,561)				880,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2026		61,300,000	USDLIBBBA3M (2.7525 USD)			(311,430)	(2,842,797)		(2,842,797)	(2,842,797)				1,187,069		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2031		47,000,000	USDLIBBBA3M (2.8675 USD)			(250,490)	(2,641,765)		(2,641,765)	(2,641,765)				1,052,848		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2041		66,000,000	USDLIBBBA3M (2.9475 USD)			(363,193)	(4,662,568)		(4,662,568)	(4,662,568)				1,814,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/12/2011	10/14/2041		16,400,000	USDLIBBBA3M (2.9402 USD)			(88,710)	(1,133,373)		(1,133,373)	(1,133,373)				450,793		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2021		13,600,000	USDLIBBBA3M (2.3902 USD)			(57,566)	(472,613)		(472,613)	(472,613)				214,287		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2026		15,800,000	USDLIBBBA3M (2.7432 USD)			(78,807)	(713,889)		(713,889)	(713,889)				305,994		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2031		9,600,000	USDLIBBBA3M (2.8622 USD)			(50,326)	(531,503)		(531,503)	(531,503)				215,065		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/20/2014		8,100,000	USDLIBBBA3M (0.8432 USD)			(6,903)	(11,697)		(11,697)	(11,697)				68,305		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2016		67,500,000	USDLIBBBA3M (1.4282 USD)			(136,498)	(736,068)		(736,068)	(736,068)				744,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2021		61,100,000	USDLIBBBA3M (2.3842 USD)			(240,379)	(2,085,038)		(2,085,038)	(2,085,038)				963,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2026		32,900,000	USDLIBBBA3M (2.7552 USD)			(153,847)	(1,534,964)		(1,534,964)	(1,534,964)				637,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2013		15,400,000	USDLIBBBA3M (0.6542 USD)			(7,303)	16,110		16,110	16,110				104,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2013		14,400,000	USDLIBBBA3M (0.6542 USD)			(6,828)	15,064		15,064	15,064				97,488		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2041		22,900,000	USDLIBBBA3M (2.9592 USD)			(116,428)	(1,674,396)		(1,674,396)	(1,674,396)				629,663		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2041		14,600,000	2.9588 USD (USDLIBBBA3M)			71,976	1,066,024		1,066,024	1,066,024				401,445		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2016		15,000,000	1.3988 USD (USDLIBBBA3M)			28,448	142,363		142,363	142,363				165,643		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2026		13,100,000	2.7358 USD (USDLIBBBA3M)			58,901	578,168		578,168	578,168				253,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/19/2011	10/21/2021		20,400,000	2.3668 USD (USDLIBBBA3M)			77,087	663,037		663,037	663,037				321,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2021		54,800,000	2.3658 USD (USDLIBBBA3M)			206,970	1,776,130		1,776,130	1,776,130				864,295		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2031		10,300,000	2.8588 USD (USDLIBBBA3M)			48,775	564,183		564,183	564,183				230,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2041		24,200,000	2.9508 USD (USDLIBBBA3M)			118,927	1,726,022		1,726,022	1,726,022				665,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		21,000,000	0.6278 USD (USDLIBBBA3M)			8,345	(32,211)		(32,211)	(32,211)				142,171		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		15,900,000	0.6278 USD (USDLIBBBA3M)			6,318	(24,388)		(24,388)	(24,388)				107,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2016		52,600,000	1.3948 USD (USDLIBBBA3M)			99,349	489,358		489,358	489,358				580,854		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2026		34,600,000	2.7318 USD (USDLIBBBA3M)			155,302	1,509,348		1,509,348	1,509,348				670,522		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2012		21,600,000	1.1337 USD (USDLIBBBA3M)			178,074	12,935		12,935	(144,910)				33,190		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2013		16,800,000	USDLIBBBA3M (0.6352 USD)			(5,697)	24,728		24,728	24,728				114,595		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2013		17,700,000	USDLIBBBA3M (0.6352 USD)			(6,002)	26,052		26,052	26,052				120,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	11/01/2021		35,000,000	USDLIBBBA3M (2.4692 USD)			(120,635)	(1,465,496)		(1,465,496)	(1,465,496)				552,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	11/02/2026		25,100,000	USDLIBBBA3M (2.8702 USD)			(103,567)	(1,546,424)		(1,546,424)	(1,546,424)				486,959		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2041		16,800,000	USDLIBBBA3M (3.1252 USD)			(76,579)	(1,827,111)		(1,827,111)	(1,827,111)				462,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	10/27/2011	10/31/2016		37,600,000	USDLIBBBA3M (1.4432 USD)			(64,229)	(431,264)		(431,264)	(431,264)				416,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/27/2011	10/31/2041		16,700,000	3.1088 USD (USDLIBBBA3M)			75,659	1,758,226		1,758,226	1,758,226				459,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	10/31/2013		23,500,000	0.6318 USD (USDLIBBBA3M)			7,833	(36,042)		(36,042)	(36,042)				160,296		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	10/31/2013		19,600,000	0.6318 USD (USDLIBBBA3M)			6,533	(30,061)		(30,061)	(30,061)				133,694		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	10/31/2016		37,500,000	1.4378 USD (USDLIBBBA3M)			63,715	420,567		420,567	420,567				415,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	11/02/2021		34,800,000	2.4648 USD (USDLIBBBA3M)			119,686	1,443,201		1,443,201	1,443,201				549,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	11/02/2026		24,000,000	2.8628 USD (USDLIBBBA3M)			98,727	1,455,860		1,455,860	1,455,860				465,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		7,200,000	1.41 USD (USDLIBBBA3M)			11,681	70,361		70,361	70,361				79,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		24,200,000	1.41 USD (USDLIBBBA3M)			39,261	236,492		236,492	236,492				268,073		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2021		36,100,000	2.46 USD (USDLIBBBA3M)			121,741	1,469,340		1,469,340	1,469,340				570,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/02/2026		30,600,000	2.86 USD (USDLIBBBA3M)			123,594	1,830,497		1,830,497	1,830,497				593,663		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2031		19,800,000	3.01 USD (USDLIBBBA3M)			84,922	1,561,226		1,561,226	1,561,226				444,184		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2041		32,700,000	USDLIBBBA3M (3.11 USD)			145,700	3,430,401		3,430,401	3,430,401				899,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2013		13,600,000	0.61 USD (USDLIBBBA3M)			3,930	(26,615)		(26,615)	(26,615)				92,837		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2014		9,200,000	0.79 USD (USDLIBBBA3M)			5,419	(2,335)		(2,335)	(2,335)				78,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/31/2011	11/02/2016		45,700,000	1.2848 USD (USDLIBBBA3M)			63,519	177,293		177,293	177,293				506,379		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/31/2011	11/04/2013		44,700,000	0.5648 USD (USDLIBBBA3M)			9,383	(125,113)		(125,113)	(125,113)				305,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/31/2011	11/02/2021		17,800,000	2.2938 USD (USDLIBBBA3M)			54,175	455,748		455,748	455,748				281,208		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/01/2011	11/03/2021		35,300,000	2.1888 USD (USDLIBBBA3M)			99,509	566,091		566,091	566,091				557,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/01/2011	11/04/2013		14,000,000	0.5778 USD (USDLIBBBA3M)			3,128	(35,941)		(35,941)	(35,941)				95,780		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/01/2011	11/03/2016		31,200,000	1.2468 USD (USDLIBBBA3M)			40,600	64,537		64,537	64,537				345,810		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/01/2011	11/03/2026		40,000,000	2.5638 USD (USDLIBBBA3M)			136,924	873,468		873,468	873,468				776,101		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/01/2011	11/03/2031		33,400,000	2.6888 USD (USDLIBBBA3M)			121,058	915,253		915,253	915,253				749,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/01/2011	11/04/2041		42,500,000	2.7828 USD (USDLIBBBA3M)			160,477	1,515,886		1,515,886	1,515,886				1,169,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013		10,400,000	0.5818 USD (USDLIBBBA3M)			2,391	(25,939)		(25,939)	(25,939)				71,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013		7,800,000	0.5818 USD (USDLIBBBA3M)			1,793	(19,454)		(19,454)	(19,454)				53,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2021		36,700,000	2.1368 USD (USDLIBBBA3M)			100,380	415,022		415,022	415,022				579,875		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2031		21,700,000	2.6438 USD (USDLIBBBA3M)			77,078	438,192		438,192	438,192				486,808		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2041		33,800,000	2.7428 USD (USDLIBBBA3M)			125,449	919,399		919,399	919,399				929,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/01/2011	11/03/2016		23,100,000	1.2158 USD (USDLIBBBA3M)			28,906	13,993		13,993	13,993				256,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/01/2011	11/03/2026		28,100,000	2.5168 USD (USDLIBBBA3M)			94,062	444,204		444,204	444,204				545,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2013		26,900,000	1.7537 USD (USDLIBBBA3M)			388,548	310,983		310,983	(203,389)				141,775		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2013		11,300,000	USDLIBBBA3M (0.5732 USD)			(2,371)	30,063		30,063	30,063				77,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2026		20,300,000	2.6168 USD (USDLIBBBA3M)			69,945	580,907		580,907	580,907				393,908		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2016		7,500,000	1.2448 USD (USDLIBBBA3M)			9,549	14,634		14,634	14,634				83,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2021		27,100,000	2.2228 USD (USDLIBBBA3M)			76,469	517,675		517,675	517,675				428,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2031		13,400,000	2.7578 USD (USDLIBBBA3M)			49,162	515,199		515,199	515,199				300,630		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2041		23,200,000	2.8658 USD (USDLIBBBA3M)			89,084	1,234,933		1,234,933	1,234,933				638,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/04/2011	11/08/2041		27,800,000	USDLIBBBA3M (2.8482 USD)			(98,327)	(1,376,161)		(1,376,161)	(1,376,161)				765,026		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		28,700,000	USDLIBBBA3M (0.5772 USD)			(5,554)	74,815		74,815	74,815				196,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		18,400,000	USDLIBBBA3M (0.5772 USD)			(3,561)	47,965		47,965	47,965				126,256		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2016		47,300,000	USDLIBBBA3M (1.2122 USD)			(53,372)	(15,368)		(15,368)	(15,368)				524,997		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2021		38,500,000	USDLIBBBA3M (2.1952 USD)			(99,160)	(635,858)		(635,858)	(635,858)				608,738		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/09/2026		28,300,000	USDLIBBBA3M (2.6002 USD)			(89,763)	(747,623)		(747,623)	(747,623)				549,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/10/2031		14,400,000	USDLIBBBA3M (2.7402 USD)			(48,642)	(512,650)		(512,650)	(512,650)				323,199		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/16/2026		30,100,000	2.5388 USD (USDLIBBBA3M)			81,741	555,380		555,380	555,380				584,716		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2031		24,500,000	2.6688 USD (USDLIBBBA3M)			70,692	591,449		591,449	591,449				550,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2041		34,800,000	2.7798 USD (USDLIBBBA3M)			105,454	1,218,661		1,218,661	1,218,661				957,922		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/09/2011	11/14/2016		37,600,000	1.2428 USD (USDLIBBBA3M)			38,489	63,348		63,348	63,348				418,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/09/2011	11/15/2021		41,900,000	2.1558 USD (USDLIBBBA3M)			92,835	536,911		536,911	536,911				663,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/09/2011	11/14/2031		13,400,000	2.6838 USD (USDLIBBBA3M)			38,926	355,726		355,726	355,726				300,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2013		11,500,000	0.6438 USD (USDLIBBBA3M)			2,779	(16,089)		(16,089)	(16,089)				79,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2016		8,300,000	1.2568 USD (USDLIBBBA3M)			8,648	19,500		19,500	19,500				92,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/15/2021		12,100,000	2.1578 USD (USDLIBBBA3M)			26,841	157,258		157,258	157,258				191,504		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/16/2026		13,500,000	2.5478 USD (USDLIBBBA3M)			36,820	264,706		264,706	264,706				262,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2041		16,200,000	2.7928 USD (USDLIBBBA3M)			49,366	611,912		611,912	611,912				445,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2013		8,200,000	0.7938 USD (USDLIBBBA3M)			2,755	11,259		11,259	11,259				56,803		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/23/2026		14,600,000	2.5068 USD (USDLIBBBA3M)			32,694	207,853		207,853	207,853				283,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2031		16,100,000	2.6168 USD (USDLIBBBA3M)			38,021	253,692		253,692	253,692				361,628		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2041		18,100,000	2.6978 USD (USDLIBBBA3M)			44,373	319,206		319,206	319,206				498,389		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/17/2011	11/22/2021		17,500,000	2.1578 USD (USDLIBBBA3M)			32,421	226,628		226,628	226,628				277,237		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2016		20,700,000	1.3498 USD (USDLIBBBA3M)			19,050	137,252		137,252	137,252				230,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/24/2031		18,700,000	2.6518 USD (USDLIBBBA3M)			43,586	399,119		399,119	399,119				420,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2041		21,300,000	2.7308 USD (USDLIBBBA3M)			51,469	524,218		524,218	524,218				586,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2013		9,000,000	0.7808 USD (USDLIBBBA3M)			2,735	10,081		10,081	10,081				62,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/24/2014		11,300,000	0.8978 USD (USDLIBBBA3M)			4,866	29,115		29,115	29,115				96,905		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2021		27,600,000	2.2038 USD (USDLIBBBA3M)			50,935	470,492		470,492	470,492				437,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		17,000,000	2.5448 USD (USDLIBBBA3M)			37,653	324,875		324,875	324,875				330,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/24/2031		36,400,000	2.6428 USD (USDLIBBBA3M)			84,486	724,294		724,294	724,294				817,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/22/2041		60,600,000	2.7238 USD (USDLIBBBA3M)			145,974	1,401,550		1,401,550	1,401,550				1,668,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	11/18/2011	11/22/2021		65,800,000	2.1918 USD (USDLIBBBA3M)			120,577	1,049,547		1,049,547	1,049,547				1,042,410		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	11/18/2011	11/23/2026		46,200,000	2.5328 USD (USDLIBBBA3M)			101,727	811,570		811,570	811,570				898,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/18/2011	11/24/2031		36,400,000	2.6338 USD (USDLIBBBA3M)			84,132	671,694		671,694	671,694				817,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/18/2011	11/22/2041		60,600,000	2.7068 USD (USDLIBBBA3M)			144,858	1,183,255		1,183,255	1,183,255				1,668,717		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		46,200,000	2.5298 USD (USDLIBBBA3M)			101,577	793,738		793,738	793,738				898,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/21/2011	11/23/2016		20,400,000	1.3448 USD (USDLIBBBA3M)			18,019	130,221		130,221	130,221				227,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/21/2011	11/25/2041		16,100,000	2.6668 USD (USDLIBBBA3M)			36,687	177,765		177,765	177,765				443,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/25/2013		18,400,000	0.8048 USD (USDLIBBBA3M)			5,764	28,796		28,796	28,796				127,829		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2021		19,100,000	2.1518 USD (USDLIBBBA3M)			33,140	234,494		234,494	234,494				302,626		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2026		16,000,000	2.4868 USD (USDLIBBBA3M)			33,419	186,419		186,419	186,419				311,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/24/2031		12,700,000	2.5918 USD (USDLIBBBA3M)			27,934	148,708		148,708	148,708				285,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/22/2011	11/25/2014		8,400,000	0.8808 USD (USDLIBBBA3M)			3,080	17,391		17,391	17,391				72,069		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/22/2011	11/25/2031		13,200,000	2.5538 USD (USDLIBBBA3M)			26,923	73,809		73,809	73,809				296,572		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2013		21,800,000	0.7758 USD (USDLIBBBA3M)			5,703	22,096		22,096	22,096				151,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2016		16,900,000	1.3198 USD (USDLIBBBA3M)			13,615	87,219		87,219	87,219				188,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2021		22,300,000	2.1258 USD (USDLIBBBA3M)			35,939	219,637		219,637	219,637				353,425		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2026		13,000,000	2.4548 USD (USDLIBBBA3M)			25,228	97,431		97,431	97,431				252,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2041		16,900,000	2.6218 USD (USDLIBBBA3M)			35,619	25,233		25,233	25,233				465,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2016		13,900,000	1.3338 USD (USDLIBBBA3M)			11,393	81,030		81,030	81,030				155,018		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021		18,800,000	2.1258 USD (USDLIBBBA3M)			30,299	185,164		185,164	185,164				297,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041		9,800,000	2.5968 USD (USDLIBBBA3M)			20,410	(37,292)		(37,292)	(37,292)				269,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/23/2011	11/25/2026		11,200,000	2.4408 USD (USDLIBBBA3M)			21,578	63,762		63,762	63,762				217,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021		26,200,000	2.1208 USD (USDLIBBBA3M)			42,094	246,069		246,069	246,069				415,235		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2026		36,600,000	2.4298 USD (USDLIBBBA3M)			70,112	156,551		156,551	156,551				711,572		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041		47,600,000	2.5838 USD (USDLIBBBA3M)			98,514	(312,275)		(312,275)	(312,275)				1,310,922		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	11/23/2011	11/25/2031		28,900,000	2.5208 USD (USDLIBBBA3M)			57,991	8,453		8,453	8,453				649,313		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	12/01/2014		10,200,000	0.9168 USD (USDLIBBBA3M)			3,468	31,246		31,246	31,246				87,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	11/30/2026		25,800,000	2.4388 USD (USDLIBBBA3M)			43,678	140,008		140,008	140,008				501,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2013		18,500,000	0.8208 USD (USDLIBBBA3M)			4,712	34,184		34,184	34,184				128,893		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2016		10,600,000	1.3518 USD (USDLIBBBA3M)			7,703	70,213		70,213	70,213				118,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2016		23,600,000	1.3518 USD (USDLIBBBA3M)			17,150	156,324		156,324	156,324				263,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2021		30,200,000	2.1308 USD (USDLIBBBA3M)			42,859	309,534		309,534	309,534				478,895		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	12/01/2031		28,000,000	2.5288 USD (USDLIBBBA3M)			49,642	45,585		45,585	45,585				629,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2041		30,400,000	2.5868 USD (USDLIBBBA3M)			55,464	(175,900)		(175,900)	(175,900)				837,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/28/2011	12/01/2031		11,700,000	USDLIBBBA3M (2.5752 USD)			(20,505)	(106,369)		(106,369)	(106,369)				262,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	11/30/2021		14,600,000	USDLIBBBA3M (2.1592 USD)			(20,358)	(188,088)		(188,088)	(188,088)				231,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	11/30/2026		14,200,000	USDLIBBBA3M (2.4752 USD)			(23,664)	(143,746)		(143,746)	(143,746)				276,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	12/02/2041		15,800,000	USDLIBBBA3M (2.6392 USD)			(28,562)	(83,081)		(83,081)	(83,081)				435,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/29/2011	12/02/2013		18,900,000	USDLIBBBA3M (0.7862 USD)			(3,807)	(22,291)		(22,291)	(22,291)				131,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/29/2011	12/01/2016		31,800,000	USDLIBBBA3M (1.3782 USD)			(22,093)	(249,225)		(249,225)	(249,225)				355,238		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/29/2011	12/01/2026		22,500,000	USDLIBBBA3M (2.5132 USD)			(36,913)	(335,331)		(335,331)	(335,331)				437,683		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/29/2011	12/02/2041		24,100,000	USDLIBBBA3M (2.6762 USD)			(42,812)	(312,748)		(312,748)	(312,748)				663,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2014		10,200,000	USDLIBBBA3M (0.9042 USD)			(3,057)	(27,167)		(27,167)	(27,167)				87,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2021		23,400,000	USDLIBBBA3M (2.1942 USD)			(32,169)	(374,028)		(374,028)	(374,028)				371,167		005

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2031		15,500,000	USDLIBBBA3M (2.6112 USD)			(26,695)	(228,585)		(228,585)	(228,585)				348,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			246,296	833,840		833,840	490,932				94,356		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/30/2011	12/02/2014		8,200,000	USDLIBBBA3M (0.8012 USD)			(1,678)	2,581		2,581	2,581				70,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2013		15,300,000	USDLIBBBA3M (0.6572 USD)			(1,357)	19,552		19,552	19,552				106,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2016		18,200,000	USDLIBBBA3M (1.3252 USD)			(11,407)	(96,185)		(96,185)	(96,185)				203,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2021		25,500,000	USDLIBBBA3M (2.2232 USD)			(34,429)	(474,836)		(474,836)	(474,836)				404,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2026		26,200,000	USDLIBBBA3M (2.5582 USD)			(42,445)	(541,968)		(541,968)	(541,968)				509,704		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2031		22,500,000	USDLIBBBA3M (2.6662 USD)			(38,408)	(530,508)		(530,508)	(530,508)				505,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2041		31,400,000	USDLIBBBA3M (2.7342 USD)			(55,321)	(793,563)		(793,563)	(793,563)				865,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/30/2011	12/02/2013		20,400,000	USDLIBBBA3M (0.6578 USD)			3,526	(25,448)		(25,448)	(25,448)				142,435		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2013		15,300,000	USDLIBBBA3M (0.6622 USD)			(1,418)	18,096		18,096	18,096				106,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2014		8,200,000	USDLIBBBA3M (0.8012 USD)			(1,678)	2,581		2,581	2,581				70,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2041		28,300,000	USDLIBBBA3M (2.7472 USD)			(50,156)	(793,217)		(793,217)	(793,217)				779,642		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/30/2011	12/02/2016		10,700,000	1.3218 USD (USDLIBBBA3M)			6,677	54,804		54,804	54,804				119,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2021		11,400,000	USDLIBBBA3M (2.2262 USD)			(15,419)	(215,412)		(215,412)	(215,412)				180,850		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2026		20,300,000	USDLIBBBA3M (2.5692 USD)			(33,067)	(448,689)		(448,689)	(448,689)				394,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2031		18,900,000	USDLIBBBA3M (2.6712 USD)			(32,339)	(460,812)		(460,812)	(460,812)				424,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2013		25,400,000	USDLIBBBA3M (0.6842 USD)			(2,508)	19,395		19,395	19,395				177,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016		10,700,000	USDLIBBBA3M (1.3592 USD)			(6,273)	(73,644)		(73,644)	(73,644)				119,663		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016		33,400,000	USDLIBBBA3M (1.3592 USD)			(19,580)	(229,878)		(229,878)	(229,878)				373,527		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/07/2026		28,900,000	2.6218 USD (USDLIBBBA3M)			43,295	833,444		833,444	833,444				562,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2031		50,000,000	2.7278 USD (USDLIBBBA3M)			78,733	1,674,416		1,674,416	1,674,416				1,124,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2041		57,300,000	2.7958 USD (USDLIBBBA3M)			93,042	2,197,655		2,197,655	2,197,655				1,578,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/05/2011	12/09/2013		31,900,000	USDLIBBBA3M (0.6852 USD)			(2,745)	23,807		23,807	23,807				223,837		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2016		27,700,000	USDLIBBBA3M (1.3512 USD)			(14,682)	(179,414)		(179,414)	(179,414)				309,953		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2021		15,900,000	USDLIBBBA3M (2.2502 USD)			(17,957)	(334,490)		(334,490)	(334,490)				252,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2026		8,200,000	USDLIBBBA3M (2.6052 USD)			(11,202)	(218,978)		(218,978)	(218,978)				159,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/14/2026		37,200,000	USDLIBBBA3M (2.5122 USD)			(38,163)	(545,470)		(545,470)	(545,470)				724,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/12/2041		48,600,000	USDLIBBBA3M (2.7332 USD)			(55,527)	(1,220,698)		(1,220,698)	(1,220,698)				1,339,503		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/13/2021		26,500,000	USDLIBBBA3M (2.1352 USD)			(21,913)	(276,240)		(276,240)	(276,240)				421,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/12/2031		29,300,000	USDLIBBBA3M (2.6262 USD)			(31,821)	(502,995)		(502,995)	(502,995)				659,069		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/12/2011	12/16/2013		12,200,000	0.6678 USD (USDLIBBBA3M)			532	(12,821)		(12,821)	(12,821)				86,027		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/12/2011	12/16/2013		17,300,000	USDLIBBBA3M (0.6692 USD)			(766)	17,710		17,710	17,710				121,989		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/14/2021		40,900,000	2.1398 USD (USDLIBBBA3M)			30,213	443,376		443,376	443,376				649,911		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/14/2026		49,400,000	2.5138 USD (USDLIBBBA3M)			45,217	735,179		735,179	735,179				962,103		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/15/2031		60,000,000	2.6338 USD (USDLIBBBA3M)			58,319	1,102,907		1,102,907	1,102,907				1,349,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/16/2041		70,000,000	2.7288 USD (USDLIBBBA3M)			71,180	1,693,034		1,693,034	1,693,034				1,929,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/14/2011	12/16/2031		13,100,000	2.5738 USD (USDLIBBBA3M)			10,817	114,156		114,156	114,156				294,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2013		8,300,000	0.7258 USD (USDLIBBBA3M)			463	585		585	585				58,527		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2014		10,700,000	0.8268 USD (USDLIBBBA3M)			1,047	3,744		3,744	3,744				92,708		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2016		10,800,000	1.2708 USD (USDLIBBBA3M)			3,054	27,198		27,198	27,198				121,149		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2021		12,200,000	2.0938 USD (USDLIBBBA3M)			7,634	80,138		80,138	80,138				193,914		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2026		8,300,000	2.4588 USD (USDLIBBBA3M)			6,456	64,308		64,308	64,308				161,678		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2041		12,300,000	2.6708 USD (USDLIBBBA3M)			10,654	146,033		146,033	146,033				339,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/19/2013		15,000,000	0.7168 USD (USDLIBBBA3M)			555	(1,364)		(1,364)	(1,364)				105,992		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/20/2021		38,000,000	2.0808 USD (USDLIBBBA3M)			18,684	202,159		202,159	202,159				604,327		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/19/2031		18,800,000	2.5448 USD (USDLIBBBA3M)			12,151	76,235		76,235	76,235				423,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/19/2016		37,800,000	1.2658 USD (USDLIBBBA3M)			8,317	84,990		84,990	84,990				424,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/21/2026		26,800,000	2.4338 USD (USDLIBBBA3M)			16,331	119,793		119,793	119,793				522,285		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/19/2041		28,300,000	2.6318 USD (USDLIBBBA3M)			19,112	102,354		102,354	102,354				780,248		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/23/2013		16,900,000	USDLIBBBA3M (0.7412 USD)			(552)	(6,367)		(6,367)	(6,367)				119,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	12/19/2011	12/21/2016		13,800,000	USDLIBBBA3M (1.2492 USD)			(2,398)	(19,371)		(19,371)	(19,371)				155,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/21/2026		9,700,000	2.3768 USD (USDLIBBBA3M)			4,724	(28,152)		(28,152)	(28,152)				189,036		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/22/2031		20,800,000	2.4878 USD (USDLIBBBA3M)			10,771	(107,227)		(107,227)	(107,227)				468,193		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	12/19/2011	12/23/2041		21,700,000	2.5748 USD (USDLIBBBA3M)			11,761	(184,563)		(184,563)	(184,563)				598,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2021		31,200,000	2.0148 USD (USDLIBBBA3M)			12,057	(24,357)		(24,357)	(24,357)				496,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2026		43,400,000	2.3648 USD (USDLIBBBA3M)			20,991	(193,242)		(193,242)	(193,242)				845,790		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	12/19/2011	12/22/2031		34,400,000	2.4748 USD (USDLIBBBA3M)			17,689	(249,347)		(249,347)	(249,347)				774,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/23/2041		56,100,000	2.5548 USD (USDLIBBBA3M)			30,094	(715,317)		(715,317)	(715,317)				1,546,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/22/2013		49,500,000	0.7318 USD (USDLIBBBA3M)			1,222	9,317		9,317	9,317				350,504		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/22/2016		33,600,000	1.2798 USD (USDLIBBBA3M)			5,433	96,402		96,402	96,402				377,533		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/23/2041		12,500,000	USDLIBBBA3M (2.6642 USD)			(6,347)	(130,883)		(130,883)	(130,883)				344,696		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2016		10,400,000	USDLIBBBA3M (1.3582 USD)			(286)	(68,811)		(68,811)	(68,811)				117,080		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2021		14,400,000	USDLIBBBA3M (2.1772 USD)			(1,051)	(203,641)		(203,641)	(203,641)				229,291		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2026		15,400,000	USDLIBBBA3M (2.5432 USD)			(1,437)	(286,947)		(286,947)	(286,947)				300,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2031		12,100,000	USDLIBBBA3M (2.6662 USD)			(1,212)	(287,177)		(287,177)	(287,177)				272,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/30/2041		17,800,000	USDLIBBBA3M (2.7612 USD)			(1,876)	(557,747)		(557,747)	(557,747)				491,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2021		29,200,000	USDLIBBBA3M (2.1552 USD)			(808)	(354,825)		(354,825)	(354,825)				465,015		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/28/2011	12/30/2026		41,000,000	USDLIBBBA3M (2.5092 USD)			(1,538)	(585,783)		(585,783)	(585,783)				799,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2031		32,400,000	USDLIBBBA3M (2.6262 USD)			(1,321)	(562,174)		(562,174)	(562,174)				729,700		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2041		53,500,000	USDLIBBBA3M (2.7242 USD)			(2,327)	(1,259,817)		(1,259,817)	(1,259,817)				1,475,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2014		11,500,000	USDLIBBBA3M (0.7762 USD)				(11,776)		(11,776)	(11,776)				82,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2014		21,100,000	USDLIBBBA3M (0.7762 USD)				(21,606)		(21,606)	(21,606)				150,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2017		8,200,000	USDLIBBBA3M (1.3072 USD)				(32,494)		(32,494)	(32,494)				92,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/29/2011	01/03/2022		13,000,000	2.0808 USD (USDLIBBBA3M)				63,764		63,764	63,764				207,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/02/2010	02/04/2013		13,600,000	USDLIBBBA3M (1.7512 USD)			(195,883)	(156,744)		(156,744)	102,396				71,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/02/2010	02/04/2015		17,200,000	USDLIBBBA3M (2.6782 USD)			(407,178)	(964,727)		(964,727)	(400,821)				152,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/03/2010	02/05/2020		19,400,000	USDLIBBBA3M (3.7933 USD)			(675,661)	(2,931,043)		(2,931,043)	(2,054,329)				278,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/05/2010	02/09/2013		23,100,000	1.6618 USD (USDLIBBBA3M)			312,029	247,882		247,882	(149,382)				122,657		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2015		27,500,000	2.5728 USD (USDLIBBBA3M)			621,989	1,458,536		1,458,536	676,266				244,253		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/05/2010	02/09/2025		4,300,000	4.1088 USD (USDLIBBBA3M)			163,304	901,776		901,776	743,199				78,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2030		6,300,000	4.2618 USD (USDLIBBBA3M)			248,899	1,676,850		1,676,850	1,428,057				135,028		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			239,232	2,119,457		2,119,457	1,843,565				157,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2012		8,800,000	USDLIBBBA3M (1.1202 USD)			(70,983)	(7,013)		(7,013)	57,295				15,898		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2015		8,300,000	USDLIBBBA3M (2.6672 USD)			(195,351)	(466,639)		(466,639)	(200,769)				73,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2015		10,300,000	USDLIBBBA3M (2.6672 USD)			(242,423)	(579,082)		(579,082)	(249,147)				91,765		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2020		9,000,000	USDLIBBBA3M (3.7852 USD)			(312,446)	(1,356,479)		(1,356,479)	(958,446)				129,231		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(102,222)	(586,865)		(586,865)	(451,027)				47,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2025		6,700,000	USDLIBBBA3M (4.2452 USD)			(263,419)	(1,512,305)		(1,512,305)	(1,162,262)				122,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2030		6,300,000	USDLIBBBA3M (4.4062 USD)			(257,835)	(1,814,380)		(1,814,380)	(1,439,748)				135,100		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(277,043)	(2,567,543)		(2,567,543)	(2,091,629)				176,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/12/2010	02/16/2013		10,800,000	USDLIBBBA3M (1.7312 USD)			(153,103)	(126,535)		(126,535)	74,897				57,839		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012		8,000,000	USDLIBBBA3M (1.2142 USD)			(71,837)	(8,069)		(8,069)	59,616				15,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012		3,400,000	USDLIBBBA3M (1.2142 USD)			(30,531)	(3,429)		(3,429)	25,337				6,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	02/19/2010	02/23/2015		12,500,000	USDLIBBBA3M (2.8112 USD)			(311,870)	(760,903)		(760,903)	(289,928)				111,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/19/2010	02/23/2015		13,200,000	USDLIBBBA3M (2.8112 USD)			(329,334)	(803,513)		(803,513)	(306,164)				117,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2020		13,800,000	USDLIBBBA3M (3.9072 USD)			(495,552)	(2,210,195)		(2,210,195)	(1,465,043)				198,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2025		12,600,000	USDLIBBBA3M (4.3532 USD)			(508,657)	(3,003,401)		(3,003,401)	(2,191,814)				230,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(506,743)	(3,663,933)		(3,663,933)	(2,780,481)				259,614		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(505,743)	(4,810,772)		(4,810,772)	(3,772,862)				315,296		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2013		18,900,000	USDLIBBBA3M (1.8632 USD)			(292,375)	(252,501)		(252,501)	153,110				102,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/25/2010	03/01/2015		4,800,000	2.585 USD (USDLIBBBA3M)			108,701	259,997		259,997	122,857				43,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/25/2010	03/01/2015		4,700,000	2.585 USD (USDLIBBBA3M)			106,436	254,580		254,580	120,298				42,111		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/25/2010	03/01/2020		11,700,000	3.7248 USD (USDLIBBBA3M)			398,315	1,711,968		1,711,968	1,254,756				168,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/25/2010	03/01/2025		11,100,000	4.1808 USD (USDLIBBBA3M)			428,504	2,426,476		2,426,476	1,927,809				202,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			562,156	3,889,110		3,889,110	3,191,475				300,516		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/25/2010	03/01/2040		13,500,000	4.4388 USD (USDLIBBBA3M)			555,984	5,056,743		5,056,743	4,252,251				360,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/05/2010	03/09/2012		8,400,000	USDLIBBBA3M (1.1153 USD)			(66,863)	(8,972)		(8,972)	54,057				18,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/05/2010	03/09/2013		11,900,000	USDLIBBBA3M (1.7053 USD)			(164,932)	(142,800)		(142,800)	73,102				65,330		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/05/2010	03/09/2015		6,400,000	USDLIBBBA3M (2.6123 USD)			(146,751)	(354,008)		(354,008)	(165,494)				57,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2012		8,500,000	USDLIBBBA3M (1.1062 USD)			(67,092)	(9,332)		(9,332)	53,851				19,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		7,400,000	USDLIBBBA3M (2.6292 USD)			(171,111)	(414,244)		(414,244)	(191,680)				66,617		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		10,700,000	USDLIBBBA3M (2.6292 USD)			(247,418)	(598,974)		(598,974)	(277,159)				96,325		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(272,338)	(1,181,743)		(1,181,743)	(849,487)				113,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2025		8,900,000	USDLIBBBA3M (4.2372 USD)			(348,908)	(2,006,231)		(2,006,231)	(1,550,271)				162,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2030		8,300,000	USDLIBBBA3M (4.4142 USD)			(340,077)	(2,406,192)		(2,406,192)	(1,902,541)				178,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2040		8,000,000	USDLIBBBA3M (4.5342 USD)			(337,385)	(3,154,791)		(3,154,791)	(2,544,791)				213,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2013		10,600,000	USDLIBBBA3M (1.7032 USD)			(146,950)	(127,526)		(127,526)	64,364				58,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	03/18/2010	03/22/2012		6,000,000	USDLIBBBA3M (1.1053 USD)			(47,429)	(7,107)		(7,107)	38,090				14,318		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	03/18/2010	03/22/2013		10,200,000	USDLIBBBA3M (1.6933 USD)			(140,606)	(124,401)		(124,401)	57,591				56,829		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/18/2010	03/22/2015		9,500,000	USDLIBBBA3M (2.5993 USD)			(217,026)	(525,837)		(525,837)	(254,617)				85,888		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2015		10,200,000	USDLIBBBA3M (2.7062 USD)			(244,243)	(601,645)		(601,645)	(266,802)				92,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2030		6,400,000	4.3918 USD (USDLIBBBA3M)			261,129	1,837,449		1,837,449	1,468,953				137,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/26/2010	03/30/2040		5,600,000	4.5008 USD (USDLIBBBA3M)			234,592	2,173,390		2,173,390	1,778,328				149,894		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012		4,100,000	USDLIBBBA3M (1.2903 USD)			(40,224)	(8,178)		(8,178)	32,613				10,696		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012		2,900,000	USDLIBBBA3M (1.2903 USD)			(28,451)	(5,784)		(5,784)	23,068				7,565		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		3,900,000	USDLIBBBA3M (2.8903 USD)			(100,662)	(253,642)		(253,642)	(97,118)				35,498		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		8,300,000	USDLIBBBA3M (2.8903 USD)			(214,229)	(539,803)		(539,803)	(206,686)				75,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2020		10,300,000	USDLIBBBA3M (3.9803 USD)			(378,120)	(1,718,660)		(1,718,660)	(1,110,126)				149,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/05/2010	04/07/2025		6,200,000	USDLIBBBA3M (4.4073 USD)			(254,080)	(1,524,504)		(1,524,504)	(1,089,196)				113,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2030		5,600,000	USDLIBBBA3M (4.5533 USD)			(237,668)	(1,744,689)		(1,744,689)	(1,297,511)				120,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2040		5,400,000	USDLIBBBA3M (4.6463 USD)			(234,202)	(2,256,693)		(2,256,693)	(1,739,504)				144,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2013		9,700,000	USDLIBBBA3M (1.9303 USD)			(157,244)	(152,034)		(152,034)	70,848				55,002		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2012		6,100,000	USDLIBBBA3M (1.1912 USD)			(53,918)	(10,875)		(10,875)	42,295				16,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	04/14/2010	04/16/2013		16,400,000	USDLIBBBA3M (1.7962 USD)			(244,180)	(232,624)		(232,624)	93,922				93,893		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2015		5,700,000	USDLIBBBA3M (2.7072 USD)			(136,795)	(338,080)		(338,080)	(153,664)				52,077		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/16/2010	04/20/2012		7,300,000	USDLIBBBA3M (1.1003 USD)			(57,876)	(11,386)		(11,386)	43,870				20,268		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/20/2015		8,500,000	USDLIBBBA3M (2.6303 USD)			(197,440)	(483,513)		(483,513)	(236,572)				77,788		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/20/2013		9,600,000	USDLIBBBA3M (1.7013 USD)			(133,807)	(125,902)		(125,902)	44,076				55,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/22/2013		11,700,000	1.7688 USD (USDLIBBBA3M)			170,942	163,576		163,576	(61,471)				67,409		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USDLIBBBA3M)			440,104	3,090,674		3,090,674	2,484,847				232,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/22/2040		10,000,000	4.4928 USD (USDLIBBBA3M)			418,504	3,867,537		3,867,537	3,177,633				267,966		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/27/2010	04/29/2013		20,600,000	USDLIBBBA3M (1.8102 USD)			(310,692)	(303,766)		(303,766)	112,094				119,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2015		8,200,000	2.6768 USD (USDLIBBBA3M)			194,932	480,928		480,928	228,181				75,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2020		14,800,000	3.7378 USD (USDLIBBBA3M)			509,293	2,198,977		2,198,977	1,624,048				215,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2025		16,200,000	4.1478 USD (USDLIBBBA3M)			624,074	3,504,801		3,504,801	2,844,951				297,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			596,256	4,081,756		4,081,756	3,416,664				321,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			595,226	5,345,413		5,345,413	4,570,700				388,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	04/30/2010	05/05/2013		18,100,000	1.7387 USD (USDLIBBBA3M)			258,502	252,336		252,336	(80,916)				105,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/30/2010	05/05/2015		8,400,000	2.6177 USD (USDLIBBBA3M)			193,804	476,308		476,308	240,215				77,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2020		7,800,000	3.6297 USD (USDLIBBBA3M)			258,907	1,090,788		1,090,788	861,293				113,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/04/2010	05/06/2025		5,400,000	4.0107 USD (USDLIBBBA3M)			199,818	1,078,632		1,078,632	946,726				99,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2030		8,200,000	4.1477 USD (USDLIBBBA3M)			314,661	2,057,335		2,057,335	1,866,848				176,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2040		7,500,000	4.2357 USD (USDLIBBBA3M)			294,399	2,507,242		2,507,242	2,327,227				201,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		9,900,000	2.5418 USD (USDLIBBBA3M)			220,928	536,790		536,790	290,549				91,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		17,300,000	2.5418 USD (USDLIBBBA3M)			386,066	938,027		938,027	507,728				159,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2020		16,700,000	3.5378 USD (USDLIBBBA3M)			539,008	2,214,940		2,214,940	1,851,112				243,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2025		15,500,000	3.8988 USD (USDLIBBBA3M)			556,232	2,891,973		2,891,973	2,712,296				285,222		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/05/2010	05/07/2030		17,600,000	4.0198 USD (USDLIBBBA3M)			652,889	4,075,383		4,075,383	3,980,236				379,694		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			646,101	5,247,962		5,247,962	5,211,011				455,872		005

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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2012		14,800,000	1.1858 USD (USDLIBBBA3M)			129,588	29,931		29,931	(100,116)				44,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2013		12,600,000	1.6878 USD (USDLIBBBA3M)			173,577	167,122		167,122	(50,070)				73,725		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2015		9,900,000	2.4507 USD (USDLIBBBA3M)			211,783	507,851		507,851	300,894				91,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2015		16,300,000	2.4507 USD (USDLIBBBA3M)			348,692	836,159		836,159	495,411				150,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/06/2010	05/10/2020		20,600,000	3.4317 USD (USDLIBBBA3M)			642,765	2,561,579		2,561,579	2,296,530				299,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2025		22,400,000	3.7877 USD (USDLIBBBA3M)			778,673	3,888,031		3,888,031	3,915,863				412,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			984,542	5,869,750		5,869,750	6,161,997				591,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			1,046,602	8,104,680		8,104,680	8,609,438				761,684		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2012		14,800,000	1.1687 USD (USDLIBBBA3M)			126,868	29,499		29,499	(97,387)				44,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2013		12,600,000	1.6287 USD (USDLIBBBA3M)			165,969	158,088		158,088	(41,296)				73,949		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2012		12,300,000	USDLIBBBA3M (1.1763 USD)			(106,440)	(25,076)		(25,076)	81,667				37,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2020		17,000,000	3.4697 USD (USDLIBBBA3M)			536,991	2,164,810		2,164,810	1,892,658				247,572		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2025		9,800,000	3.8357 USD (USDLIBBBA3M)			345,427	1,756,517		1,756,517	1,714,834				180,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2030		9,100,000	3.9647 USD (USDLIBBBA3M)			332,493	2,032,536		2,032,536	2,053,788				196,378		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/07/2010	05/11/2012		7,800,000	1.1787 USD (USDLIBBBA3M)			67,686	15,969		15,969	(51,975)				23,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2013		12,700,000	1.6327 USD (USDLIBBBA3M)			167,865	160,999		160,999	(40,749)				74,611		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2015		11,900,000	2.4457 USD (USDLIBBBA3M)			254,038	608,546		608,546	362,256				109,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2020		8,400,000	USDLIBBBA3M (3.5792 USD)			(274,534)	(1,142,067)		(1,142,067)	(931,411)				122,350		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2025		8,700,000	USDLIBBBA3M (3.9702 USD)			(318,356)	(1,697,224)		(1,697,224)	(1,525,879)				160,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2030		11,500,000	USDLIBBBA3M (4.1102 USD)			(436,915)	(2,821,652)		(2,821,652)	(2,614,936)				248,188		005

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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(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2040		9,000,000	USDLIBBBA3M (4.2242 USD)			(352,194)	(2,988,603)		(2,988,603)	(2,790,619)				241,402		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2013		7,200,000	USDLIBBBA3M (1.6482 USD)			(96,283)	(92,770)		(92,770)	24,248				42,341		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2015		12,600,000	USDLIBBBA3M (2.5292 USD)			(279,378)	(679,666)		(679,666)	(375,328)				116,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2020		13,900,000	USDLIBBBA3M (3.5912 USD)			(455,821)	(1,903,366)		(1,903,366)	(1,541,474)				202,526		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2025		8,600,000	USDLIBBBA3M (3.9962 USD)			(316,848)	(1,704,320)		(1,704,320)	(1,509,413)				158,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2030		8,800,000	USDLIBBBA3M (4.1422 USD)			(337,065)	(2,201,942)		(2,201,942)	(2,004,384)				189,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2015		4,400,000	USDLIBBBA3M (2.5102 USD)			(96,768)	(234,476)		(234,476)	(131,525)				40,632		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2012		7,800,000	USDLIBBBA3M (1.1332 USD)			(63,866)	(15,451)		(15,451)	48,025				24,234		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2013		12,800,000	USDLIBBBA3M (1.6122 USD)			(166,117)	(160,883)		(160,883)	35,400				75,726		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/14/2010	05/18/2020		22,100,000	3.4858 USD (USDLIBBBA3M)			700,878	2,844,298		2,844,298	2,464,979				322,213		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/17/2010	05/19/2012		73,700,000	1.1298 USD (USDLIBBBA3M)			601,264	146,910		146,910	(450,969)				229,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2020		58,000,000	USDLIBBBA3M (3.4872 USD)			(1,840,471)	(7,470,414)		(7,470,414)	(6,469,652)				845,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/17/2010	05/19/2030		68,900,000	USDLIBBBA3M (4.0312 USD)			(2,561,169)	(16,091,697)		(16,091,697)	(15,614,444)				1,487,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2040		69,400,000	USDLIBBBA3M (4.1502 USD)			(2,662,341)	(22,001,847)		(22,001,847)	(21,372,301)				1,862,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2020		13,800,000	3.4718 USD (USDLIBBBA3M)			435,726	1,760,831		1,760,831	1,540,733				201,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2025		11,900,000	3.8708 USD (USDLIBBBA3M)			423,216	2,183,389		2,183,389	2,086,145				219,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2030		16,100,000	4.0248 USD (USDLIBBBA3M)			597,381	3,744,521		3,744,521	3,647,322				347,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2040		10,800,000	4.1348 USD (USDLIBBBA3M)			412,607	3,389,769		3,389,769	3,320,855				289,794		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2012		9,000,000	1.1148 USD (USDLIBBBA3M)			72,039	17,417		17,417	(53,722)				28,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2013		16,200,000	1.5858 USD (USDLIBBBA3M)			205,973	197,486		197,486	(40,926)				96,030		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015		9,200,000	2.3868 USD (USDLIBBBA3M)			190,659	453,530		453,530	288,708				85,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015		14,500,000	2.3868 USD (USDLIBBBA3M)			300,495	714,802		714,802	455,029				134,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2020		5,400,000	3.4158 USD (USDLIBBBA3M)			167,475	665,119		665,119	604,327				78,769		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2020		13,900,000	3.4158 USD (USDLIBBBA3M)			431,092	1,712,067		1,712,067	1,555,582				202,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2025		5,800,000	3.8078 USD (USDLIBBBA3M)			202,616	1,021,015		1,021,015	1,015,714				106,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			394,752	1,989,219		1,989,219	1,978,891				208,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			222,368	1,358,708		1,358,708	1,377,313				131,736		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			477,545	2,917,882		2,917,882	2,957,836				282,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2040		4,900,000	4.0598 USD (USDLIBBBA3M)			183,524	1,462,508		1,462,508	1,495,557				131,487		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2040		12,700,000	4.0598 USD (USDLIBBBA3M)			475,663	3,790,582		3,790,582	3,876,239				340,793		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2013		7,000,000	1.5658 USD (USDLIBBBA3M)			87,597	83,567		83,567	(16,073)				41,536		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			173,737	561,937		561,937	442,856				77,157		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		15,900,000	2.2297 USD (USDLIBBBA3M)			303,968	701,094		701,094	525,450				147,605		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		23,000,000	2.2297 USD (USDLIBBBA3M)			439,702	1,014,161		1,014,161	760,085				213,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			841,560	3,063,062		3,063,062	3,337,878				430,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2025		24,500,000	3.5467 USD (USDLIBBBA3M)			791,043	3,558,003		3,558,003	4,274,080				451,665		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2030		28,700,000	3.6847 USD (USDLIBBBA3M)			966,256	5,198,691		5,198,691	6,391,218				619,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/21/2010	05/25/2040		28,000,000	3.7837 USD (USDLIBBBA3M)			970,409	6,772,274		6,772,274	8,314,473				751,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/21/2010	05/25/2012		18,300,000	1.1537 USD (USDLIBBBA3M)			152,942	38,813		38,813	(115,979)				58,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2013		26,100,000	1.5117 USD (USDLIBBBA3M)			311,568	295,382		295,382	(39,771)				155,478		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/24/2010	05/26/2020		5,500,000	3.2578 USD (USDLIBBBA3M)			161,761	608,848		608,848	620,297				80,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/24/2010	05/26/2025		7,200,000	3.6318 USD (USDLIBBBA3M)			238,687	1,117,995		1,117,995	1,258,132				132,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/24/2010	05/26/2030		10,300,000	3.7738 USD (USDLIBBBA3M)			356,082	2,004,777		2,004,777	2,304,728				222,522		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		7,300,000	USDLIBBBA3M (2.4433 USD)			(154,960)	(374,201)		(374,201)	(229,202)				67,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		12,900,000	USDLIBBBA3M (2.4433 USD)			(273,834)	(661,260)		(661,260)	(405,029)				120,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2020		22,800,000	USDLIBBBA3M (3.4023 USD)			(702,637)	(2,783,336)		(2,783,336)	(2,563,197)				333,232		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2025		19,900,000	USDLIBBBA3M (3.7853 USD)			(689,483)	(3,450,385)		(3,450,385)	(3,490,194)				367,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/28/2010	06/02/2030		23,600,000	USDLIBBBA3M (3.9483 USD)			(856,147)	(5,217,757)		(5,217,757)	(5,332,299)				510,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/28/2010	06/02/2013		19,100,000	USDLIBBBA3M (1.6803 USD)			(259,711)	(262,639)		(262,639)	57,210				114,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015		10,000,000	2.4048 USD (USDLIBBBA3M)			208,538	499,876		499,876	318,030				93,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015		10,800,000	2.4048 USD (USDLIBBBA3M)			225,221	539,867		539,867	343,472				100,623		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2020		31,300,000	3.3648 USD (USDLIBBBA3M)			953,203	3,728,253		3,728,253	3,525,065				457,538		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2025		29,900,000	3.7478 USD (USDLIBBBA3M)			1,025,084	5,051,883		5,051,883	5,241,449				551,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2030		25,100,000	3.8998 USD (USDLIBBBA3M)			898,674	5,364,773		5,364,773	5,656,819				542,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2012		23,200,000	1.2288 USD (USDLIBBBA3M)			210,975	58,508		58,508	(162,621)				76,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2010	06/04/2020		71,500,000	USDLIBBBA3M (3.3652 USD)			(2,177,565)	(8,520,783)		(8,520,783)	(8,055,773)				1,045,344		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	06/02/2010	06/04/2030		69,500,000	USDLIBBBA3M (3.9042 USD)			(2,491,259)	(14,902,912)		(14,902,912)	(15,668,683)				1,502,488		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2010	06/04/2040		55,600,000	USDLIBBBA3M (4.0202 USD)			(2,057,503)	(16,149,147)		(16,149,147)	(16,915,371)				1,492,983		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2015		8,600,000	2.3528 USD (USDLIBBBA3M)			174,880	415,610		415,610	279,981				80,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2015		7,200,000	2.3528 USD (USDLIBBBA3M)			146,411	347,952		347,952	234,403				67,243		005

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USDLIBBBA3M)			370,448	1,420,882		1,420,882	1,402,690				181,438		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2025		12,400,000	3.6958 USD (USDLIBBBA3M)			418,684	2,019,912		2,019,912	2,174,074				228,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2030		17,100,000	3.8528 USD (USDLIBBBA3M)			604,226	3,535,395		3,535,395	3,847,571				369,814		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2012		10,700,000	1.2068 USD (USDLIBBBA3M)			94,961	27,311		27,311	(71,951)				35,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2013		12,900,000	1.6168 USD (USDLIBBBA3M)			167,376	168,289		168,289	(27,086)				77,965		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			198,548	630,920		630,920	535,098				91,625		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2012		8,900,000	1.1648 USD (USDLIBBBA3M)			75,484	21,331		21,331	(55,866)				29,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2013		11,300,000	1.5818 USD (USDLIBBBA3M)			142,961	142,095		142,095	(19,503)				68,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		7,200,000	2.3328 USD (USDLIBBBA3M)			145,162	343,386		343,386	236,227				67,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		10,000,000	2.3328 USD (USDLIBBBA3M)			201,614	476,925		476,925	328,093				93,430		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2020		12,900,000	3.2868 USD (USDLIBBBA3M)			383,148	1,458,073		1,458,073	1,461,122				188,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2025		11,000,000	3.6808 USD (USDLIBBBA3M)			370,055	1,772,664		1,772,664	1,928,658				203,120		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2030		12,000,000	3.8298 USD (USDLIBBBA3M)			421,577	2,439,371		2,439,371	2,697,022				259,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2015		6,700,000	USDLIBBBA3M (2.3633 USD)			(137,109)	(327,007)		(327,007)	(219,537)				62,722		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2015		11,200,000	USDLIBBBA3M (2.3633 USD)			(229,196)	(546,638)		(546,638)	(366,987)				104,850		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2020		14,500,000	USDLIBBBA3M (3.3553 USD)			(440,568)	(1,718,690)		(1,718,690)	(1,641,353)				212,371		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2025		11,400,000	USDLIBBBA3M (3.7533 USD)			(391,749)	(1,936,098)		(1,936,098)	(2,003,831)				210,613		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(466,102)	(2,787,564)		(2,787,564)	(2,935,554)				281,271		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/11/2010	06/15/2012		7,700,000	USDLIBBBA3M (1.1363 USD)			(63,094)	(18,023)		(18,023)	45,837				26,222		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2013		10,200,000	USDLIBBBA3M (1.5813 USD)			(128,968)	(129,995)		(129,995)	14,947				61,998		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012		18,700,000	USDLIBBBA3M (1.1442 USD)			(154,759)	(45,047)		(45,047)	112,500				63,873		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012		7,200,000	USDLIBBBA3M (1.1442 USD)			(59,586)	(17,344)		(17,344)	43,316				24,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015		11,200,000	USDLIBBBA3M (2.3852 USD)			(231,682)	(555,044)		(555,044)	(365,161)				104,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015		11,500,000	USDLIBBBA3M (2.3852 USD)			(237,888)	(569,911)		(569,911)	(374,942)				107,701		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2020		10,800,000	USDLIBBBA3M (3.3932 USD)			(332,272)	(1,312,640)		(1,312,640)	(1,221,141)				158,206		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/14/2010	06/16/2025		7,700,000	USDLIBBBA3M (3.7952 USD)			(267,851)	(1,345,898)		(1,345,898)	(1,354,455)				142,271		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/14/2010	06/16/2013		27,300,000	USDLIBBBA3M (1.5892 USD)			(347,417)	(350,822)		(350,822)	42,399				166,091		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2015		9,300,000	USDLIBBBA3M (2.3332 USD)			(187,615)	(444,829)		(444,829)	(308,605)				87,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2015		12,200,000	USDLIBBBA3M (2.3332 USD)			(246,118)	(583,539)		(583,539)	(404,837)				114,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2020		14,900,000	USDLIBBBA3M (3.3362 USD)			(450,034)	(1,744,017)		(1,744,017)	(1,689,722)				218,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2025		13,500,000	USDLIBBBA3M (3.7422 USD)			(462,559)	(2,275,413)		(2,275,413)	(2,373,362)				249,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2030		20,900,000	USDLIBBBA3M (3.9042 USD)			(749,968)	(4,488,182)		(4,488,182)	(4,720,574)				452,297		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2012		13,800,000	USDLIBBBA3M (1.1062 USD)			(109,070)	(31,088)		(31,088)	77,533				47,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2013		16,500,000	USDLIBBBA3M (1.5442 USD)			(202,680)	(201,945)		(201,945)	17,420				100,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/18/2010	06/22/2020		15,800,000	3.2768 USD (USDLIBBBA3M)			467,994	1,774,874		1,774,874	1,798,325				231,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2025		11,300,000	3.6768 USD (USDLIBBBA3M)			379,904	1,817,404		1,817,404	1,985,993				208,914		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2030		15,300,000	3.8308 USD (USDLIBBBA3M)			537,946	3,116,300		3,116,300	3,444,785				331,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2015		16,700,000	2.1738 USD (USDLIBBBA3M)			310,890	709,284		709,284	586,977				157,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2015		19,600,000	2.1738 USD (USDLIBBBA3M)			364,877	832,453		832,453	688,907				184,429		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2020		16,600,000	3.1558 USD (USDLIBBBA3M)			472,040	1,705,149		1,705,149	1,902,477				243,640		005

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2025		13,800,000	3.5718 USD (USDLIBBBA3M)			449,827	2,048,206		2,048,206	2,423,631				255,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2030		15,900,000	3.7398 USD (USDLIBBBA3M)			544,991	3,019,521		3,019,521	3,564,324				344,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2012		23,400,000	1.0388 USD (USDLIBBBA3M)			170,028	47,652		47,652	(113,247)				82,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2013		21,800,000	1.4138 USD (USDLIBBBA3M)			240,152	229,421		229,421	13,655				134,114		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/25/2010	06/29/2012		9,700,000	1.0228 USD (USDLIBBBA3M)			68,978	19,049		19,049	(45,311)				34,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/25/2010	06/29/2025		7,800,000	3.5958 USD (USDLIBBBA3M)			256,161	1,181,449		1,181,449	1,370,020				144,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/25/2010	06/29/2030		11,500,000	3.7608 USD (USDLIBBBA3M)			396,649	2,223,757		2,223,757	2,580,355				249,075		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/28/2010	06/30/2020		17,500,000	USDLIBBBA3M (3.1422 USD)			(495,344)	(1,783,077)		(1,783,077)	(2,007,579)				256,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/28/2010	06/30/2030		36,900,000	USDLIBBBA3M (3.7362 USD)			(1,263,655)	(7,001,034)		(7,001,034)	(8,272,222)				799,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2012		11,200,000	0.9768 USD (USDLIBBBA3M)			74,708	19,838		19,838	(46,608)				39,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2013		18,200,000	1.3358 USD (USDLIBBBA3M)			186,739	171,511		171,511	28,009				112,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2015		15,100,000	2.0578 USD (USDLIBBBA3M)			263,954	581,259		581,259	547,568				142,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2015		19,200,000	2.0578 USD (USDLIBBBA3M)			335,623	739,084		739,084	696,245				180,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2020		28,900,000	3.0378 USD (USDLIBBBA3M)			788,403	2,696,403		2,696,403	3,327,829				424,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2025		17,800,000	3.4678 USD (USDLIBBBA3M)			562,131	2,421,830		2,421,830	3,120,128				329,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2030		18,800,000	3.6458 USD (USDLIBBBA3M)			627,175	3,301,881		3,301,881	4,194,329				407,243		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/02/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			647,775	4,493,112		4,493,112	5,560,143				502,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		7,300,000	2.0587 USD (USDLIBBBA3M)			127,654	281,375		281,375	264,855				68,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2020		6,900,000	3.0317 USD (USDLIBBBA3M)			187,796	640,523		640,523	794,830				101,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2025		7,100,000	3.4477 USD (USDLIBBBA3M)			222,775	949,202		949,202	1,244,108				131,398		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2030		9,100,000	3.6117 USD (USDLIBBBA3M)			300,453	1,551,313		1,551,313	2,026,502				197,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2040		8,700,000	3.7257 USD (USDLIBBBA3M)			297,164	2,004,513		2,004,513	2,573,882				233,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012		10,000,000	0.9748 USD (USDLIBBBA3M)			66,478	17,612		17,612	(41,431)				35,746		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012		13,100,000	0.9748 USD (USDLIBBBA3M)			87,087	23,072		23,072	(54,274)				46,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		8,600,000	2.0578 USD (USDLIBBBA1M)			150,309	331,216		331,216	312,090				81,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		12,300,000	2.0578 USD (USDLIBBBA1M)			214,977	473,716		473,716	446,362				115,920		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		11,800,000	3.0118 USD (USDLIBBBA3M)			318,810	1,076,631		1,076,631	1,360,229				173,301		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		6,100,000	3.0118 USD (USDLIBBBA3M)			164,809	556,564		556,564	703,169				89,588		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2013		11,200,000	1.3398 USD (USDLIBBBA3M)			115,336	106,403		106,403	17,123				69,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2017		9,700,000	2.5688 USD (USDLIBBBA3M)			219,102	633,558		633,558	698,686				114,601		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2025		8,900,000	3.4208 USD (USDLIBBBA3M)			276,860	1,161,382		1,161,382	1,558,694				164,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2030		7,900,000	3.5858 USD (USDLIBBBA3M)			258,787	1,315,615		1,315,615	1,756,801				171,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2040		5,300,000	3.7048 USD (USDLIBBBA3M)			179,923	1,198,364		1,198,364	1,564,631				142,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2012		27,300,000	USDLIBBBA3M (0.9933 USD)			(186,646)	(53,956)		(53,956)	113,481				98,642		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/01/2010	07/06/2015		27,700,000	USDLIBBBA3M (2.0713 USD)			(487,987)	(1,082,660)		(1,082,660)	(1,010,348)				261,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/01/2010	07/06/2020		58,100,000	3.0087 USD (USDLIBBBA3M)			1,568,169	5,291,096		5,291,096	6,714,646				853,837		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2025		84,200,000	3.4018 USD (USDLIBBBA3M)			2,603,621	10,805,571		10,805,571	14,763,955				1,558,901		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2030		90,500,000	3.5648 USD (USDLIBBBA3M)			2,945,943	14,795,112		14,795,112	20,126,991				1,961,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2040		87,400,000	3.6768 USD (USDLIBBBA3M)			2,942,920	19,269,384		19,269,384	25,743,957				2,350,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012		82,700,000	0.9818 USD (USDLIBBBA3M)			555,898	158,576		158,576	(334,315)				298,816		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index 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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012		36,200,000	0.9818 USD (USDLIBBBA3M)			243,331	69,413		69,413	(146,339)				130,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		12,200,000	USDLIBBBA3M (3.5782 USD)			(398,767)	(2,019,368)		(2,019,368)	(2,715,230)				264,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		118,700,000	USDLIBBBA3M (3.5782 USD)			(3,879,811)	(19,647,458)		(19,647,458)	(26,417,851)				2,572,594		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2040		114,400,000	USDLIBBBA3M (3.6972 USD)			(3,875,398)	(25,702,148)		(25,702,148)	(33,767,854)				3,076,624		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2013		148,200,000	USDLIBBBA3M (1.3532 USD)			(1,546,594)	(1,465,580)		(1,465,580)	(262,871)				918,395		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/13/2015		13,400,000	USDLIBBBA3M (2.0812 USD)			(237,663)	(528,478)		(528,478)	(491,218)				126,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/13/2020		18,500,000	USDLIBBBA3M (3.0882 USD)			(514,411)	(1,802,045)		(1,802,045)	(2,136,752)				272,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2025		15,400,000	USDLIBBBA3M (3.5112 USD)			(493,355)	(2,177,022)		(2,177,022)	(2,709,008)				285,293		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2030		17,700,000	USDLIBBBA3M (3.6752 USD)			(596,065)	(3,191,614)		(3,191,614)	(3,961,308)				383,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/12/2012		7,800,000	USDLIBBBA3M (0.9542 USD)			(50,435)	(13,983)		(13,983)	29,069				28,630		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2013		13,700,000	USDLIBBBA3M (1.3312 USD)			(140,233)	(131,471)		(131,471)	(29,161)				85,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2013		13,100,000	USDLIBBBA3M (0.6112 USD)			(3,813)	25,339		25,339	25,339				89,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2014		9,400,000	USDLIBBBA3M (0.7913 USD)			(5,556)	2,056		2,056	2,056				79,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		6,700,000	USDLIBBBA3M (1.4113 USD)			(10,884)	(65,870)		(65,870)	(65,870)				74,218		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		24,100,000	USDLIBBBA3M (1.4113 USD)			(39,149)	(236,934)		(236,934)	(236,934)				266,965		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2021		35,900,000	USDLIBBBA3M (2.4612 USD)			(121,142)	(1,465,278)		(1,465,278)	(1,465,278)				567,077		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/02/2026		30,500,000	USDLIBBBA3M (2.8612 USD)			(123,253)	(1,829,405)		(1,829,405)	(1,829,405)				591,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2031		19,600,000	USDLIBBBA3M (3.0113 USD)			(84,105)	(1,549,381)		(1,549,381)	(1,549,381)				439,697		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2041		32,900,000	USDLIBBBA3M (3.1113 USD)			(146,660)	(3,460,085)		(3,460,085)	(3,460,085)				905,082		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												29,567,477	40,026,638	XXX	40,026,638	(74,226,307)				705,112,998	XXX	XXX

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Credit Default Swap; Protection Purchased	583334AA5	N/A	Credit	Bank of America Corp	09/29/2008	12/20/2013		15,000,000	(1.75 USD)			(266,146)	(254,020)		(254,020)	52,254					3	006
Credit Default Swap; Protection Purchased	962166AS3	N/A	Credit	Barclays PLC	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(42,583)	(13,798)		(13,798)	19,362					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(308,729)	(267,818)	XXX	(267,818)	71,617					XXX	XXX
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012		18,843,937	GDDUEAFE Index (USDLIBBBA1M)			(126,108)	(323,906)		(323,906)	(323,906)				16,470		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012		39,734,189	GDDUEAFE Index (USDLIBBBA1M)			(265,911)	(682,986)		(682,986)	(682,986)				34,728		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2011	02/28/2012		18,265,049	GDDUEAFE Index (USDLIBBBA1M)			(107,764)	148,890		148,890	148,890				36,971		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	03/08/2011	03/14/2012		15,815,847	GDDUEAFE Index (USDLIBBBA1M)			(76,584)	(160,309)		(160,309)	(160,309)				35,853		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		4,601,980	USDLIBBBA1M (GDDUEAFE Index)			22,014	(176,787)		(176,787)	(176,787)				10,572		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		14,454,483	USDLIBBBA1M (GDDUEAFE Index)			69,145	(555,276)		(555,276)	(555,276)				33,207		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	04/06/2011	04/12/2012		17,068,266	GDDUEAFE Index (USDLIBBBA1M)			(76,496)	(361,030)		(361,030)	(361,030)				45,649		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/11/2011	05/16/2012		39,996,921	USDLIBBBA1M (GDDUEAFE Index)			124,256	(253,586)		(253,586)	(253,586)				123,369		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012		38,010,759	USDLIBBBA1M (GDDUEAFE Index)			126,396	(1,460,201)		(1,460,201)	(1,460,201)				118,095		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012		39,165,696	USDLIBBBA1M (GDDUEAFE Index)			130,236	(1,504,568)		(1,504,568)	(1,504,568)				121,684		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012		43,844,850	USDLIBBBA1M (GDDUEAFE Index)			137,143	(238,820)		(238,820)	(238,820)				142,449		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012		25,163,650	USDLIBBBA1M (GDDUEAFE Index)			78,710	(137,065)		(137,065)	(137,065)				81,755		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012		27,396,349	USDLIBBBA1M (LBUSTRUU Index)			33,661	(301,109)		(301,109)	(301,109)				89,301		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012		79,165,408	USDLIBBBA1M (LBUSTRUU Index)			97,269	(870,094)		(870,094)	(870,094)				258,048		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		10,849,960	USDLIBBBA1M (GDDUEAFE Index)			32,405	(59,099)		(59,099)	(59,099)				38,360		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		25,925,211	USDLIBBBA1M (GDDUEAFE Index)			77,430	(141,213)		(141,213)	(141,213)				91,659		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	07/15/2011	07/19/2012		26,571,034	USDLIBBBA1M (GDDUEAFE Index)			68,630	(874,591)		(874,591)	(874,591)				99,272		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	07/29/2011	02/01/2012		51,110,055	USDLIBBBA1M (LBUSTRUU Index)			4,492	(561,742)		(561,742)	(561,742)				76,190		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	08/10/2011	08/10/2012		98,350,577	USDLIBBBA1M (GDDUEAFE Index)			192,486	(623,557)		(623,557)	(623,557)				387,033		003

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Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012		37,895,265	USDLIBBBA1M (GDDUEAFE Index)			80,492	(1,455,764)		(1,455,764)	(1,455,764)				152,434		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012		51,945,520	USDLIBBBA1M (GDDUEAFE Index)			110,335	(1,995,511)		(1,995,511)	(1,995,511)				208,951		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/11/2011	03/01/2012		75,178,648	USDLIBBBA1M (LBUSTRUU Index)			(3,367)	(826,276)		(826,276)	(826,276)				154,731		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/19/2011	03/01/2012		100,748,180	USDLIBBBA1M (LBUSTRUU Index)			(3,382)	(1,107,307)		(1,107,307)	(1,107,307)				207,358		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012		14,569,438	USDLIBBBA1M (GDDUEAFE Index)			24,771	136,268		136,268	136,268				60,706		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012		30,344,846	USDLIBBBA1M (GDDUEAFE Index)			51,593	283,815		283,815	283,815				126,437		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012		10,233,235	USDLIBBBA1M (GDDUEAFE Index)			16,546	103,724		103,724	103,724				42,978		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012		30,704,364	USDLIBBBA1M (GDDUEAFE Index)			49,646	311,218		311,218	311,218				128,954		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/14/2011	09/20/2012		44,657,200	USDLIBBBA1M (GDDUEAFE Index)			74,856	(1,469,900)		(1,469,900)	(1,469,900)				191,211		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2011	10/01/2012		42,721,186	GDDUEAFE Index (USDLIBBBA1M)			(61,021)	(399,571)		(399,571)	(399,571)				186,693		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012		58,071,240	USDLIBBBA1M (GDDUEAFE Index)			73,781	998,179		998,179	998,179				258,799		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012		114,682,838	USDLIBBBA1M (GDDUEAFE Index)			106,441	1,971,269		1,971,269	1,971,269				511,093		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012		20,827,781	USDLIBBBA1M (RU20INTR Index)			(21,996)	(973,180)		(973,180)	(973,180)				93,789		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012		41,655,562	USDLIBBBA1M (RU20INTR Index)			(43,993)	(1,946,360)		(1,946,360)	(1,946,360)				187,579		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/18/2011	11/01/2012		149,869,868	USDLIBBBA1M (LBUSTRUU Index)			(6,771)	(1,647,195)		(1,647,195)	(1,647,195)				690,866		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co	10/21/2011	11/05/2012		104,912,560	USDLIBBBA1M (LBUSTRUU Index)			(5,107)	(1,153,076)		(1,153,076)	(1,153,076)				486,774		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012		65,151,210	USDLIBBBA1M (SPTR Index)			34,942	383,070		383,070	383,070				299,349		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012		336,614,585	USDLIBBBA1M (SPTR Index)			180,534	1,979,195		1,979,195	1,979,195				1,546,637		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/27/2011	11/01/2012		41,870,010	USDLIBBBA1M (SPTRMDCP Index)			7,609	366,314		366,314	366,314				193,011		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012		20,178,371	USDLIBBBA1M (GDDUEAFE Index)			18,810	574,354		574,354	574,354				94,076		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012		56,974,224	USDLIBBBA1M (GDDUEAFE Index)			53,112	1,621,704		1,621,704	1,621,704				265,625		003

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Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012		43,917,631	USDLIBBA1M (GDDUEAFE Index)			40,940	1,250,064		1,250,064	1,250,064				204,753		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/18/2011	11/27/2012		72,322,448	USDLIBBA1M (GDDUEAFE Index)			55,620	(1,480,912)		(1,480,912)	(1,480,912)				347,265		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/16/2011	12/03/2012		64,827,059	USDLIBBA1M (LBUSTRUU Index)			351	(712,503)		(712,503)	(712,503)				314,075		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/18/2011	06/01/2012		54,877,427	USDLIBBA1M (LBUSTRUU Index)			392	(603,149)		(603,149)	(603,149)				178,879		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012		70,288,473	USDLIBBA1M (GDDUEAFE Index)			43,616	(382,856)		(382,856)	(382,856)				338,514		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012		31,815,845	USDLIBBA1M (GDDUEAFE Index)			19,743	(173,299)		(173,299)	(173,299)				153,227		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012		74,678,922	USDLIBBA1M (GDDUEAFE Index)			46,341	(406,771)		(406,771)	(406,771)				359,658		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	11/23/2011	11/30/2012		49,999,997	USDLIBBA1M (LBUSTRUU Index)				(549,542)		(549,542)	(549,542)				241,163		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/28/2011	06/01/2012		24,958,368	USDLIBBA1M (LBUSTRUU Index)			93	(274,313)		(274,313)	(274,313)				81,354		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/30/2011	12/03/2012		39,999,997	USDLIBBA1M (LBUSTRUU Index)			80	(439,633)		(439,633)	(439,633)				193,793		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/08/2011	12/10/2012		31,746,105	USDLIBBA1M (SPTR Index)			6,477	(637,965)		(637,965)	(637,965)				155,388		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/08/2011	12/10/2012		158,730,525	USDLIBBA1M (SPTR Index)			32,383	(3,189,825)		(3,189,825)	(3,189,825)				776,942		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012		32,282,175	USDLIBBA1M (SPTR Index)			6,255	(101,895)		(101,895)	(101,895)				158,698		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012		161,410,875	USDLIBBA1M (SPTR Index)			31,277	(509,475)		(509,475)	(509,475)				793,489		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/13/2011	12/17/2012		48,882,174	USDLIBBA1M (SPTRMDCP Index)			4,400	(1,515,172)		(1,515,172)	(1,515,172)				241,680		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/14/2011	12/19/2012		48,126,401	USDLIBBA1M (SPTR Index)			3,556	(2,270,945)		(2,270,945)	(2,270,945)				238,618		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/14/2011	05/01/2012		30,000,000	USDLIBBA1M (LBUSTRUU Index)			60	(91,739)		(91,739)	(91,739)				87,321		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/19/2011	06/01/2012		50,000,000	USDLIBBA1M (LBUSTRUU Index)			414	9,321		9,321	9,321				162,980		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	12/20/2011	12/24/2012		50,399,706	USDLIBBA1M (GDDUEAFE Index)			9,347	(1,032,011)		(1,032,011)	(1,032,011)				251,648		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/20/2011	06/01/2012		77,000,000	USDLIBBA1M (LBUSTRUU Index)			643	(243,542)		(243,542)	(243,542)				250,989		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												1,581,232	(26,738,240)	XXX	(26,738,240)	(26,738,240)				13,459,153	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												30,839,979	13,020,580	XXX	13,020,580	(100,892,930)				718,572,151	XXX	XXX
Receive Fixed USD Credit Default Swap	345397TY9	N/A	Other	Bank of America Corp	11/15/2007	12/20/2012		3,000,000	6 USD (Credit Event)			182,500			111,387					3,000,000	3	007

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Receive Fixed USD Credit Default Swap	88732JAH1	N/A	Other	Bank of America Corp	06/23/2008	09/20/2013		10,000,000	1.39 USD (Credit Event)			140,931			174,616					10,000,000	2	007
0989999. Subtotal - Swaps - Replication - Credit Default												323,431		XXX	286,003					13,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												323,431		XXX	286,003					13,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												18,099,915	40,008,150	XXX	26,587,043	(73,477,955)				706,450,002	XXX	XXX
1169999. Total Swaps - Credit Default												14,701	(267,818)	XXX	18,185	71,617				13,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												328,803	(8,427,380)	XXX	(2,227,695)		8,672,907			2,340,286	XXX	XXX
1189999. Total Swaps - Total Return												1,581,232	(26,738,240)	XXX	(26,738,240)	(26,738,240)				13,459,153	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												20,024,651	4,574,712	XXX	(2,360,707)	(100,144,578)	8,672,907			735,249,441	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(11,138,759)	(8,445,868)	XXX	(15,667,290)	748,352	8,672,907			3,677,289	XXX	XXX
1409999. Subtotal - Hedging Other										132,319,091	682,355,147	30,839,979	1,016,983,504	XXX	1,016,983,504	38,156,758				1,533,246,389	XXX	XXX
1419999. Subtotal - Replication												323,431		XXX	286,003					13,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										132,319,091	682,355,147	20,024,651	1,008,537,636	XXX	1,001,602,218	38,905,109	8,672,907			1,549,923,678	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
S&P500 Index Put Option	Equity Indexed Annuity	N/A	Equity/Index	Credit Suisse Intl	04/16/2010	03/31/2011	03/31/2011	Expiration		6,206,655	1124.77 - 1131.53	22,011		33,362				(7,193)			11,351			003
S&P500 Index Put Option	Equity Indexed Annuity	N/A	Equity/Index	Credit Suisse Intl	04/16/2010	03/31/2011	03/31/2011	Expiration		5,817,516	1077.24 - 1222.51	405,816		671,981				(153,131)			266,165			003
S&P500 Index Put Option	Equity Indexed Annuity	N/A	Equity/Index	Credit Suisse Intl	04/16/2010	03/31/2011	03/31/2011	Expiration		33,820,203	1169.43 - 1253.43	1,136,716		2,273,702				(474,091)			1,136,985			003
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Barclays Bank PLC	07/15/2010	06/30/2011	06/30/2011	Expiration		3,911,252	1077.63 - 1298.84	256,594		652,578				(186,916)			395,984			003
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Barclays Bank PLC	07/15/2010	06/30/2011	06/30/2011	Expiration		45,620,020	1030.71 - 1101.81	1,431,056		2,446,455				(654,670)			1,015,399			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	10/15/2010	09/30/2011	09/30/2011	Expiration		3,728,801	1046.80 - 1171.28	223,535		238,923				(42,876)			15,388			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	10/15/2010	09/30/2011	09/30/2011	Expiration		40,607,858	1144.00 - 1216.69	1,211,803						(281,539)			(1,211,803)			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011	12/30/2011	Expiration		3,090,157	1170.52 - 1282.76		187,007	18							(186,989)			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011	12/30/2011	Expiration		40,660,678	1257.64 - 1330.49		1,320,712	237,817							(1,082,895)			003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												4,687,531	1,507,719	6,554,835			XXX	(1,800,415)			359,585			XXX
Equity Basket Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		5,528,580	1,113.00	400,073						386,691			(400,073)			003
Equity Basket Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		4,615,631	1,162.00	371,846						355,923			(371,846)			003
Equity Basket Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		3,736,120	950.50	186,275						184,368			(186,275)			003
S&P500 Index Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		1,786,151	861.12	78,881						76,650			(78,881)			003
S&P500 Index Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		484,191	861.12	21,383						20,778			(21,383)			003
S&P500 Index Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		7,023,152	1,093.00	554,442						495,098			(554,442)			003
S&P500 Index Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2011	03/31/2011	Expiration		1,380,889	1,093.00	109,014						97,346			(109,014)			003
Moderate Index(Indices) Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/31/2011	03/31/2011	Expiration		23,951,210	1,215.00	1,315,600						991,761			(1,315,600)			003
Moderate Index(Indices) Put Option	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/31/2011	03/31/2011	Expiration		30,996,071	1,202.00	1,582,357						1,256,473			(1,582,357)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		1,459,085	934.34	66,110						62,107			(66,110)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		2,265,983	934.34	102,670						96,553			(102,670)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		8,000,364	1,055.00	484,657						437,165			(484,657)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		6,667,845	1,118.00	466,556						408,262			(466,556)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		912,038	844.04	36,547						32,285			(36,547)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		6,928,456	1,056.00	484,331						366,279			(484,331)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		31,481	934.34	1,426						1,339			(1,426)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		247,713	934.34	11,224						10,567			(11,224)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		1,004,021	1,055.00	60,823						54,902			(60,823)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		95,009	1,118.00	6,648						5,809			(6,648)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		271,212	844.04	10,868						9,601			(10,868)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011	06/30/2011	Expiration		1,740,682	1,056.00	121,682						92,023			(121,682)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	06/30/2011	06/30/2011	Expiration		50,417,264	1,210.00	2,635,527						1,507,133			(2,635,527)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011	06/30/2011	Expiration		3,555,876	990.39	163,253						122,482			(163,253)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011	06/30/2011	Expiration		2,122,206	1,274.00	126,015						78,750			(126,015)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011	06/30/2011	Expiration		1,001,387	1,301.00	63,209						37,474			(63,209)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011	06/30/2011	Expiration		46,900,369	1,234.00	2,549,729						1,155,591			(2,549,729)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011	06/30/2011	Expiration		3,865,971	1,060.00	170,780						131,571			(170,780)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		3,415,246	942.47	164,642						142,292			(164,642)			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		6,685,064	1,044.00	409,375						331,708			(409,375)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		6,539,363	1,101.00	454,581						355,745			(454,581)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		908,429	850.86	39,324						30,275			(39,324)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		6,884,932	1,017.00	459,369						299,230			(459,369)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		377,041	942.47	18,396						15,888			(18,396)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		1,268,249	1,044.00	78,600						64,379			(78,600)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		191,735	1,101.00	13,489						10,634			(13,489)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		191,678	850.86	8,397						6,488			(8,397)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011	09/30/2011	Expiration		1,176,690	1,017.00	79,456						52,087			(79,456)			003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/25/2006	09/30/2011	09/30/2011	Expiration		91,333,917	1,251.00	4,282,336		4,898,170				364,432			615,834			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011	09/30/2011	Expiration		3,271,767	974.47	97,941						33,627			(97,941)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011	09/30/2011	Expiration		2,913,296	1,273.00	146,077		38,885				47,824			(107,192)			003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011	09/30/2011	Expiration		38,266,696	1,208.00	1,513,753		860,063				384,195			(653,690)			003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011	09/30/2011	Expiration		2,828,694	1,029.00	92,463						53,266			(92,463)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011	12/30/2011	Expiration		40,005,880	707.93	14,463,398		13,272,397				13,941,491			(1,191,001)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011	12/30/2011	Expiration		15,319,427	1,557.46	1,970,562		1,808,294				1,970,562			(162,268)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011	12/30/2011	Expiration		112,440,520	1,840.62	5,146,018		4,722,265				5,146,018			(423,753)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011	12/30/2011	Expiration		40,005,880	707.93	14,474,351		13,273,767				13,827,926			(1,200,584)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011	12/30/2011	Expiration		15,319,427	1,557.45	1,972,054		1,808,481				1,972,054			(163,573)			003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011	12/30/2011	Expiration		112,440,520	1,840.62	5,149,915		4,722,752				5,149,915			(427,163)			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		159,194,902	1,000.00		3,541,248	14,794,645							11,253,397			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		113,314,952	1,050.00		3,617,799	10,530,830							6,913,032			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		59,640,154	1,100.00		2,656,194	5,542,608							2,886,414			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		14,523,711	1,150.00		876,429	1,349,749							473,320			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		40,582,967	1,300.00		5,180,762	3,771,544							(1,409,218)			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		109,476,682	1,350.00		17,102,870	10,174,124							(6,928,747)			003
Equity Basket Options PUT	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	10/25/2011	12/30/2011	12/16/2011	Exercise		198,930,205	1,400.00		37,267,404	18,487,412							(18,779,993)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		4,092,276	1,000.04	232,484						162,945			(232,484)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		5,986,883	1,155.53	473,968						273,099			(473,968)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		5,659,892	1,206.91	497,830						262,010			(497,830)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		1,964,337	890.92	104,597						61,235			(104,597)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		7,845,775	1,100.85	703,962						278,884			(703,962)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		964,201	1,000.04	54,777						38,262			(54,777)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		2,218,730	1,155.53	175,651						101,654			(175,651)			003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		105,965	1,206.91	9,320						4,863			(9,320)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		137,004	890.92	7,295						4,271			(7,295)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011	12/30/2011	Expiration		426,738	1,100.85	38,289						15,168			(38,289)			003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	08/30/2006	12/30/2011	12/30/2011	Expiration		71,497,145	1,316.37	4,292,072		3,590,432				(1,702,660)			(701,640)			003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011	12/30/2011	Expiration		2,029,801	1,071.60	84,714						(12,715)			(84,714)			003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011	12/30/2011	Expiration		5,120,488	1,265.99	128,201						(49,721)			(128,201)			003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011	12/30/2011	Expiration		53,438,293	1,279.97	2,582,135		1,028,927				(938,333)			(1,553,208)			003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011	12/30/2011	Expiration		2,869,504	1,126.43	117,406						2,142			(117,406)			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												72,719,124	70,242,705	114,675,345			XXX	51,176,122			(28,286,484)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												77,406,655	71,750,424	121,230,180			XXX	49,375,707			(27,926,899)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												4,687,531	1,507,719	6,554,835			XXX	(1,800,415)			359,585			XXX
0379999. Total Purchased Options - Put Options												72,719,124	70,242,705	114,675,345			XXX	51,176,122			(28,286,484)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												77,406,655	71,750,424	121,230,180			XXX	49,375,707			(27,926,899)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 03040#AA0	D 1-1	Interest	Morgan Stanley Capital Svcs	03/12/2001	03/31/2011	03/31/2011	Maturity		1,111,111	USDLIBBBA3M (5.795 USD)				(15,087)									99.6 / 97.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 23307#AA6	D 1-1	Interest	Merrill Lynch Capital Svcs	12/09/2005	02/07/2011	02/07/2011	Maturity		20,000,000	USDLIBBBA3M (4.93 USD)				(92,729)									100 / 98.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 031162AM2	D 1-1	Interest	Morgan Intl	08/03/2006	02/01/2011	02/01/2011	Maturity		5,000,000	USDLIBBBA3M (0.125 USD)				2,006									100 / 98.1
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 031162AM2	D 1-1	Interest	Morgan Intl	08/03/2006	02/01/2011	02/01/2011	Maturity		10,000,000	USDLIBBBA3M (0.125 USD)				4,012									100 / 98.1
Pay Floating USD Receive Fixed USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Svcs	02/28/2007	03/15/2011	03/15/2011	Maturity		57,000,000	4.963 USD (USDLIBBBA3M)				546,643									100 / 98.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101089	B 1-1	Interest	Citigroup Fin Products Inc	11/16/2005	01/03/2011	01/03/2011	Maturity		4,800,000	USDLIBBBA3M (4.9375 USD)				(1,859)									100 / 98.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 5006EPAB7	D 1-1	Interest	Merrill Lynch Capital Svcs	11/09/2005	11/15/2012	01/19/2011	Sale		15,000,000	USDLIBBBA3M (5.117 USD)			(1,181,734)	(40,261)						(1,181,734)			100 / 99.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 92344RAA0	D 1-1	Interest	Merrill Lynch Capital Svcs	09/26/2006	09/15/2011	01/16/2011	Sale		15,000,000	USDLIBBBA3M (5.036 USD)			(459,427)	(33,536)						(459,427)			100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 29481#AA1	D 1-1	Interest	Citigroup Fin Products Inc	04/09/2001	05/11/2011	05/11/2011	Maturity		666,667	USDLIBBBA3M (5.6625 USD)				(12,901)									99.59 / 98.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — N4281@AQ8	D 1-1	Interest	Citigroup Fin Products Inc	04/27/2001	05/23/2011	05/23/2011	Maturity		3,000,000	USDLIBBBA3M (6.1725 USD)				(69,468)									99.6 / 99.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 705015AA3	D 1-1	Interest	Citigroup Fin Products Inc	06/15/2001	06/15/2011	06/15/2011	Maturity		3,000,000	USDLIBBBA3M (6.04 USD)				(78,339)									100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 540424AE8	D 1-1	Interest	JPM Chase Bk	05/31/2002	04/15/2011	04/15/2011	Maturity		8,000,000	USDLIBBBA3M (5.479 USD)				(119,673)									100 / 96.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 5006EPAA9	D 1-1	Interest	Morgan Stanley Capital Svcs	04/15/2004	04/21/2011	04/21/2011	Maturity		3,000,000	USDLIBBBA3M (4.345 USD)				(37,074)									100 / 96.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — G0682#AC8	D 1-1	Interest	JPM Chase Bk	05/03/2004	06/09/2011	06/09/2011	Maturity		20,000,000	USDLIBBBA3M (4.645 USD)				(380,661)									100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — X4035#AA9	D 1-1	Interest	Citigroup Fin Products Inc	05/13/2004	06/23/2011	06/23/2011	Maturity		8,000,000	USDLIBBBA3M (5.035 USD)				(180,681)									100 / 98.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 899038AD1	D 1-1	Interest	Credit Suisse Intl	05/20/2004	06/10/2011	06/10/2011	Maturity		1,000,000	USDLIBBBA3M (4.441 USD)				(18,253)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 922122AB2	D 1-1	Interest	Credit Suisse Intl	05/26/2004	05/01/2011	05/01/2011	Maturity		3,000,000	USDLIBBBA3M (4.78 USD)				(45,547)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 922122AB2	D 1-1	Interest	Credit Suisse Intl	05/26/2004	05/01/2011	05/01/2011	Maturity		3,250,000	USDLIBBBA3M (4.78 USD)				(49,343)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	03/08/2006	06/28/2011	06/28/2011	Maturity		20,000,000	USDLIBBBA3M (5.253 USD)				(486,310)									100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 585055AJ5	D 1-1	Interest	Morgan Intl	04/18/2006	04/15/2011	04/15/2011	Maturity		5,000,000	USDLIBBBA3M (1.5 USD)				(13,132)									100 / 96
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 585055AJ5	D 1-1	Interest	Morgan Intl	04/18/2006	04/15/2011	04/15/2011	Maturity		5,000,000	USDLIBBBA3M (1.5 USD)				(13,132)									100 / 96
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 677879CE6	D 1-1	Interest	Merrill Lynch Capital Svcs	06/16/2006	06/30/2011	06/30/2011	Maturity		15,000,000	USDLIBBBA3M (5.627 USD)				(396,809)									100 / 99.1
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Credit Suisse Intl	09/22/2006	06/28/2011	06/28/2011	Maturity		70,000,000	USDLIBBBA3M (4.387 USD)				(1,404,035)									100 / 99.9

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Credit Suisse Intl	09/22/2006	06/28/2011	06/28/2011	Maturity		25,000,000	USDLIBBA3M (4.08 USD)	201,507			(463,706)					20,825				100 / 99.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	UBS AG	09/29/2006	06/28/2011	06/28/2011	Maturity		61,200,000	USDLIBBA3M (5.067 USD)				(1,432,140)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	UBS AG	10/31/2006	06/28/2011	06/28/2011	Maturity		33,350,000	USDLIBBA3M (5.033 USD)				(774,848)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	10/31/2006	06/01/2011	06/01/2011	Maturity		44,250,000	USDLIBBA3M (5.0325 USD)				(871,293)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 922122AB2	D 1-1	Interest	JPM Chase Bk	08/28/2007	05/01/2011	05/01/2011	Maturity		4,500,000	USDLIBBA3M (4.89 USD)				(69,999)									100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 292666RK*8	D 1-1	Interest	JPM Chase Bk	10/01/2007	10/13/2012	06/27/2011	Sale		24,400,000	USDLIBBA3M (4.893 USD)			(1,385,713)	(554,715)						(1,385,713)			100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 41242*AC6	D 1-1	Interest	Morgan Stanley Capital Svcs	07/27/2004	08/18/2011	08/18/2011	Maturity		4,000,000	USDLIBBA3M (4.7625 USD)				(112,841)									99.59 / 98.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101210	B 1-1	Interest	Credit Suisse Intl	05/17/2006	08/01/2011	08/01/2011	Maturity		9,750,000	USDLIBBA3M (5.492 USD)				(295,793)									100 / 98.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — Medium Term Note	B 1-1	Interest	UBS AG	06/30/2006	07/05/2011	07/05/2011	Maturity		8,000,000	USDLIBBA3M (5.648 USD)				(218,539)									100 / 98.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101303	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011	08/29/2011	Maturity		5,500,000	USDLIBBA3M (5.4015 USD)				(186,748)									100 / 99
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101304	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011	08/29/2011	Maturity		5,500,000	USDLIBBA3M (5.4015 USD)				(186,748)									100 / 99
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101305	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011	08/29/2011	Maturity		13,000,000	USDLIBBA3M (5.4015 USD)				(441,404)									100 / 99
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — G4551#AC8	D 1-1	Interest	Merrill Lynch Capital Svcs	12/07/2006	08/28/2011	08/28/2011	Maturity		8,000,000	USDLIBBA3M (4.861 USD)				(242,927)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 247367AT2	D 1-1	Interest	Merrill Lynch Capital Svcs	06/11/2007	09/18/2011	09/18/2011	Maturity		9,950,000	USDLIBBA3M (5.544 USD)				(374,725)									100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1000654	B 1-1	Interest	JPM Chase Bk	08/21/2001	11/01/2011	11/01/2011	Maturity		3,700,000	USDLIBBA3M (5.75 USD)				(168,602)									99.59 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 98388AAA1	D 1-1	Interest	Credit Suisse Intl	07/27/2004	12/15/2011	12/15/2011	Maturity		4,000,000	USDLIBBA3M (4.793 USD)				(171,555)									100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101256	B 1-1	Interest	JPM Chase Bk	07/25/2006	10/10/2011	10/10/2011	Maturity		14,000,000	USDLIBBA3M (5.553 USD)				(573,873)									100 / 97.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101257	B 1-1	Interest	JPM Chase Bk	07/25/2006	10/10/2011	10/10/2011	Maturity		14,000,000	USDLIBBA3M (5.553 USD)				(573,873)									100 / 97.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — G9284#AM9	D 1-1	Interest	JPM Chase Bk	10/05/2006	11/08/2011	11/08/2011	Maturity		20,000,000	USDLIBBA3M (5.032 USD)				(809,300)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — Q22648AA5	D 1-1	Interest	Merrill Lynch Capital Svcs	10/30/2006	12/06/2011	12/06/2011	Maturity		25,000,000	USDLIBBA3M (5.101 USD)				(1,116,446)									100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101241	B 1-1	Interest	Barclays PLC	07/06/2006	10/02/2011	10/02/2011	Maturity		4,000,000	USDLIBBA3M (5.7575 USD)				(165,325)									100 / 99.38
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												201,507		(3,026,874)	(12,741,566)		XXX			20,825	(3,026,874)			XXX
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond — G4213*AA6	D 1-1	Currency	UBS AG	02/12/2004	02/19/2011	02/19/2011	Maturity		6,611,500	4.84 USD (5.98 GBP)			965,367	(7,491)				(1,147,300)		965,367			100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond — 7095247	D 1-1	Currency	Credit Suisse Intl	07/25/2003	04/20/2011	04/20/2011	Maturity		3,445,500	5.283 USD (7.25 EUR)			(914,722)	(52,503)				569,700		(914,722)			100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond — 7095247	D 1-1	Currency	Credit Suisse Intl	07/25/2003	04/20/2011	04/20/2011	Maturity		8,039,500	5.283 USD (7.25 EUR)			(1,412,920)	(122,506)				1,329,300		(1,412,920)			100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond — 3060669	D 1-1	Currency	Credit Suisse Intl	08/27/2003	06/29/2011	06/29/2011	Maturity		5,445,000	5.108 USD (6.375 EUR)			(1,773,818)	(103,157)				1,247,000		(1,773,818)			100 / 100
Pay Floating USD Receive Fixed EUR Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Bank of America Corp	11/02/2006	06/01/2011	06/01/2011	Maturity		44,250,000	5.87 EUR (USDLIBBA3M)			5,016,290	1,775,117				(17,641,300)		(12,410)			100 / 100
Pay Fixed GBP Receive Floating USD Currency Swap	AFS Bond — G6655#AD6	D 1-1	Currency	Barclays Bank PLC	12/08/2005	12/20/2012	05/09/2011	Sale		29,784,000	USDLIBBA3M (5.47 GBP)			(72,000)	113,624				(3,243,600)		(72,000)			100 / 99.9
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														1,808,197	1,603,084		XXX		(18,886,200)		(3,220,503)			XXX
0909999. Subtotal - Swaps - Hedging Effective												201,507		(1,218,677)	(11,138,482)		XXX		(18,886,200)	20,825	(6,247,377)			XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/29/2008	01/31/2011	01/31/2011	Maturity		28,680,000	USDLIBBA3M (3.128 USD)				(65,381)			65,286						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2011	02/21/2011	Maturity		8,160,000	3.155 USD (USDLIBBA3M)				33,120			(33,071)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	03/24/2008	03/26/2011	03/26/2011	Maturity		8,960,000	2.925 USD (USDLIBBA3M)				56,855			(56,764)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2011	01/07/2011	Maturity		10,100,000	USDLIBBA3M (1.5932 USD)				(2,194)			2,190						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	01/20/2009	01/22/2011	01/22/2011	Maturity		12,700,000	1.3328 USD (USDLIBBA3M)				8,474			(8,461)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2011	01/28/2011	Maturity		11,800,000	1.4558 USD (USDLIBBA3M)				10,331			(10,316)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2011	01/28/2011	Maturity		18,800,000	1.4558 USD (USDLIBBA3M)				16,460			(16,435)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2009	02/25/2011	02/25/2011	Maturity		15,100,000	USDLIBBA3M (1.6242 USD)				(30,156)			30,108						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/23/2009	02/25/2011	02/25/2011	Maturity		12,400,000	1.6228 USD (USDLIBBA3M)				24,738			(24,698)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPM Chase Bk	03/09/2009	03/11/2014	01/10/2011	Sale		250,000,000	USDLIBBA3M (2.62 USD)			(9,836,817)	(177,055)			9,898,740			(9,836,817)			005

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/09/2009	03/11/2012	01/10/2011	Sale		160,000,000	USDLIBBA3M (2.1325 USD)			(3,006,436)	(89,482)			3,147,363			(3,006,436)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3263 USD)			4,307,172	(46,202)			(4,186,063)			4,307,172			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2024	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3533 USD)			1,905,635	(46,614)			(1,939,291)			1,905,635			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2016	01/10/2011	Sale		50,000,000	USDLIBBA3M (2.9253 USD)			(1,787,104)	(40,075)			1,691,423			(1,787,104)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/09/2009	03/11/2019	01/10/2011	Sale		100,000,000	USDLIBBA3M (3.18 USD)			(924,016)	(87,933)			806,648			(924,016)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/09/2009	03/11/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3093 USD)			4,544,363	(45,942)			(4,300,129)			4,544,363			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2016	01/10/2011	Sale		75,000,000	USDLIBBA3M (2.8893 USD)			(2,547,581)	(59,288)			2,403,003			(2,547,581)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2019	01/10/2011	Sale		42,100,000	USDLIBBA3M (3.1363 USD)			(289,142)	(36,458)			202,941			(289,142)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/10/2009	03/12/2012	01/10/2011	Sale		160,800,000	USDLIBBA3M (2.0832 USD)			(2,883,203)	(87,507)			3,069,131			(2,883,203)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2014	01/10/2011	Sale		49,700,000	USDLIBBA3M (2.6493 USD)			(2,039,273)	(35,643)			2,013,524			(2,039,273)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2014	01/10/2011	Sale		150,000,000	USDLIBBA3M (2.6353 USD)			(5,978,104)	(106,934)			6,011,062			(5,978,104)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	03/10/2009	03/12/2024	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3923 USD)			1,728,081	(47,210)			(1,729,961)			1,728,081			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/10/2009	03/12/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3713 USD)			4,132,610	(46,889)			(3,883,950)			4,132,610			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/10/2009	03/12/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3663 USD)			4,165,783	(46,813)			(3,917,499)			4,165,783			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/11/2009	03/13/2024	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3223 USD)			2,105,511	(46,141)			(2,109,222)			2,105,511			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/11/2009	03/13/2024	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.4173 USD)			1,563,213	(47,592)			(1,596,214)			1,563,213			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/11/2009	03/13/2024	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.4403 USD)			1,439,014	(47,943)			(1,472,011)			1,439,014			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	03/11/2009	03/13/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3222 USD)			4,423,095	(46,139)			(4,213,955)			4,423,095			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/11/2009	03/13/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.3173 USD)			4,367,685	(46,064)			(4,246,836)			4,367,685			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/11/2009	03/13/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.4303 USD)			3,719,361	(47,791)			(3,488,554)			3,719,361			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/12/2009	03/16/2029	01/10/2011	Sale		27,100,000	USDLIBBA3M (3.3132 USD)			2,353,180	(24,935)			(2,318,130)			2,353,180			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/12/2009	03/16/2024	01/10/2011	Sale		56,000,000	USDLIBBA3M (3.311 USD)			2,504,773	(51,489)			(2,438,743)			2,504,773			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/11/2009	03/13/2029	01/10/2011	Sale		50,000,000	USDLIBBA3M (3.4173 USD)			3,722,213	(47,592)			(3,575,790)			3,722,213			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/21/2009	05/26/2014	01/10/2011	Sale		27,900,000	2.4727 USD (USDLIBBA3M)			938,020	18,629			(912,362)			938,020			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/16/2010	08/19/2013	01/10/2011	Sale		64,600,000	1.0117 USD (USDLIBBA3M)			(183,357)	14,356			122,411			(183,357)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/16/2010	08/18/2025	01/10/2011	Sale		25,900,000	USDLIBBA3M (3.0163 USD)			2,401,236	(21,620)			(2,407,113)			2,401,236			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/16/2010	08/18/2020	01/10/2011	Sale		30,100,000	USDLIBBA3M (2.5923 USD)			1,832,035	(21,226)			(1,853,917)			1,832,035			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2025	01/10/2011	Sale		28,400,000	USDLIBBA3M (3.0433 USD)			2,686,485	(23,776)			(2,570,120)			2,686,485			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/02/2010	09/07/2012	01/10/2011	Sale		40,100,000	USDLIBBA3M (0.6903 USD)			1,947	(4,740)			24,896			1,947			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/24/2040	01/10/2011	Sale		28,600,000	3.5358 USD (USDLIBBA3M)			(3,056,938)	28,253			2,842,665			(3,056,938)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/20/2010	09/23/2013	01/10/2011	Sale		54,500,000	1.0048 USD (USDLIBBA3M)			(223,700)	11,690			184,991			(223,700)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/18/2013	01/10/2011	Sale		105,800,000	1.0188 USD (USDLIBBA3M)			(680,717)	23,742			569,056			(680,717)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/22/2009	06/24/2014	01/10/2011	Sale		43,200,000	3.1747 USD (USDLIBBA3M)			2,480,331	37,909			(2,405,857)			2,480,331			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/22/2009	06/24/2029	01/10/2011	Sale		10,400,000	4.2957 USD (USDLIBBA3M)			448,324	12,689			(475,285)			448,324			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2012	01/10/2011	Sale		176,600,000	USDLIBBA3M (1.8813 USD)			(3,311,701)	(85,919)			3,478,838			(3,311,701)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2014	01/10/2011	Sale		150,100,000	USDLIBBA3M (2.6703 USD)			(6,031,605)	(109,213)			5,700,568			(6,031,605)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2024	01/10/2011	Sale		9,300,000	USDLIBBA3M (3.7953 USD)			(63,106)	(9,964)			57,010			(63,106)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/13/2009	07/15/2029	01/10/2011	Sale		9,500,000	USDLIBBA3M (3.8853 USD)			132,687	(10,439)			(96,145)			132,687			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2014	01/10/2011	Sale		54,200,000	3.0827 USD (USDLIBBA3M)			2,948,513	46,281			(2,825,948)			2,948,513			005

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2014	01/10/2011	Sale		47,500,000	3.0827 USD (USDLIBBA3M)			2,584,029	40,560			(2,476,615)			2,584,029			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/27/2009	07/29/2029	01/10/2011	Sale		35,500,000	4.3577 USD (USDLIBBA3M)			1,760,870	44,144			(1,924,755)			1,760,870			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2039	01/10/2011	Sale		33,700,000	4.4317 USD (USDLIBBA3M)			1,719,013	42,667			(1,986,133)			1,719,013			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2009	09/23/2039	01/10/2011	Sale		10,000,000	USDLIBBA3M (4.1102 USD)			60,765	(11,634)			28,781			60,765			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/23/2009	11/25/2024	01/10/2011	Sale		20,300,000	USDLIBBA3M (3.9472 USD)			(421,234)	(22,700)			409,417			(421,234)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2029	01/10/2011	Sale		35,200,000	USDLIBBA3M (4.1132 USD)			(555,210)	(41,148)			692,332			(555,210)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2039	01/10/2011	Sale		33,600,000	USDLIBBA3M (4.2362 USD)			(535,737)	(40,540)			823,056			(535,737)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2010	01/07/2040	01/10/2011	Sale		5,900,000	4.4718 USD (USDLIBBA3M)			338,292	7,528			(385,517)			338,292			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/05/2010	01/07/2040	01/10/2011	Sale		6,100,000	4.4718 USD (USDLIBBA3M)			349,760	7,784			(398,585)			349,760			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/03/2010	02/05/2015	01/10/2011	Sale		8,000,000	USDLIBBA3M (2.7073 USD)			(301,866)	(5,919)			271,394			(301,866)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/03/2010	02/05/2025	01/10/2011	Sale		24,200,000	USDLIBBA3M (4.2363 USD)			(1,256,976)	(29,211)			1,243,624			(1,256,976)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2010	02/05/2030	01/10/2011	Sale		34,400,000	USDLIBBA3M (4.3853 USD)			(1,895,687)	(43,089)			1,947,029			(1,895,687)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/03/2010	02/05/2040	01/10/2011	Sale		32,000,000	USDLIBBA3M (4.4873 USD)			(1,921,056)	(41,080)			2,173,145			(1,921,056)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/17/2010	05/19/2025	01/10/2011	Sale		44,800,000	USDLIBBA3M (3.8852 USD)			(437,860)	(49,291)			440,836			(437,860)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/02/2010	06/04/2015	01/10/2011	Sale		50,600,000	USDLIBBA3M (2.4072 USD)			(1,074,859)	(32,526)			923,907			(1,074,859)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/02/2010	06/04/2015	01/10/2011	Sale		27,600,000	USDLIBBA3M (2.4072 USD)			(586,287)	(17,742)			503,949			(586,287)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2010	06/04/2025	01/10/2011	Sale		65,500,000	USDLIBBA3M (3.7512 USD)			432,276	(69,003)			(390,276)			432,276			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/28/2010	06/30/2025	01/10/2011	Sale		24,400,000	USDLIBBA3M (3.5622 USD)			711,304	(24,301)			(684,459)			711,304			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/28/2010	06/30/2040	01/10/2011	Sale		34,900,000	USDLIBBA3M (3.8612 USD)			1,820,102	(37,946)			(1,433,127)			1,820,102			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2015	01/10/2011	Sale		28,700,000	USDLIBBA3M (2.0652 USD)			(169,992)	(15,504)			67,288			(169,992)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2015	01/10/2011	Sale		16,500,000	USDLIBBA3M (2.0652 USD)			(97,731)	(8,913)			38,685			(97,731)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2020	01/10/2011	Sale		13,200,000	USDLIBBA3M (3.0072 USD)			299,876	(10,930)			(325,086)			299,876			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2020	01/10/2011	Sale		100,600,000	USDLIBBA3M (3.0072 USD)			2,285,418	(83,300)			(2,477,550)			2,285,418			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2025	01/10/2011	Sale		10,600,000	USDLIBBA3M (3.4122 USD)			493,023	(10,089)			(485,588)			493,023			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2025	01/10/2011	Sale		109,800,000	USDLIBBA3M (3.4122 USD)			5,106,972	(104,506)			(5,029,959)			5,106,972			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2017	01/10/2011	Sale		23,600,000	USDLIBBA3M (2.5672 USD)			121,007	(16,369)			(165,221)			121,007			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPM Chase Bk	02/27/2004	04/02/2011	04/02/2011	Maturity		10,000,000	USDLIBBA3M (3.9425 USD)				(94,036)									001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/31/2008	04/02/2011	04/02/2011	Maturity		6,570,000	USDLIBBA3M (2.7725 USD)				(41,924)			41,856						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/02/2008	04/04/2011	04/04/2011	Maturity		11,710,000	USDLIBBA3M (3.09 USD)				(84,327)			84,191						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2011	04/23/2011	Maturity		19,600,000	3.355 USD (USDLIBBA3M)				191,265			(189,603)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2011	04/24/2011	Maturity		8,440,000	USDLIBBA3M (3.3725 USD)				(82,833)			82,116						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/05/2008	05/07/2011	05/07/2011	Maturity		16,620,000	USDLIBBA3M (3.515 USD)				(189,789)			188,009						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2011	05/14/2011	Maturity		9,640,000	USDLIBBA3M (3.3135 USD)				(108,815)			107,715						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG	04/06/2009	05/16/2011	05/16/2011	Maturity		15,000,000	USDLIBBA3M (5.411 USD)				(287,274)			285,443						001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2011	05/20/2011	Maturity		14,800,000	USDLIBBA3M (1.2452 USD)				(53,900)			52,304						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2011	06/03/2011	Maturity		9,200,000	USDLIBBA3M (1.4392 USD)				(43,898)			42,628						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2011	06/09/2011	Maturity		13,000,000	1.7778 USD (USDLIBBA3M)				83,840			(81,914)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/15/2009	06/17/2011	06/17/2011	Maturity		29,800,000	USDLIBBA3M (1.6333 USD)				(182,160)			177,490						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2011	06/23/2011	Maturity		11,600,000	USDLIBBA3M (1.6992 USD)				(77,110)			75,138						005

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	06/23/2008	06/25/2011	06/25/2011	Maturity		12,000,000	4.1388 USD (USDLIBBA3M)				224,781			(222,331)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/26/2009	06/30/2011	06/30/2011	Maturity		13,800,000	USDLIBBA3M (1.4463 USD)				(78,199)			75,606						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/02/2008	07/07/2011	07/07/2011	Maturity		7,600,000	USDLIBBA3M (3.9022 USD)				(141,462)			139,379						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	07/21/2008	07/23/2011	07/23/2011	Maturity		19,000,000	4.0578 USD (USDLIBBA3M)				405,667			(397,683)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Credit Suisse Intl	06/29/2001	07/26/2011	07/26/2011	Maturity		6,000,000	USDLIBBA3M (6.3075 USD)				(205,606)									001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	08/11/2008	08/13/2011	08/13/2011	Maturity		10,900,000	USDLIBBA3M (3.8192 USD)				(239,444)			233,664						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/16/2008	09/18/2011	09/18/2011	Maturity		40,400,000	3.0798 USD (USDLIBBA3M)				808,029			(780,306)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/22/2008	09/24/2011	09/24/2011	Maturity		10,000,000	3.7628 USD (USDLIBBA3M)				255,780			(248,379)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2011	07/09/2011	Maturity		42,500,000	1.3357 USD (USDLIBBA3M)				232,867			(220,967)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2011	07/09/2011	Maturity		84,600,000	1.3357 USD (USDLIBBA3M)				463,543			(439,855)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2011	07/21/2011	Maturity		29,100,000	USDLIBBA3M (1.4642 USD)				(189,850)			179,008						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2011	07/21/2011	Maturity		9,200,000	USDLIBBA3M (1.4642 USD)				(60,021)			56,594						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2011	07/29/2011	Maturity		23,800,000	USDLIBBA3M (1.4772 USD)				(164,297)			154,412						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2011	07/29/2011	Maturity		11,300,000	1.4837 USD (USDLIBBA3M)				78,433			(73,739)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2011	07/29/2011	Maturity		95,600,000	1.4837 USD (USDLIBBA3M)				663,558			(623,844)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2009	08/06/2011	08/06/2011	Maturity		16,600,000	USDLIBBA3M (1.5583 USD)				(126,739)			119,140						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/04/2009	08/06/2011	08/06/2011	Maturity		10,500,000	USDLIBBA3M (1.5583 USD)				(80,166)			75,360						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2011	08/12/2011	Maturity		9,900,000	USDLIBBA3M (1.7312 USD)				(87,614)			82,810						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2011	08/19/2011	Maturity		33,300,000	USDLIBBA3M (1.4202 USD)				(238,877)			221,677						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2011	08/19/2011	Maturity		12,700,000	USDLIBBA3M (1.4202 USD)				(91,103)			84,543						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/24/2009	08/26/2011	08/26/2011	Maturity		10,600,000	USDLIBBA3M (1.5223 USD)				(85,563)			79,620						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2011	09/03/2011	Maturity		12,400,000	USDLIBBA3M (1.2872 USD)				(84,167)			76,613						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2011	09/03/2011	Maturity		8,200,000	USDLIBBA3M (1.2872 USD)				(55,659)			50,663						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2011	09/16/2011	Maturity		23,700,000	USDLIBBA3M (1.2312 USD)				(158,412)			142,947						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/18/2009	09/22/2011	09/22/2011	Maturity		12,900,000	USDLIBBA3M (1.3743 USD)				(101,538)			92,923						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/18/2009	09/22/2011	09/22/2011	Maturity		9,300,000	USDLIBBA3M (1.3743 USD)				(73,202)			66,991						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2011	09/23/2011	Maturity		123,900,000	1.3398 USD (USDLIBBA3M)				948,131			(864,488)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2011	09/23/2011	Maturity		25,800,000	1.3398 USD (USDLIBBA3M)				197,432			(180,014)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Fin Products Inc	12/03/2001	12/15/2011	12/15/2011	Maturity		222,363	USDLIBBA3M (5.02 USD)				(12,807)									001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2011	10/06/2011	Maturity		10,100,000	3.5568 USD (USDLIBBA3M)				252,444			(244,079)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	10/06/2008	10/08/2011	10/08/2011	Maturity		26,400,000	3.2398 USD (USDLIBBA3M)				607,116			(583,875)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/08/2008	10/10/2011	10/10/2011	Maturity		18,800,000	3.1398 USD (USDLIBBA3M)				417,766			(401,247)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/20/2008	10/22/2011	10/22/2011	Maturity		26,000,000	3.1898 USD (USDLIBBA3M)				615,688			(589,263)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/27/2008	10/29/2011	10/29/2011	Maturity		16,800,000	3.1118 USD (USDLIBBA3M)				396,459			(378,434)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	11/04/2008	11/06/2011	11/06/2011	Maturity		8,400,000	USDLIBBA3M (3.1172 USD)				(202,079)			192,995						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/10/2008	11/12/2011	11/12/2011	Maturity		15,200,000	2.8768 USD (USDLIBBA3M)				342,026			(325,177)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/08/2008	12/10/2011	12/10/2011	Maturity		23,100,000	USDLIBBA3M (2.3642 USD)				(451,088)			423,664						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/09/2009	10/13/2011	10/13/2011	Maturity		13,400,000	USDLIBBA3M (1.3432 USD)				(111,542)			99,766						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/09/2009	10/13/2011	10/13/2011	Maturity		8,300,000	USDLIBBA3M (1.3432 USD)				(69,089)			61,795						005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2011	10/21/2011	Maturity		10,700,000	USDLIBBBA3M (1.3623 USD)				(93,301)			83,115						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/02/2009	11/04/2011	11/04/2011	Maturity		16,700,000	1.2728 USD (USDLIBBBA3M)				138,637			(121,661)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2011	11/10/2011	Maturity		11,100,000	USDLIBBBA3M (1.1942 USD)				(86,324)			74,727						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2011	11/10/2011	Maturity		7,600,000	USDLIBBBA3M (1.1942 USD)				(59,105)			51,164						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2011	11/24/2011	Maturity		7,600,000	USDLIBBBA3M (1.0483 USD)				(51,533)			43,326						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2011	11/24/2011	Maturity		8,300,000	USDLIBBBA3M (1.0483 USD)				(56,280)			47,316						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2011	11/25/2011	Maturity		28,000,000	1.0668 USD (USDLIBBBA3M)				194,291			(164,132)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2011	12/08/2011	Maturity		6,200,000	USDLIBBBA3M (1.2153 USD)				(52,933)			45,950						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	12/19/2008	12/23/2011	12/23/2011	Maturity		31,900,000	USDLIBBBA3M (1.7632 USD)				(454,352)			416,009						005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														26,836,677	289,440		XXX	(27,912,734)			26,836,677			XXX
Credit Default Swap; Protection Purchased	001765AU0	N/A	Credit	Morgan Stanley & Co International Ltd	04/07/2004	12/20/2011	12/20/2011	Maturity		500,000	(5 USD)	(137,847)			(24,514)			20,207		(23,792)				006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(137,847)			(24,514)		XXX	20,207		(23,792)				XXX
Pay Fixed GBP Receive Floating USD Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Nationwide Life Global Fd	06/14/2001	06/28/2011	06/28/2011	Maturity		209,550,000	USDLIBBBA3M (6.25 GBP)			(30,300,000)	6,646,847				29,913,744		(30,300,000)			009
Pay Floating USD Receive Fixed GBP Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Credit Suisse Intl	06/14/2001	06/28/2011	06/28/2011	Maturity		209,550,000	6.25 GBP (USDLIBBBA3M)			30,300,000	6,705,325				(29,972,222)		30,300,000			009
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange															58,478		XXX		(58,478)					XXX
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/05/2010	01/05/2011	01/05/2011	Maturity		15,213,871	SPTRMDCP Index (USDLIBBBA1M)			500,530	(395)			(366,091)			500,530			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/05/2010	01/05/2011	01/05/2011	Maturity		17,572,957	SPTRMDCP Index (USDLIBBBA1M)			577,640	(456)			(422,858)			577,640			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	01/14/2010	01/14/2011	01/14/2011	Maturity		37,892,488	USDLIBBBA1M (SPTRMDCP Index)			1,539,760	(5,107)			516,203			1,539,760			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/14/2010	01/14/2011	01/14/2011	Maturity		40,022,296	USDLIBBBA1M (SPTRMDCP Index)			1,626,304	(5,607)			545,217			1,626,304			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	01/28/2010	01/28/2011	01/28/2011	Maturity		22,509,407	USDLIBBBA1M (GDDUEAFE Index)			671,840	6,021			155,265			671,840			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Intl	01/28/2010	01/28/2011	01/28/2011	Maturity		24,746,335	USDLIBBBA1M (GDDUEAFE Index)			738,606	6,619			170,694			738,606			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/27/2010	02/01/2011	02/01/2011	Maturity		23,402,100	USDLIBBBA1M (SPTRMDCP Index)			628,899	1,423			106,371			628,899			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/27/2010	02/01/2011	02/01/2011	Maturity		22,947,514	USDLIBBBA1M (SPTRMDCP Index)			616,682	1,396			104,304			616,682			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	02/05/2010	02/07/2011	02/07/2011	Maturity		21,052,669	USDLIBBBA1M (SPTRMDCP Index)			1,617,052	(1,404)			506,590			1,617,052			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	02/05/2010	02/07/2011	02/07/2011	Maturity		14,730,741	USDLIBBBA1M (SPTRMDCP Index)			1,131,466	(982)			354,466			1,131,466			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	02/05/2010	02/07/2011	02/07/2011	Maturity		16,185,838	USDLIBBBA1M (RU20INTR Index)			1,042,928	(14,704)			506,368			1,042,928			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	02/05/2010	02/07/2011	02/07/2011	Maturity		9,720,327	USDLIBBBA1M (RU20INTR Index)			626,325	(8,830)			304,097			626,325			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	02/09/2010	02/09/2011	02/09/2011	Maturity		25,994,297	USDLIBBBA1M (GDDUEAFE Index)			2,001,438	3,491			631,597			2,001,438			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	02/09/2010	02/09/2011	02/09/2011	Maturity		20,734,215	USDLIBBBA1M (GDDUEAFE Index)			1,596,437	7,754			503,790			1,596,437			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	02/19/2010	02/22/2011	02/22/2011	Maturity		30,107,677	SPTRMDCP Index (USDLIBBBA1M)			1,911,256	(5,506)			138,760			1,911,256			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	02/19/2010	02/22/2011	02/22/2011	Maturity		24,117,372	SPTRMDCP Index (USDLIBBBA1M)			1,530,988	(4,411)			111,152			1,530,988			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	02/19/2010	02/22/2011	02/22/2011	Maturity		12,011,072	RU20INTR Index (USDLIBBBA1M)			492,336	5,136			29,436			492,336			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	02/19/2010	02/22/2011	02/22/2011	Maturity		8,938,473	RU20INTR Index (USDLIBBBA1M)			366,390	3,822			21,906			366,390			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2010	02/23/2011	02/23/2011	Maturity		18,757,727	GDDUEAFE Index (USDLIBBBA1M)			916,678	12,365			149,532			916,678			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2010	02/23/2011	02/23/2011	Maturity		20,691,567	GDDUEAFE Index (USDLIBBBA1M)			1,011,184	13,640			164,948			1,011,184			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/06/2010	01/06/2011	01/06/2011	Maturity		3,126,857	GDDUEAFE Index (USDLIBBBA1M)			73,672	306			92,289			73,672			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	01/06/2010	01/06/2011	01/06/2011	Maturity		14,639,377	GDDUEAFE Index (USDLIBBBA1M)			344,920	1,431			432,081			344,920			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	03/08/2010	03/14/2011	03/14/2011	Maturity		17,315,927	GDDUEAFE Index (USDLIBBBA1M)			1,251,965	14,279			420,734			1,251,965			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	04/06/2010	04/12/2011	04/12/2011	Maturity		18,531,927	GDDUEAFE Index (USDLIBBBA1M)			1,239,738	22,454			396,236			1,239,738			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	04/06/2010	04/12/2011	04/12/2011	Maturity		14,827,588	GDDUEAFE Index (USDLIBBA1M)			991,927	(17,965)			(317,033)			991,927			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	12/06/2010	05/01/2011	05/01/2011	Maturity		26,181,901	LBUSTRUU Index) USDLIBBA1M			(148,888)	25,773			(282,337)			(148,888)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	12/06/2010	05/01/2011	05/01/2011	Maturity		26,181,901	LBUSTRUU Index) USDLIBBA1M			(148,888)	25,773			(282,337)			(148,888)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/05/2010	05/05/2011	05/05/2011	Maturity		26,639,200	GDDUEAFE Index) USDLIBBA1M			(2,817,079)	37,521			786,255			(2,817,079)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	05/11/2010	05/16/2011	05/16/2011	Maturity		18,036,073	GDDUEAFE Index) USDLIBBA1M			(1,450,757)	25,260			139,562			(1,450,757)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	05/11/2010	05/16/2011	05/16/2011	Maturity		18,036,073	GDDUEAFE Index) USDLIBBA1M			(1,450,757)	25,260			139,562			(1,450,757)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/18/2010	05/18/2011	05/18/2011	Maturity		30,108,576	GDDUEAFE Index) USDLIBBA1M			(2,140,382)	47,040			635,317			(2,140,382)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/18/2010	05/18/2011	05/18/2011	Maturity		25,129,596	GDDUEAFE Index) USDLIBBA1M			(1,783,834)	39,199			529,485			(1,783,834)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2010	05/31/2011	05/31/2011	Maturity		28,385,226	GDDUEAFE Index) USDLIBBA1M			(1,118,649)	47,429			278,764			(1,118,649)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2010	05/31/2011	05/31/2011	Maturity		49,458,087	GDDUEAFE Index) USDLIBBA1M			(1,949,121)	82,640			485,715			(1,949,121)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/26/2010	06/01/2011	06/01/2011	Maturity		25,963,422	LBUSTRUU Index) USDLIBBA1M			(496,735)	47,613			(279,981)			(496,735)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/26/2010	06/01/2011	06/01/2011	Maturity		25,963,422	LBUSTRUU Index) USDLIBBA1M			(496,735)	47,613			(279,981)			(496,735)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	07/02/2010	07/11/2011	07/11/2011	Maturity		69,826,378	GDDUEAFE Index)			(6,044,386)	162,823			2,060,923			(6,044,386)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	07/14/2010	07/19/2011	07/19/2011	Maturity		30,386,664	GDDUEAFE Index (USDLIBBA1M)			1,041,515	(107,941)			(127,290)			1,041,515			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	07/14/2010	07/19/2011	07/19/2011	Maturity		41,851,268	GDDUEAFE Index (USDLIBBA1M)			1,351,482	(148,666)			(175,316)			1,351,482			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	08/04/2010	08/05/2011	08/05/2011	Maturity		31,441,159	GDDUEAFE Index (USDLIBBA1M)			(1,173,515)	(112,980)			(927,985)			(1,173,515)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	08/04/2010	08/05/2011	08/05/2011	Maturity		18,654,546	GDDUEAFE Index (USDLIBBA1M)			(696,266)	(67,141)			(550,588)			(696,266)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	09/14/2010	09/14/2011	09/14/2011	Maturity		32,520,340	GDDUEAFE Index (USDLIBBA1M)			(4,431,322)	(106,244)			(136,228)			(4,431,322)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Intl	09/14/2010	09/14/2011	09/14/2011	Maturity		15,117,873	GDDUEAFE Index (USDLIBBA1M)			(2,060,008)	(56,055)			(63,329)			(2,060,008)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2010	09/30/2011	09/30/2011	Maturity		27,196,056	GDDUEAFE Index (USDLIBBA1M)			(3,876,375)	(93,499)			(187,592)			(3,876,375)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	06/24/2010	07/01/2011	07/01/2011	Maturity		51,125,129	LBUSTRUU Index) USDLIBBA1M			(825,588)	91,898			(551,317)			(825,588)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	06/24/2010	07/01/2011	07/01/2011	Maturity		51,125,129	LBUSTRUU Index) USDLIBBA1M			(825,588)	92,368			(551,317)			(825,588)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	07/28/2010	07/30/2011	07/30/2011	Maturity		75,878,161	LBUSTRUU Index) USDLIBBA1M			(2,449,404)	167,390			(818,245)			(2,449,404)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	07/28/2010	07/30/2011	07/30/2011	Maturity		25,292,721	LBUSTRUU Index) USDLIBBA1M			(816,468)	55,797			(272,749)			(816,468)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/16/2010	08/22/2011	08/22/2011	Maturity		27,982,736	GDDUEAFE Index) USDLIBBA1M			872,218	78,673			644,673			872,218			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/16/2010	08/22/2011	08/22/2011	Maturity		44,773,399	GDDUEAFE Index) USDLIBBA1M			1,395,581	125,880			1,031,500			1,395,581			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	09/01/2010	09/06/2011	09/06/2011	Maturity		15,125,658	GDDUEAFE Index) USDLIBBA1M			(300,497)	50,788			1,226,142			(300,497)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	09/01/2010	09/06/2011	09/06/2011	Maturity		31,503,328	GDDUEAFE Index) USDLIBBA1M			(625,867)	105,780			2,553,778			(625,867)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011	10/06/2011	Maturity		40,659,297	GDDUEAFE Index) USDLIBBA1M			4,746,021	152,419			1,200,058			4,746,021			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011	10/06/2011	Maturity		33,364,988	GDDUEAFE Index) USDLIBBA1M			3,894,581	125,075			984,767			3,894,581			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	10/05/2010	10/06/2011	10/06/2011	Maturity		49,485,079	LBUSTRUU Index) USDLIBBA1M			(2,696,080)	71,998			(383,573)			(2,696,080)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/19/2011	10/19/2011	Maturity		24,294,648	GDDUEAFE Index) USDLIBBA1M			1,830,885	80,133			512,638			1,830,885			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/25/2010	10/28/2011	10/28/2011	Maturity		106,476,282	SPTR Index) USDLIBBA1M			680,065	226,787			31,384			680,065			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011	10/18/2011	Maturity		22,548,695	RU20INTR Index) USDLIBBA1M			1,882,617	(71,367)			55,261			1,882,617			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011	10/18/2011	Maturity		22,548,695	RU20INTR Index) USDLIBBA1M			1,882,617	(71,367)			55,261			1,882,617			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011	11/18/2011	Maturity		14,927,061	GDDUEAFE Index (USDLIBBA1M)			(1,407,972)	(64,792)			(269,819)			(1,407,972)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011	11/18/2011	Maturity		29,848,988	GDDUEAFE Index (USDLIBBA1M)			(2,815,460)	(129,993)			(539,545)			(2,815,460)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	12/10/2010	12/16/2011	12/16/2011	Maturity		20,271,136	GDDUEAFE Index (USDLIBBA1M)			(2,462,651)	(108,885)			(156,856)			(2,462,651)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/29/2010	11/04/2011	11/04/2011	Maturity		38,324,815	USDLIBBA1M (GDDUEAFE Index)			1,809,309	166,204			2,426,652			1,809,309			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	10/27/2010	10/31/2011	10/31/2011	Maturity		99,425,260	USDLIBBA1M (LBUSTRUU Index)			(5,578,396)	193,126			(1,072,169)			(5,578,396)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	11/23/2010	12/01/2011	12/01/2011	Maturity		100,000,000	USDLIBBA1M (LBUSTRUU Index)			(5,519,021)	234,853			(1,078,367)			(5,519,021)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/24/2010	11/30/2011	11/30/2011	Maturity		58,633,475	USDLIBBA1M (GDDUEAFE Index)			9,806,410	253,574			575,825			9,806,410			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/24/2010	11/30/2011	11/30/2011	Maturity		31,981,896	USDLIBBA1M (GDDUEAFE Index)			5,348,951	138,313			314,086			5,348,951			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011	12/07/2011	Maturity		17,426,712	USDLIBBA1M (GDDUEAFE Index)			1,117,819	77,903			701,890			1,117,819			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011	12/07/2011	Maturity		32,301,459	USDLIBBA1M (GDDUEAFE Index)			2,071,945	144,397			1,300,995			2,071,945			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	BNP Paribas	12/14/2010	12/14/2011	12/14/2011	Maturity		45,556,940	USDLIBBA1M (SPTRMDCP Index)			2,223,925	86,936			620,614			2,223,925			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012	12/09/2011	Maturity		2,016,658	GDDUEAFE Index (USDLIBBA1M)			(2,016,658)							(2,016,658)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012	12/09/2011	Maturity		4,252,311	GDDUEAFE Index (USDLIBBA1M)			(4,252,311)							(4,252,311)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2011	02/28/2012	12/29/2011	Maturity		3,443,141	GDDUEAFE Index (USDLIBBA1M)			(3,443,141)							(3,443,141)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	03/08/2011	03/14/2012	12/14/2011	Maturity		2,752,042	GDDUEAFE Index (USDLIBBA1M)			(2,752,042)							(2,752,042)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012	12/28/2011	Maturity		741,469	USDLIBBA1M (GDDUEAFE Index)			741,469							741,469			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012	11/22/2011	Maturity		2,328,901	USDLIBBA1M (GDDUEAFE Index)			2,328,901							2,328,901			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	04/06/2011	04/12/2012	12/12/2011	Maturity		2,703,399	GDDUEAFE Index (USDLIBBA1M)			(2,703,399)							(2,703,399)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/11/2011	05/16/2012	12/16/2011	Maturity		8,893,845	USDLIBBA1M (GDDUEAFE Index)			8,893,845							8,893,845			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012	11/23/2011	Maturity		8,896,319	USDLIBBA1M (GDDUEAFE Index)			8,896,319							8,896,319			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012	11/23/2011	Maturity		9,166,629	USDLIBBA1M (GDDUEAFE Index)			9,166,629							9,166,629			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012	11/30/2011	Maturity		7,562,358	USDLIBBA1M (GDDUEAFE Index)			7,562,358							7,562,358			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012	11/30/2011	Maturity		4,340,226	USDLIBBA1M (GDDUEAFE Index)			4,340,226							4,340,226			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012	11/11/2011	Maturity		936,191	USDLIBBA1M (LBUSTRUU Index)			(936,191)							(936,191)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012	11/11/2011	Maturity		2,705,250	USDLIBBA1M (LBUSTRUU Index)			(2,705,250)							(2,705,250)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	07/29/2011	02/01/2012	12/13/2011	Maturity		1,110,054	USDLIBBA1M (LBUSTRUU Index)			(1,110,054)							(1,110,054)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	08/10/2011	08/10/2012	12/16/2011	Maturity		1,649,429	USDLIBBA1M (GDDUEAFE Index)			1,649,429							1,649,429			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012	11/22/2011	Maturity		4,324,492	USDLIBBA1M (GDDUEAFE Index)			4,324,492							4,324,492			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012	11/22/2011	Maturity		5,927,864	USDLIBBA1M (GDDUEAFE Index)			5,927,864							5,927,864			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/11/2011	03/01/2012	12/13/2011	Maturity		178,654	USDLIBBA1M (LBUSTRUU Index)			(178,654)							(178,654)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012	12/30/2011	Maturity		1,599,570	USDLIBBA1M (GDDUEAFE Index)			1,599,570							1,599,570			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012	12/30/2011	Maturity		3,822,060	USDLIBBA1M (GDDUEAFE Index)			3,822,060							3,822,060			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	07/15/2011	07/19/2012	11/22/2011	Maturity		5,299,742	USDLIBBA1M (GDDUEAFE Index)			5,299,742							5,299,742			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/19/2011	03/01/2012	12/13/2011	Maturity		748,180	USDLIBBA1M (LBUSTRUU Index)			(748,180)							(748,180)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012	12/13/2011	Maturity		856,717	USDLIBBA1M (GDDUEAFE Index)			856,717							856,717			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012	12/13/2011	Maturity		1,784,348	USDLIBBA1M (GDDUEAFE Index)			1,784,348							1,784,348			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012	12/14/2011	Maturity		233,909	USDLIBBA1M (GDDUEAFE Index)			(233,909)							(233,909)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012	12/14/2011	Maturity		701,835	USDLIBBA1M (GDDUEAFE Index)			(701,835)							(701,835)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/14/2011	09/20/2012	12/28/2011	Maturity		1,519,050	USDLIBBA1M (GDDUEAFE Index)			1,519,050							1,519,050			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2011	10/01/2012	12/13/2011	Maturity		1,783,556	GDDUEAFE Index (USDLIBBA1M)			1,783,556							1,783,556			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012	12/09/2011	Maturity		2,596,214	USDLIBBA1M (GDDUEAFE Index)			(2,596,214)							(2,596,214)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012	12/09/2011	Maturity		5,127,172	USDLIBBA1M (GDDUEAFE Index)			(5,127,172)							(5,127,172)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co	10/21/2011	11/05/2012	12/13/2011	Maturity		91,095	USDLIBBA1M (LBUSTRUU Index)			91,095							91,095			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012	12/30/2011	Maturity		2,146,230	USDLIBBA1M (SPTR Index)			(2,146,230)							(2,146,230)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012	12/30/2011	Maturity		11,088,855	USDLIBBA1M (SPTR Index)			(11,088,855)							(11,088,855)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/27/2011	11/01/2012	12/30/2011	Maturity		1,091,965	USDLIBBA1M (SPTRMDCP Index)			1,091,965							1,091,965			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	12/13/2011	Maturity		93,101	USDLIBBA1M (GDDUEAFE Index)			93,101							93,101			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	12/13/2011	Maturity		262,872	USDLIBBA1M (GDDUEAFE Index)			262,872							262,872			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	12/13/2011	Maturity		202,631	USDLIBBA1M (GDDUEAFE Index)			202,631							202,631			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/18/2011	11/27/2012	12/28/2011	Maturity		1,307,520	USDLIBBA1M (GDDUEAFE Index)			(1,307,520)							(1,307,520)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/16/2011	12/03/2012	12/29/2011	Maturity		172,941	USDLIBBA1M (LBUSTRUU Index)			172,941							172,941			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/18/2011	06/01/2012	12/29/2011	Maturity		122,573	USDLIBBA1M (LBUSTRUU Index)			122,573							122,573			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012	12/30/2011	Maturity		4,262,042	USDLIBBA1M (GDDUEAFE Index)			(4,262,042)							(4,262,042)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012	12/30/2011	Maturity		1,929,199	USDLIBBA1M (GDDUEAFE Index)			(1,929,199)							(1,929,199)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012	12/30/2011	Maturity		4,528,263	USDLIBBA1M (GDDUEAFE Index)			(4,528,263)							(4,528,263)			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012	12/30/2011	Maturity		27,300	USDLIBBA1M (RU20INTR Index)			(27,300)							(27,300)			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012	12/30/2011	Maturity		54,600	USDLIBBA1M (RU20INTR Index)			(54,600)							(54,600)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/18/2011	11/01/2012	12/29/2011	Maturity		130,132	USDLIBBA1M (LBUSTRUU Index)			130,132							130,132			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/28/2011	06/01/2012	12/29/2011	Maturity		41,632	USDLIBBA1M (LBUSTRUU Index)			41,632							41,632			003
0949999. Subtotal - Swaps - Hedging Other - Total Return														(1,422,763)	2,101,126		XXX	11,224,742			(1,422,763)			XXX
0969999. Subtotal - Swaps - Hedging Other												(137,847)		25,413,914	2,424,531		XXX	(16,667,786)	(58,478)	(23,792)	25,413,914			XXX
Receive Fixed USD Credit Default Swap	370425SE1	N/A	Other	UBS AG	03/16/2005	09/20/2011	09/20/2011	Maturity		3,000,000	3.55 USD (Credit Event)				77,804									007
0989999. Subtotal - Swaps - Replication - Credit Default															77,804		XXX							XXX
1029999. Subtotal - Swaps - Replication															77,804		XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate												201,507		23,809,804	(12,452,127)		XXX	(27,912,734)		20,825	23,809,804			XXX
1169999. Total Swaps - Credit Default												(137,847)			53,290		XXX	20,207		(23,792)				XXX
1179999. Total Swaps - Foreign Exchange														1,808,197	1,661,562		XXX		(18,944,678)		(3,220,503)			XXX
1189999. Total Swaps - Total Return														(1,422,763)	2,101,126		XXX	11,224,742			(1,422,763)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												63,659		24,195,237	(8,636,147)		XXX	(16,667,786)	(18,944,678)	(2,967)	19,166,537			XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective												201,507		(1,218,677)	(11,138,482)		XXX		(18,886,200)	20,825	(6,247,377)			XXX
1409999. Subtotal - Hedging Other												77,268,808	71,750,424	146,644,094	2,424,531		XXX	32,707,921	(58,478)	(23,792)	(2,512,985)			XXX
1419999. Subtotal - Replication															77,804		XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												77,470,314	71,750,424	145,425,417	(8,636,147)		XXX	32,707,921	(18,944,678)	(2,967)	(8,760,362)			XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
ESH2	436	21,800	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	1,254.0000	1,253.0000		(38,233)	(38,562)	(38,562)				
1289999. Subtotal - Long Futures - Hedging Other													(38,233)	(38,562)	(38,562)				XXX
1329999. Subtotal - Long Futures													(38,233)	(38,562)	(38,562)				XXX
FAH2	(5,473)	(547,300)	S & P 400 E-MINI	Variable Annuity Liability	N/A	Equity/Index	03/15/2012	CME	12/15/2011	876.0000	877.0000	34,433,594	(942,175)	(1,614,345)	(1,614,345)			31,698,000	003
ESH2	(18,043)	(902,150)	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A	Equity/Index	03/15/2012	CME	12/15/2011	1,232.0000	1,253.0000	85,059,065	(18,416,303)	(18,489,706)	(18,489,706)			62,828,000	003
TUH2	(10)	(2,000,000)	US Treasury 2 YR Note Future	Interest Rate	N/A	Interest	03/31/2012	CBT	12/15/2011	110.0000	110.0000	5,781	(1,563)	(1,587)	(1,587)			5,000	003
RRH2	(1,704)	(170,400)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	735.0000	739.0000	12,354,749	(598,316)	(668,500)	(668,500)			11,295,650	004
1349999. Subtotal - Short Futures - Hedging Other												131,853,189	(19,958,357)	(20,774,138)	(20,774,138)			105,826,650	XXX
1389999. Subtotal - Short Futures												131,853,189	(19,958,357)	(20,774,138)	(20,774,138)			105,826,650	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												131,853,189	(19,996,590)	(20,812,700)	(20,812,700)			105,826,650	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												131,853,189	(19,996,590)	(20,812,700)	(20,812,700)			105,826,650	XXX

Broker Name	Net Cash Deposits
UBS	131,853,189
Total Net Cash Deposits	131,853,189

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH1	2,508	125,400	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	1,301.0300		1,301.5700	Sale		68,251			003
ESM1	101	5,050	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	1,318.3700		1,353.3900	Sale		176,870			003
ESU1	100	5,000	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	09/15/2011	CME	06/10/2011	1,326.7400		1,332.9800	Sale		31,201			003
ESZ1	1,889	94,450	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	12/15/2011	CME	09/15/2011	1,237.2300		1,250.0900	Sale		1,214,998			003
ESH2	22,168	1,108,400	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/10/2011	1,247.8300		1,236.1400	Sale		(734,613)			003
FAH1	30	3,000	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	968.5300		968.5000	Sale		(77)			003
RRH1	100	10,000	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	803.3200		796.6200	Sale		(67,062)			003
RRM1	98	9,800	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	840.2400		826.4200	Sale		(135,366)			003
RRU1	96	9,600	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	09/15/2011	CME	06/10/2011	834.9100		797.7400	Sale		(356,885)			003
1289999. Subtotal - Long Futures - Hedging Other															197,317			XXX
1329999. Subtotal - Long Futures															197,317			XXX
ESH1	36,980	1,849,000	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	1,270.6300		1,305.6900	Sale		(64,824,374)			003
ESM1	50,403	2,520,150	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	1,309.5700		1,302.5500	Sale		17,698,004			003
ESU1	139,267	6,963,350	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	09/15/2011	CME	06/10/2011	1,215.5700		1,204.4500	Sale		77,380,270			003
ESZ1	158,959	7,947,950	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	12/15/2011	CME	09/15/2011	1,186.2500		1,209.2400	Sale		(184,501,973)			003
ESH2	22,168	1,108,400	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/10/2011	1,254.3700		1,236.7800	Sale		19,495,918			003
FAH1	4,491	449,100	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	925.2000		949.1700	Sale		(10,761,611)			003
FAM1	4,475	447,500	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	963.0000		958.5900	Sale		1,991,691			003
FAU1	12,037	1,203,700	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	09/15/2011	CME	06/10/2011	878.6000		863.6300	Sale		18,055,031			003
FAZ1	17,885	1,788,500	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	12/15/2011	CME	09/15/2011	843.7000		863.1400	Sale		(34,797,648)			003
FAH2	2,843	284,300	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/10/2011	886.9000		865.8300	Sale		5,989,254			003
RMM1	60	6,000	RUSSELL 1000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	702.5000		706.2000	Sale		(22,200)			003
RRH1	1,061	106,100	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/11/2011	CME	12/15/2010	789.6000		812.5100	Sale		(2,430,823)			003
RRM1	1,167	116,700	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	06/10/2011	CME	03/11/2011	811.6700		804.9600	Sale		783,334			003
RRU1	3,058	305,800	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	09/15/2011	CME	06/10/2011	726.8000		715.2800	Sale		3,521,367			003
RRZ1	4,964	496,400	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	12/15/2011	CME	09/15/2011	695.4700		717.1500	Sale		(10,763,726)			003
RRH2	495	49,500	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/10/2011	739.0000		735.2100	Sale		164,770			003
TUH1	1,261	252,200,000	US Treasury 2 YR Note Future	Interest Rate	NA	Interest	03/11/2011	CBT	12/15/2010	109.4700		109.0600	Sale		1,029,488			004
TUM1	13	2,600,000	US Treasury 2 YR Note Future	Interest Rate	NA	Interest	06/10/2011	CBT	03/11/2011	109.0400		109.5700	Sale		(13,994)			004
TUU1	14	2,800,000	US Treasury 2 YR Note Future	Interest Rate	NA	Interest	09/15/2011	CBT	06/10/2011	109.6400		110.2800	Sale		(18,051)			004
TUZ1	29	5,800,000	US Treasury 2 YR Note Future	Interest Rate	NA	Interest	12/15/2011	CBT	09/15/2011	110.1500		110.1200	Sale		1,941			004
FVH1	2,252	225,200,000	US CBT 5 YR TN FUTURE	Interest Rate	NA	Interest	03/11/2011	CBT	12/15/2010	118.1100		116.4900	Sale		3,647,459			004
TYH1	646	64,600,000	US CBT 10 YR TN FUTURE	Interest Rate	NA	Interest	03/11/2011	CBT	12/15/2010	120.8900		118.5600	Sale		1,502,916			004
USH1	9,273	927,300,000	US Treasury 30 YR Future	Interest Rate	NA	Interest	03/11/2011	CBT	12/15/2010	121.2600		118.9100	Sale		21,737,501			004
WNH1	371	37,100,000	US Treasury Ultra Bond	Interest Rate	NA	Interest	03/11/2011	CME	12/15/2010	124.9000		121.4600	Sale		1,277,381			004
WNU1	200	20,000,000	US Treasury Ultra Bond	Interest Rate	NA	Interest	09/15/2011	CME	06/10/2011	128.4000		144.9500	Sale		(3,311,921)			004
WNZ1	200	20,000,000	US Treasury Ultra Bond	Interest Rate	NA	Interest	12/15/2011	CME	09/15/2011	143.4800		151.3400	Sale		(1,571,523)			004
1349999. Subtotal - Short Futures - Hedging Other															(138,741,519)			XXX
1389999. Subtotal - Short Futures															(138,741,519)			XXX
1399999. Subtotal - Hedging Effective																		XXX
1409999. Subtotal - Hedging Other															(138,544,202)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															(138,544,202)			XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		131,853,189		131,853,189	131,853,189		131,853,189	105,826,650	105,826,650
Bank of America Corp	Y	Y	96,333,000	259,156,003	(125,651,728)	37,171,275	259,798,660	(124,883,753)	38,581,907	181,478,977	181,478,977
Barclays Bank PLC	Y	Y	109,698,000	208,280,885	(104,769,625)		208,280,885	(104,769,625)		126,304,091	120,117,351
BNP Paribas	Y	Y		79,044,433	(85,723,203)		79,044,433	(85,723,203)		19,210,472	12,531,703
Citibank NA	Y	Y	330,764,900	365,071,415	(40,620,265)		365,071,415	(40,620,265)		224,071,726	217,757,976
Citigroup Financial Products Inc	Y	Y		15,640,967	(13,822,496)	1,818,471	15,640,967	(16,987,757)		2,425,564	2,425,564
Credit Suisse Intl	Y	Y		239,700,387	(237,401,900)	2,298,487	240,087,041	(241,371,953)		84,932,600	84,932,600
Deutsche Bank AG	Y	Y		410,106,541	(477,675,428)		412,755,200	(478,227,545)		141,029,091	73,460,205
Goldman Sachs Group Inc	Y	Y	57,448,000	267,801,893	(19,339,665)	191,014,228	267,801,893	(19,385,775)	190,968,118	206,328,730	206,328,730
Goldman Sachs International Ltd	Y	Y	73,367,000	102,146,977	(100,983,195)		102,146,977	(100,983,195)		36,689,561	
HSBC USA Inc	Y	Y		29,797,545	(46,365,734)		29,797,545	(46,365,734)		62,761,116	46,192,927
JPMorgan Chase & Co	Y	Y	148,294,000	197,610,087	(53,584,662)		197,610,087	(56,014,086)		144,614,479	140,345,905
Merrill Lynch Capital Services	Y	Y	178,830,500	239,921,572	(63,661,445)		239,921,572	(65,666,161)		24,771,847	22,201,474
Merrill Intl	Y	Y	10,036,000	9,978,633			9,978,633			8,566,533	8,509,166
Morgan Intl	Y	Y	23,090,000	20,992,497			20,992,497			11,006,555	8,909,052
Morgan Stanley Capital Services	Y	Y		541,488,202	(605,613,396)		541,488,202	(605,613,396)		162,271,989	98,146,795
Royal Bank of Scotland PLC	Y	Y	691,121	2,118,918	(4,393,534)		3,621,166	(4,014,682)		6,875,611	3,909,874
Societe Generale	Y	Y		64,533,416	(63,857,354)	676,062	64,533,416	(63,857,354)	676,062	16,515,913	16,515,913
UBS AG	Y	Y		148,926,112	(150,315,218)		148,926,112	(151,410,000)		90,068,822	88,679,716
0299999. Total NAIC 1 Designation			1,028,552,521	3,202,316,484	(2,193,778,848)	232,978,523	3,207,496,704	(2,205,894,486)	230,226,087	1,549,923,678	1,332,443,929
0899999 - Totals			1,028,552,521	3,334,169,673	(2,193,778,848)	364,831,712	3,339,349,893	(2,205,894,486)	362,079,276	1,655,750,328	1,438,270,579

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	RMBS Argent Securities Inc Ser		6FE	416,990	416,990	09/25/2035
36829J-AA-9	RMBS GE Capital Commercial		6FE	125,590	125,590	07/25/2036
65536Q-AB-4	RMBS Nomura Home Equity Loan		1FM	536,867	554,225	08/27/2012
14453F-AB-5	RMBS Carrington Mtg Loan Tr Ser		2FM	535,424	742,706	05/25/2012
362334-BQ-6	RMBS GSAA Home Equity Tr Ser		5FM	8,176	21,352	10/25/2022
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,623,047	1,860,863	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,623,047	1,860,863	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				1,623,047	1,860,863	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,623,047	1,860,863	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			83,749,860	83,749,860	01/03/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				83,749,860	83,749,860	XXX
9999999 - Totals				85,372,907	85,610,723	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (90,698,124) Book/Adjusted Carrying Value $ (91,334,747)
2. Average balance for the year Fair Value $ 102,122,252 Book/Adjusted Carrying Value $ 102,847,786
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 554,225 NAIC 2 $ 742,706 NAIC 3 $ NAIC 4 $ NAIC 5 $ 21,352 NAIC 6 $ 542,580

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ ----------85,372,907 Book/Adjusted Carrying Value $ ----------85,610,723

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
American Savings Bank	Honolulu, HI					(443,452)	XXX
Bank of New York Mellon	New York, NY					4,112,420	XXX
JPMorgan Chase	New York, NY					(86,056,540)	XXX
US Bank	Minneapolis, MN					1,063,372	XXX
Wachovia	Charlotte, NC					885,769	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			(91,649)	XXX
0199999. Totals - Open Depositories		XXX	XXX			(80,530,080)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(80,530,080)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(80,530,080)	XXX

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

1. January	(125,935,214)	4. April	(75,218,521)	7. July	(96,066,032)	10. October	(80,552,531)
2. February	(100,617,549)	5. May	(109,374,688)	8. August	(69,496,175)	11. November	(94,861,334)
3. March	(112,767,382)	6. June	(109,781,384)	9. September	(67,260,782)	12. December	(80,530,080)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			106,088	108,791
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,042	51,316
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			200,167	205,266
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	For protection of state's ph's			110,092	112,896
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			310,151	343,450
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			400,170	448,773
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,501,251	1,539,492		
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						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C	For protection of state's ph's			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	B	For protection of state's ph's			500,417	513,164
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,501,251	1,539,492	1,727,127	1,833,656
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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