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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... 45242 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... 45242 *(Street and Number) (City or Town, State and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... 45201 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... 45242 *(Street and Number) (City or Town, State and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Morris *(Name)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)*
	amber_morris@ohionational.com *(E-Mail Address)*	513-794-4516 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer
Lee Edward Bartels	Senior Vice President	Howard Charles Becker #	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson	Executive Vice President & Chief Investment Officer	Anthony Gerard Esposito	Senior Vice President
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick	Senior Vice President & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary
David Dale Herr, Jr. #	Senior Vice President	Stephen Ray Murphy	Senior Vice President
George Barclay Pearson, Jr.	Senior Vice President	Arthur James Roberts	Senior Vice President & CFO
James Clive Smith	Senior Vice President	Barbara Ann Turner	President & COO, ONESCO
Paul Joseph Twilling #	Senior Vice President		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield #	Howard Charles Becker #	Jack Elliott Brown	Joseph Alex Campanella
Christopher Allen Carlson #	Thomas Gerald Cody	Ronald John Dolan	Victoria Buyniski Gluckman
John Weber Hayden	Gary Thomas Huffman	James Francis Orr	John Russell Phillips
John Michael Schlotman			

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

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

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Joseph Richard Sander
(Printed Name)	(Printed Name)	(Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February, 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

Roxanna S Henry, Notary Public
May 11, 2014

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	9,416,183	0.1	9,416,183	0	9,416,183	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	23,801,812	0.4	23,801,812	0	23,801,812	0.4
1.22 Issued by U.S. government sponsored agencies	22,405,836	0.4	22,405,836	0	22,405,836	0.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	3,844,360	0.1	3,844,360	0	3,844,360	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	139,417,725	2.2	139,417,725	0	139,417,725	2.2
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	1,900,447	0.0	1,900,447	0	1,900,447	0.0
1.43 Revenue and assessment obligations	40,544,309	0.6	40,544,309	0	40,544,309	0.6
1.44 Industrial development and similar obligations	14,868,864	0.2	14,868,864	0	14,868,864	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	68,817,998	1.1	68,817,998	0	68,817,998	1.1
1.512 Issued or guaranteed by FNMA and FHLMC	2,941,657	0.0	2,941,657	0	2,941,657	0.0
1.513 All other	8,147,799	0.1	8,147,799	0	8,147,799	0.1
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	129,445,818	2.1	129,445,818	0	129,445,818	2.1
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	3,128,221	0.0	3,128,221	0	3,128,221	0.0
1.523 All other	396,223,707	6.3	396,223,707	0	396,223,707	6.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,606,390,907	41.4	2,606,390,907	0	2,606,390,907	41.4
2.2 Unaffiliated non-U.S. securities (including Canada)	616,246,145	9.8	616,246,145	0	616,246,145	9.8
2.3 Affiliated securities	4,937,350	0.1	4,937,350	0	4,937,350	0.1
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	175,060,753	175,060,753	2.8
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	235,284	0.0	235,284	0	235,284	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	1,317,067	0.0	1,317,067	0	1,317,067	0.0
3.4 Other equity securities:						
3.41 Affiliated	492,636,141	7.8	492,636,141	0	492,636,141	7.8
3.42 Unaffiliated	36,552,300	0.6	36,552,300	0	36,552,300	0.6
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	887,273,641	14.1	887,273,641	0	887,273,641	14.1
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	296,500	0.0	296,500	0	296,500	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	3,225,331	0.1	3,225,331	0	3,225,331	0.1
6. Contract loans	247,954,877	3.9	247,954,877	0	247,954,877	3.9
7. Derivatives	13,446,313	0.2	13,446,313	0	13,446,313	0.2
8. Receivables for securities	6,746,263	0.1	6,746,263	0	6,746,263	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral)	175,060,753	2.8	175,060,753	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	345,361,180	5.5	345,361,180	0	345,361,180	5.5
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	6,302,584,788	100.0	6,302,584,788	175,060,753	6,302,584,788	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,593,664
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	153,000	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	153,000
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(21,400)
5.	Deduct amounts received on disposals, Part 3, Column 15		131,600
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15	0	
6.2	Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	0	
7.2	Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	71,832	
8.2	Totals, Part 3, Column 9	0	71,832
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		3,521,832
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		3,521,832

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		880,039,137
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	90,359,000	
2.2	Additional investment made after acquisition (Part 2, Column 8)	0	90,359,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Accrual of discount		3,793
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9	0	
5.2	Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		81,754,126
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13	0	
9.2	Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11	0	
10.2	Totals, Part 3, Column 10	1,374,163	1,374,163
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		887,273,641
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		887,273,641
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		887,273,641

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,595,753,225
2.	Cost of bonds and stocks acquired, Part 3, Column 7		549,609,190
3.	Accrual of discount		6,106,134
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(376,202)	
4.2	Part 2, Section 1, Column 15	(42,683)	
4.3	Part 2, Section 2, Column 13	186,123,608	
4.4	Part 4, Column 11	84,361	185,789,084
5.	Total gain (loss) on disposals, Part 4, Column 19		24,200,270
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		721,974,122
7.	Deduct amortization of premium		7,526,311
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	0	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14	5,948,325	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	2,789,223	8,737,548
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,623,219,922
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,623,219,922

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	55,632,566	65,552,085	56,294,084	52,616,836
Governments (Including all obligations	2. Canada	9,671,572	10,441,910	9,660,854	9,675,000
guaranteed by governments)	3. Other Countries	920,452	990,888	909,710	925,000
	4. Totals	66,224,590	76,984,883	66,864,648	63,216,836
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	124,662,475	133,484,343	124,667,683	124,655,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,900,447	2,005,108	1,904,750	1,900,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	271,465,606	302,911,115	269,237,091	268,496,443
Industrial and Miscellaneous and Hybrid	8. United States	2,868,227,585	3,063,625,778	2,882,655,509	2,870,337,767
Securities (Unaffiliated)	9. Canada	123,368,684	131,873,589	124,216,830	121,501,522
	10. Other Countries	631,692,406	657,749,800	633,199,523	632,806,331
	11. Totals	3,623,288,675	3,853,249,167	3,640,071,862	3,624,645,620
Parent, Subsidiaries and Affiliates	12. Totals	4,937,350	5,147,050	4,825,200	5,000,000
	13. Total Bonds	4,092,479,143	4,373,781,666	4,107,571,234	4,087,913,899
PREFERRED STOCKS	14. United States	235,284	246,050	288,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	235,284	246,050	288,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	235,284	246,050	288,234	
COMMON STOCKS	20. United States	37,558,946	37,558,946	35,451,015	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1	1	0	
	22. Other Countries	310,420	310,420	87	
	23. Totals	37,869,367	37,869,367	35,451,102	
Parent, Subsidiaries and Affiliates	24. Totals	492,636,141	492,636,141	177,217,595	
	25. Total Common Stocks	530,505,508	530,505,508	212,668,697	
	26. Total Stocks	530,740,792	530,751,558	212,956,931	
	27. Total Bonds and Stocks	4,623,219,935	4,904,533,224	4,320,528,165	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	223,724,803	2,181,936	36,461,693	16,264,134	0	278,632,566	6.4	269,102,588	5.9	258,065,520	20,567,046
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	223,724,803	2,181,936	36,461,693	16,264,134	0	278,632,566	6.4	269,102,588	5.9	258,065,520	20,567,046
2. **All Other Governments**											
2.1 Class 1	0	10,592,024	0	0	0	10,592,024	0.2	10,588,627	0.2	9,671,572	920,452
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	10,592,024	0	0	0	10,592,024	0.2	10,588,627	0.2	9,671,572	920,452
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	872,243	11,525,865	52,740,245	48,961,605	9,497,629	123,597,587	2.8	71,749,357	1.6	118,517,610	5,079,978
3.2 Class 2	0	0	0	1,064,886	0	1,064,886	0.0	1,063,786	0.0	1,064,886	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	872,243	11,525,865	52,740,245	50,026,491	9,497,629	124,662,473	2.9	72,813,143	1.6	119,582,496	5,079,978
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	915,215	985,232	0	0	0	1,900,447	0.0	2,761,768	0.1	1,900,447	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	915,215	985,232	0	0	0	1,900,447	0.0	2,761,768	0.1	1,900,447	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	34,027,140	79,834,580	66,174,621	52,811,736	10,889,018	243,737,095	5.6	339,880,493	7.5	230,537,095	13,200,000
5.2 Class 2	1,057,642	10,410,942	12,068,357	4,191,567	0	27,728,508	0.6	28,768,733	0.6	24,569,525	3,158,983
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	35,084,782	90,245,522	78,242,978	57,003,303	10,889,018	271,465,603	6.2	368,649,226	8.1	255,106,620	16,358,983

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	234,767,563	542,697,278	555,970,103	401,169,270	253,209,476	1,987,813,690	45.6	2,073,316,719	45.6	1,350,505,207	637,308,482
6.2 Class 2	103,189,299	427,358,475	688,655,158	126,312,382	62,403,696	1,407,919,010	32.3	1,427,795,803	31.4	791,221,010	616,698,000
6.3 Class 3	30,649,887	41,517,889	42,868,286	56,487,986	4,566,423	176,090,471	4.0	175,599,632	3.9	134,177,474	41,912,997
6.4 Class 4	3,076,300	37,308,241	4,485,656	6,629,710	2,875,290	54,375,197	1.2	71,674,463	1.6	42,341,958	12,033,240
6.5 Class 5	1,834,032	6,453,932	5,122,371	1,924,758	149,909	15,485,002	0.4	43,806,437	1.0	9,359,683	6,125,319
6.6 Class 6	567,325	7,796,441	4,263,837	4,921,761	3,194,755	20,744,119	0.5	23,368,763	0.5	14,838,382	5,905,737
6.7 Totals	374,084,406	1,063,132,256	1,301,365,411	597,445,867	326,399,549	3,662,427,488	84.1	3,815,561,817	84.0	2,342,443,714	1,319,983,775
7. **Hybrid Securities**											
7.1 Class 1	0	0	0	0	0	0	0.0	195,187	0.0	0	0
7.2 Class 2	0	4,190,321	0	0	0	4,190,321	0.1	3,992,895	0.1	0	4,190,321
7.3 Class 3	0	1,004,527	0	0	0	1,004,527	0.0	1,005,528	0.0	1,004,527	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	5,194,848	0	0	0	5,194,848	0.1	5,193,610	0.1	1,004,527	4,190,321
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 494,306,964	647,816,915	711,346,662	519,206,745	273,596,123	2,646,273,409	60.8	XXX	XXX	1,969,197,451	677,075,958
9.2 Class 2	(d) 104,246,941	441,959,738	700,723,515	131,568,835	62,403,696	1,440,902,725	33.1	XXX	XXX	816,855,421	624,047,304
9.3 Class 3	(d) 30,649,887	42,522,416	42,868,286	56,487,986	4,566,423	177,094,998	4.1	XXX	XXX	135,182,001	41,912,997
9.4 Class 4	(d) 3,076,300	37,308,241	4,485,656	6,629,710	2,875,290	54,375,197	1.2	XXX	XXX	42,341,958	12,033,240
9.5 Class 5	(d) 1,834,032	6,453,932	5,122,371	1,924,758	149,909	(c) 15,485,002	0.4	XXX	XXX	9,359,683	6,125,319
9.6 Class 6	(d) 567,325	7,796,441	4,263,837	4,921,761	3,194,755	(c) 20,744,119	0.5	XXX	XXX	14,838,382	5,905,737
9.7 Totals	634,681,449	1,183,857,683	1,468,810,327	720,739,795	346,786,196	(b) 4,354,875,449	100.0	XXX	XXX	2,987,774,896	1,367,100,555
9.8 Line 9.7 as a % of Col. 6	14.6	27.2	33.7	16.6	8.0	100.0	XXX	XXX	XXX	68.6	31.4
10. **Total Bonds Prior Year**											
10.1 Class 1	490,198,544	802,343,131	658,456,213	494,546,245	322,050,606	XXX	XXX	2,767,594,739	60.9	2,109,314,128	658,280,607
10.2 Class 2	72,940,960	442,837,660	743,145,035	134,144,717	68,552,845	XXX	XXX	1,461,621,217	32.2	901,381,371	560,239,843
10.3 Class 3	23,367,496	58,290,722	50,871,423	23,652,799	20,422,720	XXX	XXX	176,605,160	3.9	138,563,323	38,041,836
10.4 Class 4	19,226,502	28,762,065	3,471,448	20,214,448	0	XXX	XXX	71,674,463	1.6	50,864,982	20,809,482
10.5 Class 5	3,321,719	28,655,272	9,455,845	2,132,048	241,553	XXX	XXX	(c) 43,806,437	1.0	17,480,870	26,325,567
10.6 Class 6	494,165	2,495,678	8,902,280	5,698,649	5,777,991	XXX	XXX	(c) 23,368,763	0.5	16,022,491	7,346,273
10.7 Totals	609,549,386	1,363,384,528	1,474,302,244	680,388,906	417,045,715	XXX	XXX	(b) 4,544,670,779	100.0	3,233,627,165	1,311,043,608
10.8 Line 10.7 as a % of Col. 8	13.4	30.0	32.4	15.0	9.2	XXX	XXX	100.0	XXX	71.2	28.8
11. **Total Publicly Traded Bonds**											
11.1 Class 1	428,904,567	433,165,737	478,655,693	416,856,142	211,615,313	1,969,197,452	45.2	2,109,314,128	46.4	1,969,197,452	XXX
11.2 Class 2	76,185,265	224,941,304	358,157,662	97,765,360	59,805,830	816,855,421	18.8	901,381,371	19.8	816,855,421	XXX
11.3 Class 3	19,783,004	23,048,434	32,215,756	56,487,986	3,646,821	135,182,001	3.1	138,563,323	3.0	135,182,001	XXX
11.4 Class 4	378,531	29,248,764	3,209,662	6,629,710	2,875,290	42,341,957	1.0	50,864,982	1.1	42,341,957	XXX
11.5 Class 5	1,158,099	5,908,025	2,083,650	60,000	149,909	9,359,683	0.2	17,480,870	0.4	9,359,683	XXX
11.6 Class 6	553,890	3,093,509	3,554,056	4,921,761	2,715,165	14,838,381	0.3	16,022,491	0.4	14,838,381	XXX
11.7 Totals	526,963,356	719,405,773	877,876,479	582,720,959	280,808,328	2,987,774,895	68.6	3,233,627,165	71.2	2,987,774,895	XXX
11.8 Line 11.7 as a % of Col. 6	17.6	24.1	29.4	19.5	9.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	12.1	16.5	20.2	13.4	6.4	68.6	XXX	XXX	XXX	68.6	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	65,402,397	214,651,178	232,690,969	102,350,604	61,980,810	677,075,958	15.5	658,280,607	14.5	XXX	677,075,958
12.2 Class 2	28,061,676	217,018,434	342,565,854	33,803,475	2,597,866	624,047,305	14.3	560,239,843	12.3	XXX	624,047,305
12.3 Class 3	10,866,883	19,473,981	10,652,530	0	919,602	41,912,996	1.0	38,041,836	0.8	XXX	41,912,996
12.4 Class 4	2,697,770	8,059,477	1,275,994	0	0	12,033,241	0.3	20,809,482	0.5	XXX	12,033,241
12.5 Class 5	675,933	545,907	3,038,721	1,864,758	0	6,125,319	0.1	26,325,567	0.6	XXX	6,125,319
12.6 Class 6	13,435	4,702,932	709,782	0	479,590	5,905,739	0.1	7,346,273	0.2	XXX	5,905,739
12.7 Totals	107,718,094	464,451,909	590,933,850	138,018,837	65,977,868	1,367,100,558	31.4	1,311,043,608	28.8	XXX	1,367,100,558
12.8 Line 12.7 as a % of Col. 6	7.9	34.0	43.2	10.1	4.8	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	10.7	13.6	3.2	1.5	31.4	XXX	XXX	XXX	XXX	31.4

(a) Includes $.....755,651,808 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....71,209,727 current year, $.....101,259,741 prior year of bonds with Z designations and $.....0 current year, $.....548,230,161 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 $.....0 current year, $.....4,000,000 prior year of bonds with 5* designations and $.....2,000,000 current year, $.....0 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	223,723,308	2,174,695	36,461,693	16,264,134	0	278,623,830	6.4	269,092,092	5.9	258,056,785	20,567,046
1.2 Residential Mortgage-Backed Securities	1,495	7,240	0	0	0	8,735	0.0	10,495	0.0	8,735	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	223,724,803	2,181,935	36,461,693	16,264,134	0	278,632,565	6.4	269,102,587	5.9	258,065,520	20,567,046
2. **All Other Governments**											
2.1 Issuer Obligations	0	10,592,024	0	0	0	10,592,024	0.2	10,588,627	0.2	9,671,572	920,452
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	10,592,024	0	0	0	10,592,024	0.2	10,588,627	0.2	9,671,572	920,452
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	872,243	11,525,865	52,740,245	50,026,492	9,497,629	124,662,474	2.9	72,813,143	1.6	119,582,496	5,079,978
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	872,243	11,525,865	52,740,245	50,026,492	9,497,629	124,662,474	2.9	72,813,143	1.6	119,582,496	5,079,978
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	915,215	985,232	0	0	0	1,900,447	0.0	2,761,768	0.1	1,900,447	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	915,215	985,232	0	0	0	1,900,447	0.0	2,761,768	0.1	1,900,447	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	1,534,385	16,908,386	29,088,767	22,566,153	171,173	70,268,864	1.6	71,794,905	1.6	53,909,882	16,358,983
5.2 Residential Mortgage-Backed Securities	32,920,294	70,584,941	45,155,715	19,879,701	172,061	168,712,712	3.9	258,560,658	5.7	168,712,712	0
5.3 Commercial Mortgage-Backed Securities	630,103	2,752,195	3,998,497	14,557,449	10,545,784	32,484,028	0.7	38,293,661	0.8	32,484,026	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	35,084,782	90,245,522	78,242,979	57,003,303	10,889,018	271,465,604	6.2	368,649,224	8.1	255,106,620	16,358,983
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	238,301,884	748,610,104	1,141,551,021	457,297,478	308,303,044	2,894,063,531	66.5	2,946,719,740	64.8	1,778,234,498	1,115,829,033
6.2 Residential Mortgage-Backed Securities	62,957,550	177,760,074	118,142,664	118,299,248	11,937,240	489,096,776	11.2	537,120,067	11.8	462,129,379	26,967,399
6.3 Commercial Mortgage-Backed Securities	2,589,743	14,281,326	8,417,814	928,778	1,577,811	27,795,472	0.6	21,600,622	0.5	10,363,801	17,431,670
6.4 Other Loan-Backed and Structured Securities	70,235,230	122,480,751	33,253,912	20,920,364	4,581,454	251,471,710	5.8	310,121,384	6.8	91,716,035	159,755,675
6.5 Totals	374,084,407	1,063,132,255	1,301,365,411	597,445,868	326,399,549	3,662,427,490	84.1	3,815,561,813	84.0	2,342,443,714	1,319,983,777
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	5,194,848	0	0	0	5,194,848	0.1	5,193,610	0.1	1,004,527	4,190,321
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	5,194,848	0	0	0	5,194,848	0.1	5,193,610	0.1	1,004,527	4,190,321
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	465,347,035	795,991,154	1,259,841,726	546,154,257	317,971,846	3,385,306,018	77.7	XXX	XXX	2,222,360,207	1,162,945,813
9.2 Residential Mortgage-Backed Securities	95,879,339	248,352,255	163,298,379	138,178,949	12,109,301	657,818,223	15.1	XXX	XXX	630,850,826	26,967,399
9.3 Commercial Mortgage-Backed Securities	3,219,846	17,033,521	12,416,311	15,486,227	12,123,595	60,279,500	1.4	XXX	XXX	42,847,827	17,431,670
9.4 Other Loan-Backed and Structured Securities	70,235,230	122,480,751	33,253,912	20,920,364	4,581,454	251,471,710	5.8	XXX	XXX	91,716,035	159,755,675
9.5 Totals	634,681,450	1,183,857,681	1,468,810,328	720,739,797	346,786,196	4,354,875,452	100.0	XXX	XXX	2,987,774,896	1,367,100,557
9.6 Line 9.5 as a % of Col. 6	14.6	27.2	33.7	16.6	8.0	100.0	XXX	XXX	XXX	68.6	31.4
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	404,980,459	864,674,031	1,230,496,085	504,751,267	374,062,043	XXX	XXX	3,378,963,885	74.4	2,275,761,122	1,103,202,762
10.2 Residential Mortgage-Backed Securities	111,532,052	308,510,318	202,969,931	147,509,419	25,169,500	XXX	XXX	795,691,220	17.5	772,435,643	23,255,578
10.3 Commercial Mortgage-Backed Securities	5,931,264	17,347,244	7,407,193	13,782,853	15,425,729	XXX	XXX	59,894,283	1.3	49,245,480	10,648,803
10.4 Other Loan-Backed and Structured Securities	87,105,609	172,852,934	33,429,033	14,345,366	2,388,443	XXX	XXX	310,121,385	6.8	136,184,920	173,936,466
10.5 Totals	609,549,384	1,363,384,527	1,474,302,242	680,388,905	417,045,715	XXX	XXX	4,544,670,773	100.0	3,233,627,165	1,311,043,609
10.6 Line 10.5 as a % of Col. 8	13.4	30.0	32.4	15.0	9.2	XXX	XXX	100.0	XXX	71.2	28.8
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	414,441,247	429,979,824	700,055,252	422,486,315	255,397,570	2,222,360,208	51.0	2,275,761,122	50.1	2,222,360,208	XXX
11.2 Residential Mortgage-Backed Securities	87,569,306	234,572,791	158,654,912	137,944,516	12,109,301	630,850,826	14.5	772,435,643	17.0	630,850,826	XXX
11.3 Commercial Mortgage-Backed Securities	3,176,585	6,804,130	7,763,880	14,557,449	10,545,784	42,847,828	1.0	49,245,480	1.1	42,847,828	XXX
11.4 Other Loan-Backed and Structured Securities	21,776,218	48,049,030	11,402,434	7,732,680	2,755,675	91,716,036	2.1	136,184,920	3.0	91,716,036	XXX
11.5 Totals	526,963,356	719,405,775	877,876,478	582,720,960	280,808,330	2,987,774,899	68.6	3,233,627,165	71.2	2,987,774,899	XXX
11.6 Line 11.5 as a % of Col. 6	17.6	24.1	29.4	19.5	9.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	12.1	16.5	20.2	13.4	6.4	68.6	XXX	XXX	XXX	68.6	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	50,905,788	366,011,331	559,786,474	123,667,942	62,574,277	1,162,945,812	26.7	1,103,202,762	24.3	XXX	1,162,945,812
12.2 Residential Mortgage-Backed Securities	8,310,033	13,779,465	4,643,467	234,434	0	26,967,399	0.6	23,255,578	0.5	XXX	26,967,399
12.3 Commercial Mortgage-Backed Securities	43,260	10,229,391	4,652,430	928,778	1,577,811	17,431,670	0.4	10,648,803	0.2	XXX	17,431,670
12.4 Other Loan-Backed and Structured Securities	48,459,012	74,431,721	21,851,479	13,187,684	1,825,780	159,755,676	3.7	173,936,466	3.8	XXX	159,755,676
12.5 Totals	107,718,093	464,451,908	590,933,850	138,018,838	65,977,868	1,367,100,557	31.4	1,311,043,609	28.8	XXX	1,367,100,557
12.6 Line 12.5 as a % of Col. 6	7.9	34.0	43.2	10.1	4.8	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	10.7	13.6	3.2	1.5	31.4	XXX	XXX	XXX	XXX	31.4

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	255,831,321	255,831,321	0	0	0
2. Cost of short-term investments acquired	30,634,386,997	30,634,386,997	0	0	0
3. Accrual of discount	112,483	112,483	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(2,607)	(2,607)	0	0	0
6. Deduct consideration received on disposals	30,627,931,882	30,627,931,882	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	262,396,312	262,396,312	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	262,396,312	262,396,312	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		9,561,444
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	173,538	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	173,538
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	785,286	
3.2	Section 2, Column 19	0	785,286
4.	Total gain (loss) on termination recognized, Section 2, Column 22		0
5.	Considerations received/(paid) on terminations, Section 2, Column 15		0
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	0	
8.2	Section 2, Column 20	0	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		10,520,268
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		10,520,268

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(1,435,810)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				(9,286,899)
3.1	Change in variation margin on open contracts:				
3.11	Section 1, Column 15, current year minus		(10,722,709)		
3.12	Section 1, Column 15, prior year		(1,435,810)	(9,286,899)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(10,722,709)			
3.24	Section 1, Column 16, prior year	(1,435,810)	(9,286,899)	(9,286,899)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		(250,841)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(250,841)	(250,841)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(10,722,709)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(10,722,709)

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

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

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	10,520,268	
2.	Part B, Section 1, Column 14	(10,722,709)	
3.	Subtotal (Line 1 plus Line 2)		(202,441)
4.	Part D, Column 5	13,446,313	
5.	Part D, Column 6	(13,648,754)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,520,268	
8.	Part B, Section 1, Column 13	(10,722,709)	
9.	Total (Line 7 plus Line 8)		(202,441)
10.	Part D, Column 8	13,446,313	
11.	Part D, Column 9	(13,648,754)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19	(108,364,498)	
15.	Part D, Column 11	(108,364,498)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956	10/14/2011	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1161 Filling & Service Station		Santa Fe	CA	08/19/1956	10/14/2011	1	0	1	1	0	0	0	0	0	1,910	0
RE 1210 Office		Springfield	OH	03/02/1965	10/14/2011	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
0499999. Total - Properties Held for the Production of Income						296,501	0	296,501	296,501	0	0	0	0	0	19,410	0
Properties Held for Sale																
RE 1347 Retail		Columbus	OH	12/15/2002	10/14/2011	3,859,582	0	3,225,331	3,225,331	71,832	0	0	(71,832)	0	384,200	23,844
0599999. Total - Properties Held for Sale						3,859,582	0	3,225,331	3,225,331	71,832	0	0	(71,832)	0	384,200	23,844
0699999. Totals						4,156,083	0	3,521,832	3,521,832	71,832	0	0	(71,832)	0	403,610	23,844

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1355 Residence	Spring	TX	04/13/2011	Tracey and Dawn Spikes	153,000	0	153,000	0
0199999. Total - Acquired by Purchase					153,000	0	153,000	0
0399999. Totals					153,000	0	153,000	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
RE 1355 Residence	Spring	TX	07/14/2011	Gina Godazchian and Julian Dapelo	153,000	0	153,000	0	0	0	0	0	153,000	131,600	0	(21,400)	(21,400)	0	13,366
0199999. Total - Property Disposed					153,000	0	153,000	0	0	0	0	0	153,000	131,600	0	(21,400)	(21,400)	0	13,366
0399999. Totals					153,000	0	153,000	0	0	0	0	0	153,000	131,600	0	(21,400)	(21,400)	0	13,366

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024502		HOLLAND TWP	MI		11/16/1993	8.500	171,525	0	0	0	0	0	1,470,000	12/31/2010
0024509		NASHVILLE	TN		05/11/1994	8.625	791,669	0	0	0	0	0	4,820,000	12/31/2010
0024520		MC DONOUGH	GA		09/28/1994	8.750	1,020,851	0	0	0	0	0	8,095,000	12/31/2010
0024586		BESSEMER	AL		12/20/1995	8.250	1,289,823	0	0	0	0	0	6,375,000	12/31/2010
0024589		HOUGHTON LAKE	MI		12/01/1995	10.000	1,687,436	0	0	0	0	0	5,160,000	12/31/2010
0024596		CHRISTIANA HUN	DE		01/30/1996	7.900	705,291	0	0	0	0	0	6,105,000	12/31/2010
0024627	O	MACOMB	IL		06/11/1996	7.500	29,463	0	0	0	0	0	180,500	12/31/2009
0024648		NEW IBERIA	LA		09/09/1996	8.250	1,472,197	0	0	0	0	0	7,065,000	12/31/2010
0024650		ADRIAN	MI		09/11/1996	8.125	403,609	0	0	0	0	0	1,970,000	12/31/2010
0024652		VERNON TWP	PA		09/19/1996	8.500	1,920,017	0	0	0	0	0	7,260,000	12/31/2010
0024655		PITTSBURGH	PA		10/09/1996	7.750	2,128,756	0	0	0	0	0	11,035,000	12/31/2010
0024667		MIAMI TWP	OH		12/19/1996	8.650	3,938,016	0	0	0	0	0	16,045,000	12/31/2010
0024669		CHATTANOOGA	TN		12/23/1996	8.250	1,354,456	0	0	0	0	0	5,690,000	12/31/2010
0024673		CAPITOL HEIGHTS	MD		12/26/1996	8.300	456,065	0	0	0	0	0	2,365,000	12/31/2010
0024684		OGDEN	UT		02/12/1997	8.100	56,808	0	0	0	0	0	4,145,000	12/31/2010
0024690		LOUISVILLE	KY		02/27/1997	7.875	65,855	0	0	0	0	0	5,675,000	12/31/2010
0024692		ACWORTH	GA		03/10/1997	8.000	2,412,132	0	0	0	0	0	8,610,000	12/31/2010
0024696		COLUMBUS	OH		03/25/1997	8.117	5,521,081	0	0	0	0	0	13,580,000	12/31/2010
0024697		LEXINGTON	KY		03/26/1997	8.050	141,161	0	0	0	0	0	8,175,000	12/31/2010
0024715		QUAKERTOWN	PA		05/28/1997	8.050	2,678,858	0	0	0	0	0	25,275,000	12/31/2010
0024721		FORT COLLINS	CO		06/17/1997	8.400	247,193	0	0	0	0	0	8,330,000	12/31/2010
0024722		FORT COLLINS	CO		06/17/1997	8.300	170,197	0	0	0	0	0	7,260,000	12/31/2010
0024723		FARRAGUT	TN		06/17/1997	8.200	461,179	0	0	0	0	0	2,115,000	12/31/2010
0024726		WEST DES MOINES	IA		06/24/1997	8.350	74,637	0	0	0	0	0	3,195,000	12/31/2010
0024731		HAVELOCK	NC		07/11/1997	8.375	845,402	0	0	0	0	0	2,925,000	12/31/2010
0024739		CHILLUM	MD		08/18/1997	8.375	3,178,094	0	0	0	0	0	9,305,000	12/31/2010
0024757		FORT DODGE	IA		10/10/1997	8.000	1,297,379	0	0	0	0	0	3,995,000	12/31/2010
0024758		KANSAS CITY	MO		10/22/1997	8.125	2,373,144	0	0	0	0	0	6,540,000	12/31/2009
0024764		SYOSSET	NY		11/20/1997	8.070	3,241,163	0	0	0	0	0	21,450,000	12/31/2010
0024768		BEREA	SC		01/05/1998	7.220	2,454,587	0	0	0	0	0	7,925,000	12/31/2010
0024773		TONAWANDA	NY		02/13/1998	7.000	163,950	0	0	0	0	0	1,735,000	12/31/2010
0024774		HUNTSVILLE	AL		03/03/1998	7.610	3,713,686	0	0	0	0	0	11,100,000	12/31/2010
0024778		MASON	OH		03/20/1998	7.500	3,331,704	0	0	0	0	0	5,415,000	12/31/2010
0024779	O	HEMPFIELD TWP	PA		03/25/1998	7.300	298,610	0	0	0	0	0	1,000,500	12/31/2010
0024783		KNOX COUNTY	TN		04/01/1998	7.500	457,342	0	0	0	0	0	5,520,000	12/31/2010
0024787		HOPKINS	MN		06/23/1998	7.250	3,207,092	0	0	0	0	0	7,500,000	12/31/2010
0024789	O	ANDERSON	SC		07/22/1998	7.020	146,515	0	0	0	0	0	558,000	12/31/2010
0024816		OHIO TWP	PA		11/23/1998	7.300	2,904,833	0	0	0	0	0	9,295,000	12/31/2010
0024817		SOUTH POINT	OH		11/25/1998	7.220	285,088	0	0	0	0	0	795,000	12/31/2010
0024819	O	MADISON	WI		12/10/1998	7.240	91,694	0	0	0	0	0	321,500	12/31/2010
0024820		MOUNT HOLLY	NC		12/15/1998	6.900	1,250,969	0	0	0	0	0	4,175,000	12/31/2010
0024821		RALEIGH	NC		12/16/1998	7.160	294,141	0	0	0	0	0	2,775,000	12/31/2010
0024824		MT JACKSON	VA		12/28/1998	7.125	1,635,401	0	0	0	0	0	4,595,000	12/31/2010

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0024828	O	LYTLE	TX		01/21/1999	6.750	94,103	0	0	0	0	0	690,001	12/31/2010
0024831	O	MONONA	WI		02/01/1999	6.840	98,681	0	0	0	0	0	331,000	12/31/2010
0024834		STANLEY	VA		02/24/1999	7.120	1,285,893	0	0	0	0	0	3,610,000	12/31/2010
0024836		TOPEKA	KS		02/24/1999	6.750	676,280	0	0	0	0	0	2,110,000	12/31/2010
0024839	O	LAREDO	TX		03/09/1999	6.970	228,768	0	0	0	0	0	1,827,000	12/31/2010
0024840	O	WESTLAKE	OH		03/11/1999	7.000	28,983	0	0	0	0	0	290,500	12/31/2010
0024843	O	LOUISVILLE	KY		03/23/1999	6.800	45,429	0	0	0	0	0	458,501	12/31/2010
0024847		EL PASO	TX		03/31/1999	6.960	647,000	0	0	0	0	0	4,975,000	12/31/2010
0024858		LIBERTY LAKE	WA		06/02/1999	6.950	2,120,665	0	0	0	0	0	6,615,000	12/31/2010
0024861		FRANKENMUTH	MI		06/30/1999	6.950	446,364	0	0	0	0	0	5,845,000	12/31/2010
0024868	O	NEW ALBANY	OH		09/23/1999	7.250	53,153	0	0	0	0	0	135,500	12/31/2010
0024876		INDEPENDENCE	KY		11/29/1999	8.230	1,411,585	0	0	0	0	0	4,855,000	12/31/2010
0024879		KANSAS CITY	MO		12/30/1999	7.780	513,177	0	0	0	0	0	1,370,000	12/31/2009
0024890		LAWRENCE	KS		08/07/2000	7.375	5,332,059	0	0	0	0	0	11,655,000	12/31/2010
0024894		DEERFIELD TWP	OH		12/08/2000	8.250	999,867	0	0	0	0	0	2,185,000	12/31/2010
0024900		SAN DIEGO	CA		04/05/2001	8.375	641,255	0	0	0	0	0	2,960,000	12/31/2010
0024920		SALINE	MI		03/20/2002	7.250	998,007	0	0	0	0	0	2,470,000	12/31/2010
0024923		KNOXVILLE	TN		04/30/2002	7.500	2,625,375	0	0	0	0	0	4,625,000	12/31/2010
0024928		MIDDLEBURY	VT		06/26/2002	7.500	3,302,058	0	0	0	0	0	6,505,000	12/31/2010
0024929		AUSTIN	TX		06/28/2002	7.910	784,454	0	0	0	0	0	1,850,000	12/31/2010
0024930		COBB COUNTY	GA		07/17/2002	7.750	4,022,161	0	0	0	0	0	7,000,000	12/31/2010
0024931		SUMMIT TWP	PA		07/23/2002	7.530	946,339	0	0	0	0	0	2,445,000	12/31/2010
0024932		RICHMOND	VA		07/24/2002	7.400	2,926,657	0	0	0	0	0	4,455,000	12/31/2010
0024933		WELLINGTON	OH		07/31/2002	7.840	1,584,234	0	0	0	0	0	3,905,000	12/31/2010
0024934		HOUSTON	TX		07/31/2002	7.580	1,064,914	0	0	0	0	0	2,805,000	12/31/2010
0024937		SAN DIEGO	CA		08/07/2002	7.790	444,815	0	0	0	0	0	1,940,000	12/31/2010
0024938		PORT HURON	MI		08/21/2002	7.500	1,092,819	0	0	0	0	0	2,660,000	12/31/2010
0024940		LOUISVILLE	KY		09/18/2002	7.620	1,930,694	0	0	0	0	0	6,430,000	12/31/2010
0024941		ELLENTON	FL		09/19/2002	7.630	1,644,243	0	0	0	0	0	3,430,000	12/31/2010
0024942		SEVIERVILLE	TN		09/20/2002	7.625	395,732	0	0	0	0	0	2,015,000	12/31/2010
0024943		VOLUSIA COUNTY	FL		09/30/2002	7.500	930,148	0	0	0	0	0	2,370,000	12/31/2010
0024944		HEMPSTEAD	NY		10/04/2002	7.580	1,308,043	0	0	0	0	0	3,570,000	12/31/2010
0024945		PHOENIX	AZ		10/09/2002	7.350	980,818	0	0	0	0	0	2,160,000	12/31/2010
0024948		ROUND ROCK	TX		10/24/2002	7.250	2,093,391	0	0	0	0	0	3,255,000	12/31/2010
0024949		SAVANNAH	GA		10/29/2002	7.625	3,752,473	0	0	0	0	0	8,630,000	12/31/2010
0024951		KISSIMMEE	FL		11/08/2002	7.000	4,048,308	0	0	0	0	0	5,760,000	12/31/2010
0024952		FISHERS	IN		11/08/2002	7.000	1,291,701	0	0	0	0	0	1,805,000	12/31/2010
0024953		TROUTVILLE	VA		11/08/2002	7.550	1,526,569	0	0	0	0	0	3,245,000	12/31/2010
0024955		CORONA	CA		11/25/2002	6.750	809,771	0	0	0	0	0	1,690,000	12/31/2010
0024956		COEUR D'ALENE	ID		11/26/2002	7.000	1,368,107	0	0	0	0	0	3,065,000	12/31/2010
0024957		BOYLSTON	MA		11/26/2002	7.500	2,709,840	0	0	0	0	0	5,615,000	12/31/2010
0024958		OGDEN	UT		11/26/2002	6.500	1,955,362	0	0	0	0	0	5,005,000	12/31/2010
0024959		ALBUQUERQUE	NM		12/02/2002	7.126	983,369	0	0	0	0	0	575,000	12/31/2010
0024960		BISBEE	AZ		12/06/2002	7.500	395,562	0	0	0	0	0	1,190,000	12/31/2009

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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 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
0024961		LAREDO	TX		12/12/2002	6.875	2,215,246	0	0	0	0	0	7,495,000	12/31/2010
0024962		BERMUDA DUNES	CA		12/12/2002	7.400	4,114,852	0	0	0	0	0	6,880,000	12/31/2010
0024964		WASHINGTON TWP	OH		12/19/2002	6.875	2,121,994	0	0	0	0	0	4,340,000	12/31/2010
0024965		CALUMET CITY	IL		12/19/2002	7.400	1,810,183	0	0	0	0	0	3,675,000	12/31/2010
0024966		AMARILLO	TX		12/19/2002	6.875	3,138,501	0	0	0	0	0	6,805,000	12/31/2010
0024967		MIAMI TWNSHP	OH		12/20/2002	6.500	1,232,830	0	0	0	0	0	2,710,000	12/31/2010
0024969		SACRAMENTO	CA		12/23/2002	7.350	3,615,391	0	0	0	0	0	7,180,000	12/31/2010
0024970		BEVERLY HILLS	CA		12/23/2002	7.130	3,720,282	0	3,358	0	0	0	5,149,706	11/01/1998
0024971		VISALIA	CA		12/23/2002	7.110	3,486,907	0	435	0	0	0	4,900,000	01/02/1999
0125359		BIRMINGHAM	AL		12/03/2007	6.250	1,502,310	0	0	0	0	0	2,350,000	12/31/2010
0125442		MONTGOMERY	AL		01/27/2010	8.000	874,746	0	0	0	0	0	990,000	12/31/2010
0125514		BIRMINGHAM	AL		07/06/2011	5.500	4,450,928	0	0	0	0	0	15,050,000	06/14/2011
0125516		HUNTSVILLE	AL		07/20/2011	5.625	2,371,605	0	0	0	0	0	3,350,000	05/13/2011
0125539		TUSCALOOSA	AL		11/30/2011	5.500	2,500,000	0	0	0	0	0	3,850,000	09/09/2011
0125540		PRATTVILLE	AL		12/15/2011	5.250	817,000	0	0	0	0	0	1,120,000	06/21/2011
0325066		TEMPE	AZ		04/13/2004	6.330	1,911,749	0	0	0	0	0	2,175,000	12/31/2010
0325093		SUN CITY	AZ		09/17/2004	6.625	481,876	0	0	0	0	0	1,240,000	12/31/2010
0325094		PHOENIX	AZ		09/17/2004	6.670	749,382	0	0	0	0	0	1,860,000	12/31/2010
0325119		TUCSON	AZ		01/24/2005	5.750	2,492,240	0	0	0	0	0	4,110,000	12/31/2010
0325344		GLENDALE	AZ		08/30/2007	6.560	1,243,056	0	0	0	0	0	1,925,000	12/31/2010
0325345		TUCSON	AZ		08/30/2007	6.560	1,328,788	0	0	0	0	0	1,955,000	12/31/2010
0325410		TUCSON	AZ		08/29/2008	6.730	5,343,451	0	0	0	0	0	11,585,000	12/31/2010
0325424		TUCSON	AZ		10/30/2008	6.700	2,705,284	0	0	0	0	0	5,825,000	12/31/2010
0325436		MARANA	AZ		05/06/2009	7.000	2,856,268	0	0	0	0	0	3,975,000	12/31/2010
0425045		ROGERS	AR		12/05/2003	5.600	5,393,058	0	0	0	0	0	9,565,000	12/31/2010
0425321		FAYETTEVILLE	AR		04/30/2007	6.250	1,213,234	0	0	0	0	0	3,290,000	12/31/2010
0425509		LITTLE ROCK	AR		06/29/2011	5.650	2,842,638	0	0	0	0	0	6,290,000	04/28/2011
0524998		SANTA ROSA	CA		05/15/2003	6.600	1,051,688	0	0	0	0	0	3,825,000	12/31/2010
0525008		LOS ANGELES	CA		07/16/2003	6.125	2,926,696	0	0	0	0	0	15,670,000	12/31/2010
0525071		LOS ANGELES	CA		04/30/2004	6.125	2,177,192	0	0	0	0	0	3,990,000	12/31/2010
0525083		LEMON GROVE	CA		07/16/2004	6.500	3,276,255	0	0	0	0	0	18,630,000	12/31/2010
0525099		SACRAMENTO	CA		09/30/2004	7.350	867,151	0	0	0	0	0	1,840,000	12/31/2009
0525147		TEMECULA	CA		06/15/2005	6.090	776,092	0	0	0	0	0	1,220,000	12/31/2010
0525175		HAYWARD	CA		09/30/2005	5.600	1,613,109	0	0	0	0	0	3,665,000	12/31/2010
0525198		BARSTOW	CA		12/21/2005	5.760	3,494,770	0	0	0	0	0	7,970,000	12/31/2010
0525238		ONTARIO	CA		05/25/2006	6.250	1,375,750	0	0	0	0	0	2,585,000	12/31/2010
0525273		HOMEWOOD	CA		10/30/2006	6.660	5,977,991	0	0	0	0	0	13,110,000	12/31/2010
0525276		SANTA MONICA	CA		11/07/2006	6.580	960,358	0	0	0	0	0	3,905,000	12/31/2010
0525323		NATIONAL CITY	CA		05/02/2007	6.410	4,696,623	0	0	0	0	0	7,475,000	12/31/2010
0525346		CLOVIS	CA		09/14/2007	6.570	2,310,654	0	0	0	0	0	2,880,000	12/31/2010
0525394		FRESNO	CA		05/19/2008	6.330	2,526,433	0	0	0	0	0	2,990,000	12/31/2010
0525395		CUPERTINO	CA		05/22/2008	6.000	2,763,891	0	0	0	0	0	8,380,000	12/31/2010
0525413		ALTADENA	CA		09/09/2008	6.620	4,723,777	0	0	0	0	0	12,040,000	12/31/2010
0525414		BREA	CA		09/22/2008	6.460	3,296,500	0	0	0	0	0	4,460,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
0525441		MONTEREY PARK	CA		12/29/2009	6.125	4,310,814	0	0	0	0	0	14,260,000	12/31/2010
0525471		SAN DIEGO	CA		10/28/2010	6.500	1,911,494	0	0	0	0	0	5,800,000	09/15/2010
0525498		COSTA MESA	CA		04/26/2011	5.680	3,802,159	0	0	0	0	0	6,750,000	02/17/2011
0525527		GLENDALE	CA		09/28/2011	5.500	1,985,616	0	0	0	0	0	5,600,000	07/07/2011
0525530		YUCCA VALLEY	CA		10/18/2011	5.625	2,690,415	0	0	0	0	0	4,750,000	09/01/2011
0624981		HIGHLANDS RANCH	CO		02/21/2003	7.250	741,396	0	0	0	0	0	2,630,000	12/31/2009
0625177		AURORA	CO		09/30/2005	5.600	1,142,939	0	0	0	0	0	3,175,000	12/31/2010
0625310		COLORADO SPRINGS	CO		03/19/2007	6.320	5,703,520	0	0	0	0	0	9,010,000	12/31/2010
0625525		WINDSOR	CO		09/28/2011	5.500	4,025,838	0	0	0	0	0	9,900,000	08/11/2011
0725266		NEW CANAAN	CT		09/18/2006	6.600	4,244,882	0	0	0	0	0	5,670,000	12/31/2010
0925303		WASHINGTON DC	DC		01/31/2007	6.260	2,875,276	0	0	0	0	0	5,360,000	12/31/2010
0R24029		CHINO	CA		09/30/1997	8.450	155,401	0	0	0	0	0	3,850,000	12/31/2010
0R24190		DOUGLASVILLE	GA		09/01/1998	7.750	566,915	0	0	0	0	0	3,960,000	12/31/2010
0R24206		ALAMO HEIGHTS	TX		02/02/1999	7.250	514,541	0	0	0	0	0	4,950,000	04/01/2011
0R24373		ST PAUL	MN		06/08/2000	8.250	359,954	0	0	0	0	0	2,285,000	12/31/2010
0R24383		JENISON	MI		06/25/1997	8.350	51,225	0	0	0	0	0	1,700,000	12/31/2010
0R24396		WHITMORE LAKE	MI		08/26/1999	7.250	3,040,157	0	0	0	0	0	6,855,000	12/31/2010
0R24431		WHITMORE LAKE	MI		08/26/1999	7.250	273,258	0	0	0	0	0	615,000	12/31/2010
0R24452		EL TORO	CA		11/24/1998	6.900	358,944	0	0	0	0	0	4,340,000	12/31/2010
0R24499		COEUR D'ALENE	ID		06/14/2002	7.250	1,697,853	0	0	0	0	0	5,940,000	12/31/2010
0R24568		BURNSVILLE	MN		12/05/2002	6.750	1,073,058	0	0	0	0	0	1,220,000	12/31/2010
0R24671		GIG HARBOR	WA		12/30/2002	6.250	731,314	0	0	0	0	0	1,655,000	12/31/2010
0R24717		DELTA TWP	MI		12/27/2002	6.500	1,809,374	0	0	0	0	0	3,535,000	12/31/2010
0S24376		INDIANAPOLIS	IN		11/01/2002	7.000	685,622	0	0	0	0	0	1,250,000	12/31/2010
0S24404		GIG HARBOR	WA		12/30/2002	6.250	923,877	0	0	0	0	0	2,120,000	12/31/2010
1025079		VIERA	FL		06/09/2004	6.760	517,470	0	0	0	0	0	1,370,000	12/31/2010
1025155		LAKELAND	FL		07/08/2005	5.510	2,576,788	0	0	0	0	0	3,970,000	12/31/2010
1025200		SAN CARLOS PARK	FL		12/28/2005	5.800	4,896,140	0	0	0	0	0	9,520,000	12/31/2010
1025265		WEST PALM BEACH	FL		09/12/2006	6.670	904,035	0	0	0	0	0	1,850,000	12/31/2010
1025305		ORLANDO	FL		02/26/2007	6.030	4,594,432	0	0	0	0	0	8,050,000	12/31/2010
1025317		DORAL	FL		04/24/2007	6.020	3,091,086	0	0	0	0	0	6,490,000	12/31/2010
1025384		JACKSONVILLE BEACH	FL		02/22/2008	6.500	3,227,051	0	0	0	0	0	4,100,000	12/31/2010
1025390		PENSACOLA BEACH	FL		04/11/2008	6.375	1,122,580	0	0	0	0	0	1,760,000	12/31/2010
1025399		TAMPA	FL		06/02/2008	6.550	1,457,404	0	0	0	0	0	3,310,000	12/31/2010
1025400		ODESSA	FL		06/09/2008	6.270	3,066,251	0	0	0	0	0	4,280,000	12/31/2010
1025490		ORLANDO	FL		03/25/2011	5.910	2,855,113	0	0	0	0	0	4,430,000	02/04/2011
1025520		ORLANDO	FL		08/09/2011	5.750	4,635,046	0	0	0	0	0	7,100,000	07/01/2011
1025541		JACKSONVILLE	FL		12/20/2011	5.000	1,800,000	0	0	0	0	0	6,790,000	10/13/2011
1125052		FT OGLETHORPE	GA		01/20/2004	6.000	1,259,783	0	0	0	0	0	2,465,000	12/31/2009
1125178		CANTON	GA		10/05/2005	5.500	1,281,556	0	0	0	0	0	2,635,000	12/31/2009
1125285		LITHONIA	GA		12/13/2006	6.300	4,515,630	0	0	0	0	0	7,760,000	12/31/2010
1325034		COEUR D'ALENE	ID		10/17/2003	6.250	7,122,767	0	0	0	0	0	16,150,000	12/31/2010
1325086		POCATELLO	ID		07/30/2004	5.740	893,797	0	0	0	0	0	3,020,000	12/31/2010
1325109		IDAHO FALLS	ID		11/18/2004	5.970	680,082	0	0	0	0	0	1,870,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1325358		MERIDIAN	ID		11/30/2007	6.460	5,559,716	0	0	0	0	0	15,980,000	12/31/2010
1325526		COEUR D'ALENE	ID		09/28/2011	5.500	3,085,734	0	0	0	0	0	6,100,000	06/01/2011
1425025		BUFFALO GROVE	IL		09/25/2003	6.250	4,748,242	0	0	0	0	0	11,880,000	12/31/2010
1425281		ORLAND PARK	IL		11/29/2006	6.570	1,458,944	0	0	0	0	0	2,300,000	12/31/2010
1425512		WAUKEGAN	IL		06/30/2011	6.000	1,879,228	0	0	0	0	0	3,100,000	05/27/2011
1425518		WOODRIVER	IL		07/27/2011	5.500	1,570,032	0	0	0	0	0	2,760,000	05/18/2011
1525013		FISHERS	IN		07/29/2003	6.250	1,232,869	0	0	0	0	0	2,055,000	12/31/2010
1525032		SELLERSBURG	IN		10/06/2003	6.250	232,692	0	0	0	0	0	2,660,000	12/31/2010
1525053		LAWRENCE	IN		02/02/2004	7.105	842,379	0	0	0	0	0	1,450,000	12/31/2010
1525060		FISHERS	IN		03/15/2004	6.510	641,251	0	0	0	0	0	1,265,000	12/31/2010
1525061		FISHERS	IN		03/15/2004	6.770	694,169	0	0	0	0	0	1,695,000	12/31/2010
1525102		INDIANAPOLIS	IN		10/29/2004	5.750	853,888	0	0	0	0	0	2,185,000	12/31/2010
1525124		DECATUR	IN		02/28/2005	6.000	924,789	0	0	0	0	0	1,855,000	12/31/2010
1525125		CARMEL	IN		03/09/2005	5.780	1,709,443	0	0	0	0	0	2,885,000	12/31/2010
1525126		GREENWOOD	IN		03/09/2005	5.750	1,633,106	0	0	0	0	0	2,205,000	12/31/2010
1525127		GREENWOOD	IN		03/09/2005	5.750	1,648,812	0	0	0	0	0	2,580,000	12/31/2010
1525174		FISHERS	IN		09/29/2005	5.500	1,588,025	0	0	0	0	0	3,595,000	12/31/2010
1525213		INDIANAPOLIS	IN		02/14/2006	5.990	708,923	0	0	0	0	0	1,395,000	12/31/2010
1525221		INDIANAPOLIS	IN		03/17/2006	6.250	344,836	0	0	0	0	0	1,305,000	12/31/2010
1525288		INDIANAPOLIS	IN		12/20/2006	6.300	1,681,983	0	0	0	0	0	2,475,000	12/31/2010
1525296		INDIANAPOLIS	IN		12/29/2006	6.160	1,987,175	0	0	0	0	0	2,995,000	12/31/2010
1525308		INDIANAPOLIS	IN		03/06/2007	6.630	1,997,047	0	0	0	0	0	5,185,000	12/31/2010
1525339		INDIANAPOLIS	IN		08/15/2007	6.380	1,459,597	0	0	0	0	0	2,150,000	12/31/2010
1525348		INDIANAPOLIS	IN		09/21/2007	6.650	1,248,820	0	0	0	0	0	2,170,000	12/31/2010
1525418		GREENFIELD	IN		10/01/2008	6.540	4,826,054	0	0	0	0	0	9,495,000	12/31/2010
1525470		INDIANAPOLIS	IN		10/28/2010	5.500	2,618,157	0	0	0	0	0	6,045,000	12/31/2010
1525497		INDIANAPOLIS	IN		04/19/2011	5.600	2,680,555	0	0	0	0	0	4,775,000	03/21/2011
1525500		CARMEL	IN		04/28/2011	5.870	2,498,057	0	0	0	0	0	4,450,000	04/14/2011
1624983		JOHNSTON	IA		02/26/2003	6.500	2,922,427	0	0	0	0	0	6,655,000	12/31/2010
1625051		MASON CITY	IA		01/07/2004	6.000	2,731,394	0	0	0	0	0	11,965,000	12/31/2010
1625063		URBANDALE	IA		03/17/2004	6.310	3,099,714	0	0	0	0	0	4,545,000	12/31/2010
1625524		WEST DES MOINES	IA		09/26/2011	5.500	1,470,202	0	0	0	0	0	2,150,000	08/03/2011
1725207		LAWRENCE	KS		02/09/2006	5.870	2,638,524	0	0	0	0	0	5,165,000	12/31/2010
1725298		WICHITA	KS		01/18/2007	6.430	2,925,878	0	0	0	0	0	3,790,000	12/31/2010
1825019		FERN CREEK	KY		08/27/2003	6.500	632,536	0	0	0	0	0	1,730,000	12/31/2010
1825062		LOUISVILLE	KY		03/17/2004	6.180	2,774,607	0	0	0	0	0	8,490,000	12/31/2010
1825215		OWENSBORO	KY		02/23/2006	6.050	999,895	0	0	0	0	0	2,250,000	12/31/2010
1825379		COLD SPRING	KY		01/31/2008	6.100	3,113,137	0	0	0	0	0	6,860,000	12/31/2010
1825386		LOUISVILLE	KY		03/14/2008	6.150	1,531,128	0	0	0	0	0	2,315,000	12/31/2010
1825472		NEWPORT	KY		10/29/2010	6.000	4,715,483	0	0	0	0	0	12,670,000	06/11/2010
1825479		LOUISVILLE	KY		12/14/2010	5.500	4,318,290	0	0	0	0	0	7,650,000	11/22/2010
1925041		BROSSARD	LA		11/21/2003	5.750	2,303,925	0	0	0	0	0	6,410,000	12/31/2010
1925270		BROUSSARD	LA		09/29/2006	6.800	685,459	0	0	0	0	0	1,890,000	12/31/2010
1925392		LAFAYETTE	LA		05/01/2008	6.100	1,150,316	0	0	0	0	0	1,705,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2125397		ROCKVILLE	MD		05/29/2008	6.150	4,670,508	0	0	0	0	0	10,520,000	12/31/2010
2125430		LAUREL	MD		12/02/2008	6.630	2,583,612	0	0	0	0	0	4,530,000	12/31/2010
2125451		GAITHERSBURG	MD		06/10/2010	7.500	4,020,520	0	0	0	0	0	11,475,000	12/31/2010
2325040		INDEPENDENCE TWP	MI		11/19/2003	6.750	3,791,711	0	0	0	0	0	6,855,000	12/31/2010
2325186		ANN ARBOR	MI		11/01/2005	5.750	1,260,444	0	0	0	0	0	2,355,000	12/31/2010
2325216		NOVI	MI		03/01/2006	6.120	5,564,133	0	0	0	0	0	9,485,000	12/31/2010
2325533		WYOMING	MI		10/26/2011	5.600	1,992,885	0	0	0	0	0	2,890,000	09/16/2011
2425003		COON RAPIDS	MN		05/30/2003	6.250	789,861	0	0	0	0	0	2,285,000	12/31/2010
2425030		EAGAN	MN		09/30/2003	6.375	2,124,914	0	0	0	0	0	5,240,000	12/31/2010
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.110	3,085,326	0	0	0	0	0	5,630,000	12/31/2010
2425517		EDEN PRAIRIE	MN		07/21/2011	6.375	5,408,348	0	0	0	0	0	9,600,000	03/29/2011
2625211		CHESTERFIELD	MO		02/14/2006	5.780	7,192,446	0	0	0	0	0	10,045,000	12/31/2010
2625376		RIVERSIDE	MO		01/28/2008	5.800	8,081,063	0	0	0	0	0	11,355,000	12/31/2010
2725026		BOZEMAN	MT		09/25/2003	6.500	2,999,009	0	0	0	0	0	8,015,000	12/31/2010
2725242		BOZEMAN	MT		06/13/2006	6.820	733,741	0	0	0	0	0	2,275,000	12/31/2010
2725476		KALISPELL	MT		11/23/2010	6.250	3,793,960	0	0	0	0	0	8,355,000	12/31/2010
2824984		OMAHA	NE		02/28/2003	6.500	2,315,965	0	0	0	0	0	3,870,000	12/31/2010
2824987		OMAHA	NE		03/28/2003	6.500	644,480	0	0	0	0	0	1,795,000	12/31/2010
2825214		RALSTON	NE		02/16/2006	6.200	1,259,579	0	0	0	0	0	3,710,000	12/31/2010
2825220		OMAHA	NE		03/09/2006	5.740	2,001,175	0	0	0	0	0	3,380,000	12/31/2010
2825301		OMAHA	NE		01/29/2007	6.280	128,719	0	0	0	0	0	3,380,000	12/31/2010
2925245		LAS VEGAS	NV		06/20/2006	6.280	1,792,844	0	0	0	0	0	3,050,000	12/31/2010
2925468		LAS VEGAS	NV		10/27/2010	5.900	2,193,188	0	0	0	0	0	9,000,000	12/31/2010
2925481		LAS VEGAS	NV		12/15/2010	7.500	5,964,869	0	0	0	0	0	16,725,000	12/31/2010
3125158		BRICK TWP	NJ		07/19/2005	6.050	4,252,116	0	0	0	0	0	9,220,000	12/31/2010
3125306		OAKLAND	NJ		03/01/2007	6.320	2,490,380	0	0	0	0	0	5,360,000	12/31/2010
3225074		ALBUQUERUQE	NM		05/19/2004	6.527	1,108,110	0	0	0	0	0	2,375,000	12/31/2010
3225088		ALBUQUERUE	NM		08/25/2004	6.540	2,177,043	0	0	0	0	0	3,740,000	12/31/2010
3225150		ALBUQUERQUE	NM		06/27/2005	5.780	4,364,360	0	0	0	0	0	7,120,000	12/31/2010
3225210		ALBUQUERQUE	NM		02/13/2006	5.970	1,972,107	0	0	0	0	0	2,525,000	12/31/2010
3225389		ALBUQUERQUE	NM		04/04/2008	6.380	1,800,692	0	0	0	0	0	2,990,000	12/31/2010
3325101		PULASKI	NY		10/25/2004	6.660	955,797	0	0	0	0	0	1,690,000	12/31/2010
3325219		CLAY	NY		12/01/2010	6.500	2,157,881	0	0	0	0	0	2,975,000	01/13/2010
3325353		BAY SHORE	NY		10/17/2007	6.250	1,845,424	0	0	0	0	0	3,000,000	12/31/2009
3325409		CARLE PLACE	NY		08/21/2008	7.080	3,739,548	0	0	0	0	0	5,705,000	12/31/2010
3325439		WEST SENECA	NY		12/22/2009	6.000	3,917,607	0	0	0	0	0	9,675,000	12/31/2010
3325538		LATHAM	NY		11/28/2011	5.500	2,500,000	0	0	0	0	0	4,550,000	09/21/2011
3425039		CHARLOTTE	NC		11/14/2003	6.125	1,175,283	0	0	0	0	0	3,465,000	12/31/2010
3425105		MATTHEWS	NC		11/08/2004	6.230	817,854	0	0	0	0	0	1,420,000	12/31/2010
3425106		WINSTON-SALEM	NC		11/08/2004	6.470	834,161	0	0	0	0	0	1,470,000	12/31/2010
3425433		CHARLOTTE	NC		01/23/2009	6.580	2,529,689	0	0	0	0	0	6,435,000	12/31/2010
3425474		GRAHAM	NC		11/17/2010	5.950	1,703,001	0	0	0	0	0	2,500,000	12/31/2010
3425482		CARRBORO	NC		12/20/2010	5.150	5,025,982	0	0	0	0	0	8,150,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
3425504		CARY	NC		05/31/2011	5.250	2,692,309	0	0	0	0	0	6,500,000	05/09/2011
3425529		GREENSBORO	NC		09/29/2011	5.500	2,017,382	0	0	0	0	0	3,400,000	08/04/2011
3624997		LEXINGTON	OH		05/06/2003	6.750	1,904,549	0	0	0	0	0	3,380,000	12/31/2010
3624999		WASHINGTON TWP	OH		05/27/2003	6.250	754,067	0	0	0	0	0	1,670,000	12/31/2010
3625022		COLUMBIA TWP	OH		09/05/2003	6.210	1,596,847	0	0	0	0	0	4,170,000	12/31/2010
3625027		WEST CARROLLTON	OH		09/29/2003	5.880	1,014,493	0	0	0	0	0	1,750,000	12/31/2010
3625037		WELLINGTON	OH		10/24/2003	6.250	1,180,440	0	0	0	0	0	3,015,000	12/31/2010
3625038		MIAMISBURG	OH		11/14/2003	6.530	710,388	0	0	0	0	0	1,870,000	12/31/2010
3625042		WASHINGTON TWP	OH		11/21/2003	6.310	633,509	0	0	0	0	0	1,540,000	12/31/2010
3625044		COLUMBUS	OH		11/24/2003	6.780	621,084	0	0	0	0	0	1,330,000	12/31/2010
3625046		CINCINNATI	OH		12/09/2003	6.270	3,985,383	0	0	0	0	0	7,745,000	12/31/2010
3625048		MONTGOMERY	OH		12/30/2003	6.000	23,037,113	0	0	0	0	0	35,000,000	12/31/2010
3625081		WELLINGTON	OH		07/07/2004	5.750	571,255	0	0	0	0	0	1,415,000	12/31/2010
3625084		PLAIN CITY	OH		07/22/2004	6.200	1,686,365	0	0	0	0	0	4,720,000	12/31/2010
3625100		DAYTON	OH		10/14/2004	6.170	507,647	0	0	0	0	0	1,365,000	12/31/2010
3625128		WESTERVILLE	OH		03/15/2005	5.900	1,032,376	0	0	0	0	0	1,470,000	12/31/2008
3625130		VANDALIA	OH		03/29/2005	5.750	2,146,769	0	0	0	0	0	4,120,000	12/31/2010
3625201		PLAIN CITY	OH		12/29/2005	5.940	1,039,201	0	0	0	0	0	1,785,000	12/31/2010
3625279		LOVELAND	OH		11/28/2006	6.650	1,587,143	0	0	0	0	0	2,360,000	12/31/2010
3625300		FAIRBORN	OH		01/23/2007	7.390	1,565,669	0	0	0	0	0	3,930,000	12/31/2010
3625341		ELIDA	OH		08/24/2007	6.660	1,307,118	0	0	0	0	0	2,720,000	12/31/2010
3625422		ELYRIA	OH		10/29/2008	6.700	3,314,380	0	0	0	0	0	4,895,000	12/31/2010
3625423		ELYRIA	OH		10/29/2008	6.600	388,131	0	0	0	0	0	730,000	12/31/2010
3625443		MARYSVILLE	OH		02/18/2010	6.000	3,851,362	0	0	0	0	0	9,090,000	12/31/2010
3625445		WADSWORTH	OH		03/09/2010	6.625	2,058,129	0	0	0	0	0	3,380,000	12/31/2010
3625465		GRANDVIEW HEIGHTS	OH		10/06/2010	5.750	7,153,540	0	0	0	0	0	15,720,000	12/31/2010
3625466		CINCINNATI	OH		10/12/2010	4.000	2,922,596	0	0	0	0	0	6,500,000	10/01/2010
3625484		WESTLAKE	OH		12/27/2010	5.500	3,530,060	0	0	0	0	0	7,000,000	11/18/2010
3625508		GAHANNA	OH		06/16/2011	5.500	1,986,715	0	0	0	0	0	4,250,000	04/29/2011
3724985		TULSA	OK		03/03/2003	6.250	414,469	0	0	0	0	0	2,330,000	12/31/2010
3725043		TULSA	OK		11/24/2003	6.360	2,779,617	0	0	0	0	0	5,535,000	12/31/2010
3725098		EDMOND	OK		09/29/2004	6.300	3,054,826	0	0	0	0	0	5,145,000	12/31/2010
3725234		EDOMOND	OK		04/27/2006	6.140	1,505,262	0	0	0	0	0	2,605,000	12/31/2010
3725268		OKLAHOMA CITY	OK		09/28/2006	6.600	1,388,154	0	0	0	0	0	2,360,000	12/31/2010
3725282		OKLAHOMA CITY	OK		11/30/2006	6.280	3,112,921	0	0	0	0	0	5,975,000	12/31/2010
3825076		PORTLAND	OR		05/27/2004	6.340	499,794	0	0	0	0	0	2,020,000	12/31/2010
3825259		HILLSBORO	OR		08/22/2006	6.580	5,676,760	0	0	0	0	0	15,720,000	12/31/2010
3825260		TUALATIN	OR		08/29/2006	6.570	2,959,293	0	0	0	0	0	5,780,000	12/31/2010
3825455		SPRINGFIELD	OR		07/01/2010	6.875	2,322,691	0	0	0	0	0	8,380,000	12/31/2010
3825521		MCMINNVILLE	OR		08/17/2011	5.500	8,341,885	0	0	0	0	0	14,500,000	06/28/2011
3924978		CONNELLSVILLE	PA		01/27/2003	6.375	1,129,028	0	0	0	0	0	1,925,000	12/31/2010
3925016		CECIL TOWNSHIP	PA		08/06/2003	6.100	2,273,549	0	0	0	0	0	6,190,000	12/31/2010
3925017		WHITPAIN TWP	PA		08/14/2003	6.000	1,186,682	0	0	0	0	0	2,590,000	12/31/2010
3925018		WHITEMARSH TWP	PA		08/14/2003	6.000	2,196,170	0	0	0	0	0	4,815,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
3925070		QUAKERTOWN	PA		04/30/2004	6.420	523,192	0	0	0	0	0	4,970,000	12/31/2010
3925343		PHILADELPHIA	PA		08/30/2007	6.560	2,558,513	0	0	0	0	0	5,105,000	12/31/2010
3925428		WASHINGTON	PA		11/26/2008	6.540	3,600,018	0	0	0	0	0	10,125,000	12/31/2010
4124976		LEXINGTON	SC		01/14/2003	7.250	949,187	0	0	0	0	0	2,705,000	12/31/2010
4124977		CHARLESTON	SC		01/16/2003	6.375	3,388,734	0	0	0	0	0	9,225,000	12/31/2010
4125152		NORTH CHARLESTON	SC		06/29/2005	5.960	7,000,164	0	0	0	0	0	13,575,000	12/31/2010
4125311		CHARLESTON	SC		03/28/2007	6.340	7,784,655	0	0	0	0	0	19,140,000	12/31/2010
4125401		PAWLEYS ISLAND	SC		06/16/2008	6.080	6,408,297	0	0	0	0	0	9,150,000	12/31/2010
4125438		SUMMERVILLE	SC		10/09/2009	7.625	2,758,018	0	0	0	0	0	5,575,000	12/31/2010
4125480		CHARLESTON	SC		12/14/2010	6.500	848,674	0	0	0	0	0	2,135,000	12/31/2010
4125542		CHARLESTON	SC		12/20/2011	5.500	1,825,000	0	0	0	0	0	4,550,000	09/22/2011
4324986		SEVIERVILLE	TN		03/21/2003	7.000	1,053,410	0	0	0	0	0	2,415,000	12/31/2010
4325001		KINGSPORT	TN		05/30/2003	6.250	688,265	0	0	0	0	0	2,110,000	12/31/2010
4325031		MEMPHIS	TN		09/30/2003	6.250	530,936	0	0	0	0	0	1,360,000	12/31/2010
4325056		FARRAGUT	TN		02/23/2004	6.000	1,451,778	0	0	0	0	0	1,945,000	12/31/2010
4325078		BRISTOL	TN		06/04/2004	6.200	1,486,210	0	0	0	0	0	2,885,000	12/31/2010
4325160		MEMPHIS	TN		08/04/2005	6.060	1,131,009	0	0	0	0	0	2,275,000	12/31/2010
4325217		FARRAGUT	TN		03/01/2006	6.170	824,835	0	0	0	0	0	1,595,000	12/31/2010
4325254		KISSIMMEE	FL		07/07/2005	6.000	1,512,299	0	0	0	0	0	2,155,000	12/31/2010
4325350		LAVERGNE	TN		10/09/2007	6.360	1,524,320	0	0	0	0	0	1,060,000	12/31/2010
4325537		COLUMBIA	TN		11/21/2011	5.250	800,000	0	0	0	0	0	1,675,000	09/19/2011
4424979		EL PASO	TX		02/04/2003	7.260	1,358,199	0	0	0	0	0	9,040,000	12/31/2010
4424980		BOERNE	TX		02/04/2003	6.500	937,444	0	0	0	0	0	2,690,000	12/31/2010
4425006		CONROE	TX		07/10/2003	6.500	1,486,090	0	0	0	0	0	2,910,000	12/31/2010
4425021		HOLLYWOOD PARK	TX		08/29/2003	5.750	1,823,894	0	0	0	0	0	3,345,000	12/31/2010
4425028		SAN ANTONIO	TX		09/30/2003	6.750	5,563,084	0	0	0	0	0	10,620,000	12/31/2010
4425029		EL PASO	TX		09/30/2003	6.000	594,780	0	0	0	0	0	2,195,000	12/31/2010
4425033		EL PASO	TX		10/08/2003	5.750	3,859,486	0	0	0	0	0	11,365,000	12/31/2010
4425049		SAN ANTONIO	TX		12/30/2003	6.070	4,847,025	0	0	0	0	0	7,945,000	12/31/2010
4425064		SAN ANTONIO	TX		03/31/2004	5.800	2,173,759	0	0	0	0	0	2,685,000	12/31/2010
4425075		CONROE	TX		05/24/2004	6.230	788,132	0	0	0	0	0	1,715,000	12/31/2010
4425085		SAN ANTONIO	TX		07/22/2004	5.520	777,144	0	0	0	0	0	1,905,000	12/31/2010
4425090		GRAND PRAIRIE	TX		09/01/2004	5.512	2,632,331	0	0	0	0	0	5,500,000	12/31/2010
4425103		SAN ANTONIO	TX		11/03/2004	6.250	1,919,979	0	0	0	0	0	5,460,000	12/31/2010
4425121		BEE CAVE	TX		02/07/2005	5.625	1,049,516	0	0	0	0	0	1,405,000	12/31/2010
4425148		BEE CAVE	TX		06/21/2005	6.090	1,139,111	0	0	0	0	0	1,835,000	12/31/2010
4425170		LAREDO	TX		09/16/2005	5.500	2,927,297	0	0	0	0	0	4,730,000	12/31/2010
4425173		EL PASO	TX		09/28/2005	5.500	1,718,839	0	0	0	0	0	4,030,000	12/31/2010
4425182		HOUSTON	TX		10/31/2005	5.600	3,251,004	0	0	0	0	0	5,995,000	12/31/2010
4425218		PFLUGERVILLE	TX		03/01/2006	6.280	929,709	0	0	0	0	0	1,680,000	12/31/2010
4425277		SAN ANTONIO	TX		11/21/2006	6.580	1,456,851	0	0	0	0	0	2,230,000	12/31/2010
4425297		HOUSTON	TX		01/17/2007	6.420	1,271,462	0	0	0	0	0	2,595,000	12/31/2010
4425309		EL PASO	TX		03/14/2007	6.180	2,372,914	0	0	0	0	0	4,260,000	12/31/2010
4425327		AUSTIN	TX		06/11/2007	6.050	2,278,390	0	0	0	0	0	3,695,000	12/31/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4425330		SAN ANTONIO	TX		06/25/2007	6.420	2,699,830	0	0	0	0	0	6,125,000	12/31/2010
4425391		CLEAR LAKE	TX		04/14/2008	6.180	2,964,417	0	0	0	0	0	5,305,000	12/31/2010
4425405		HOUSTON	TX		07/10/2008	6.000	1,382,478	0	0	0	0	0	2,890,000	12/31/2010
4425421		HOUSTON	TX		10/15/2008	6.570	7,942,090	0	0	0	0	0	9,655,000	12/31/2010
4425426		HOUSTON	TX		11/21/2008	6.500	4,595,929	0	0	0	0	0	12,610,000	12/31/2010
4425437		ALAMO HEIGHTS	TX		10/06/2009	7.000	2,105,280	0	0	0	0	0	5,385,000	12/31/2010
4425456		CORPUS CHRISTI	TX		07/01/2010	6.000	1,917,811	0	0	0	0	0	4,115,000	12/31/2010
4425463		EL PASO	TX		09/16/2010	6.000	1,900,515	0	0	0	0	0	2,810,000	12/31/2010
4425464		SAN ANTONIO	TX		10/05/2010	6.000	4,681,239	0	0	0	0	0	8,485,000	12/31/2010
4425478		EL PASO	TX		12/06/2010	5.750	2,689,182	0	0	0	0	0	5,160,000	12/31/2010
4425513		ALAMO HEIGHTS	TX		06/30/2011	5.500	981,896	0	0	0	0	0	1,885,000	03/18/2011
4425535		CONROE	TX		10/31/2011	5.450	996,019	0	0	0	0	0	1,650,000	08/15/2011
4425543		HOUSTON	TX		12/29/2011	5.500	3,900,000	0	0	0	0	0	7,275,000	10/31/2011
4525007		SALT LAKE COUNTY	UT		07/15/2003	6.000	1,998,978	0	0	0	0	0	5,855,000	12/31/2010
4525097		WEST VALLEY CITY	UT		09/29/2004	6.080	1,115,913	0	0	0	0	0	3,610,000	12/31/2010
4525255		SALT LAKE CITY	UT		08/07/2006	6.550	5,027,130	0	0	0	0	0	8,610,000	12/31/2010
4525328		WEST JORDAN	UT		06/19/2007	6.860	3,423,377	0	0	0	0	0	4,330,000	12/31/2010
4625460		BARRE	VT		08/26/2010	5.750	4,553,279	0	0	0	0	0	8,465,000	12/31/2010
4725136		RICHMOND	VA		04/29/2005	5.875	1,498,596	0	0	0	0	0	3,105,000	12/31/2010
4725313		YORKTOWN	VA		03/30/2007	6.000	2,880,112	0	0	0	0	0	5,280,000	12/31/2010
4725354		DALE CITY	VA		10/29/2007	6.450	1,257,171	0	0	0	0	0	2,000,000	12/31/2010
4725378		NORFOLK	VA		01/30/2008	6.310	7,568,317	0	0	0	0	0	10,250,000	12/31/2010
4725402		ASHLAND	VA		06/23/2008	6.210	2,809,127	0	0	0	0	0	3,750,000	12/31/2010
4725407		CHESTER	VA		07/29/2008	6.680	5,783,285	0	0	0	0	0	9,045,000	12/31/2010
4725453		ALEXANDRIA	VA		06/22/2010	5.500	3,780,042	0	0	0	0	0	7,705,000	12/31/2010
4725492		WOODBRIDGE	VA		04/06/2011	5.500	1,618,145	0	0	0	0	0	4,700,000	03/24/2011
4725501		CHARLOTTESVILLE	VA		05/05/2011	5.500	4,153,572	0	0	0	0	0	6,370,000	03/09/2011
4825004		VANCOUVER	WA		06/30/2003	6.240	1,471,725	0	0	0	0	0	2,350,000	12/31/2010
4825342		TACOMA	WA		08/30/2007	6.250	1,316,448	0	0	0	0	0	1,780,000	12/31/2010
4825448		SNOHOMISH	WA		05/28/2010	6.625	4,317,097	0	0	0	0	0	9,975,000	12/31/2010
4925073		CHARLESTON	WV		05/04/2004	6.140	5,441,136	0	0	0	0	0	11,270,000	12/31/2010
4925347		LEWISBURG	WV		09/20/2007	6.630	1,774,901	0	0	0	0	0	4,450,000	12/31/2010
5024991		TWO RIVERS	WI		03/31/2003	8.020	565,238	0	0	0	0	0	6,523,106	03/31/2003
5025072		OSHKOSH	WI		05/04/2004	6.250	2,935,423	0	0	0	0	0	4,440,000	12/31/2010
5025077		WAUWATOSA	WI		06/03/2004	5.500	1,057,330	0	0	0	0	0	2,010,000	12/31/2010
5025087		OSHKOSH	WI		08/11/2004	6.300	4,237,417	0	0	0	0	0	10,135,000	12/31/2010
5025104		MARSHFIELD	WI		11/04/2004	5.700	5,462,932	0	0	0	0	0	10,005,000	12/31/2010
5025122		HARTLAND	WI		02/15/2005	5.630	1,398,140	0	0	0	0	0	1,610,000	12/31/2010
5025176		PEWAUKEE TWP	WI		09/30/2005	5.600	916,328	0	0	0	0	0	2,100,000	12/31/2010
5025208		PEWAUKEE	WI		02/09/2006	6.090	1,018,220	0	0	0	0	0	1,835,000	12/31/2010
5325172		KANSAS CITY	KS		09/23/2005	6.270	2,200,456	0	0	0	0	0	6,375,000	12/31/2010
5325336		MT PLEASANT	SC		08/03/2007	6.140	1,889,779	0	0	0	0	0	4,000,000	12/31/2010
5325337		OMAHA	NE		08/03/2007	6.150	2,429,807	0	0	0	0	0	4,320,000	12/31/2009
5325360		DETROIT	MI		12/06/2007	6.500	8,521,141	0	0	0	0	0	17,910,000	12/31/2010

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5325494		SEDALIA	MO		04/07/2011	5.570	2,097,668	0	0	0	0	0	5,250,000	03/03/2011
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							887,273,641	0	3,793	0	0	0	2,022,105,814	XXX
0899999. Total - Mortgages in Good Standing							887,273,641	0	3,793	0	0	0	2,022,105,814	XXX
3399999. Totals							887,273,641	0	3,793	0	0	0	2,022,105,814	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0125514	BIRMINGHAM	AL		07/06/2011	5.500	4,550,000	0	15,050,000
0125516	HUNTSVILLE	AL		07/20/2011	5.625	2,400,000	0	3,350,000
0125539	TUSCALOOSA	AL		11/30/2011	5.500	2,500,000	0	3,850,000
0125540	PRATTVILLE	AL		12/15/2011	5.250	817,000	0	1,120,000
0425509	LITTLE ROCK	AR		06/29/2011	5.650	2,900,000	0	6,290,000
0525498	COSTA MESA	CA		04/26/2011	5.680	3,900,000	0	6,750,000
0525527	GLENDALE	CA		09/28/2011	5.500	2,000,000	0	5,600,000
0525530	YUCCA VALLEY	CA		10/18/2011	5.625	2,700,000	0	4,750,000
0625525	WINDSOR	CO		09/28/2011	5.500	4,055,000	0	9,900,000
1025490	ORLANDO	FL		03/25/2011	5.910	2,930,000	0	4,430,000
1025520	ORLANDO	FL		08/09/2011	5.750	4,680,000	0	7,100,000
1025541	JACKSONVILLE	FL		12/20/2011	5.000	1,800,000	0	6,790,000
1325526	COEUR D'ALENE	ID		09/28/2011	5.500	3,100,000	0	6,100,000
1425512	WAUKEGAN	IL		06/30/2011	6.000	1,900,000	0	3,100,000
1425518	WOODRIVER	IL		07/27/2011	5.500	1,600,000	0	2,760,000
1525497	INDIANAPOLIS	IN		04/19/2011	5.600	2,750,000	0	4,775,000
1525500	CARMEL	IN		04/28/2011	5.870	2,550,000	0	4,450,000
1625524	WEST DES MOINES	IA		09/26/2011	5.500	1,477,000	0	2,150,000
2325533	WYOMING	MI		10/26/2011	5.600	2,000,000	0	2,890,000
2425517	EDEN PRAIRIE	MN		07/21/2011	6.375	5,500,000	0	9,600,000
3325538	LATHAM	NY		11/28/2011	5.500	2,500,000	0	4,550,000
3425504	CARY	NC		05/31/2011	5.250	2,760,000	0	6,500,000
3425529	GREENSBORO	NC		09/29/2011	5.500	2,040,000	0	3,400,000
3625508	GAHANNA	OH		06/16/2011	5.500	2,010,000	0	4,250,000
3825521	MCMINNVILLE	OR		08/17/2011	5.500	8,400,000	0	14,500,000
4125542	CHARLESTON	SC		12/20/2011	5.500	1,825,000	0	4,550,000
4325537	COLUMBIA	TN		11/21/2011	5.250	800,000	0	1,675,000
4425513	ALAMO HEIGHTS	TX		06/30/2011	5.500	1,000,000	0	1,885,000
4425535	CONROE	TX		10/31/2011	5.450	1,000,000	0	1,650,000
4425543	HOUSTON	TX		12/29/2011	5.500	3,900,000	0	7,275,000
4725492	WOODBRIDGE	VA		04/06/2011	5.500	1,650,000	0	4,700,000
4725501	CHARLOTTESVILLE	VA		05/05/2011	5.500	4,200,000	0	6,370,000
5325494	SEDALIA	MO		04/07/2011	5.570	2,165,000	0	5,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	90,359,000	0	177,360,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	90,359,000	0	177,360,000
3399999. Totals				XXX	XXX	90,359,000	0	177,360,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024632	MOUNTLAKE TERRA	WA		06/28/1996	07/07/2011	698,669	0	0	0	0	0	0	647,988	647,988	0	0	0
0024645	JEFFERSONTOWN	KY		08/29/1996	09/01/2011	190,897	0	0	0	0	0	0	21,517	21,517	0	0	0
0024664	SHELBY COUNTY	TN		11/26/1996	10/13/2011	7,684,304	0	0	0	0	0	0	7,382,730	7,382,730	0	0	0
0024732	HENDERSON	NV		07/17/1997	03/01/2011	156,220	0	0	0	0	0	0	117,924	117,924	0	0	0
0024838	BROOKFIELD	WI		03/01/1999	08/31/2011	49,325	0	0	0	0	0	0	40,057	40,057	0	0	0
0024866	COEUR D'ALENE	ID		08/27/1999	09/28/2011	2,421,598	0	0	0	0	0	0	2,340,185	2,340,185	0	0	0
0024899	LEBANON	OH		03/23/2001	05/05/2011	1,235,396	0	0	0	0	0	0	1,218,504	1,218,504	0	0	0
0024921	WINDSOR	CO		04/03/2002	09/28/2011	4,182,411	0	0	0	0	0	0	4,014,734	4,014,734	0	0	0
0024936	CHARLESTON	SC		08/05/2002	12/20/2011	1,336,892	0	0	0	0	0	0	1,296,316	1,296,316	0	0	0
0525024	LOS ANGELES	CA		09/16/2003	06/21/2011	1,198,788	0	0	0	0	0	0	1,172,788	1,172,788	0	0	0
0525446	VERNON	CA		04/01/2010	06/17/2011	4,868,464	0	0	0	0	0	0	4,765,866	4,765,866	0	0	0
0R23904	BELL GARDENS	CA		05/01/1996	05/04/2011	5,632	0	0	0	0	0	0	1,125	1,125	0	0	0
0R24360	WEBSTER	TX		05/29/1997	03/08/2011	30,966	0	0	0	0	0	0	3,449	3,449	0	0	0
0R24397	ALTADENA	CA		12/06/1996	07/01/2011	186,818	0	0	0	0	0	0	102,559	102,559	0	0	0
0R24523	CULLMAN	AL		09/28/2001	05/06/2011	212,666	0	0	0	0	0	0	36,586	36,586	0	0	0
0S23892	CARROLLTON	TX		09/06/2000	06/16/2011	180,949	0	0	0	0	0	0	138,157	138,157	0	0	0
1525432	GREENWOOD	IN		12/31/2008	03/18/2011	296,118	0	0	0	0	0	0	295,383	295,383	0	0	0
1825069	LOUISVILLE	KY		04/29/2004	08/25/2011	960,766	0	0	0	0	0	0	926,244	926,244	0	0	0
3625020	TROTWOOD	OH		08/28/2003	09/30/2011	939,543	0	0	0	0	0	0	866,450	866,450	0	0	0
4425036	AUSTIN	TX		10/24/2003	11/15/2011	395,243	0	0	0	0	0	0	361,552	361,552	0	0	0
5025292	MADISON	WI		12/28/2006	02/02/2011	2,397,922	0	0	0	0	0	0	2,390,764	2,390,764	0	0	0
0199999. Total - Mortgages Closed by Repayment						29,629,587	0	0	0	0	0	0	28,140,878	28,140,878	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		247,150	0	0	0	0	0	0	0	75,625	0	0	0
0024509	NASHVILLE	TN		05/11/1994		1,074,157	0	0	0	0	0	0	0	282,488	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		1,384,361	0	0	0	0	0	0	0	363,509	0	0	0
0024586	BESSEMER	AL		12/20/1995		1,524,596	0	0	0	0	0	0	0	234,773	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,890,652	0	0	0	0	0	0	0	203,216	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		842,875	0	0	0	0	0	0	0	137,584	0	0	0
0024627	MACOMB	IL		06/11/1996		38,470	0	0	0	0	0	0	0	9,006	0	0	0
0024632	MOUNTLAKE TERRA	WA		06/28/1996		698,669	0	0	0	0	0	0	0	50,681	0	0	0
0024645	JEFFERSONTOWN	KY		08/29/1996		190,897	0	0	0	0	0	0	0	169,380	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,705,769	0	0	0	0	0	0	0	233,571	0	0	0
0024650	ADRIAN	MI		09/11/1996		469,209	0	0	0	0	0	0	0	65,600	0	0	0
0024652	VERNON TWP	PA		09/19/1996		2,228,249	0	0	0	0	0	0	0	308,231	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		2,471,357	0	0	0	0	0	0	0	342,602	0	0	0
0024664	SHELBY COUNTY	TN		11/26/1996		7,684,304	0	0	0	0	0	0	0	301,574	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		4,324,587	0	0	0	0	0	0	0	386,571	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,560,590	0	0	0	0	0	0	0	206,134	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		525,384	0	0	0	0	0	0	0	69,319	0	0	0
0024684	OGDEN	UT		02/12/1997		273,337	0	0	0	0	0	0	0	216,529	0	0	0
0024690	LOUISVILLE	KY		02/27/1997		317,284	0	0	0	0	0	0	0	251,428	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024692	ACWORTH	GA		03/10/1997		2,805,392	0	0	0	0	0	0	0	393,261	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,853,326	0	0	0	0	0	0	0	332,246	0	0	0
0024697	LEXINGTON	KY		03/26/1997		543,396	0	0	0	0	0	0	0	402,234	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		3,051,261	0	0	0	0	0	0	0	372,403	0	0	0
0024721	FORT COLLINS	CO		06/17/1997		687,747	0	0	0	0	0	0	0	440,554	0	0	0
0024722	FORT COLLINS	CO		06/17/1997		486,158	0	0	0	0	0	0	0	315,961	0	0	0
0024723	FARRAGUT	TN		06/17/1997		567,616	0	0	0	0	0	0	0	106,437	0	0	0
0024726	WEST DES MOINES	IA		06/24/1997		194,667	0	0	0	0	0	0	0	120,030	0	0	0
0024731	HAVELOCK	NC		07/11/1997		971,028	0	0	0	0	0	0	0	125,626	0	0	0
0024732	HENDERSON	NV		07/17/1997		156,220	0	0	0	0	0	0	0	38,296	0	0	0
0024739	CHILLUM	MD		08/18/1997		3,353,291	0	0	0	0	0	0	0	175,198	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,462,387	0	0	0	0	0	0	0	165,008	0	0	0
0024758	KANSAS CITY	MO		10/22/1997		2,673,488	0	0	0	0	0	0	0	300,344	0	0	0
0024764	SYOSSET	NY		11/20/1997		3,638,047	0	0	0	0	0	0	0	396,884	0	0	0
0024768	BEREA	SC		01/05/1998		2,735,138	0	0	0	0	0	0	0	280,551	0	0	0
0024773	TONAWANDA	NY		02/13/1998		285,203	0	0	0	0	0	0	0	121,253	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		4,153,588	0	0	0	0	0	0	0	439,901	0	0	0
0024778	MASON	OH		03/20/1998		3,509,428	0	0	0	0	0	0	0	177,724	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		334,410	0	0	0	0	0	0	0	35,801	0	0	0
0024783	KNOX COUNTY	TN		04/01/1998		771,663	0	0	0	0	0	0	0	314,320	0	0	0
0024787	HOPKINS	MN		06/23/1998		3,341,078	0	0	0	0	0	0	0	133,986	0	0	0
0024789	ANDERSON	SC		07/22/1998		163,442	0	0	0	0	0	0	0	16,927	0	0	0
0024816	OHIO TWP	PA		11/23/1998		3,211,784	0	0	0	0	0	0	0	306,951	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		315,363	0	0	0	0	0	0	0	30,276	0	0	0
0024819	MADISON	WI		12/10/1998		100,490	0	0	0	0	0	0	0	8,796	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,403,303	0	0	0	0	0	0	0	152,334	0	0	0
0024821	RALEIGH	NC		12/16/1998		420,641	0	0	0	0	0	0	0	126,500	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,810,342	0	0	0	0	0	0	0	174,941	0	0	0
0024828	LYTLE	TX		01/21/1999		108,834	0	0	0	0	0	0	0	14,730	0	0	0
0024831	MONONA	WI		02/01/1999		109,004	0	0	0	0	0	0	0	10,323	0	0	0
0024834	STANLEY	VA		02/24/1999		1,416,860	0	0	0	0	0	0	0	130,967	0	0	0
0024836	TOPEKA	KS		02/24/1999		746,652	0	0	0	0	0	0	0	70,372	0	0	0
0024838	BROOKFIELD	WI		03/01/1999		49,325	0	0	0	0	0	0	0	9,268	0	0	0
0024839	LAREDO	TX		03/09/1999		316,019	0	0	0	0	0	0	0	87,251	0	0	0
0024840	WESTLAKE	OH		03/11/1999		40,031	0	0	0	0	0	0	0	11,047	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		63,504	0	0	0	0	0	0	0	18,076	0	0	0
0024847	EL PASO	TX		03/31/1999		893,825	0	0	0	0	0	0	0	246,820	0	0	0
0024858	LIBERTY LAKE	WA		06/02/1999		2,222,693	0	0	0	0	0	0	0	102,028	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		571,859	0	0	0	0	0	0	0	125,495	0	0	0
0024866	COEUR D'ALENE	ID		08/27/1999		2,421,598	0	0	0	0	0	0	0	81,413	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		58,022	0	0	0	0	0	0	0	4,869	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,531,465	0	0	0	0	0	0	0	119,879	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		578,975	0	0	0	0	0	0	0	65,797	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024890	LAWRENCE	KS		08/07/2000		5,548,439	0	0	0	0	0	0	0	216,380	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		1,057,750	0	0	0	0	0	0	0	57,882	0	0	0
0024899	LEBANON	OH		03/23/2001		1,235,396	0	0	0	0	0	0	0	16,892	0	0	0
0024900	SAN DIEGO	CA		04/05/2001		758,125	0	0	0	0	0	0	0	116,870	0	0	0
0024920	SALINE	MI		03/20/2002		1,060,694	0	0	0	0	0	0	0	62,688	0	0	0
0024921	WINDSOR	CO		04/03/2002		4,182,411	0	0	0	0	0	0	0	167,677	0	0	0
0024923	KNOXVILLE	TN		04/30/2002		2,708,819	0	0	0	0	0	0	0	83,444	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,437,172	0	0	0	0	0	0	0	135,114	0	0	0
0024929	AUSTIN	TX		06/28/2002		830,104	0	0	0	0	0	0	0	45,650	0	0	0
0024930	COBB COUNTY	GA		07/17/2002		4,149,192	0	0	0	0	0	0	0	127,031	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		1,002,138	0	0	0	0	0	0	0	55,799	0	0	0
0024932	RICHMOND	VA		07/24/2002		3,004,297	0	0	0	0	0	0	0	77,640	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,627,928	0	0	0	0	0	0	0	43,694	0	0	0
0024934	HOUSTON	TX		07/31/2002		1,127,491	0	0	0	0	0	0	0	62,577	0	0	0
0024936	CHARLESTON	SC		08/05/2002		1,336,892	0	0	0	0	0	0	0	40,576	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		503,894	0	0	0	0	0	0	0	59,078	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,156,628	0	0	0	0	0	0	0	63,809	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		2,188,560	0	0	0	0	0	0	0	257,866	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,753,810	0	0	0	0	0	0	0	109,567	0	0	0
0024942	SEVIERVILLE	TN		09/20/2002		520,335	0	0	0	0	0	0	0	124,603	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		983,856	0	0	0	0	0	0	0	53,708	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,382,340	0	0	0	0	0	0	0	74,297	0	0	0
0024945	PHOENIX	AZ		10/09/2002		1,012,477	0	0	0	0	0	0	0	31,659	0	0	0
0024948	ROUND ROCK	TX		10/24/2002		2,160,984	0	0	0	0	0	0	0	67,593	0	0	0
0024949	SAVANNAH	GA		10/29/2002		3,964,949	0	0	0	0	0	0	0	212,476	0	0	0
0024951	KISSIMMEE	FL		11/08/2002		4,148,188	0	0	0	0	0	0	0	99,880	0	0	0
0024952	FISHERS	IN		11/08/2002		1,334,094	0	0	0	0	0	0	0	42,392	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,613,447	0	0	0	0	0	0	0	86,878	0	0	0
0024955	CORONA	CA		11/25/2002		837,025	0	0	0	0	0	0	0	27,254	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,430,531	0	0	0	0	0	0	0	62,424	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,862,835	0	0	0	0	0	0	0	152,996	0	0	0
0024958	OGDEN	UT		11/26/2002		2,022,763	0	0	0	0	0	0	0	67,401	0	0	0
0024959	ALBUQUERQUE	NM		12/02/2002		1,034,383	0	0	0	0	0	0	0	51,014	0	0	0
0024960	BISBEE	AZ		12/06/2002		445,076	0	0	0	0	0	0	0	49,514	0	0	0
0024961	LAREDO	TX		12/12/2002		2,498,914	0	0	0	0	0	0	0	283,668	0	0	0
0024962	BERMUDA DUNES	CA		12/12/2002		4,244,594	0	0	0	0	0	0	0	129,742	0	0	0
0024964	WASHINGTON TWP	OH		12/19/2002		2,245,573	0	0	0	0	0	0	0	123,579	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,911,960	0	0	0	0	0	0	0	101,777	0	0	0
0024966	AMARILLO	TX		12/19/2002		3,321,260	0	0	0	0	0	0	0	182,759	0	0	0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,306,450	0	0	0	0	0	0	0	73,620	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,819,326	0	0	0	0	0	0	0	203,935	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,866,060	0	3,358	0	0	3,358	0	0	149,135	0	0	0
0024971	VISALIA	CA		12/23/2002		3,632,094	0	435	0	0	435	0	0	145,623	0	0	0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0125359	BIRMINGHAM	AL		12/03/2007		1,535,907	0	0	0	0	0	0	0	33,597	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		900,248	0	0	0	0	0	0	0	25,502	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		0	0	0	0	0	0	0	0	99,072	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		0	0	0	0	0	0	0	0	28,395	0	0	0
0325066	TEMPE	AZ		04/13/2004		1,970,165	0	0	0	0	0	0	0	58,416	0	0	0
0325093	SUN CITY	AZ		09/17/2004		527,324	0	0	0	0	0	0	0	45,448	0	0	0
0325094	PHOENIX	AZ		09/17/2004		819,919	0	0	0	0	0	0	0	70,538	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,592,425	0	0	0	0	0	0	0	100,185	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,297,046	0	0	0	0	0	0	0	53,990	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,386,501	0	0	0	0	0	0	0	57,712	0	0	0
0325351	GILBERT	AZ		10/12/2007		1,841,345	0	0	0	0	0	0	0	26,415	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,583,256	0	0	0	0	0	0	0	239,805	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,807,595	0	0	0	0	0	0	0	102,311	0	0	0
0325436	MARANA	AZ		05/06/2009		2,916,786	0	0	0	0	0	0	0	60,518	0	0	0
0425045	ROGERS	AR		12/05/2003		5,576,534	0	0	0	0	0	0	0	183,476	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,258,651	0	0	0	0	0	0	0	45,417	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		0	0	0	0	0	0	0	0	57,362	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		1,110,902	0	0	0	0	0	0	0	59,214	0	0	0
0525008	LOS ANGELES	CA		07/16/2003		3,093,557	0	0	0	0	0	0	0	166,860	0	0	0
0525024	LOS ANGELES	CA		09/16/2003		1,198,788	0	0	0	0	0	0	0	26,001	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		2,477,719	0	0	0	0	0	0	0	300,527	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,437,798	0	0	0	0	0	0	0	161,543	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		916,070	0	0	0	0	0	0	0	48,919	0	0	0
0525147	TEMECULA	CA		06/15/2005		805,106	0	0	0	0	0	0	0	29,014	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,750,496	0	0	0	0	0	0	0	137,387	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,592,659	0	0	0	0	0	0	0	97,888	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,478,657	0	0	0	0	0	0	0	102,907	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		6,117,486	0	0	0	0	0	0	0	139,494	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		1,026,127	0	0	0	0	0	0	0	65,769	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,832,305	0	0	0	0	0	0	0	135,681	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,360,917	0	0	0	0	0	0	0	50,263	0	0	0
0525394	FRESNO	CA		05/19/2008		2,579,996	0	0	0	0	0	0	0	53,563	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,836,469	0	0	0	0	0	0	0	72,578	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,817,319	0	0	0	0	0	0	0	93,542	0	0	0
0525414	BREA	CA		09/22/2008		3,363,711	0	0	0	0	0	0	0	67,211	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,519,547	0	0	0	0	0	0	0	208,733	0	0	0
0525446	VERNON	CA		04/01/2010		4,868,464	0	0	0	0	0	0	0	102,599	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,993,410	0	0	0	0	0	0	0	81,916	0	0	0
0525498	COSTA MESA	CA		04/26/2011		0	0	0	0	0	0	0	0	97,841	0	0	0
0525527	GLENDALE	CA		09/28/2011		0	0	0	0	0	0	0	0	14,384	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		0	0	0	0	0	0	0	0	9,585	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		831,937	0	0	0	0	0	0	0	90,542	0	0	0
0625177	AURORA	CO		09/30/2005		1,240,272	0	0	0	0	0	0	0	97,334	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0625310	COLORADO SPRINGS	CO		03/19/2007		5,917,784	0	0	0	0	0	0	0	214,264	0	0	0
0625525	WINDSOR	CO		09/28/2011		0	0	0	0	0	0	0	0	29,162	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,345,449	0	0	0	0	0	0	0	100,566	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,985,580	0	0	0	0	0	0	0	110,304	0	0	0
0R23904	BELL GARDENS	CA		05/01/1996		5,632	0	0	0	0	0	0	0	4,507	0	0	0
0R24029	CHINO	CA		09/30/1997		328,214	0	0	0	0	0	0	0	172,813	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998		873,646	0	0	0	0	0	0	0	306,727	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		726,266	0	0	0	0	0	0	0	211,725	0	0	0
0R24360	WEBSTER	TX		05/29/1997		30,966	0	0	0	0	0	0	0	27,516	0	0	0
0R24373	ST PAUL	MN		06/08/2000		442,927	0	0	0	0	0	0	0	82,973	0	0	0
0R24383	JENISON	MI		06/25/1997		155,342	0	0	0	0	0	0	0	104,118	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,180,278	0	0	0	0	0	0	0	140,121	0	0	0
0R24397	ALTADENA	CA		12/06/1996		186,818	0	0	0	0	0	0	0	84,259	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		285,851	0	0	0	0	0	0	0	12,593	0	0	0
0R24452	EL TORO	CA		11/24/1998		520,831	0	0	0	0	0	0	0	161,887	0	0	0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,754,652	0	0	0	0	0	0	0	56,798	0	0	0
0R24523	CULLMAN	AL		09/28/2001		212,666	0	0	0	0	0	0	0	176,080	0	0	0
0R24568	BURNSVILLE	MN		12/05/2002		1,109,153	0	0	0	0	0	0	0	36,095	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		747,838	0	0	0	0	0	0	0	16,524	0	0	0
0R24717	DELTA TWP	MI		12/27/2002		1,951,016	0	0	0	0	0	0	0	141,642	0	0	0
0S23892	CARROLLTON	TX		09/06/2000		180,949	0	0	0	0	0	0	0	42,792	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		726,101	0	0	0	0	0	0	0	40,479	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		944,742	0	0	0	0	0	0	0	20,865	0	0	0
1025079	VIERA	FL		06/09/2004		542,742	0	0	0	0	0	0	0	25,272	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,653,782	0	0	0	0	0	0	0	76,994	0	0	0
1025200	SAN CARLOS PARK	FL		12/28/2005		5,032,637	0	0	0	0	0	0	0	136,498	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		925,269	0	0	0	0	0	0	0	21,234	0	0	0
1025305	ORLANDO	FL		02/26/2007		4,874,554	0	0	0	0	0	0	0	280,122	0	0	0
1025317	DORAL	FL		04/24/2007		3,165,916	0	0	0	0	0	0	0	74,830	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,335,527	0	0	0	0	0	0	0	108,477	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,164,935	0	0	0	0	0	0	0	42,355	0	0	0
1025399	TAMPA	FL		06/02/2008		1,628,930	0	0	0	0	0	0	0	171,526	0	0	0
1025400	ODESSA	FL		06/09/2008		3,177,462	0	0	0	0	0	0	0	111,211	0	0	0
1025490	ORLANDO	FL		03/25/2011		0	0	0	0	0	0	0	0	74,887	0	0	0
1025520	ORLANDO	FL		08/09/2011		0	0	0	0	0	0	0	0	44,954	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,328,115	0	0	0	0	0	0	0	68,332	0	0	0
1125178	CANTON	GA		10/05/2005		1,324,023	0	0	0	0	0	0	0	42,467	0	0	0
1125212	STONE MOUNTAIN	GA		02/14/2006		3,993,678	0	0	0	0	0	0	0	84,445	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,625,044	0	0	0	0	0	0	0	109,414	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		7,352,889	0	0	0	0	0	0	0	230,122	0	0	0
1325086	POCATELLO	ID		07/30/2004		984,070	0	0	0	0	0	0	0	90,273	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		744,514	0	0	0	0	0	0	0	64,433	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,680,641	0	0	0	0	0	0	0	120,925	0	0	0

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1325526	COEUR D'ALENE	ID		09/28/2011		0	0	0	0	0	0	0	0	14,266	0	0	0
1425025	BUFFALO GROVE	IL		09/25/2003		4,959,339	0	0	0	0	0	0	0	211,096	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,491,082	0	0	0	0	0	0	0	32,138	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		0	0	0	0	0	0	0	0	20,772	0	0	0
1425518	WOODRIVER	IL		07/27/2011		0	0	0	0	0	0	0	0	29,968	0	0	0
1525013	FISHERS	IN		07/29/2003		1,302,545	0	0	0	0	0	0	0	69,676	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		348,924	0	0	0	0	0	0	0	116,232	0	0	0
1525053	LAWRENCE	IN		02/02/2004		884,082	0	0	0	0	0	0	0	41,703	0	0	0
1525060	FISHERS	IN		03/15/2004		674,440	0	0	0	0	0	0	0	33,189	0	0	0
1525061	FISHERS	IN		03/15/2004		745,797	0	0	0	0	0	0	0	51,628	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		936,719	0	0	0	0	0	0	0	82,831	0	0	0
1525124	DECATUR	IN		02/28/2005		951,920	0	0	0	0	0	0	0	27,131	0	0	0
1525125	CARMEL	IN		03/09/2005		1,760,454	0	0	0	0	0	0	0	51,011	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,712,379	0	0	0	0	0	0	0	79,274	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,728,839	0	0	0	0	0	0	0	80,027	0	0	0
1525174	FISHERS	IN		09/29/2005		1,663,512	0	0	0	0	0	0	0	75,487	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		747,038	0	0	0	0	0	0	0	38,116	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		413,053	0	0	0	0	0	0	0	68,216	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,746,836	0	0	0	0	0	0	0	64,853	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		2,035,819	0	0	0	0	0	0	0	48,644	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		2,057,093	0	0	0	0	0	0	0	60,046	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,521,097	0	0	0	0	0	0	0	61,500	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,275,711	0	0	0	0	0	0	0	26,891	0	0	0
1525418	GREENFIELD	IN		10/01/2008		5,087,932	0	0	0	0	0	0	0	261,879	0	0	0
1525432	GREENWOOD	IN		12/31/2008		296,118	0	0	0	0	0	0	0	735	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,740,134	0	0	0	0	0	0	0	121,977	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		0	0	0	0	0	0	0	0	69,445	0	0	0
1525500	CARMEL	IN		04/28/2011		0	0	0	0	0	0	0	0	51,943	0	0	0
1624983	JOHNSTON	IA		02/26/2003		3,020,672	0	0	0	0	0	0	0	98,245	0	0	0
1625051	MASON CITY	IA		01/07/2004		3,027,654	0	0	0	0	0	0	0	296,260	0	0	0
1625063	URBANDALE	IA		03/17/2004		3,195,373	0	0	0	0	0	0	0	95,659	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		0	0	0	0	0	0	0	0	6,798	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,710,439	0	0	0	0	0	0	0	71,916	0	0	0
1725298	WICHITA	KS		01/18/2007		3,036,377	0	0	0	0	0	0	0	110,500	0	0	0
1825019	FERN CREEK	KY		08/27/2003		704,889	0	0	0	0	0	0	0	72,353	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		3,069,001	0	0	0	0	0	0	0	294,394	0	0	0
1825069	LOUISVILLE	KY		04/29/2004		960,766	0	0	0	0	0	0	0	34,522	0	0	0
1825215	OWENSBORO	KY		02/23/2006		1,059,209	0	0	0	0	0	0	0	59,315	0	0	0
1825379	COLD SPRING	KY		01/31/2008		3,222,911	0	0	0	0	0	0	0	109,774	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,595,782	0	0	0	0	0	0	0	64,654	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,978,763	0	0	0	0	0	0	0	263,280	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,500,000	0	0	0	0	0	0	0	181,710	0	0	0
1925041	BROSSARD	LA		11/21/2003		2,563,878	0	0	0	0	0	0	0	259,953	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1925270	BROUSSARD	LA		09/29/2006		755,231	0	0	0	0	0	0	0	69,772	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,210,488	0	0	0	0	0	0	0	60,172	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,771,972	0	0	0	0	0	0	0	101,464	0	0	0
2125430	LAUREL	MD		12/02/2008		2,662,547	0	0	0	0	0	0	0	78,935	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		4,185,010	0	0	0	0	0	0	0	164,490	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,949,347	0	0	0	0	0	0	0	157,637	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,296,318	0	0	0	0	0	0	0	35,873	0	0	0
2325216	NOVI	MI		03/01/2006		5,711,343	0	0	0	0	0	0	0	147,210	0	0	0
2325533	WYOMING	MI		10/26/2011		0	0	0	0	0	0	0	0	7,115	0	0	0
2425003	COON RAPIDS	MN		05/30/2003		835,429	0	0	0	0	0	0	0	45,568	0	0	0
2425030	EAGAN	MN		09/30/2003		2,193,228	0	0	0	0	0	0	0	68,315	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,246,578	0	0	0	0	0	0	0	161,252	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		0	0	0	0	0	0	0	0	91,652	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		7,452,066	0	0	0	0	0	0	0	259,621	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		8,270,114	0	0	0	0	0	0	0	189,051	0	0	0
2725026	BOZEMAN	MT		09/25/2003		3,144,072	0	0	0	0	0	0	0	145,062	0	0	0
2725242	BOZEMAN	MT		06/13/2006		892,059	0	0	0	0	0	0	0	158,319	0	0	0
2725476	KALISPELL	MT		11/23/2010		4,000,000	0	0	0	0	0	0	0	206,040	0	0	0
2824984	OMAHA	NE		02/28/2003		2,451,396	0	0	0	0	0	0	0	135,431	0	0	0
2824987	OMAHA	NE		03/28/2003		681,794	0	0	0	0	0	0	0	37,314	0	0	0
2825214	RALSTON	NE		02/16/2006		1,307,760	0	0	0	0	0	0	0	48,181	0	0	0
2825220	OMAHA	NE		03/09/2006		2,056,171	0	0	0	0	0	0	0	54,996	0	0	0
2825301	OMAHA	NE		01/29/2007		133,665	0	0	0	0	0	0	0	4,947	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,925,189	0	0	0	0	0	0	0	132,344	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,292,023	0	0	0	0	0	0	0	98,835	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		7,000,000	0	0	0	0	0	0	0	1,035,126	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,371,565	0	0	0	0	0	0	0	119,448	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,657,918	0	0	0	0	0	0	0	167,537	0	0	0
3225074	ALBUQUERUQE	NM		05/19/2004		1,160,705	0	0	0	0	0	0	0	52,595	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,331,711	0	0	0	0	0	0	0	154,668	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		4,570,110	0	0	0	0	0	0	0	205,750	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		2,050,507	0	0	0	0	0	0	0	78,400	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,860,957	0	0	0	0	0	0	0	60,265	0	0	0
3325101	PULASKI	NY		10/25/2004		1,001,036	0	0	0	0	0	0	0	45,239	0	0	0
3325219	CLAY	NY		12/01/2010		2,247,068	0	0	0	0	0	0	0	89,187	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,886,993	0	0	0	0	0	0	0	41,568	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,809,516	0	0	0	0	0	0	0	69,968	0	0	0
3325439	WEST SENECA	NY		12/22/2009		4,283,394	0	0	0	0	0	0	0	365,787	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,232,725	0	0	0	0	0	0	0	57,442	0	0	0
3425105	MATTHEWS	NC		11/08/2004		857,507	0	0	0	0	0	0	0	39,653	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		873,850	0	0	0	0	0	0	0	39,689	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,724,468	0	0	0	0	0	0	0	194,779	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,750,000	0	0	0	0	0	0	0	46,999	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425482	CARRBORO	NC		12/20/2010		5,265,000	0	0	0	0	0	0	0	239,018	0	0	0
3425504	CARY	NC		05/31/2011		0	0	0	0	0	0	0	0	67,691	0	0	0
3425529	GREENSBORO	NC		09/29/2011		0	0	0	0	0	0	0	0	22,618	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,954,668	0	0	0	0	0	0	0	50,120	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		845,300	0	0	0	0	0	0	0	91,233	0	0	0
3625020	TROTWOOD	OH		08/28/2003		939,543	0	0	0	0	0	0	0	73,092	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,778,866	0	0	0	0	0	0	0	182,019	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		1,072,195	0	0	0	0	0	0	0	57,702	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,218,892	0	0	0	0	0	0	0	38,452	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		787,960	0	0	0	0	0	0	0	77,573	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		673,363	0	0	0	0	0	0	0	39,854	0	0	0
3625044	COLUMBUS	OH		11/24/2003		688,204	0	0	0	0	0	0	0	67,120	0	0	0
3625046	CINCINNATI	OH		12/09/2003		4,111,852	0	0	0	0	0	0	0	126,468	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		23,794,893	0	0	0	0	0	0	0	757,780	0	0	0
3625081	WELLINGTON	OH		07/07/2004		590,845	0	0	0	0	0	0	0	19,589	0	0	0
3625084	PLAIN CITY	OH		07/22/2004		1,853,082	0	0	0	0	0	0	0	166,718	0	0	0
3625100	DAYTON	OH		10/14/2004		556,574	0	0	0	0	0	0	0	48,928	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,062,777	0	0	0	0	0	0	0	30,402	0	0	0
3625130	VANDALIA	OH		03/29/2005		2,342,058	0	0	0	0	0	0	0	195,289	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		1,085,075	0	0	0	0	0	0	0	45,874	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,646,908	0	0	0	0	0	0	0	59,764	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,660,343	0	0	0	0	0	0	0	94,675	0	0	0
3625341	ELIDA	OH		08/24/2007		1,344,452	0	0	0	0	0	0	0	37,333	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,378,818	0	0	0	0	0	0	0	64,438	0	0	0
3625423	ELYRIA	OH		10/29/2008		504,960	0	0	0	0	0	0	0	116,829	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		4,065,374	0	0	0	0	0	0	0	214,012	0	0	0
3625445	WADSWORTH	OH		03/09/2010		2,151,250	0	0	0	0	0	0	0	93,122	0	0	0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,289,054	0	0	0	0	0	0	0	135,514	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,994,164	0	0	0	0	0	0	0	71,568	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,750,000	0	0	0	0	0	0	0	219,940	0	0	0
3625508	GAHANNA	OH		06/16/2011		0	0	0	0	0	0	0	0	23,285	0	0	0
3724985	TULSA	OK		03/03/2003		534,721	0	0	0	0	0	0	0	120,252	0	0	0
3725043	TULSA	OK		11/24/2003		2,867,705	0	0	0	0	0	0	0	88,088	0	0	0
3725098	EDMOND	OK		09/29/2004		3,145,566	0	0	0	0	0	0	0	90,740	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,544,715	0	0	0	0	0	0	0	39,453	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,441,595	0	0	0	0	0	0	0	53,440	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,189,086	0	0	0	0	0	0	0	76,165	0	0	0
3825076	PORTLAND	OR		05/27/2004		555,828	0	0	0	0	0	0	0	56,034	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,812,587	0	0	0	0	0	0	0	135,828	0	0	0
3825260	TUALATIN	OR		08/29/2006		3,075,568	0	0	0	0	0	0	0	116,275	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,449,626	0	0	0	0	0	0	0	126,935	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		0	0	0	0	0	0	0	0	58,115	0	0	0
3924978	CONNELLSVILLE	PA		01/27/2003		1,196,446	0	0	0	0	0	0	0	67,418	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,464,472	0	0	0	0	0	0	0	190,922	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003		1,254,265	0	0	0	0	0	0	0	67,583	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,321,226	0	0	0	0	0	0	0	125,056	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		600,076	0	0	0	0	0	0	0	76,883	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,595,426	0	0	0	0	0	0	0	36,913	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,671,070	0	0	0	0	0	0	0	71,053	0	0	0
4124976	LEXINGTON	SC		01/14/2003		1,002,503	0	0	0	0	0	0	0	53,315	0	0	0
4124977	CHARLESTON	SC		01/16/2003		3,505,031	0	0	0	0	0	0	0	116,297	0	0	0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,200,326	0	0	0	0	0	0	0	200,162	0	0	0
4125311	CHARLESTON	SC		03/28/2007		8,076,087	0	0	0	0	0	0	0	291,432	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,625,784	0	0	0	0	0	0	0	217,487	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,878,954	0	0	0	0	0	0	0	120,936	0	0	0
4125480	CHARLESTON	SC		12/14/2010		900,000	0	0	0	0	0	0	0	51,326	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		1,112,318	0	0	0	0	0	0	0	58,908	0	0	0
4325001	KINGSPORT	TN		05/30/2003		771,535	0	0	0	0	0	0	0	83,270	0	0	0
4325031	MEMPHIS	TN		09/30/2003		591,386	0	0	0	0	0	0	0	60,451	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,529,766	0	0	0	0	0	0	0	77,988	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,635,171	0	0	0	0	0	0	0	148,961	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,162,514	0	0	0	0	0	0	0	31,505	0	0	0
4325217	FARRAGUT	TN		03/01/2006		859,915	0	0	0	0	0	0	0	35,080	0	0	0
4325254	KISSIMMEE	FL		07/07/2005		1,550,432	0	0	0	0	0	0	0	38,133	0	0	0
4325350	LAVERGNE	TN		10/09/2007		1,558,172	0	0	0	0	0	0	0	33,852	0	0	0
4424979	EL PASO	TX		02/04/2003		1,949,440	0	0	0	0	0	0	0	591,241	0	0	0
4424980	BOERNE	TX		02/04/2003		1,055,261	0	0	0	0	0	0	0	117,817	0	0	0
4425006	CONROE	TX		07/10/2003		1,534,439	0	0	0	0	0	0	0	48,349	0	0	0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,886,900	0	0	0	0	0	0	0	63,007	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,860,471	0	0	0	0	0	0	0	297,387	0	0	0
4425029	EL PASO	TX		09/30/2003		663,182	0	0	0	0	0	0	0	68,402	0	0	0
4425033	EL PASO	TX		10/08/2003		4,301,300	0	0	0	0	0	0	0	441,814	0	0	0
4425036	AUSTIN	TX		10/24/2003		395,243	0	0	0	0	0	0	0	33,691	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,991,351	0	0	0	0	0	0	0	144,326	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,238,819	0	0	0	0	0	0	0	65,061	0	0	0
4425075	CONROE	TX		05/24/2004		812,482	0	0	0	0	0	0	0	24,350	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		863,998	0	0	0	0	0	0	0	86,853	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,783,540	0	0	0	0	0	0	0	151,208	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,984,182	0	0	0	0	0	0	0	64,203	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,081,619	0	0	0	0	0	0	0	32,102	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,171,248	0	0	0	0	0	0	0	32,137	0	0	0
4425170	LAREDO	TX		09/16/2005		3,014,232	0	0	0	0	0	0	0	86,935	0	0	0
4425173	EL PASO	TX		09/28/2005		1,865,990	0	0	0	0	0	0	0	147,151	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,345,105	0	0	0	0	0	0	0	94,101	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		953,858	0	0	0	0	0	0	0	24,149	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,512,063	0	0	0	0	0	0	0	55,212	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425297	HOUSTON	TX		01/17/2007		1,365,390	0	0	0	0	0	0	0	93,928	0	0	0
4425309	EL PASO	TX		03/14/2007		2,463,089	0	0	0	0	0	0	0	90,175	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,332,963	0	0	0	0	0	0	0	54,573	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,831,548	0	0	0	0	0	0	0	131,718	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		3,065,639	0	0	0	0	0	0	0	101,223	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,445,924	0	0	0	0	0	0	0	63,446	0	0	0
4425421	HOUSTON	TX		10/15/2008		8,146,112	0	0	0	0	0	0	0	204,022	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,739,438	0	0	0	0	0	0	0	143,510	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,202,281	0	0	0	0	0	0	0	97,001	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		2,083,741	0	0	0	0	0	0	0	165,929	0	0	0
4425463	EL PASO	TX		09/16/2010		1,986,210	0	0	0	0	0	0	0	85,695	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,976,027	0	0	0	0	0	0	0	294,788	0	0	0
4425478	EL PASO	TX		12/06/2010		2,800,000	0	0	0	0	0	0	0	110,818	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		0	0	0	0	0	0	0	0	18,104	0	0	0
4425535	CONROE	TX		10/31/2011		0	0	0	0	0	0	0	0	3,981	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		2,235,820	0	0	0	0	0	0	0	236,842	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,171,683	0	0	0	0	0	0	0	55,771	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		5,271,701	0	0	0	0	0	0	0	244,571	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,496,688	0	0	0	0	0	0	0	73,312	0	0	0
4625460	BARRE	VT		08/26/2010		4,969,073	0	0	0	0	0	0	0	415,794	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,569,974	0	0	0	0	0	0	0	71,378	0	0	0
4725313	YORKTOWN	VA		03/30/2007		3,059,726	0	0	0	0	0	0	0	179,614	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,301,086	0	0	0	0	0	0	0	43,915	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,733,837	0	0	0	0	0	0	0	165,519	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,869,231	0	0	0	0	0	0	0	60,104	0	0	0
4725407	CHESTER	VA		07/29/2008		5,922,126	0	0	0	0	0	0	0	138,841	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		4,115,549	0	0	0	0	0	0	0	335,507	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		0	0	0	0	0	0	0	0	31,855	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		0	0	0	0	0	0	0	0	46,429	0	0	0
4825004	VANCOUVER	WA		06/30/2003		1,555,820	0	0	0	0	0	0	0	84,095	0	0	0
4825342	TACOMA	WA		08/30/2007		1,364,109	0	0	0	0	0	0	0	47,661	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,508,796	0	0	0	0	0	0	0	191,700	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,706,750	0	0	0	0	0	0	0	265,614	0	0	0
4925347	LEWISBURG	WV		09/20/2007		2,070,394	0	0	0	0	0	0	0	295,493	0	0	0
5024991	TWO RIVERS	WI		03/31/2003		978,727	0	0	0	0	0	0	0	413,490	0	0	0
5025072	OSHKOSH	WI		05/04/2004		3,025,168	0	0	0	0	0	0	0	89,745	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,092,092	0	0	0	0	0	0	0	34,763	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,447,564	0	0	0	0	0	0	0	210,147	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,634,552	0	0	0	0	0	0	0	171,620	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,440,871	0	0	0	0	0	0	0	42,730	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		994,386	0	0	0	0	0	0	0	78,058	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		1,072,554	0	0	0	0	0	0	0	54,333	0	0	0
5025292	MADISON	WI		12/28/2006		2,397,922	0	0	0	0	0	0	0	7,158	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5325172	KANSAS CITY	KS		09/23/2005		2,503,489	0	0	0	0	0	0	0	303,033	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		2,027,217	0	0	0	0	0	0	0	137,438	0	0	0
5325337	OMAHA	NE		08/03/2007		2,551,711	0	0	0	0	0	0	0	121,904	0	0	0
5325360	DETROIT	MI		12/06/2007		9,080,141	0	0	0	0	0	0	0	559,001	0	0	0
5325494	SEDALIA	MO		04/07/2011		0	0	0	0	0	0	0	0	67,332	0	0	0
0299999. Total - Mortgages With Partial Repayments						880,039,148	0	3,793	0	0	3,793	0	0	49,263,248	0	0	0
Mortgages Disposed																	
0325351	GILBERT	AZ		10/12/2007	12/27/2011	1,841,345	0	0	1,064,930	0	(1,064,930)	0	750,000	750,000	0	0	0
1125212	STONE MOUNTAIN	GA		02/14/2006	12/28/2011	3,993,678	0	0	309,233	0	(309,233)	0	3,600,000	3,600,000	0	0	0
0399999. Total - Mortgages Disposed						5,835,023	0	0	1,374,163	0	(1,374,163)	0	4,350,000	4,350,000	0	0	0
0599999. Total Mortgages						915,503,758	0	3,793	1,374,163	0	(1,370,370)	0	32,490,878	81,754,126	0	0	0

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
152383 AA 3	CENT AMER BK FOR ECON INTL			2	1	902,373	109.007	983,646	902,373	902,373	0	0	0	0	10.375	10.374	FA	39,009	93,621	04/28/1987	02/01/2014
	GUARANTOR-U.S. GOVERNMENT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD				1	10,219,320	120.909	14,509,044	12,000,000	11,883,980	0	8,235	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004	12/07/2021
	RATE MTG CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
313373 KN 1	FEDERAL HOME LOAN BANK				1	4,140,640	115.785	4,631,400	4,000,000	4,137,139	0	(3,501)	0	0	4.375	4.057	AO	30,625	87,500	06/22/2011	04/28/2026
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT			2	1Z	6,690,543	110.767	7,410,941	6,690,543	6,690,543	0	0	0	0	4.730	4.777	MON	14,065	316,413	09/09/2010	06/15/2030
	LEASE BACKED CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B				1	1,090,149	111.578	1,216,366	1,090,149	1,090,149	0	0	0	0	5.944	5.944	FMAN.	9,232	64,798	08/19/2008	08/10/2018
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS				1	23,149,851	127.203	25,345,198	19,925,000	21,503,464	0	(225,138)	0	0	6.250	4.707	JD	55,347	1,245,313	12/11/2003	12/15/2017
912810 EQ 7	US TREAS BOND	SD			1	9,985,267	143.079	11,324,703	7,915,000	9,316,136	0	(91,260)	0	0	6.250	4.299	FA	186,852	494,688	06/05/2003	08/15/2023
912810 EQ 7	US TREAS BOND				1	107,233	143.079	121,617	85,000	100,047	0	(980)	0	0	6.250	4.299	FA	2,007	5,313	06/05/2003	08/15/2023
0199999. U.S. Government - Issuer Obligations						56,285,376	XXX	65,542,915	52,608,065	55,623,831	0	(312,644)	0	0	XXX	XXX	XXX	385,145	3,027,766	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36216X PL 9	GNMA I SF POOL# 177827			2	1	8,708	104.555	9,170	8,771	8,735	0	2	0	0	8.000	8.179	MON	58	702	12/22/1986	11/15/2016
0299999. U.S. Government - Residential Mortgage-Backed Securities						8,708	XXX	9,170	8,771	8,735	0	2	0	0	XXX	XXX	XXX	58	702	XXX	XXX
0599999. Total - U.S. Government						56,294,084	XXX	65,552,085	52,616,836	55,632,566	0	(312,642)	0	0	XXX	XXX	XXX	385,203	3,028,468	XXX	XXX
All Other Governments - Issuer Obligations																					
683078 FY 0	ONTARIO ELECTRICITY FIN		A		1FE	2,915,377	107.903	3,156,163	2,925,000	2,923,909	0	807	0	0	7.450	7.482	MS	55,083	217,913	03/31/1993	03/31/2013
683234 8A 9	PROVINCE OF ONTARIO		A		1FE	6,745,478	107.937	7,285,748	6,750,000	6,747,664	0	886	0	0	4.100	4.115	JD	11,531	276,750	06/09/2009	06/16/2014
50064Q AA 8	KOREA LAND CORPORATION 144A		R		1FE	909,710	107.123	990,888	925,000	920,452	0	1,704	0	0	5.750	5.972	MN	4,580	53,188	05/25/2004	05/30/2014
0699999. All Other Governments - Issuer Obligations						10,570,565	XXX	11,432,799	10,600,000	10,592,025	0	3,397	0	0	XXX	XXX	XXX	71,194	547,851	XXX	XXX
1099999. Total - All Other Governments						10,570,565	XXX	11,432,799	10,600,000	10,592,025	0	3,397	0	0	XXX	XXX	XXX	71,194	547,851	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
048342 EA 3	ATLANTIC CITY NJ BOND OF EDU				1FE	1,012,740	109.777	1,097,770	1,000,000	1,008,012	0	(2,017)	0	0	4.250	4.010	FA	16,056	42,500	07/16/2009	08/15/2015
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	110.404	3,312,120	3,000,000	3,000,000	0	0	0	0	5.070	5.070	JD	12,675	152,100	03/24/2010	12/01/2020
172217 GW 5	CITY OF CINCINNATI OHIO BUILD AMERICA				1FE	1,310,000	111.091	1,455,292	1,310,000	1,310,000	0	0	0	0	4.480	4.480	JD	4,891	58,688	07/14/2010	12/01/2019
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
199491 R4 5	CITY OF COLUMBUS OHIO BUILD AMERICA			1	1FE	2,140,000	108.141	2,314,217	2,140,000	2,140,000	0	0	0	0	4.110	4.110	JD	7,330	87,954	07/30/2010	06/01/2021
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES			1	1FE	1,873,125	103.421	1,913,289	1,850,000	1,872,326	0	(799)	0	0	5.000	4.838	MN	11,819	25,951	08/12/2011	05/15/2021
	B-2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG				1FE	5,000,000	109.323	5,466,150	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	213,330	10/28/2010	11/01/2021
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG				1FE	3,000,000	110.964	3,328,920	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN	22,880	133,848	10/28/2010	11/01/2022
230563 AS 7	CUMBERLAND COUNTY NJ			1	1FE	1,000,000	113.071	1,130,710	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009	04/15/2020
246412 EC 0	DELAWARE ST SOLID WASTE AUTH				1FE	1,000,000	109.357	1,093,570	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD	4,267	51,200	06/11/2010	06/01/2020
246412 ED 8	DELAWARE ST SOLID WASTE AUTH			1	1FE	2,000,000	109.749	2,194,980	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010	06/01/2021
34074M HW 4	FLORIDA ST HSG FIN CORP REV			1	1FE	1,000,000	101.939	1,019,390	1,000,000	1,000,000	0	0	0	0	4.450	4.450	JJ	7,169	0	10/19/2011	01/01/2030
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			1	1FE	500,000	111.615	558,075	500,000	500,000	0	0	0	0	5.391	5.391	JJ	13,478	26,955	02/26/2010	07/01/2020
34160P CW 7	FLORIDA ST DEPT OF MGMT SVCS				1FE	5,000,000	106.269	5,313,450	5,000,000	5,000,000	0	0	0	0	4.277	4.277	FA	89,104	213,850	10/29/2009	08/01/2015
372546 AN 1	GEORGE WASHINGTON UNIVERSITY				1FE	500,000	107.596	537,980	500,000	500,000	0	0	0	0	4.452	4.452	MS	6,554	10,203	03/24/2011	09/15/2021
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	107.186	6,431,160	6,000,000	6,000,000	0	0	0	0	3.720	3.720	AO	55,800	207,080	10/13/2010	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	112.973	847,298	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010	10/01/2021
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	105.794	2,115,880	2,000,000	2,000,000	0	0	0	0	4.403	4.403	MN	14,677	84,146	10/26/2010	11/01/2020
517840 2M 5	LAS VEGAS VLY NV WTR DIST				1FE	2,500,000	101.784	2,544,600	2,500,000	2,500,000	0	0	0	0	3.988	3.988	JD	19,940	0	09/28/2011	06/01/2021
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	108.312	2,166,240	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009	07/01/2021
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH				1FE	1,500,000	109.402	1,641,030	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	66,875	11/05/2010	06/01/2021
	SALES TAX REV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH				1FE	2,150,000	110.397	2,373,536	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	101,453	11/05/2010	06/01/2022
	SALES TAX REV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
56052E 2G 2	MAINE ST HSG AUTH MTG PUR 2011 SERIES			1	1FE	2,010,000	101.246	2,035,045	2,010,000	2,010,000	0	0	0	0	4.000	4.000	MN	10,273	10,273	08/18/2011	11/15/2025
	C-2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			1	1FE	3,015,000	102.630	3,078,900	3,000,000	3,014,235	0	(765)	0	0	6.500	6.391	MS	65,000	97,500	08/16/2011	03/01/2017
	I TAXABLE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA			2	1FE	500,000	114.760	573,800	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	23,884	07/14/2010	07/01/2025
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV			1	1FE	3,443,588	104.168	3,578,171	3,435,000	3,443,310	0	(278)	0	0	5.500	5.467	JJ	88,165	0	07/21/2011	07/01/2021
	SERIES J					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,770,000	101.427	1,795,258	1,770,000	1,770,000	0	0	0	0	5.100	5.100	JD	14,544	0	10/28/2011	12/01/2030
57586P PK 6	MASSACHUSETTS ST HSG FIN AGY HSG REV SER			1	1FE	1,022,500	104.512	1,045,120	1,000,000	1,021,263	0	(1,237)	0	0	5.400	5.008	JD	4,500	27,000	07/11/2011	06/01/2018
	139					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,206,000	101.362	1,216,344	1,200,000	1,205,779	0	(221)	0	0	4.750	4.686	JD	4,750	12,033	09/13/2011	06/01/2021
59259Y BD 0	METROPOLITAN TRANS AUTH NY			1	1FE	3,000,000	108.356	3,250,680	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009	11/15/2020
594610 7A 9	MICHIGAN STATE			1	1FE	2,495,075	108.802	2,720,050	2,500,000	2,495,303	0	228	0	0	4.650	4.673	AO	24,542	56,510	04/14/2011	04/15/2022
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A			1	1FE	1,500,000	104.284	1,564,260	1,500,000	1,500,000	0	0	0	0	4.600	4.600	JD	5,750	23,958	07/14/2011	12/01/2026
597502 BE 2	MIDLAND CNTY TEX HOSP DIST				1FE	1,250,000	114.548	1,431,850	1,250,000	1,250,000	0	0	0	0	5.355	5.355	MN	8,553	66,938	08/18/2009	05/15/2019
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			1	1FE	2,000,000	101.840	2,036,800	2,000,000	2,000,000	0	0	0	0	4.450	4.450	JJ	22,744	0	08/26/2011	07/01/2031
605580 6J 3	STATE OF MISSISSIPPI				1FE	3,417,992	108.783	3,720,379	3,420,000	3,418,160	0	155	0	0	3.931	3.938	MN	22,407	131,079	10/27/2010	11/01/2021
61212R T8 9	MONTANA ST BRD OF HSG			1	1FE	2,384,952	101.871	2,429,623	2,385,000	2,384,961	0	9	0	0	4.625	4.625	JD	13,482	0	10/14/2011	12/01/2026
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,975,280	105.684	2,113,680	2,000,000	1,975,465	0	185	0	0	5.750	5.862	JD	9,583	41,847	06/08/2011	12/01/2029
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD				1FE	984,450	114.382	1,143,820	1,000,000	985,622	0	1,172	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011	02/15/2021
	AMERICA BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD				1FE	2,001,000	116.626	2,332,520	2,000,000	2,000,876	0	(65)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022
	AMERICA BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677555 RT 3	STATE OF OHIO SERIES 1993-5			2	1FE	455,000	102.092	464,519	455,000	455,000	0	0	0	0	7.540	7.611	MJSD.	2,859	34,307	09/21/1993	06/01/2013
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			1	1FE	4,005,000	130.109	5,210,865	4,005,000	4,005,000	0	0	0	0	8.570	8.662	MJSD.	28,602	343,228	06/15/2000	06/01/2020
	FUND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1			2	1FE	1,075,000	108.497	1,166,343	1,075,000	1,074,978	0	(2)	0	0	7.050	7.112	MJSD.	6,316	75,788	05/01/2002	03/01/2017
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677555 VS 0	STATE OF OHIO OHIO ENTERPRISE BD 2002-5			2	1FE	2,445,000	104.105	2,545,367	2,445,000	2,445,000	0	0	0	0	6.080	6.126	MJSD.	12,388	148,656	10/08/2002	06/01/2014
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
708796 B8 9	PENNSYLVANIA HSG FIN AGY 2011-113			1	1FE	4,000,000	101.108	4,044,320	4,000,000	4,000,000	0	0	0	0	4.850	4.850	AO	53,350	0	09/09/2011	10/01/2037
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)			1	1FE	3,500,000	112.457	3,935,995	3,500,000	3,500,000	0	0	0	0	4.750	4.750	JJ	76,660	93,285	01/26/2011	07/15/2022
745190 TR 9	PUERTO RICO HWY & TRANS AUTH			1	2FE	1,062,875	100.590	1,106,490	1,100,000	1,064,886	0	1,100	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1FE	1,000,000	110.598	1,105,980	1,000,000	1,000,000	0	0	0	0	4.863	4.863	AO	12,158	48,630	05/13/2010	04/01/2022
	REC ZONE ECON DEV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	1,000,000	102.085	1,020,850	1,000,000	1,000,000	0	0	0	0	4.700	4.700	AO	11,358	0	09/21/2011	04/01/2028
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			1	1FE	2,000,000	101.425	2,028,500	2,000,000	2,000,000	0	0	0	0	4.350	4.350	AO	16,917	0	10/07/2011	10/01/2028
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER				1FE	1,790,000	104.135	1,864,017	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	49,399	10/14/2010	01/01/2020
	AGENCY					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	109.728	548,640	500,000	500,000	0	0	0	0	4.908	4.908	JJ	12,270	24,540	04/09/2010	01/01/2017
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	112.257	561,285	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010	01/01/2018
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	4,500,000	108.795	4,895,775	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,991	09/22/2010	04/01/2023
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B			1	1FE	4,000,000	101.708	4,068,320	4,000,000	4,000,000	0	0	0	0	4.450	4.450	JJ	45,489	0	08/25/2011	01/01/2030
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006			1	1FE	1,997,500	100.687	2,013,740	2,000,000	1,997,629	0	129	0	0	4.900	4.909	JJ	49,000	0	08/09/2011	01/01/2033
	SERIES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D			1	1FE	3,500,000	98.757	3,456,495	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	11,295	0	11/17/2011	01/01/2034
92817Q KQ 4	VIRGINIA RES AUTH INF REV BND SERIES				1FE	74,303	110.301	82,726	75,000	74,557	0	104	0	0	4.030	4.199	MN	504	3,023	06/09/2009	11/01/2015
	2009A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES				1FE	409,590	113.398	464,932	410,000	409,703	0	54	0	0	4.470	4.487	MN	3,055	18,327	06/09/2009	11/01/2016
	2009A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES			1	1FE	1,000,000	104.734	1,047,340	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MN	6,383	35,959	11/05/2010	11/01/2021
	2010 C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,466,713	108.525	1,579,039	1,455,000	1,465,410	0	(892)	0	0	5.200	5.100	JJ	37,830	81,545	05/21/2010	01/01/2021
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES			1	1FE	3,000,000	101.584	3,047,520	3,000,000	3,000,000	0	0	0	0	4.500	4.500	AO	34,500	0	08/24/2011	10/01/2031
	B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST				1FE	1,000,000	109.242	1,092,420	1,000,000	1,000,000	0	0	0	0	5.070	5.070	JD	4,225	50,700	10/28/2009	06/01/2018
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A			1	1FE	1,175,000	103.056	1,210,908	1,175,000	1,175,000	0	0	0	0	4.625	4.625	JD	4,529	14,794	08/09/2011	06/01/2028
1199999. U.S. States, Territories & Possessions - Issuer Obligations						124,667,683	XXX	133,484,343	124,655,000	124,662,475	0	(3,140)	0	0	XXX	XXX	XXX	1,336,652	3,829,897	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						124,667,683	XXX	133,484,343	124,655,000	124,662,475	0	(3,140)	0	0	XXX	XXX	XXX	1,336,652	3,829,897	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
223264 AV 4	COVINGTON KY ECONOMIC DEV REV			2	1FE	1,904,750	105.532	2,005,108	1,900,000	1,900,447	0	(770)	0	0	8.200	8.174	JD	12,983	155,800	11/30/1992	12/01/2013
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,904,750	XXX	2,005,108	1,900,000	1,900,447	0	(770)	0	0	XXX	XXX	XXX	12,983	155,800	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,904,750	XXX	2,005,108	1,900,000	1,900,447	0	(770)	0	0	XXX	XXX	XXX	12,983	155,800	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	106.039	7,316,691	6,900,000	6,897,898	0	102	0	0	3.810	3.813	MN	43,815	257,048	11/03/2010	11/01/2023
172254 CC 6	OHIO ECONOMIC DEV REV CONVERGYS CORP			1	1FE	3,752,091	102.949	3,757,639	3,650,000	3,673,733	0	(11,985)	0	0	5.910	5.532	MN	35,953	215,715	03/01/2004	11/01/2013
	PROJ					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE			2	2FE	9,902,837	113.089	10,542,562	9,322,358	9,700,661	0	(14,230)	0	0	8.180	7.505	MN	127,095	762,569	03/13/2002	11/01/2028
	REV BD TAX SER 1999					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	109.508	3,285,240	3,000,000	3,000,000	0	0	0	0	5.399	5.399	FA	67,488	108,430	11/19/2010	02/01/2020
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	109.524	3,285,720	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	112,447	11/19/2010	02/01/2021
452151 8V 8	ILLINOIS STATE			2	1FE	500,000	104.110	520,550	500,000	500,000	0	0	0	0	4.421	4.421	JJ	11,053	22,105	01/08/2010	01/01/2015
452151 LD 3	ILLINOIS STATE				1FE	2,866,830	99.775	2,993,250	3,000,000	2,891,565	0	14,005	0	0	4.350	5.016	JD	10,875	130,500	03/16/2010	06/01/2018
456567 WA 0	INDUSTRY CA URBAN DEV AGENCY			1	2FE	5,692,913	100.259	5,609,491	5,595,000	5,629,889	0	(9,399)	0	0	5.500	5.292	MN	51,288	307,725	02/03/2004	05/01/2016
456567 WQ 5	INDUSTRY CA URBAN DEV AGENCY			1	2FE	9,289,688	100.055	9,180,046	9,175,000	9,238,974	0	(7,470)	0	0	6.000	5.873	MN	91,750	550,500	01/05/2004	05/01/2020

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE			2	1FE	13,200,000	137.549	18,156,442	13,200,000	13,200,000	0	0	0	0	8.000	8.002	JJ	486,933	1,056,000	02/25/2002	07/15/2028
	REV BND SER2002					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
62621D AA 8	MUN CORRECTIONS FINANCE LP 144A TAXABLE			2	2FE	3,159,439	114.068	3,603,903	3,159,439	3,158,983	0	12	0	0	8.470	8.471	FA	111,502	267,605	07/31/2001	08/01/2016
	REV BONDS 2001					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	107.350	4,294,000	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	107,391	11/23/2010	08/01/2020
677521 HN 9	STATE OF OHIO ULT GO				1FE	1,000,000	110.488	1,104,880	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	29,492	11/23/2010	08/01/2022
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR			2	1	4,377,149	137.904	6,036,242	4,377,149	4,377,160	0	0	0	0	7.467	7.584	MON	27,237	326,842	05/20/2002	05/01/2032
	SECURED NOTES 2002-1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						70,638,739	XXX	79,686,656	69,878,946	70,268,863	0	(28,965)	0	0	XXX	XXX	XXX	1,221,248	4,254,369	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313399 EK 9	FHLMC 2348 ZK			2	1	3,679,653	104.080	3,797,397	3,648,550	3,650,448	0	884	0	0	6.000	5.967	MON	18,243	218,913	11/13/2002	02/15/2031
31339D 7A 0	FHLMC 2417 KZ			2	1	5,433,071	110.099	6,112,364	5,551,718	5,493,365	0	5,090	0	0	6.000	6.300	MON	27,759	333,103	09/05/2002	12/15/2031
31339G JU 6	FHLMC 2367 ZK			2	1	4,653,613	112.553	5,216,047	4,634,283	4,632,773	0	1,199	0	0	6.000	6.016	MON	23,171	278,057	09/26/2002	08/15/2031
31339M FE 3	FHLMC 2389 ZB			2	1	4,167,926	109.003	4,808,591	4,411,449	4,359,625	0	46,600	0	0	6.000	6.852	MON	22,057	264,687	08/01/2002	10/15/2031
31339N 5V 4	FHLMC 2403 DZ			2	1	5,188,910	107.149	6,048,699	5,645,136	5,452,633	0	18,018	0	0	5.500	6.657	MON	25,874	310,482	08/19/2002	10/15/2031
31339W XR 2	FHLMC 2439 EZ			2	1	9,966,015	110.428	11,402,905	10,326,143	10,153,773	0	5,205	0	0	6.000	6.505	MON	51,631	619,569	08/20/2002	06/15/2031
3133T2 DL 1	FHLMC REMIC 1642 PJ			2	1	1,464,380	102.584	1,660,191	1,618,379	1,572,718	0	(2,944)	0	0	6.000	6.927	MON	8,092	97,103	02/15/1994	11/15/2023
3133TH TM 9	FHLMC 2116 ZA			2	1	3,573,995	112.327	4,230,570	3,766,314	3,697,670	0	(4,184)	0	0	6.000	6.582	MON	18,832	225,979	08/07/2002	01/15/2029
3133TJ HS 5	FHLMC 2125 JZ			2	1	3,543,527	104.841	3,877,672	3,698,623	3,636,438	0	(4,888)	0	0	6.000	6.470	MON	18,493	221,917	08/12/2002	02/15/2029
313401 YH 8	FHLMC 15 POOL# 360005			2	1	2,054	113.373	2,363	2,084	2,057	0	0	0	0	9.500	9.746	MON	17	198	07/24/1987	07/01/2017
31359D Y9 8	FNMA REMIC 1993-187 L			2	1	224,414	101.574	241,772	238,026	236,219	0	675	0	0	6.500	7.115	MON	1,289	15,472	02/25/1994	04/25/2013
31359F AM 0	FNMA REMIC 1993-208 K			2	1	1,229,452	115.751	1,500,472	1,296,292	1,272,488	0	(2,290)	0	0	6.500	7.023	MON	7,022	84,259	02/25/1994	11/25/2023
31359G B8 8	FNMA REMIC 1994-30 K			2	1	2,340,087	113.047	2,775,500	2,455,173	2,412,209	0	(1,213)	0	0	6.500	6.981	MON	13,299	159,586	02/28/1994	02/25/2024
31359L H3 2	FNMA 1995-W5 A5			2	1	112,033	99.945	111,971	112,033	112,033	0	0	0	0	7.080	7.135	MON	661	7,932	01/11/1996	01/31/2021
313920 SU 5	FNMA 2001-35 ZG			2	1	1,759,734	114.497	2,083,739	1,819,907	1,795,991	0	4,580	0	0	6.500	6.909	MON	9,858	118,294	06/18/2002	07/25/2031
31392E H6 0	FNMA 2002-69 Z			2	1	3,689,938	109.820	4,246,519	3,866,800	3,788,873	0	(527)	0	0	5.500	6.122	MON	17,723	212,674	09/26/2002	02/25/2032
31392K HM 1	FHLMC 2445 0Z			2	1	4,015,960	114.719	4,696,297	4,093,752	4,059,622	0	(132)	0	0	6.500	6.796	MON	22,174	266,094	07/31/2002	05/15/2032
31392M U4 2	FHLMC 2463 Z			2	1	1,755,526	111.563	2,030,136	1,819,730	1,793,599	0	308	0	0	6.000	6.399	MON	9,099	109,061	08/21/2002	06/15/2032
31392M U5 9	FHLMC 2463 ZB			2	1	4,237,560	115.531	4,927,398	4,264,992	4,247,597	0	101	0	0	6.500	6.631	MON	23,102	277,225	08/19/2002	06/15/2032
31392P HP 3	FHLMC 2459 LZ			2	1	1,382,401	115.464	1,666,161	1,443,017	1,413,381	0	(10,205)	0	0	6.500	6.861	MON	7,816	93,552	09/01/2011	11/15/2031
31392P RL 1	FHLMC 2484 Z			2	1	3,513,025	111.199	4,249,804	3,821,788	3,672,382	0	(51,857)	0	0	6.000	7.103	MON	19,109	229,307	07/09/2002	06/15/2032
31392R RJ 2	FHLMC 2468 ZA			2	1	9,131,057	112.470	10,657,972	9,476,249	9,329,796	0	13,904	0	0	6.000	6.519	MON	47,381	568,575	08/21/2002	07/15/2032
31392R WT 4	FHLMC 2492 Z			2	1	4,794,160	108.540	5,767,195	5,313,422	5,093,676	0	3,284	0	0	5.500	6.806	MON	24,353	292,238	08/19/2002	12/15/2031
31392U EE 0	FHLMC 2504 Z			2	1	4,988,289	108.700	5,627,729	5,177,310	5,108,603	0	1,767	0	0	6.000	6.450	MON	25,887	310,639	09/04/2002	09/15/2032
31392U JL 9	FHLMC 2499 VZ			2	1	7,804,617	112.394	8,930,181	7,945,429	7,901,577	0	1,992	0	0	6.000	6.313	MON	39,727	476,726	10/01/2002	09/15/2032
31392W JU 5	FHLMC 2509 ZQ			2	1	5,071,105	109.141	5,794,967	5,309,624	5,215,388	0	4,660	0	0	5.500	6.185	MON	24,336	292,029	10/10/2002	08/15/2032
31393A VK 0	FNMA 2003-30 HY			2	1	1,651,979	109.860	1,914,792	1,742,938	1,713,082	0	3,776	0	0	5.500	6.209	MON	7,988	95,862	09/03/2003	02/25/2032
31393C LX 9	FNMA 2003-48 GH			2	1	5,040,675	113.846	5,874,454	5,160,000	5,082,612	0	(626)	0	0	5.500	5.756	MON	23,650	283,800	09/18/2003	08/25/2032
31393N 4A 4	FHLMC 2589 GM			2	1	5,028,906	110.408	5,520,418	5,000,000	5,004,884	0	(2,080)	0	0	5.500	5.475	MON	22,917	275,000	04/24/2003	03/15/2033
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2			2	1	17,508,125	110.838	19,950,840	18,000,000	17,654,400	0	25,142	0	0	5.500	5.792	MON	82,500	990,000	09/08/2004	09/25/2024
31398N Y2 4	FANNIE MAE 2010-123 PM			2	1	2,680,219	106.064	2,996,308	2,825,000	2,688,312	0	8,093	0	0	4.000	4.918	MON	9,417	47,083	07/14/2011	10/25/2020
31405W QT 5	FNMA POOL 801566			2	1	139,779	107.526	149,412	138,954	139,255	0	(462)	0	0	5.000	4.904	MON	579	6,948	08/25/2005	01/01/2020

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
38373V M3 1	GNMA 2002-87 Z			2	1	26,503,231	112.121	30,388,910	27,103,773	26,757,027	0	18,633	0	0	5.500	5.824	MON	124,226	1,487,317	03/01/2011	09/20/2031
38373X L2 0	GNMA 2002-55 PE			2	1	7,820,328	111.370	8,387,114	7,530,861	7,625,075	0	(6,907)	0	0	6.000	5.607	MON	37,654	451,851	12/19/2002	12/20/2030
38373Y D5 0	GNMA 2003-4 MD			2	1	1,065,385	102.342	1,089,660	1,064,719	1,061,986	0	(90)	0	0	5.500	5.511	MON	4,880	58,559	01/06/2004	05/20/2013
38374B 4L 4	GNMA 2003-77 TH			2	1	875,157	101.161	893,557	883,300	881,149	0	288	0	0	5.000	5.161	MON	3,680	44,165	12/22/2003	08/16/2012
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						166,036,286	XXX	189,630,077	171,205,768	168,712,716	0	75,794	0	0	XXX	XXX	XXX	824,496	9,824,256	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
38373M 2F 6	GNMA 2008-80 IO			2,4	1	1,288,168	6.762	1,261,262	0	1,271,045	0	(10,740)	0	0	1.104	13.715	MON	17,152	236,988	11/17/2009	04/16/2050
38373M 3S 7	GNMA 2008-86 IO			2,4	1	1,845,934	4.823	1,761,324	0	1,822,199	0	(11,464)	0	0	0.881	15.029	MON	26,797	323,164	11/19/2009	10/16/2048
38373M 7D 6	GNMA 2009-37 IO			2,4	1FE	1,563,860	7.832	1,382,507	0	1,550,189	0	(6,650)	0	0	1.971	20.832	MON	28,988	352,313	11/19/2009	05/16/2049
38373M J2 7	GNMA 2007-52 A			2	1	4,677,958	101.402	4,650,153	4,585,882	4,674,084	0	(1,916)	0	0	4.054	3.936	MON	15,493	185,912	12/16/2009	01/16/2048
38374G 5F 5	GNMA 2004-43 A			2	1	534,190	100.029	529,690	529,536	533,149	0	(512)	0	0	2.822	2.629	MON	1,245	14,944	12/16/2009	12/16/2019
38374J F3 5	GNMA 2004-97 C			2	1	2,582,031	106.903	2,672,575	2,500,000	2,572,659	0	(4,203)	0	0	4.522	4.132	MON	9,421	113,050	08/26/2009	02/16/2028
38374N JX 6	GNMA 2006-42 B			2	1	3,282,891	109.585	3,287,550	3,000,000	3,276,485	0	(5,617)	0	0	5.222	4.553	MON	13,055	156,660	11/12/2010	08/16/2046
38376G 2H 2	GNMA 2011-92 C			2	1	2,942,813	109.395	3,281,850	3,000,000	2,943,892	0	1,079	0	0	4.143	4.340	MON	10,356	51,774	07/20/2011	06/16/2028
38376G AN 0	GNMA 2009-86 A			2	1	5,803,557	104.507	6,057,551	5,796,311	5,802,455	0	(513)	0	0	3.536	3.538	MON	17,080	204,958	08/26/2009	03/16/2035
38376G RQ 5	GNMA 2010-74 B			2	1	5,075,000	107.392	5,369,600	5,000,000	5,071,543	0	(2,309)	0	0	3.810	3.701	MON	15,875	190,500	06/16/2010	08/16/2039
38376G U2 4	GNMA 2011-77 D			2	1	2,965,664	111.344	3,340,320	3,000,000	2,966,327	0	663	0	0	4.294	4.420	MON	10,736	64,415	06/09/2011	12/16/2028
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						32,562,066	XXX	33,594,382	27,411,729	32,484,027	0	(42,182)	0	0	XXX	XXX	XXX	166,198	1,894,678	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						269,237,091	XXX	302,911,115	268,496,443	271,465,606	0	4,647	0	0	XXX	XXX	XXX	2,211,942	15,973,303	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001192 AG 8	AGL CAPITAL CORP				2FE	6,292,563	114.461	7,153,813	6,250,000	6,284,521	0	(3,626)	0	0	5.250	5.161	FA	123,958	328,125	08/28/2009	08/15/2019
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1FE	17,536,822	108.967	15,173,655	13,925,000	16,945,775	0	(83,308)	0	0	6.900	5.158	MS	282,910	960,825	06/17/2003	03/15/2032
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC			2	1	6,713,042	126.179	8,250,471	6,538,729	6,647,378	0	(9,123)	0	0	7.450	7.219	MON	21,650	487,119	04/01/2004	08/15/2021
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	150.044	7,502,200	5,000,000	5,766,182	0	(20,861)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002	08/15/2029
008117 AM 5	AETNA INC				1FE	3,006,920	121.153	3,634,590	3,000,000	3,005,114	0	(594)	0	0	6.500	6.468	MS	57,417	195,000	09/09/2008	09/15/2018
008117 AN 3	AETNA INC			1	1FE	2,006,200	105.140	2,102,800	2,000,000	2,005,990	0	(210)	0	0	4.125	4.086	JD	6,875	43,771	06/10/2011	03/01/2021
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS			2	3FE	622,000	90.457	562,643	622,000	622,000	0	0	0	0	6.080	6.082	AO	9,454	37,818	11/15/2006	10/01/2016
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A			2	3FE	529,000	98.758	522,430	529,000	529,000	0	0	0	0	6.350	6.346	AO	8,398	33,592	02/07/2008	10/01/2015
000000 00 0	AIRCRAFT INVESTMENT FUND KESTREL				2Z	4,133,333	100.000	4,133,333	4,133,333	4,133,333	0	0	0	0	1.670	1.674	JAJO	17,257	0	04/20/2011	04/20/2018
	AIRCRAFT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
000000 00 0	AIRCRAFT INVESTMENT FUND KESTREL				2Z	3,100,000	100.000	3,100,000	3,100,000	3,100,000	0	0	0	0	1.670	1.673	JAJO	13,230	23,584	04/20/2011	04/20/2018
	AIRCRAFT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP			2	4FE	5,492,614	98.162	5,359,492	5,459,844	5,472,790	0	(837)	0	0	8.627	8.539	AO	117,755	471,021	12/07/1999	10/01/2020
009344 A* 3	AIR TRUST 1998 1 A-3			2	4FE	589,111	100.788	593,755	589,111	589,111	0	0	0	0	8.320	8.406	FMAN	6,808	79,074	02/01/2008	02/11/2013
009344 B@ 0	AIR TRUST 1998 2 A-3			2	4FE	662,819	100.892	668,729	662,819	662,819	0	0	0	0	8.450	8.539	MJSD	4,512	62,856	12/01/2005	03/02/2013
010392 EC 8	ALABAMA POWER CO DEBENTURES				1FE	13,158,050	124.497	14,790,244	11,880,000	12,957,223	0	(28,242)	0	0	5.700	5.000	FA	255,816	677,160	06/16/2003	02/15/2033
013078 AA 8	ALBERTO-CULVER COMPANY				1FE	999,590	116.659	1,166,590	1,000,000	999,659	0	32	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010	06/01/2020
013104 AC 8	NEW ALBERTSONS INC DEBENTURES				4FE	6,035,977	82.446	4,410,861	5,350,000	5,885,401	0	(21,514)	0	0	7.750	6.661	JD	18,428	414,625	01/03/2003	06/15/2026
013817 AS 0	ALCOA INC				2FE	1,993,680	110.746	2,214,920	2,000,000	1,995,411	0	542	0	0	6.750	6.794	JJ	62,250	135,000	07/10/2008	07/15/2018
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES			2	1FE	2,660,042	110.431	2,937,511	2,660,042	2,660,042	0	0	0	0	7.770	7.771	JD	574	206,685	06/25/1999	06/30/2015
018802 AA 6	ALLIANT ENERGY CORP				2FE	1,644,242	104.887	1,730,636	1,650,000	1,646,685	0	1,101	0	0	4.000	4.077	AO	13,933	66,000	09/30/2009	10/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
01885@ AB 2	ALLIANCE RESOURCES OPERATING PARTNERS LP				2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.720	6.720	JD	2,800	201,600	06/26/2008	06/26/2018
020002 AC 5	ALLSTATE CORP				1FE	2,918,068	109.440	3,201,120	2,925,000	2,924,089	0	573	0	0	7.500	7.523	JD	9,750	219,375	06/17/1993	06/15/2013
020002 AP 6	ALLSTATE CORP				1FE	4,593,510	117.754	5,298,930	4,500,000	4,580,082	0	(1,881)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002	12/15/2032
020002 AQ 4	ALLSTATE CORP				1FE	8,674,100	107.656	9,150,760	8,500,000	8,647,634	0	(3,734)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003	06/01/2033
02360F AA 4	UNION ELECTRIC CO				1FE	3,968,886	113.280	4,774,752	4,215,000	4,033,460	0	18,081	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008	10/01/2019
02360X AJ 6	AMERENERGY GENERATING CORP SENIOR NOTES				3FE	152,320	97.291	121,614	125,000	148,960	0	(567)	0	0	7.950	6.272	JD	828	9,938	11/30/2004	06/01/2032
025816 AQ 2	AMERICAN EXPRESS				1FE	125,115	104.756	130,945	125,000	125,026	0	(16)	0	0	4.875	4.861	JJ	2,810	6,094	11/30/2004	07/15/2013
026074 AA 2	AMERICAN FINANCIAL GROUP				2FE	4,000,000	116.764	4,670,560	4,000,000	4,000,000	0	0	0	0	9.875	9.875	JD	17,556	395,000	06/10/2009	06/15/2019
026609 AC 1	WYETH DEBENTURES				1FE	14,796,685	134.251	20,036,962	14,925,000	14,832,965	0	4,972	0	0	7.250	7.331	MS	360,687	1,082,063	07/19/2002	03/01/2023
02666Q G6 4	AMERICAN HONDA FINANCE 144A				1FE	4,995,350	102.092	5,104,600	5,000,000	4,996,486	0	889	0	0	2.500	2.520	MS	34,722	125,000	09/14/2010	09/21/2015
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES				1FE	16,657,254	116.844	17,438,967	14,925,000	16,281,097	0	(52,468)	0	0	7.450	6.491	JD	49,418	1,111,913	10/01/2002	12/15/2026
	SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03073E AG 0	AMERISOURCEBERGEN CORPORATION				1FE	1,487,610	112.278	1,684,170	1,500,000	1,489,747	0	1,040	0	0	4.875	4.981	MN	9,344	73,125	11/16/2009	11/15/2019
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	108.033	5,131,568	4,750,000	4,788,994	0	(3,732)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010	03/15/2020
031162 BG 4	AMGEN INC			1	2FE	5,001,700	103.052	5,152,600	5,000,000	5,001,559	0	(141)	0	0	4.100	4.096	JD	9,111	93,958	06/28/2011	06/15/2021
03235E AK 6	INVESCO LTD				1FE	3,281,027	104.532	3,449,556	3,300,000	3,297,237	0	2,260	0	0	5.375	5.451	FA	61,096	177,375	06/12/2003	02/27/2013
03235M AA 0	AMTRAK / PENN STATION 144A LEASE			2	1	3,812,285	123.428	4,705,430	3,812,285	3,817,247	0	(709)	0	0	9.500	9.453	JD	16,096	362,167	06/13/2001	06/15/2017
	FINANCE TRUST 2001					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
032511 AX 5	ANADARKO PETROLEUM CORP				2FE	1,725,983	113.776	1,877,304	1,650,000	1,703,740	0	(9,846)	0	0	5.950	5.161	MS	28,907	98,175	08/27/2009	09/15/2016
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,830,100	130.346	6,517,300	5,000,000	5,686,225	0	(19,767)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002	01/15/2031
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,106,290	120.740	5,916,260	4,900,000	5,075,264	0	(4,258)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002	01/15/2033
037411 AT 2	APACHE CORP				1FE	6,334,200	105.752	6,345,120	6,000,000	6,115,507	0	(86,044)	0	0	5.250	3.703	AO	66,500	315,000	05/15/2009	04/15/2013
037411 AW 5	APACHE CORP			1	1FE	1,051,450	118.957	1,189,570	1,000,000	1,051,159	0	(291)	0	0	5.100	4.768	MS	17,000	25,500	08/25/2011	03/01/2040
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	106.851	2,137,020	2,000,000	2,007,416	0	(274)	0	0	4.300	4.252	JD	3,822	44,672	06/30/2011	06/15/2021
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	133.728	6,686,400	5,000,000	6,122,414	0	(33,992)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003	02/01/2031
039483 AT 9	ARCHER-DANIELS-MIDLAND				1FE	5,097,450	123.788	6,189,400	5,000,000	5,083,251	0	(2,032)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002	10/01/2032
040555 CM 4	ARIZONA PUBLIC SERV CO			1	2FE	2,009,160	113.753	2,275,060	2,000,000	2,009,119	0	(41)	0	0	5.050	5.020	MS	35,350	0	08/22/2011	03/01/2041
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES				1FE	142,890	107.659	134,574	125,000	135,447	0	(1,230)	0	0	6.950	5.467	MN	1,448	8,688	11/30/2004	11/01/2018
04621X AC 2	ASSURANT INC				2FE	7,626,691	105.182	7,888,650	7,500,000	7,533,684	0	(14,637)	0	0	5.625	5.398	FA	159,375	421,875	06/21/2004	02/15/2014
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A			2	2FE	3,026,418	105.641	3,197,135	3,026,418	3,026,418	0	0	0	0	5.744	5.813	MON	14,486	173,837	05/24/2005	05/01/2016
04882P CH 0	ATLANTIC RICHFIELD CO SER B				1FE	3,916,987	101.345	3,775,101	3,725,000	3,728,563	0	(18,556)	0	0	8.550	8.022	MN	40,696	318,488	08/04/1992	03/01/2012
049164 AU 0	ATLAS AIR INC 1999 1A-1			2	3	2,509,370	100.000	2,687,119	2,687,119	2,561,937	0	12,791	0	0	7.200	7.713	MON	12,898	193,772	12/02/1999	01/02/2019
053332 AF 9	AUTOZONE INC SENIOR NOTES				2FE	6,797,755	111.070	7,774,900	7,000,000	6,913,294	0	19,416	0	0	5.500	5.862	MN	49,194	385,000	01/03/2005	11/15/2015
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	103.507	3,105,210	3,000,000	3,008,304	0	(779)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010	04/15/2020
05366# AF 0	AVIATION CAPITAL GROUP CORP SERIES A				2Z	2,000,000	107.455	2,149,098	2,000,000	2,000,000	0	0	0	0	5.710	5.710	AO	26,329	114,200	04/08/2010	04/08/2015
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B				2	1,000,000	109.023	1,090,230	1,000,000	1,000,000	0	0	0	0	6.540	6.540	AO	15,078	65,400	04/08/2010	04/08/2017
05366# AH 6	AVIATION CAPITAL GROUP CORP SERIES C				2Z	1,000,000	119.053	1,190,534	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO	16,600	72,000	04/08/2010	04/08/2020
05379B AN 7	AVISTA CORP				1FE	1,993,320	118.356	2,367,120	2,000,000	1,995,586	0	549	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054303 A@ 1	AVON PRODUCTS INC				2	10,000,000	94.704	9,470,400	10,000,000	10,000,000	0	0	0	0	4.030	4.030	MN	42,539	403,000	11/23/2010	11/23/2020
054937 AF 4	BB&T CORPORATION SUB NOTES				1FE	12,049,082	109.849	13,648,738	12,425,000	12,135,353	0	26,735	0	0	5.250	5.608	MN	108,719	652,313	07/10/2008	11/01/2019
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES			2	1	4,249,822	110.000	4,674,804	4,249,822	4,250,760	0	(123)	0	0	7.105	7.096	MN	50,325	301,950	12/28/2001	05/01/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	2001 B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
057224 AZ 0	BAKER HUGHES INC				1FE	7,250,828	116.730	7,879,275	6,750,000	7,248,394	0	(2,434)	0	0	5.125	4.656	MS	101,859	64,063	09/15/2011	09/15/2040
059438 AH 4	BANK ONE CORP SUB DEBENTURES				1FE	12,001,707	117.343	11,646,293	9,925,000	11,527,690	0	(65,994)	0	0	7.625	5.966	AO	159,765	756,781	12/30/2002	10/15/2026
060505 BD 5	BANK OF AMERICA CORP SUB NOTES				2FE	123,359	99.586	124,483	125,000	124,641	0	207	0	0	4.750	4.936	FA	2,243	5,938	11/30/2004	08/15/2013
06423A AS 2	BANK ONE CORP SUB NOTES				1FE	127,035	103.784	129,730	125,000	125,319	0	(281)	0	0	5.250	5.004	JJ	2,753	6,563	11/30/2004	01/30/2013
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A				1Z	2,000,000	96.489	1,929,772	2,000,000	2,000,000	0	0	0	0	4.000	4.000	AO	13,556	0	10/31/2011	10/01/2031
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
07385T AJ 5	BEAR STEARNS CO INC SENIOR NOTES				1FE	130,821	109.010	136,263	125,000	126,987	0	(627)	0	0	5.700	5.097	MN	910	7,125	11/30/2004	11/15/2014
073902 CD 8	BEAR STEARNS COS				1FE	3,718,480	102.682	4,107,280	4,000,000	3,848,988	0	18,963	0	0	4.650	5.345	JJ	92,483	186,000	09/30/2003	07/02/2018
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA				1FE	1,117,820	128.069	1,280,690	1,000,000	1,100,763	0	(2,395)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002	12/15/2030
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA				1FE	2,170,136	139.083	2,677,348	1,925,000	2,138,022	0	(4,582)	0	0	8.750	7.652	FA	63,632	168,438	06/25/2002	08/15/2031
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	13,777,038	87.469	13,054,748	14,925,000	13,981,366	0	28,905	0	0	7.750	8.493	JD	96,391	1,156,688	04/01/2002	06/01/2027
081437 AH 8	BEMIS COMPANY INC			1	2FE	2,015,500	106.340	2,126,800	2,000,000	2,015,186	0	(314)	0	0	4.500	4.402	AO	21,750	0	09/28/2011	07/15/2021
084423 AM 4	BERKLEY (WR) CORPORATION				2FE	249,808	106.282	265,705	250,000	249,924	0	20	0	0	5.600	5.610	MN	1,789	14,000	05/04/2005	05/15/2015
	PROPERTY/CASUALTY INS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	102.224	3,066,720	3,000,000	3,073,277	0	(6,536)	0	0	5.375	5.025	MS	47,479	160,802	09/22/2010	09/15/2020
08623# AA 4	BERWIND PHARMACEUTICAL SERVICE SERIES A				2	5,000,000	108.214	5,410,700	5,000,000	5,000,000	0	0	0	0	6.610	6.610	MS	90,888	330,500	09/22/2004	09/22/2014
	SENIOR NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
09247X AH 4	BLACKROCK INC				1FE	2,961,750	104.371	3,131,130	3,000,000	2,963,404	0	1,654	0	0	4.250	4.410	MN	13,104	63,750	06/29/2011	05/24/2021
09256B AA 5	BLACKSTONE HOLDINGS 144A				1FE	5,001,190	109.164	5,458,200	5,000,000	5,000,908	0	(93)	0	0	6.625	6.622	FA	125,139	331,250	08/13/2009	08/15/2019
093662 AC 8	BLOCK FINANCIAL CORP GUAR H&R BLOCK				2FE	7,952,960	101.892	8,151,360	8,000,000	7,984,209	0	5,055	0	0	5.125	5.201	AO	69,472	410,000	10/21/2004	10/30/2014
096629 AA 8	BOARDWALK PIPELINES LLC				2FE	498,414	110.442	552,210	500,000	499,188	0	135	0	0	5.500	5.537	FA	11,458	27,500	09/15/2005	02/01/2017
097014 AG 9	BOEING CAPITAL CORP				1FE	1,693,510	100.722	1,636,733	1,625,000	1,626,193	0	(9,549)	0	0	6.500	5.882	FA	39,903	105,625	03/27/2003	02/15/2012
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	146.545	13,995,048	9,550,000	10,065,306	0	(35,068)	0	0	8.750	7.933	FA	315,681	835,625	09/24/2001	08/15/2021
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	151.449	6,057,960	4,000,000	5,443,154	0	(38,843)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003	11/15/2031
099724 AD 8	BORGWARNER INC SENIOR NOTES				2FE	2,287,640	119.038	2,380,760	2,000,000	2,180,336	0	(17,399)	0	0	8.000	6.500	AO	40,000	160,000	06/14/2004	10/01/2019
101137 AG 2	BOSTON SCIENTIFIC				2FE	1,013,610	112.731	1,127,310	1,000,000	1,007,487	0	(1,419)	0	0	6.400	6.205	JD	2,844	64,000	01/30/2007	06/15/2016
10138M AF 2	BOTTLING GROUP LLC				1FE	127,619	107.556	134,445	125,000	125,641	0	(320)	0	0	5.000	4.710	MN	799	6,250	11/30/2004	11/15/2013
10510K AA 5	BRAMBLES USA INC				2FE	6,020,300	107.547	6,452,820	6,000,000	6,017,467	0	(1,650)	0	0	5.350	5.306	AO	80,250	321,000	03/25/2010	04/01/2020
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP			2	1Z	4,000,000	125.603	5,024,124	4,000,000	4,000,000	0	0	0	0	6.540	6.541	JD	727	261,600	11/04/2009	06/30/2024
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	138.749	173,436	125,000	140,651	0	(950)	0	0	7.150	5.650	JD	397	8,938	11/30/2004	06/15/2023
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS				2FE	2,012,500	105.497	2,109,940	2,000,000	2,009,488	0	(1,447)	0	0	6.125	6.021	JD	10,208	122,500	10/14/2009	06/01/2017
116663 AC 9	BRUCE MANSFIELD			2	2FE	969,700	109.995	1,066,621	969,700	969,700	0	0	0	0	6.850	6.850	JD	5,535	66,424	10/03/2007	06/01/2033
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	108.368	3,359,408	3,100,000	3,109,647	0	(1,012)	0	0	5.500	5.449	FA	64,411	170,500	06/10/2010	08/15/2019
124857 AA 1	CBS CORP				2FE	6,561,667	119.138	8,339,660	7,000,000	6,778,703	0	44,174	0	0	7.625	8.568	JJ	246,118	533,750	01/06/2006	01/15/2016
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE			2	3FE	2,025,781	103.139	2,077,735	2,014,500	2,020,008	0	(763)	0	0	7.416	7.333	JD	6,640	149,395	03/09/2000	12/15/2018
12542R B* 0	CHS INC			2	2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.180	6.180	AO	14,935	61,800	10/04/2007	10/04/2017
12542R C@ 7	CHS INC SERIES M				2	3,000,000	100.008	3,000,240	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	67,800	06/09/2011	06/09/2021
126117 AH 3	CNA FINANCIAL CORP				2FE	4,222,498	108.138	5,325,797	4,925,000	4,553,871	0	45,275	0	0	6.950	8.575	JJ	157,833	342,288	06/01/2001	01/15/2018
126117 AL 4	CNA FINANCIAL CORP				2FE	1,991,720	105.440	2,108,800	2,000,000	1,997,060	0	886	0	0	5.850	5.905	JD	5,200	117,000	01/11/2005	12/15/2014

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
126168 AB 9	RIO TINTO FIN USA LTD				1FE	1,509,135	111.036	1,665,540	1,500,000	1,501,558	0	(735)	0	0	7.125	7.066	JD	8,906	106,875	02/10/1994	12/01/2013
126410 LK 3	CSX TRANSPORTATION DEBENTURES				2FE	2,359,347	142.649	2,995,629	2,100,000	2,278,045	0	(14,041)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004	06/15/2020
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8			2	1	6,285,526	127.439	8,010,205	6,285,526	6,285,526	0	0	0	0	7.270	7.271	MN	58,389	456,958	08/22/2001	11/15/2026
	LESSEE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12705Q AJ 4	CABOT CORP				2FE	2,000,000	104.052	2,081,040	2,000,000	2,000,000	0	0	0	0	8.220	8.222	JD	7,307	164,400	08/12/1992	08/13/2012
12705Q AL 9	CABOT CORP MTN				2FE	3,427,369	104.101	3,357,257	3,225,000	3,242,124	0	(25,368)	0	0	8.270	7.400	JD	11,854	266,708	02/04/2002	08/14/2012
12705Q AN 5	CABOT CORP				2FE	1,967,740	137.395	2,747,900	2,000,000	1,979,450	0	1,176	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992	08/17/2022
127097 B# 9	CABOT OIL & GAS CORP				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.440	6.440	JJ	118,067	257,600	07/16/2008	07/16/2018
127097 D* 1	CABOT OIL & GAS CORP				2	2,000,000	101.798	2,035,960	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	58,717	12/30/2010	01/15/2021
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO				2FE	2,000,000	105.651	2,113,016	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	104,088	12/29/2010	12/29/2020
133131 AL 6	CAMDEN PROPERTY TRUST				2FE	124,515	106.022	132,528	125,000	124,875	0	59	0	0	5.375	5.429	JD	299	6,719	11/30/2004	12/15/2013
13342B AC 9	CAMERON INTL CORP				2FE	1,997,980	116.965	2,339,300	2,000,000	1,998,629	0	164	0	0	6.375	6.388	JJ	58,792	127,500	06/23/2008	07/15/2018
134429 AS 8	CAMPBELL SOUP COMPANY				1FE	125,125	107.378	134,223	125,000	125,031	0	(17)	0	0	4.875	4.860	AO	1,523	6,094	11/30/2004	10/01/2013
14149Y AG 3	CARDINAL HEALTH				2FE	109,609	107.326	134,158	125,000	118,954	0	1,547	0	0	4.000	5.559	JD	222	5,000	11/30/2004	06/15/2015
141781 AE 4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	140.960	13,990,280	9,925,000	11,944,473	0	(87,830)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003	09/01/2026
141781 G# 5	CARGILL INC SR NOTE			2	1	2,400,000	133.979	3,215,484	2,400,000	2,400,000	0	0	0	0	7.280	7.280	JD	485	174,720	06/30/1993	06/30/2023
144285 AH 6	CARPENTER TECHNOLOGY				2FE	3,922,816	103.860	4,076,505	3,925,000	3,924,644	0	241	0	0	6.625	6.632	MN	33,226	260,031	12/12/2003	05/15/2013
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B				2FE	2,135,116	107.261	2,601,079	2,425,000	2,265,999	0	18,514	0	0	6.990	8.350	AO	35,785	169,508	02/21/2002	04/20/2018
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A			2	2	2,000,000	104.368	2,087,360	2,000,000	2,000,000	0	0	0	0	6.090	6.090	JD	4,060	121,800	12/19/2006	12/19/2016
149123 BF 7	CATERPILLAR INC				1FE	5,966,096	132.623	6,531,683	4,925,000	5,746,431	0	(30,983)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003	07/15/2028
149123 BJ 9	CATERPILLAR INC DEBENTURES				1FE	6,658,500	147.000	7,350,000	5,000,000	6,368,101	0	(40,921)	0	0	7.300	5.064	MN	60,833	365,000	06/25/2003	05/01/2031
149162 B* 9	CATHOLIC HEALTHCARE WEST SERIES B				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.090	6.092	JJ	60,900	121,800	05/28/2008	05/15/2015
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.452	JJ	64,500	129,000	05/28/2008	05/15/2018
151020 AE 4	CELGENE CORP				2FE	1,496,175	100.698	1,510,470	1,500,000	1,496,581	0	330	0	0	3.950	3.981	AO	12,508	60,567	10/04/2010	10/15/2020
15133K AC 7	CENTEL CAPITAL CORP				2FE	157,434	114.794	143,493	125,000	145,620	0	(1,997)	0	0	9.000	6.288	AO	2,375	11,250	11/30/2004	10/15/2019
151895 B@ 7	CENTERPOINT PROPERTIES TRUST				2	1,000,000	111.586	1,115,863	1,000,000	1,000,000	0	0	0	0	6.320	6.320	JD	2,809	63,200	06/15/2006	06/15/2016
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				2FE	131,815	99.084	123,855	125,000	130,460	0	(232)	0	0	7.200	6.712	JD	750	9,000	11/30/2004	12/01/2025
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL				1FE	3,273,060	126.622	3,798,660	3,000,000	3,236,559	0	(5,186)	0	0	8.300	7.524	FA	103,750	249,000	05/13/2002	08/01/2031
	ATLANTIC MD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
165069 AS 4	VERIZON MARYLAND INC FORMERLY BELL			1	1FE	4,820,393	106.416	5,240,988	4,925,000	4,850,118	0	4,117	0	0	7.150	7.350	MN	58,690	352,138	04/26/2002	05/01/2023
	ATLANTIC MD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL				1FE	145,833	130.575	163,219	125,000	139,756	0	(1,029)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004	01/15/2022
	ATLANTIC VA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
170356 AA 7	CHOCTAW GENERATION SERIES A			2	5FE	2,356,484	91.936	2,166,446	2,356,484	2,356,484	0	0	0	0	8.368	8.368	JD	8,764	197,191	12/17/2002	06/15/2023
171232 AE 1	CHUBB CORP DEBENTURES				1FE	443,585	128.067	544,285	425,000	440,851	0	(384)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002	11/15/2031
171232 AR 2	CHUBB CORP				1FE	1,734,355	117.653	2,058,928	1,750,000	1,739,069	0	1,378	0	0	5.750	5.869	MN	12,858	100,625	05/01/2008	05/15/2018
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				2FE	14,748,303	108.680	16,220,490	14,925,000	14,774,941	0	4,773	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005	05/15/2028
172967 BL 4	CITIGROUP INC SUB NOTES				2FE	6,638,280	90.780	5,446,800	6,000,000	6,541,421	0	(13,446)	0	0	6.625	5.862	JD	17,667	397,500	12/30/2002	06/15/2032
172967 BU 4	CITIGROUP INC				2FE	10,021,410	83.510	7,515,900	9,000,000	9,863,948	0	(22,262)	0	0	5.875	5.126	FA	189,469	528,750	06/16/2003	02/22/2033
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES				3FE	10,566,402	91.750	9,175,000	10,000,000	10,499,776	0	(9,720)	0	0	9.000	8.473	FA	340,000	900,000	03/15/2002	08/15/2031
185896 C* 6	CLEVELAND-CLIFFS INC				2	5,000,000	109.060	5,453,000	5,000,000	5,000,000	0	0	0	0	6.590	6.590	JD	14,644	329,500	06/25/2008	06/15/2015
19075Q AB 8	COBANK ACB 144A				1FE	5,027,150	117.683	5,884,150	5,000,000	5,019,379	0	(2,335)	0	0	7.875	7.795	AO	82,031	393,750	04/25/2008	04/16/2018

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1FE	14,957,611	138.451	20,663,812	14,925,000	14,957,335	0	(620)	0	0	7.630	7.609	MN	98,061	1,138,778	04/02/2002	04/15/2032
195891 AE 6	COLONIAL REALTY LP SENIOR NOTES				3FE	424,137	103.839	441,316	425,000	424,860	0	101	0	0	6.150	6.177	AO	5,518	26,138	04/01/2003	04/15/2013
199575 AW 1	COLUMBUS SOUTHN PWR CO				1FE	4,994,460	115.881	5,794,050	5,000,000	4,995,990	0	505	0	0	6.050	6.065	MN	50,417	302,500	05/13/2008	05/01/2018
200339 CG 2	COMERCIA BANK				1FE	7,783,840	110.008	8,800,640	8,000,000	7,872,311	0	21,788	0	0	5.750	6.133	MN	51,111	460,000	07/18/2007	11/21/2016
20763# DU 2	CONNECTICUT NATL BANK LESSEE-SOUTHWEST			2	2	1,069,522	108.025	1,155,349	1,069,522	1,069,522	0	0	0	0	9.430	9.430	MS	26,615	100,856	09/26/1991	03/26/2014
	AIRLINES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
209111 ET 6	CONSOLIDATED EDISON CO N Y I				1FE	7,002,280	122.817	8,597,190	7,000,000	7,001,569	0	(203)	0	0	5.850	5.846	AO	102,375	409,500	04/03/2008	04/01/2018
210805 AN 7	CONTINENTAL AIRLINES SERIES 96-B			2	4FE	333,129	101.162	336,999	333,129	333,129	0	0	0	0	7.820	7.305	JAJO	5,500	26,051	02/23/1996	04/15/2015
211327 AB 7	CNA FINANCIAL CORP				2FE	4,910,036	103.161	5,080,679	4,925,000	4,923,731	0	1,907	0	0	8.375	8.418	FA	155,822	412,469	09/07/1999	08/15/2012
219023 AF 5	CORN PRODUCTS INTERNATIONAL				2FE	7,051,790	107.813	7,546,910	7,000,000	7,046,959	0	(3,654)	0	0	4.625	4.532	MN	53,958	363,319	09/16/2010	11/01/2020
219350 AN 5	CORNING INC				1FE	1,538,970	115.098	1,726,470	1,500,000	1,518,084	0	(3,688)	0	0	6.200	5.872	MS	27,383	93,000	04/29/2005	03/15/2016
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP				2FE	3,059,070	95.382	2,861,460	3,000,000	3,032,232	0	(6,279)	0	0	6.250	5.967	MN	23,958	187,500	03/05/2007	05/15/2016
224044 BM 8	COX COMMUNICATIONS INC				2FE	1,993,091	111.464	2,229,280	2,000,000	1,997,488	0	763	0	0	5.450	5.497	JD	4,844	109,000	05/31/2005	12/15/2014
22541L AE 3	CREDIT SUISSE FB USA INC				1FE	14,576,925	116.163	17,337,328	14,925,000	14,621,239	0	6,240	0	0	7.125	7.318	JJ	490,348	1,063,406	07/19/2002	07/15/2032
226829 AA 7	CROCKET COGENERATION 144A			2	2FE	2,811,959	109.969	3,092,284	2,811,959	2,811,959	0	0	0	0	5.869	5.912	MJSD	458	165,027	03/10/2005	03/30/2025
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL			1	1FE	3,518,480	101.296	3,545,360	3,500,000	3,515,249	0	(2,365)	0	0	4.174	4.122	MON	6,493	146,090	07/29/2010	08/15/2017
	C-2017 144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
22845# AC 3	CROWN PINE PARENT LP TIMBER LP				2	1,006,974	107.399	1,073,990	1,000,000	1,006,882	0	(92)	0	0	5.980	5.841	JD	2,824	32,750	10/26/2011	12/14/2017
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER				3FE	3,486,770	108.180	3,786,300	3,500,000	3,495,939	0	1,442	0	0	5.900	5.950	JJ	95,219	206,500	06/23/2004	07/15/2014
	LP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K				2	4,000,000	103.763	4,150,520	4,000,000	4,000,000	0	0	0	0	4.690	4.690	FA	78,167	0	08/01/2011	08/01/2018
233326 C* 6	DST SYSTEMS INC				2	3,000,000	102.257	3,067,710	3,000,000	3,000,000	0	0	0	0	5.420	5.420	FA	64,137	162,600	08/09/2010	08/09/2020
233835 AQ 0	DAIMLER FINANCE NA LLC				1FE	5,618,750	141.352	7,067,600	5,000,000	5,531,357	0	(12,385)	0	0	8.500	7.447	JJ	192,431	425,000	07/22/2002	01/18/2031
235851 AM 4	DANAHER CORP			1	1FE	999,750	109.869	1,098,690	1,000,000	999,761	0	11	0	0	3.900	3.903	JD	867	19,500	06/20/2011	06/23/2021
244217 BG 9	JOHN DEERE CAPITAL CORP SENIOR NOTES				1FE	8,244,552	101.434	8,419,022	8,300,000	8,298,455	0	7,354	0	0	7.000	7.095	MS	171,072	581,000	03/21/2002	03/15/2012
24424C AU 5	JOHN DEERE CAPITAL CORP				1FE	1,000,000	113.297	1,132,970	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	2,333	52,500	06/12/2009	06/15/2015
24648* AA 6	DELAWARE TR CAP MGMT (GATX)			2	1	759,240	104.195	791,087	759,240	759,148	0	(8)	0	0	8.490	8.487	MN	10,743	60,457	04/30/1993	05/01/2013
	LESSEE-WISCONSIN CENTRAL LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
24702R AQ 4	DELL INC				1FE	2,488,525	109.526	2,738,150	2,500,000	2,489,222	0	697	0	0	4.625	4.683	AO	28,906	58,134	03/28/2011	04/01/2021
24715@ AC 8	DELOITTE LLP SERIES A				1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.240	6.240	MS	90,133	312,000	09/17/2009	09/17/2018
248019 AG 6	DELUXE CORP SERIES B				4FE	4,826,112	99.851	4,992,550	5,000,000	4,941,261	0	19,243	0	0	5.125	5.592	AO	64,063	256,250	01/10/2005	10/01/2014
249030 AC 1	DENTSPLY INTERNATIONAL			1	2FE	996,530	102.901	1,029,010	1,000,000	996,607	0	77	0	0	4.125	4.163	FA	14,667	0	08/16/2011	08/15/2021
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D				1	8,000,000	95.228	7,618,240	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	0	09/01/2011	09/01/2023
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A			2	2Z	1,267,102	103.887	1,316,357	1,267,102	1,267,102	0	0	0	0	4.780	4.828	MON	4,879	60,567	09/14/2009	09/02/2014
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B				2Z	2,000,000	113.707	2,274,130	2,000,000	2,000,000	0	0	0	0	5.190	5.190	MON	8,362	103,800	06/29/2010	07/02/2020
25179M AL 7	DEVON ENERGY CORPORATION			1	2FE	3,161,250	120.031	3,600,930	3,000,000	3,160,652	0	(598)	0	0	5.600	5.239	JJ	78,867	0	08/24/2011	01/15/2041
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES				2FE	154,094	121.118	151,398	125,000	136,507	0	(2,931)	0	0	8.750	5.771	JD	486	10,938	11/30/2004	06/15/2015
25470D AA 7	DISCOVERY COMMUNICATIONS				2FE	2,982,840	113.216	3,396,480	3,000,000	2,986,063	0	1,425	0	0	5.625	5.701	FA	63,750	168,750	08/12/2009	08/15/2019
25470D AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	106.124	2,122,480	2,000,000	1,994,170	0	250	0	0	4.375	4.413	JD	3,889	42,535	06/13/2011	06/15/2021
257867 AR 2	RR DONNELLEY & SONS				3FE	1,850,033	97.520	1,777,790	1,823,000	1,834,261	0	(2,976)	0	0	5.500	5.297	MN	12,812	100,265	12/13/2005	05/15/2015
260003 AH 1	DOVER CORP				1FE	2,742,438	118.601	3,261,528	2,750,000	2,744,846	0	680	0	0	5.450	5.486	MS	44,130	149,875	03/11/2008	03/15/2018
260543 BA 0	DOW CHEMICAL CO				2FE	5,397,406	130.153	6,410,035	4,925,000	5,199,765	0	(19,295)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
260543 BV 4	DOW CHEMICAL CO.				2FE	746,648	112.438	843,285	750,000	747,646	0	298	0	0	5.700	5.760	MN	5,463	42,750	05/01/2008	05/15/2018
263534 CE 7	E I DU PONT DE NEMOURS				1FE	997,730	113.886	1,138,860	1,000,000	997,882	0	152	0	0	4.250	4.278	AO	10,625	21,958	03/24/2011	04/01/2021
26439R AH 9	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	561,630	127.541	651,735	511,000	541,130	0	(2,842)	0	0	8.000	7.001	AO	10,220	40,880	06/13/2002	10/01/2019
26439R AK 2	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	968,810	117.460	1,174,600	1,000,000	973,236	0	595	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002	02/15/2032
264411 AC 3	DUKE REALTY LP				2FE	120,388	102.763	128,454	125,000	124,112	0	610	0	0	4.625	5.169	MN	739	5,781	11/30/2004	05/15/2013
26441C AD 7	DUKE ENERGY CORP.				2FE	3,994,550	113.238	4,529,520	4,000,000	3,995,836	0	431	0	0	5.050	5.066	MS	59,478	202,000	10/15/2009	09/15/2019
26882P BB 7	ERAC USA FINANCE CO 144A				2FE	5,659,429	115.486	6,755,931	5,850,000	5,726,600	0	15,855	0	0	6.375	6.808	AO	78,731	372,938	11/19/2009	10/15/2017
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A				2	4,000,000	109.823	4,392,920	4,000,000	4,000,000	0	0	0	0	6.880	6.880	MN	29,813	275,200	05/22/2008	05/22/2015
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B				2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.260	7.260	MN	23,595	217,800	05/22/2008	05/22/2018
278058 AM 4	EATON CORP DEBENTURES				1FE	7,471,729	141.010	9,764,943	6,925,000	7,303,332	0	(22,861)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001	08/15/2022
29078E AB 1	EMBARQ CORP.				2FE	1,008,780	108.550	1,085,500	1,000,000	1,004,645	0	(871)	0	0	7.082	6.958	JD	5,902	70,820	05/19/2006	06/01/2016
291011 AQ 7	EMERSON ELECTRIC CO.				1FE	9,069,760	127.494	10,199,520	8,000,000	8,898,852	0	(24,154)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003	08/15/2032
29250R AN 6	ENBRIDGE ENERGY PARTNERS				2FE	4,974,186	117.080	5,854,000	5,000,000	4,981,833	0	2,266	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008	04/15/2018
29266R K# 4	ENERGIZER HOLDINGS INC.				2	1,000,000	107.385	1,073,850	1,000,000	1,000,000	0	0	0	0	6.230	6.230	AO	13,152	62,300	10/15/2007	10/15/2014
29273R AB 5	ENERGY TRANSFER PARTNERS				2FE	1,016,763	108.615	1,086,150	1,000,000	1,006,450	0	(1,862)	0	0	5.950	5.719	FA	24,792	59,500	07/29/2005	02/01/2015
29348Q AB 8	ENOGEX LLC 144A				2FE	2,071,180	113.322	2,266,440	2,000,000	2,062,158	0	(5,773)	0	0	6.250	5.769	MS	36,806	125,000	05/13/2010	03/15/2020
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE			1	1FE	4,965,492	101.043	5,052,150	5,000,000	4,970,335	0	673	0	0	5.900	5.949	JD	24,583	295,000	01/23/2004	06/01/2033
29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE			1	2FE	1,027,000	100.002	1,000,020	1,000,000	1,000,000	0	0	0	0	6.200	5.319	JJ	31,000	62,000	02/02/2005	07/01/2033
29364N AK 4	ENTERGY MISSISSIPPI INC FIRST MORTGAGE				2FE	4,912,097	108.539	5,345,546	4,925,000	4,918,321	0	864	0	0	4.950	4.975	JD	20,316	243,788	05/22/2003	06/01/2018
293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR				2FE	125,000	105.103	131,379	125,000	125,000	0	0	0	0	6.375	6.375	FA	3,320	7,969	06/03/2003	02/01/2013
	ENTERPRISE PROD PARTNERS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
293791 AN 9	ENTERPRISE PRODUCTS OPERATING SENIOR				2FE	2,997,561	109.767	3,293,010	3,000,000	2,999,225	0	250	0	0	5.600	5.610	AO	35,467	168,000	03/11/2005	10/15/2014
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING				2FE	1,623,197	104.835	1,703,569	1,625,000	1,624,428	0	496	0	0	6.125	6.159	FA	41,471	99,531	10/26/2009	02/01/2013
294549 AR 1	EQT CORP.				2FE	4,966,050	110.758	5,537,900	5,000,000	4,976,500	0	2,950	0	0	6.500	6.593	AO	81,250	325,000	03/13/2008	04/01/2018
299808 AD 7	EVEREST REINSURANCE HOLDINGS				1FE	1,996,620	105.456	2,109,120	2,000,000	1,998,875	0	364	0	0	5.400	5.422	AO	22,800	108,000	10/06/2004	10/15/2014
30161M AH 6	EXELON GENERATION CO LLC			1	2FE	5,999,680	102.869	6,172,140	6,000,000	5,999,719	0	29	0	0	4.000	4.001	AO	60,000	240,667	09/28/2010	07/01/2020
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH			2	3	2,024,792	103.430	2,094,242	2,024,792	2,024,792	0	0	0	0	7.370	7.438	MJSD	6,218	149,227	09/16/1999	03/16/2015
	CERTIFICATES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
302491 AQ 8	FMC CORPORATION				2FE	2,006,750	111.681	2,233,620	2,000,000	2,005,655	0	(567)	0	0	5.200	5.156	JD	4,622	104,000	11/24/2009	12/15/2019
302508 BA 3	FMR LLC 144A				1FE	1,453,016	103.807	1,505,202	1,450,000	1,451,053	0	(859)	0	0	4.750	4.685	MS	22,958	68,875	07/24/2009	03/01/2013
30251B AB 4	FMR LLC 144A			1	1FE	2,088,180	109.290	2,185,800	2,000,000	2,088,011	0	(169)	0	0	6.450	6.119	MN	16,483	64,500	08/26/2011	11/15/2039
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED			2	2FE	2,521,000	111.908	2,821,201	2,521,000	2,521,000	0	0	0	0	7.645	7.646	JD	535	192,730	07/13/1998	12/31/2018
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A			2	3Z	3,877,333	99.530	3,859,118	3,877,333	3,877,333	0	0	0	0	7.590	7.591	JJ	139,788	294,290	07/01/2008	07/10/2018
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR			2	2	3,157,335	110.000	3,473,069	3,157,335	3,157,335	0	0	0	0	7.110	7.113	JD	624	224,487	08/27/2003	06/28/2020
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
303250 A@ 3	FAIR ISAAC CORPORATION SERIES A				2	4,000,000	105.319	4,212,760	4,000,000	4,000,000	0	0	0	0	6.370	6.370	MN	38,220	254,800	05/07/2008	05/07/2013
303250 C@ 1	FAIR ISAAC CORPORATION				2	2,000,000	103.706	2,074,120	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	50,286	108,400	07/14/2010	07/14/2019
31331F AF 8	FED EXPRESS CORP C2				2FE	2,668,881	112.873	3,186,526	2,823,107	2,758,177	0	9,475	0	0	7.960	8.514	MS	58,053	224,719	03/28/1995	03/28/2017
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			2	2FE	2,549,954	114.484	2,919,290	2,549,954	2,549,954	0	0	0	0	7.900	7.899	JJ	92,889	201,446	07/01/1999	01/15/2020
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES				2FE	9,320,600	100.246	10,024,600	10,000,000	9,636,548	0	46,663	0	0	4.500	5.173	JD	37,500	450,000	12/16/2003	06/01/2018

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31953* AL 6	BNSF RAILWAY COMPANY SERIES A			2	1	448,384	110.000	493,222	448,384	448,384	0	0	0	0	5.960	5.959	MN	3,415	26,724	10/16/2007	10/15/2027
31953* AM 4	BNSF RAILWAY COMPANY SERIES B			2	1	45,061	110.000	49,567	45,061	45,061	0	0	0	0	5.960	5.959	MN	343	2,686	10/16/2007	10/15/2027
31953* AN 2	BNSF RAILWAY COMPANY SERIES C			2	1	285,152	110.000	313,668	285,152	285,152	0	0	0	0	5.960	5.959	MN	2,172	16,995	10/16/2007	10/15/2027
31953* AP 7	BNSF RAILWAY COMPANY SERIES D			2	1	115,483	110.000	127,031	115,483	115,483	0	0	0	0	5.960	5.959	MN	879	6,883	10/16/2007	10/15/2027
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E			2	1	153,186	110.000	168,504	153,186	153,186	0	0	0	0	5.960	5.959	MN	1,167	9,130	10/16/2007	10/15/2027
31953* AR 3	BNSF RAILWAY COMPANY SERIES F			2	1	546,735	110.000	601,408	546,735	546,735	0	0	0	0	5.960	5.951	MN	4,164	32,585	12/13/2007	10/15/2027
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN				3FE	1,360,405	100.877	1,437,497	1,425,000	1,391,935	0	4,224	0	0	7.500	8.000	JD	8,906	106,875	07/20/2001	12/01/2017
32485* AD 9	FIRST COMMERCIAL NATL BANK SEC LA OLD			2	2	9,141,605	151.862	13,882,587	9,141,605	9,141,605	0	0	0	0	12.480	12.474	MN	190,145	1,140,872	08/23/1990	05/01/2020
	RIVER HYDRO LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	2,593,890	105.762	2,644,050	2,500,000	2,582,365	0	(7,503)	0	0	6.750	6.230	MS	47,813	168,750	06/10/2010	03/19/2020
33632* TH 0	FIRST SECURITY BANK NA LESSEE: AMERADA			2	2	1,583,654	102.107	1,617,021	1,583,654	1,583,654	0	0	0	0	6.140	6.142	JJ	48,618	97,236	09/28/1998	01/01/2014
	HESS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
33632* TP 2	FIRST SECURITY BANK NA LESSEE: AMERADA			2	2	976,163	103.390	1,009,254	976,163	976,163	0	0	0	0	7.330	7.330	JJ	35,776	71,553	12/29/1998	01/01/2014
	HESS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB				1FE	11,951,189	105.978	10,518,317	9,925,000	11,691,750	0	(36,763)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003	10/15/2035
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED			2	2	3,200,000	105.159	3,365,088	3,200,000	3,200,000	0	0	0	0	5.440	5.440	AO	43,520	174,080	04/04/2005	04/01/2015
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE				1FE	124,010	104.628	130,785	125,000	124,837	0	133	0	0	4.800	4.917	MS	2,000	6,000	11/30/2004	03/01/2013
344868 AA 2	NFL FOOTBALL CLUB TRUST V				1FE	5,000,000	115.287	5,764,365	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	271,215	03/24/2010	10/05/2020
354613 AG 6	FRANKLIN RESOURCES INC				1FE	998,890	109.216	1,092,160	1,000,000	999,037	0	92	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE			2	2FE	4,560,416	114.718	5,231,618	4,560,416	4,560,416	0	0	0	0	6.500	6.554	MJSD	823	296,427	12/19/2005	06/30/2025
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING			1	2FE	1,644,729	102.084	1,679,005	1,644,729	1,644,729	0	0	0	0	5.129	5.131	JJ	38,898	84,358	04/16/2004	01/15/2014
	CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				1FE	4,051,527	141.757	5,167,043	3,645,000	3,998,058	0	(7,499)	0	0	8.500	7.551	MN	39,589	309,825	05/15/2002	11/15/2031
369550 AK 4	GENERAL DYNAMICS SENIOR NOTE				1FE	120,604	105.167	131,459	125,000	124,165	0	576	0	0	4.250	4.760	MN	679	5,313	11/30/2004	05/15/2013
36962G B5 2	GENERAL ELECTRIC CAPITAL CORP SENIOR			1	1FE	10,000,000	100.566	10,056,600	10,000,000	10,000,000	0	0	0	0	5.600	5.100	AO	102,667	560,000	04/16/2003	04/25/2018
	NOTES SERIES MTN					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
372109 AA 6	GENEVA ILL PRD FAC LICENSE REV 144A COMM			2	2	3,507,487	102.960	3,611,313	3,507,487	3,507,487	0	0	0	0	5.400	5.461	MON	15,784	189,404	09/12/2003	10/01/2013
	MTG PASS THRU 2003					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
378272 AA 6	GLENCORE FUNDING LLC 144A GUAR				2FE	3,971,400	101.947	4,077,880	4,000,000	3,991,923	0	3,197	0	0	6.000	6.096	AO	50,667	240,000	03/31/2004	04/15/2014
	GLENCORE INTL AG					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
38141G CU 6	GOLDMAN SACHS GROUP INC				1FE	125,971	98.941	123,676	125,000	125,867	0	(20)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004	02/15/2033
39121J A* 1	GREAT RIVER ENERGY 2009B			2	1	4,000,000	113.797	4,551,876	4,000,000	4,000,000	0	0	0	0	5.810	5.811	JJ	116,200	232,400	09/02/2009	07/01/2021
39121J AE 0	GREAT RIVER ENERGY 144A				1FE	6,339,900	120.279	8,419,530	7,000,000	6,365,871	0	8,105	0	0	6.254	7.011	JJ	218,890	437,780	08/12/2008	07/01/2038
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE			2	1FE	10,360,000	129.683	13,435,117	10,360,000	10,360,000	0	0	0	0	8.700	8.696	FA	340,499	901,320	04/27/2001	02/15/2021
	RENTAL REV BND 2000					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
404119 AL 3	HCA INC				4FE	3,717,600	102.581	4,103,240	4,000,000	3,919,674	0	32,738	0	0	5.750	6.747	MS	67,722	230,000	06/08/2004	03/15/2014
406216 AV 3	HALLIBURTON CO				1FE	749,880	120.497	903,728	750,000	749,916	0	10	0	0	5.900	5.902	MS	13,029	44,250	09/09/2008	09/15/2018
41242* AJ 1	HARDWOOD FUNDING LLC (NBA) SENIOR NOTES				2	7,000,000	106.932	7,485,240	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,606	398,650	06/07/2010	06/08/2020
	SERIES I					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
412824 AB 0	HARLEYSVILLE GROUP INC				2FE	12,391,544	103.369	12,843,598	12,425,000	12,418,506	0	3,918	0	0	5.750	5.786	JJ	329,435	714,438	07/15/2003	07/15/2013
415864 AJ 6	HARSCO CORP				2FE	1,748,163	115.188	2,015,790	1,750,000	1,748,713	0	163	0	0	5.750	5.764	MN	12,858	100,625	05/12/2008	05/15/2018
416515 AT 1	HARTFORD FINL SVCS GRP				2FE	4,954,450	102.129	5,106,450	5,000,000	4,971,385	0	4,627	0	0	5.375	5.503	MS	79,132	268,750	02/11/2008	03/15/2017
416515 AU 8	HARTFORD FINL SVCS GRP				2FE	1,499,955	105.519	1,582,785	1,500,000	1,500,001	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008	03/15/2018
421915 ED 7	HCP INC REITS				2FE	248,963	107.708	269,270	250,000	249,454	0	85	0	0	5.625	5.673	MN	2,344	14,063	04/22/2005	05/01/2017
421915 EJ 4	HCP INC REITS				2FE	6,952,610	109.090	7,636,300	7,000,000	6,972,542	0	4,489	0	0	6.000	6.091	JJ	176,167	420,000	01/17/2007	01/30/2017
421946 AF 1	HEALTH CARE REALTY TR REIT				2FE	4,900,277	103.518	5,098,262	4,925,000	4,918,298	0	2,740	0	0	5.125	5.190	AO	63,102	252,406	03/25/2004	04/01/2014
42217K AL 0	HEALTH CARE REIT INC SENIOR NOTES				2FE	4,995,750	104.745	5,237,250	5,000,000	4,999,042	0	470	0	0	6.000	6.011	MN	38,333	300,000	10/29/2003	11/15/2013
42217K AM 8	HEALTH CARE REIT INC REITS				2FE	3,998,625	106.493	4,259,720	4,000,000	3,999,582	0	108	0	0	5.875	5.878	MN	30,028	235,000	06/15/2005	05/15/2015
42218S AC 2	HEALTH CARE SVCS CORP 144A				1FE	3,102,450	106.398	3,191,940	3,000,000	3,098,164	0	(4,286)	0	0	4.700	4.260	JJ	65,017	73,633	06/29/2011	01/15/2021
42809H AD 9	HESS CORP			1	2FE	3,078,930	111.210	3,336,300	3,000,000	3,078,625	0	(305)	0	0	5.600	5.420	FA	63,467	0	08/29/2011	02/15/2041
428236 AG 8	HEWLETT-PACKARD CO				1FE	1,408,042	102.831	1,465,342	1,425,000	1,423,863	0	2,163	0	0	6.500	6.665	JJ	46,313	92,625	07/23/2002	07/01/2012
428236 BC 6	HEWLETT-PACKARD CO				1FE	5,022,200	97.795	4,889,750	5,000,000	5,016,669	0	(4,289)	0	0	2.125	2.031	MS	31,875	106,250	09/14/2010	09/13/2015
428236 BM 4	HEWLETT-PACKARD CO				1FE	1,014,740	102.372	1,023,720	1,000,000	1,014,090	0	(650)	0	0	4.300	4.118	JD	3,583	21,619	06/09/2011	06/01/2021
431116 AB 8	HIGHMARK INC 144A				1FE	1,991,920	103.790	2,075,800	2,000,000	1,992,366	0	446	0	0	4.750	4.801	MN	12,139	49,875	05/03/2011	05/15/2021
431282 AF 9	HIGHWOODS REALTY LP FORMERLY				2FE	437,276	112.739	535,510	475,000	454,675	0	2,369	0	0	7.500	8.390	AO	7,521	35,625	07/23/2001	04/15/2018
	HIGHWOODS/FORSYTH					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
431282 AK 8	HIGHWOODS REALTY LP REITS				2FE	997,018	106.652	1,066,520	1,000,000	998,232	0	282	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
437076 AU 6	HOME DEPOT INC			1	1FE	1,720,992	119.626	1,914,016	1,600,000	1,720,525	0	(467)	0	0	5.400	4.904	MS	25,440	0	09/28/2011	03/15/2040
438516 AY 2	HONEYWELL INTL				1FE	1,780,380	106.542	1,864,485	1,750,000	1,764,307	0	(6,390)	0	0	3.875	3.472	FA	25,618	67,813	05/21/2009	02/15/2014
44106M AG 7	HOSPITALITY PROPERTIES REITS			1	2FE	3,923,520	103.552	4,142,080	4,000,000	3,970,819	0	8,372	0	0	5.125	5.382	FA	77,444	205,000	07/08/2005	02/15/2015
443510 AF 9	HUBBELL INC				1FE	4,930,570	104.296	5,214,800	5,000,000	4,934,731	0	3,838	0	0	3.625	3.772	MN	23,160	162,319	06/09/2011	11/15/2022
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES				2FE	122,386	101.874	127,343	125,000	124,308	0	314	0	0	4.900	5.190	JJ	2,824	6,125	11/30/2004	01/15/2014
449909 AL 4	ICI WILMINGTON GUAR IMPERIAL CHEM				2FE	6,422,816	105.945	6,806,966	6,425,000	6,424,507	0	237	0	0	5.625	5.629	JD	30,117	361,406	11/19/2003	12/01/2013
	INDUSTRIES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
45138L AU 7	IDAHO POWER CORP				1FE	1,750,000	121.453	2,125,428	1,750,000	1,750,000	0	0	0	0	6.025	6.025	JJ	48,618	105,438	07/07/2008	07/15/2018
452308 AM 1	ILLINOIS TOOLWORKS 144A			1	1FE	6,450,770	114.518	7,443,670	6,500,000	6,451,093	0	323	0	0	4.875	4.923	MS	106,505	0	08/25/2011	09/15/2041
45326T AA 6	INCITEC PIVOT FIN LLC				2FE	2,979,990	108.844	3,265,320	3,000,000	2,983,194	0	1,604	0	0	6.000	6.090	JD	10,500	180,000	12/03/2009	12/10/2019
458140 AK 6	INTEL CORP				1FE	7,966,440	111.687	8,934,960	8,000,000	7,966,660	0	220	0	0	4.800	4.826	AO	108,800	0	09/15/2011	10/01/2041
45820E AH 5	INTELSAT LTD SENIOR NOTES				5FE	996,985	100.500	1,005,000	1,000,000	999,308	0	345	0	0	6.500	6.541	MN	10,833	65,000	02/02/2004	11/01/2013
459200 AL 5	IBM CORP				1FE	4,964,200	110.290	5,514,500	5,000,000	4,995,266	0	2,974	0	0	7.500	7.570	JD	16,667	375,000	06/15/1993	06/15/2013
459200 GM 7	IBM CORP				1FE	2,988,840	134.985	4,049,550	3,000,000	2,991,561	0	917	0	0	7.625	7.679	AO	48,292	228,750	10/09/2008	10/15/2018
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY				2FE	1,007,800	105.137	1,051,370	1,000,000	1,006,850	0	(625)	0	0	5.500	5.398	JD	2,444	55,000	06/03/2010	06/15/2020
460146 BZ 5	INTERNATIONAL PAPER CO SENIOR BOND				2FE	9,832,350	106.630	10,663,000	10,000,000	9,927,874	0	14,654	0	0	5.250	5.442	AO	131,250	525,000	04/05/2004	04/01/2016
461070 AC 8	INTERSTATE POWER AND LIGHT				2FE	133,343	125.687	157,109	125,000	132,385	0	(162)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004	10/15/2033
461202 AB 9	INTUIT INC				2FE	995,560	112.471	1,124,710	1,000,000	997,382	0	419	0	0	5.750	5.809	MS	16,931	57,500	03/07/2007	03/15/2017
465685 AA 3	ITC HOLDINGS CORP 144A DEBENTURES				2FE	9,883,779	102.625	10,185,531	9,925,000	9,917,172	0	4,763	0	0	5.250	5.304	JJ	240,268	521,063	07/02/2003	07/15/2013
46625H AN 0	JP MORGAN CHASE & CO SUB NOTES				1FE	2,180,180	101.537	2,030,740	2,000,000	2,018,994	0	(92,479)	0	0	6.625	1.909	MS	39,014	132,500	03/26/2010	03/15/2012
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES				1FE	124,863	105.734	132,168	125,000	124,950	0	13	0	0	5.250	5.263	MN	1,094	6,563	11/30/2004	05/01/2015
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS			2	1	5,897,974	115.560	6,815,681	5,897,974	5,897,974	0	0	0	0	7.100	7.206	MON	18,611	418,756	11/29/2001	09/15/2017
	THRU CERTS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED				1FE	9,886,888	104.762	10,397,629	9,925,000	9,905,415	0	2,556	0	0	4.700	4.736	JD	38,873	466,475	05/22/2003	06/01/2018

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
47102X AF 2	JANUS CAPITAL GROUP				2FE	1,007,250	106.339	1,063,390	1,000,000	1,001,971	0	(3,344)	0	0	6.700	6.656	JD	2,978	67,000	07/17/2007	06/15/2017
472319 AA 0	JEFFERIES GROUP INC SENIOR NOTES				2FE	12,314,146	101.245	12,549,318	12,395,000	12,392,753	0	10,569	0	0	7.750	7.843	MS	282,847	960,613	02/04/2003	03/15/2012
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES				2FE	2,957,550	92.493	2,774,790	3,000,000	2,981,274	0	3,839	0	0	5.500	5.669	MS	48,583	165,000	09/08/2004	03/15/2016
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE				2FE	128,364	113.401	141,751	125,000	126,519	0	(304)	0	0	5.625	5.307	MN	1,172	7,031	11/30/2004	05/01/2016
478366 AR 8	JOHNSON CONTROLS INC				2FE	99,886	112.344	112,344	100,000	99,946	0	12	0	0	5.500	5.515	JJ	2,536	5,500	01/09/2006	01/15/2016
478366 AU 1	JOHNSON CONTROLS INC				2FE	995,430	112.147	1,121,470	1,000,000	996,129	0	370	0	0	5.000	5.058	MS	12,639	50,000	03/04/2010	03/30/2020
480081 AH 1	JONES APPAREL GROUP				4FE	4,598,238	99.500	4,726,250	4,750,000	4,695,268	0	17,124	0	0	5.125	5.565	MN	31,106	243,438	06/16/2005	11/15/2014
481165 AJ 7	JOY GLOBAL INC				2FE	991,510	107.316	1,073,160	1,000,000	991,654	0	144	0	0	5.125	5.235	AO	11,247	0	10/06/2011	10/15/2021
48203@ AA 0	JUNIPER CAPITAL LP LESSEE DOMINION EQUIP				2	6,500,000	104.270	6,777,550	6,500,000	6,500,000	0	0	0	0	5.030	5.028	JD	908	326,950	04/15/2004	08/15/2013
	III					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR			2	1FE	1,600,400	117.149	1,874,853	1,600,400	1,600,400	0	0	0	0	6.884	6.885	FA	45,905	110,172	08/20/1998	08/01/2018
	BURLINGTON NT/UNION PAC					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
482480 AA 8	KLA-TENCOR CORP				2FE	992,760	116.967	1,169,670	1,000,000	994,857	0	626	0	0	6.900	7.002	MN	11,500	69,000	04/29/2008	05/01/2018
484168 AA 7	KANEB PIPELINE OPERATING PART SENIOR				2FE	2,700,000	100.770	2,720,790	2,700,000	2,700,000	0	0	0	0	7.750	7.750	FA	79,050	209,250	02/15/2002	02/15/2012
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
485134 BM 1	KANSAS CITY POWER & LIGHT CO			1	2FE	5,961,480	109.057	6,543,420	6,000,000	5,961,688	0	208	0	0	5.300	5.343	AO	89,217	0	09/15/2011	10/01/2041
485260 BH 5	KANSAS GAS & ELEC			1	2FE	1,474,362	105.177	1,550,690	1,474,362	1,474,362	0	0	0	0	5.647	5.647	MS	21,277	83,257	11/16/2005	03/29/2021
487836 BD 9	KELLOGG CO				2FE	997,100	106.388	1,063,880	1,000,000	997,245	0	145	0	0	4.000	4.037	JD	1,778	20,000	07/01/2011	12/15/2020
491386 AL 2	AEP KENTUCKY POWER				2FE	4,705,000	107.708	5,385,400	5,000,000	4,745,787	0	5,927	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003	12/01/2032
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN			2	1FE	2,469,100	113.046	2,826,150	2,500,000	2,485,633	0	2,151	0	0	6.676	6.966	MON	464	166,900	01/02/2002	07/31/2016
	RIVER GAS TRANS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
494550 AR 7	KINDER MORGAN ENERGY PARTNERS SENIOR				2FE	123,568	106.000	132,500	125,000	124,633	0	174	0	0	5.000	5.160	JD	278	6,250	11/30/2004	12/15/2013
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR			2	2FE	10,529,150	104.733	10,996,965	10,500,000	10,515,126	0	(2,368)	0	0	5.737	5.746	MJSD	1,673	602,385	01/11/2005	03/30/2021
	SECURED NT SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
500255 AP 9	KOHLS CORPORATION				2FE	991,340	120.056	1,200,560	1,000,000	994,373	0	756	0	0	6.250	6.365	JD	2,778	62,500	02/22/2008	12/15/2017
50075N AU 8	KRAFT FOODS INC				2FE	1,989,040	117.537	2,350,740	2,000,000	1,992,891	0	936	0	0	6.125	6.196	FA	51,042	122,500	02/25/2008	02/01/2018
501044 BM 2	KROGER CO				2FE	5,434,442	123.385	6,076,711	4,925,000	5,207,279	0	(32,144)	0	0	6.800	5.787	JD	14,884	334,900	04/01/2003	12/15/2018
50217B AF 6	LSP ENERGY LP SERIES D			2	6FE	8,389,921	71.828	6,823,660	9,500,000	6,823,660	1,131,641	12,814	931,751	0	8.160	8.458	JJ	357,453	775,200	01/29/2002	07/15/2025
502413 AZ 0	L-3 COMMUNICATIONS CORP				2FE	996,790	99.521	995,210	1,000,000	997,296	0	262	0	0	4.750	4.789	JJ	21,903	54,625	05/18/2010	07/15/2020
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES				2FE	137,525	122.664	153,330	125,000	132,368	0	(864)	0	0	7.000	5.927	AO	2,188	8,750	11/30/2004	10/01/2018
521615 AA 2	LEA POWER PARTNERS LLC				3FE	919,602	108.998	1,002,348	919,602	919,602	0	0	0	0	6.595	6.595	MJSD	2,695	60,648	07/17/2007	06/15/2033
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG			2	1	6,536,743	126.142	8,245,591	6,536,743	6,536,743	0	0	0	0	7.560	7.680	MON	31,572	473,518	06/29/2001	06/08/2021
	CER 2001					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
526057 AS 3	LENNAR CORP				4FE	5,930,872	100.000	6,000,000	6,000,000	5,970,479	0	7,550	0	0	5.600	5.760	JD	28,000	336,000	12/08/2005	05/31/2015
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				3FE	4,536,896	97.281	4,183,083	4,300,000	4,504,119	0	(5,765)	0	0	8.500	7.980	JJ	168,536	365,500	10/31/2005	07/15/2029
53079E AC 8	LIBERTY MUTUAL GROUP 144A				2FE	994,390	104.227	1,042,270	1,000,000	998,247	0	725	0	0	5.750	5.836	MS	16,931	57,500	01/12/2006	03/15/2014
53117C AG 7	LIBERTY PROPERTY LP				2FE	3,136,466	102.249	2,965,221	2,900,000	2,924,622	0	(38,095)	0	0	6.375	4.970	FA	69,842	184,875	09/02/2005	08/15/2012
53117C AM 4	LIBERTY PROPERTY LP				2FE	1,505,785	101.360	1,520,400	1,500,000	1,505,201	0	(464)	0	0	4.750	4.701	AO	17,813	72,042	09/22/2010	10/01/2020
532716 AL 1	THE LIMITED BRANDS INC 5 1/4 11/01/14				3FE	2,593,204	104.667	2,822,869	2,697,000	2,659,685	0	11,795	0	0	5.250	5.787	MN	23,599	141,593	07/05/2005	11/01/2014
534187 AL 3	LINCOLN NATIONAL CORP				2FE	3,585,912	113.662	3,864,508	3,400,000	3,530,335	0	(16,717)	0	0	7.000	6.245	MS	70,078	238,000	05/15/2008	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
539830 AU 3	LOCKHEED MARTIN CORP.			1	1FE	5,423,950	107.865	5,393,250	5,000,000	5,422,020	0	(1,930)	0	0	5.500	4.939	MN	35,139	137,500	08/31/2011	11/15/2039
539830 AZ 2	LOCKHEED MARTIN CORP.				1FE	2,038,150	100.702	2,014,040	2,000,000	2,038,040	0	(110)	0	0	4.850	4.730	MS	30,178	0	09/28/2011	09/15/2041
540424 AN 8	LOEWS CORP SENIOR NOTES				1FE	14,895,896	108.602	16,208,849	14,925,000	14,912,749	0	2,538	0	0	5.250	5.272	MS	230,716	783,563	03/08/2004	03/15/2016
54600# AC 1	LOUIS DREYFUS CORP SERIES D SENIOR NOTES				2	7,000,000	107.705	7,539,336	7,000,000	7,000,000	0	0	0	0	7.070	7.070	JD	19,246	494,900	12/17/2010	12/17/2013
5526J0 AB 4	MDC HOLDINGS INC.				2FE	2,995,440	101.432	3,042,960	3,000,000	2,998,106	0	479	0	0	5.375	5.395	JJ	80,625	161,250	06/28/2005	07/01/2015
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS				2FE	6,610,332	119.370	7,878,420	6,600,000	6,607,466	0	(897)	0	0	6.400	6.379	JJ	194,773	422,400	07/09/2008	07/15/2018
571748 AP 7	MARSH & MCLENNAN HQ				2FE	4,468,480	111.231	5,005,395	4,500,000	4,486,187	0	3,248	0	0	5.750	5.843	MS	76,188	258,750	10/05/2005	09/15/2015
57183H FW 6	MARSHALL & ILSLEY CORP MTN SERIES E			1	1FE	9,925,000	100.049	9,929,863	9,925,000	9,925,000	0	0	0	0	5.020	5.020	JJ	229,742	498,235	06/26/2003	07/01/2018
573284 AK 2	MARTIN MARIETTA MATERIAL				2FE	4,007,880	105.964	4,238,560	4,000,000	4,005,495	0	(685)	0	0	6.600	6.573	AO	55,733	264,000	04/17/2008	04/15/2018
574599 AN 6	MASCO CORP.				3FE	2,906,719	104.198	3,047,792	2,925,000	2,922,398	0	1,463	0	0	7.125	7.184	FA	78,731	208,406	08/24/1993	08/15/2013
574754 AC 1	MASHANTUCKET WESTERN PEQUOT 144A			2	6	1,200,000	40.606	812,120	2,000,000	812,120	(92,060)	0	0	0	5.912	11.981	MS	39,413	59,120	07/29/2005	09/01/2021
	SERIES A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
577081 AT 9	MATTEL INC.				2FE	7,050,340	105.468	7,382,760	7,000,000	7,045,122	0	(4,151)	0	0	4.350	4.261	AO	76,125	307,038	09/23/2010	10/01/2020
577778 BF 9	MACYS RETAIL HLDGS INC.				2FE	1,985,073	116.117	1,973,989	1,700,000	1,823,297	0	(21,814)	0	0	7.450	5.697	AO	26,737	126,650	10/03/2002	10/15/2016
577778 BN 2	MACYS RETAIL HLDGS INC.				2FE	2,044,131	103.819	1,764,923	1,700,000	1,724,718	0	(44,196)	0	0	8.000	5.222	JJ	62,711	136,000	03/25/2003	07/15/2012
579780 AH 0	MCCORMICK & CO.			1	1FE	996,460	106.784	1,067,840	1,000,000	996,607	0	147	0	0	3.900	3.943	JJ	18,742	0	07/05/2011	07/15/2021
580135 BY 6	MCDONALDS CORPORATION DEBENTURES				1FE	11,699,000	130.619	13,061,900	10,000,000	11,328,211	0	(52,353)	0	0	6.375	5.147	JJ	306,354	637,500	06/24/2003	01/08/2028
58155Q AD 5	MCKESSON CORP.			1	1FE	1,509,265	113.146	1,697,190	1,500,000	1,508,626	0	(639)	0	0	4.750	4.670	MS	23,750	36,219	02/24/2011	12/01/2020
585055 AP 1	MEDTRONIC INC.				1FE	6,269,100	107.910	6,474,600	6,000,000	6,128,668	0	(55,186)	0	0	4.500	3.480	MS	79,500	270,000	05/15/2009	03/15/2014
585055 AV 8	MEDTRONIC INC.			1	1FE	997,400	110.308	1,103,080	1,000,000	997,577	0	177	0	0	4.125	4.157	MS	12,146	20,625	03/24/2011	03/15/2021
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1			2	1	2,445,933	125.286	3,064,402	2,445,933	2,445,933	0	0	0	0	8.360	8.361	JJ	102,240	204,480	01/18/2001	01/01/2021
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			2	1	2,140,214	125.286	2,681,380	2,140,214	2,140,214	0	0	0	0	8.360	8.361	JJ	89,461	178,922	01/18/2001	01/01/2021
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			2	1	1,958,176	125.286	2,453,313	1,958,176	1,958,176	0	0	0	0	8.360	8.361	JJ	81,852	163,704	01/18/2001	01/01/2021
589331 AP 2	MERCK & CO. INC.				1FE	697,186	110.603	774,221	700,000	698,285	0	448	0	0	4.000	4.076	JD	78	28,000	06/22/2009	06/30/2015
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES			2	2FE	2,152,378	117.348	2,525,772	2,152,378	2,152,378	0	0	0	0	8.850	8.850	JD	6,879	190,485	06/18/1999	12/18/2019
59022C CS 0	MERRILL LYNCH & CO.				2FE	2,843,070	90.939	2,728,170	3,000,000	2,902,819	0	14,832	0	0	5.700	6.427	MN	28,025	171,000	07/19/2007	05/02/2017
59156R AE 8	METLIFE INC SENIOR NOTES				1FE	18,011,700	119.707	17,956,050	15,000,000	17,542,388	0	(66,117)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003	12/15/2032
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B				2	3,000,000	106.016	3,180,483	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	14,400	07/29/2011	07/29/2021
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED			2	2Z	917,297	107.404	985,217	917,297	917,297	0	0	0	0	5.330	5.366	MJSD.	136	48,892	08/26/2010	06/30/2027
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA			2	1	3,765,719	112.432	4,233,885	3,765,719	3,765,719	0	0	0	0	5.630	5.670	FMAN.	29,446	212,010	01/23/2004	11/11/2023
	INC.					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
608190 AH 7	MOHAWK INDUSTRIES INC.				3FE	1,999,280	108.697	2,173,940	2,000,000	1,999,643	0	74	0	0	6.875	6.880	JJ	63,403	137,500	01/08/2007	01/15/2016
61166W AA 9	MONSANTO CO SENIOR NOTES				1FE	8,176,884	104.430	8,589,368	8,225,000	8,220,886	0	6,248	0	0	7.375	7.459	FA	229,158	606,594	08/09/2002	08/15/2012
617446 AS 8	MORGAN STANLEY GROUP				1FE	2,847,060	104.909	3,147,270	3,000,000	2,975,857	0	12,473	0	0	7.000	7.500	AO	52,500	210,000	03/07/1994	10/01/2013
617446 HD 4	MORGAN STANLEY GROUP				1FE	12,334,304	100.779	11,891,922	11,800,000	12,261,427	0	(10,263)	0	0	7.250	6.889	AO	213,875	855,500	06/20/2002	04/01/2032
61980A AA 1	MOTIVA ENTERPRISES LLC 144A				1FE	1,550,400	102.981	1,565,311	1,520,000	1,527,204	0	(9,866)	0	0	5.200	4.506	MS	23,273	79,040	07/22/2009	09/15/2012
628464 A@ 8	MYERS INDUSTRIES INC SENIOR NOTES				2	5,000,000	107.167	5,358,350	5,000,000	5,000,000	0	0	0	0	6.810	6.810	JD	17,971	340,500	12/12/2003	12/12/2013
	TRANCHE 2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
629568 AW 6	NABORS INDUSTRIES INC 144A				2FE	2,989,620	99.415	2,982,450	3,000,000	2,989,954	0	334	0	0	4.625	4.668	MS	49,333	0	08/16/2011	09/15/2021
62963# AK 7	NRP (OPERATING) LLC SERIES J			2	2	2,000,000	94.710	1,894,200	2,000,000	2,000,000	0	0	0	0	5.030	5.030	JD	8,383	47,226	06/15/2011	12/01/2026
636180 BG 5	NATIONAL FUEL GAS CO.				2FE	2,986,972	113.450	3,403,500	3,000,000	2,990,497	0	1,186	0	0	6.500	6.562	AO	41,167	195,000	02/23/2009	04/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
637432 CT 0	NATIONAL RURAL UTILITIES COOP				1FE	4,994,450	141.456	7,072,800	5,000,000	4,995,019	0	97	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002	03/01/2032
637432 CU 7	NATIONAL RURAL UTILITIES COOP				1FE	4,398,468	101.082	4,463,781	4,416,000	4,415,600	0	2,354	0	0	7.250	7.307	MS	106,720	320,160	02/28/2002	03/01/2012
638585 AN 9	BANK OF AMERICA CORP (FORMERLY				2FE	12,251,519	102.273	10,150,595	9,925,000	10,787,771	0	(211,861)	0	0	7.750	5.091	FA	290,582	769,188	10/02/2003	08/15/2015
	NATIONSBANK CORP)					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS				2FE	8,050,240	106.749	8,539,920	8,000,000	8,020,749	0	(5,386)	0	0	6.000	5.914	MN	54,667	480,000	07/05/2005	05/20/2015
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A			1	1FE	5,834,094	97.043	5,579,973	5,750,000	5,794,677	0	(13,572)	0	0	5.810	5.521	JD	14,848	334,075	12/03/2008	12/15/2014
63946B AE 0	NBC UNIVERSAL MEDIA LLC				2FE	6,114,814	106.413	6,384,780	6,000,000	6,111,154	0	(3,660)	0	0	4.375	4.132	AO	65,625	131,250	08/25/2011	04/01/2021
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	5,205,000	124.499	6,224,950	5,000,000	5,172,916	0	(4,488)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002	11/15/2029
645767 AW 4	NJ BELL TEL DEBENTURES				1FE	2,000,930	128.875	2,480,844	1,925,000	1,989,054	0	(1,672)	0	0	7.850	7.508	MN	19,309	151,113	05/30/2002	11/15/2029
64952W AM 5	NEW YORK LIFE GLOBAL FDG 144A				1FE	6,958,700	105.052	7,353,640	7,000,000	6,985,596	0	10,605	0	0	4.600	4.767	AO	67,978	322,000	05/22/2009	04/15/2013
650094 CJ 2	NY TELEPHONE DEBENTURES				1FE	1,556,625	118.741	1,781,115	1,500,000	1,547,281	0	(1,644)	0	0	6.500	6.190	AO	20,583	97,500	03/02/2005	04/15/2028
652478 AQ 1	NEWS AMERICA HLDGS				2FE	526,391	126.764	646,496	510,000	518,008	0	(892)	0	0	8.250	7.940	FA	16,479	42,075	03/05/1996	08/10/2018
652482 CB 4	NEWS AMERICA INC				2FE	2,955,915	105.549	3,166,470	3,000,000	2,957,248	0	1,334	0	0	4.500	4.694	FA	51,000	0	08/26/2011	02/15/2021
65339K AA 8	NEXTERA ENERGY CAPITAL			1	2FE	2,004,780	106.928	2,138,560	2,000,000	2,004,558	0	(222)	0	0	4.500	4.470	JD	7,500	42,750	06/10/2011	03/01/2021
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	111.561	4,462,440	4,000,000	3,970,150	0	3,147	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009	08/15/2019
65473Q AQ 6	NISOURCE FINANCE CORP				2FE	929,840	109.925	1,099,250	1,000,000	956,850	0	6,137	0	0	5.250	6.159	MS	15,458	52,500	01/30/2007	09/15/2017
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK			2	3	2,361,033	38.326	914,075	2,385,000	2,371,025	0	1,417	0	0	7.150	7.278	JD	14,211	170,528	06/12/2001	06/01/2018
	PIPELINE FINANCE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	127.686	5,873,556	4,600,000	4,689,871	0	(2,996)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002	04/01/2027
655664 AP 5	NORDSTROM INC			1	1FE	2,017,300	105.228	2,104,560	2,000,000	2,016,976	0	(324)	0	0	4.000	3.893	AO	17,778	0	10/06/2011	07/15/2021
655844 BE 7	NORFOLK SOUTHERN CORP 144A				2FE	1,010,760	106.773	1,067,730	1,000,000	1,010,723	0	(37)	0	0	4.837	4.769	AO	14,377	0	09/14/2011	10/01/2041
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				2FE	3,173,884	145.828	4,119,641	2,825,000	3,064,512	0	(18,888)	0	0	9.750	8.333	JD	12,242	275,438	08/27/2004	06/15/2020
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED			2	3FE	6,978,300	115.657	7,676,011	6,636,875	6,901,012	0	(10,771)	0	0	8.812	8.176	AO	123,467	584,841	10/31/2005	10/15/2026
	SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			1	1FE	3,084,660	110.159	3,304,770	3,000,000	3,081,287	0	(3,373)	0	0	4.250	3.896	JD	10,625	78,271	06/27/2011	03/01/2021
66586G CD 7	NORTHERN TRUST COMPANY				1FE	4,033,240	119.457	4,778,280	4,000,000	4,024,214	0	(2,875)	0	0	6.500	6.386	FA	98,222	260,000	08/11/2008	08/15/2018
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE				1FE	18,113,279	114.417	17,076,737	14,925,000	16,804,572	0	(183,128)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003	12/09/2019
	SERIES MTNB					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
670346 AL 9	NUCOR CORP			1	1FE	7,000,390	107.659	7,536,130	7,000,000	7,000,313	0	(43)	0	0	4.125	4.124	MS	85,021	283,938	09/16/2010	09/15/2022
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1			1	1FE	2,000,000	104.170	2,083,400	2,000,000	1,999,798	0	(9)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004	01/29/2020
	GTD BY WACHOVIA CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2			1	6	260,000	24.500	490,000	2,000,000	260,000	0	0	0	0	5.540	43.545	AO	0	0	12/13/2004	01/29/2020
	GTD BY LEHMAN BROTHER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance				2FE	993,570	115.461	1,154,610	1,000,000	997,334	0	688	0	0	6.875	6.966	MN	11,458	68,750	05/10/2005	05/01/2015
676220 AF 3	OFFICE DEPOT INC				5FE	423,829	94.581	401,969	425,000	424,766	0	133	0	0	6.250	6.286	FA	10,035	26,563	10/27/2003	08/15/2013
677415 CJ 8	OHIO POWER CO SENIOR NOTES			1	2FE	128,243	104.940	131,175	125,000	125,707	0	(427)	0	0	6.375	5.984	JJ	3,674	7,969	11/30/2004	07/15/2013
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO				1FE	1,743,788	123.824	2,166,920	1,750,000	1,745,410	0	536	0	0	6.350	6.399	MS	37,042	111,125	09/04/2008	09/01/2018
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE			2	1FE	39,260	115.934	45,516	39,260	39,260	0	0	0	0	5.676	5.677	JD	186	2,228	07/23/2003	12/01/2028
684065 BC 8	ORANGE & ROCKLAND UTIL EQUIP 144A				1FE	1,497,315	119.626	1,794,390	1,500,000	1,498,056	0	229	0	0	6.150	6.174	MS	30,750	92,250	08/20/2008	09/01/2018
684181 AA 8	ORANGE COGEN FUNDING CORP 144A			2	2FE	4,207,350	105.656	4,445,318	4,207,350	4,207,350	0	0	0	0	8.175	8.258	MJSD.	15,287	343,951	04/27/2001	03/15/2022
690742 AA 9	OWENS CORNING				2FE	4,068,814	108.711	4,348,440	4,000,000	4,040,878	0	(6,905)	0	0	6.500	6.255	JD	21,667	260,000	06/22/2007	12/01/2016
693320 AF 0	PHH CORP MEDIUM TERM NOTES				3FE	3,306,300	92.520	2,775,600	3,000,000	3,055,164	0	(44,647)	0	0	7.125	5.472	MS	71,250	213,750	07/06/2005	03/01/2013

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
693476 BL 6	PNC FUNDING CORP				1FE	6,037,070	108.117	6,487,020	6,000,000	6,033,278	0	(3,163)	0	0	4.375	4.296	FA	102,083	262,500	09/22/2010	08/11/2020
693506 AS 6	PPG INDUSTRIES				2FE	3,649,705	120.950	4,172,775	3,450,000	3,535,755	0	(16,561)	0	0	7.375	6.707	JD	21,203	254,438	10/23/2003	06/01/2016
693506 AZ 0	PPG INDUSTRIES DEBENTURES				2FE	5,029,180	125.098	6,254,900	5,000,000	5,017,255	0	(1,639)	0	0	7.400	7.340	FA	139,778	370,000	02/06/2002	08/15/2019
69352B AC 8	PPL MONTANA LLC PASS THROUGH			2	2FE	2,211,627	115.191	2,547,596	2,211,627	2,211,627	0	0	0	0	8.903	8.899	JJ	97,904	196,901	04/16/2001	07/02/2020
	CERTIFICATES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
69362B AW 2	PSEG POWER LLC				2FE	7,486,863	111.564	8,367,300	7,500,000	7,488,912	0	1,047	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010	04/15/2020
693659 AC 8	ARIZONA PUBLIC SERVICE			2	2FE	4,527,004	105.503	4,532,409	4,296,000	4,372,104	0	(16,185)	0	0	8.000	7.029	JD	955	343,680	09/04/2003	12/30/2015
694032 AX 1	PACIFIC BELL TELEPHONE DEBENTURES			1	1FE	14,203,500	104.009	14,483,253	13,925,000	14,107,622	0	(13,655)	0	0	6.625	6.438	AO	194,757	922,531	12/03/2002	10/15/2013
694476 AC 6	PACIFIC LIFECORP 144A				2FE	3,130,140	109.348	3,280,440	3,000,000	3,113,356	0	(10,876)	0	0	6.000	5.418	FA	70,500	180,000	05/24/2010	02/10/2020
70342@ AC 2	PATTERSON COMPANIES INC				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	30,667	115,000	03/19/2008	03/25/2018
703481 A* 2	PATTERSON-UTI ENERGY INC				2	2,000,000	95.265	1,905,300	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010	10/05/2020
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	3,212,790	108.283	3,248,490	3,000,000	3,211,861	0	(929)	0	0	6.650	6.070	AO	49,875	99,750	08/26/2011	06/15/2034
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR				2FE	6,305,060	122.333	7,150,364	5,845,000	6,111,912	0	(28,801)	0	0	6.625	5.843	AO	96,808	387,231	10/24/2003	04/01/2019
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
708696 BW 8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	112.432	843,240	750,000	747,814	0	207	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009	04/01/2020
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD				1FE	12,374,453	137.377	13,634,667	9,925,000	11,886,429	0	(69,032)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003	03/01/2029
	BOTTLING GRP LLC					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
714046 A@ 8	PERKIN ELMER INC				2	2,000,000	107.054	2,141,080	2,000,000	2,000,000	0	0	0	0	6.000	6.000	MN	10,333	120,000	05/30/2008	05/30/2015
714290 A# 0	PERRIGO COMPANY				2	4,000,000	106.956	4,278,240	4,000,000	4,000,000	0	0	0	0	6.370	6.370	MN	22,649	254,800	05/29/2008	05/29/2018
714290 B@ 1	PERRIGO COMPANY SERIES B				2	2,000,000	99.184	1,983,680	2,000,000	2,000,000	0	0	0	0	5.450	5.450	AO	18,469	109,000	04/30/2010	04/30/2020
71709* AA 3	PH HOLDING LLC			2	5	574,130	100.678	902,936	896,855	574,130	0	0	0	0	7.000	7.062	MJSD.	174	73,172	12/31/2011	12/31/2012
718172 AH 2	PHILIP MORRIS INTL INC				1FE	3,567,780	113.569	3,974,915	3,500,000	3,559,288	0	(5,893)	0	0	4.500	4.254	MS	41,563	157,500	07/01/2010	03/26/2020
72447W AN 9	PITNEY BOWES INC MTN				2FE	117,146	103.039	128,799	125,000	123,431	0	1,018	0	0	3.875	4.779	JD	215	4,844	11/30/2004	06/15/2013
72447X AD 9	PITNEY BOWES INC				2FE	4,944,150	103.349	5,167,450	5,000,000	4,961,868	0	4,981	0	0	5.600	5.748	MS	82,444	280,000	03/04/2008	03/15/2018
72650R AW 2	PLAINS ALL AMERICAN PIPELINE				2FE	4,013,330	113.364	4,534,560	4,000,000	4,011,963	0	(1,179)	0	0	5.750	5.702	JJ	106,056	230,000	05/25/2010	01/15/2020
72925P AB 1	PLUM CREEK TIMBERLANDS				2FE	984,640	108.513	1,085,130	1,000,000	992,316	0	1,711	0	0	5.875	6.101	MN	7,507	58,750	01/11/2007	11/15/2015
73651E AA 6	PORTLAND GENERAL ELEC CO 144A FIRST				1FE	4,889,786	106.416	5,240,988	4,925,000	4,918,011	0	4,103	0	0	5.625	5.720	FA	115,430	277,031	07/30/2003	08/01/2013
	MORTGAGE SERIES MTN					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR			2	2	2,937,060	109.108	3,204,570	2,937,060	2,937,060	0	0	0	0	5.900	5.942	MJSD.	481	173,287	04/10/2003	12/31/2018
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73763H AR 7	POTLATCH CORP MTN				3FE	7,834,790	100.306	8,024,480	8,000,000	7,998,867	0	21,934	0	0	8.750	9.056	JD	58,333	700,000	06/28/2001	02/01/2012
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR			2	5Z	3,663,972	78.188	2,864,790	3,663,972	3,663,972	0	0	0	0	7.170	7.235	JAJO	55,460	262,707	12/10/2004	07/15/2027
	SECURED NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74005P AL 8	PRAXAIR INC				1FE	117,201	104.647	130,809	125,000	123,473	0	1,019	0	0	3.950	4.854	JD	411	4,938	11/30/2004	06/01/2013
74254P YE 6	PRINCIPAL LIFE INC FDG				1FE	3,688,125	104.712	3,926,700	3,750,000	3,727,504	0	16,063	0	0	5.300	5.782	AO	36,990	198,750	06/16/2009	04/24/2013
743263 AJ 4	PROGRESS ENERGY INC				2FE	5,401,221	101.789	4,987,661	4,900,000	4,925,233	0	(85,563)	0	0	6.850	5.010	AO	70,859	335,650	09/02/2005	04/15/2012
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	123.167	6,158,350	5,000,000	5,736,318	0	(19,368)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003	12/01/2032
74340X AB 7	PROLOGIS TRUST				2FE	125,694	102.960	128,700	125,000	125,481	0	(213)	0	0	5.500	5.155	MS	2,292	3,438	06/08/2011	03/01/2013
74340X AL 5	PROLOGIS TRUST FORMERLY SECURITY CAPITAL				2FE	1,571,613	115.057	1,840,912	1,600,000	1,573,845	0	2,232	0	0	7.625	7.998	JJ	61,000	61,000	06/08/2011	07/01/2017
	IND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74340X AM 3	PROLOGIS TRUST				2FE	998,244	106.221	1,062,210	1,000,000	998,416	0	172	0	0	6.625	6.656	MN	8,465	33,125	06/08/2011	05/15/2018
74432Q AB 1	PRUDENTIAL FINANCIAL INC MTN SERIES B				2FE	119,304	105.317	131,646	125,000	123,794	0	735	0	0	4.500	5.161	JJ	2,594	5,625	11/30/2004	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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A			2	1FE	14,925,000	123.200	18,387,600	14,925,000	14,925,000	0	0	0	0	8.695	8.695	JD	46,862	1,297,729	12/12/2001	12/18/2023
744567 BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	116.337	37,228	32,000	40,295	0	(200)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951	07/01/2037
74730* AH 5	QUAD GRAPHICS INC			2	3	2,000,000	101.230	2,024,594	2,000,000	2,000,000	0	0	0	0	7.560	7.561	MS	50,400	151,200	09/28/1995	09/01/2015
74834L AP 5	QUEST DIAGNOSTICS				2FE	1,477,365	107.456	1,611,840	1,500,000	1,481,398	0	1,834	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009	01/30/2020
74842@ AA 3	QUIKRETE HOLDINGS INC			2	2	3,000,000	105.305	3,159,150	3,000,000	3,000,000	0	0	0	0	5.830	5.830	JD	6,802	174,900	12/17/2009	12/17/2019
749685 AQ 6	RPM INTERNATIONAL INC				2FE	1,970,520	112.791	2,255,820	2,000,000	1,979,684	0	2,607	0	0	6.500	6.705	FA	49,111	130,000	02/14/2008	02/15/2018
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR			2	1	2,247,677	113.578	2,552,868	2,247,677	2,247,677	0	0	0	0	5.996	5.997	JJ	62,144	134,771	05/11/2004	01/15/2019
	KEYSPAN CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
755111 AU 5	RAYTHEON CO DEBENTURES				1FE	310,847	124.008	365,824	295,000	304,076	0	(1,031)	0	0	6.400	5.855	JD	839	18,880	01/06/2004	12/15/2018
755111 BU 4	RAYTHEON CO				1FE	2,055,850	104.934	2,098,680	2,000,000	2,055,646	0	(204)	0	0	4.875	4.698	AO	20,583	48,750	09/13/2011	10/15/2040
758203 AA 1	REED ELSEVIER 144A				2FE	4,280,563	125.500	5,804,375	4,625,000	4,375,834	0	12,884	0	0	6.625	7.313	AO	64,686	306,406	06/20/2002	10/15/2023
75820Q AC 6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	133.440	9,240,720	6,925,000	6,873,248	0	2,038	0	0	7.500	7.588	MN	66,365	519,375	03/18/2002	05/15/2025
75884R AS 2	REGENCY CENTERS LP				2FE	3,005,640	101.427	3,042,810	3,000,000	3,005,146	0	(398)	0	0	4.800	4.777	AO	30,400	147,200	09/30/2010	04/15/2021
75913M AB 5	REGIONS BANK				3FE	4,007,650	100.463	4,018,520	4,000,000	4,005,471	0	(653)	0	0	7.500	7.473	MN	38,333	300,000	05/12/2008	05/15/2018
759509 AD 4	RELIANCE STEEL & ALUMINUM CO				2FE	5,009,061	107.339	5,366,950	5,000,000	5,005,474	0	(937)	0	0	6.200	6.174	MN	39,611	310,000	04/02/2007	11/15/2016
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B			2	3FE	7,044,243	98.624	6,642,315	6,734,988	6,855,227	0	(16,926)	0	0	9.237	8.554	JJ	309,327	622,111	01/28/2002	07/02/2017
	PASS THRU CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
760759 AH 3	REPUBLIC SERVICES INC				2FE	499,925	112.197	560,985	500,000	499,951	0	5	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010	03/01/2020
760761 AB 2	REPUBLIC SERVICES INC				2FE	3,007,178	114.971	3,449,130	3,000,000	3,006,453	0	(636)	0	0	5.500	5.465	MS	48,583	165,000	08/03/2010	09/15/2019
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			2	1FE	3,786,237	120.119	3,916,538	3,260,540	3,552,724	0	(28,465)	0	0	6.735	4.750	JJ	101,259	233,950	07/10/2003	07/15/2021
76169# AC 7	REYES HOLDINGS LLC SENIOR SECURED NOTES				3	5,500,000	100.472	5,525,960	5,500,000	5,500,000	0	0	0	0	6.080	6.080	JJ	140,262	334,400	01/31/2005	07/31/2012
76176L EQ 0	REYNOLDS METAL				2	3,044,837	106.213	3,106,730	2,925,000	2,937,803	0	(10,396)	0	0	8.100	7.690	MN	30,274	236,925	07/21/1993	02/04/2013
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A				2FE	2,510,715	102.344	2,558,600	2,500,000	2,507,856	0	(930)	0	0	6.850	6.790	JJ	78,965	171,250	06/24/2008	07/15/2018
776696 AC 0	ROPER INDUSTRIES				2FE	4,052,800	117.947	4,717,880	4,000,000	4,043,126	0	(4,298)	0	0	6.250	6.072	MS	83,333	250,000	08/27/2009	09/01/2019
783549 AZ 1	RYDER SYSTEM INC				2FE	9,957,600	129.314	11,638,260	9,000,000	9,766,137	0	(34,337)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005	12/01/2025
783764 AK 9	RYLAND GROUP				4FE	8,787,798	95.192	8,329,300	8,750,000	8,764,337	0	(4,252)	0	0	5.375	5.316	JJ	216,866	470,313	06/24/2005	01/15/2015
78387G AL 7	AT&T INC				1FE	5,006,300	115.573	5,778,650	5,000,000	5,002,708	0	(522)	0	0	5.625	5.611	JD	12,500	281,250	08/23/2004	06/15/2016
78403D AA 8	SBA TOWER TRUST 144A				1FE	2,000,000	102.449	2,048,980	2,000,000	2,000,617	0	214	0	0	4.254	4.282	MON	3,781	84,607	04/08/2010	04/15/2015
78412D AN 9	SEMCO ENERGY				2FE	1,498,950	110.473	1,657,095	1,500,000	1,499,093	0	86	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010	04/21/2020
78442F AR 9	SLM CORP SENIOR NOTES SERIES MTNA				2FE	10,000,000	87.530	8,753,000	10,000,000	10,000,000	0	0	0	0	5.320	5.151	AO	97,533	532,000	04/30/2003	04/25/2018
78442F AX 6	SLM CORP MTN SERIES A			1	2FE	9,885,500	86.572	8,657,200	10,000,000	9,939,711	0	7,673	0	0	5.000	5.111	JD	22,222	500,000	07/09/2003	06/15/2018
786514 BS 7	SAFEWAY INC				2FE	665,425	100.688	664,541	660,000	664,902	0	(456)	0	0	3.950	3.848	FA	9,849	26,939	10/15/2010	08/15/2020
803111 AM 5	SARA LEE CORP				2FE	17,034,250	102.487	15,373,050	15,000,000	16,718,086	0	(44,808)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003	11/01/2032
808513 AC 9	CHARLES SCHWAB CORP				1FE	3,764,558	108.303	4,061,363	3,750,000	3,757,461	0	(2,848)	0	0	4.950	4.862	JD	15,469	185,625	06/02/2009	06/01/2014
808513 AD 7	CHARLES SCHWAB CORP				1FE	2,042,200	106.783	2,135,660	2,000,000	2,040,224	0	(1,889)	0	0	4.450	4.166	JJ	39,308	66,750	07/13/2011	07/22/2020
808626 AE 5	SCIENCE APPLICATIONS INTL				1FE	14,751,982	121.584	18,146,412	14,925,000	14,775,705	0	3,110	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002	07/01/2032
811543 B# 3	SEABOARD CORPORATION SENIOR NOTES SERIES				2	10,000,000	102.969	10,296,940	10,000,000	10,000,000	0	0	0	0	6.920	6.920	MS	174,922	692,000	10/08/2002	09/30/2012
	D					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
812404 AX 9	SEARS ROEBUCK ACCEPTANCE			1	4FE	2,400,000	66.375	3,318,750	5,000,000	2,400,114	0	(2,083)	2,616,466	0	7.500	7.429	AO	79,167	375,000	07/09/2002	10/15/2027
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A			2	3FE	570,000	100.396	572,257	570,000	570,000	0	0	0	0	5.798	5.799	AO	8,262	33,049	10/06/2005	10/01/2013
816851 AJ 8	SEMPRA ENERGY				2FE	4,998,100	117.694	5,884,700	5,000,000	4,998,675	0	163	0	0	6.150	6.155	JD	13,667	307,500	06/09/2008	06/15/2018
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				1FE	12,918,592	134.202	17,345,609	12,925,000	12,921,209	0	134	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
828783 AT 7	SIMON PROPERTY INVESTORS REIT				1FE	4,488,990	119.953	5,907,685	4,925,000	4,689,142	0	26,638	0	0	7.375	8.350	JD	16,143	363,219	03/02/2001	06/15/2018
828807 BZ 9	SIMON PROPERTY GROUP INC				1FE	2,974,380	115.950	3,478,500	3,000,000	2,981,920	0	2,227	0	0	6.125	6.240	MN	15,823	183,750	05/14/2008	05/30/2018
82894* AR 8	J R SIMPLOT COMPANY SERIES B SENIOR				2	3,300,000	101.272	3,341,969	3,300,000	3,300,000	0	0	0	0	7.920	7.920	AO	63,888	261,360	04/03/2002	04/03/2012
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY				2	2,000,000	108.516	2,170,316	2,000,000	2,000,000	0	0	0	0	6.140	6.140	MS	40,933	122,800	03/01/2005	03/01/2015
	SENIOR NOT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
82894* AT 4	J R SIMPLOT COMPANY				2	2,000,000	107.409	2,148,180	2,000,000	2,000,000	0	0	0	0	6.210	6.210	MN	18,285	124,200	05/08/2007	05/08/2017
833034 AH 4	SNAP-ON INC				1FE	2,522,150	121.142	3,028,550	2,500,000	2,519,020	0	(1,426)	0	0	6.125	6.020	MS	51,042	153,125	08/14/2009	09/01/2021
83367# AB 5	SOCIETY NATIONAL BANK OHIO			2	2	507,704	100.341	509,437	507,704	507,704	0	0	0	0	7.340	7.340	JJ	15,734	44,046	07/30/1993	01/29/2012
	LESSEE-COMMONWEALTH EDISON					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE				1FE	124,299	116.122	145,153	125,000	124,596	0	48	0	0	5.250	5.307	MN	1,094	6,563	11/30/2004	11/01/2018
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			2	1	4,000,000	114.671	4,586,848	4,000,000	4,000,000	0	0	0	0	5.410	5.411	JJ	108,200	216,400	11/19/2009	01/01/2028
84265V AD 7	SOUTHERN COPPER CORP				2FE	4,504,485	105.888	4,764,960	4,500,000	4,504,010	0	(379)	0	0	5.375	5.361	AO	50,391	241,875	05/04/2010	04/16/2020
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR			2	2	2,000,000	108.671	2,173,424	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JD	5,111	114,681	07/01/2010	06/15/2040
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR			2	2	3,000,000	104.754	3,142,626	3,000,000	3,000,000	0	0	0	0	5.000	5.000	JD	6,667	149,583	07/01/2010	06/15/2025
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
843452 BC 6	SOUTHRN NATURAL GAS 144A				2FE	998,340	113.897	1,138,970	1,000,000	999,018	0	155	0	0	5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
844895 AS 1	SOUTHWEST GAS CORPORATION SENIOR NOTES				2FE	6,676,696	102.389	6,783,271	6,625,000	6,627,700	0	(6,968)	0	0	7.625	7.511	MN	64,548	505,156	07/18/2002	05/15/2012
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				2FE	4,280,524	125.849	5,568,818	4,425,000	4,309,436	0	3,923	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002	09/24/2027
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE			1	1FE	1,502,625	106.319	1,594,785	1,500,000	1,502,625	0	0	0	0	4.500	4.489	FA	26,438	0	08/24/2011	02/15/2041
852060 AT 9	SPRINT CAPITAL CORP				4FE	2,868,852	81.500	2,383,875	2,925,000	2,875,290	0	857	0	0	8.750	8.933	MS	75,359	255,938	07/10/2002	03/15/2032
852891 AA 8	STANCORP FINANCIAL GROUP SENIOR NOTES				2FE	8,677,270	103.264	8,983,968	8,700,000	8,697,718	0	2,865	0	0	6.875	6.912	AO	149,531	598,125	10/31/2002	10/01/2012
854502 AA 9	STANLEY BLACK & DECKER			1	1FE	1,029,000	110.948	1,109,480	1,000,000	1,028,847	0	(153)	0	0	5.200	5.009	MS	17,333	0	08/29/2011	08/01/2040
855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES				2FE	5,397,817	98.667	5,352,685	5,425,000	5,418,552	0	3,152	0	0	6.250	6.318	MN	43,325	339,063	03/12/2004	11/15/2013
857473 AE 2	STATE STREET BOSTON				1FE	14,002,136	135.646	14,819,326	10,925,000	13,254,879	0	(105,701)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003	06/15/2026
86787E AM 9	SUNTRUST BANK				2FE	3,981,240	114.422	4,576,880	4,000,000	3,986,817	0	1,625	0	0	7.250	7.317	MS	85,389	290,000	03/13/2008	03/15/2018
869434 AB 6	SUTTON BRIDGE FIN LTD 144A			2	2FE	1,286,700	101.367	1,304,289	1,286,700	1,286,700	0	0	0	0	7.970	7.968	JD	285	102,550	06/09/1997	06/30/2022
870537 AA 5	SWEETWATER INVESTORS LLC 144A SENIOR			2	2	1,226,396	97.633	1,197,367	1,226,396	1,226,396	0	0	0	0	5.875	5.875	MN	9,206	72,051	05/18/2004	05/15/2014
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP			2	2FE	2,873,396	105.462	2,514,389	2,384,166	2,594,415	0	(34,419)	0	0	8.125	5.030	MS	57,038	193,713	06/19/2003	09/15/2017
	144A 1997-10					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
872287 AF 4	TCI COMMUNICATIONS INC				2FE	817,275	131.822	1,219,354	925,000	842,459	0	2,819	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996	02/15/2026
87236Y AA 6	TD AMERITRADE HOLDING CO				1FE	3,027,135	108.819	3,264,570	3,000,000	3,023,196	0	(2,290)	0	0	5.600	5.478	JD	14,000	168,000	03/02/2010	12/01/2019
87236Y AB 4	TD AMERITRADE HOLDING CO				1FE	1,748,268	105.876	1,852,830	1,750,000	1,748,958	0	330	0	0	4.150	4.172	JD	6,052	72,625	11/20/2009	12/01/2014
87243B AB 5	BOARDWALK PIPELINES LLC				2FE	4,912,566	106.702	5,255,074	4,925,000	4,918,480	0	835	0	0	5.200	5.225	JD	21,342	256,100	11/06/2003	06/01/2018
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2FE	3,232,500	143.243	4,297,290	3,000,000	3,154,679	0	(10,550)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001	04/15/2021
875127 AS 1	TAMPA ELECTRIC				2FE	2,053,880	102.405	2,048,100	2,000,000	2,003,293	0	(6,941)	0	0	6.875	6.500	JD	6,111	137,500	07/22/2002	06/15/2012
875127 AU 6	TAMPA ELECTRIC				2FE	322,390	102.965	334,636	325,000	324,784	0	331	0	0	6.375	6.486	FA	7,827	20,719	08/21/2002	08/15/2012
87612E AK 2	TARGET CORP DEBENTURES				1FE	136,864	126.019	157,524	125,000	135,337	0	(255)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004	11/01/2032
87612E AS 5	TARGET CORP				1FE	2,991,640	121.671	3,650,130	3,000,000	2,994,359	0	752	0	0	6.000	6.038	JJ	83,000	180,000	01/15/2008	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87875U AK 8	TECO FINANCE INC.				2FE	996,900	111.641	1,116,410	1,000,000	997,347	0	253	0	0	5.150	5.190	MS	15,164	51,500	03/05/2010	03/15/2020
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED			2	2FE	5,091,907	134.751	6,467,950	4,799,927	5,009,770	0	(9,705)	0	0	9.500	8.836	FA	189,997	455,993	01/16/2002	02/01/2030
	BOND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
88162F B@ 3	TETRA TECHNOLOGIES				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.560	6.560	AO	44,462	262,400	04/30/2008	04/30/2015
881685 AV 3	TEXACO CAPITAL INC.				1FE	5,272,459	144.019	7,092,936	4,925,000	5,133,933	0	(13,696)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992	09/01/2021
883203 BL 4	TEXTRON INC.				2FE	4,412,385	106.217	4,779,765	4,500,000	4,439,135	0	8,381	0	0	5.600	5.874	JD	21,000	252,000	08/20/2008	12/01/2017
883556 AX 0	THERMO FISHER SCIENTIFIC INC.				1FE	6,197,735	111.901	6,714,060	6,000,000	6,189,241	0	(8,494)	0	0	4.500	4.083	MS	90,000	141,750	06/29/2011	03/01/2021
884315 AG 7	THOMAS & BETTS CORP.				2FE	4,505,420	109.511	4,927,995	4,500,000	4,504,627	0	(351)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009	11/15/2021
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G.				2	6,000,000	95.301	5,718,060	6,000,000	6,000,000	0	0	0	0	4.510	4.510	JD	752	326,975	10/15/2010	12/30/2020
88643@ AJ 5	TIDEWATER INC SENIOR NOTES SERIES I.				2	4,000,000	92.457	3,698,280	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	222,817	10/15/2010	12/30/2022
887315 BA 6	TIME WARNER INC DEBENTURES.				2FE	5,456,700	117.854	5,892,700	5,000,000	5,187,047	0	(38,868)	0	0	8.050	6.971	JJ	185,597	402,500	01/02/2003	01/15/2016
887317 AM 7	TIME WARNER INC.				2FE	1,018,170	108.638	1,086,380	1,000,000	1,018,117	0	(53)	0	0	5.375	5.254	AO	11,049	0	10/13/2011	10/15/2041
88732J BB 3	TIME WARNER CABLE.			1	2FE	3,958,280	104.086	4,163,440	4,000,000	3,958,394	0	114	0	0	5.500	5.572	MS	66,611	0	09/07/2011	09/01/2041
891027 AF 1	TORCHMARK CORP.				2FE	151,090	122.212	152,765	125,000	144,223	0	(1,151)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004	05/15/2023
893830 AF 6	TRANSOCEAN INC.				2FE	11,313,408	105.506	10,471,471	9,925,000	11,101,000	0	(30,191)	0	0	7.500	6.420	AO	157,146	744,375	01/02/2003	04/15/2031
89407# AF 5	TRANSWESTERN PIPELINE CO LLC.				2	2,000,000	106.863	2,137,252	2,000,000	2,000,000	0	0	0	0	5.360	5.360	JD	6,551	107,200	12/09/2009	12/09/2020
89417E AC 3	TRAVELERS COS INC.				1FE	2,395,575	117.252	2,931,300	2,500,000	2,426,709	0	9,849	0	0	5.750	6.349	JD	6,389	143,750	08/14/2008	12/15/2017
89417E AE 9	TRAVELERS COS INC.				1FE	2,997,270	116.733	3,501,990	3,000,000	2,998,096	0	241	0	0	5.800	5.812	MN	22,233	174,000	05/08/2008	05/15/2018
89420G AJ 8	TRAVELERS PROPERTY CASUALTY SENIOR NOTES.				1FE	4,923,363	104.809	5,240,450	5,000,000	4,988,483	0	9,042	0	0	5.000	5.200	MS	73,611	250,000	05/20/2003	03/15/2013
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS.			2	1FE	3,062,750	110.625	3,388,167	3,062,750	3,062,750	0	0	0	0	6.040	6.042	JJ	77,593	184,990	10/14/2003	01/31/2018
	THRU CERT SERIES A.					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS.			2	1FE	5,137,300	130.746	6,537,300	5,000,000	5,103,291	0	(4,911)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003	07/31/2033
	THRU CERT SERIES B.					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED.			2	2	3,567,734	110.788	3,952,607	3,567,734	3,567,734	0	0	0	0	6.000	6.075	MON	12,487	214,064	10/07/2004	05/10/2025
	PASS-THROUGH CERT.					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
902494 AF 0	TYSON FOODS INC.				3FE	2,250,700	108.965	2,179,300	2,000,000	2,142,373	0	(18,228)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005	05/01/2018
902905 AK 4	USX CORPORATION.				2FE	1,985,700	101.088	2,021,760	2,000,000	1,999,812	0	1,485	0	0	9.375	9.455	FA	70,833	187,500	02/18/1992	02/15/2012
902905 AM 0	USX CORPORATION.				2FE	2,976,990	107.693	3,230,790	3,000,000	2,997,502	0	2,197	0	0	9.125	9.211	JJ	126,229	273,750	03/03/1995	01/15/2013
902911 AN 6	UST INC.				2FE	4,038,000	111.414	4,456,560	4,000,000	4,025,998	0	(3,436)	0	0	5.750	5.624	MS	76,667	230,000	03/11/2008	03/01/2018
90333W AC 2	US BANK NA SUB NOTES.				1FE	121,649	109.644	137,055	125,000	123,746	0	342	0	0	4.800	5.136	AO	1,267	6,000	11/30/2004	04/15/2015
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC.				1FE	15,594,623	131.883	18,239,419	13,830,000	15,314,695	0	(39,375)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003	11/15/2032
905641 AA 4	UNION CENTRAL LIFE 144A.				1FE	3,250,000	115.963	5,798,150	5,000,000	3,328,490	0	34,556	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009	11/01/2026
906548 CF 7	UNION ELECTRIC CO.				1FE	1,993,960	118.532	2,370,640	2,000,000	1,995,790	0	539	0	0	6.000	6.041	AO	30,000	120,000	04/01/2008	04/01/2018
90781# AE 2	UNION PACIFIC RAILROAD COMPANY.			2	1	276,165	106.208	293,310	276,165	276,165	0	0	0	0	4.910	4.910	JJ	6,742	13,560	01/02/2008	07/02/2016
907818 DA 3	UNION PACIFIC CORP.				2FE	1,993,220	118.718	2,374,360	2,000,000	1,995,312	0	567	0	0	5.700	5.743	FA	43,067	114,000	01/31/2008	08/15/2018
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES.				5	1,887,071	68.469	1,887,071	2,756,100	1,887,071	0	0	869,030	0	5.000	8.646	MJSD	383	303,171	08/20/2007	05/31/2020
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.			2	1	6,744,093	115.103	7,762,646	6,744,093	6,744,093	0	0	0	0	5.250	5.308	MON	7,868	354,065	09/23/2010	09/23/2030
91169# AA 0	UNITED STATES COLD STORAGE INC.				2	2,000,000	105.884	2,117,680	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA	44,128	122,200	02/21/2008	02/21/2018
913017 BH 1	UNITED TECHNOLOGIES CORP.				1FE	6,278,460	112.313	6,738,780	6,000,000	6,164,853	0	(45,361)	0	0	4.875	3.986	MN	48,750	292,500	05/27/2009	05/01/2015
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST.				2FE	5,369,245	108.896	5,479,647	5,032,000	5,287,233	0	(11,027)	0	0	8.375	7.750	JJ	194,326	421,430	07/31/2001	01/15/2025
	MORTGAGE.					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
91324P AE 2	UNITEDHEALTH GROUP INC SENIOR NOTES.				1FE	124,695	104.856	131,070	125,000	124,948	0	40	0	0	4.875	4.910	AO	1,523	6,094	11/30/2004	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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
91324P BJ 0	UNITEDHEALTH GROUP INC.				1FE	6,130,324	119.102	7,265,222	6,100,000	6,120,651	0	(2,730)	0	0	6.000	5.933	FA	138,267	366,000	02/05/2008	02/15/2018
919138 AD 9	VALERO ENERGY SENIOR NOTES				2FE	482,643	105.531	501,272	475,000	476,046	0	(945)	0	0	6.700	6.477	JJ	14,675	31,825	01/06/2003	01/15/2013
91913Y AD 2	VALERO ENERGY				2FE	1,999,498	101.766	1,958,996	1,925,000	1,927,998	0	(10,097)	0	0	6.875	6.315	AO	27,939	132,344	01/06/2003	04/15/2012
91913Y AM 2	VALERO ENERGY				2FE	5,106,950	111.858	5,592,900	5,000,000	5,069,688	0	(10,575)	0	0	6.125	5.823	JD	13,611	306,250	02/13/2008	06/15/2017
92344R AB 8	VERIZON NEW ENGLAND SENIOR NOTES				1FE	120,990	106.110	132,638	125,000	124,059	0	501	0	0	4.750	5.207	AO	1,484	5,938	11/30/2004	10/01/2013
92553P AD 4	VIACOM INC.				2FE	3,975,240	113.124	4,524,960	4,000,000	3,979,989	0	2,014	0	0	5.625	5.706	MS	66,250	225,000	08/20/2009	09/15/2019
928958 AA 5	WATERFORD 3 FDG-ENTERGY			2	2FE	1,779,171	100.368	1,785,719	1,779,171	1,779,171	0	0	0	0	8.090	8.091	JJ	71,568	143,935	07/17/1997	01/02/2017
931142 BF 9	WAL-MART STORES				1FE	13,835,920	146.195	16,081,450	11,000,000	13,315,509	0	(71,731)	0	0	7.550	5.675	FA	313,744	830,500	12/30/2002	02/15/2030
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES			2	2Z	3,560,000	107.179	3,815,587	3,560,000	3,560,000	0	0	0	0	5.870	5.870	MN	33,087	208,972	05/04/2005	05/04/2016
94874R AX 4	WEINGARTEN REALTY MTN SERIES A				2FE	3,497,100	108.892	3,266,760	3,000,000	3,387,556	0	(15,572)	0	0	6.650	5.410	MS	58,742	199,500	06/12/2003	07/12/2027
94973V AM 9	WELLPOINT INC.				1FE	1,664,560	115.710	1,851,360	1,600,000	1,647,956	0	(7,418)	0	0	5.875	5.236	JD	4,178	94,000	08/27/2009	06/15/2017
949746 FJ 5	WELLS FARGO & COMPANY SUB NOTES				1FE	125,583	105.442	131,803	125,000	125,140	0	(73)	0	0	4.950	4.884	AO	1,289	6,188	11/30/2004	10/16/2013
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			2	2	5,274,072	121.435	6,404,559	5,274,072	5,274,033	0	1	0	0	7.530	7.649	MON	23,166	368,956	09/25/2001	01/10/2024
94978# AJ 6	HY-VEE INC CRD TN LEASE			2	1	3,079,468	127.370	3,922,303	3,079,468	3,079,474	0	(1)	0	0	7.420	7.536	MON	16,503	228,496	09/27/2001	10/05/2021
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			2	2	2,452,105	107.158	2,627,629	2,452,105	2,452,105	0	0	0	0	5.262	5.320	MON	7,527	129,030	05/05/2004	05/10/2019
94978# CA 3	HUBER BROKEN BOW FACILITY TR.			2	3	1,545,150	93.372	1,442,738	1,545,150	1,545,150	0	0	0	0	6.210	6.211	JJ	47,710	95,165	07/16/2004	01/02/2020
	2004-AMSOUTH GUAR JM HUBER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY			2	3	1,553,756	93.372	1,450,773	1,553,756	1,553,756	0	0	0	0	6.210	6.211	JJ	47,976	97,278	07/16/2004	01/02/2020
	GUAR JM HUBER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
958587 BH 9	WESTERN MASS ELECTRIC CO.				2FE	996,460	109.973	1,099,730	1,000,000	996,968	0	292	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010	03/01/2020
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	123.620	525,385	425,000	434,067	0	(469)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002	09/01/2023
961548 AQ 7	WESTVACO CORP DEBENTURES			2	3FE	7,079,294	107.170	7,447,243	6,949,000	7,030,892	0	(3,644)	0	0	7.650	7.426	MS	156,526	531,599	12/03/2002	03/15/2027
962166 AU 8	WEYERHAEUSER CO DEBENTURES				3FE	5,518,250	112.661	5,633,050	5,000,000	5,395,973	0	(17,733)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003	03/15/2025
969133 AK 3	WEYERHAEUSER CO DEBENTURES				3FE	224,372	105.284	236,889	225,000	224,537	0	17	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001	07/01/2026
970648 AB 7	WILLIS GROUP				2FE	6,027,623	106.830	6,409,800	6,000,000	6,011,611	0	(2,896)	0	0	5.625	5.564	JJ	155,625	337,500	07/06/2005	07/15/2015
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI			2	1	318,498	114.786	365,591	318,498	318,498	0	0	0	0	8.740	8.737	JD	155	27,837	09/30/1992	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI			2	1	318,519	114.786	365,591	318,498	318,514	0	(8)	0	0	8.740	8.737	JD	155	27,837	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI			2	1	318,498	114.786	365,591	318,498	318,498	0	0	0	0	8.740	8.738	JD	155	27,837	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI			2	1	318,511	114.786	365,591	318,498	318,508	0	(5)	0	0	8.740	8.737	JD	155	27,837	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UR 7	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	94,664	100.000	94,664	94,664	94,664	0	0	0	0	10.732	10.732	JJ	5,080	10,039	12/29/1986	01/01/2012
	ELEC/CHRYSLER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* US 5	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	167,025	101.001	168,696	167,025	167,025	0	0	0	0	10.732	10.732	JJ	8,963	17,924	12/29/1986	01/01/2013
	ELEC/CILCORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UT 3	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	56,455	100.000	56,455	56,455	56,455	0	0	0	0	10.732	10.732	JJ	3,030	6,022	12/29/1986	01/01/2012
	ELEC/ENERGY					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UU 0	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	232,171	102.129	237,113	232,171	232,171	0	0	0	0	10.732	10.732	JJ	12,459	24,917	12/29/1986	01/01/2013
	ELEC/ENSERCO					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UV 8	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	355,161	102.821	365,181	355,161	355,161	0	0	0	0	10.732	10.732	JJ	19,059	38,117	12/29/1986	01/01/2013

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	ELEC/NORTHERN					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UX 4	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/U			2	3	364,498	101.698	370,686	364,498	364,498	0	0	0	0	10.732	10.732	JJ	19,560	39,119	12/29/1986	01/01/2013
	S WEST					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* YX 0	WILMINGTON TRUST CO GUARANTOR BP CORP N			2	1	355,546	105.201	374,039	355,546	355,546	0	0	0	0	7.740	7.740	JD	764	29,360	06/22/1994	12/21/2013
	AMERICA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* YY 8	WILMINGTON TRUST CO GUARANTOR BP CORP N			2	1	501,135	104.909	525,736	501,135	501,135	0	0	0	0	7.740	7.739	JJ	17,993	37,284	09/16/1994	01/14/2014
	AMERICA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
976656 BX 5	WISCONSIN ELECTRIC POWER				1FE	122,358	104.185	130,231	125,000	124,497	0	347	0	0	4.500	4.807	MN	719	5,625	11/30/2004	05/15/2013
980745 B@ 1	WOODWARD GOVERNOR COMPANY				2	2,000,000	106.485	2,129,700	2,000,000	2,000,000	0	0	0	0	6.390	6.390	AO	31,950	127,800	10/01/2008	10/01/2018
983024 AE 0	WYETH				1FE	127,605	109.321	136,651	125,000	125,707	0	(313)	0	0	5.500	5.210	FA	2,865	6,875	11/30/2004	02/01/2014
98310W AB 4	WYNDHAM WORLDWIDE				2FE	3,969,334	108.592	4,343,680	4,000,000	3,981,995	0	3,055	0	0	6.000	6.107	JD	20,000	240,000	06/19/2007	12/01/2016
984121 BP 7	XEROX CORPORATION				2FE	2,043,740	112.270	2,245,400	2,000,000	2,023,121	0	(4,690)	0	0	6.400	6.084	MS	37,689	128,000	01/08/2007	03/15/2016
G3424# AD 3	G4S PLC				2	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	0	6.780	6.780	JJ	187,580	406,800	07/15/2008	07/15/2018
008474 A@ 7	AGNICO-EAGLE MINES LIMITED		A		2	3,000,000	107.322	3,219,660	3,000,000	3,000,000	0	0	0	0	6.670	6.670	AO	46,690	200,100	04/07/2010	04/07/2020
008916 AB 4	AGRIUM INC		A		2FE	3,973,467	121.461	5,262,905	4,333,000	4,162,150	0	25,767	0	0	7.700	8.676	FA	139,017	333,641	01/08/2002	02/01/2017
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES		I		1FE	13,031,050	137.088	13,708,800	10,000,000	12,502,830	0	(74,630)	0	0	7.250	5.178	MS	213,472	725,000	06/24/2003	03/15/2031
064149 A5 6	BANK OF NOVA SCOTIA		A		1FE	6,028,560	101.056	6,063,360	6,000,000	6,011,038	0	(10,226)	0	0	2.250	2.073	JJ	59,625	135,000	03/31/2010	01/22/2013
09784Y A* 9	BONAVISTA ENERGY CORPORATION		A		2	4,000,000	87.987	3,519,480	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	0	10/25/2011	10/25/2021
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B		A		2	1,500,000	91.125	1,366,875	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	15,841	0	10/04/2011	11/02/2020
10549P AE 1	BROOKFIELD ASSET MGMNT		A		2FE	9,945,400	102.472	10,247,200	10,000,000	9,996,629	0	7,072	0	0	7.125	7.202	JD	31,667	712,500	07/05/2002	06/15/2012
13643E AC 9	CANADIAN OIL SANDS LTD 144A		I		2FE	4,994,250	105.343	5,267,150	5,000,000	4,998,854	0	655	0	0	5.800	5.815	FA	109,556	290,000	07/30/2003	08/15/2013
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1FE	148,355	141.134	176,418	125,000	145,190	0	(530)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004	10/15/2031
22576C A@ 0	CRESCENT POINT ENERGY CORP		A		2	4,000,000	104.060	4,162,400	4,000,000	4,000,000	0	0	0	0	5.480	5.480	MS	59,062	219,200	03/24/2010	03/24/2017
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		2Z	3,000,000	93.104	2,793,105	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	0	12/15/2011	12/15/2021
30217V AC 1	EXPRESS PIPELINE LP LP 144A		A	2	2FE	5,917,979	111.439	6,870,048	6,164,851	6,075,187	0	19,610	0	0	7.390	7.953	JD	1,266	455,583	01/08/2001	12/31/2017
305915 AC 4	XSTRATA CANADA CORP		A		2FE	449,433	102.603	461,714	450,000	449,967	0	74	0	0	7.350	7.368	JD	2,389	33,075	05/30/2002	06/05/2012
448055 AB 9	HUSKY ENERGY INC		I		2FE	5,340,931	114.752	6,139,232	5,350,000	5,344,410	0	575	0	0	6.150	6.168	JD	14,623	329,025	06/06/2008	06/15/2019
453258 AU 9	VALE INCO LTD		A		2FE	5,145,350	106.991	5,349,550	5,000,000	5,056,176	0	(13,039)	0	0	5.700	5.368	AO	60,167	285,000	10/01/2003	10/15/2015
65334H 50 8	NEXEN INC SUB NOTES		I		3FE	517,400	102.320	511,600	500,000	500,000	0	0	0	0	7.350	6.115	FMAN	6,125	36,750	10/31/2005	11/01/2043
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE		A	2	6FE	1,056,375	68.665	1,056,530	1,538,671	1,056,530	(14,258)	14,413	482,295	0	11.629	11.915	MON	9,444	117,879	07/23/2001	08/09/2016
669771 AR 8	TRANSCANADA CORP		A		1FE	3,585,363	106.889	3,361,659	3,145,000	3,183,848	0	(38,065)	0	0	8.500	7.136	JD	11,881	267,325	02/08/1994	12/15/2012
707064 AA 9	PENGROWTH CORPORATION		A		2	1,000,000	112.896	1,128,955	1,000,000	1,000,000	0	0	0	0	6.350	6.350	JJ	27,340	63,500	07/26/2007	07/26/2017
707886 B# 3	PENN WEST PETROLEUM LTD		A		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.300	6.300	MN	11,200	126,000	05/29/2008	05/29/2018
707886 B@ 5	PENN WEST PETROLEUM LTD		A		2	3,000,000	109.735	3,292,050	3,000,000	3,000,000	0	0	0	0	6.120	6.120	MN	16,320	183,600	05/29/2008	05/29/2016
72605X AG 0	PLACER DOME INC		I		1FE	139,533	131.261	164,076	125,000	134,854	0	(790)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004	01/26/2021
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE		A		2	3,000,000	103.085	3,092,544	3,000,000	3,000,000	0	0	0	0	6.300	6.304	MN	16,275	189,000	04/02/2008	04/03/2013
86722T AA 0	SUNCOR ENERGY INC		A		2FE	3,723,860	118.586	4,446,975	3,750,000	3,731,261	0	2,308	0	0	6.100	6.195	JD	19,063	228,750	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC		A		2FE	1,014,430	108.257	1,082,570	1,000,000	1,009,043	0	(2,414)	0	0	5.125	4.831	MN	6,549	51,250	08/28/2009	05/15/2015
878742 AD 7	TECK COMINCO LTD		A		2FE	2,593,158	105.266	2,679,020	2,545,000	2,549,584	0	(6,169)	0	0	7.000	6.733	MS	52,455	178,150	11/15/2002	09/15/2012
884903 BB 0	THOMSON REUTERS CORP		A		1FE	4,956,360	119.631	5,981,550	5,000,000	4,968,841	0	3,702	0	0	6.500	6.619	JJ	149,861	325,000	06/18/2008	07/15/2018
89346D AA 5	TRANSALTA CORP		A		2FE	3,067,214	102.835	3,007,924	2,925,000	2,935,641	0	(18,912)	0	0	6.750	6.052	JJ	91,041	197,438	04/24/2003	07/15/2012
89346D AC 1	TRANSALTA CORP		A		2FE	3,008,920	115.415	3,462,450	3,000,000	3,006,299	0	(775)	0	0	6.650	6.609	MN	25,492	199,500	05/08/2008	05/15/2018

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
89346D AD 9	TRANSALTA CORP		A		2FE	648,590	108.337	704,191	650,000	649,181	0	245	0	0	4.750	4.795	JJ	14,237	30,875	11/09/2009	01/15/2015
893526 CC 5	TRANS-CANADA PIPELINES		A		1FE	6,030,854	103.037	6,182,220	6,000,000	6,001,173	0	(3,002)	0	0	8.625	8.570	MN	66,125	517,500	06/09/1992	05/15/2012
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G		A		2	2,000,000	100.751	2,015,020	2,000,000	2,000,000	0	0	0	0	5.900	5.900	AO	20,650	59,000	04/28/2011	04/28/2021
90388@ AB 7	ULTRA RESOURCES INC		A		2	2,000,000	104.904	2,098,080	2,000,000	2,000,000	0	0	0	0	5.920	5.920	MS	39,467	118,400	03/06/2008	03/01/2018
C2107# AA 9	CANFOR PULP FINANCE INC		I		2	1,000,000	107.056	1,070,560	1,000,000	1,000,000	0	0	0	0	6.410	6.410	MN	5,520	64,100	11/30/2006	11/30/2013
C6573# AC 1	NORTH ATLANTIC REFINING LTD SERIES B		I	2	2	2,400,000	105.800	2,539,210	2,400,000	2,400,000	0	0	0	0	6.700	6.700	FA	62,087	160,800	08/12/2004	08/12/2014
	GUAR VITOL HOLDING BV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
C7208# AH 1	PENGROWTH CORPORATION		A		2	7,000,000	102.693	7,188,510	7,000,000	7,000,000	0	0	0	0	5.980	5.980	MN	58,139	418,600	05/11/2010	05/11/2020
00168@ AB 2	ALS GROUP GENERAL PARTNERSHIP CAMPBELL		F		2	1,500,000	96.348	1,445,220	1,500,000	1,500,000	0	0	0	0	4.260	4.260	JD	4,260	63,900	12/07/2010	12/07/2020
	BROTHERS LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
007634 AA 6	AEGON FUNDING CORP		F		1FE	3,083,095	103.860	3,375,450	3,250,000	3,119,093	0	10,548	0	0	5.750	6.346	JD	8,306	186,875	04/24/2008	12/15/2020
01959E AA 6	ALLIED WORLD ASSURANCE		F		2FE	6,506,250	112.856	6,771,360	6,000,000	6,280,510	0	(51,296)	0	0	7.500	6.309	FA	187,500	450,000	01/16/2007	08/01/2016
02343* AA 0	AMCOR FINANCE INC		F		2	4,000,000	106.857	4,274,280	4,000,000	4,000,000	0	0	0	0	5.380	5.380	JD	9,564	215,200	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE INC		F		2	3,000,000	106.060	3,181,800	3,000,000	3,000,000	0	0	0	0	5.690	5.690	JD	7,587	170,700	12/15/2009	12/15/2018
02364W AN 5	AMERICA MOVIL SA DE CV		F		1FE	4,831,900	115.819	5,790,950	5,000,000	4,887,639	0	15,492	0	0	5.625	6.086	MN	35,938	281,250	02/19/2008	11/15/2017
02364W AX 3	AMERICA MOVIL SA DE CV		F		1FE	992,486	111.620	1,116,200	1,000,000	993,435	0	671	0	0	5.000	5.103	AO	10,417	50,000	08/31/2010	10/16/2019
034863 AD 2	ANGLO AMERICAN CAPITAL		F		2FE	7,055,270	101.041	7,072,870	7,000,000	7,049,509	0	(4,573)	0	0	4.450	4.352	MS	81,336	311,500	09/21/2010	09/27/2020
03938L AF 1	ARCELORMITTAL		F		2FE	4,049,897	98.025	3,921,000	4,000,000	4,042,624	0	(5,517)	0	0	6.125	5.919	JD	20,417	245,000	05/06/2010	06/01/2018
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SENIOR		F		2FE	4,125,620	104.970	4,198,800	4,000,000	4,042,407	0	(14,689)	0	0	6.000	5.559	FA	90,667	240,000	01/05/2007	08/15/2014
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED		F		1	4,000,000	107.135	4,285,416	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	88,400	02/15/2011	02/15/2021
	SER A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
05252A AM 3	AUST & NZ BANKING GROUP 144A		F		1FE	4,176,720	100.987	4,039,480	4,000,000	4,125,968	0	(39,412)	0	0	3.700	2.613	JJ	69,067	148,000	09/10/2010	01/13/2015
05257H AF 8	JEMENA LTD 144A		F		1FE	125,123	108.196	135,245	125,000	125,054	0	(13)	0	0	5.300	5.287	MS	1,767	6,625	11/30/2004	09/25/2015
054536 AA 5	AXA SUB NOTES		F		2FE	17,268,228	98.391	14,684,857	14,925,000	16,915,454	0	(47,789)	0	0	8.600	7.290	JD	57,047	1,283,550	02/25/2002	12/15/2030
05461T AA 5	AXIS CAPITAL HOLDINGS		R		1FE	5,507,740	105.238	5,788,090	5,500,000	5,502,789	0	(857)	0	0	5.750	5.731	JD	26,354	316,250	11/12/2004	12/01/2014
05523R AB 3	BAE SYSTEMS PLC 144A		F		2FE	2,996,940	102.711	3,081,330	3,000,000	2,996,948	0	8	0	0	4.750	4.756	AO	31,667	0	10/05/2011	10/11/2021
05530H A@ 9	BBA AVIATION PLC SERIES B		F		2	5,000,000	101.917	5,095,850	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MN	34,699	145,250	05/18/2011	05/18/2021
05541V AF 3	BG ENERGY CAPITAL PLC 144A		F		1FE	8,037,840	106.433	8,514,640	8,000,000	8,037,734	0	(106)	0	0	5.125	5.094	AO	89,972	0	10/12/2011	10/15/2041
055450 AC 4	BHP BILLITON FINANCE		R		1FE	5,537,227	107.092	5,274,281	4,925,000	4,976,786	0	(52,882)	0	0	8.500	7.290	JD	34,885	418,625	07/23/1993	12/01/2012
055451 AA 6	BHP FINANCE USA		F		1FE	125,235	105.482	131,853	125,000	125,044	0	(32)	0	0	4.800	4.772	AO	1,267	6,000	11/30/2004	04/15/2013
05565Q BL 1	BP CAPITAL MARKETS PLC		F		1FE	4,922,250	105.794	5,289,700	5,000,000	4,960,975	0	15,525	0	0	3.625	3.976	MN	26,684	181,250	06/05/2009	05/08/2014
05607M AA 5	BAA FUNDING LTD 144A		F		1FE	1,487,850	102.699	1,540,485	1,500,000	1,488,370	0	520	0	0	4.875	4.978	JJ	37,172	0	06/22/2011	07/15/2021
06849U AC 9	BARRICK AUSTRALIA FINANCE		F		2FE	2,978,692	111.159	3,334,770	3,000,000	2,982,130	0	1,762	0	0	4.950	5.041	JJ	68,475	148,500	12/30/2009	01/15/2020
111013 AG 3	BRITITSH SKY BROADCASTING 144A		F		2FE	2,502,495	111.659	2,791,475	2,500,000	2,501,697	0	(223)	0	0	6.100	6.087	FA	57,611	152,500	02/08/2008	02/15/2018
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		F		1FE	5,870,040	102.135	6,128,100	6,000,000	5,877,055	0	7,015	0	0	4.500	4.775	AO	47,250	135,000	04/21/2011	04/28/2021
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES		R		4FE	148,649	110.674	138,343	125,000	134,086	0	(2,435)	0	0	8.375	5.908	AO	2,210	10,469	11/30/2004	04/15/2015
15128@ AH 6	CEMEX ESPANA FINANCE LLC SERIES A GUAR		R	2	4	5,308,520	104.585	5,551,916	5,308,520	5,308,520	0	0	0	0	8.910	9.007	MJSD	21,022	475,686	08/14/2009	12/15/2013
	CEMEX ESPANA SA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
191241 AD 0	COCA-COLA FEMSA SAB CV		F		1FE	4,133,680	111.523	4,460,920	4,000,000	4,127,625	0	(6,055)	0	0	4.625	4.158	FA	69,889	92,500	07/06/2011	02/15/2020
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB		R		1FE	12,160,581	103.349	12,324,368	11,925,000	12,044,955	0	(15,839)	0	0	4.650	4.468	JD	24,645	554,513	06/12/2003	06/15/2018
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
21238A AJ 6	CONTROLADORA COMERCIAL MEX		F		3	2,500,000	96.375	2,982,806	3,095,000	2,500,000	0	0	0	0	7.000	10.812	JD	602	216,650	01/11/2011	06/30/2018
21685W BT 3	RABOBANK NEDERLAND		F		1FE	1,993,440	103.873	2,077,460	2,000,000	1,993,982	0	542	0	0	4.500	4.541	JJ	42,500	45,000	03/03/2011	01/11/2021
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B		F		2Z	1,000,000	94.334	943,336	1,000,000	1,000,000	0	0	0	0	4.110	4.110	MS	10,389	0	09/30/2011	09/30/2023
219868 AN 6	CORP ANDINA DE FOMENTO SUPRANATIONAL		F		1FE	11,499,548	100.917	11,731,601	11,625,000	11,621,477	0	16,774	0	0	6.875	7.029	MS	235,326	799,219	07/22/2002	03/15/2012
	BANK					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE		F		1FE	999,291	118.729	1,187,290	1,000,000	999,585	0	58	0	0	6.000	6.009	AO	12,667	60,000	06/20/2008	10/15/2017
23380Y AA 5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB		R		2FE	6,732,014	104.303	7,222,983	6,925,000	6,870,477	0	22,209	0	0	5.730	6.115	MS	114,632	396,803	05/11/2004	03/17/2014
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
23406# AA 6	DAK AMERICAS LLC GRUPO PETROTEMEX SA DE		R	2	3	1,714,286	103.777	1,779,034	1,714,286	1,714,286	0	0	0	0	6.850	6.850	JD	2,610	117,429	06/23/2004	06/23/2014
	CV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
268317 AD 6	ELECTRICITE DE FRANCE 144A		F		1FE	5,142,690	106.915	5,345,750	5,000,000	5,124,354	0	(12,685)	0	0	4.600	4.233	JJ	98,389	230,000	07/09/2010	01/27/2020
26835P AC 4	EDP FINANCE BV		F		2FE	7,223,590	78.615	5,896,125	7,500,000	7,266,291	0	23,701	0	0	4.900	5.398	AO	91,875	367,500	03/02/2010	10/01/2019
29268B AE 1	ENEL FINANCE INTL SA 144A		F		1FE	5,973,600	89.980	5,398,800	6,000,000	5,978,391	0	2,207	0	0	5.125	5.182	AO	71,750	307,500	09/30/2009	10/07/2019
302154 AX 7	EXPORT-IMPORT BANK OF KOREA		F		1FE	4,990,000	96.484	4,824,200	5,000,000	4,990,746	0	684	0	0	4.000	4.025	JJ	84,444	155,000	10/14/2010	01/29/2021
35177P AL 1	FRANCE TELECOM		F		1FE	5,426,950	143.064	7,153,200	5,000,000	5,244,777	0	(5,275)	0	0	8.500	7.996	MS	141,667	425,000	04/02/2002	03/01/2031
35177P AW 7	FRANCE TELECOM		F		1FE	1,993,840	100.952	2,019,040	2,000,000	1,993,991	0	151	0	0	4.125	4.163	MS	24,521	0	09/08/2011	09/14/2021
4041A2 AH 7	HBOS PLC 144A		F		2FE	6,027,840	80.179	4,810,740	6,000,000	6,019,778	0	(2,421)	0	0	6.750	6.686	MN	45,000	405,000	05/16/2008	05/21/2018
423012 A@ 2	HEINEKEN NV SENIOR NOTES		F		2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.340	6.340	FA	119,756	317,000	08/15/2008	08/15/2018
448414 AC 6	HUTCHISON WHAMPOA FIN 144A		R		1FE	1,736,992	118.238	2,010,046	1,700,000	1,718,481	0	(2,605)	0	0	7.450	7.210	FA	52,771	126,650	06/10/2002	08/01/2017
44841R AA 9	HUTCHISON WHAMPOA INTL LTD 144A		R		1FE	1,692,112	104.709	1,780,053	1,700,000	1,698,848	0	965	0	0	6.500	6.564	FA	42,358	110,500	02/10/2003	02/13/2013
44841S AB 5	HUTCHISON WHAMPOA INTL LTD 144A		R		1FE	1,050,050	107.139	1,071,390	1,000,000	1,013,641	0	(6,083)	0	0	6.250	5.541	JJ	27,257	62,500	12/17/2004	01/24/2014
45074G AB 6	IBERDROLA FIN IRELAND 144A		F		1FE	3,480,795	99.961	3,498,635	3,500,000	3,484,053	0	1,655	0	0	5.000	5.072	MS	53,472	175,000	09/02/2010	09/11/2019
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A		F		3FE	998,310	102.790	1,027,900	1,000,000	998,639	0	144	0	0	7.250	7.275	JJ	33,431	72,500	05/01/2008	01/15/2019
48268E AB 1	KT CORP 144A		R		1FE	490,430	106.064	530,320	500,000	496,050	0	994	0	0	4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015
500631 AS 5	KOREA ELECTRIC POWER CO 144A		R		1FE	124,699	104.750	130,938	125,000	124,742	0	6	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004	04/23/2034
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A		F		1FE	2,927,730	100.877	3,026,310	3,000,000	2,930,367	0	2,637	0	0	4.750	5.060	JJ	66,500	0	07/06/2011	07/13/2021
50066A AA 1	KOREA GAS CORP 144A		F		1FE	1,990,980	97.867	1,957,340	2,000,000	1,991,845	0	744	0	0	4.250	4.306	MN	13,931	85,000	10/26/2010	11/02/2020
52605# AB 2	LEND LEASE CAPITAL INC SERIES B		F		2FE	4,000,000	108.440	4,337,580	4,000,000	4,000,000	0	0	0	0	5.680	5.680	AO	49,858	227,200	10/12/2005	10/12/2015
52605# AC 0	LEND LEASE CAPITAL INC SERIES C		F		2FE	2,000,000	110.391	2,207,816	2,000,000	2,000,000	0	0	0	0	5.780	5.780	AO	25,368	115,600	10/12/2005	10/12/2017
55608J AA 6	MACQUARIE GROUP LTD 144A		F		1FE	2,026,630	106.670	2,133,400	2,000,000	2,014,841	0	(5,114)	0	0	7.300	6.980	FA	60,833	146,000	07/31/2009	08/01/2014
59146Q A# 0	METCASH TRADING LIMITED SERIES C		F		2Z	4,000,000	102.177	4,087,072	4,000,000	4,000,000	0	0	0	0	4.990	4.990	MS	62,098	0	09/09/2011	09/11/2023
59146Q A* 4	METCASH TRADING LIMITED SERIES A		F		2Z	2,000,000	100.559	2,011,188	2,000,000	2,000,000	0	0	0	0	4.130	4.130	MS	25,698	0	09/09/2011	09/10/2018
65504L AC 1	NOBLE HOLDING INTL LTD		F		2FE	498,625	109.875	549,375	500,000	498,787	0	112	0	0	4.900	4.935	FA	10,208	24,840	07/21/2010	08/01/2020
65535H AA 7	NOMURA HOLDINGS INC		F		2FE	2,016,260	101.178	2,023,560	2,000,000	2,010,758	0	(3,063)	0	0	5.000	4.815	MS	32,500	100,000	02/26/2010	03/04/2015
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		R	2	1	856,455	110.000	942,100	856,455	856,455	0	0	0	0	5.980	5.980	JAJO	11,239	51,216	07/12/2009	07/12/2016
68278# AB 4	ONESTEEL US INVESTMENTS		F		2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	7.330	7.330	JJ	175,106	366,500	07/09/2008	07/09/2018
68620Y AA 0	ORIGIN ENERGY FINANCE 144A		F		2FE	3,987,800	102.870	4,114,800	4,000,000	3,988,001	0	201	0	0	5.450	5.490	AO	46,628	0	10/06/2011	10/14/2021
69319H AA 1	PCCW-HKTC CAPITAL LTD 144A		R		2FE	9,512,235	103.482	9,830,790	9,500,000	9,502,344	0	(1,420)	0	0	6.000	5.983	JJ	262,833	570,000	07/10/2003	07/15/2013
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A		F		2FE	1,996,320	115.501	2,310,020	2,000,000	1,997,411	0	323	0	0	6.250	6.275	MN	19,097	125,000	04/29/2008	05/06/2018
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO		F		2FE	2,500,300	107.561	2,689,025	2,500,000	2,500,038	0	(6)	0	0	5.750	5.750	JJ	64,288	143,750	10/26/2009	01/20/2020
71654Q AW 2	PETROLEOS MEXICANOS		F		2FE	2,965,636	112.531	3,375,930	3,000,000	2,969,305	0	2,878	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010	03/05/2020

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
731011 AR 3	REPUBLIC OF POLAND		F		1FE	5,632,500	110.832	6,095,760	5,500,000	5,607,070	0	(10,924)	0	0	6.375	6.050	JJ	161,677	350,625	07/22/2009	07/15/2019
73931@ AB 5	POWERCOR AUSTRALIA LLC SERIES B		F		1	3,500,000	108.861	3,810,125	3,500,000	3,500,000	0	0	0	0	4.900	4.900	MN	23,343	171,500	11/12/2009	11/12/2016
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C		F		1	3,000,000	99.829	2,994,870	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	67,423	06/02/2011	06/03/2020
759468 AA 9	RELIANCE HOLDINGS USA 144A		F		2FE	995,380	89.628	896,280	1,000,000	995,832	0	377	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010	10/19/2020
759470 A# 4	RELIANCE INDUSTRIES LIMITED		F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.240	6.240	MS	32,933	124,800	03/26/2007	03/26/2017
759470 A* 8	RELIANCE INDUSTRIES LIMITED		F		2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.510	6.510	MS	18,626	65,100	09/18/2006	09/18/2016
780097 AM 3	ROYAL BANK OF SCOTLAND GRP PLC SUB NOTES		F		3FE	9,912,296	66.028	6,553,279	9,925,000	9,918,395	0	849	0	0	4.700	4.712	JJ	230,646	466,475	06/26/2003	07/03/2018
78440P AC 2	SK TELECOM 144A		F		1FE	5,940,930	118.444	7,106,640	6,000,000	5,948,260	0	1,841	0	0	6.625	6.715	JJ	177,771	397,500	07/17/2007	07/20/2027
78572M AF 2	SABMILLER PLC 144A		F		2FE	4,998,200	118.333	5,916,650	5,000,000	4,998,677	0	158	0	0	6.500	6.505	JJ	149,861	325,000	07/10/2008	07/15/2018
789547 AD 8	WESTPAC BANKING CORP 144A		R		1FE	5,127,350	103.440	5,172,000	5,000,000	5,049,594	0	(11,610)	0	0	5.300	5.009	AO	55,944	265,000	01/22/2004	10/15/2015
80105N AG 0	SANOFI-AVENTIS		F		1FE	5,969,940	111.831	6,709,860	6,000,000	5,972,218	0	2,278	0	0	4.000	4.060	MS	61,333	120,000	06/10/2011	03/29/2021
82929R AC 0	SING TELECOMMUNICATIONS 144A		F		1FE	4,917,250	141.624	7,081,200	5,000,000	4,928,275	0	1,524	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002	12/01/2031
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A		R	2	2FE	127,257	102.849	127,276	123,750	126,201	0	(168)	0	0	6.223	5.953	JD	342	7,701	11/30/2004	12/15/2026
	SENIOR SECURED BOND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
83368R AA 0	SOCIETE GENERALE 144A		F		1FE	2,999,670	84.764	2,542,920	3,000,000	2,999,689	0	19	0	0	5.200	5.201	AO	31,633	78,000	04/12/2011	04/15/2021
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A		F		2	2,000,000	103.236	2,064,720	2,000,000	2,000,000	0	0	0	0	5.230	5.230	JJ	49,104	104,600	01/12/2010	01/12/2017
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B		F		2	2,000,000	101.445	2,028,900	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010	01/12/2020
853250 AA 6	STANDARD CHARTERED BANK 144A		F		1FE	15,567,850	105.324	15,719,607	14,925,000	15,478,520	0	(12,176)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001	05/30/2031
873152 AC 6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES		R		1FE	4,369,271	116.049	4,554,923	3,925,000	4,137,801	0	(36,261)	0	0	7.250	5.961	JD	23,714	284,563	04/06/2004	12/01/2016
87938W AK 9	TELEFONICA EMISIONES SAU		F		2FE	2,000,000	97.355	1,947,100	2,000,000	2,000,000	0	0	0	0	2.582	2.582	AO	9,324	51,640	04/12/2010	04/26/2013
87938W AP 8	TELEFONICA EMISIONES SAU		F		2FE	998,745	95.543	955,430	1,000,000	998,830	0	85	0	0	5.462	5.478	FA	20,483	27,310	02/08/2011	02/16/2021
879403 AS 2	TELEFONOS DE MEXICO SA		F		1FE	9,682,968	107.701	10,500,848	9,750,000	9,724,416	0	7,439	0	0	5.500	5.594	JJ	229,396	536,250	08/23/2005	01/27/2015
87969N AC 9	TELSTRA CORP LTD 144A		F		1FE	2,484,450	105.548	2,638,700	2,500,000	2,485,288	0	838	0	0	4.800	4.876	AO	26,333	60,000	04/08/2011	10/12/2021
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A		F	2	2FE	754,664	102.786	771,829	750,909	751,931	0	(308)	0	0	6.124	6.028	MN	5,876	47,312	01/10/2005	11/15/2014
89152U AD 4	TOTAL CAPITAL SA		F		1FE	4,062,840	111.942	4,477,680	4,000,000	4,055,013	0	(5,287)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010	06/24/2020
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1		F	2	2	2,000,000	109.473	2,189,460	2,000,000	2,000,000	0	0	0	0	6.070	6.070	AO	20,571	121,400	04/30/2010	04/30/2020
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2		F	2	2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.600	6.600	AO	55,917	330,000	04/30/2010	04/30/2022
902118 BM 9	TYCO INTERNATIONAL FINANCE		F		1FE	996,530	106.343	1,063,430	1,000,000	997,995	0	664	0	0	4.125	4.202	AO	8,708	41,250	09/30/2009	10/15/2014
90261X GD 8	UBS AG STAMFORD CT		F		1FE	4,019,560	100.414	4,016,560	4,000,000	4,017,330	0	(1,598)	0	0	4.875	4.813	FA	79,625	195,000	07/29/2010	08/04/2020
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A		R		2FE	3,917,503	110.834	4,350,235	3,925,000	3,921,736	0	658	0	0	5.450	5.472	AO	45,159	213,913	11/12/2003	04/15/2016
91311Q AE 5	UNITED UTILITIES PLC		R		2FE	995,480	106.786	1,067,860	1,000,000	997,439	0	290	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004	02/01/2019
92857W AB 6	VODAFONE GROUP PLC		R		1FE	5,557,600	123.165	6,158,250	5,000,000	5,474,417	0	(11,896)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003	11/30/2032
92857W AE 0	VODAFONE GROUP PLC		R		1FE	9,822,427	111.503	11,066,673	9,925,000	9,871,713	0	6,810	0	0	4.625	4.721	JJ	211,664	459,031	06/20/2003	07/15/2018
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A		F		1FE	2,979,330	103.651	3,109,530	3,000,000	2,980,347	0	1,017	0	0	4.000	4.091	FA	46,333	60,000	06/30/2011	08/12/2020
92931D AD 4	WPD HOLDINGS 144A		F		2FE	6,563,440	112.591	7,937,666	7,050,000	6,799,440	0	31,742	0	0	7.250	8.012	JD	22,717	511,125	07/23/2001	12/15/2017
94707V AA 8	WEATHERFORD BERMUDA		F		2FE	7,042,440	104.419	7,309,330	7,000,000	7,038,022	0	(3,447)	0	0	5.125	5.047	MS	105,632	350,778	09/17/2010	09/15/2020
950840 AA 6	WESFARMERS LTD 144A		F		2FE	4,000,000	106.316	4,252,640	4,000,000	4,000,000	0	0	0	0	6.998	6.998	AO	62,982	279,920	04/03/2008	04/10/2013
96008Y AB 1	WESTFIELD CAPITAL CORP 144A		R		1FE	9,909,319	105.681	10,488,839	9,925,000	9,919,757	0	1,654	0	0	5.125	5.145	MN	64,995	508,656	10/26/2004	11/15/2014
964152 AA 0	WHITE MOUNTAINS RE GROUP 144A		F		2FE	1,994,300	104.815	2,096,300	2,000,000	1,996,588	0	535	0	0	6.375	6.414	MS	35,771	127,500	03/14/2007	03/20/2017
980888 AC 5	WOOLWORTHS LIMITED 144A		F		1FE	998,830	103.405	1,034,050	1,000,000	999,115	0	223	0	0	2.550	2.575	MS	7,013	25,500	09/14/2010	09/22/2015
980888 AF 8	WOOLWORTHS LIMITED 144A		F		1FE	1,999,530	110.300	2,206,000	2,000,000	1,999,557	0	27	0	0	4.550	4.553	AO	19,969	45,500	04/06/2011	04/12/2021
98372P AF 5	XL CAPITAL LTD SENIOR NOTES		R		2FE	9,925,094	105.980	10,439,030	9,850,000	9,874,544	0	(8,250)	0	0	5.250	5.150	MS	152,265	517,125	09/29/2004	09/15/2014

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
98372P AG 3	XL CAPITAL LTD SENIOR NOTES		F		2FE	1,054,650	105.111	1,051,110	1,000,000	1,042,326	0	(2,146)	0	0	6.375	5.901	MN	8,146	63,750	03/03/2005	11/15/2024
D3917# AH 1	DEUTZ AG SERIES C		F		5Z	0	113.703	198,469	174,551	147	0	(405)	0	0	7.767	1,165.765	JJ	6,364	8,142	12/15/2010	03/31/2015
D7625# AB 8	SOLARWORLD AG SENIOR UNSECURED NOTES		F		3	3,000,000	109.719	3,291,570	3,000,000	3,000,000	0	0	0	0	6.020	6.020	JD	5,017	180,600	01/04/2007	12/21/2016
F1068# AA 5	BONDUELLE SCA SENIOR NOTES		R	2	2	800,000	102.424	819,388	800,000	800,000	0	0	0	0	8.530	8.530	JD	4,549	68,240	06/07/2000	06/07/2012
F5309# AC 1	IPSOS		F		2	2,000,000	105.442	2,108,844	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010	09/28/2020
F9731# AB 3	VICAT SA SERIES B		R		2	10,000,000	104.727	10,472,700	10,000,000	10,000,000	0	0	0	0	5.510	5.510	FA	223,461	551,000	08/05/2003	08/05/2013
G0754# AD 9	BABCOCK INTL GROUP PLC		F		2	4,000,000	99.185	3,967,400	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	112,800	03/17/2011	03/17/2021
G1108# AE 8	THE BRITISH LAND COMPANY PLC		F		1	7,000,000	109.247	7,647,290	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	0	09/01/2011	09/01/2021
G1253* AD 7	BORD NA MONA		F		2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.940	6.940	FA	139,764	347,000	08/06/2009	08/06/2014
G2163# AH 1	COOKSON PLC		F		2	4,000,000	94.253	3,770,120	4,000,000	4,000,000	0	0	0	0	4.870	4.868	MS	56,817	146,100	12/16/2010	12/16/2020
G2978# AJ 2	ELECTRICITY SUPPLY BOARD		F		2	4,500,000	107.694	4,846,226	4,500,000	4,500,000	0	0	0	0	6.360	6.360	JD	12,720	286,200	06/25/2009	06/15/2014
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD		F	2	2	3,000,000	100.963	3,028,890	3,000,000	3,000,000	0	0	0	0	4.600	4.600	JD	5,367	138,000	12/17/2010	12/17/2022
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK		F		6*	433,797	14.344	433,797	3,024,308	433,797	(13,786)	13,786	0	0	0.000	42.864	MJSD	0	0	12/02/2011	12/02/2016
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD		F		6*	1,566,203	100.000	1,566,203	1,566,203	1,566,203	0	0	0	0	8.553	8.553	MJSD	10,791	0	12/02/2011	12/02/2016
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR		F		1	4,000,000	112.404	4,496,152	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	177,977	08/25/2010	07/16/2022
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED		F	2	2	571,429	108.825	621,857	571,429	571,429	0	0	0	0	5.990	5.990	JD	856	34,213	12/22/2005	12/22/2015
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G6177# AA 1	INCHCAPE PLC		F		2	1,571,429	106.056	1,666,594	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN	9,853	93,343	05/23/2007	05/23/2017
G6684# AA 7	OMV LIMITED SENIOR NOTES		F		1	10,000,000	104.089	10,408,890	10,000,000	10,000,000	0	0	0	0	4.730	4.730	JD	5,256	473,000	06/27/2003	06/27/2013
G7333# AD 4	RPC GROUP PLC		F		2Z	3,000,000	101.533	3,045,993	3,000,000	3,000,000	0	0	0	0	4.810	4.810	JD	6,413	0	12/15/2011	12/15/2021
G7866# AB 3	SAGE GROUP PLC SR NOTE		F		2	2,000,000	102.201	2,044,020	2,000,000	2,000,000	0	0	0	0	4.390	4.390	MS	26,828	87,800	03/11/2010	03/11/2015
G7866# AC 1	SAGE GROUP PLC SR NOTE		F		2	1,000,000	102.375	1,023,750	1,000,000	1,000,000	0	0	0	0	4.780	4.780	MS	14,606	47,800	03/11/2010	03/11/2016
G9020* AA 8	TRAVIS PERKINS PLC SENIOR UNSECURED NOTE		F		3	3,000,000	100.801	3,024,030	3,000,000	3,000,000	0	0	0	0	5.770	5.770	JJ	74,529	173,100	01/26/2006	01/26/2013
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B		F		2	3,000,000	97.320	2,919,600	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	49,875	157,500	09/07/2010	09/07/2020
G9284# AJ 6	VITOL FINANCE LTD GUAR VITOL HOLDING BV		R	2	2	214,286	102.229	219,061	214,286	214,286	0	0	0	0	7.450	7.450	JD	133	15,964	06/28/2002	06/28/2012
	AND SARL					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G9284# AY 3	VITOL FINANCE LTD SERIES K		F		2	4,000,000	99.169	3,966,760	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	0	07/28/2011	07/28/2021
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		F		2	4,000,000	111.074	4,442,968	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	1,333	240,000	06/29/2010	06/29/2020
	NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR		F		2	1,000,000	104.634	1,046,340	1,000,000	1,000,000	0	0	0	0	5.760	5.760	JJ	25,440	57,600	07/22/2010	07/22/2020
	UNSECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR		F		2	1,000,000	109.739	1,097,388	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ	25,882	58,600	07/22/2010	07/22/2022
	UNSECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N3386# AF 6	FUGRO N.V. SERIES B		F		2	2,000,000	95.965	1,919,300	2,000,000	2,000,000	0	0	0	0	4.780	4.780	FA	35,584	0	08/17/2011	08/17/2021
N3386# AG 4	FUGRO N.V. SERIES C		F		2	1,000,000	93.933	939,330	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA	18,164	0	08/17/2011	08/17/2023
N6510* AC 9	NUTRECO HOLDING NV SERIES C SENIOR NOTES		R		2	7,000,000	104.567	7,319,662	7,000,000	7,000,000	0	0	0	0	5.120	5.120	MN	56,747	358,400	05/05/2004	05/04/2014
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A		F		2	4,000,000	106.246	4,249,840	4,000,000	4,000,000	0	0	0	0	5.800	5.800	AO	54,133	116,000	04/07/2011	04/07/2016
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B		F		2	3,000,000	107.855	3,235,650	3,000,000	3,000,000	0	0	0	0	6.500	6.500	AO	45,500	97,500	04/07/2011	04/07/2018
N9146# AB 3	VAN OORD FINANCE BV SERIES F		F		2	3,000,000	101.288	3,038,640	3,000,000	3,000,000	0	0	0	0	5.410	5.410	AO	32,009	81,150	04/20/2011	04/20/2021
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		F	2	2Z	7,000,000	121.658	8,516,053	7,000,000	7,000,000	0	0	0	0	7.000	7.062	MJSD	1,361	490,000	11/30/2010	11/30/2033
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE		F		2	3,000,000	110.263	3,307,893	3,000,000	3,000,000	0	0	0	0	5.890	5.890	MN	22,578	176,700	05/15/2007	05/15/2017

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR		F		1	4,000,000	97.969	3,918,760	4,000,000	4,000,000	0	0	0	0	4.470	4.470	MS	52,647	0	09/15/2011	09/15/2021
	SECURED NOTES SERIES A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q1403* AD 5	BLUESCOPE STEEL LIMITED		F		2	4,000,000	103.256	4,130,240	4,000,000	4,000,000	0	0	0	0	6.710	6.710	JJ	134,200	268,400	07/01/2008	07/01/2018
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		F		2	1,500,000	99.571	1,493,565	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	18,340	04/20/2011	07/14/2021
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE		F		2	7,000,000	94.293	6,600,510	7,000,000	7,000,000	0	0	0	0	4.350	4.350	JD	13,533	304,500	12/15/2010	12/15/2020
Q2759# AL 1	CONSOLIDATED PRESS FINANCE LTD SERIES K		F		2Z	2,500,000	103.439	2,585,970	2,500,000	2,500,000	0	0	0	0	5.450	5.450	JD	8,326	136,250	06/09/2005	06/09/2013
	SENIOR NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N		F		2Z	2,500,000	109.552	2,738,790	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD	8,739	143,000	06/09/2005	06/09/2017
	SENIOR NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		F		2	3,000,000	101.298	3,038,940	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	27,458	78,450	04/28/2011	04/28/2020
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD		F		1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	5.890	5.890	MS	85,896	294,500	09/16/2009	09/16/2016
Q3946* AB 9	FOXTEL MANAGEMENT PTY LIMITED SERIES B		F		2Z	1,000,000	110.117	1,101,170	1,000,000	1,000,000	0	0	0	0	5.830	5.830	MS	15,709	58,300	09/24/2009	09/24/2016
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD		F		2	3,000,000	108.913	3,267,384	3,000,000	3,000,000	0	0	0	0	5.220	5.220	JJ	69,600	156,600	07/21/2010	07/21/2017
	SNR NTS SRS B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD		F		2	2,000,000	112.012	2,240,234	2,000,000	2,000,000	0	0	0	0	5.780	5.780	JJ	51,378	115,600	07/21/2010	07/21/2020
	SNR NTS SRS C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q6077# AA 1	MIGHTY RIVER POWER LIMITED		F		2	10,000,000	96.125	9,612,500	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	27,153	425,000	12/08/2010	12/08/2020
Q6270# AD 0	MURRAY GOULBURN CO-OP LTD SERIES B		F		2	2,000,000	108.587	2,171,748	2,000,000	2,000,000	0	0	0	0	5.440	5.440	AO	19,342	108,800	10/27/2009	10/27/2016
Q7397# AD 6	PRATT FINANCE PTY LTD GUAR		R		2Z	3,000,000	116.393	3,491,796	3,000,000	3,000,000	0	0	0	0	8.080	8.080	MN	25,587	242,400	05/22/1997	05/23/2015
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		F		2Z	3,000,000	105.064	3,151,923	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	0	07/13/2011	07/13/2023
Q9103# AC 9	TOLL FINANCE PTY LTD		F		2	4,000,000	98.264	3,930,560	4,000,000	4,000,000	0	0	0	0	4.340	4.340	JD	11,573	173,600	12/07/2010	12/07/2020
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		F		1	10,000,000	98.350	9,835,010	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	0	10/13/2011	10/13/2021
Q9749# AF 2	WES TRAC PTY LTD SERIES A		F		2Z	1,000,000	103.892	1,038,922	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	25,950	06/07/2011	06/07/2023
W2469* AC 9	ELEKTA AB SERIES B		F		2FE	2,000,000	103.715	2,074,296	2,000,000	2,000,000	0	0	0	0	5.110	5.110	MN	16,182	51,100	05/04/2011	05/04/2021
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C		F	2	6	914,236	55.219	877,679	1,589,456	877,679	(36,990)	36,560	18,133	0	7.000	17.247	AO	0	0	10/06/2011	10/06/2016
	- PIK					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM		F		6	607,955	55.219	591,255	1,070,750	591,255	(16,897)	16,702	12,309	0	0.000	11.614	AO	0	0	10/06/2011	10/06/2016
	CONVERTIBLE C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Y3915# AA 5	INDIAN RAIL FINANCE CORP		F		2	2,000,000	109.201	2,184,020	2,000,000	2,000,000	0	0	0	0	5.940	5.940	MS	31,020	118,800	03/27/2007	03/27/2017
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED		F	2	2	3,000,000	106.223	3,186,690	3,000,000	3,000,000	0	0	0	0	6.120	6.120	FA	76,500	183,600	09/04/2007	02/01/2018
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,868,007,489	XXX	3,079,832,407	2,814,474,220	2,849,729,878	957,650	(2,354,424)	4,929,984	0	XXX	XXX	XXX	40,812,637	164,400,937	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3			2	1FM	598,901	98.485	615,983	625,458	618,491	0	1,862	0	0	4.500	5.133	MON	2,345	28,146	12/17/2004	05/25/2015
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1			2	1FM	755,745	100.227	752,288	750,585	752,186	0	(1,375)	0	0	4.500	4.279	MON	2,815	36,894	10/14/2009	07/25/2018
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50			2	1FM	2,050,476	101.694	2,127,771	2,092,323	2,075,843	0	4,699	0	0	4.614	5.366	MON	8,046	114,148	12/09/2009	04/28/2013
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			2	1FM	2,163,564	78.169	2,240,048	2,865,647	2,336,195	0	77,002	0	0	4.980	8.980	MON	11,892	142,709	10/20/2008	12/25/2026
02146P AA 3	COUNTRYWIDE ALTER LOAN TRUST 2006-HY12			2	1FM	1,401,351	97.653	1,370,603	1,403,544	1,399,386	0	(904)	0	0	5.570	5.541	MON	6,515	80,194	03/31/2010	09/25/2013
	A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6			2	1FM	3,430,000	99.475	3,481,625	3,500,000	3,449,085	0	12,729	0	0	5.750	6.277	MON	16,771	201,250	06/24/2010	11/25/2014
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1			2	1FM	2,415,894	102.916	2,486,940	2,416,475	2,413,444	0	(1,139)	0	0	5.150	5.084	MON	10,371	124,448	03/29/2010	12/25/2015
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			2	1FM	6,298,880	99.412	7,555,312	7,600,000	6,298,880	0	0	0	0	5.590	8.607	MON	35,403	424,840	12/08/2004	04/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1			2	1FM	5,669,125	79.139	4,906,618	6,200,000	5,840,604	0	23,824	0	0	5.150	5.971	MON	26,608	319,300	10/21/2003	05/25/2030
	A5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11			2	1FM	3,672,582	95.890	3,522,490	3,673,469	3,675,304	0	8,487	0	0	5.981	5.971	MON	18,308	218,750	11/03/2003	01/25/2030
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9			2	1FM	100,000	80.162	80,162	100,000	100,000	0	0	0	0	5.091	5.110	MON	424	5,230	10/21/2005	07/25/2020
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			2	1FM	1,719,145	93.352	1,732,638	1,856,027	1,769,593	0	4,385	0	0	7.300	8.119	MON	11,291	135,490	12/20/1999	03/25/2026
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F			2	1FM	346,434	90.997	342,373	376,247	358,611	0	9,199	0	0	7.040	10.113	MON	2,207	26,488	02/14/2000	01/25/2015
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			2	1FM	2,459,578	97.789	2,437,185	2,492,290	2,461,688	0	2,110	0	0	5.010	5.279	MON	10,405	72,837	05/12/2011	10/25/2022
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5			2	1FM	2,393,391	106.175	2,523,829	2,377,049	2,380,589	0	674	0	0	6.000	5.717	MON	11,885	142,623	02/11/2010	09/26/2015
05949A 6H 8	BANK OF AMERICA MORTGAGE SEC 2005-E 2A6			2	1FM	3,658,590	97.116	3,841,164	3,955,233	3,798,718	0	121,402	0	0	2.843	6.209	MON	9,371	113,162	09/10/2010	06/25/2014
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3			2	1FM	1,007,281	98.126	1,002,185	1,021,324	1,012,767	0	1,648	0	0	4.500	4.805	MON	3,830	45,960	05/27/2009	04/25/2019
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3			2	1FM	1,316,251	98.388	1,317,262	1,338,844	1,323,752	0	5,045	0	0	5.000	5.506	MON	5,579	66,942	05/17/2010	09/25/2020
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A			2	1FM	600,631	100.939	611,624	605,933	602,990	0	1,135	0	0	5.000	5.271	MON	2,525	30,297	11/18/2009	07/26/2013
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17			2	1FM	1,499,381	101.047	1,507,539	1,491,921	1,493,767	0	(2,807)	0	0	5.500	5.316	MON	6,838	82,056	12/08/2009	01/26/2017
	3A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1			2	1FM	2,491,553	99.766	2,499,792	2,505,647	2,494,647	0	3,094	0	0	4.000	4.214	MON	8,352	75,169	02/24/2011	10/26/2013
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2			2	1FM	4,787,500	95.857	4,792,870	5,000,000	4,792,771	0	5,271	0	0	5.900	6.658	MON	24,585	73,754	09/27/2011	06/01/2021
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			2	1FM	861,426	89.028	1,304,673	1,465,463	861,426	0	0	0	0	8.720	0.000	MON	10,649	62,170	12/20/1999	05/01/1998
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			2	1FM	4,933,122	101.970	5,098,500	5,000,000	4,933,122	0	0	0	0	5.250	5.777	MON	21,875	262,500	11/03/2004	05/25/2023
124860 CB 1	C-BASS LLC 1999-3 A			2	1FM	486,240	78.193	387,350	495,377	488,734	0	344	0	0	6.624	6.926	MON	2,735	32,826	07/15/1999	02/01/2027
12489W GE 8	C-BASS 2002-CB6 M2F			2	4FM	2,422,920	63.107	1,591,528	2,521,951	2,422,920	0	0	0	0	5.820	6.449	MON	12,231	146,777	12/13/2002	03/25/2028
12489W MC 5	C-BASS 2005-CB4 AF4			2	1FM	1,776,893	98.147	1,748,338	1,781,347	1,775,999	0	(394)	0	0	5.028	5.050	MON	7,464	89,566	01/20/2010	06/25/2014
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R			2	1FM	1,512,102	107.672	1,610,001	1,495,280	1,501,544	0	(3,582)	0	0	6.500	6.031	MON	8,099	97,333	11/05/2009	10/27/2015
	4A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB			2	1FM	6,992,344	102.582	7,180,740	7,000,000	6,978,103	0	(3,393)	0	0	6.000	6.036	MON	35,000	420,065	05/26/2004	08/25/2015
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB			2	3FM	6,681,608	101.853	7,129,710	7,000,000	6,696,653	0	11,236	0	0	5.500	5.956	MON	32,083	385,039	01/05/2005	01/25/2035
	2A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB			2	3FM	6,851,250	81.802	5,726,140	7,000,000	6,851,250	0	0	0	0	5.500	5.727	MON	32,083	385,270	02/24/2005	02/25/2035
	1A13					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB			2	3FM	4,946,289	105.044	5,252,200	5,000,000	4,957,185	0	(583)	0	0	5.500	5.630	MON	22,917	275,139	01/04/2005	02/25/2024
	1A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB			2	3FM	88,840	83.851	83,851	100,000	88,856	0	257	1,594	0	5.500	6.594	MON	458	5,503	03/07/2006	10/25/2035
	A8					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17			2	1FM	1,595,948	87.337	1,484,804	1,700,086	1,622,089	0	25,890	0	0	5.500	7.403	MON	7,792	93,549	10/28/2010	12/25/2017
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5			2	1FM	3,460,725	99.776	3,533,637	3,541,570	3,452,956	0	(8,543)	0	0	6.750	7.049	MON	19,921	230,538	12/01/2011	06/25/2032
12669D 2L 1	COUNTRYWIDE HOME LOANS 2003-10 A11			2	1FM	535,573	100.304	535,194	533,572	531,773	0	(368)	0	0	5.750	5.708	MON	2,557	30,692	03/06/2003	10/25/2012
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8			2	1FM	3,548,617	99.776	3,523,429	3,531,340	3,532,681	0	(1,229)	0	0	6.500	6.519	MON	19,128	229,537	09/18/2002	10/25/2032
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB			2	1FM	2,438,094	103.963	2,630,055	2,529,799	2,450,738	0	5,595	0	0	5.500	5.968	MON	11,595	139,152	07/30/2009	10/25/2033
	1A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6			2	1FM	7,577,113	99.703	7,578,101	7,600,675	7,577,860	0	(516)	0	0	6.000	6.061	MON	38,003	456,041	03/18/2003	04/25/2033

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4			2	1FM	9,610,156	102.645	10,264,500	10,000,000	9,807,092	0	15,492	0	0	5.000	5.481	MON	41,667	500,111	11/03/2004	05/25/2020
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12			2	1FM	2,066,815	96.523	2,052,684	2,126,626	2,107,227	0	1,877	0	0	5.000	5.386	MON	8,861	106,361	12/22/2003	10/25/2016
12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6			2	1FM	855,787	100.567	862,526	857,663	854,833	0	(333)	0	0	5.250	5.254	MON	3,752	45,034	08/27/2009	09/25/2012
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7			2	1FM	4,379,477	98.620	4,452,619	4,514,925	4,470,903	0	7,092	0	0	5.000	5.446	MON	18,812	226,337	12/03/2004	09/25/2016
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25			2	1FM	4,209,088	99.546	4,270,042	4,289,516	4,265,898	0	25,054	0	0	5.250	5.550	MON	18,767	225,222	10/18/2004	12/25/2013
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8			2	1FM	4,687,500	96.427	4,821,350	5,000,000	4,900,341	0	77,958	0	0	5.250	6.142	MON	21,875	262,495	08/04/2004	12/25/2015
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1			2	1FM	1,294,600	99.084	1,293,249	1,305,205	1,298,112	0	1,535	0	0	5.500	5.755	MON	5,982	71,926	04/23/2010	11/25/2013
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			2	2FM	4,470,950	88.353	3,962,104	4,484,403	4,471,632	0	(1,653)	8,352	0	5.500	5.541	MON	20,554	246,743	07/21/2005	05/25/2035
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2			2	1FM	4,926,716	98.954	4,947,700	5,000,000	4,940,722	0	8,035	0	0	5.500	5.774	MON	22,917	274,959	12/01/2004	04/25/2018
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5			2	1FM	1,500,000	96.781	1,451,715	1,500,000	1,500,000	0	0	0	0	5.310	5.343	MON	1,328	79,650	03/22/2005	07/25/2033
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5			2	1FM	1,359,376	98.701	1,341,718	1,359,376	1,348,729	0	(10,647)	0	0	4.590	5.486	MON	1,040	71,554	10/05/2005	12/25/2012
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			2	1FM	84,295	93.732	82,757	88,291	84,295	0	0	0	0	5.625	6.801	MON	414	5,779	02/08/2006	09/25/2035
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			2	1FM	537,098	100.083	548,164	547,710	540,442	0	2,149	0	0	5.000	5.577	MON	2,282	27,385	06/14/2010	01/25/2021
172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8			2	1FM	862,291	99.699	869,890	872,516	869,189	0	379	0	0	5.500	5.702	MON	3,999	47,988	10/04/2004	02/25/2012
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			2	1FM	2,715,000	98.254	2,947,620	3,000,000	2,812,456	0	77,511	0	0	5.939	8.832	MON	14,848	178,170	06/02/2010	07/25/2016
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7			2	1FM	1,359,279	99.818	1,351,080	1,353,543	1,353,734	0	(5,545)	0	0	5.750	4.671	MON	6,486	34,912	09/19/2011	08/25/2012
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1			2	1FM	313,430	101.150	356,218	352,168	327,239	0	4,448	0	0	5.500	8.283	MON	1,614	19,369	11/05/2009	12/25/2021
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			2	1FM	1,691,301	99.239	1,686,865	1,699,800	1,691,481	0	180	0	0	6.000	6.098	MON	8,499	67,944	04/15/2011	09/25/2037
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6			2	1FM	381,603	99.508	379,844	381,722	379,756	0	(124)	0	0	7.910	7.973	MON	2,516	22,646	04/03/1997	04/25/2012
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5			2	2FM	141,762	97.920	174,763	178,475	141,762	0	0	0	0	8.700	42.007	MON	1,294	15,066	03/14/1995	10/15/2011
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			2	1FM	637,654	74.222	621,597	837,484	637,654	0	0	133,508	0	7.330	0.000	MON	5,116	55,677	11/10/1995	10/15/2011
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			2	3FM	334,416	98.570	339,654	344,581	334,416	0	0	0	0	7.000	10.746	MON	2,010	24,121	02/28/1996	10/15/2011
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8			2	1FM	681,648	100.000	681,753	681,753	681,753	0	0	0	0	7.620	7.709	MON	4,329	51,950	03/26/1997	10/15/2011
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1			2	6FM	1,457,403	79.676	1,161,667	1,457,988	1,161,667	(191,004)	270	0	0	7.650	7.712	MON	9,295	114,774	12/20/2001	02/25/2017
22540V XF 4	CSFB TRUST 2002-HE4 MF2			2	6FM	182,560	14.495	120,115	828,667	120,115	(30,578)	0	0	0	7.420	0.000	MON	5,124	61,487	02/20/2002	12/01/2011
22540V ZZ 8	CSFB TRUST 2002-5 4B1			2	1FM	5,753,367	63.863	3,883,599	6,081,141	5,754,721	0	(564)	375,366	0	7.500	8.595	MON	38,007	456,086	03/12/2002	11/25/2031
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1			2	1FM	2,948,717	93.561	2,806,830	3,000,000	2,948,717	0	0	0	0	5.500	5.760	MON	13,750	165,000	03/04/2005	01/25/2035
	1A23					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			2	1FM	1,540,225	100.483	1,513,613	1,506,337	1,528,769	0	(10,396)	0	0	5.250	4.476	MON	6,590	79,083	11/10/2010	09/25/2019
291701 CD 0	EMPIRE FDG HOME LN OWNER TRUST 1998-1 A5			2	6AM	133,079	100.000	133,120	133,120	133,120	0	0	0	0	7.680	7.391	MON	852	8,520	02/26/1998	04/25/2010
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5			2	1FM	3,000,000	92.980	2,789,400	3,000,000	3,000,000	0	0	0	0	5.110	5.136	MON	12,775	153,287	01/14/2004	11/25/2029
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5			2	1FM	6,967,188	85.529	5,987,030	7,000,000	6,968,831	0	(382)	0	0	5.700	5.776	MON	33,250	398,995	07/14/2004	08/25/2027
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3			2	1FM	117,505	100.160	117,400	117,212	117,212	0	564	0	0	7.700	7.718	MON	752	9,025	10/18/1996	07/01/2011
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3			2	1FM	6,751,719	96.484	6,753,880	7,000,000	6,869,550	0	(14,128)	0	0	5.250	5.694	MON	30,625	367,500	01/10/2005	04/25/2019
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7			2	1FM	5,101,668	102.871	5,301,148	5,153,200	5,123,946	0	2,324	0	0	5.500	5.652	MON	23,619	283,426	11/15/2004	09/25/2018
32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2			2	1FM	4,796,875	98.892	4,944,600	5,000,000	4,914,074	0	290	0	0	5.250	5.793	MON	21,875	262,500	09/30/2004	01/25/2018
32051D ZH 8	FIRST HORIZON ASSET SEC INC 2003-6 A8			2	1FM	10,001,563	102.947	10,294,700	10,000,000	9,970,286	0	(7,698)	0	0	5.250	5.258	MON	43,750	525,000	06/23/2003	06/25/2014
32051G CN 3	FIRST HORIZON MTG PASS-THRU TR 2004-7			2	1FM	5,072,296	99.754	5,117,389	5,130,009	5,102,763	0	8,871	0	0	5.500	5.679	MON	23,513	282,151	11/29/2004	07/25/2015
	1A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
32051G KU 8	FIRST HORIZON MTG PASS-THRU TR 2005-2			2	1FM	629,509	97.705	620,492	635,066	632,178	0	852	0	0	5.500	5.794	MON	2,911	34,929	11/17/2009	09/25/2012
	1A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6			2	2FM	2,860,988	103.913	2,950,807	2,839,690	2,856,779	0	(3,005)	0	0	6.700	6.617	MON	15,855	190,259	05/21/2010	02/25/2029
36157R D9 3	GE CAPITAL MTG 1999-HE M			2	1FM	881,045	99.580	908,694	912,527	881,222	0	409	22,369	0	6.705	7.322	MON	5,099	61,185	01/28/2002	02/25/2029
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6			2	1FM	6,838,555	105.421	7,379,470	7,000,000	6,892,891	0	4,030	0	0	5.500	5.770	MON	32,083	385,000	01/05/2005	12/25/2034
	2A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1			2	1FM	973,017	99.063	956,724	965,773	969,147	0	(3,870)	0	0	5.000	4.450	MON	4,024	36,217	03/08/2011	05/25/2014
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			2	1FM	4,518,138	103.918	4,569,497	4,397,214	4,514,386	0	(3,752)	0	0	5.500	4.309	MON	20,154	60,462	09/15/2011	01/25/2020
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			2	1FM	901,424	95.962	950,564	990,562	921,563	0	8,556	0	0	5.500	7.643	MON	4,540	54,481	06/15/2010	08/25/2022
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2			2	1FM	1,399,572	100.250	1,533,411	1,529,587	1,476,820	0	43,043	0	0	5.790	10.369	MON	7,380	88,563	07/26/2010	05/25/2013
	A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			2	1FM	805,583	99.486	801,672	805,814	804,559	0	(93)	0	0	7.520	7.605	MON	5,050	65,647	06/16/1997	08/20/2028
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			2	1FM	661,622	90.129	693,387	769,328	686,582	0	9,115	0	0	1.294	3.332	MON	193	9,597	10/30/2009	05/27/2025
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			2	1FM	7,384,000	86.900	6,952,000	8,000,000	7,384,000	0	0	119,750	0	4.995	5.878	MON	33,302	410,518	05/19/2004	04/25/2034
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			2	1FM	1,246,411	97.454	1,235,527	1,267,805	1,246,593	0	182	0	0	4.995	5.214	MON	5,278	43,008	04/14/2011	02/25/2034
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2			2	1FM	1,146,570	99.476	1,160,878	1,166,993	1,160,437	0	7,014	0	0	5.810	6.823	MON	5,650	67,802	07/12/2010	04/25/2012
46629E AA 1	JP MORGAN ALTERNATIVE LOAN TR 2006-A4 A1			2	1FM	1,066,655	98.854	1,050,159	1,062,333	1,061,436	0	(4,232)	0	0	5.950	5.547	MON	5,267	63,008	10/08/2010	04/25/2013
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO			2	6AM	104,402	76.782	83,233	108,402	83,233	(21,171)	219	2,571	0	0.000	0.922	MON	0	0	01/22/2002	03/01/2019
	2001-GE6 A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			2	1FM	2,815,668	92.014	2,760,420	3,000,000	2,815,668	0	0	0	0	5.500	6.237	MON	13,750	165,000	01/09/2007	11/25/2029
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1			2	1FM	1,594,920	104.448	1,659,638	1,588,961	1,590,051	0	(1,161)	0	0	5.000	4.890	MON	6,621	79,448	07/22/2009	11/25/2018
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3			2	1FM	2,430,000	99.969	2,999,070	3,000,000	2,530,221	0	48,609	0	0	5.750	8.344	MON	14,375	172,500	10/24/2008	05/25/2027
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5			2	1FM	1,574,718	103.496	1,631,938	1,576,812	1,572,348	0	(203)	0	0	5.000	5.026	MON	6,570	78,841	01/20/2004	08/25/2017
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			2	1FM	9,530,076	92.169	9,216,900	10,000,000	9,748,994	0	49,742	0	0	5.298	5.828	MON	44,153	530,182	10/07/2003	02/25/2028
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7			2	1FM	9,756,520	74.985	7,498,500	10,000,000	9,789,397	0	22,693	0	0	5.145	5.550	MON	42,876	521,015	08/02/2004	11/25/2031
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS			2	6AM	0	85.276	1,827,088	2,142,558	0	0	0	0	0	6.822	0.000	MON	0	149,808	12/06/1999	06/01/2020
	B1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2			2	6AM	0	74.582	838,007	1,123,605	0	0	0	0	0	6.822	0.000	MON	0	82,898	04/25/2002	04/25/2022
68240M AE 8	SECURED LIEN HOME OWNER TRUST 1998-1 A-5			2	1FM	127,741	99.815	127,545	127,781	127,417	0	(12)	0	0	7.600	7.689	MON	809	9,711	08/10/1998	09/15/2012
68240M AF 5	SECURED LIEN HOME OWNER TRUST 1998-1A M1			2	1FM	26,785	99.816	27,643	27,694	27,565	0	2	0	0	7.960	8.490	MON	184	2,204	12/08/1999	10/15/2012
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2			2	1FM	1,750,000	90.700	1,587,250	1,750,000	1,750,000	0	0	0	0	5.433	5.464	MON	7,923	95,067	03/28/2005	05/25/2026
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4			2	1FM	4,030,000	99.138	3,965,520	4,000,000	4,028,013	0	(1,987)	0	0	5.537	5.343	MON	18,457	55,370	09/26/2011	06/01/2021
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D			2	2FM	100,000	85.949	85,949	100,000	100,000	0	0	0	0	5.965	5.979	MON	497	5,965	11/18/2005	07/25/2016
	A5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74160M CN 0	PRIME MORTGAGE TRUST 2003-3 A5			2	1FM	2,813,097	101.774	2,861,213	2,811,340	2,803,071	0	(717)	0	0	5.500	5.502	MON	12,885	154,624	01/12/2004	10/25/2014
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			2	1FM	2,583,321	98.283	2,538,958	2,583,321	2,583,321	0	0	0	0	5.825	5.751	MON	12,540	150,478	04/20/2010	01/26/2015
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4			2	1FM	2,465,409	99.786	2,440,298	2,445,539	2,452,448	0	(12,961)	0	0	4.000	3.316	MON	8,152	81,518	02/15/2011	08/27/2013
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10			2	1FM	1,457,714	98.700	1,513,493	1,533,427	1,474,847	0	7,121	0	0	5.500	6.608	MON	7,028	84,338	05/20/2010	10/25/2021
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			2	1FM	4,759,000	99.175	4,958,750	5,000,000	4,759,883	0	883	241,000	0	6.058	6.755	MON	25,242	297,248	06/18/2004	11/25/2031
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5			2	1FM	3,892,000	72.275	2,891,000	4,000,000	3,913,108	0	17,666	0	0	5.900	6.468	MON	19,667	236,000	06/15/2004	03/25/2027
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B			2	1FM	3,161,822	80.915	2,570,469	3,176,752	3,162,383	0	5,929	22,441	0	6.040	6.456	MON	15,990	191,816	10/22/2003	08/25/2029

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3			2	1FM	2,133,634	100.978	2,265,288	2,243,348	2,215,599	0	930	0	0	4.500	5.232	MON	8,413	100,951	12/06/2004	07/25/2015
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5			2	1FM	8,381,618	103.317	8,672,331	8,393,905	8,371,249	0	(661)	0	0	5.859	5.905	MON	40,985	494,426	08/20/2003	11/25/2031
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1			2	2FM	10,134,000	99.775	9,977,500	10,000,000	10,125,168	0	(10,461)	0	0	6.000	5.867	MON	50,000	600,000	04/01/2003	12/25/2032
76110G J3 6	RESIDENTIAL ACCREDIT LOANS 2002-QS11 A8			2	1FM	1,569,561	99.775	1,521,802	1,525,234	1,523,101	0	(2,749)	0	0	6.350	5.975	MON	8,071	96,852	09/30/2002	03/25/2013
76110H CQ 0	RESIDENTIAL ACCREDIT LOANS INC 2003-QS10			2	1FM	9,890,625	105.171	10,517,100	10,000,000	9,911,523	0	5,749	0	0	5.000	5.112	MON	41,667	500,000	06/03/2003	09/25/2029
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15			2	1FM	14,483,594	103.752	15,562,800	15,000,000	14,720,771	0	39,085	0	0	5.500	5.900	MON	68,750	825,000	09/18/2003	09/25/2020
	A6					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17			2	1FM	5,000,000	104.687	5,234,350	5,000,000	5,000,000	0	0	0	0	5.500	5.528	MON	22,917	275,000	02/18/2004	02/25/2025
	CB5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			2	1FM	7,512,000	78.929	6,314,320	8,000,000	7,512,000	0	0	0	0	5.500	6.154	MON	36,667	440,000	01/11/2005	12/25/2034
	1A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24			2	1FM	4,841,406	98.372	4,918,600	5,000,000	4,944,081	0	17,540	0	0	4.000	4.383	MON	16,667	200,000	01/23/2004	10/25/2015
	A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			2	1FM	5,542,425	95.443	5,487,973	5,750,000	5,543,319	0	4,260	74,100	0	5.500	5.866	MON	26,354	316,250	03/08/2005	02/25/2035
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4			2	1FM	4,954,000	104.432	5,221,600	5,000,000	4,954,768	0	588	17,290	0	5.500	5.633	MON	22,917	275,000	09/16/2004	03/25/2028
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7			2	1FM	8,760,938	104.334	9,390,060	9,000,000	8,811,976	0	10,014	0	0	6.000	6.280	MON	45,000	540,000	06/09/2004	05/01/2034
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE			2	1FM	175,524	94.185	165,383	175,594	174,865	0	(25)	0	0	7.580	7.646	MON	1,109	13,310	03/23/1999	07/25/2015
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5			2	3FM	4,165,000	69.545	3,477,250	5,000,000	4,165,000	0	0	0	0	5.210	7.936	MON	21,708	260,500	04/07/2004	03/25/2027
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5			2	1FM	1,651,792	101.655	1,665,241	1,638,130	1,645,502	0	(5,211)	0	0	4.500	4.175	MON	6,143	73,716	09/21/2010	05/25/2019
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9			2	1FM	6,930,000	98.802	6,916,140	7,000,000	6,963,084	0	5,020	0	0	5.500	5.657	MON	32,083	385,000	01/03/2005	07/25/2015
	1A7					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1			2	1FM	637,773	101.598	638,389	628,348	634,162	0	(3,039)	0	0	4.750	4.235	MON	2,487	29,846	09/27/2010	02/25/2020
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8			2	1FM	4,999,519	85.360	4,268,000	5,000,000	4,988,109	0	(4,425)	0	0	5.980	6.006	MON	24,917	299,000	08/16/2004	03/25/2019
	AI5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10			2	1FM	3,999,757	100.534	4,021,360	4,000,000	3,990,336	0	484	0	0	5.550	5.567	MON	18,500	222,000	10/22/2004	01/25/2018
	AI5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2			2	1FM	838,922	39.446	434,241	1,100,850	838,922	0	0	0	0	7.271	11.749	MON	6,670	80,112	03/26/2002	02/25/2031
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			2	1FM	4,342,447	59.796	2,579,841	4,314,404	4,340,805	0	(2,409)	0	0	6.500	6.457	MON	23,370	280,436	11/21/2002	02/25/2032
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7			2	1FM	4,470,203	99.776	4,358,048	4,367,832	4,421,627	0	33,843	0	0	6.580	6.398	MON	23,950	287,403	11/13/2002	07/25/2028
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			2	1FM	1,808,202	93.170	2,478,232	2,659,903	1,808,202	0	0	0	0	6.120	11.015	MON	13,566	159,461	08/27/2003	07/25/2033
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			2	1FM	1,281,639	99.773	1,284,349	1,287,271	1,282,197	0	80	0	0	4.730	4.787	MON	5,074	62,497	01/30/2003	01/25/2033
86359A PD 9	STRUCTURED ASSET SECURITIES 2003-4 A7			2	1FM	12,724,161	99.999	12,958,870	12,959,000	12,741,178	0	6,956	0	0	5.000	5.195	MON	53,996	647,950	05/19/2003	01/25/2033
86359A YL 1	STRUCTURED ASSET SECURITIES 2003-16 A5			2	1FM	10,112,500	88.461	8,846,100	10,000,000	10,062,023	0	9,142	0	0	5.500	5.434	MON	45,833	550,000	06/20/2003	05/25/2033
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			2	1FM	747,157	99.139	781,766	788,556	756,420	0	6,050	0	0	5.500	6.692	MON	3,614	43,371	06/21/2010	01/25/2020
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4			2	1FM	891,935	98.543	882,248	895,292	892,109	0	174	0	0	4.790	4.866	MON	3,574	32,163	03/17/2011	08/25/2014
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			2	1FM	2,963,438	87.860	2,635,800	3,000,000	2,974,106	0	4,689	0	0	5.360	5.510	MON	13,400	160,800	10/05/2004	12/25/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2			2	1FM	4,763,210	80.490	3,948,839	4,906,000	4,793,123	0	25,896	0	0	5.250	5.788	MON	21,464	257,565	12/01/2004	04/25/2018
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS			2	1FM	2,119,288	100.985	2,452,909	2,428,983	2,202,220	0	52,624	0	0	5.560	8.947	MON	11,254	135,051	05/26/2010	07/25/2018
	1A4A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			2	1FM	3,671,017	103.932	3,940,026	3,790,965	3,723,809	0	6,028	0	0	5.250	5.653	MON	16,585	199,026	07/21/2005	11/25/2034
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			2	1FM	995,886	63.297	969,794	1,532,133	1,102,682	0	39,652	0	0	2.475	8.370	MON	3,160	40,338	08/25/2009	09/25/2033
92922F JY 5	WASHINGTON MUTUAL 2003-S13 12A3			2	1FM	2,651,110	101.292	2,745,418	2,710,400	2,695,465	0	922	0	0	5.500	5.838	MON	12,423	149,060	12/10/2003	06/25/2013
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1			2	1FM	1,133,793	102.470	1,148,164	1,120,488	1,125,413	0	(3,660)	0	0	5.000	4.632	MON	4,669	56,020	10/15/2009	11/25/2018
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			2	1FM	1,779,133	77.307	2,183,165	2,824,020	2,019,923	0	76,072	0	0	2.561	9.799	MON	6,028	73,022	08/27/2009	01/25/2034
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6			2	1FM	4,962,689	105.482	5,274,100	5,000,000	4,967,410	0	3,641	0	0	5.500	5.647	MON	22,917	274,993	03/01/2004	10/25/2016
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1			2	1FM	1,070,489	100.311	1,070,473	1,067,154	1,067,026	0	(142)	0	0	6.000	5.895	MON	5,336	64,029	08/20/2009	01/25/2017
949762 AC 2	WELLS FARGO MBS 2003-10 A3			2	1FM	3,679,198	100.227	3,991,934	3,982,893	3,899,414	0	16,912	0	0	4.500	5.498	MON	14,936	179,274	09/02/2003	08/25/2018
94979F AC 0	WELLS FARGO MBS 2003-12 A3			2	1FM	889,687	102.302	910,737	890,244	888,531	0	(314)	0	0	5.000	4.988	MON	3,709	44,512	06/04/2009	10/25/2018
94980K AG 7	WELLS FARGO MBS 2004-4 A7			2	1FM	4,406,435	103.705	4,919,435	4,743,681	4,645,968	0	38,526	0	0	5.500	6.550	MON	21,742	260,892	06/10/2004	03/25/2017
94980Y AG 7	WELLS FARGO MBS 2003-16 2A3			2	1FM	48,266	99.861	47,751	47,817	47,727	0	(258)	0	0	4.500	3.942	MON	179	2,152	11/05/2009	04/25/2012
94981A AA 1	WELLS FARGO MBS 2003-14 1A1			2	1FM	667,912	101.837	679,120	666,870	666,450	0	(542)	0	0	4.750	4.683	MON	2,640	31,676	07/24/2009	11/25/2018
94981A AC 7	WELLS FARGO MBS 2003-14 1A3			2	1FM	792,832	101.201	796,628	787,174	787,748	0	(2,125)	0	0	4.500	4.197	MON	2,952	35,423	10/22/2009	06/25/2014
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5			2	1FM	1,394,531	98.114	1,398,830	1,425,719	1,415,298	0	20,766	0	0	2.642	4.471	MON	3,139	35,696	01/24/2011	07/25/2012
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1			2	1FM	3,796,798	99.609	3,721,478	3,736,086	3,774,801	0	(21,997)	0	0	5.250	3.891	MON	16,345	98,072	06/09/2011	03/25/2014
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			2	1FM	89,749	93.047	87,932	94,503	91,892	0	368	0	0	5.500	6.206	MON	433	5,198	02/23/2006	09/25/2035
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			2	1FM	4,242,156	88.536	4,280,154	4,834,365	4,362,481	0	68,020	0	0	6.000	8.664	MON	24,172	290,076	05/11/2010	06/25/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						485,853,995	XXX	482,719,488	507,483,953	489,096,781	(242,753)	1,113,699	1,018,341	0	XXX	XXX	XXX	2,290,685	26,928,443	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A			2	1FM	3,063,797	107.329	3,115,068	2,902,354	3,059,167	0	(3,979)	0	0	5.204	4.761	MON	12,587	151,039	10/27/2010	01/25/2042
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			2	1AM	3,079,375	90.542	2,942,615	3,250,000	3,084,523	0	5,148	0	0	5.164	5.934	MON	13,985	86,267	08/31/2011	08/25/2020
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			2	1AM	3,755,000	98.831	3,953,240	4,000,000	3,765,384	0	10,384	0	0	4.569	5.410	MON	15,231	90,389	06/09/2011	12/25/2020
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B			2	1FM	2,608,203	102.781	2,569,525	2,500,000	2,546,483	0	(52,201)	0	0	5.146	3.003	MON	10,721	128,650	10/15/2010	12/12/2012
52108H PQ 1	LB-UBS COMMERCIAL MORTGAGE TR 2003-C1 C			2	1FM	4,111,875	100.680	4,027,200	4,000,000	4,051,935	0	(49,932)	0	0	4.499	3.296	MON	9,998	179,960	09/09/2010	02/15/2013
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A			2	1AM	5,163,281	104.636	5,231,800	5,000,000	5,088,632	0	(46,574)	0	0	4.970	3.973	MON	20,708	248,500	05/12/2010	08/16/2014
88713U AC 0	TIMBERSTAR TRUST 2006-1A B			2	1AM	3,135,000	106.057	3,181,710	3,000,000	3,128,221	0	(6,779)	0	0	5.747	4.745	MON	14,367	43,100	09/20/2011	10/15/2017
88713U AD 8	TIMBERSTAR TRUST 2006-1A C			2	1AM	3,075,000	101.388	3,041,640	3,000,000	3,071,127	0	(3,873)	0	0	5.884	5.327	MON	14,711	44,132	09/20/2011	10/15/2016
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						27,991,531	XXX	28,062,798	27,652,354	27,795,472	0	(147,806)	0	0	XXX	XXX	XXX	112,308	972,037	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1			2	3AM	1,997,479	104.221	1,970,928	1,891,104	1,960,253	0	(33,552)	0	0	6.500	4.567	MON	10,243	122,922	10/12/2010	03/15/2016
009325 AD 3	ACBN 2003-1A D			2	3AM	2,317,181	98.500	2,505,710	2,543,868	2,461,249	0	45,841	0	0	6.455	10.517	MS	46,069	164,207	09/29/2008	04/20/2013
02005F AD 9	ALLY AUTO RECEIVABLES TRUST 2009-A A4			2	1AM	3,999,732	101.736	4,069,440	4,000,000	3,999,907	0	80	0	0	3.000	3.021	MON	5,333	120,000	09/02/2009	06/15/2013
030616 AF 3	AMERICREDIT PRIME AUTO REC 2007-2M A4A			2	1AM	1,253,052	101.506	1,232,353	1,214,069	1,229,487	0	(11,409)	0	0	5.350	4.070	MON	4,150	64,953	04/05/2010	02/08/2014
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C			2	1AM	2,499,780	100.808	2,520,200	2,500,000	2,499,849	0	57	0	0	3.340	3.366	MON	5,335	83,500	09/15/2010	11/08/2014
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C			2	1AM	999,945	102.711	1,027,110	1,000,000	999,956	0	10	0	0	3.190	3.213	MON	2,038	20,824	04/06/2011	12/08/2014
05377R AL 8	AESOP FUNDING II LLC 2010-5A A			2	1AM	2,999,966	99.679	2,990,370	3,000,000	2,999,969	0	6	0	0	3.150	3.171	MON	2,888	94,500	10/21/2010	03/20/2016
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A		E	2	1AM	1,958,137	101.152	1,982,212	1,959,637	1,957,540	0	(551)	0	0	5.100	5.116	MON	8,051	91,891	12/14/2010	10/02/2018
06052F AD 2	BANK OF AMERICA AUTO TRUST 2009-2 A4			2	1AM	4,499,620	101.338	4,560,210	4,500,000	4,499,902	0	121	0	0	3.030	3.052	MON	6,060	136,350	09/02/2009	03/15/2013
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A			2	1AM	1,413,229	99.742	1,412,918	1,416,573	1,413,013	0	(217)	0	0	5.000	5.000	MON	5,902	53,318	03/04/2011	10/01/2016

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1AM	2,165,314	104.212	2,185,489	2,097,156	2,156,784	0	(8,530)	0	0	5.970	4.594	MON	10,433	41,733	08/26/2011	05/25/2016
	AF3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1AM	1,770,000	104.815	1,758,508	1,677,725	1,765,881	0	(4,119)	0	0	6.240	5.213	MON	8,724	34,897	08/26/2011	11/25/2019
	AF4					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1AM	2,020,000	97.666	1,953,320	2,000,000	2,015,025	0	(1,548)	0	0	6.250	6.080	MON	10,417	124,830	06/01/2010	09/25/2024
	M1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12519B AA 2	CHRYSLER FINANCIAL AUTO SECUR 2008-B B			2	1AM	2,087,734	101.466	2,029,320	2,000,000	2,023,629	0	(40,720)	0	0	6.540	4.393	MON	8,357	130,800	06/09/2010	11/08/2012
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C			2	1AM	2,999,705	103.185	3,095,550	3,000,000	2,999,864	0	92	0	0	4.860	4.913	MON	6,480	145,800	03/03/2010	03/15/2014
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE			2	1AM	1,399,322	96.569	1,351,311	1,399,322	1,399,322	0	0	0	0	4.500	4.542	MON	2,274	48,278	03/15/2011	03/18/2026
125634 AC 9	CLI FUNDING LLC 2011-2 A			2	1AM	4,910,173	98.084	4,817,910	4,912,024	4,910,036	0	(137)	0	0	4.940	4.958	MON	8,763	31,006	10/26/2011	10/15/2026
12615S AM 2	CNH WHOLESALE MASTER NOTE TRST 2009-1A B			2	1AM	3,485,000	103.970	3,327,040	3,200,000	3,283,535	0	(137,940)	0	0	8.778	4.316	MON	13,265	283,236	07/07/2010	09/15/2012
126186 AA 3	CPS AUTO TRUST 2011-A A			2	1AM	1,771,978	99.952	1,771,371	1,772,222	1,772,030	0	52	0	0	2.820	2.843	MON	2,082	31,791	04/21/2011	11/15/2015
126193 AB 7	CPS AUTO TRUST 2010-A A			2	1AM	1,919,806	98.439	1,889,958	1,919,928	1,919,891	0	74	0	0	2.890	2.912	MON	2,466	55,486	09/22/2010	11/15/2012
126195 AA 4	CPS AUTO TRUST 2011-B A			2	1AM	2,727,366	99.522	2,714,652	2,727,690	2,727,376	0	10	0	0	3.680	3.715	MON	4,461	22,028	09/22/2011	05/15/2016
12619S AE 6	CNH EQUIPMENT TRUST 2010-C B			2	1AM	2,999,027	102.744	3,082,320	3,000,000	2,999,231	0	184	0	0	2.970	2.996	MON	3,960	89,100	11/10/2010	01/15/2016
12620T AD 3	CNH EQUIPMENT TRUST 2009-B A4			2	1AM	2,893,479	103.037	2,842,345	2,758,568	2,799,797	0	(34,595)	0	0	5.170	3.540	MON	6,339	142,618	08/31/2009	10/15/2013
12621U AE 7	CNH EQUIPMENT TRUST 2010-B B			2	1AM	1,999,431	107.434	2,148,680	2,000,000	1,999,586	0	113	0	0	3.120	3.147	MON	2,773	62,400	08/04/2010	07/15/2015
14072# AA 8	CAPTEC FINANCIAL GRP 1996-A				6	5,331	100.000	5,331	5,331	5,331	1,226	0	0	0	7.985	7.985	MON	18	134,564	12/23/1997	10/16/2012
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C			2	6AM	220,413	13.233	219,589	1,659,415	219,589	(435,732)	0	0	0	8.155	0.000	MON	0	21,743	08/01/2011	10/01/2011
171855 AA 7	CINCAP V LLC 144A			2	2AM	3,296,053	111.444	3,673,254	3,296,053	3,296,053	0	0	0	0	9.230	9.409	MON	21,972	304,226	02/11/1999	11/05/2016
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4			2	1AM	3,749,591	101.193	3,794,738	3,750,000	3,749,869	0	138	0	0	3.150	3.174	MON	5,250	118,125	10/01/2009	03/15/2013
17305E AW 5	CITIBANK CREDIT CARD 2002-C2 C2			2	3AM	10,384,375	100.737	10,073,700	10,000,000	10,070,255	0	(314,120)	0	0	6.950	1.166	FA	262,556	347,500	06/09/2011	02/15/2012
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13			2	1AM	3,072,188	109.347	3,280,410	3,000,000	3,042,244	0	(14,845)	0	0	5.350	4.770	FA	60,633	160,500	12/03/2009	08/15/2014
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1			2	6AM	1,591,095	56.675	1,780,140	3,140,962	1,591,095	0	0	0	0	7.150	0.000	MON	18,715	119,496	08/17/2001	09/01/2011
22532G AB 1	CREDIT ACCEPTANCE AUTO LOAN TR 2010-1 B			2	1AM	1,999,547	100.509	2,010,180	2,000,000	1,999,606	0	55	0	0	3.630	3.664	MON	3,227	72,600	10/27/2010	10/15/2018
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M			2	1AM	5,483,844	100.702	6,062,260	6,020,000	5,766,113	0	20,032	0	0	7.025	8.111	MON	18,796	422,905	02/04/2000	02/15/2024
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C			2	1AM	2,499,703	100.147	2,503,675	2,500,000	2,499,820	0	117	0	0	3.050	3.075	MON	3,389	63,542	02/02/2011	10/15/2013
254683 AH 8	DISCOVER CARD MASTER TRUST 2008-A4 A4			2	1AM	8,133,125	106.373	8,509,840	8,000,000	8,051,641	0	(33,302)	0	0	5.650	5.245	MON	20,089	452,000	06/10/2009	06/15/2013
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A			2	1AM	3,685,768	113.130	4,169,709	3,685,768	3,685,768	0	0	0	0	8.080	8.079	JJ	145,596	297,810	05/27/1993	01/05/2018
30277M AA 2	FUEL TRUST 2011-1				2AM	1,000,000	99.894	998,940	1,000,000	1,000,000	0	0	0	0	4.207	4.207	AO	8,881	21,035	04/12/2011	04/15/2016
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C			2	1AM	3,991,875	106.525	4,261,000	4,000,000	3,994,573	0	1,563	0	0	4.990	5.090	MON	8,871	199,600	03/24/2010	02/15/2015
34528W AJ 0	FORD CREDIT AUTO OWNER TRUST 2007-B B			2	1AM	501,843	100.461	487,696	485,458	486,627	0	(5,556)	0	0	5.690	4.236	MON	1,228	27,623	09/08/2009	04/15/2012
36161F AD 7	GE EQUIPMENT MIDTICKET LLC 2009-1 A4			2	1AM	3,999,094	101.300	4,052,000	4,000,000	3,999,720	0	279	0	0	3.130	3.158	MON	5,564	125,200	09/02/2009	06/15/2013
36161F AE 5	GE EQUIPMENT MIDTICKET LLC 2009-1 B			2	1AM	3,325,998	102.776	3,299,110	3,210,000	3,262,254	0	(32,045)	0	0	5.670	4.616	MON	8,089	182,007	12/15/2009	07/15/2013
36187X AD 8	GMAC MTGE SERVICER ADV FDNG 2011-1A A			2	1AM	2,499,972	98.014	2,450,350	2,500,000	2,499,979	0	7	0	0	3.720	3.750	MON	4,133	69,750	03/11/2011	06/15/2013
39153V AR 5	GREAT AMERICA LEASING REC 2009-1 A4			2	1AM	3,999,671	101.741	4,069,640	4,000,000	3,999,902	0	110	0	0	3.190	3.214	MON	5,671	127,600	11/02/2009	02/15/2013
39153V AS 3	GREAT AMERICA LEASING REC 2009-1 B			2	1AM	1,964,556	103.280	2,029,452	1,965,000	1,964,731	0	85	0	0	4.520	4.568	MON	3,947	88,818	11/02/2009	11/15/2014
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C			2	1AM	999,928	102.169	1,021,690	1,000,000	999,935	0	7	0	0	3.380	3.406	MON	1,502	27,322	02/16/2011	02/15/2018
393505 CV 2	GREEN TREE FINANCIAL CORP 1994-4 A5			2	1AM	245,680	100.139	248,429	248,084	247,985	0	128	0	0	8.300	8.556	MON	915	20,591	03/03/1995	09/15/2012
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5			2	1AM	518,052	100.163	521,996	521,147	520,992	0	151	0	0	8.300	8.513	MON	1,922	43,255	04/07/1995	11/15/2012
42805R AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1			2	1AM	2,499,851	102.177	2,554,425	2,500,000	2,499,947	0	47	0	0	4.260	4.300	MON	1,775	106,500	10/16/2009	03/25/2013
42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1			2	1AM	2,499,472	101.350	2,533,750	2,500,000	2,499,709	0	155	0	0	4.940	4.998	MON	2,058	123,500	06/10/2010	03/25/2014

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3			2	1AM	2,999,056	106.472	3,194,160	3,000,000	2,999,198	0	100	0	0	4.730	4.782	MON	2,365	141,900	07/16/2010	02/15/2019
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			2	1AM	1,851,793	100.307	1,857,853	1,852,167	1,851,816	0	25	0	0	3.820	3.853	MON	3,145	70,753	10/29/2010	01/15/2032
477874 AD 3	JOHN DEERE OWNER TRUST 2009-A A4			2	1AM	2,748,281	101.747	2,798,043	2,750,000	2,749,555	0	520	0	0	3.960	4.013	MON	4,840	108,900	06/23/2009	05/15/2013
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2			2	1AM	2,477,336	98.262	2,555,674	2,600,877	2,525,824	0	35,464	0	0	0.654	3.260	MJSD	236	10,135	07/27/2010	10/27/2013
52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A			2	1AM	764,572	100.396	781,500	778,418	770,243	0	5,498	0	0	1.700	2.432	MON	404	13,233	12/03/2010	08/20/2018
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B			2	1AM	2,431,501	98.480	2,462,000	2,500,000	2,439,144	0	7,201	0	0	4.000	4.443	MON	3,056	100,000	12/03/2010	01/20/2019
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST			2	2AM	3,355,182	110.959	3,947,168	3,557,321	3,486,435	0	15,573	0	0	6.950	8.076	JAJO	45,326	247,234	03/11/2002	01/25/2016
	PASS THRU CERT 144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4			2	1AM	3,999,247	105.500	4,220,000	4,000,000	3,999,604	0	177	0	0	3.510	3.541	MON	6,240	140,400	12/02/2009	07/15/2015
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A			2	1AM	1,312,754	102.590	1,346,773	1,312,773	1,312,760	0	4	0	0	4.809	4.858	MON	1,929	63,131	10/16/2009	02/20/2016
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A			2	1AM	3,738,214	100.314	3,750,360	3,738,621	3,738,271	0	63	0	0	3.540	3.568	MON	4,044	132,347	11/05/2010	03/20/2021
59549P AA 6	MID-STATE TRUST IV A			2	2AM	434,007	100.500	436,245	434,075	434,075	0	4	0	0	8.330	8.419	JAJO	9,040	36,158	03/16/1995	10/01/2011
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	1AM	6,215,649	96.260	6,144,570	6,383,305	6,236,542	0	12,503	0	0	4.864	5.375	MON	13,799	310,484	04/22/2010	08/15/2022
59560U AA 9	MID-STATE TRUST 2004-1 A			2	1AM	1,384,614	103.185	1,396,209	1,353,112	1,383,362	0	(1,253)	0	0	6.005	5.670	MON	6,771	54,170	04/19/2011	12/15/2026
59560W AC 1	MID-STATE TRUST 2010-1 M			2	1FM	3,768,004	99.377	3,747,124	3,770,615	3,767,901	0	(92)	0	0	5.250	5.290	MON	16,496	197,957	11/24/2010	09/15/2028
63937W AE 5	NAVISTAR FINANCIAL CORP 2010-A C			2	2AM	1,984,269	104.075	2,081,500	2,000,000	1,991,349	0	4,277	0	0	6.160	6.514	MON	4,449	122,516	06/04/2010	11/18/2013
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1			2	6AM	459,708	21.197	459,708	2,168,742	459,708	41,757	0	0	0	7.180	0.000	MON	12,976	39,999	08/05/2002	12/01/2011
67087T CY 5	OAKWOOD MORTGAGE INVESTORS 2001-D M1		E	2	6AM	0	0.000	0	5,033,599	0	0	0	0	0	7.380	0.000	MON	30,957	0	08/22/2001	12/01/2011
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH			2	6AM	1,003,955	33.462	1,517,237	4,534,208	1,003,955	0	0	0	0	7.620	0.000	MON	28,792	86,436	05/17/2002	12/01/2011
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M			2	3AM	2,067,555	91.986	1,873,755	2,037,000	2,037,000	0	4,509	0	0	6.950	6.741	MON	11,798	141,572	09/12/2002	04/01/2011
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH			2	6AM	4,146,808	69.462	3,473,100	5,000,000	3,473,100	(698,350)	0	0	0	6.800	11.085	MON	28,333	340,000	05/29/2002	05/15/2024
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2			2	6AM	71,962	16.330	615,629	3,769,928	71,962	0	0	0	0	7.690	0.000	MON	24,159	113,632	09/24/2001	10/01/2005
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4			2	5AM	5,579,125	90.814	5,719,785	6,298,352	5,579,125	0	0	0	0	6.810	12.578	MON	35,743	409,083	11/29/2001	09/01/2017
68213K AF 2	OAKWOOD MORTGAGE INVESTORS 2001-E M1 MH			2	6AM	0	8.028	33,730	420,158	0	0	0	0	0	7.560	0.000	MON	2,647	18,148	05/31/2002	12/01/2011
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4			2	1AM	1,651,965	105.374	1,746,027	1,656,981	1,652,075	0	(2)	0	0	7.170	7.280	MON	9,900	118,732	04/09/2002	05/15/2027
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4			2	1AM	2,047,500	102.850	2,057,000	2,000,000	2,044,272	0	(3,228)	0	0	5.410	5.016	MON	9,017	90,167	02/11/2011	01/15/2024
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2			2	1AM	999,956	112.457	1,124,568	1,000,000	999,974	0	18	0	0	4.969	5.000	FMAN	8,282	29,124	03/25/2011	05/01/2036
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A			2	1AM	3,538,562	102.030	3,609,266	3,537,456	3,538,154	0	(407)	0	0	3.750	3.730	MON	5,896	33,164	09/29/2011	08/15/2012
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A			2	1AM	1,660,203	102.655	1,704,580	1,660,494	1,660,479	0	9	0	0	5.670	5.738	MON	4,184	94,150	12/02/2009	09/15/2013
74929W AA 0	RBSSP RESECURITIZATION TRUST 2010-7 A			2	1AM	2,499,707	100.636	2,515,900	2,500,000	2,499,766	0	42	0	0	2.950	2.970	MON	2,253	73,750	07/13/2010	10/21/2012
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A			2	1AM	1,359,070	100.426	1,364,870	1,359,080	1,358,552	0	(393)	0	0	3.650	3.641	MON	4,134	49,607	08/23/2010	01/20/2021
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C			2	1FE	2,999,872	100.116	3,003,480	3,000,000	2,999,875	0	3	0	0	3.820	3.852	MON	5,093	19,737	10/06/2011	08/15/2017
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C			2	1AM	1,499,841	100.021	1,500,315	1,500,000	1,499,870	0	29	0	0	3.110	3.134	MON	2,073	28,638	04/28/2011	10/15/2014
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1			2	1AM	1,093,963	102.067	1,116,783	1,094,167	1,094,020	0	34	0	0	4.480	4.526	MON	1,498	49,019	03/12/2010	11/20/2018
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A			2	1AM	2,685,550	92.775	2,489,165	2,683,013	2,684,913	0	(622)	0	0	3.510	3.509	MON	2,878	94,174	11/10/2010	06/20/2017
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A			2	1AM	903,843	94.147	851,031	903,939	903,868	0	20	0	0	3.840	3.873	MON	1,061	34,711	07/16/2010	07/20/2019
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A			2	1AM	943,921	99.622	940,447	944,016	943,939	0	19	0	0	3.350	3.377	MON	966	23,279	03/16/2011	03/20/2017
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A			2	1AM	2,447,179	104.094	2,548,797	2,448,553	2,446,622	0	(546)	0	0	6.000	6.004	MON	12,243	136,303	12/23/2010	05/16/2022
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B			2	2AM	611,834	109.386	669,594	612,138	611,620	0	(209)	0	0	8.475	8.507	MON	4,323	48,132	12/23/2010	05/16/2022
844741 AG 3	SOUTHWEST AIR 93-B			2	2AM	58,520	102.406	62,313	60,849	60,517	0	154	0	0	6.260	7.020	MS	1,026	3,809	12/28/2001	09/24/2012
859245 AA 0	STERLING BANK TRUST FSB 2004-1			2,4	1	1,395,365	5.750	1,395,365	0	1,335,458	0	328,150	0	0	2.204	34.124	MON	7,428	560,311	10/29/2009	06/25/2025
872162 AD 4	TAL ADVANTAGE LLC 2010-2A A			2	1AM	1,766,667	106.442	1,880,475	1,766,667	1,766,667	0	0	0	0	4.300	4.339	MON	2,532	77,022	10/13/2010	10/20/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A			2	1AM	2,270,833	101.082	2,295,404	2,270,833	2,270,833	0	0	0	0	4.600	4.644	MON	2,902	96,624	01/14/2011	01/20/2026
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A			2	1AM	2,850,000	99.000	2,821,500	2,850,000	2,850,000	0	0	0	0	4.700	4.746	MON	6,325	65,487	06/17/2011	06/15/2026
88641T AA 4	TIDEWATER AUTO REC TRUST 2010-A A			2	1AM	647,604	101.614	658,103	647,650	647,636	0	16	0	0	5.920	5.997	MON	1,704	38,341	02/05/2010	01/15/2013
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A			2	1AM	5,158,926	107.874	5,565,140	5,158,926	5,158,926	0	0	0	0	5.640	5.707	MON	15,356	291,974	10/30/2003	11/12/2026
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			2	1AM	3,838,882	100.241	3,848,134	3,838,882	3,838,882	0	0	0	0	5.194	5.251	MON	8,308	199,391	10/18/2010	01/16/2031
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			2	1AM	3,000,000	105.834	3,175,020	3,000,000	3,000,000	0	0	0	0	6.024	6.100	MON	8,032	79,818	06/29/2011	07/15/2041
902635 AA 9	UNITED CAPITAL MARKETS 2003-A			2,4	1FE	507,264	2.000	554,387	0	0	0	0	0	0	2.300	0.000	MON	10,625	637,471	08/20/2008	04/25/2010
92178P AE 7	VANDERBILT ACQUISITION LOAN TR 2002-1			2	1AM	9,993,257	102.167	10,216,700	10,000,000	9,989,759	0	(490)	0	0	7.120	7.220	MON	59,333	712,000	05/31/2002	12/01/2014
	A5 MH					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
921796 GR 3	VANDERBILT MORTGAGE 1999 B 1M1			2	1AM	1,065,034	100.329	1,086,465	1,082,902	1,069,091	0	3,814	0	0	7.415	8.321	MON	6,691	80,297	01/12/2001	02/07/2015
92718B AA 3	DT AUTO OWNER TRUST 2009-1 A1			2	1AM	849,250	100.480	853,390	849,314	849,304	0	22	0	0	2.980	3.002	MON	1,125	25,310	12/10/2009	07/15/2012
97180* SC 3	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,957	30,435	05/27/1992	11/27/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SD 1	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,783	31,312	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SE 9	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,870	31,312	05/28/1992	11/28/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SF 6	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,783	31,312	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SG 4	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,783	31,312	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SH 2	WILMINGTON TRUST CO LESSEE-A.I.			2	1	346,760	110.631	383,622	346,760	346,760	0	0	0	0	9.030	9.030	MN	2,870	31,312	05/28/1992	11/28/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* YL 6	WILMINGTON TRUST CO LESSEE-A I			2	1	1,558,300	105.783	1,648,412	1,558,300	1,558,300	0	0	0	0	7.190	7.190	JJ	55,710	112,042	12/21/1993	07/02/2014
	LEASING/GUAR AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
08055E AD 8	BELO PLC EVST-2 19A		F		1F	5,000,000	95.800	4,790,000	5,000,000	5,000,000	0	0	0	0	6.750	6.750	FA	116,250	337,500	02/27/2007	02/27/2012
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						253,030,501	XXX	258,657,015	269,835,095	251,471,711	(1,091,099)	(192,666)	0	0	XXX	XXX	XXX	1,493,399	13,199,547	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,634,883,516	XXX	3,849,271,708	3,619,445,622	3,618,093,842	(376,202)	(1,581,197)	5,948,325	0	XXX	XXX	XXX	44,709,029	205,500,964	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUST			1	2FE	3,987,560	76.022	3,040,880	4,000,000	3,994,148	0	1,253	0	0	5.628	5.669	JJ	101,304	225,120	01/31/2006	01/19/2016
05565A AA 1	BNP PARIBAS 144A		F	1	2FE	94,981	68.494	68,494	100,000	97,795	0	553	0	0	5.186	5.894	JD	29	5,186	03/09/2006	06/29/2015
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT		F	1	3FE	1,009,650	78.015	780,150	1,000,000	1,004,527	0	(1,001)	0	0	5.775	5.645	JD	3,690	57,750	01/25/2006	12/08/2015
65557A AB 3	NORDEA BANK AB 144A		F	1	2FE	96,192	87.966	87,966	100,000	98,378	0	432	0	0	5.424	5.973	AO	1,070	5,424	03/23/2006	04/20/2015
4299999. Hybrid Securities - Issuer Obligations						5,188,383	XXX	3,977,490	5,200,000	5,194,848	0	1,237	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
4899999. Total - Hybrid Securities						5,188,383	XXX	3,977,490	5,200,000	5,194,848	0	1,237	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities																					
67740Q AC 0	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	4,825,200	102.941	5,147,050	5,000,000	4,937,350	0	46,249	0	0	6.350	7.421	AO	79,375	317,500	06/12/2009	04/01/2013
5299999. Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities						4,825,200	XXX	5,147,050	5,000,000	4,937,350	0	46,249	0	0	XXX	XXX	XXX	79,375	317,500	XXX	XXX
5599999. Total - Parent, Subsidiaries & Affiliates						4,825,200	XXX	5,147,050	5,000,000	4,937,350	0	46,249	0	0	XXX	XXX	XXX	79,375	317,500	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,137,262,985	XXX	3,375,961,718	3,079,316,231	3,117,972,367	957,650	(2,695,309)	4,929,984	0	XXX	XXX	XXX	43,945,952	176,510,100	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
7899999. Total - Residential Mortgage-Backed Securities						651,898,989	XXX	672,358,735	678,698,492	657,818,232	(242,753)	1,189,495	1,018,341	0	XXX	XXX	XXX	3,115,239	36,753,401	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						60,553,597	XXX	61,657,180	55,064,083	60,279,499	0	(189,988)	0	0	XXX	XXX	XXX	278,506	2,866,715	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						257,855,701	XXX	263,804,065	274,835,095	256,409,061	(1,091,099)	(146,417)	0	0	XXX	XXX	XXX	1,572,774	13,517,047	XXX	XXX
8399999. Grand Total - Bonds						4,107,571,272	XXX	4,373,781,698	4,087,913,901	4,092,479,159	(376,202)	(1,842,219)	5,948,325	0	XXX	XXX	XXX	48,912,471	229,647,263	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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968 6.56%			2,000.000	50.00	0.000	101,234	56.000	112,000	101,234	0	6,560	0	0	0	0	0	0	P2UFE	12/29/1993
36186R 20 9	ALLY FINANCIAL INC 144A			187.000	1,000.00	1,000.000	134,050	716.844	134,050	187,000	0	13,090	0	(42,683)	0	0	(42,683)	0	P5LFE	11/04/2009
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						235,284	XXX	246,050	288,234	0	19,650	0	(42,683)	0	0	(42,683)	0	XXX	XXX
8999999.	Total - Preferred Stocks						235,284	XXX	246,050	288,234	0	19,650	0	(42,683)	0	0	(42,683)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	11	5.510	11	27	0	0	0	(16)	0	(16)	0	L	01/20/2011
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	116	23.200	116	3,627	0	0	0	(169)	0	(169)	0	L	07/02/2009
000000 00 0	GLOBAL ENERGY INC.			10,000.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/21/2007
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			365,523.000	36,552,300	100.000	36,552,300	34,316,100	0	1,476,318	0	0	0	0	0	L	04/14/2011
318686 10 2	FIRST BANCSHARES			10,780.000	689,920	64.000	689,920	188,650	0	8,624	0	0	0	0	0	U	12/10/1986
484836 10 1	KANSAS CITY LIFE INS CO.			100.000	3,282	32.820	3,282	3,500	0	108	0	(21)	0	(21)	0	L	04/24/1997
488401 10 0	KEMPER CORP.			100.000	2,921	29.210	2,921	2,487	0	24	0	434	0	434	0	L	08/25/2011
534187 10 9	LINCOLN NATIONAL CORP.			89.000	1,728	19.420	1,728	2,393	0	18	0	(747)	0	(747)	0	L	04/17/2006
71709* 11 3	PH HOLDING LLC CLASS A			62,540.310	0	0.000	0	0	0	0	0	0	0	0	0	U	12/31/2009
740884 10 1	PRESIDENTIAL LIFE CORP.			100.000	999	9.990	999	1,483	6	25	0	6	0	6	0	L	04/24/1997
743674 10 3	PROTECTIVE LIFE CORP.			100.000	2,256	22.560	2,256	2,204	0	62	0	(408)	0	(408)	0	L	04/24/1997
747301 10 9	QUAD GRAPHICS INC.			19,245.000	275,973	14.340	275,973	923,760	0	11,547	0	(518,075)	0	(518,075)	0	L	07/08/2010
89417E 10 9	TRAVELERS COS INC.			100.000	5,917	59.170	5,917	2,969	0	159	0	346	0	346	0	L	03/01/2007
90341W 10 8	US AIRWAYS GROUP INC.			4,224.000	21,416	5.070	21,416	0	0	0	0	(20,867)	0	(20,867)	0	L	04/21/2010
91529Y 10 6	UNUMPROVIDENT CORP.			100.000	2,107	21.070	2,107	3,815	0	40	0	(315)	0	(315)	0	L	07/06/1999
656568 50 8	NORTEL NETWORKS CORPORATION		A	76.000	1	0.017	1	0	0	0	0	0	0	0	0	U	07/17/2008
000000 00 0	MJ MAILLIS SA INDUSTRIAL		F	2,454,210.000	283,069	0.115	283,069	0	0	0	0	283,069	0	283,069	0	U	10/06/2011
456837 10 3	ING GROEP NV		R	105.010	753	7.170	753	87	0	0	0	(275)	0	(275)	0	L	09/29/2003
70175R 10 2	PARMALAT SPA-144A SPON GDR		F	15,406.000	26,598	1.727	26,598	0	0	318	0	(15,771)	0	(15,771)	0	U	02/22/2010
000000 00 0	QUINN MANUFACTURING GROUP HOLD		F	19,407.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/02/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				37,869,367	XXX	37,869,367	35,451,102	6	1,497,243	0	(272,809)	0	(272,809)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
61411* 10 5	MONTGOMERY RE			250,000.000	131,232,613	524.930	131,232,613	18,250,000	0	0	0	113,232,613	0	113,232,613	0	U	12/15/2008
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO.			10,000.000	19,848,220	1,984.822	19,848,220	29,061,330	0	0	0	(6,001,613)	0	(6,001,613)	0	U	12/29/2011
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	332,405,824	102,513.335	332,405,824	119,926,265	0	24,640,000	0	81,228,539	0	81,228,539	0	U	08/17/1979
67741# 10 9	OHIO NATIONAL EQUITIES INC.			3,330.000	5,637,897	1,693.062	5,637,897	8,330,000	0	0	0	(1,934,469)	0	(1,934,469)	0	U	02/14/2011
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC.			10.000	0	0.000	0	10,000	0	3,000,000	0	0	0	0	0	U	02/13/1996
000000 00 0	KENWOOD RE			250,000.000	241,357	0.965	241,357	250,000	0	0	0	(3,439)	0	(3,439)	0	U	12/31/2010
68215@ 10 6	THE O N EQUITY SALES CO.			33,600.000	3,270,230	97.328	3,270,230	1,390,000	0	1,612,800	0	(125,214)	0	(125,214)	0	U	05/28/1999
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				492,636,141	XXX	492,636,141	177,217,595	0	29,252,800	0	186,396,417	0	186,396,417	0	XXX	XXX
9799999.	Total - Common Stock				530,505,508	XXX	530,505,508	212,668,697	6	30,750,043	0	186,123,608	0	186,123,608	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				235,284	XXX	246,050	288,234	0	19,650	0	(42,683)	0	(42,683)	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				530,740,792	XXX	530,751,558	212,956,931	6	30,769,693	0	186,080,925	0	186,080,925	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....14, the total $ value (included in Column 8) of all such issues $.....493,635,729.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
313373 KN 1	FEDERAL HOME LOAN BANK 4.375% 04/28/26		06/22/2011	Bank of America		4,140,640	4,000,000	26,736
0599999.	Total - Bonds - U.S. Government					4,140,640	4,000,000	26,736
Bonds - U.S. States, Territories and Possessions								
20774W H2 0	CONNECTICUT ST HSG FIN AUTH		08/12/2011	BB&T Capital Markets		1,873,125	1,850,000	3,340
	2011 SERIES B-2 5.000% 11/15/41					0	0	0
34074M HW 4	FLORIDA ST HSG FIN CORP 4.450% 01/01/30		10/19/2011	Citi		1,000,000	1,000,000	0
372546 AN 1	GEORGE WASHINGTON UNIVERSITY		03/24/2011	Barclays Capital Inc.		500,000	500,000	0
	4.452% 09/15/21					0	0	0
517840 2M 5	LAS VEGAS VLY NV WTR DI 3.988% 06/01/21		09/28/2011	J P Morgan & Co.		2,500,000	2,500,000	0
56052E 2G 2	MAINE ST HSG AUTH MTG PUR		08/18/2011	Bank of America		2,010,000	2,010,000	0
	2011 SERIES C-2 4.000% 11/15/25					0	0	0
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN		08/16/2011	Raymond James & Associates		3,015,000	3,000,000	91,000
	2007 SERIES I TAXABLE 6.500% 03/01/43					0	0	0
57563R JN 0	MASSACHUSETTS EDL ING AUTH		07/21/2011	Citi		3,443,588	3,435,000	6,822
	ED LN REV SERIES J 5.500% 07/01/26					0	0	0
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY		10/28/2011	Raymond James & Associates		1,770,000	1,770,000	0
	5.100% 12/01/30					0	0	0
57586P PK 6	MASSACHUSETTS ST HSG FIN		07/11/2011	U B S		1,022,500	1,000,000	6,450
	AGY HSG REV SER 139 5.400% 12/01/37					0	0	0
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY		09/13/2011	Bank of America		1,206,000	1,200,000	158
	4.750% 06/01/35					0	0	0
594610 7A 9	MICHIGAN STATE 4.650% 04/15/22		04/14/2011	J P Morgan & Co.		2,495,075	2,500,000	0
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A		07/14/2011	Morgan Stanley & Co.		1,500,000	1,500,000	0
	4.600% 12/01/26					0	0	0
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		08/26/2011	RBC Capital Markets		2,000,000	2,000,000	0
	4.450% 07/01/31					0	0	0
61212R T8 9	MONTANA ST BRD OF HSG 4.625% 12/01/26		10/14/2011	RBC Capital Markets		2,384,952	2,385,000	0
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		06/08/2011	Bank of America		1,975,280	2,000,000	0
	5.750% 12/01/29					0	0	0
649902 P3 1	THE DORMITORY AUTH OF STATE		01/24/2011	Stifel Nicolaus		984,450	1,000,000	20,493
	NY BUILD AMERICA BONDS 4.554% 02/15/21					0	0	0
708796 B8 9	PENNSYLVANIA HSG FIN AGY 2011-113		09/09/2011	J P Morgan & Co.		4,000,000	4,000,000	0
	4.850% 10/01/37					0	0	0
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)		01/26/2011	Stifel Nicolaus		3,500,000	3,500,000	17,549
	4.750% 07/15/22					0	0	0
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST		09/21/2011	Stifel Nicolaus		1,000,000	1,000,000	0
	4.700% 04/01/28					0	0	0
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1		10/07/2011	Citi		2,000,000	2,000,000	0
	4.350% 10/01/28					0	0	0
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		08/25/2011	Morgan Stanley & Co.		4,000,000	4,000,000	0
	4.450% 01/01/30					0	0	0
92812Q NU 7	VIRGINIA ST HSG AUTH DEV		08/09/2011	Citi		1,997,500	2,000,000	11,161
	AUTH 2006 SERIES 4.900% 01/01/33					0	0	0
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D		11/17/2011	Wells Fargo Securities		3,500,000	3,500,000	0
	5.051% 01/01/34					0	0	0
93978X EK 2	WASHINGTON ST HSG FIN COMMN		08/24/2011	George Baum		3,000,000	3,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
	2011 SERIES B 4.500% 10/01/31					0	0	0
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A		08/09/2011	RBC Capital Markets		1,175,000	1,175,000	0
	4.625% 06/01/28					0	0	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					53,852,470	53,825,000	156,973
Bonds - U.S. Special Revenue and Special Assessment								
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2011	Interest Capitalization		5,646	5,646	0
31398N Y2 4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		07/14/2011	Amherst Securities		2,680,219	2,825,000	5,650
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2011	Interest Capitalization		369,287	369,287	0
38376G 2H 2	GNMA 2011-92 C 4.143% 04/16/52		07/20/2011	Jeffries & Co.		2,942,813	3,000,000	9,664
38376G U2 4	GNMA 2011-77 D 4.294% 10/16/45		06/09/2011	Credit Suisse First Boston		2,965,664	3,000,000	10,378
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					8,963,629	9,199,933	25,692
Bonds - Industrial and Miscellaneous								
008117 AN 3	AETNA INC 4.125% 06/01/21		06/10/2011	Credit Suisse		2,006,200	2,000,000	5,729
000000 00 0	AIRCRAFT INVESTMENT FUND		04/20/2011	Direct		4,133,333	4,133,333	0
	KESTREL AIRCRAFT 1.670% 04/20/18					0	0	0
000000 00 0	AIRCRAFT INVESTMENT FUND		04/20/2011	Direct		3,100,000	3,100,000	0
	KESTREL AIRCRAFT 1.670% 04/20/18					0	0	0
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C		04/06/2011	Deutsche Bank Securities		999,945	1,000,000	0
	3.190% 10/12/16					0	0	0
031162 BG 4	AMGEN INC 4.100% 06/15/21		06/28/2011	Various		5,001,700	5,000,000	456
037411 AW 5	APACHE CORP 5.100% 09/01/40		08/25/2011	Key Banc Capital Markets		1,051,450	1,000,000	25,358
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		06/30/2011	Various		2,007,690	2,000,000	4,061
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41		08/22/2011	J P Morgan & Co.		2,009,160	2,000,000	0
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		05/12/2011	Broadpoint		2,459,578	2,492,290	5,550
	5.010% 06/25/35					0	0	0
057224 AZ 0	BAKER HUGHES INC 5.125% 09/15/40		09/15/2011	Various		7,250,828	6,750,000	62,461
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1		02/24/2011	Bank of America		2,491,553	2,505,647	0
	4.000% 05/26/36					0	0	0
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2		09/27/2011	Bank of America		4,787,500	5,000,000	23,742
	5.900% 08/26/36					0	0	0
070101 E@ 5	BASIN ELECTRIC POWER COOP		10/31/2011	Goldman Sachs & Co.		2,000,000	2,000,000	0
	2011 SERIES A NOTES 4.000% 10/01/31					0	0	0
081437 AH 8	BEMIS COMPANY INC 4.500% 10/15/21		09/28/2011	Bank of America		2,015,500	2,000,000	0
09247X AH 4	BLACKROCK INC 4.250% 05/24/21		06/29/2011	Bank of America Merrill Lynch		2,961,750	3,000,000	14,521
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A		03/04/2011	BB&T Capital Markets		1,413,229	1,416,573	1,967
	5.000% 09/25/18					0	0	0
1248P8 AC 3	CREDIT-BASED ASSET SER &		08/26/2011	Nomura Securities		2,165,314	2,097,156	10,433
	SECUR 2006-MH1 AF3 5.970% 10/25/36					0	0	0
1248P8 AD 1	CREDIT-BASED ASSET SER &		08/26/2011	Nomura Securities		1,770,000	1,677,725	8,724
	SECUR 2006-MH1 AF4 6.240% 10/25/36					0	0	0
12542R C@ 7	CHS INC SERIES M 4.520% 06/09/21		06/09/2011	Suntrust Robinson Humphrey		3,000,000	3,000,000	0
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE		03/15/2011	Wells Fargo Securities		1,399,322	1,399,322	0
	4.500% 03/18/26					0	0	0
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		10/26/2011	Wells Fargo Securities		4,910,173	4,912,024	0
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		04/21/2011	U B S		1,771,978	1,772,222	0
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		09/22/2011	U B S		2,727,366	2,727,690	0
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		12/01/2011	Interest Capitalization		230,608	230,608	0

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	6.750% 07/25/32					0	0	0
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C		08/01/2011	Interest Capitalization		1,665	1,665	0
	8.155% 06/25/14					0	0	0
17305E AW 5	CITIBANK CREDIT CARD 2002-C2 C2		06/09/2011	Deutsche Bank Securities		10,384,375	10,000,000	229,736
	6.950% 02/18/14					0	0	0
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7		09/19/2011	KGS - Alpha Capital		1,359,279	1,353,543	4,798
	5.750% 04/25/36					0	0	0
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		04/15/2011	RBS Securities Corp.		1,691,301	1,699,800	5,383
	6.000% 09/25/37					0	0	0
22845# AC 3	CROWN PINE PARENT LP TIMBER LP		10/26/2011	Tax Free Exchange		1,006,974	1,000,000	0
	5.980% 12/14/17					0	0	0
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K		08/01/2011	J P Morgan & Co.		4,000,000	4,000,000	0
	4.690% 08/01/18					0	0	0
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C		02/02/2011	U B S.		2,499,703	2,500,000	0
	3.050% 08/15/15					0	0	0
235851 AM 4	DANAHER CORP 3.900% 06/23/21		06/20/2011	Bank of America		999,750	1,000,000	0
24702R AQ 4	DELL INC 4.625% 04/01/21		03/28/2011	Deutsche Bank Securities		2,488,525	2,500,000	0
249030 AC 1	DENTSPLY INTERNATIONAL 4.125% 08/15/21		08/16/2011	Morgan Stanley & Co.		996,530	1,000,000	0
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D		09/01/2011	Citi Global Markets Inc.		8,000,000	8,000,000	0
	4.310% 09/01/23					0	0	0
25179M AL 7	DEVON ENERGY CORPORATIO 5.600% 07/15/41		08/24/2011	US Bancorp		3,161,250	3,000,000	21,933
25470D AE 9	DISCOVERY COMMUNICATION 4.375% 06/15/21		06/13/2011	Credit Suisse		1,993,920	2,000,000	0
263534 CE 7	E I DU PONT DE NEMOURS 4.250% 04/01/21		03/24/2011	Mitsubishi UFJ Securities		997,730	1,000,000	472
30251B AB 4	FMR LLC 144A 6.450% 11/15/39		08/26/2011	Wells Fargo Securities		2,088,180	2,000,000	37,983
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B		08/31/2011	Wells Fargo Securities		3,079,375	3,250,000	4,081
	5.164% 09/25/45					0	0	0
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B		06/09/2011	Wells Fargo Securities		3,755,000	4,000,000	6,384
	4.569% 12/25/48					0	0	0
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16		04/12/2011	Bank of America		1,000,000	1,000,000	0
36187X AD 8	GMAC MTGE SERVICER ADV FDNG 2011-1A A		03/11/2011	Barclays Capital Inc.		2,499,972	2,500,000	0
	3.720% 03/15/23					0	0	0
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1		03/08/2011	KGS - Alpha Capital		973,017	965,773	1,341
	5.000% 07/25/35					0	0	0
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F		09/15/2011	RBS Securities Corp.		4,518,138	4,397,214	12,764
	5.500% 01/25/20					0	0	0
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C		02/16/2011	Wells Fargo Securities		999,928	1,000,000	0
	3.380% 02/15/18					0	0	0
42218S AC 2	HEALTH CARE SVCS CORP 1 4.700% 01/15/21		06/29/2011	Kaufman Brothers		3,102,450	3,000,000	69,717
42809H AD 9	HESS CORP 5.600% 02/15/41		08/29/2011	Deutsche Bank Securities		3,078,930	3,000,000	7,467
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		06/09/2011	Barclays Capital Inc.		1,014,740	1,000,000	1,672
431116 AB 8	HIGHMARK INC 144A 4.750% 05/15/21		05/03/2011	Bank of America		1,991,920	2,000,000	0
437076 AU 6	HOME DEPOT INC 5.400% 09/15/40		09/28/2011	BB&T Capital Markets		1,720,992	1,600,000	4,320
443510 AF 9	HUBBELL INC 3.625% 11/15/22		06/09/2011	Stifel Nicolaus		969,710	1,000,000	2,920
452308 AM 1	ILLINOIS TOOLWORKS 144A 4.875% 09/15/41		08/25/2011	Various		6,450,770	6,500,000	0
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		04/14/2011	Pursuit Partners		1,246,411	1,267,805	3,292
	4.995% 08/25/34					0	0	0

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458140 AK 6	INTEL CORP 4.800% 10/01/41		09/15/2011	Various		7,966,440	8,000,000	800
481165 AJ 7	JOY GLOBAL INC 5.125% 10/15/21		10/06/2011	Goldman Sachs & Co		991,510	1,000,000	0
485134 BM 1	KANSAS CITY POWER & LIGHT CO		09/15/2011	Wells Fargo Securities		5,961,480	6,000,000	0
	5.300% 10/01/41					0	0	0
487836 BD 9	KELLOGG CO 4.000% 12/15/20		07/01/2011	Credit Suisse		997,100	1,000,000	2,444
539830 AU 3	LOCKHEED MARTIN CORP 5.500% 11/15/39		08/31/2011	Various		5,423,950	5,000,000	82,347
539830 AZ 2	LOCKHEED MARTIN CORP 4.850% 09/15/41		09/28/2011	Various		2,038,150	2,000,000	5,119
54600# AC 1	LOUIS DREYFUS CORP SERIES D SENIOR NOTES		12/17/2010	Tax Free Exchange		7,000,000	7,000,000	0
	7.070% 12/17/13					0	0	0
579780 AH 0	MCCORMICK & CO 3.900% 07/15/21		07/05/2011	Wells Fargo Securities		996,460	1,000,000	0
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21		02/24/2011	Various		1,509,265	1,500,000	132
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21		03/24/2011	Bank of America		997,400	1,000,000	1,604
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B		07/29/2011	Key Banc Capital Markets		3,000,000	3,000,000	0
	5.400% 07/29/21					0	0	0
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		04/19/2011	Credit Suisse First Boston		1,384,614	1,353,112	5,417
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21		08/16/2011	Citibank		2,989,620	3,000,000	0
62963# AK 7	NRP (OPERATING) LLC SERIES J		06/15/2011	Citi		2,000,000	2,000,000	0
	5.030% 12/01/26					0	0	0
63946B AE 0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/21		08/25/2011	Tax Free Exchange		6,114,814	6,000,000	4,375
652482 CB 4	NEWS AMERICA INC 4.500% 02/15/21		08/26/2011	Tax Free Exchange		2,955,915	3,000,000	4,125
65339K AA 8	NEXTERA ENERGY CAPITAL 4.500% 06/01/21		06/10/2011	BNY Mellon		2,004,780	2,000,000	1,250
655664 AP 5	NORDSTROM INC 4.000% 10/15/21		10/06/2011	Key Bank		2,017,300	2,000,000	222
655844 BE 7	NORFOLK SOUTHERN CORP 1 4.837% 10/01/41		09/14/2011	Wells Fargo Securities		1,010,760	1,000,000	672
665501 AJ 1	NORTHERN NATURAL GAS CO 144A		06/27/2011	BB&T Capital Markets		3,084,660	3,000,000	24,792
	4.250% 06/01/21					0	0	0
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		02/11/2011	Jeffries & Co		2,047,500	2,000,000	4,508
	5.410% 06/15/36					0	0	0
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2		03/25/2011	Barclays Capital Inc		999,956	1,000,000	0
	4.969% 05/01/36					0	0	0
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A		09/29/2011	Guggenheim Capital		3,538,562	3,537,456	7,001
	3.750% 03/15/17					0	0	0
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A		08/26/2011	Jeffries & Co		3,212,790	3,000,000	83,125
	6.650% 06/15/34					0	0	0
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		09/15/2011	No Broker		0	237,473	0
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		12/31/2011	Interest Capitalization		19,704	19,704	0
73316P EZ 9	POPULAR ABS MORTGAGE		09/26/2011	Barclays Capital Inc		4,030,000	4,000,000	17,226
	PASS-THRO 2005-4 AF5 5.537% 09/25/35					0	0	0
74340X AB 7	PROLOGIS TRUST 5.500% 03/01/13		06/08/2011	Tax Free Exchange		125,694	125,000	0
74340X AL 5	PROLOGIS TRUST FORMERLY		06/08/2011	Tax Free Exchange		1,571,613	1,600,000	0
	SECURITY CAPITAL IND 7.625% 07/01/17					0	0	0
74340X AM 3	PROLOGIS TRUST 6.625% 05/15/18		06/08/2011	Tax Free Exchange		998,244	1,000,000	0
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4		02/15/2011	RBS Securities Corp		2,465,409	2,445,539	7,337
	4.000% 06/27/32					0	0	0
755111 BU 4	RAYTHEON CO 4.875% 10/15/40		09/13/2011	Various		2,055,850	2,000,000	40,490
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C		10/06/2011	J P Morgan & Co		2,999,872	3,000,000	0
	3.820% 08/15/17					0	0	0
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C		04/28/2011	Deutsche Bank Securities		1,499,841	1,500,000	0

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	3.110% 05/16/16					0	0	0
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20		07/13/2011	Credit Suisse		1,039,750	1,000,000	21,756
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		03/16/2011	Deutsche Bank Securities		943,921	944,016	0
	3.350% 06/20/18					0	0	0
845743 BN 2	SOUTHWESTERN PUBLIC SER 4.500% 08/15/41		08/24/2011	US Bancorp		1,502,625	1,500,000	3,563
854502 AA 9	STANLEY BLACK & DECKER 5.200% 09/01/40		08/29/2011	BB&T Capital Markets		1,029,000	1,000,000	0
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4		03/17/2011	Amherst Securities		891,935	895,292	2,502
	4.790% 03/25/35					0	0	0
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		01/14/2011	Wells Fargo Securities		2,270,833	2,270,833	0
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A		06/17/2011	Wells Fargo Securities		2,850,000	2,850,000	0
	4.700% 06/15/26					0	0	0
883556 AX 0	THERMO FISHER SCIENTIFIC INC		06/29/2011	Various		6,197,735	6,000,000	82,438
	4.500% 03/01/21					0	0	0
88713U AC 0	TIMBERSTAR TRUST 2006-1 5.747% 10/15/36		09/20/2011	Barclays Capital Inc.		3,135,000	3,000,000	10,536
88713U AD 8	TIMBERSTAR TRUST 2006-1 5.884% 10/15/36		09/20/2011	Barclays Capital Inc.		3,075,000	3,000,000	10,788
887317 AM 7	TIME WARNER INC 5.375% 10/15/41		10/13/2011	Bank of America		1,018,170	1,000,000	149
88732J BB 3	TIME WARNER CABLE 5.500% 09/01/41		09/07/2011	Bank of America		3,958,280	4,000,000	0
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2		06/29/2011	Credit Suisse First Boston		3,000,000	3,000,000	0
	6.024% 07/15/41					0	0	0
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5		01/24/2011	Stone & Youngberg LLC		1,394,531	1,425,719	2,824
	2.642% 01/25/35					0	0	0
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1		06/09/2011	Barclays Capital Inc.		3,796,798	3,736,086	7,083
	5.250% 08/25/35					0	0	0
09784Y A* 9	BONAVISTA ENERGY CORPORATION	A	10/25/2011	Citi Global Markets Inc.		4,000,000	4,000,000	0
	4.250% 10/25/21					0	0	0
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B	A	10/04/2011	Tax Free Exchange		1,500,000	1,500,000	0
	4.370% 11/02/20					0	0	0
294105 A* 2	EPCOR UTILITIES INC SERIES A	A	12/15/2011	TD Securities		3,000,000	3,000,000	0
	3.740% 12/15/21					0	0	0
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G	A	04/28/2011	HSBC Securities		2,000,000	2,000,000	0
	5.900% 04/28/21					0	0	0
05070F A* 1	AUCKLAND INTERNATIONAL	F	02/15/2011	Commonwealth Bank		4,000,000	4,000,000	0
	AIRPORT LIMITED SER A 4.420% 02/15/21					0	0	0
05523R AB 3	BAE SYSTEMS PLC 144A 4.750% 10/11/21	F	10/05/2011	Morgan Stanley & Co.		2,996,940	3,000,000	0
05530H A@ 9	BBA AVIATION PLC SERIES 5.810% 05/18/21	F	05/18/2011	HSBC Securities		5,000,000	5,000,000	0
05541V AF 3	BG ENERGY CAPITAL PLC 1 5.125% 10/15/41	F	10/12/2011	Various		8,037,840	8,000,000	2,135
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21	F	06/22/2011	RBS Securities Corp.		1,487,850	1,500,000	0
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A	F	04/21/2011	Citigroup		5,870,040	6,000,000	0
	4.500% 04/28/21					0	0	0
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20	F	07/06/2011	RBS Securities Corp.		4,133,680	4,000,000	75,028
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18	F	01/11/2011	Tax Free Exchange		2,500,000	3,095,000	0
21685W BT 3	RABOBANK NEDERLAND 4.500% 01/11/21	F	03/03/2011	Morgan Stanley & Co.		1,993,440	2,000,000	14,250
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B	F	09/30/2011	Bank of America Merrill Lynch		1,000,000	1,000,000	0
	4.110% 09/30/23					0	0	0
35177P AW 7	FRANCE TELECOM 4.125% 09/14/21	F	09/08/2011	Knight Libertas		1,993,840	2,000,000	0
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A	F	07/06/2011	Barclays Capital Inc.		2,927,730	3,000,000	0

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
	4.750% 07/13/21					0	0	0
59146Q A# 0	METCASH TRADING LIMITED SERIES C	F	09/09/2011	J P Morgan & Co.		4,000,000	4,000,000	0
	4.990% 09/11/23					0	0	0
59146Q A* 4	METCASH TRADING LIMITED SERIES A	F	09/09/2011	J P Morgan & Co.		2,000,000	2,000,000	0
	4.130% 09/10/18					0	0	0
68620Y AA 0	ORIGIN ENERGY FINANCE 1 5.450% 10/14/21	F	10/06/2011	J P Morgan & Co.		3,987,800	4,000,000	0
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C	F	06/02/2011	Commonwealth Bank of Australia		3,000,000	3,000,000	0
	4.470% 06/03/20					0	0	0
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21	F	06/10/2011	Bank of America		5,969,940	6,000,000	16,889
83368R AA 0	SOCIETE GENERALE 144A 5.200% 04/15/21	F	04/12/2011	Various		2,999,670	3,000,000	0
87938W AP 8	TELEFONICA EMISIONES SA 5.462% 02/16/21	F	02/08/2011	Citi		998,745	1,000,000	0
87969N AC 9	TELSTRA CORP LTD 144A 4.800% 10/12/21	F	04/08/2011	Various		2,484,450	2,500,000	200
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20	F	06/30/2011	Citi		2,979,330	3,000,000	48,000
980888 AF 8	WOOLWORTHS LIMITED 144A 4.550% 04/12/21	F	04/06/2011	Citigroup		1,999,530	2,000,000	0
G0754# AD 9	BABCOCK INTL GROUP PLC 5.640% 03/17/21	F	03/17/2011	Bank of America Merrill Lynch		4,000,000	4,000,000	0
G1108# AE 8	THE BRITISH LAND COMPANY PLC	F	09/01/2011	RBS Securities Corp.		7,000,000	7,000,000	0
	4.635% 09/01/21					0	0	0
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK	F	12/02/2011	Taxable Exchange		433,797	3,024,308	0
	0.000% 12/02/16					0	0	0
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD	F	12/02/2011	Taxable Exchange		1,566,203	1,566,203	0
	8.553% 12/02/16					0	0	0
G7333# AD 4	RPC GROUP PLC 4.810% 12/15/21	F	12/15/2011	RBS Securities Corp.		3,000,000	3,000,000	0
G9284# AY 3	VITOL FINANCE LTD SERIE 5.740% 07/28/21	F	07/28/2011	J P Morgan & Co.		4,000,000	4,000,000	0
N3386# AF 6	FUGRO N.V. SERIES B 4.780% 08/17/21	F	08/17/2011	Barclays Capital Inc.		2,000,000	2,000,000	0
N3386# AG 4	FUGRO N.V. SERIES C 4.880% 08/17/23	F	08/17/2011	Barclays Capital Inc.		1,000,000	1,000,000	0
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A	F	04/07/2011	Barclays Capital Inc.		4,000,000	4,000,000	0
	5.800% 04/07/16					0	0	0
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B	F	04/07/2011	Barclays Capital Inc.		3,000,000	3,000,000	0
	6.500% 04/07/18					0	0	0
N9146# AB 3	VAN OORD FINANCE BV SERIES F	F	04/20/2011	Van Oord N.V.		3,000,000	3,000,000	0
	5.410% 04/20/21					0	0	0
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS	F	09/15/2011	Commonwealth Bank of Australia		4,000,000	4,000,000	0
	PTY SR SECURED NOTES SE 4.470% 09/15/21					0	0	0
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A	F	04/20/2011	Commonwealth Bank of Australia		1,500,000	1,500,000	0
	5.240% 07/14/21					0	0	0
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A	F	04/28/2011	HSBC Securities		3,000,000	3,000,000	0
	5.230% 04/28/20					0	0	0
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A	F	07/13/2011	Commonwealth Bank of Australia		3,000,000	3,000,000	0
	5.320% 07/13/23					0	0	0
Q9194@ AA 5	TRANSPOWER NEW ZEALAND 3.430% 10/13/21	F	10/13/2011	J P Morgan & Co.		10,000,000	10,000,000	0
Q9749# AF 2	WES TRAC PTY LTD SERIES 5.190% 06/07/23	F	06/07/2011	Bank of America Merrill Lynch		1,000,000	1,000,000	0
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21	F	05/04/2011	Bank of America Merrill Lynch		2,000,000	2,000,000	0
X5152* AD 1	MJ MAILLIS SA PACKAGING	F	10/06/2011	Tax Free Exchange		896,240	1,589,456	0
	SYSTEM SENIOR C - PIK 7.000% 10/06/16					0	0	0
X5152* AJ 8	MJ MAILLIS SA PACKAGING	F	10/06/2011	Tax Free Exchange		603,760	1,070,750	0
	SYSTEM CONVERTIBLE C 0.000% 10/06/16					0	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous					405,708,368	408,036,337	1,168,392

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
8399997.	Total - Bonds - Part 3					472,665,107	475,061,270	1,377,793
8399998.	Total - Bonds - Summary Item from Part 5					37,827,940	37,947,390	109,963
8399999.	Total - Bonds					510,493,047	513,008,660	1,487,756
Common Stocks - Industrial and Miscellaneous								
026874 15 6	AMERICAN INTERNATIONAL		01/20/2011	Spin Off	2.000	27	XXX	0
000000 00 0	FEDERAL HOME LOAN BANK		04/14/2011	Direct	32,080.000	3,208,000	XXX	0
488401 10 0	KEMPER CORP		08/25/2011	Tax Free Exchange	100.000	2,487	XXX	0
000000 00 0	MJ MAILLIS SA INDUSTRIA	F	10/06/2011	No Broker	2,454,210.000	0	XXX	0
000000 00 0	QUINN MANUFACTURING GRO	F	12/02/2011	No Broker	19,407.000	0	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					3,210,514	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
61411* 10 5	MONTGOMERY RE		05/17/2011	Capital Contribution		18,000,000	XXX	0
63763# 10 1	NATIONAL SEC LIFE & ANN		12/15/2011	Direct	1,951.000	2,905,620	XXX	0
63763# 10 1	NATIONAL SEC LIFE & ANN		12/29/2011	Capital Contribution		10,000,000	XXX	0
67741# 10 9	OHIO NATIONAL EQUITIES		02/14/2011	Capital Contribution		5,000,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					35,905,620	XXX	0
9799997.	Total - Common Stocks - Part 3					39,116,134	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					9	XXX	0
9799999.	Total - Common Stocks					39,116,143	XXX	0
9899999.	Total - Preferred and Common Stocks					39,116,143	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					549,609,190	XXX	1,487,756

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
152383 AA 3	CENT AMER BK FOR ECON INTL		08/01/2011.	Various		360,949	360,949	360,949	360,949	0	0	0	0	0	360,949	0	0	0	28,086	02/01/2014.
	GUARANTOR-U.S. GOVERNME 10.375% 02/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		12/01/2011.	Paydown		1,770	1,770	1,757	1,762	0	8	0	8	0	1,770	0	0	0	82	11/15/2016.
36235* AB 7	CANTON LEASE FINANCE		12/15/2011.	Redemption 100.0000		276,332	276,332	276,332	276,332	0	0	0	0	0	276,332	0	0	0	7,645	06/15/2030.
	TRUST-GSA US GOVT LEASE 4.730% 06/15/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B		11/10/2011.	Redemption 100.0000		223,911	223,911	223,911	223,911	0	0	0	0	0	223,911	0	0	0	5,903	08/10/2018.
	5.944% 08/10/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0599999.	Total - Bonds - U.S. Government					862,962	862,962	862,949	862,954	0	8	0	8	0	862,962	0	0	0	41,716	XXX
Bonds - U.S. States, Territories and Possessions																				
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		12/01/2011.	Redemption 100.0000		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	12,912	06/01/2013.
677555 UT 9	STATE OF OHIO 144A OHIO		12/01/2011.	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	16,497	06/01/2020.
	ENTERPRISE BOND FUND 8.570% 06/01/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
677555 UW 2	STATE OF OHIO OHIO		12/01/2011.	Redemption 100.0000		115,000	115,000	115,000	114,998	0	2	0	2	0	115,000	0	0	0	5,199	03/01/2017.
	ENTERPRISE BD 2002-1 14 7.050% 03/01/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
677555 VS 0	STATE OF OHIO OHIO		12/01/2011.	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	3,344	06/01/2014.
	ENTERPRISE BD 2002-5 14 6.080% 06/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
783186 NE 5	RUTGERS ST UNIV NJ 3.896% 05/01/20		11/09/2011.	Stifel Nicolaus		1,320,323	1,255,000	1,255,000	1,255,000	0	0	0	0	0	1,255,000	0	65,323	65,323	48,352	05/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,065,323	2,000,000	2,000,000	1,999,998	0	2	0	2	0	2,000,000	0	65,323	65,323	86,304	XXX
Bonds - U.S. Political Subdivisions of States																				
223264 AV 4	COVINGTON KY ECONOMIC DEV REV		12/01/2011.	Redemption 100.0000		860,000	860,000	862,150	860,551	0	(333)	0	(333)	0	860,218	0	(218)	(218)	70,520	12/01/2013.
	8.200% 12/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					860,000	860,000	862,150	860,551	0	(333)	0	(333)	0	860,218	0	(218)	(218)	70,520	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
280792 AA 0	EDINBURG TEX INDL DEV CORP		11/01/2011.	Various		496,032	496,032	526,918	516,918	0	(1,413)	0	(1,413)	0	515,505	0	(19,473)	(19,473)	40,575	11/01/2028.
	GUAR LEASE REV BD TAX S 8.180% 11/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2011.	Paydown		1,128,459	1,128,459	1,138,079	1,128,772	0	(314)	0	(314)	0	1,128,459	0	0	0	36,027	02/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2011.	Paydown		1,876,368	1,876,368	1,836,268	1,854,926	0	21,443	0	21,443	0	1,876,368	0	0	0	51,615	12/15/2031.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2011.	Paydown		1,350,978	1,350,978	1,356,613	1,350,188	0	790	0	790	0	1,350,978	0	0	0	40,701	08/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2011.	Paydown		2,153,058	2,153,058	2,034,204	2,105,021	0	48,037	0	48,037	0	2,153,058	0	0	0	53,946	10/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2011.	Paydown		3,385,262	3,385,262	3,111,674	3,259,017	0	126,245	0	126,245	0	3,385,262	0	0	0	82,585	10/15/2031.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2011.	Paydown		2,366,850	2,366,850	2,284,305	2,326,148	0	40,702	0	40,702	0	2,366,850	0	0	0	69,166	06/15/2031.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		12/01/2011.	Paydown		361,052	361,052	326,695	351,522	0	9,530	0	9,530	0	361,052	0	0	0	11,440	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2011.	Paydown		1,110,634	1,110,634	1,053,921	1,091,625	0	19,008	0	19,008	0	1,110,634	0	0	0	35,602	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2011.	Paydown		1,270,320	1,270,320	1,217,051	1,250,641	0	19,679	0	19,679	0	1,270,320	0	0	0	37,347	02/15/2029.
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		12/01/2011.	Paydown		543	543	536	536	0	7	0	7	0	543	0	0	0	29	07/01/2017.
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		12/01/2011.	Paydown		320,610	320,610	302,275	317,268	0	3,342	0	3,342	0	320,610	0	0	0	10,212	04/25/2013.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		12/01/2011.	Paydown		286,763	286,763	271,977	282,003	0	4,759	0	4,759	0	286,763	0	0	0	9,438	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		12/01/2011.	Paydown		610,407	610,407	581,794	600,026	0	10,380	0	10,380	0	610,407	0	0	0	20,216	02/25/2024.
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		12/01/2011.	Paydown		25,031	25,031	25,031	25,031	0	0	0	0	0	25,031	0	0	0	958	01/31/2021.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2011.	Paydown		567,363	567,363	548,604	558,480	0	8,884	0	8,884	0	567,363	0	0	0	20,018	07/25/2031.
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		06/02/2011.	Bank of America		28,052,599	24,702,343	24,448,261	24,444,040	0	9,451	0	9,451	0	24,453,491	0	3,599,108	3,599,108	861,494	03/25/2032.
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		06/01/2011.	Paydown		1,729,866	1,729,866	1,712,073	1,711,778	0	18,089	0	18,089	0	1,729,866	0	0	0	42,426	03/25/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2011.	Paydown		1,452,788	1,452,788	1,386,339	1,423,708	0	29,080	0	29,080	0	1,452,788	0	0	0	36,947	02/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		12/01/2011.	Paydown		1,431,643	1,431,643	1,404,438	1,419,754	0	11,890	0	11,890	0	1,431,643	0	0	0	42,721	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		12/01/2011.	Paydown		427,090	427,090	412,021	420,885	0	6,205	0	6,205	0	427,090	0	0	0	12,854	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2011.	Paydown		1,000,992	1,000,992	994,554	996,885	0	4,106	0	4,106	0	1,000,992	0	0	0	32,326	06/15/2032.
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		12/01/2011.	Paydown		180,619	180,619	173,002	178,177	0	2,442	0	2,442	0	180,619	0	0	0	5,950	11/15/2031.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2011.	Paydown		1,159,282	1,159,282	1,065,623	1,129,692	0	29,590	0	29,590	0	1,159,282	0	0	0	33,865	06/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2011.	Paydown		3,239,327	3,239,327	3,121,328	3,184,512	0	54,816	0	54,816	0	3,239,327	0	0	0	95,631	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2011.	Paydown		2,037,127	2,037,127	1,838,046	1,951,619	0	85,508	0	85,508	0	2,037,127	0	0	0	51,263	12/15/2031.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2011.	Paydown		1,428,957	1,428,957	1,376,786	1,409,506	0	19,451	0	19,451	0	1,428,957	0	0	0	49,412	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2011.	Paydown		5,225,316	5,225,316	5,132,711	5,195,167	0	30,149	0	30,149	0	5,225,316	0	0	0	144,719	09/15/2032.
31392W DL 1	FHLMC 2514 ZA 5.500% 10/15/32		06/02/2011.	Wells Fargo Securities		20,541,548	18,827,914	17,902,387	18,479,072	0	(6,985)	0	(6,985)	0	18,472,087	0	2,069,461	2,069,461	535,027	05/15/2032.
31392W DL 1	FHLMC 2514 ZA 5.500% 10/15/32		06/01/2011.	Paydown		3,220,282	3,220,282	3,061,982	3,160,617	0	59,665	0	59,665	0	3,220,282	0	0	0	42,472	05/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2011.	Paydown		2,354,550	2,354,550	2,248,779	2,310,694	0	43,855	0	43,855	0	2,354,550	0	0	0	62,720	08/15/2032.
31392W Q6 0	FHLMC 2518 PE 5.500% 04/15/31		08/01/2011.	Paydown		514,429	514,429	513,304	513,326	0	1,103	0	1,103	0	514,429	0	0	0	8,291	08/15/2011.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2011.	Paydown		872,658	872,658	827,116	855,819	0	16,839	0	16,839	0	872,658	0	0	0	21,929	02/25/2032.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		12/01/2011.	Paydown		13,520	13,520	13,600	13,594	0	(74)	0	(74)	0	13,520	0	0	0	369	01/01/2020.
38373M 2F 6	GNMA 2008-80 IO 1.104% 04/16/50		12/01/2011.	Paydown		0	0	743,183	739,501	0	(739,501)	0	(739,501)	0	0	0	0	0	76,104	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO 0.881% 10/16/48		12/01/2011.	Paydown		0	0	86,626	86,050	0	(86,050)	0	(86,050)	0	0	0	0	0	7,054	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO 1.971% 05/16/49		12/01/2011.	Paydown		0	0	184,012	183,186	0	(183,186)	0	(183,186)	0	0	0	0	0	25,190	05/16/2049.
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		12/01/2011.	Paydown		2,628,839	2,628,839	2,681,621	2,680,499	0	(51,660)	0	(51,660)	0	2,628,839	0	0	0	53,403	01/16/2048.
38373M PK 0	GNMA 2005-32 B 4.385% 08/16/30		05/01/2011.	Paydown		3,987,735	3,987,735	4,072,474	4,068,513	0	(80,779)	0	(80,779)	0	3,987,735	0	0	0	53,584	08/16/2030.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		12/01/2011.	Paydown		4,430,644	4,430,644	4,331,118	4,370,091	0	60,553	0	60,553	0	4,430,644	0	0	0	167,204	09/20/2031.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		12/01/2011.	Paydown		1,702,005	1,702,005	1,767,426	1,724,859	0	(22,854)	0	(22,854)	0	1,702,005	0	0	0	53,507	12/20/2030.
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		12/01/2011.	Paydown		624,984	624,984	625,374	623,432	0	1,552	0	1,552	0	624,984	0	0	0	16,987	05/20/2013.
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		12/01/2011.	Paydown		963,121	963,121	954,243	960,462	0	2,659	0	2,659	0	963,121	0	0	0	24,322	08/16/2012.
38374B JT 1	GNMA 2003-59 D 3.654% 10/16/27		05/01/2011.	Paydown		812,787	812,787	834,123	833,248	0	(20,461)	0	(20,461)	0	812,787	0	0	0	9,025	10/16/2027.
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		12/01/2011.	Paydown		2,515,699	2,515,699	2,537,809	2,535,294	0	(19,596)	0	(19,596)	0	2,515,699	0	0	0	46,159	12/16/2019.
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		12/01/2011.	Paydown		549,007	549,007	549,693	549,638	0	(631)	0	(631)	0	549,007	0	0	0	10,213	03/16/2035.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A		07/15/2011.	Various		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	24,000	07/15/2028.
	TAX LEASE REV BND SER20 8.000% 07/15/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
62621D AA 8	MUN CORRECTIONS FINANCE LP		08/01/2011.	Redemption 100.0000		492,293	492,293	492,293	492,220	0	73	0	73	0	492,293	0	0	0	41,697	08/01/2016.
	144A TAXABLE REV BONDS 8.470% 08/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
911551 AA 7	US ARMY HOSP CASH MGMT FUND		12/01/2011.	Various		87,938	87,938	87,938	87,938	0	0	0	0	0	87,938	0	0	0	3,600	05/01/2032.
	SENIOR SECURED NOTES 20 7.467% 05/01/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					111,387,375	106,323,485	104,596,228	106,151,898	0	(413,622)	0	(413,622)	0	105,738,279	0	5,649,096	5,649,096	3,212,340	XXX
Bonds - Industrial and Miscellaneous																				
000361 A@ 4	AAR CORP SENIOR NOTES 8.390% 05/15/11		05/15/2011.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	191,106	05/15/2011.
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3		12/01/2011.	Paydown		567,905	567,905	543,792	559,889	0	8,017	0	8,017	0	567,905	0	0	0	10,603	05/25/2015.
	4.500% 06/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1		12/01/2011.	Paydown		500,163	500,163	503,601	502,145	0	(1,983)	0	(1,983)	0	500,163	0	0	0	11,551	07/25/2018.
	4.500% 08/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		12/01/2011.	Paydown		1,114,334	1,114,334	1,092,048	1,103,055	0	11,280	0	11,280	0	1,114,334	0	0	0	30,415	04/28/2013.
	4.614% 02/28/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		12/15/2011	Redemption 100.0000		285,537	285,537	293,149	290,680	0	(209)	0	(209)	0	290,470	0	(4,933)	(4,933)	11,782	08/15/2021
	7.450% 08/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		12/01/2011	Paydown		301,636	301,636	227,735	237,801	0	63,835	0	63,835	0	301,636	0	0	0	8,062	12/25/2026
	4.980% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1		12/01/2011	Paydown		559,876	559,876	591,369	590,281	0	(30,405)	0	(30,405)	0	559,876	0	0	0	19,390	03/15/2016
	6.500% 08/15/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
008548 AE 9	AGUA CALIENTE BAND OF		10/01/2011	Redemption 100.0000		104,000	104,000	104,000	104,000	0	0	0	0	0	104,000	0	0	0	6,323	10/01/2016
	CAHUILLA INDIANS 144A 6.080% 10/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A		10/01/2011	Redemption 100.0000		114,000	114,000	114,000	114,000	0	0	0	0	0	114,000	0	0	0	7,239	10/01/2015
	6.350% 10/01/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		10/01/2011	Various		1,173,471	1,173,471	1,180,514	1,176,433	0	(73)	0	(73)	0	1,176,360	0	(2,889)	(2,889)	71,612	10/01/2020
	8.627% 10/01/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2011	Paydown		990,512	990,512	902,247	940,493	0	50,019	0	50,019	0	990,512	0	0	0	38,426	04/20/2013
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		11/11/2011	Redemption 100.0000		367,431	367,431	367,431	367,431	0	0	0	0	0	367,431	0	0	0	26,545	02/11/2013
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		09/02/2011	Redemption 100.0000		529,311	529,311	529,311	529,311	0	0	0	0	0	529,311	0	0	0	11,871	03/02/2013
013817 AH 4	ALCOA INC 5.375% 01/15/13		06/28/2011	Call 107.4910		102,116	95,000	98,437	95,993	0	(231)	0	(231)	0	95,762	0	6,354	6,354	4,865	01/15/2013
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		12/31/2011	Redemption 100.0000		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	48,951	06/30/2015
	7.770% 06/30/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
02146P AA 3	COUNTRYWIDE ALTER LOAN		12/01/2011	Paydown		1,064,997	1,064,997	1,063,333	1,062,528	0	2,469	0	2,469	0	1,064,997	0	0	0	29,598	09/25/2013
	TRUST 2006-HY12 A1 5.570% 08/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1		12/01/2011	Paydown		869,165	869,165	868,956	868,484	0	681	0	681	0	869,165	0	0	0	24,316	12/25/2015
	5.150% 03/25/58					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
030616 AF 3	AMERICREDIT PRIME AUTO REC 2007-2M A4A		12/08/2011	Paydown		1,121,606	1,121,606	1,157,620	1,146,391	0	(24,784)	0	(24,784)	0	1,121,606	0	0	0	30,864	02/08/2014
	5.350% 03/08/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03061L AB 9	AMERICREDIT AUTOMOBILE REC 2010-A A2		11/10/2011	Barclays Capital Inc.		739,348	738,627	738,615	738,621	0	5	0	5	0	738,626	0	722	722	10,185	02/06/2012
	1.460% 11/06/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03061L AB 9	AMERICREDIT AUTOMOBILE REC 2010-A A2		11/06/2011	Paydown		3,482,747	3,482,747	3,482,694	3,482,720	0	28	0	28	0	3,482,747	0	0	0	24,993	02/06/2012
	1.460% 11/06/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03063K AD 5	AMERICREDIT PRIME AUTOMOBILE 2009-1 A4		11/10/2011	Morgan Stanley & Co.		2,549,805	2,500,000	2,499,357	2,499,595	0	191	0	191	0	2,499,786	0	50,018	50,018	66,660	03/15/2013
	2.900% 12/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		12/01/2011	Paydown		382,978	382,978	354,733	364,238	0	18,740	0	18,740	0	382,978	0	0	0	11,659	03/25/2026
	7.300% 02/25/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03235M AA 0	AMTRAK / PENN STATION 144A		12/15/2011	Redemption 100.0000		408,535	408,535	408,535	409,143	0	(44)	0	(44)	0	409,098	0	(563)	(563)	29,329	06/15/2017
	LEASE FINANCE TRUST 200 9.500% 06/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A		12/01/2011	Redemption 100.0000		383,831	383,831	383,831	383,831	0	0	0	0	0	383,831	0	0	0	11,781	05/01/2016
	5.744% 05/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		12/07/2011	Redemption 100.0000		284,496	284,496	265,677	269,888	0	720	0	720	0	270,608	0	13,888	13,888	12,141	01/02/2019
05529H AB 9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36		11/01/2011	Paydown		3,000,000	3,000,000	2,955,000	2,974,129	0	25,871	0	25,871	0	3,000,000	0	0	0	96,381	01/25/2012
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5		12/01/2011	Paydown		536,307	536,307	539,994	536,954	0	(647)	0	(647)	0	536,307	0	0	0	17,130	09/26/2015
	6.000% 05/26/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
055392 AB 0	BFL FUNDING I 144A TRUST		11/01/2011	Redemption 100.0000		472,275	472,275	472,275	472,393	0	(118)	0	(118)	0	472,275	0	0	0	18,567	05/01/2026
	CERT SERIES 2001 B 7.105% 05/01/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
055393 AB 8	BFL FUNDING II 144A		12/01/2011	Redemption 100.0000		3,251,247	3,251,247	3,251,247	3,251,247	0	0	0	0	0	3,251,247	0	0	0	(54,465)	08/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	ALLEGHANY ENERGY SL 200 7.890% 08/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	E.	12/02/2011.	Paydown		540,363	540,363	539,950	539,937	0	426	0	426	0	540,363	0	0	0	11,052	10/02/2018.
	5.100% 03/02/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949A 6H 8	BANK OF AMERICA MORTGAGE SEC 2005-E 2A6		12/01/2011.	Paydown		644,767	644,767	596,410	599,462	0	45,305	0	45,305	0	644,767	0	0	0	16,611	06/25/2014.
	2.843% 06/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		12/01/2011.	Paydown		510,030	510,030	503,018	504,934	0	5,096	0	5,096	0	510,030	0	0	0	10,584	04/25/2019.
	4.500% 05/25/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3		12/01/2011.	Paydown		1,143,630	1,143,630	1,124,331	1,126,429	0	17,201	0	17,201	0	1,143,630	0	0	0	24,473	09/25/2020.
	5.000% 10/25/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A		12/01/2011.	Paydown		1,173,155	1,173,155	1,162,890	1,165,260	0	7,896	0	7,896	0	1,173,155	0	0	0	26,135	07/26/2013.
	5.000% 06/26/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955Q AE 6	BANC OF AMERICA FUNDING		12/01/2011.	Paydown		620,321	620,321	623,423	622,255	0	(1,934)	0	(1,934)	0	620,321	0	0	0	13,258	01/26/2017.
	CORP 2009-R17 3A1 5.500% 02/26/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		12/01/2011.	Paydown		52,312	52,312	55,222	55,210	0	(2,898)	0	(2,898)	0	52,312	0	0	0	1,488	01/25/2042.
	5.204% 01/25/42					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		06/01/2011.	Paydown		6,404	6,404	3,764	3,764	0	2,640	0	2,640	0	6,404	0	0	0	109	05/01/1998.
	8.720% 10/25/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
099724 AD 8	BORGWARNER INC SENIOR N 8.000% 10/01/19		12/14/2011.	Morgan Stanley & Co.		11,873,800	10,000,000	12,883,800	11,845,635	0	(164,175)	0	(164,175)	0	11,681,460	0	192,340	192,340	973,333	10/01/2019.
101137 AG 2	BOSTON SCIENTIFIC 6.400% 06/15/16		06/03/2011.	Bank of America		4,518,120	4,000,000	4,095,840	4,062,737	0	(4,277)	0	(4,277)	0	4,058,460	0	459,660	459,660	123,022	06/15/2016.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2011.	Redemption 100.0000		11,407	11,407	11,407	11,407	0	0	0	0	0	11,407	0	0	0	391	06/01/2033.
124860 CB 1	C-BASS LLC 1999-3 A 6.624% 01/01/29		12/01/2011.	Paydown		57,556	57,556	56,494	56,744	0	812	0	812	0	57,556	0	0	0	2,061	02/01/2027.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		12/01/2011.	Paydown		237,267	237,267	227,950	227,950	0	9,317	0	9,317	0	237,267	0	0	0	6,936	03/25/2028.
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		12/01/2011.	Paydown		330,469	330,469	329,643	329,550	0	919	0	919	0	330,469	0	0	0	9,322	06/25/2014.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE		12/15/2011.	Redemption 100.0000		161,500	161,500	162,404	162,003	0	(55)	0	(55)	0	161,948	0	(448)	(448)	8,983	12/15/2018.
	7.416% 12/15/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12556N AC 6	CIT EQUIPMENT COLLATERAL 2008-VT1 A3		09/20/2011.	Paydown		878,270	878,270	908,461	886,549	0	(8,279)	0	(8,279)	0	878,270	0	0	0	32,596	09/20/2011.
	6.590% 12/22/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12557T AC 2	CIT EQUIPMENT COLLATERAL 2009-VT1 A3		12/15/2011.	Paydown		4,011,574	4,011,574	4,069,397	4,035,447	0	(23,873)	0	(23,873)	0	4,011,574	0	0	0	59,144	12/15/2011.
	3.070% 08/15/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		12/15/2011.	Paydown		2,049,760	2,049,760	2,049,630	2,049,642	0	118	0	118	0	2,049,760	0	0	0	27,529	11/15/2012.
12620T AD 3	CNH EQUIPMENT TRUST 2009-B A4		12/15/2011.	Paydown		2,241,432	2,241,432	2,351,052	2,303,042	0	(61,610)	0	(61,610)	0	2,241,432	0	0	0	80,704	10/15/2013.
	5.170% 10/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12626P AG 8	CRH AMERICA INC 6.000% 09/30/16		06/03/2011.	Morgan Stanley & Co.		3,337,110	3,000,000	2,888,310	2,919,158	0	5,104	0	5,104	0	2,924,262	0	412,848	412,848	124,000	09/30/2016.
126408 GT 4	CSX CORP 3.700% 10/30/20		11/09/2011.	Deutsche Bank Securities		3,067,170	3,000,000	2,998,470	2,998,502	0	130	0	130	0	2,998,632	0	68,538	68,538	118,400	10/30/2020.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL		12/01/2011.	Paydown		815,202	815,202	824,373	820,570	0	(5,368)	0	(5,368)	0	815,202	0	0	0	19,004	10/27/2015.
	CER 2009-12R 4A1 6.500% 05/27/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12642M EJ 5	CREDIT SUISSE MORT CAPITAL		04/01/2011.	Paydown		395,896	395,896	396,391	395,896	0	0	0	0	0	395,896	0	0	0	4,125	12/27/2010.
	CER 2009-12R 43A1 4.300% 05/27/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12643F AA 2	CTL CAPITAL WALGREEN CO		11/15/2011.	Redemption 100.0000		319,571	319,571	319,571	319,571	0	0	0	0	0	319,571	0	0	0	17,528	11/15/2026.
	144A 2001-8 LESSEE 7.270% 11/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		12/01/2011.	Paydown		565,836	565,836	531,176	531,260	0	34,576	0	34,576	0	565,836	0	0	0	15,406	12/25/2017.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	5.500% 10/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669D 2L 1	COUNTRYWIDE HOME LOANS 2003-10 A11		12/01/2011.	Paydown		1,868,964	1,868,964	1,875,973	1,863,951	0	5,013	0	5,013	0	1,868,964	0	0	0	50,103	10/25/2012.
	5.750% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8		12/01/2011.	Paydown		1,714,330	1,714,330	1,722,717	1,715,578	0	(1,248)	0	(1,248)	0	1,714,330	0	0	0	41,599	10/25/2032.
	6.500% 11/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E 4M 5	COUNTRYWIDE ALTERNATIVE		12/01/2011.	Paydown		400,718	400,718	386,192	387,309	0	13,410	0	13,410	0	400,718	0	0	0	12,052	10/25/2033.
	LOAN 2003-20 CB 1A1 5.500% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		12/01/2011.	Paydown		1,578,330	1,578,330	1,573,437	1,573,700	0	4,631	0	4,631	0	1,578,330	0	0	0	35,435	04/25/2033.
	6.000% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		12/01/2011.	Paydown		1,367,342	1,367,342	1,328,886	1,353,662	0	13,680	0	13,680	0	1,367,342	0	0	0	42,074	10/25/2016.
	5.000% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6		12/01/2011.	Paydown		1,837,343	1,837,343	1,833,324	1,831,994	0	5,349	0	5,349	0	1,837,343	0	0	0	45,135	09/25/2012.
	5.250% 09/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7		12/01/2011.	Paydown		2,123,815	2,123,815	2,060,101	2,099,771	0	24,044	0	24,044	0	2,123,815	0	0	0	52,857	09/25/2016.
	5.000% 07/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25		12/01/2011.	Paydown		3,710,484	3,710,484	3,640,912	3,668,382	0	42,102	0	42,102	0	3,710,484	0	0	0	98,875	12/25/2013.
	5.250% 05/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1		12/01/2011.	Paydown		1,287,815	1,287,815	1,277,351	1,279,302	0	8,513	0	8,513	0	1,287,815	0	0	0	38,794	11/25/2013.
	5.500% 09/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8		12/01/2011.	Paydown		290,479	290,479	291,069	290,299	0	179	0	179	0	290,479	0	0	0	8,188	05/25/2035.
	5.500% 06/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12811# AA 8	CALAMOS HOLDINGS INC 5.240% 04/29/11		04/29/2011.	Maturity		1,315,417	1,315,417	1,315,417	1,315,417	0	0	0	0	0	1,315,417	0	0	0	34,464	04/29/2011.
14041N BX 8	CAPITAL ONE MULTI-ASSET 2005-B1 B1		11/10/2011.	Deutsche Bank Securities		3,261,211	3,000,000	3,270,000	3,260,076	0	(52,832)	0	(52,832)	0	3,207,244	0	53,967	53,967	135,158	02/15/2015.
	4.900% 12/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C		11/01/2011.	Paydown		160,931	160,931	160,931	160,931	0	0	0	0	0	160,931	0	0	0	0	10/01/2011.
	8.155% 06/25/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2011.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.
144285 AE 3	CARPENTER TECHNOLOGY 7.625% 08/15/11		08/15/2011.	Maturity		2,700,000	2,700,000	2,684,853	2,698,671	0	1,329	0	1,329	0	2,700,000	0	0	0	205,875	08/15/2011.
151020 AE 4	CELGENE CORP 3.950% 10/15/20		11/10/2011.	J P Morgan & Co.		2,022,900	2,000,000	2,010,860	2,010,650	0	(778)	0	(778)	0	2,009,872	0	13,028	13,028	87,558	10/15/2020.
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		12/25/2011.	Paydown		508,147	508,147	508,147	508,147	0	0	0	0	0	508,147	0	0	0	14,554	12/25/2012.
	4.590% 11/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
161571 BD 5	CHASE ISSUANCE TRUST 2006-B1 B1		02/12/2011.	Paydown		4,000,000	4,000,000	3,786,250	3,979,244	0	20,756	0	20,756	0	4,000,000	0	0	0	2,830	03/09/2011.
	0.411% 04/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
16162T 2U 9	CHASE MORTGAGE FINANCE COR 2003-S3 A1		04/01/2011.	Paydown		3,600,341	3,600,341	3,602,591	3,597,747	0	2,594	0	2,594	0	3,600,341	0	0	0	55,427	02/25/2018.
	5.000% 03/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23		06/15/2011.	Redemption 100.0000		134,211	134,211	134,211	134,211	0	0	0	0	0	134,211	0	0	0	5,615	06/15/2023.
171204 AD 2	CHRYSLER FINANCIAL LEASE TRUST 2010-A A2		03/15/2011.	Paydown		1,966,905	1,966,905	1,966,899	1,966,904	0	1	0	1	0	1,966,905	0	0	0	5,513	03/15/2011.
	1.780% 06/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		12/05/2011.	Paydown		428,325	428,325	428,325	428,325	0	0	0	0	0	428,325	0	0	0	21,840	11/05/2016.
17285R AA 8	CITADEL FINANCE LTD 144 6.250% 12/15/11		12/15/2011.	Maturity		2,000,000	2,000,000	1,992,120	1,998,305	0	1,695	0	1,695	0	2,000,000	0	0	0	125,000	12/15/2011.

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										11	12	13	14	15						
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172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.		12/01/2011.	Paydown		11,709	11,709	11,179	11,179	0	530	0	530	0	11,709	0	0	0	480	09/25/2035.
	5.625% 09/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.		12/01/2011.	Paydown		505,169	505,169	495,381	496,484	0	8,685	0	8,685	0	505,169	0	0	0	10,575	01/25/2021.
	5.000% 02/25/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8.		12/01/2011.	Paydown		5,618,917	5,618,917	5,553,070	5,595,051	0	23,866	0	23,866	0	5,618,917	0	0	0	128,328	02/25/2012.
	5.500% 09/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1.		12/01/2011.	Paydown		296,814	296,814	264,164	272,053	0	24,760	0	24,760	0	296,814	0	0	0	9,745	12/25/2021.
	5.500% 12/25/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6.		01/01/2011.	Paydown		38,411	38,411	38,399	38,226	0	185	0	185	0	38,411	0	0	0	253	04/25/2012.
	7.910% 05/25/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
196816 AB 8	COLOWYO COAL FUNDING CO 9.560% 11/15/11		11/15/2011.	Various		619,120	619,120	619,120	619,120	0	0	0	0	0	619,120	0	0	0	43,098	11/15/2011.
20763# DU 2	CONNECTICUT NATL BANK		03/26/2011.	Redemption 100.0000		464,225	464,225	464,225	464,225	0	0	0	0	0	464,225	0	0	0	21,888	03/26/2014.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1 7.150% 05/01/33		12/01/2011.	Paydown		90,156	90,156	90,156	90,156	0	0	0	0	0	90,156	0	0	0	0	05/01/2033.
	LESSEE-SOUTHWEST AIRLIN 9.430% 03/26/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5		12/01/2011.	Paydown		12,731	12,731	10,112	10,112	0	2,619	0	2,619	0	12,731	0	0	0	622	10/15/2011.
	8.700% 06/15/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9		12/01/2011.	Paydown		79,391	79,391	73,104	73,104	0	6,287	0	6,287	0	79,391	0	0	0	1,781	10/15/2011.
	7.330% 03/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7		12/01/2011.	Paydown		56,023	56,023	54,370	54,370	0	1,653	0	1,653	0	56,023	0	0	0	1,776	10/15/2011.
	7.000% 03/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8		12/01/2011.	Paydown		144,304	144,304	144,282	144,304	0	0	0	0	0	144,304	0	0	0	6,808	10/15/2011.
	7.620% 04/15/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
210805 AN 7	CONTINENTAL AIRLINES SERIES 96-B		10/15/2011.	Redemption 100.0000		171,533	171,533	171,533	171,533	0	0	0	0	0	171,533	0	0	0	9,464	04/15/2015.
	7.820% 04/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
22540A J7 4	CS FIRST BOSTON MORT SEC 2001-CF2		01/01/2011.	Paydown		224,358	224,358	232,000	231,709	0	(7,351)	0	(7,351)	0	224,358	0	0	0	1,216	02/15/2034.
	6.505% 02/15/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		07/01/2011.	Paydown		347,815	347,815	347,676	322,626	23,807	1,382	0	25,189	0	347,815	0	0	0	9,146	02/25/2017.
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		12/01/2011.	Paydown		676,301	676,301	683,870	681,807	0	(2,646)	2,860	(5,506)	0	676,301	0	0	0	25,622	11/25/2031.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1		12/01/2011.	Paydown		1,044,614	1,044,614	1,068,114	1,067,379	0	(22,766)	0	(22,766)	0	1,044,614	0	0	0	27,346	09/25/2019.
	5.250% 10/25/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		12/30/2011.	Redemption 100.0000		165,003	165,003	165,003	165,003	0	0	0	0	0	165,003	0	0	0	5,942	03/30/2025.
22845@ AC 5	CROWN PINE PARENT LP TIMBER LP		10/26/2011.	Tax Free Exchange		1,006,974	1,000,000	1,000,000	1,000,000	0	6,974	0	6,974	0	1,006,974	0	0	0	32,750	12/14/2017.
	6.550% 12/14/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
23336D AC 2	DT AUTO OWNER TRUST 2010-1 B		11/10/2011.	Bank of America		1,500,000	1,500,000	1,499,850	1,499,865	0	96	0	96	0	1,499,961	0	39	39	32,548	06/15/2012.
	2.360% 04/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
24648* AA 6	DELAWARE TR CAP MGMT (GATX)		05/01/2011.	Redemption 100.0000		489,108	489,108	489,108	489,054	0	63	0	63	0	489,117	0	(9)	(9)	18,414	05/01/2013.
	LESSEE-WISCONSIN CENTRA 8.490% 05/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
248019 AG 6	DELUXE CORP SERIES B 5.125% 10/01/14		10/31/2011.	BB&T Capital Markets		2,496,875	2,500,000	2,395,914	2,453,191	0	9,621	0	9,621	0	2,462,812	0	34,063	34,063	139,514	10/01/2014.
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A		12/02/2011.	Redemption 100.0000		353,796	353,796	353,796	353,796	0	0	0	0	0	353,796	0	0	0	9,241	09/02/2014.
	4.780% 09/02/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
25468P BW 5	WALT DISNEY COMPANY SENIOR NOTES		06/02/2011.	Barclays Capital Inc.		18,877,200	15,000,000	14,632,000	14,676,139	0	2,880	0	2,880	0	14,679,018	0	4,198,182	4,198,182	805,000	03/01/2032.
	7.000% 03/01/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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257867 AR 2	RR DONNELLEY & SONS 5.500% 05/15/15		06/15/2011.	Redemption 103.5000		8,463,195	8,177,000	8,300,128	8,241,839	0	(6,071)	0	(6,071)	0	8,235,769	0	227,426	227,426	262,345	05/15/2015.
26439R AH 9	SPECTRA ENERGY CAPITAL SENIOR NOTES		06/01/2011.	Morgan Stanley & Co.		11,240,280	9,000,000	9,706,318	9,461,665	0	(16,587)	0	(16,587)	0	9,445,078	0	1,795,202	1,795,202	490,000	10/01/2019.
	8.000% 10/01/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
26924X AC 9	E-TRADE RV AND MARINE TRUST 2004-1 A3		04/07/2011.	Paydown		570,210	570,210	571,547	570,210	0	0	0	0	0	570,210	0	0	0	4,022	08/07/2010.
	3.620% 10/08/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
293561 E* 3	ENRON GAS PROCESSING CO.		05/25/2011.	Redemption 100.0000		9,201	9,201	9,201	9,201	0	0	0	0	0	9,201	0	0	0	461	05/25/2011.
	SERIES C BUSHTON TR 199 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
293561 F* 2	ENRON GAS PROCESSING CO.		05/25/2011.	Redemption 100.0000		8,721	8,721	8,721	8,721	0	0	0	0	0	8,721	0	0	0	437	05/25/2011.
	SERIES C BUSHTON TR 199 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
293561 G* 1	ENRON GAS PROCESSING CO.		05/25/2011.	Redemption 100.0000		11,353	11,353	11,353	11,353	0	0	0	0	0	11,353	0	0	0	569	05/25/2011.
	SERIES C BUSHTON TR 199 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
293561 H* 0	ENRON GAS PROCESSING CO.		05/25/2011.	Redemption 100.0000		11,376	11,376	11,376	11,376	0	0	0	0	0	11,376	0	0	0	571	05/25/2011.
	SERIES C BUSHTON TR 199 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
293561 H@ 8	ENRON GAS PROCESSING CO.		05/25/2011.	Redemption 100.0000		28,903	28,903	28,903	28,903	0	0	0	0	0	28,903	0	0	0	1,449	05/25/2011.
	SERIES C BUSHTON TR 199 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3		12/01/2011.	Paydown		90,489	90,489	90,715	90,053	0	436	0	436	0	90,489	0	0	0	3,103	07/01/2011.
	7.700% 09/25/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS		03/16/2011.	Redemption 100.0000		662,685	662,685	662,685	662,685	0	0	0	0	0	662,685	0	0	0	12,210	03/16/2015.
	THROUGH CERTIFICATES 7.370% 03/16/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A		01/05/2011.	Redemption 100.0000		352,393	352,393	352,393	352,393	0	0	0	0	0	352,393	0	0	0	14,237	01/05/2018.
	8.080% 01/05/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
302568 AA 8	HARPER LAKE SOLAR FUND		12/31/2011.	Redemption 100.0000		271,333	271,333	271,333	271,333	0	0	0	0	0	271,333	0	0	0	20,743	12/31/2018.
	SENIOR SECURED 144A 7.645% 12/31/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A		07/10/2011.	Redemption 100.0000		67,200	67,200	67,200	67,200	0	0	0	0	0	67,200	0	0	0	3,013	07/10/2018.
	7.590% 07/10/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING		12/31/2011.	Redemption 100.0000		264,060	264,060	264,060	264,060	0	0	0	0	0	264,060	0	0	0	14,081	06/28/2020.
	SENIOR SECURED NOTES 7.110% 06/28/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2011.	Redemption 100.0000		118,136	118,136	118,136	118,136	0	0	0	0	0	118,136	0	0	0	4,666	01/15/2020.
	7.900% 01/15/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2011.	Redemption 100.0000		28,506	28,506	28,506	28,506	0	0	0	0	0	28,506	0	0	0	1,281	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2011.	Redemption 100.0000		2,865	2,865	2,865	2,865	0	0	0	0	0	2,865	0	0	0	129	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2011.	Redemption 100.0000		18,129	18,129	18,129	18,129	0	0	0	0	0	18,129	0	0	0	815	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2011.	Redemption 100.0000		7,342	7,342	7,342	7,342	0	0	0	0	0	7,342	0	0	0	330	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2011.	Redemption 100.0000		9,739	9,739	9,739	9,739	0	0	0	0	0	9,739	0	0	0	438	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2011.	Redemption 100.0000		34,759	34,759	34,759	34,759	0	0	0	0	0	34,759	0	0	0	1,562	10/15/2027.
	5.960% 12/13/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		12/01/2011.	Paydown		846,800	846,800	838,332	841,611	0	5,189	0	5,189	0	846,800	0	0	0	41,591	09/25/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	5.500% 05/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051G CN 3	FIRST HORIZON MTG PASS-THRU		12/01/2011.	Paydown		1,869,991	1,869,991	1,848,954	1,856,826	0	13,165	0	13,165	0	1,869,991	0	0	0	76,633	07/25/2015.
	TR 2004-7 1A2 5.500% 01/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051G KU 8	FIRST HORIZON MTG PASS-THRU		12/01/2011.	Paydown		1,822,875	1,822,875	1,806,925	1,812,139	0	10,736	0	10,736	0	1,822,875	0	0	0	63,657	09/25/2012.
	TR 2005-2 1A2 5.500% 05/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32113C AV 2	FIRST NATIONAL MSTR NOTE TRUST 2009-3 A.		09/21/2011.	Citi		3,018,750	3,000,000	2,997,070	2,997,351	0	500	0	500	0	2,997,851	0	20,899	20,899	37,443	07/15/2015.
	1.628% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
324477 D@ 4	FIRST NATL BK CHICAGO SER C		05/25/2011.	Redemption 100.0000		232,743	232,743	232,743	232,743	0	0	0	0	0	232,743	0	0	0	11,672	05/25/2011.
	SECD NT BUSHTON TR 1991 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
324477 E@ 3	FIRST NATL BK CHICAGO SER C		05/25/2011.	Redemption 100.0000		162,618	162,618	162,618	162,618	0	0	0	0	0	162,618	0	0	0	8,155	05/25/2011.
	SECD NT BUSHTON TR 1991 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
324477 F@ 2	FIRST NATL BK CHICAGO SER C		05/25/2011.	Redemption 100.0000		149,150	149,150	149,150	149,150	0	0	0	0	0	149,150	0	0	0	7,480	05/25/2011.
	SECD NT BUSHTON TR 1991 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
324477 G@ 1	FIRST NATL BK CHICAGO SER C		05/25/2011.	Redemption 100.0000		191,020	191,020	191,020	191,020	0	0	0	0	0	191,020	0	0	0	9,580	05/25/2011.
	SECD NT BUSHTON TR 1991 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
324477 H@ 0	FIRST NATL BK CHICAGO SER C		05/25/2011.	Redemption 100.0000		197,927	197,927	197,927	197,927	0	0	0	0	0	197,927	0	0	0	9,926	05/25/2011.
	SECD NT BUSHTON TR 1991 10.030% 05/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33632* TH 0	FIRST SECURITY BANK NA		01/01/2011.	Redemption 100.0000		654,200	654,200	654,200	654,200	0	0	0	0	0	654,200	0	0	0	20,084	01/01/2014.
	LESSEE: AMERADA HESS 6.140% 01/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33632* TP 2	FIRST SECURITY BANK NA		01/01/2011.	Redemption 100.0000		361,585	361,585	361,585	361,585	0	0	0	0	0	361,585	0	0	0	13,252	01/01/2014.
	LESSEE: AMERADA HESS 7.330% 01/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33761N A* 0	FIRST SERVICE CORPORATION		04/01/2011.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015.
	SENIOR SECURED NOTES 5.440% 04/01/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
338906 B* 0	FLEXI-VAN LEASING INC		11/16/2011.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	130,822	11/16/2011.
	SENIOR SECURED NOTES 5.880% 11/16/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
34528Q AC 8	FORD CREDIT FLOORPLAN MSTR TR 2006-4 A.		06/14/2011.	Paydown		2,500,000	2,500,000	2,465,625	2,483,431	0	16,569	0	16,569	0	2,500,000	0	0	0	6,231	06/15/2011.
	0.437% 06/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
34528W AJ 0	FORD CREDIT AUTO OWNER TRUST 2007-B B		12/15/2011.	Paydown		214,542	214,542	221,782	217,513	0	(2,972)	0	(2,972)	0	214,542	0	0	0	11,887	04/15/2012.
	5.690% 11/15/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		12/31/2011.	Redemption 100.0000		225,771	225,771	225,771	225,771	0	0	0	0	0	225,771	0	0	0	9,242	06/30/2025.
	6.500% 12/19/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
35729P AM 2	FREMONT HOME LOAN TRUST 2002-2 M2B		09/01/2011.	Paydown		70,468	70,468	64,320	3,833	60,487	6,148	0	66,635	0	70,468	0	0	0	1,796	12/01/2011.
	5.000% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
361561 AA 1	SYSTEM ENERGY RESOURCES		01/15/2011.	Redemption 100.0000		702,043	702,043	702,043	702,043	0	0	0	0	0	702,043	0	0	0	18,004	01/15/2014.
	GG1C FUNDING CORP 5.129% 01/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		12/01/2011.	Paydown		244,003	244,003	245,833	245,730	0	(1,727)	0	(1,727)	0	244,003	0	0	0	8,768	02/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		12/01/2011.	Paydown		98,317	98,317	96,965	97,310	0	1,007	0	1,007	0	98,317	0	0	0	3,497	02/25/2029.
36159J BM 2	GE CAPITAL CREDIT CARD MSTR 2009-2 A		09/21/2011.	Bank of America		3,074,531	3,000,000	3,103,125	3,068,361	0	(32,415)	0	(32,415)	0	3,035,947	0	38,584	38,584	86,408	07/15/2012.
	3.690% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36159L AR 7	GE DEALER FLOORPLAN MSTR 2006-2 A		04/20/2011.	Paydown		5,000,000	5,000,000	4,951,563	4,985,271	0	14,729	0	14,729	0	5,000,000	0	0	0	5,532	04/20/2011.
	0.283% 04/20/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36159L AS 5	GE DEALER FLOORPLAN MSTR 2006-2 B		04/20/2011.	Paydown		3,154,000	3,154,000	3,041,639	3,128,889	0	25,111	0	25,111	0	3,154,000	0	0	0	5,292	04/20/2011.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	0.453% 04/20/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36829K AC 2	GE EQUIPMENT SMALL TICKET LLC 2009-1 A3		11/03/2011.	Citi		2,040,964	2,035,478	2,045,019	2,040,036	0	(3,089)	0	(3,089)	0	2,036,947	0	4,017	4,017	35,064	04/15/2012.
	1.920% 07/15/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36829K AC 2	GE EQUIPMENT SMALL TICKET LLC 2009-1 A3		10/15/2011.	Paydown		3,964,522	3,964,522	3,983,106	3,973,400	0	(8,878)	0	(8,878)	0	3,964,522	0	0	0	39,772	04/15/2012.
	1.920% 07/15/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
372109 AA 6	GENEVA ILL PRD FAC LICENSE		12/01/2011.	Redemption 100.0000		956,905	956,905	956,905	956,905	0	0	0	0	0	956,905	0	0	0	28,220	10/01/2013.
	REV 144A COMM MTG PASS 5.400% 10/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
39153V AQ 7	GREAT AMERICA LEASING REC 2009-1 A3		11/10/2011.	Wells Fargo Securities		1,322,316	1,314,511	1,330,942	1,322,937	0	(4,472)	0	(4,472)	0	1,318,466	0	3,850	3,850	27,917	07/15/2012.
	2.540% 03/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
39153V AQ 7	GREAT AMERICA LEASING REC 2009-1 A3		11/15/2011.	Paydown		1,685,489	1,685,489	1,706,558	1,696,293	0	(10,804)	0	(10,804)	0	1,685,489	0	0	0	25,947	07/15/2012.
	2.540% 03/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
393505 CV 2	GREEN TREE FINANCIAL CORP 1994-4 A5		12/15/2011.	Paydown		397,605	397,605	393,751	397,242	0	363	0	363	0	397,605	0	0	0	13,816	09/15/2012.
	8.300% 07/15/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5		12/15/2011.	Paydown		307,941	307,941	306,113	307,760	0	181	0	181	0	307,941	0	0	0	15,758	11/15/2012.
	8.300% 11/15/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
40052M AD 6	GS AUTO LOAN TRUST 2007-1 A4		08/15/2011.	Paydown		3,445,166	3,445,166	3,580,819	3,519,338	0	(74,172)	0	(74,172)	0	3,445,166	0	0	0	101,609	10/15/2012.
	5.480% 12/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
40405T AA 1	H & P INV PARTNERS-CARMEL		08/15/2011.	Various		608,000	608,000	608,000	608,000	0	0	0	0	0	608,000	0	0	0	42,195	02/15/2021.
	INC 144A LEASE RENTAL R 8.700% 02/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
404119 AL 3	HCA INC 5.750% 03/15/14		12/01/2011.	BB&T Capital Markets		3,000,000	3,000,000	2,986,200	2,994,726	0	1,421	0	1,421	0	2,996,147	0	3,853	3,853	210,354	03/15/2014.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1		12/01/2011.	Paydown		450,571	450,571	410,025	415,294	0	35,277	0	35,277	0	450,571	0	0	0	11,907	08/25/2022.
	5.500% 09/25/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
431282 AF 9	HIGHWOODS REALTY LP		06/01/2011.	RBS Securities Corp.		8,220,520	7,000,000	6,414,484	6,647,596	0	15,342	0	15,342	0	6,662,938	0	1,557,582	1,557,582	336,875	04/15/2018.
	FORMERLY HIGHWOODS/FORS 7.500% 04/15/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
431573 AA 2	HILL-ROM HOLDINGS INC 8.500% 12/01/11		12/01/2011.	Maturity		125,000	125,000	153,286	129,231	0	(4,231)	0	(4,231)	0	125,000	0	0	0	10,625	12/01/2011.
437185 AC 5	RESIDENTIAL FUNDING MRTGE		12/01/2011.	Paydown		470,413	470,413	430,428	440,947	0	29,466	0	29,466	0	470,413	0	0	0	17,822	05/25/2013.
	SEC 2006-HI2 A3 5.790% 02/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
441812 JW 5	HSBC FINANCE CORP 6.375% 10/15/11		10/15/2011.	Maturity		13,625,000	13,625,000	13,033,439	13,561,151	0	63,849	0	63,849	0	13,625,000	0	0	0	868,594	10/15/2011.
444859 AU 6	HUMANA INC SENIOR NOTES 6.300% 08/01/18		05/31/2011.	Morgan Stanley & Co.		12,534,886	11,175,000	11,617,193	11,388,630	0	(11,122)	0	(11,122)	0	11,377,508	0	1,157,378	1,157,378	590,599	08/01/2018.
446148 AC 2	HUNTINGTON AUTO TRUST 2009-1A A3		11/10/2011.	Citi		530,277	528,111	544,057	534,664	0	(5,426)	0	(5,426)	0	529,238	0	1,039	1,039	17,397	01/15/2012.
	3.940% 06/17/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
446148 AC 2	HUNTINGTON AUTO TRUST 2009-1A A3		11/15/2011.	Paydown		4,023,002	4,023,002	4,144,478	4,072,923	0	(49,921)	0	(49,921)	0	4,023,002	0	0	0	78,323	01/15/2012.
	3.940% 06/17/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		12/01/2011.	Paydown		212,283	212,283	212,222	211,973	0	310	0	310	0	212,283	0	0	0	3,467	08/20/2028.
	7.520% 08/20/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.294% 07/25/33		12/25/2011.	Paydown		132,264	132,264	113,747	116,471	0	15,793	0	15,793	0	132,264	0	0	0	792	05/27/2025.
462613 AD 2	IPALCO ENTERPRISES INC		06/17/2011.	Call 103.2730		4,130,920	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	130,920	130,920	203,167	11/14/2011.
	SENIOR SECURED NOTES 8.625% 11/14/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A		12/15/2011.	Paydown		134,140	134,140	134,113	134,113	0	27	0	27	0	134,140	0	0	0	2,944	01/15/2032.
	3.820% 12/15/48					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46626A AA 2	JP MORGAN H&Q BUILDING SF		12/15/2011.	Redemption 100.0000		637,597	637,597	637,597	637,597	0	0	0	0	0	637,597	0	0	0	24,779	09/15/2017.
	CA 144A PASS THRU CERTS 7.100% 09/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2		12/01/2011.	Paydown		1,793,622	1,793,622	1,762,234	1,772,766	0	20,857	0	20,857	0	1,793,622	0	0	0	50,308	04/25/2012.
	5.810% 05/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46629E AA 1	JP MORGAN ALTERNATIVE LOAN TR 2006-A4 A1		12/01/2011.	Paydown		889,864	889,864	893,484	892,657	0	(2,794)	0	(2,794)	0	889,864	0	0	0	28,551	04/25/2013.
	5.950% 09/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12		10/03/2011.	Call 100.0000		815,224	815,224	815,224	815,224	0	0	0	0	0	815,224	0	0	0	217,643	09/30/2012.
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12		05/25/2011.	Redemption 100.0000		18,010	18,010	18,010	18,010	0	0	0	0	0	18,010	0	0	0	10,347	09/30/2012.
47745# AD 9	J.F. SHEA CO. SERIES A SENIOR NOTE		05/10/2011.	Redemption 100.0000		3,868,058	3,868,058	3,868,058	3,868,058	0	0	0	0	0	3,868,058	0	0	0	125,841	09/30/2015.
	7.500% 09/30/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AH 0	J.F. SHEA CO. SERIES A-1 B SENIOR NOTE		05/10/2011.	Redemption 100.0000		230,759	230,759	230,759	230,759	0	0	0	0	0	230,759	0	0	0	7,644	09/30/2015.
	7.500% 09/30/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AM 9	J.F. SHEA CO. SERIES A-1 B SENIOR NOTE		05/10/2011.	Redemption 79.6333		151,682	190,476	190,476	190,476	0	0	0	0	0	190,476	0	(38,794)	(38,794)	0	09/30/2018.
	15.000% 09/30/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AR 8	J.F. SHEA CO. SERIES B 15.000% 09/30/15		05/10/2011.	Redemption 79.6333		121,346	152,381	152,381	152,381	0	0	0	0	0	152,381	0	(31,035)	(31,035)	0	09/30/2015.
47745# AV 9	J.F. SHEA CO. SERIES B 15.000% 09/30/15		05/10/2011.	Redemption 79.6333		28,245	35,469	35,469	35,469	0	0	0	0	0	35,469	0	(7,224)	(7,224)	0	09/30/2015.
481239 AE 1	JPMORGAN AUTO REC TRUST 2008-A B		10/15/2011.	Paydown		2,635,221	2,635,221	2,696,161	2,650,827	0	(15,605)	0	(15,605)	0	2,635,221	0	0	0	72,746	10/15/2011.
	5.220% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
482439 AA 4	KCT INTERMODAL		08/01/2011.	Redemption 100.0000		173,600	173,600	173,600	173,600	0	0	0	0	0	173,600	0	0	0	11,951	08/01/2018.
	TRANPORTATION GUAR: BUR 6.884% 08/01/18.					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		09/30/2011.	Redemption 100.0000		107,344	107,344	107,344	107,344	0	0	0	0	0	107,344	0	0	0	6,062	03/29/2021.
487836 BB 3	KELLOGG CO 4.450% 05/30/16		12/13/2011.	Bank of America		4,433,400	4,000,000	3,934,560	3,947,458	0	8,337	0	8,337	0	3,955,795	0	477,606	477,606	185,911	05/30/2016.
49228R AC 7	KERN RIVER FUNDING CORP		12/31/2011.	Redemption 100.0000		274,510	274,510	271,117	272,696	0	170	0	170	0	272,866	0	1,644	1,644	9,927	07/31/2016.
	144A GUAR KERN RIVER GA 6.676% 07/31/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2		12/27/2011.	Paydown		1,982,723	1,982,723	1,888,544	1,898,473	0	84,250	0	84,250	0	1,982,723	0	0	0	4,731	10/27/2013.
	0.654% 06/27/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		12/15/2011.	Redemption 100.0000		27,272	27,272	27,272	27,272	0	0	0	0	0	27,272	0	0	0	1,085	06/15/2033.
52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A		12/20/2011.	Paydown		1,547,941	1,547,941	1,520,408	1,520,751	0	27,190	0	27,190	0	1,547,941	0	0	0	13,336	08/20/2018.
	1.700% 08/20/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52465# AZ 8	FLUOR CORPORATION LESSEE		12/08/2011.	Redemption 100.0000		161,987	161,987	161,987	161,987	0	0	0	0	0	161,987	0	0	0	6,373	06/08/2021.
	LEGGMASON MTG CER 2001 7.560% 06/08/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
524660 AT 4	LEGGET & PLATT INC 4.400% 07/01/18		12/14/2011.	Morgan Stanley & Co.		4,975,925	4,925,000	4,872,647	4,894,553	0	3,372	0	3,372	0	4,897,925	0	77,999	77,999	317,827	07/01/2018.
52518R BE 5	LEHMAN STRUCTURED		12/01/2011.	Paydown		24,988	24,988	24,113	24,609	0	379	0	379	0	24,988	0	0	0	0	03/01/2019.
	SECURITIES LSSCO 2001-G 0.000% 08/26/24					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
534187 AM 1	LINCOLN NATIONAL CORP SENIOR NOTES		12/15/2011.	Maturity		225,000	225,000	227,149	225,285	0	(285)	0	(285)	0	225,000	0	0	0	13,950	12/15/2011.
	6.200% 12/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
536885 AA 4	LITIGATION SETTLEMENT		10/25/2011.	Paydown		908,167	908,167	856,562	886,094	0	22,073	0	22,073	0	908,167	0	0	0	39,791	01/25/2016.
	MONETIZE FEE TRUST PASS 6.950% 01/26/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
54600@ AP 4	LOUIS DREYFUS CORP SERIES D SENIOR NOTES		12/17/2010.	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	0	12/17/2013.
	7.070% 12/17/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
546345 A* 0	LOUISIANA NATL BANK		05/20/2011.	Various		517,372	517,372	517,372	517,372	0	0	0	0	0	517,372	0	0	0	24,575	05/20/2011.
	LESSEE-CSX OIL & GAS CO 9.500% 05/20/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
548661 CT 2	LOWES COMPANIES INC 3.750% 04/15/21		11/09/2011.	Wells Fargo Securities		3,121,500	3,000,000	2,998,800	2,998,800	0	17	0	17	0	2,998,817	0	122,683	122,683	110,313	04/15/2021.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1		12/01/2011.	Paydown		984,310	984,310	988,001	985,704	0	(1,394)	0	(1,394)	0	984,310	0	0	0	20,445	11/25/2018.
	5.000% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57118T AE 5	MARLIN LEASING REC LLC 2007-1A B		11/15/2011.	Paydown		3,894,027	3,894,027	3,507,058	3,727,976	0	166,051	0	166,051	0	3,894,027	0	0	0	169,347	01/15/2012.
	5.820% 02/16/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		12/20/2011.	Paydown		466,664	466,664	466,658	466,659	0	6	0	6	0	466,664	0	0	0	11,550	02/20/2016.
	4.809% 07/20/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		12/20/2011.	Paydown		1,158,884	1,158,884	1,158,757	1,158,756	0	128	0	128	0	1,158,884	0	0	0	21,303	03/20/2021.
	3.540% 10/20/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2011.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2011.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2011.	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
589400 AA 8	MERCURY GENERAL CORP SENIOR NOTES		08/15/2011.	Various		6,325,000	6,325,000	6,441,266	6,335,577	0	(10,577)	0	(10,577)	0	6,325,000	0	0	0	458,563	08/15/2011.
	7.250% 08/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES		12/18/2011.	Redemption 100.0000		140,705	140,705	140,705	140,705	0	0	0	0	0	140,705	0	0	0	9,407	12/18/2019.
	8.850% 12/18/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		10/01/2011.	Paydown		98,713	98,713	98,697	98,712	0	1	0	1	0	98,713	0	0	0	5,170	10/01/2011.
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2011.	Paydown		324,973	324,973	316,438	316,865	0	8,108	0	8,108	0	324,973	0	0	0	8,398	08/15/2022.
	4.864% 07/15/38					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		12/01/2011.	Paydown		223,041	223,041	222,886	222,886	0	155	0	155	0	223,041	0	0	0	6,427	09/15/2028.
60040# AA 0	MILLENNIUM PIPELINE LLC		12/30/2011.	Redemption 100.0000		53,370	53,370	53,370	53,370	0	0	0	0	0	53,370	0	0	0	2,133	06/30/2027.
	SENIOR SECURED NOTES 5.330% 06/30/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
60685@ AA 2	MO DATA PROPERTY LESSEE		11/11/2011.	Redemption 100.0000		190,864	190,864	190,864	190,864	0	0	0	0	0	190,864	0	0	0	6,763	11/11/2023.
	REUTERS AMERICA INC 5.630% 11/11/23					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
608190 AG 9	MOHAWK INDUSTRIES INC 6.500% 01/15/11		01/15/2011.	Maturity		2,000,000	2,000,000	2,005,415	2,000,047	0	(47)	0	(47)	0	2,000,000	0	0	0	65,000	01/15/2011.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5		12/01/2011.	Paydown		943,499	943,499	942,246	940,948	0	2,550	0	2,550	0	943,499	0	0	0	21,742	08/25/2017.
	5.000% 11/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
62875U AH 8	NBC UNIVERSAL 144A 4.375% 04/01/21		08/25/2011.	Tax Free Exchange		6,014,189	6,000,000	6,015,260	6,014,964	0	(775)	0	(775)	0	6,014,189	0	0	0	234,063	04/01/2021.
629568 AQ 9	NABORS INDUSTRIES INC 6.150% 02/15/18		06/02/2011.	Wells Fargo Securities		5,615,450	5,000,000	5,033,088	5,027,244	0	(1,344)	0	(1,344)	0	5,025,900	0	589,550	589,550	249,417	02/15/2018.
637432 CU 7	NATIONAL RURAL UTILITIES COOP		10/24/2011.	Call 103.0925		2,277,313	2,209,000	2,200,230	2,207,622	0	838	0	838	0	2,208,460	0	68,853	68,853	168,610	03/01/2012.
	7.250% 03/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
641423 AZ 1	NEVADA POWER CO 8.250% 06/01/11		06/01/2011.	Maturity		6,700,000	6,700,000	6,957,563	6,715,668	0	(15,668)	0	(15,668)	0	6,700,000	0	0	0	276,375	06/01/2011.
652478 AQ 1	NEWS AMERICA HLDGS 8.250% 08/10/18		06/03/2011.	Morgan Stanley & Co.		6,302,500	5,000,000	5,160,700	5,087,255	0	(3,721)	0	(3,721)	0	5,083,533	0	1,218,967	1,218,967	341,458	08/10/2018.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A		12/01/2011.	Redemption 100.0000		90,000	90,000	89,096	89,419	0	45	0	45	0	89,464	0	536	536	4,826	06/01/2018.
	NOARK PIPELINE FINANCE 7.150% 06/01/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
66416T AF 2	NORTHEAST GENERATION CO.		10/15/2011.	Various		225,469	225,469	237,068	234,808	0	(270)	0	(270)	0	234,538	0	(9,069)	(9,069)	14,901	10/15/2026.
	SENIOR SECURED SERIES B 8.812% 10/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
670674 AA 8	NEW YORK CITY TAX LIEN 2009-A A		04/10/2011.	Paydown		684,858	684,858	684,794	684,314	0	544	0	544	0	684,858	0	0	0	13,768	10/17/2011.

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	6.190% 01/10/23					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B		12/01/2011.	Paydown		39,285	39,285	39,285	39,285	0	0	0	0	0	39,285	0	0	0	0	12/15/2026.
	M1 7.180% 12/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B		12/01/2011.	Paydown		190,814	190,814	190,814	190,814	0	0	0	0	0	190,814	0	0	0	0	06/15/2032.
	M1 MH 7.620% 06/15/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2011.	Redemption 100.0000		2,310	2,310	2,310	2,310	0	0	0	0	0	2,310	0	0	0	131	12/01/2028.
	5.676% 12/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
680665 AD 8	OLIN CORP SENIOR NOTES 9.125% 12/15/11		12/15/2011.	Maturity		2,505,000	2,505,000	2,588,259	2,516,372	0	(11,372)	0	(11,372)	0	2,505,000	0	0	0	228,581	12/15/2011.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4.		12/01/2011.	Paydown		586,089	586,089	586,089	586,089	0	0	0	0	0	586,089	0	0	0	0	09/01/2017.
	6.810% 12/15/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68240M AE 8	SECURED LIEN HOME OWNER TRUST 1998-1		12/01/2011.	Paydown		90,521	90,521	90,492	90,272	0	249	0	249	0	90,521	0	0	0	4,442	09/15/2012.
	A-5 7.600% 02/15/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68240M AF 5	SECURED LIEN HOME OWNER TRUST 1998-1A.		12/01/2011.	Paydown		90,904	90,904	87,922	90,473	0	432	0	432	0	90,904	0	0	0	4,670	10/15/2012.
	M1 7.960% 02/15/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		12/15/2011.	Redemption 100.0000		123,900	123,900	123,900	123,900	0	0	0	0	0	123,900	0	0	0	6,524	03/15/2022.
	8.175% 03/15/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		12/01/2011.	Paydown		626,409	626,410	624,513	624,556	0	1,854	0	1,854	0	626,409	0	0	0	23,453	05/15/2027.
	7.170% 05/15/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
69352B AC 8	PPL MONTANA LLC PASS		07/02/2011.	Redemption 100.0000		391,036	391,036	391,036	391,036	0	0	0	0	0	391,036	0	0	0	34,814	07/02/2020.
	THROUGH CERTIFICATES 8.903% 07/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		12/30/2011.	Redemption 100.0000		1,295,000	1,295,000	1,364,635	1,322,820	0	(6,945)	0	(6,945)	0	1,315,875	0	(20,875)	(20,875)	81,200	12/30/2015.
694308 GN 1	PACIFIC GAS & ELEC 8.250% 10/15/18		06/02/2011.	Bank of America		3,905,310	3,000,000	2,979,990	2,983,040	0	679	0	679	0	2,983,719	0	921,591	921,591	159,500	10/15/2018.
694308 GT 8	PACIFIC GAS & ELEC 3.500% 10/01/20		11/09/2011.	Bank of America		3,140,970	3,000,000	2,917,920	2,918,809	0	6,198	0	6,198	0	2,925,006	0	215,964	215,964	122,500	10/01/2020.
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		09/15/2011.	Redemption 100.0000		389,246	389,246	364,007	364,007	0	0	0	0	0	364,007	0	25,240	25,240	37,960	12/31/2012.
717265 AK 8	FREEPORT MCMORAN CORP SENIOR NOTES		06/01/2011.	Maturity		3,925,000	3,925,000	3,918,288	3,924,595	0	405	0	405	0	3,925,000	0	0	0	171,719	06/01/2011.
	8.750% 06/01/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
718507 AR 7	CONOCOPHILLIPS 9.375% 02/15/11		02/15/2011.	Maturity		1,925,000	1,925,000	2,146,375	1,927,755	0	(2,755)	0	(2,755)	0	1,925,000	0	0	0	90,234	02/15/2011.
72925# AC 1	PLUM CREEK TIMBERLANDS LP SENIOR		10/01/2011.	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	191,500	10/01/2011.
	NOTES 7.660% 10/01/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
73664# AA 8	PORTLAND NATURAL GAS TRANS		12/31/2011.	Redemption 100.0000		342,000	342,000	342,000	342,000	0	0	0	0	0	342,000	0	0	0	12,611	12/31/2018.
	SYS SENIOR SECURED NOTE 5.900% 12/31/18.					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
73763H AN 6	POTLATCH CORP 8.650% 01/17/11		01/17/2011.	Maturity		3,500,000	3,500,000	3,630,710	3,500,710	0	(710)	0	(710)	0	3,500,000	0	0	0	38,685	01/17/2011.
73932# AA 4	POWER MINN 9090 LLC SERIES		10/15/2011.	Redemption 100.0000		69,256	69,256	69,256	69,256	0	0	0	0	0	69,256	0	0	0	4,966	07/15/2027.
	A SENIOR SECURED NOTE 7.170% 07/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74037A AA 7	PREFERRED CPO LTD 144A CLASS A		07/26/2011.	Paydown		1,778,206	1,778,206	1,774,418	1,776,121	0	2,085	0	2,085	0	1,778,206	0	0	0	126,348	07/26/2025.
	8.226% 07/26/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74042# AA 9	PREFCO IX LESSEE-BELL ATLANTIC		01/01/2011.	Paydown		288,991	288,991	301,824	288,991	0	0	0	0	0	288,991	0	0	0	12,961	01/01/2011.
	8.970% 01/01/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74112K AC 9	PRESTIGE AUTO REC TRUST 2007-1A A3		09/15/2011.	Paydown		2,967,542	2,967,542	3,051,573	3,025,150	0	(57,608)	0	(57,608)	0	2,967,542	0	0	0	98,726	02/15/2013.
	5.580% 08/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A		12/15/2011.	Paydown		1,258,354	1,258,354	1,258,134	1,258,336	0	18	0	18	0	1,258,354	0	0	0	35,297	09/15/2013.
	5.670% 04/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74160M CN 0	PRIME MORTGAGE TRUST 2003-3 A5		12/01/2011.	Paydown		3,322,688	3,322,688	3,324,764	3,313,763	0	8,925	0	8,925	0	3,322,688	0	0	0	72,707	10/25/2014.
	5.500% 01/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
743410 AE 2	PROLOGIS TRUST 5.500% 03/01/13		06/08/2011.	Tax Free Exchange		125,694	125,000	127,815	125,859	0	(164)	0	(164)	0	125,694	0	0	0	3,438	03/01/2013.
743410 AT 9	PROLOGIS TRUST 6.625% 05/15/18		06/08/2011.	Tax Free Exchange		998,244	1,000,000	997,660	998,158	0	86	0	86	0	998,244	0	0	0	33,125	05/15/2018.
744448 CD 1	PUBLIC SERVICE CO COLO 3.200% 11/15/20		11/01/2011.	RBS Securities Corp.		783,113	750,000	746,948	746,981	0	221	0	221	0	747,201	0	35,911	35,911	23,200	11/15/2020.
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2011.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		12/01/2011.	Paydown		241,997	241,997	241,997	241,997	0	0	0	0	0	241,997	0	0	0	7,534	01/26/2015.
	5.825% 02/26/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74958D AH 1	RESIDENTIAL FUNDING MTG SEC		12/01/2011.	Paydown		753,022	753,022	715,841	720,758	0	32,264	0	32,264	0	753,022	0	0	0	17,166	10/25/2021.
	I 2006-S10 2A1 5.500% 10/25/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
750236 AH 4	RADIAN GROUP INC SENIOR NOTES		02/23/2011.	William Blair		1,704,250	1,700,000	1,207,000	1,359,462	0	21,172	0	21,172	0	1,380,634	0	323,616	323,616	51,266	02/15/2013.
	5.625% 02/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
754427 AA 0	RAVENSWOOD UNIT 04 TRST		07/15/2011.	Redemption 100.0000		220,435	220,435	220,435	220,435	0	0	0	0	0	220,435	0	0	0	13,217	01/15/2019.
	144A GUARANTOR KEYSPA 5.996% 01/15/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
75952A AF 4	RELIANT ENERGY MID-ATLANTIC		07/02/2011.	Redemption 100.0000		971,544	971,544	1,016,155	991,330	0	(2,480)	0	(2,480)	0	988,850	0	(17,306)	(17,306)	89,742	07/02/2017.
	PW SERIES B PASS THRU C 9.237% 07/02/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
75953G AC 7	CENTERPOINT ENERGY RELIANT		02/15/2011.	Maturity		9,925,000	9,925,000	8,436,250	9,892,866	0	32,134	0	32,134	0	9,925,000	0	0	0	384,594	02/15/2011.
	ENERGY RESOURCES 7.750% 02/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		12/01/2011.	Paydown		936	936	937	937	0	(1)	0	(1)	0	936	0	0	0	56	08/25/2029.
	6.040% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3		12/01/2011.	Paydown		1,417,066	1,417,066	1,347,763	1,398,951	0	18,116	0	18,116	0	1,417,066	0	0	0	31,571	07/25/2015.
	4.500% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		12/01/2011.	Paydown		189,741	189,741	189,464	189,244	0	497	0	497	0	189,741	0	0	0	9,429	11/25/2031.
	5.859% 08/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76110G J3 6	RESIDENTIAL ACCREDIT LOANS 2002-QS11 A8		12/01/2011.	Paydown		1,434,809	1,434,809	1,476,508	1,435,389	0	(580)	0	(580)	0	1,434,809	0	0	0	56,673	03/25/2013.
	6.350% 08/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		12/01/2011.	Paydown		80,751	80,751	80,719	80,428	0	324	0	324	0	80,751	0	0	0	3,131	07/25/2015.
	7.580% 09/25/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X KA 0	RESIDENTIAL FUNDING MTG SEC		12/01/2011.	Paydown		869,524	869,524	876,776	876,203	0	(6,679)	0	(6,679)	0	869,524	0	0	0	17,753	05/25/2019.
	I 2004-S5 2A1 4.500% 05/25/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X SD 6	RESIDENTIAL FUNDING MTG SEC		12/01/2011.	Paydown		442,236	442,236	448,869	448,467	0	(6,231)	0	(6,231)	0	442,236	0	0	0	10,194	02/25/2020.
	I 2005-S1 2A1 4.750% 02/25/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2011.	Redemption 100.0000		207,418	207,418	240,860	227,816	0	(559)	0	(559)	0	227,256	0	(19,839)	(19,839)	11,980	07/15/2021.
	6.735% 07/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78443J AB 5	SLM STUDENT LOAN TRUST 2006-C A2		11/01/2011.	Credit Suisse First Boston		1,109,350	1,117,250	1,100,491	1,105,405	0	9,531	0	9,531	0	1,114,936	0	(5,586)	(5,586)	3,473	12/15/2011.
	0.596% 09/15/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78443J AB 5	SLM STUDENT LOAN TRUST 2006-C A2		09/15/2011.	Paydown		635,800	635,800	626,263	629,060	0	6,741	0	6,741	0	635,800	0	0	0	1,120	12/15/2011.
	0.596% 09/15/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78445Q AA 9	SLM STUDENT LOAN TRUST 2010-C A1		11/01/2011.	U B S.		3,197,835	3,183,906	3,183,906	3,183,906	0	0	0	0	0	3,183,906	0	13,930	13,930	53,297	02/15/2013.
	1.928% 12/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78445Q AA 9	SLM STUDENT LOAN TRUST 2010-C A1		10/15/2011.	Paydown		1,086,202	1,086,202	1,086,202	1,086,202	0	0	0	0	0	1,086,202	0	0	0	9,383	02/15/2013.
	1.928% 12/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A		12/01/2011.	Paydown		463,016	463,016	463,013	462,970	0	46	0	46	0	463,016	0	0	0	8,848	01/20/2021.

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	3.650% 07/20/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
786514 BS 7	SAFEWAY INC 3.950% 08/15/20		11/09/2011.	Wells Fargo Securities		1,018,050	1,000,000	1,008,220	1,008,118	0	(599)	0	(599)	0	1,007,520	0	10,530	10,530	50,692	08/15/2020.
79548C BK 1	SALOMON BROTHERS MTG SEC 2001-C1 C		05/01/2011.	Paydown		4,000,000	4,000,000	4,085,625	4,019,560	0	(19,560)	0	(19,560)	0	4,000,000	0	0	0	100,647	04/18/2011.
	6.729% 12/18/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
795770 AK 2	SALTON SEA FDG E 8.300% 05/30/11		05/30/2011.	Various		870,923	870,923	870,923	870,923	0	0	0	0	0	870,923	0	0	0	36,143	05/30/2011.
814138 AK 9	PROLOGIS TRUST FORMERLY		06/08/2011.	Tax Free Exchange		1,571,613	1,600,000	1,546,352	1,570,040	0	1,573	0	1,573	0	1,571,613	0	0	0	61,000	07/01/2017.
	SECURITY CAPITAL IND 7.625% 07/01/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A		10/01/2011.	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	15,365	10/01/2013.
	5.798% 10/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651K AA 3	SIERRA RECEIVABLES FUNDING CO 2009-2 A		08/20/2011.	Paydown		1,550,534	1,550,534	1,550,376	1,550,463	0	71	0	71	0	1,550,534	0	0	0	31,319	07/20/2012.
	4.520% 08/20/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1		12/20/2011.	Paydown		647,442	647,442	647,322	647,336	0	107	0	107	0	647,442	0	0	0	14,432	11/20/2018.
	4.480% 07/20/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.		12/20/2011.	Paydown		1,932,437	1,932,437	1,934,265	1,934,254	0	(1,817)	0	(1,817)	0	1,932,437	0	0	0	33,304	06/20/2017.
	3.510% 11/20/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.		12/20/2011.	Paydown		618,910	618,910	618,845	618,848	0	62	0	62	0	618,910	0	0	0	11,384	07/20/2019.
	3.840% 11/15/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
826552 AA 9	SIGMA-ALDRICH 3.375% 11/01/20		11/01/2011.	Mitsubishi UFJ Securities		1,030,070	1,000,000	999,150	999,163	0	63	0	63	0	999,226	0	30,844	30,844	34,313	11/01/2020.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A		12/01/2011.	Paydown		1,551,447	1,551,447	1,550,577	1,550,569	0	878	0	878	0	1,551,447	0	0	0	39,589	05/16/2022.
	6.000% 05/16/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B		12/01/2011.	Paydown		387,862	387,862	387,669	387,666	0	196	0	196	0	387,862	0	0	0	13,980	05/16/2022.
	8.475% 05/16/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
833667 A* 9	FIRST SECURITY BANK TTX EQUIP TRUST 38A.		06/28/2011.	Redemption 100.0000		88,792	88,792	88,792	88,792	0	0	0	0	0	88,792	0	0	0	3,214	06/28/2011.
	7.240% 06/28/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
833667 B# 4	FIRST SECURITY BANK TTX EQUIP TRUST 38B.		12/28/2011.	Redemption 100.0000		46,485	46,485	46,485	46,485	0	0	0	0	0	46,485	0	0	0	3,365	12/28/2011.
	7.240% 12/28/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
833667 B@ 6	FIRST SECURITY BANK TTX EQUIP TRUST 38C.		06/28/2011.	Redemption 100.0000		53,940	53,940	53,940	53,940	0	0	0	0	0	53,940	0	0	0	1,953	06/28/2011.
	7.240% 06/28/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
83367# AB 5	SOCIETY NATIONAL BANK OHIO		01/29/2011.	Redemption 100.0000		464,210	464,210	464,210	464,210	0	0	0	0	0	464,210	0	0	0	16,964	01/29/2012.
	LESSEE-COMMONWEALTH EDI 7.340% 01/29/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
84250Q AP 8	GOLDEN STATE WATER CO M 7.650% 09/01/25.		05/05/2011.	Call 101.9130		3,592,433	3,525,000	3,447,415	3,463,229	0	792	0	792	0	3,464,021	0	128,412	128,412	115,356	09/01/2025.
844741 AG 3	SOUTHWEST AIR 93-B 6.260% 09/24/12		09/24/2011.	Redemption 100.0000		103,744	103,744	99,772	102,915	0	552	0	552	0	103,468	0	277	277	6,494	09/24/2012.
852060 AT 9	SPRINT CAPITAL CORP 8.750% 03/15/32		06/02/2011.	Morgan Stanley & Co.		5,512,500	5,000,000	4,904,021	4,913,560	0	616	0	616	0	4,914,176	0	598,324	598,324	318,403	03/15/2032.
859245 AA 0	STERLING BANK TRUST FSB 2004-1		12/26/2011.	Paydown		0	0	141,050	101,823	0	(101,823)	0	(101,823)	0	0	0	0	0	27,814	06/25/2025.
	2.204% 04/26/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2		12/01/2011.	Paydown		83,171	83,171	63,382	63,382	0	19,789	0	19,789	0	83,171	0	0	0	4,480	02/25/2031.
	7.271% 03/25/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
863581 AE 4	STRUCTURED ADJ RATE MTGE 2006-6 2A1		07/01/2011.	Paydown		1,047,920	1,047,920	1,045,627	1,044,281	0	3,639	0	3,639	0	1,047,920	0	0	0	17,611	05/25/2011.
	5.624% 07/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1		12/01/2011.	Paydown		1,029,342	1,029,342	1,036,032	1,036,215	0	(6,873)	0	(6,873)	0	1,029,342	0	0	0	22,775	02/25/2032.
	6.500% 03/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		12/01/2011.	Paydown		1,072,686	1,072,686	1,097,827	1,077,586	0	(4,900)	0	(4,900)	0	1,072,686	0	0	0	36,986	07/25/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	6.580% 11/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		12/01/2011.	Paydown		140,452	140,452	139,838	139,890	0	562	0	562	0	140,452	0	0	0	4,925	01/25/2033.
	4.730% 01/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		12/01/2011.	Paydown		267,971	267,971	253,902	254,995	0	12,976	0	12,976	0	267,971	0	0	0	5,727	01/25/2020.
	5.500% 02/25/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359B RB 9	STRUCTURED ASSET SECURITIES		12/01/2011.	Paydown		297,684	297,684	259,729	263,444	0	34,240	0	34,240	0	297,684	0	0	0	4,931	07/25/2018.
	2004-9XS 1A4A 5.560% 05/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		12/01/2011.	Paydown		209,035	209,035	202,421	205,000	0	4,035	0	4,035	0	209,035	0	0	0	10,974	11/25/2034.
	5.250% 12/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
869434 AB 6	SUTTON BRIDGE FIN LTD 1 7.970% 06/30/22		12/31/2011.	Redemption 100.0000		171,330	171,330	171,330	171,330	0	0	0	0	0	171,330	0	0	0	10,241	06/30/2022.
870537 AA 5	SWEETWATER INVESTORS LLC		11/15/2011.	Redemption 100.0000		442,960	442,960	442,960	442,960	0	0	0	0	0	442,960	0	0	0	19,612	05/15/2014.
	144A SENIOR SECURED NOT 5.875% 05/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
871928 AX 5	CORP BOND BACKED CTF		09/15/2011.	Redemption 100.0000		297,957	297,957	359,098	328,534	0	(2,636)	0	(2,636)	0	325,898	0	(27,941)	(27,941)	18,277	09/15/2017.
	AMERICAN GEN CORP 144A 8.125% 09/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		12/19/2011.	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,730	10/20/2025.
88031J AB 2	TENASKA GEORGIA PARTNERS		08/01/2011.	Redemption 100.0000		62,509	62,509	66,312	65,368	0	(35)	0	(35)	0	65,333	0	(2,824)	(2,824)	4,454	02/01/2030.
	SENIOR SECURED BOND 9.500% 02/01/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
88641T AA 4	TIDEWATER AUTO REC TRUST 2010-A A		12/15/2011.	Paydown		1,158,299	1,158,299	1,158,217	1,158,246	0	53	0	53	0	1,158,299	0	0	0	35,067	01/15/2013.
	5.920% 05/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
88708* AC 4	TIMBER NOTE HOLDING LLC		12/31/2011.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	673,722	12/31/2011.
	SENIOR NOTES SERIES C 9.050% 12/31/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31		05/31/2011.	Morgan Stanley & Co.		5,864,500	5,000,000	4,881,800	4,896,157	0	920	0	920	0	4,897,077	0	967,423	967,423	237,500	04/15/2031.
89566E AA 6	TRISTATE GEN AND TRANS ASSN		01/31/2011.	Redemption 100.0000		385,200	385,200	385,200	385,200	0	0	0	0	0	385,200	0	0	0	11,633	01/31/2018.
	144A PASS THRU CERT SER 6.040% 01/31/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		12/12/2011.	Redemption 100.0000		443,377	443,377	443,377	443,377	0	0	0	0	0	443,377	0	0	0	13,786	11/12/2026.
	5.640% 11/12/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A		12/16/2011.	Paydown		138,684	138,684	138,684	138,684	0	0	0	0	0	138,684	0	0	0	3,891	01/16/2031.
	5.194% 10/16/40					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
90218# AA 3	2020 CALAMOS COURT LLC		12/10/2011.	Redemption 100.0000		102,853	102,853	102,853	102,853	0	0	0	0	0	102,853	0	0	0	3,442	05/10/2025.
	LEASE BACKED PASS-THROU 6.000% 05/10/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		12/25/2011.	Paydown		0	0	70,909	0	0	0	0	0	0	0	0	0	0	45,178	04/25/2010.
	2.300% 11/08/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
90263A AH 3	UCFC FUNDING CORP 1996- 8.020% 01/15/28		02/01/2011.	Paydown		105,168	105,168	105,152	104,954	0	214	0	214	0	105,168	0	0	0	857	06/01/2018.
90781# AE 2	UNION PACIFIC RAILROAD COMPANY		07/02/2011.	Redemption 100.0000		281,990	281,990	281,990	281,990	0	0	0	0	0	281,990	0	0	0	11,537	07/02/2016.
	4.910% 07/02/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		12/23/2011.	Redemption 100.0000		206,058	206,058	206,058	206,058	0	0	0	0	0	206,058	0	0	0	5,907	09/23/2030.
	5.250% 09/23/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
921796 GR 3	VANDERBILT MORTGAGE 1999 B 1M1		12/01/2011.	Paydown		143,796	143,796	141,424	141,456	0	2,340	0	2,340	0	143,796	0	0	0	7,193	02/07/2015.
	7.415% 07/07/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92718B AA 3	DT AUTO OWNER TRUST 2009-1 A1		12/15/2011.	Paydown		1,909,797	1,909,797	1,909,654	1,909,726	0	71	0	71	0	1,909,797	0	0	0	29,043	07/15/2012.
	2.980% 10/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/17		01/02/2011.	Redemption 100.0000		386,864	386,864	386,864	386,864	0	0	0	0	0	386,864	0	0	0	15,649	01/02/2017.
929043 AF 4	VORNADO REALTY TRUST 4.250% 04/01/15		12/13/2011.	Wells Fargo Securities		3,090,420	3,000,000	2,995,020	2,995,732	0	894	0	894	0	2,996,626	0	93,794	93,794	154,063	04/01/2015.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2011.	Paydown		49,622	49,622	32,254	34,429	0	15,193	0	15,193	0	49,622	0	0	0	729	09/25/2033.
	2.475% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F JY 5	WASHINGTON MUTUAL 2003-S13 12A3		12/01/2011.	Paydown		2,345,546	2,345,546	2,294,237	2,331,824	0	13,722	0	13,722	0	2,345,546	0	0	0	73,019	06/25/2013.
	5.500% 01/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1		12/01/2011.	Paydown		608,625	608,625	615,853	613,289	0	(4,663)	0	(4,663)	0	608,625	0	0	0	14,544	11/25/2018.
	5.000% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2011.	Paydown		240,109	240,109	151,268	165,273	0	74,835	0	74,835	0	240,109	0	0	0	2,627	01/25/2034.
	2.561% 02/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1		12/01/2011.	Paydown		803,764	803,764	806,276	803,774	0	(10)	0	(10)	0	803,764	0	0	0	27,903	01/25/2017.
	6.000% 07/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94106L AS 8	WASTE MANAGEMENT INC 6.100% 03/15/18		05/31/2011.	Morgan Stanley & Co.		5,748,000	5,000,000	4,979,900	4,984,482	0	730	0	730	0	4,985,212	0	762,788	762,788	218,583	03/15/2018.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES		05/04/2011.	Redemption 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	12,914	05/04/2016.
	5.870% 05/04/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		12/01/2011.	Paydown		2,481,431	2,481,431	2,292,222	2,418,885	0	62,546	0	62,546	0	2,481,431	0	0	0	58,694	08/25/2018.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		12/10/2011.	Redemption 100.0000		205,400	205,400	205,400	205,398	0	2	0	2	0	205,400	0	0	0	6,923	01/10/2024.
	7.530% 01/10/24					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		12/05/2011.	Redemption 100.0000		125,138	125,138	125,138	125,138	0	0	0	0	0	125,138	0	0	0	5,086	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT		12/10/2011.	Redemption 100.0000		149,563	149,563	149,563	149,563	0	0	0	0	0	149,563	0	0	0	4,315	05/10/2019.
	5.262% 05/10/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# CA 3	HUBER BROKEN BOW FACILITY		01/02/2011.	Redemption 100.0000		143,680	143,680	143,680	143,680	0	0	0	0	0	143,680	0	0	0	4,388	01/02/2020.
	TR 2004-AMSOUTH GUAR JM 6.210% 01/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# CB 1	HUBER BROKEN BOW FACILITY		01/02/2011.	Redemption 100.0000		142,585	142,585	142,585	142,585	0	0	0	0	0	142,585	0	0	0	4,500	01/02/2020.
	TR 2004-KEY GUAR JM HUB 6.210% 01/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
949780 AA 8	WELLS FARGO MBS 2003-6 5.000% 06/25/18		09/01/2011.	Paydown		4,938,487	4,938,487	4,995,589	4,973,938	0	(35,451)	0	(35,451)	0	4,938,487	0	0	0	162,924	05/25/2018.
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		12/01/2011.	Paydown		455,303	455,303	455,018	454,587	0	715	0	715	0	455,303	0	0	0	11,479	10/25/2018.
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		12/01/2011.	Paydown		256,319	256,319	238,096	248,957	0	7,362	0	7,362	0	256,319	0	0	0	13,692	03/25/2017.
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		12/01/2011.	Paydown		618,445	618,445	624,243	620,616	0	(2,171)	0	(2,171)	0	618,445	0	0	0	13,869	04/25/2012.
94981A AA 1	WELLS FARGO MBS 2003-14 1A1		12/01/2011.	Paydown		385,050	385,050	385,651	385,120	0	(71)	0	(71)	0	385,050	0	0	0	9,527	11/25/2018.
	4.750% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		12/01/2011.	Paydown		775,479	775,479	781,053	778,137	0	(2,659)	0	(2,659)	0	775,479	0	0	0	18,177	06/25/2014.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8		12/01/2011.	Paydown		5,497	5,497	5,220	5,323	0	173	0	173	0	5,497	0	0	0	246	09/25/2035.
	5.500% 10/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15.		12/01/2011.	Paydown		165,635	165,635	145,344	147,136	0	18,498	0	18,498	0	165,635	0	0	0	8,045	06/25/2036.
	6.000% 07/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27		03/15/2011.	Redemption 100.0000		992,000	992,000	1,010,600	1,004,211	0	(96)	0	(96)	0	1,004,114	0	(12,114)	(12,114)	37,944	03/15/2027.
97180* SC 3	WILMINGTON TRUST CO.		11/29/2011.	Redemption 100.0000		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	7,695	11/27/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/27/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SD 1	WILMINGTON TRUST CO.		11/29/2011.	Redemption 100.0000		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	6,818	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
97180* SE 9	WILMINGTON TRUST CO.		11/29/2011.	Redemption 100.0000		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	6,818	11/28/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/28/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SF 6	WILMINGTON TRUST CO.		11/29/2011.	Various		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	6,818	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SG 4	WILMINGTON TRUST CO.		11/29/2011.	Various		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	6,818	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SH 2	WILMINGTON TRUST CO.		11/29/2011.	Redemption 100.0000		109,817	109,817	109,817	109,817	0	0	0	0	0	109,817	0	0	0	6,818	11/28/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/28/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UR 7	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		316,424	316,424	316,424	316,424	0	0	0	0	0	316,424	0	0	0	17,101	01/01/2012.
	LESSEE-TUCSON ELEC/CHRY 10.732% 01/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* US 5	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		140,697	140,697	140,697	140,697	0	0	0	0	0	140,697	0	0	0	7,569	01/01/2013.
	LESSEE-TUCSON ELEC/CILC 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UT 3	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		74,331	74,331	74,331	74,331	0	0	0	0	0	74,331	0	0	0	4,026	01/01/2012.
	LESSEE-TUCSON ELEC/ENER 10.732% 01/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UU 0	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		84,543	84,543	84,543	84,543	0	0	0	0	0	84,543	0	0	0	4,537	01/01/2013.
	LESSEE-TUCSON ELEC/ENSE 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UV 8	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		119,910	119,910	119,910	119,910	0	0	0	0	0	119,910	0	0	0	6,435	01/01/2013.
	LESSEE-TUCSON ELEC/NORT 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UW 6	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		753,109	753,109	753,109	753,109	0	0	0	0	0	753,109	0	0	0	40,413	01/01/2011.
	LESSEE-TUCSON ELEC/PHIL 10.732% 01/01/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UX 4	WILMINGTON TRUST CO.		01/01/2011.	Redemption 100.0000		252,576	252,576	252,576	252,576	0	0	0	0	0	252,576	0	0	0	13,554	01/01/2013.
	LESSEE-TUCSON ELEC/U S 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YL 6	WILMINGTON TRUST CO.		07/02/2011.	Various		358,848	358,848	358,848	358,848	0	0	0	0	0	358,848	0	0	0	12,949	07/02/2014.
	LESSEE-A I LEASING/GUAR 7.190% 07/02/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YX 0	WILMINGTON TRUST CO.		12/21/2011.	Redemption 100.0000		185,133	185,133	185,133	185,133	0	0	0	0	0	185,133	0	0	0	15,288	12/21/2013.
	GUARANTOR BP CORP N AME 7.740% 12/21/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YY 8	WILMINGTON TRUST CO.		01/14/2011.	Redemption 100.0000		180,267	180,267	180,267	180,267	0	0	0	0	0	180,267	0	0	0	6,151	01/14/2014.
	GUARANTOR BP CORP N AME 7.740% 01/14/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
981464 BA 7	WORLD FINANCIAL NETWORK 2004-C A		09/15/2011.	Paydown		2,500,000	2,500,000	2,462,402	2,469,486	0	30,514	0	30,514	0	2,500,000	0	0	0	8,115	12/15/2012.
	0.429% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
981464 BB 5	WORLD FINANCIAL NETWORK 2004-C B		09/15/2011.	Paydown		2,500,000	2,500,000	2,418,652	2,430,294	0	69,706	0	69,706	0	2,500,000	0	0	0	15,726	08/15/2013.
	0.829% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
981464 BQ 2	WORLD FINANCIAL NETWORK 2009-A A		11/15/2011.	Paydown		3,000,000	3,000,000	3,104,297	3,054,672	0	(54,672)	0	(54,672)	0	3,000,000	0	0	0	126,500	11/15/2011.
	4.600% 09/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
98152E AF 6	WORLD OMNI MASTER OWNER TRUST 2009-1 A		07/15/2011.	Paydown		4,000,000	4,000,000	4,012,500	4,005,971	0	(5,971)	0	(5,971)	0	4,000,000	0	0	0	45,582	10/15/2011.
	1.887% 07/15/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
008916 AD 0	AGRIUM INC 8.250% 02/15/11	A.	02/15/2011.	Maturity		225,000	225,000	245,516	225,383	0	(383)	0	(383)	0	225,000	0	0	0	9,281	02/15/2011.
30217V AC 1	EXPRESS PIPELINE LP LP 144A	A.	12/31/2011.	Various		462,653	462,653	444,126	454,452	0	1,363	0	1,363	0	455,815	0	6,838	6,838	25,643	12/31/2017.
	7.390% 12/31/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
655422 AQ 6	XSTRATA CANADA CORP 8.375% 02/15/11	A.	02/15/2011.	Maturity		4,700,000	4,700,000	4,682,892	4,699,696	0	304	0	304	0	4,700,000	0	0	0	196,813	02/15/2011.
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A.	12/12/2011.	Paydown		1,107,044	1,107,044	776,785	1,107,044	0	330,260	330,260	0	0	1,107,044	0	0	0	72,676	08/09/2016.
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A.	12/12/2011.	Security Withdraw		0	1,455,109	999,006	1,455,109	0	10,752	456,103	(445,351)	0	1,009,758	0	(1,009,758)	(1,009,758)	111,477	08/09/2016.
87971M AC 7	TELUS CORPORATION 8.000% 06/01/11	A.	06/01/2011.	Maturity		4,445,000	4,445,000	4,548,015	4,451,392	0	(6,392)	0	(6,392)	0	4,445,000	0	0	0	177,800	06/01/2011.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
C1068* AB 0	BONAVISTA ENERGY TRUST	A.	10/04/2011.	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	65,550	11/02/2020.
	SERIES B BONAVISTA PE 4.370% 11/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
C6573# AC 1	NORTH ATLANTIC REFINING LTD	I.	08/12/2011.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	53,600	08/12/2014.
	SERIES B GUAR VITOL HOL 6.700% 08/12/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
15128@ AH 6	CEMEX ESPANA FINANCE LLC	R	10/19/2011.	Redemption 100.0000		1,682,413	1,682,413	1,682,413	1,682,413	0	0	0	0	0	1,682,413	0	0	0	44,153	12/15/2013.
	SERIES A GUAR CEMEX ESP 8.910% 02/14/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21238A AF 4	CONTROLADORA COMERCIAL 6.625% 06/01/15	F.	01/11/2011.	Tax Free Exchange		2,500,000	5,000,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	12,638	06/01/2015.
23406# AA 6	DAK AMERICAS LLC GRUPO	R	06/23/2011.	Redemption 100.0000		571,429	571,429	571,429	571,429	0	0	0	0	0	571,429	0	0	0	19,571	06/23/2014.
	PETROTEMEX SA DE CV 6.850% 06/23/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
268789 AA 2	E ON INTERNATIONAL FINANCE BV 144A	F.	06/01/2011.	Bank of America		5,710,900	5,000,000	4,978,900	4,983,511	0	783	0	783	0	4,984,294	0	726,606	726,606	174,000	04/30/2018.
	5.800% 04/30/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
39843# AA 3	GRIFOLS INC SERIES A 6.420% 10/07/16	F.	06/01/2011.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	737,920	10/07/2016.
39843# AB 1	GRIFOLS INC SERIES B 6.940% 10/07/19	F.	06/01/2011.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	317,658	10/07/2019.
500472 AB 1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	F.	06/03/2011.	Citi		9,155,280	8,000,000	7,926,750	7,943,248	0	2,786	0	2,786	0	7,946,035	0	1,209,245	1,209,245	341,167	03/11/2018.
50064N AA 5	KOREA MIDLAND POWER CO 4.950% 05/06/11.	F.	05/06/2011.	Maturity		4,925,000	4,925,000	4,839,108	4,920,013	0	4,987	0	4,987	0	4,925,000	0	0	0	121,894	05/06/2011.
5006EP AA 9	KOREA EAST-WEST POWER CO	F.	04/21/2011.	Maturity		3,225,000	3,225,000	3,191,350	3,223,300	0	1,700	0	1,700	0	3,225,000	0	0	0	78,609	04/21/2011.
	144A SENIOR NOTE 4.875% 04/21/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
553045 A# 2	XSTRATA HOLDINGS PTY LTD SENIOR NOTES	F.	06/25/2011.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,150	06/25/2011.
	8.630% 06/25/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
656533 AA 4	NORSKE SKOGINDUSTRIER ASA 144A	F.	10/15/2011.	Maturity		10,925,000	10,925,000	11,982,424	11,050,756	0	(125,756)	0	(125,756)	0	10,925,000	0	0	0	833,031	10/15/2011.
	7.625% 10/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	10/12/2011.	Redemption 100.0000		63,801	63,801	63,801	63,801	0	0	0	0	0	63,801	0	0	0	2,385	07/12/2016.
	5.980% 07/12/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
69335U AE 4	PF EXPT REC MASTER TRUST	R	09/06/2011.	Redemption 100.0000		1,452,509	1,452,509	1,452,509	1,452,509	0	0	0	0	0	1,452,509	0	0	0	66,218	06/01/2015.
	144A SENIOR NOTES SERIE 6.436% 06/01/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
705012 AA 0	PEARSON FUNDING TWO 144 4.000% 05/17/16.	F.	12/13/2011.	Morgan Stanley & Co.		4,025,040	4,000,000	3,979,120	3,981,066	0	3,070	0	3,070	0	3,984,136	0	40,904	40,904	172,889	05/17/2016.
83173C AD 2	SMART TRUST 2010-1USA A 2.080% 02/14/14	F.	11/03/2011.	J P Morgan & Co.		3,017,578	3,000,000	2,999,818	2,999,849	0	56	0	56	0	2,999,906	0	17,673	17,673	56,160	04/14/2013.
83363R AA 5	SOCIEDAD CONC AUTOPISTA	R	12/15/2011.	Redemption 100.0000		625	625	643	638	0	(1)	0	(1)	0	638	0	(13)	(13)	29	12/15/2026.
	CENTRA 144A SENIOR SECU 6.223% 12/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
87406D AC 2	TAKEFUJI CORPORTION 144A SENIOR NOTES	F.	01/04/2011.	Miller Tabak Roberts		290,250	3,225,000	290,250	290,250	0	0	0	0	0	290,250	0	0	0	0	04/15/2011.
	9.200% 04/15/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A	F.	11/15/2011.	Redemption 100.0000		249,773	249,773	251,022	250,215	0	(83)	0	(83)	0	250,132	0	(359)	(359)	10,146	11/15/2014.
	6.124% 11/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20	F.	11/08/2011.	Deutsche Bank Securities		2,057,960	2,000,000	2,080,260	2,078,855	0	(6,074)	0	(6,074)	0	2,072,781	0	(14,821)	(14,821)	100,444	08/12/2020.
F1068# AA 5	BONDUELLE SCA SENIOR NO 8.530% 06/07/12.	R	06/07/2011.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	34,120	06/07/2012.
F1411# AB 7	CASINO GUICHARD-PERRACHON	R	11/14/2011.	Various		5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	0	0	342,380	11/14/2011.
	SA SENIOR NOTES SERIES 6.460% 11/14/11					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G3651# AJ 4	QUINN GROUP LIMITED 6.870% 04/03/17	F.	12/02/2011.	Taxable Exchange		2,000,000	4,000,000	2,000,000	4,000,000	0	0	2,000,000	(2,000,000)	0	2,000,000	0	0	0	255,717	04/03/2017.
G4939@ AA 7	IRISH FOOD PROCESSORS	F.	12/22/2011.	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	8,553	12/22/2015.
	SENIOR GUARANTEED NOTES 5.990% 12/22/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G7153# AR 0	PERSIMMON PLC SERIES D 9.260% 02/07/13	F.	03/25/2011.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	280,229	02/07/2013.
G9284# AJ 6	VITOL FINANCE LTD GUAR	R	06/28/2011.	Redemption 100.0000		214,286	214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	7,982	06/28/2012.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	VITOL HOLDING BV AND SA 7.450% 06/28/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
X5427# AA 2	MJ MAILLIS SA PACKING SYSTEMS SERIES A	F.	10/06/2011.	Tax Free Exchange		1,500,000	3,000,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	0	12/19/2012.
	8.230% 12/19/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3899999.	Total - Bonds - Industrial and Miscellaneous					568,391,607	558,528,748	550,110,835	552,350,868	84,294	839,929	2,789,223	(1,865,000)	0	550,485,863	0	17,905,745	17,905,745	23,223,927	XXX
8399997.	Total - Bonds - Part 4					683,567,267	668,575,195	658,432,162	662,226,269	84,294	425,984	2,789,223	(2,278,945)	0	659,947,322	0	23,619,946	23,619,946	26,634,807	XXX
8399998.	Total - Bonds - Summary Item from Part 5					38,404,321	37,947,392	37,827,940	0	0	(3,942)	0	(3,942)	0	37,823,998	0	580,323	580,323	528,957	XXX
8399999.	Total - Bonds					721,971,588	706,522,587	696,260,102	662,226,269	84,294	422,042	2,789,223	(2,282,887)	0	697,771,320	0	24,200,269	24,200,269	27,163,764	XXX
Common Stocks - Industrial and Miscellaneous																				
026874 78 4	AMERICAN INTERNATIONAL		01/20/2011.	Spin Off		37	XXX	37	3	34	0	0	34	0	37	0	0	0	0	XXX
913275 10 3	UNITRIN INC.		08/25/2011.	Tax Free Exchange	100.000	2,487	XXX	2,487	2,454	33	0	0	33	0	2,487	0	0	0	72	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,524	XXX	2,524	2,457	67	0	0	67	0	2,524	0	0	0	72	XXX
9799997.	Total - Common Stocks - Part 4					2,524	XXX	2,524	2,457	67	0	0	67	0	2,524	0	0	0	72	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					10	XXX	9	0	0	0	0	0	0	9	0	1	1	0	XXX
9799999.	Total - Common Stocks					2,534	XXX	2,533	2,457	67	0	0	67	0	2,533	0	1	1	72	XXX
9899999.	Total - Preferred and Common Stocks					2,534	XXX	2,533	2,457	67	0	0	67	0	2,533	0	1	1	72	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					721,974,122	XXX	696,262,635	662,228,726	84,361	422,042	2,789,223	(2,282,820)	0	697,773,853	0	24,200,270	24,200,270	27,163,836	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		01/01/2011	Interest Capitalization	06/02/2011	Bank of America	138,951	138,951	157,796	138,951	0	0	0	0	0	0	18,845	18,845	4,064	0
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		01/01/2011	Interest Capitalization	06/01/2011	Paydown	9,730	9,730	9,730	9,730	0	0	0	0	0	0	0	0	184	0
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2011	Interest Capitalization	12/01/2011	Paydown	227	227	227	227	0	0	0	0	0	0	0	0	3	0
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2011	Interest Capitalization	12/01/2011	Paydown	61,201	61,201	61,201	61,201	0	0	0	0	0	0	0	0	1,748	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						210,109	210,109	228,954	210,109	0	0	0	0	0	0	18,845	18,845	5,999	0
Bonds - Industrial and Miscellaneous																				
02666Q J7 9	AMERICAN HONDA FINANCE 144A		09/13/2011	Bank of America	11/09/2011	Bank of America	1,000,000	997,360	1,033,540	997,394	0	34	0	34	0	0	36,146	36,146	5,806	0
	3.800% 09/20/21						0	0	0	0	0	0	0	0	0	0	0	0	0	0
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		05/12/2011	Broadpoint	12/01/2011	Paydown	175,529	173,225	175,529	175,529	0	2,304	0	2,304	0	0	0	0	3,121	391
	5.010% 06/25/35						0	0	0	0	0	0	0	0	0	0	0	0	0	0
05377R AW 4	AESOP FUNDING II LLC 2011-5A B		08/19/2011	RBS Securities Corp	12/14/2011	RBS Securities Corp	2,000,000	1,999,240	2,006,250	1,999,301	0	61	0	61	0	0	6,949	6,949	29,631	0
	4.720% 02/20/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
05956T AA 7	A1		02/24/2011	Bank of America	12/01/2011	Paydown	1,147,370	1,140,916	1,147,370	1,147,370	0	6,454	0	6,454	0	0	0	0	21,067	0
	4.000% 05/26/36						0	0	0	0	0	0	0	0	0	0	0	0	0	0
06406H BY 4	BANK OF NEW YORK MELLON		09/16/2011	Deutsche Bank Securities	11/08/2011	Citi	1,000,000	999,330	1,006,820	999,338	0	8	0	8	0	0	7,482	7,482	5,029	0
	3.550% 09/23/21						0	0	0	0	0	0	0	0	0	0	0	0	0	0
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A		03/04/2011	BB&T Capital Markets	12/01/2011	Paydown	583,427	582,051	583,427	583,427	0	1,377	0	1,377	0	0	0	0	11,344	810
	5.000% 09/25/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE		03/15/2011	Wells Fargo Securities	12/19/2011	Paydown	100,678	100,678	100,678	100,678	0	0	0	0	0	0	0	0	1,968	0
	4.500% 03/18/26						0	0	0	0	0	0	0	0	0	0	0	0	0	0
125634 AC 9	CLI FUNDING LLC 2011-2 A		10/26/2011	Wells Fargo Securities	12/19/2011	Paydown	87,976	87,942	87,976	87,976	0	33	0	33	0	0	0	0	351	0
	4.940% 10/15/26						0	0	0	0	0	0	0	0	0	0	0	0	0	0
126186 AA 3	CPS AUTO TRUST 2011-A A		04/21/2011	U B S	12/16/2011	Paydown	727,778	727,678	727,778	727,778	0	100	0	100	0	0	0	0	6,565	0
	2.820% 04/16/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
126195 AA 4	CPS AUTO TRUST 2011-B A		09/22/2011	U B S	12/15/2011	Paydown	272,310	272,278	272,310	272,310	0	32	0	32	0	0	0	0	1,324	0
	3.680% 09/17/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C		08/01/2011	Interest Capitalization	11/01/2011	Paydown	927	927	927	927	0	0	0	0	0	0	0	0	2	0
	8.155% 06/25/14						0	0	0	0	0	0	0	0	0	0	0	0	0	0
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7		09/19/2011	KGS - Alpha Capital	12/01/2011	Paydown	748,140	752,387	748,140	748,140	0	(4,248)	0	(4,248)	0	0	0	0	15,442	2,770
	5.750% 04/25/36						0	0	0	0	0	0	0	0	0	0	0	0	0	0
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		04/15/2011	RBS Securities Corp	12/01/2011	Paydown	338,599	336,906	338,599	338,599	0	1,693	0	1,693	0	0	0	0	7,818	1,072
	6.000% 09/25/37						0	0	0	0	0	0	0	0	0	0	0	0	0	0
30277M AB 0	FUEL TRUST 2011-2 3.984% 06/15/16		06/14/2011	Bank of America	12/14/2011	Bank of America	1,000,000	1,000,000	994,500	1,000,000	0	0	0	0	0	0	(5,500)	(5,500)	20,141	0
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1		03/08/2011	KGS - Alpha Capital	12/01/2011	Paydown	590,702	595,132	590,702	590,702	0	(4,430)	0	(4,430)	0	0	0	0	14,124	820
	5.000% 07/25/35						0	0	0	0	0	0	0	0	0	0	0	0	0	0
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F		09/15/2011	RBS Securities Corp	12/01/2011	Paydown	476,282	489,380	476,282	476,282	0	(13,098)	0	(13,098)	0	0	0	0	4,011	1,383
	5.500% 01/25/20						0	0	0	0	0	0	0	0	0	0	0	0	0	0
369550 AR 9	GENERAL DYNAMICS 3.875% 07/15/21		07/05/2011	Bank of America	11/10/2011	Gleacher & Co	1,000,000	998,350	1,086,090	998,399	0	49	0	49	0	0	87,691	87,691	13,347	0
42805R BJ 7	HERTZ VEHICLE FINANCING LLC 2011-1A B2		06/10/2011	Bank of America Merrill Lynch	12/14/2011	Bank of America	1,500,000	1,499,819	1,524,844	1,499,839	0	20	0	20	0	0	25,005	25,005	37,820	0
	4.960% 03/25/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		04/14/2011	Pursuit Partners	12/01/2011	Paydown	235,198	231,229	235,198	235,198	0	3,969	0	3,969	0	0	0	0	4,909	611

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	4.995% 08/25/34						0	0	0	0	0	0	0	0	0	0	0	0	0	0
548661 CT 2	LOWES COMPANIES INC 3.750% 04/15/21		07/21/2011	Credit Suisse	11/09/2011	Wells Fargo Securities	3,000,000	3,000,840	3,121,500	3,000,840	0	0	0	0	0	0	120,660	120,660	65,625	31,563
59560U AA 9	MID-STATE TRUST 2004-1 A		04/19/2011	Credit Suisse First Boston	12/01/2011	Paydown	59,325	60,706	59,325	59,325	0	(1,381)	0	(1,381)	0	0	0	0	1,265	238
	6.005% 08/15/37						0	0	0	0	0	0	0	0	0	0	0	0	0	0
652482 BZ 2	NEWS AMERICA INC 144A 4.500% 02/15/21		07/19/2011	Deutsche Bank Securities	08/26/2011	Tax Free Exchange	3,000,000	2,955,480	2,955,915	2,955,915	0	435	0	435	0	0	0	0	71,250	58,500
665859 AM 6	NORTHERN TRUST CORP 3.375% 08/23/21		08/29/2011	J P Morgan & Co.	11/01/2011	FTN Financial	1,000,000	993,960	1,026,900	994,052	0	92	0	92	0	0	32,848	32,848	6,750	844
674599 CC 7	OCCIDENTAL PETE CORP 3.125% 02/15/22		08/16/2011	Citi	11/01/2011	Bank of America	3,000,000	2,966,640	3,082,080	2,967,202	0	562	0	562	0	0	114,878	114,878	19,792	260
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A		09/29/2011	Guggenheim Capital	12/15/2011	Paydown	494,120	494,274	494,120	494,120	0	(154)	0	(154)	0	0	0	0	2,739	978
	3.750% 03/15/17						0	0	0	0	0	0	0	0	0	0	0	0	0	0
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		03/30/2011	No Broker	09/15/2011	Redemption 100.0000	22,976	0	22,976	0	0	0	0	0	0	0	22,976	22,976	2,817	0
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		06/30/2011	Interest Capitalization	09/15/2011	Redemption 100.0000	1,093	1,093	1,093	1,093	0	0	0	0	0	0	0	0	119	0
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4		02/15/2011	RBS Securities Corp.	12/01/2011	Paydown	1,049,807	1,058,336	1,049,807	1,049,807	0	(8,530)	0	(8,530)	0	0	0	0	14,907	3,149
	4.000% 06/27/32						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82651R AA 8	[illegible] A		03/16/2011	Deutsche Bank Securities	12/20/2011	Paydown	555,984	555,928	555,984	555,984	0	56	0	56	0	0	0	0	6,855	0
	3.350% 06/20/18						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82651T AB 2	SIERRA RECEIVABLES FUNDING CO 2011-2A B		08/24/2011	RBS Securities Corp.	12/14/2011	Bank of America	1,645,630	1,645,623	1,642,865	1,645,811	0	189	0	189	0	0	(2,946)	(2,946)	21,176	0
	4.250% 05/20/28						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82651T AB 2	SIERRA RECEIVABLES FUNDING CO 2011-2A B		08/24/2011	RBS Securities Corp.	11/20/2011	Paydown	354,370	354,369	354,370	354,370	0	2	0	2	0	0	0	0	1,836	0
	4.250% 05/20/28						0	0	0	0	0	0	0	0	0	0	0	0	0	0
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4		03/17/2011	Amherst Securities	12/01/2011	Paydown	104,708	104,315	104,708	104,708	0	393	0	393	0	0	0	0	3,614	293
	4.790% 03/25/35						0	0	0	0	0	0	0	0	0	0	0	0	0	0
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A		01/14/2011	Wells Fargo Securities	12/21/2011	Paydown	229,167	229,167	229,167	229,167	0	0	0	0	0	0	0	0	5,305	0
	4.600% 01/20/26						0	0	0	0	0	0	0	0	0	0	0	0	0	0
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A		06/17/2011	Wells Fargo Securities	12/15/2011	Paydown	150,000	150,000	150,000	150,000	0	0	0	0	0	0	0	0	1,962	0
	4.700% 06/15/26						0	0	0	0	0	0	0	0	0	0	0	0	0	0
883556 AZ 5	THERMO FISHER SCIENTIFIC INC.		08/16/2011	RBC Capital Markets	11/01/2011	Wells Fargo Securities	1,000,000	1,010,000	1,048,390	1,009,819	0	(181)	0	(181)	0	0	38,571	38,571	7,800	300
	3.600% 08/15/21						0	0	0	0	0	0	0	0	0	0	0	0	0	0
918204 AV 0	VF CORP 3.500% 09/01/21		08/17/2011	Bank of America	11/08/2011	Wells Fargo Securities	4,000,000	3,995,130	4,091,020	3,995,215	0	85	0	85	0	0	95,805	95,805	28,194	0
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5		01/24/2011	Stone & Youngberg LLC	12/01/2011	Paydown	1,574,281	1,539,844	1,574,281	1,574,281	0	34,437	0	34,437	0	0	0	0	22,206	3,118
	2.642% 01/25/35						0	0	0	0	0	0	0	0	0	0	0	0	0	0
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1		06/09/2011	Barclays Capital Inc.	12/01/2011	Paydown	1,510,906	1,535,458	1,510,906	1,510,906	0	(24,552)	0	(24,552)	0	0	0	0	23,648	2,864
	5.250% 08/25/35						0	0	0	0	0	0	0	0	0	0	0	0	0	0
958587 BJ 5	WESTERN MASS ELECTRIC CO.		09/13/2011	Credit Suisse	11/08/2011	Wells Fargo Securities	2,000,000	1,981,840	1,963,000	1,982,087	0	247	0	247	0	0	(19,087)	(19,087)	11,278	0
	3.500% 09/15/21						0	0	0	0	0	0	0	0	0	0	0	0	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous						37,737,283	37,617,831	38,175,367	37,613,889	0	(3,942)	0	(3,942)	0	0	561,478	561,478	522,958	109,964
8399998.	Total - Bonds						37,947,392	37,827,940	38,404,321	37,823,998	0	(3,942)	0	(3,942)	0	0	580,323	580,323	528,957	109,964
Common Stocks - Industrial and Miscellaneous																				
026874 15 6	AMERICAN INTERNATIONAL		01/20/2011	Spin Off	01/20/2011	Cash Adjustment	1.000	9	10	9	0	0	0	0	0	0	1	1	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous							9	10	9	0	0	0	0	0	0	1	1	0	0
9799998.	Total - Common Stocks							9	10	9	0	0	0	0	0	0	1	1	0	0
9899999.	Total - Preferred and Common Stocks							9	10	9	0	0	0	0	0	0	1	1	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							37,827,949	38,404,331	37,824,007	0	(3,942)	0	(3,942)	0	0	580,324	580,324	528,957	109,964

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Life Insurer									
67740* 10 4	Ohio National Life Assurance Corporation		89206	2ciB1	NO	0	332,405,824	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co.		85472	2ciB1	NO	0	19,848,220	10,000.000	100.0
000000 00 0	Montgomery Re		13575	2ciB1	NO	0	131,232,613	250,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer					0	483,486,657	XXX	XXX
Common Stocks - Other Affiliates									
67741# 10 9	Ohio National Equities, Inc.		00000	2ciB2		0	5,637,897	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co.		00000	2ciB2		0	3,270,230	3,360.000	100.0
67741@ 10 1	Ohio National Investment, Inc.		00000	2ciB2		0	0	10.000	100.0
000000 00 0	Kenwood Re, Inc.		00000	2ciB2		0	241,357	250,000.000	100.0
1799999.	Total - Common Stocks - Other Affiliates					0	9,149,484	XXX	XXX
1899999.	Total - Common Stocks					0	492,636,141	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	492,636,141	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: $.....784,784,182.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
Preferred Stocks					
68214@ 10 7	O. N. Investment Management Company	O. N. Equity Sales Company	0	362,500.000	100.0
0199999.	Total - Preferred Stock		0	XXX	XXX
0399999.	Total - Preferred and Common Stock		0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	US TREASURY NOTE		..	12/31/2011.	US BANCORP	01/03/2012.	223,000,000	0	0	0	0	223,000,000	223,000,000	0	0	0.170	0.000	MAT...	85,920	619
0199999. U.S. Government Bonds - Issuer Obligations							223,000,000	0	0	0	0	223,000,000	223,000,000	0	0	XXX	XXX	XXX	85,920	619
0599999. Total - U.S. Government Bonds							223,000,000	0	0	0	0	223,000,000	223,000,000	0	0	XXX	XXX	XXX	85,920	619
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMERICAN TREASURY		..	09/02/2011.	DIRECT	12/02/2012.	19,396,479	0	0	0	0	19,396,479	19,396,479	0	0	0.000	0.000	MAT...	0	0
	US BANCORP		..	12/30/2011.	US BANCORP	01/03/2012.	19,999,833	0	0	0	0	20,000,000	19,999,667	0	0	0.200	0.000	MAT...	31,615	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							39,396,312	0	0	0	0	39,396,479	39,396,146	0	0	XXX	XXX	XXX	31,615	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							39,396,312	0	0	0	0	39,396,479	39,396,146	0	0	XXX	XXX	XXX	31,615	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							262,396,312	0	0	0	0	262,396,479	262,396,146	0	0	XXX	XXX	XXX	117,535	619
8399999. Subtotals - Bonds							262,396,312	0	0	0	0	262,396,479	262,396,146	0	0	XXX	XXX	XXX	117,535	619
9199999. Total - Short-Term Investments							262,396,312	0	0	0	0	XXX	262,396,146	0	0	XXX	XXX	XXX	117,535	619

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	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	130,638		130,638	6,572	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	122,186		122,186	6,477	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	156,979		156,979	22,287	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	43,632		43,632	6,556	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	276,733		276,733	13,877	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	238,271		238,271	34,800	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	24,732		24,732	3,747	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	349,956		349,956	14,406	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	105,959		105,959	15,587	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	133,345		133,345	21,276	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	243,372		243,372	(12,174)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	490,912		490,912	26,098	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	31,324		31,324	1,597	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	98,201		98,201	4,799	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	139,680		139,680	13,077	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	42,836		42,836	5,076	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	79,017		79,017	8,872	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	324,569		324,569	30,192	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	160,429		160,429	7,557	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	245,696		245,696	27,400	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	103,387		103,387	11,615	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	225,137		225,137	(2,823)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	569,271		569,271	37,226	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	78,209		78,209	3,770	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	133,051		133,051	15,089	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	167,921		167,921	8,267	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	162,185		162,185	11,800	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	180,870		180,870	20,617	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	110,773		110,773	13,005	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	172,079		172,079	8,224	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	244,677		244,677	28,391	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	55,000		55,000	6,443	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	172,217		172,217	6,619	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	531,859		531,859	10,901	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	228,931		228,931	(654)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	128,017		128,017	10,651	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	193,150		193,150	9,862	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	86,462		86,462	9,225	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	54,033		54,033	4,908	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	204,131		204,131	10,520	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	317,390		317,390	12,857	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	109,820		109,820	11,705	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	54,069		54,069	5,756	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	194,606		194,606	383	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	97,084		97,084	5,067	0	0	0	N/A		N/A

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S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	89,998		89,998	3,604	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	123,032		123,032	17,547	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988.2000	220,437	0	0	67,481		67,481	(8,826)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	498,235		498,235	21,135	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	199,870		199,870	18,364	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	262,898		262,898	42,001	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	71,944		71,944	10,710	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	387,277		387,277	45,876	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	162,555		162,555	19,202	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	167,961		167,961	19,571	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	80,803		80,803	11,575	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	64,170		64,170	9,201	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	32,777		32,777	4,773	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	29,204		29,204	4,249	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	25,585		25,585	3,721	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348	0	0	29,319		29,319	4,255	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141.0000	0	4,658	0	5,808		5,808	1,150	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183.0000	0	6,185	0	7,693		7,693	1,508	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181.0000	0	11,122	0	13,818		13,818	2,696	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258.0000	0	17,796	0	22,046		22,046	4,250	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286.0000	0	21,324	0	26,362		26,362	5,038	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327.0000	0	28,446	0	35,102		35,102	6,656	0	0	0	N/A		N/A

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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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S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326.0000	0	46,387	0	57,225		57,225	10,838	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364.0000	0	37,620	0	46,309		46,309	8,689	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX
1449999. TOTAL										17,263,778	173,538	0	10,520,268	XXX	10,520,268	785,286	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures 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	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
Short Futures																			
Hedging Other																			
BPH2	(3,208)	(2,005,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	154.0501	155.0000	(1,904,513)	(1,904,513)	(1,904,513)	(1,904,513)	0	0	(4,812,000)	N/A
VGH2	(4,581)	(59,468)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	EUR	12/30/2011	2,276.8204	2,308.0000	(1,854,187)	(1,854,187)	(1,854,187)	(1,854,187)	0	0	(10,811,328)	N/A
ECH2	(852)	(106,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	1.2962	1.2968	(67,656)	(67,656)	(67,656)	(67,656)	0	0	(3,408,000)	N/A
ZH2	(3,659)	(56,865)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/30/2011	5,484.8943	5,536.0000	(2,906,128)	(2,906,128)	(2,906,128)	(2,906,128)	0	0	(25,020,388)	N/A
JYH2	(406)	(507,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.7802	130.1000	(669,813)	(669,813)	(669,813)	(669,813)	0	0	(1,461,600)	N/A
NQH2	(4,654)	(93,080)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/30/2011	2,281.7063	2,274.5000	670,766	670,766	670,766	670,766	0	0	(13,031,200)	N/A
NKH2	(604)	(7,850)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,504.1741	8,450.0000	425,266	425,266	425,266	425,266	0	0	(2,355,082)	N/A
TAH2	(3,954)	(395,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	732.7175	738.8000	(2,405,040)	(2,405,040)	(2,405,040)	(2,405,040)	0	0	(27,084,900)	N/A
ESH2	(5,095)	(254,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/30/2011	1,244.7044	1,252.6000	(2,011,405)	(2,011,405)	(2,011,405)	(2,011,405)	0	0	(20,380,000)	N/A
13429999. Total-Short Futures-Hedging Other												(10,722,709)	(10,722,709)	(10,722,709)	(10,722,709)	0	0	(108,364,498)	XXX
1389999. Total-Short Futures												(10,722,709)	(10,722,709)	(10,722,709)	(10,722,709)	0	0	(108,364,498)	XXX
1409999. Total-Hedging Other												(10,722,709)	(10,722,709)	(10,722,709)	(10,722,709)	0	0	(108,364,498)	XXX
1449999. TOTAL												(10,722,709)	(10,722,709)	(10,722,709)	(10,722,709)	0	0	(108,364,498)	XXX

Broker Name	Net Cash Deposits
Brokers	
Goldman Sachs	(9,286,899)
Total Net Cash Deposits	(9,286,899)

SCHEDULE DB - PART B - SECTION 2

Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
Long Futures																		
Hedging Other																		
BPU1	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/19/2011	164.6100	08/19/2011	164.7800	Closing Sale	744	744	0	0	N/A
BPU1	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/19/2011	164.6100	08/19/2011	164.7900	Closing Sale	900	900	0	0	N/A
VGH1	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	01/04/2011	2,838.0000	01/04/2011	2,847.0000	Closing Sale	1,199	1,199	0	0	N/A
VGU1	12	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,766.0000	06/15/2011	2,779.0000	Closing Sale	2,229	2,229	0	0	N/A
VGU1	10	143	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,766.0000	06/15/2011	2,779.0000	Closing Sale	1,858	1,858	0	0	N/A
ZU1	7	114	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,760.5000	06/15/2011	5,764.0000	Closing Sale	398	398	0	0	N/A
ZU1	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,757.5000	06/15/2011	5,764.0000	Closing Sale	845	845	0	0	N/A
12829999. Total-Long Futures-Hedging Other														8,173	8,173	0	0	XXX
1329999. Total-Long Futures														8,173	8,173	0	0	XXX
Short Futures																		
Hedging Other																		
BPH1	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	01/04/2011	154.8000	Closing Purchase.	27,475	27,475	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	01/05/2011	155.8200	Closing Purchase.	13,250	13,250	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	01/17/2011	158.5000	Closing Purchase.	(3,500)	(3,500)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	01/27/2011	159.0700	Closing Purchase.	(7,063)	(7,063)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	02/02/2011	161.7000	Closing Purchase.	(23,500)	(23,500)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	02/02/2011	161.7100	Closing Purchase.	(23,563)	(23,563)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	02/09/2011	160.7900	Closing Purchase.	(17,813)	(17,813)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/09/2011	160.7900	02/09/2011	160.7900	Closing Purchase.	0	0	0	0	N/A
BPH1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	02/17/2011	160.9000	Closing Purchase.	(27,750)	(27,750)	0	0	N/A
BPH1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	02/17/2011	160.8900	Closing Purchase.	(27,656)	(27,656)	0	0	N/A
BPH1	(206)	(128,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	03/10/2011	161.9300	Closing Purchase.	(513,713)	(513,713)	0	0	N/A
BPH1	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	161.7400	03/10/2011	161.9300	Closing Purchase.	(238)	(238)	0	0	N/A
BPH1	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	161.7300	03/10/2011	161.9300	Closing Purchase.	(5,000)	(5,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPH1	(47)	(29,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	157.9400	03/10/2011	161.9300	Closing Purchase.	(117,206)	(117,206)	0	0	N/A
BPH1	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	01/04/2011	155.8500	03/10/2011	161.9300	Closing Purchase.	(49,400)	(49,400)	0	0	N/A
BPH1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	01/07/2011	154.2700	03/10/2011	161.9300	Closing Purchase.	(47,875)	(47,875)	0	0	N/A
BPH1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/17/2011	160.8500	03/10/2011	161.9300	Closing Purchase.	(13,500)	(13,500)	0	0	N/A
BPH1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/17/2011	160.8700	03/10/2011	161.9300	Closing Purchase.	(13,250)	(13,250)	0	0	N/A
BPH1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/17/2011	160.7400	03/10/2011	161.9300	Closing Purchase.	(11,156)	(11,156)	0	0	N/A
BPH1	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/23/2011	162.1700	03/10/2011	161.9300	Closing Purchase.	1,200	1,200	0	0	N/A
BPH1	(27)	(16,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	161.6600	03/10/2011	161.9300	Closing Purchase.	(4,556)	(4,556)	0	0	N/A
BPM1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	03/22/2011	163.1900	Closing Purchase.	(13,406)	(13,406)	0	0	N/A
BPM1	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	03/30/2011	160.2900	Closing Purchase.	11,944	11,944	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	04/04/2011	161.2800	Closing Purchase.	3,000	3,000	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	04/06/2011	163.3900	Closing Purchase.	(10,188)	(10,188)	0	0	N/A
BPM1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	04/26/2011	164.6700	Closing Purchase.	(9,094)	(9,094)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	04/27/2011	164.6200	Closing Purchase.	(17,875)	(17,875)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	04/29/2011	166.5000	Closing Purchase.	(29,625)	(29,625)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	05/27/2011	164.4500	Closing Purchase.	(16,813)	(16,813)	0	0	N/A
BPM1	(170)	(106,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	06/09/2011	163.9100	Closing Purchase.	(228,438)	(228,438)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/11/2011	160.2400	06/09/2011	163.9100	Closing Purchase.	(22,938)	(22,938)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/16/2011	160.8300	06/09/2011	163.9100	Closing Purchase.	(19,250)	(19,250)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/17/2011	160.4300	06/09/2011	163.9100	Closing Purchase.	(21,750)	(21,750)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/13/2011	162.6500	06/09/2011	163.9100	Closing Purchase.	(7,875)	(7,875)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/05/2011	165.2900	06/09/2011	163.9100	Closing Purchase.	8,625	8,625	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/17/2011	162.3600	06/09/2011	163.9100	Closing Purchase.	(9,688)	(9,688)	0	0	N/A
BPM1	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/24/2011	161.3400	06/09/2011	163.9100	Closing Purchase.	(20,881)	(20,881)	0	0	N/A
BPM1	(155)	(96,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.7600	06/09/2011	163.9100	Closing Purchase.	(208,281)	(208,281)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/15/2011	160.5400	06/09/2011	163.9100	Closing Purchase.	(21,063)	(21,063)	0	0	N/A
BPM1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/17/2011	160.5300	06/09/2011	163.9100	Closing Purchase.	(10,563)	(10,563)	0	0	N/A
BPM1	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/06/2011	162.8100	06/09/2011	163.9100	Closing Purchase.	(11,688)	(11,688)	0	0	N/A
BPM1	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/06/2011	162.8000	06/09/2011	163.9100	Closing Purchase.	(4,856)	(4,856)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/19/2011	162.4300	06/09/2011	163.9100	Closing Purchase.	(9,250)	(9,250)	0	0	N/A
BPM1	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/03/2011	165.0800	06/09/2011	163.9100	Closing Purchase.	12,431	12,431	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/06/2011	163.8600	06/09/2011	163.9100	Closing Purchase.	(313)	(313)	0	0	N/A
BPM1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/17/2011	161.9800	06/09/2011	163.9100	Closing Purchase.	(6,031)	(6,031)	0	0	N/A
BPM1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/18/2011	162.3800	06/09/2011	163.9100	Closing Purchase.	(9,563)	(9,563)	0	0	N/A
BPM1	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	06/09/2011	163.6500	06/09/2011	163.9100	Closing Purchase.	(2,275)	(2,275)	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	06/29/2011	159.9300	Closing Purchase.	23,500	23,500	0	0	N/A
BPU1	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	06/30/2011	160.8100	Closing Purchase.	1,800	1,800	0	0	N/A
BPU1	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	06/30/2011	160.8200	Closing Purchase.	16,144	16,144	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	06/30/2011	160.7400	Closing Purchase.	18,438	18,438	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	07/04/2011	161.0200	Closing Purchase.	25,031	25,031	0	0	N/A
BPU1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	07/20/2011	161.4800	Closing Purchase.	6,906	6,906	0	0	N/A
BPU1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	07/20/2011	161.4200	Closing Purchase.	7,094	7,094	0	0	N/A
BPU1	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/08/2011	164.4900	Closing Purchase.	(1,000)	(1,000)	0	0	N/A
BPU1	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/08/2011	164.5000	Closing Purchase.	(9,113)	(9,113)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU1	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/08/2011	163.5000	Closing Purchase.	119	119	0	0	N/A
BPU1	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/08/2011	163.5100	Closing Purchase.	788	788	0	0	N/A
BPU1	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/08/2011	163.5200	Closing Purchase.	213	213	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/10/2011	161.2200	Closing Purchase.	23,156	23,156	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/16/2011	163.3800	Closing Purchase.	2,906	2,906	0	0	N/A
BPU1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/25/2011	162.8500	Closing Purchase.	2,625	2,625	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/25/2011	162.8600	Closing Purchase.	7,781	7,781	0	0	N/A
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	08/30/2011	163.6900	Closing Purchase.	0	0	0	0	N/A
BPU1	(24)	(15,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	09/15/2011	157.6800	Closing Purchase.	90,150	90,150	0	0	N/A
BPU1	(134)	(83,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	09/15/2011	157.6800	Closing Purchase.	503,338	503,338	0	0	N/A
BPU1	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	162.1800	09/15/2011	157.6800	Closing Purchase.	25,313	25,313	0	0	N/A
BPU1	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	162.4500	09/15/2011	157.6800	Closing Purchase.	2,981	2,981	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	162.4600	09/15/2011	157.6800	Closing Purchase.	44,813	44,813	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/13/2011	162.4700	09/15/2011	157.6800	Closing Purchase.	29,938	29,938	0	0	N/A
BPU1	(23)	(14,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	07/14/2011	161.4000	09/15/2011	157.6800	Closing Purchase.	53,475	53,475	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	07/18/2011	161.0900	09/15/2011	157.6800	Closing Purchase.	21,313	21,313	0	0	N/A
BPU1	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/02/2011	162.5600	09/15/2011	157.6800	Closing Purchase.	76,250	76,250	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/03/2011	162.8600	09/15/2011	157.6800	Closing Purchase.	48,563	48,563	0	0	N/A
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/05/2011	162.7500	09/15/2011	157.6800	Closing Purchase.	63,375	63,375	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/08/2011	164.4700	09/15/2011	157.6800	Closing Purchase.	42,438	42,438	0	0	N/A
BPU1	(24)	(15,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	163.6300	09/15/2011	157.6800	Closing Purchase.	89,250	89,250	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/11/2011	161.5200	09/15/2011	157.6800	Closing Purchase.	24,000	24,000	0	0	N/A
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	162.2500	09/15/2011	157.6800	Closing Purchase.	57,125	57,125	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/19/2011	164.6000	09/15/2011	157.6800	Closing Purchase.	64,875	64,875	0	0	N/A
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/05/2011	161.1600	09/15/2011	157.6800	Closing Purchase.	43,500	43,500	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/07/2011	159.7500	09/15/2011	157.6800	Closing Purchase.	19,406	19,406	0	0	N/A
BPU1	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/13/2011	158.2500	09/15/2011	157.6800	Closing Purchase.	356	356	0	0	N/A
BPU1	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/13/2011	158.2400	09/15/2011	157.6800	Closing Purchase.	6,650	6,650	0	0	N/A
BPU1	(190)	(118,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.6900	09/15/2011	157.6800	Closing Purchase.	713,688	713,688	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	162.5000	09/15/2011	157.6800	Closing Purchase.	30,125	30,125	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	162.5100	09/15/2011	157.6800	Closing Purchase.	45,281	45,281	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/24/2011	159.6100	09/15/2011	157.6800	Closing Purchase.	12,063	12,063	0	0	N/A
BPU1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/28/2011	159.6900	09/15/2011	157.6800	Closing Purchase.	12,563	12,563	0	0	N/A
BPU1	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	07/12/2011	159.2700	09/15/2011	157.6800	Closing Purchase.	49,688	49,688	0	0	N/A
BPU1	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/01/2011	164.1900	09/15/2011	157.6800	Closing Purchase.	101,719	101,719	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/04/2011	163.5700	09/15/2011	157.6800	Closing Purchase.	55,219	55,219	0	0	N/A
BPU1	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/05/2011	162.6400	09/15/2011	157.6800	Closing Purchase.	55,800	55,800	0	0	N/A
BPU1	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	163.6100	09/15/2011	157.6800	Closing Purchase.	92,656	92,656	0	0	N/A
BPU1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	162.4400	09/15/2011	157.6800	Closing Purchase.	14,875	14,875	0	0	N/A
BPU1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	162.4300	09/15/2011	157.6800	Closing Purchase.	14,844	14,844	0	0	N/A
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/11/2011	161.7400	09/15/2011	157.6800	Closing Purchase.	50,750	50,750	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/12/2011	161.9100	09/15/2011	157.6800	Closing Purchase.	39,656	39,656	0	0	N/A
BPU1	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/15/2011	162.7100	09/15/2011	157.6800	Closing Purchase.	12,575	12,575	0	0	N/A
BPU1	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/15/2011	162.6500	09/15/2011	157.6800	Closing Purchase.	49,700	49,700	0	0	N/A
BPU1	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/19/2011	164.7900	09/15/2011	157.6800	Closing Purchase.	53,325	53,325	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/05/2011	161.2200	09/15/2011	157.6800	Closing Purchase.	44,250	44,250	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/08/2011	159.2800	09/15/2011	157.6800	Closing Purchase.	15,000	15,000	0	0	N/A
BPU1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/08/2011	159.3000	09/15/2011	157.6800	Closing Purchase.	15,188	15,188	0	0	N/A
BPZ1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	09/15/2011	157.8200	Closing Purchase.	(938)	(938)	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	09/16/2011	157.5700	Closing Purchase.	(625)	(625)	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	09/28/2011	156.2900	Closing Purchase.	15,375	15,375	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	09/29/2011	156.1800	Closing Purchase.	16,750	16,750	0	0	N/A
BPZ1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/07/2011	154.8100	Closing Purchase.	16,938	16,938	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/11/2011	156.3600	Closing Purchase.	14,500	14,500	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/12/2011	155.8100	Closing Purchase.	21,375	21,375	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/13/2011	157.3500	Closing Purchase.	2,125	2,125	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/25/2011	159.6800	Closing Purchase.	(27,000)	(27,000)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/25/2011	159.7900	Closing Purchase.	(21,281)	(21,281)	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/28/2011	160.6900	Closing Purchase.	(39,625)	(39,625)	0	0	N/A
BPZ1	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	10/31/2011	160.7500	Closing Purchase.	(10,094)	(10,094)	0	0	N/A
BPZ1	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/09/2011	159.1200	Closing Purchase.	(1,000)	(1,000)	0	0	N/A
BPZ1	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/09/2011	159.1800	Closing Purchase.	(9,338)	(9,338)	0	0	N/A
BPZ1	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/09/2011	159.1400	Closing Purchase.	(2,025)	(2,025)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/14/2011	159.9600	Closing Purchase.	(22,875)	(22,875)	0	0	N/A
BPZ1	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/21/2011	156.8300	Closing Purchase.	2,588	2,588	0	0	N/A
BPZ1	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	11/21/2011	156.9000	Closing Purchase.	7,363	7,363	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	12/01/2011	156.5600	Closing Purchase.	12,000	12,000	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	12/06/2011	156.3400	Closing Purchase.	14,750	14,750	0	0	N/A
BPZ1	(194)	(121,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	12/15/2011	154.6700	Closing Purchase.	345,563	345,563	0	0	N/A
BPZ1	(24)	(15,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5300	12/15/2011	154.6700	Closing Purchase.	42,900	42,900	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/23/2011	154.1000	12/15/2011	154.6700	Closing Purchase.	(7,125)	(7,125)	0	0	N/A
BPZ1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/23/2011	154.1500	12/15/2011	154.6700	Closing Purchase.	(3,250)	(3,250)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/03/2011	155.3200	12/15/2011	154.6700	Closing Purchase.	6,094	6,094	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/04/2011	154.3400	12/15/2011	154.6700	Closing Purchase.	(4,125)	(4,125)	0	0	N/A
BPZ1	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	154.1800	12/15/2011	154.6700	Closing Purchase.	(7,656)	(7,656)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/02/2011	160.0000	12/15/2011	154.6700	Closing Purchase.	49,969	49,969	0	0	N/A
BPZ1	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/02/2011	159.9900	12/15/2011	154.6700	Closing Purchase.	19,950	19,950	0	0	N/A
BPZ1	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/02/2011	159.9800	12/15/2011	154.6700	Closing Purchase.	29,869	29,869	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/21/2011	157.2400	12/15/2011	154.6700	Closing Purchase.	24,094	24,094	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/22/2011	156.6400	12/15/2011	154.6700	Closing Purchase.	24,625	24,625	0	0	N/A
BPZ1	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/24/2011	155.3100	12/15/2011	154.6700	Closing Purchase.	1,600	1,600	0	0	N/A
BPZ1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/24/2011	155.2400	12/15/2011	154.6700	Closing Purchase.	3,563	3,563	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	12/13/2011	155.8200	12/15/2011	154.6700	Closing Purchase.	14,375	14,375	0	0	N/A
BPZ1	(379)	(236,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5200	12/15/2011	154.6700	Closing Purchase.	675,094	675,094	0	0	N/A
BPZ1	(31)	(19,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.5300	12/15/2011	154.6700	Closing Purchase.	55,413	55,413	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/23/2011	154.0700	12/15/2011	154.6700	Closing Purchase.	(7,500)	(7,500)	0	0	N/A
BPZ1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/23/2011	154.1800	12/15/2011	154.6700	Closing Purchase.	(3,063)	(3,063)	0	0	N/A
BPZ1	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/04/2011	154.1900	12/15/2011	154.6700	Closing Purchase.	(2,700)	(2,700)	0	0	N/A
BPZ1	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/04/2011	154.1800	12/15/2011	154.6700	Closing Purchase.	(1,838)	(1,838)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	154.1300	12/15/2011	154.6700	Closing Purchase.	(5,063)	(5,063)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	154.1200	12/15/2011	154.6700	Closing Purchase.	(5,156)	(5,156)	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/02/2011	160.0200	12/15/2011	154.6700	Closing Purchase.	50,156	50,156	0	0	N/A
BPZ1	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/02/2011	160.0200	12/15/2011	154.6700	Closing Purchase.	66,875	66,875	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/14/2011	159.9100	12/15/2011	154.6700	Closing Purchase.	49,125	49,125	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/15/2011	159.0900	12/15/2011	154.6700	Closing Purchase.	41,438	41,438	0	0	N/A
BPZ1	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/15/2011	159.1000	12/15/2011	154.6700	Closing Purchase.	41,531	41,531	0	0	N/A
BPZ1	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/30/2011	156.9400	12/15/2011	154.6700	Closing Purchase.	14,188	14,188	0	0	N/A
BPZ1	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	12/12/2011	155.7000	12/15/2011	154.6700	Closing Purchase.	16,094	16,094	0	0	N/A
VGH1	(20)	(266)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	01/04/2011	2,838.0000	Closing Purchase.	5,460	5,460	0	0	N/A
VGH1	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	01/05/2011	2,804.0000	Closing Purchase.	10,746	10,746	0	0	N/A
VGH1	(10)	(133)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	01/13/2011	2,885.0000	Closing Purchase.	(3,534)	(3,534)	0	0	N/A
VGH1	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	01/17/2011	2,918.0000	Closing Purchase.	(11,860)	(11,860)	0	0	N/A
VGH1	(7)	(94)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	01/19/2011	2,945.0000	Closing Purchase.	(8,170)	(8,170)	0	0	N/A
VGH1	(25)	(345)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	02/02/2011	3,022.0000	Closing Purchase.	(56,444)	(56,444)	0	0	N/A
VGH1	(7)	(95)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	02/07/2011	3,010.0000	Closing Purchase.	(14,362)	(14,362)	0	0	N/A
VGH1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	02/08/2011	3,032.0000	Closing Purchase.	(35,581)	(35,581)	0	0	N/A
VGH1	(90)	(1,222)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	02/17/2011	3,072.0000	Closing Purchase.	(260,920)	(260,920)	0	0	N/A
VGH1	(12)	(166)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	03/01/2011	3,038.0000	Closing Purchase.	(29,788)	(29,788)	0	0	N/A
VGH1	(7)	(98)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	03/04/2011	2,974.0000	Closing Purchase.	(11,311)	(11,311)	0	0	N/A
VGH1	(236)	(3,285)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	03/16/2011	2,789.0000	Closing Purchase.	228,332	228,332	0	0	N/A
VGH1	(8)	(111)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	02/23/2011	2,984.0000	03/16/2011	2,789.0000	Closing Purchase.	21,717	21,717	0	0	N/A
VGH1	(9)	(125)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	02/25/2011	2,967.0000	03/16/2011	2,789.0000	Closing Purchase.	22,301	22,301	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGH1	(51)	(710)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/09/2011	2,944.0000	03/16/2011	2,789.0000	Closing Purchase.	110,046	110,046	0	0	N/A
VGH1	(16)	(223)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/11/2011	2,885.0000	03/16/2011	2,789.0000	Closing Purchase.	21,383	21,383	0	0	N/A
VGH1	(15)	(209)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/15/2011	2,803.0000	03/16/2011	2,789.0000	Closing Purchase.	2,923	2,923	0	0	N/A
VGH1	(74)	(1,030)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	12/13/2010	2,858.5000	03/16/2011	2,789.0000	Closing Purchase.	71,596	71,596	0	0	N/A
VGH1	(22)	(306)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	01/04/2011	2,847.0000	03/16/2011	2,789.0000	Closing Purchase.	17,763	17,763	0	0	N/A
VGH1	(55)	(766)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	02/17/2011	3,067.0000	03/16/2011	2,789.0000	Closing Purchase.	212,852	212,852	0	0	N/A
VGH1	(10)	(139)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	02/23/2011	2,981.0000	03/16/2011	2,789.0000	Closing Purchase.	26,728	26,728	0	0	N/A
VGH1	(8)	(111)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	02/25/2011	2,970.0000	03/16/2011	2,789.0000	Closing Purchase.	20,158	20,158	0	0	N/A
VGH1	(37)	(515)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/09/2011	2,936.0000	03/16/2011	2,789.0000	Closing Purchase.	75,716	75,716	0	0	N/A
VGH1	(10)	(139)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/11/2011	2,884.0000	03/16/2011	2,789.0000	Closing Purchase.	13,225	13,225	0	0	N/A
VGH1	(13)	(181)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	EUR	03/15/2011	2,803.0000	03/16/2011	2,789.0000	Closing Purchase.	2,534	2,534	0	0	N/A
VGM1	(10)	(142)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,689.0000	03/21/2011	2,755.0000	Closing Purchase.	(9,362)	(9,362)	0	0	N/A
VGM1	(20)	(284)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	03/22/2011	2,796.0000	Closing Purchase.	(24,444)	(24,444)	0	0	N/A
VGM1	(5)	(71)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,686.0000	03/22/2011	2,794.0000	Closing Purchase.	(7,674)	(7,674)	0	0	N/A
VGM1	(15)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	03/25/2011	2,842.0000	Closing Purchase.	(28,005)	(28,005)	0	0	N/A
VGM1	(5)	(71)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,686.0000	03/25/2011	2,838.0000	Closing Purchase.	(10,749)	(10,749)	0	0	N/A
VGM1	(5)	(71)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	03/25/2011	2,838.0000	Closing Purchase.	(9,052)	(9,052)	0	0	N/A
VGM1	(15)	(213)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	03/31/2011	2,857.0000	Closing Purchase.	(31,291)	(31,291)	0	0	N/A
VGM1	(10)	(142)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	03/31/2011	2,858.0000	Closing Purchase.	(21,003)	(21,003)	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/06/2011	2,876.0000	Closing Purchase.	(23,816)	(23,816)	0	0	N/A
VGM1	(20)	(291)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/21/2011	2,868.0000	Closing Purchase.	(46,043)	(46,043)	0	0	N/A
VGM1	(14)	(204)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/21/2011	2,867.0000	Closing Purchase.	(32,026)	(32,026)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM1	(10)	(146)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/26/2011	2,862.0000	Closing Purchase.	(22,232)	(22,232)	0	0	N/A
VGM1	(15)	(220)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/27/2011	2,890.0000	Closing Purchase.	(39,533)	(39,533)	0	0	N/A
VGM1	(10)	(148)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	04/28/2011	2,935.0000	Closing Purchase.	(33,352)	(33,352)	0	0	N/A
VGM1	(10)	(149)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	05/02/2011	2,970.0000	Closing Purchase.	(38,718)	(38,718)	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	05/19/2011	2,883.0000	Closing Purchase.	(24,655)	(24,655)	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	05/27/2011	2,824.0000	Closing Purchase.	(16,256)	(16,256)	0	0	N/A
VGM1	(33)	(472)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	06/15/2011	2,780.0000	Closing Purchase.	(33,012)	(33,012)	0	0	N/A
VGM1	(167)	(2,387)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,711.0000	06/15/2011	2,780.0000	Closing Purchase.	(164,675)	(164,675)	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,719.0000	06/15/2011	2,780.0000	Closing Purchase.	(8,718)	(8,718)	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/17/2011	2,666.0000	06/15/2011	2,780.0000	Closing Purchase.	(24,438)	(24,438)	0	0	N/A
VGM1	(20)	(286)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	04/19/2011	2,788.0000	06/15/2011	2,780.0000	Closing Purchase.	2,287	2,287	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/05/2011	2,909.0000	06/15/2011	2,780.0000	Closing Purchase.	27,653	27,653	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/17/2011	2,847.0000	06/15/2011	2,780.0000	Closing Purchase.	14,362	14,362	0	0	N/A
VGM1	(20)	(286)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/24/2011	2,803.0000	06/15/2011	2,780.0000	Closing Purchase.	6,574	6,574	0	0	N/A
VGM1	(50)	(715)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	06/10/2011	2,762.0000	06/15/2011	2,780.0000	Closing Purchase.	(12,862)	(12,862)	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	06/13/2011	2,731.0000	06/15/2011	2,780.0000	Closing Purchase.	(10,504)	(10,504)	0	0	N/A
VGM1	(75)	(1,072)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,710.0000	06/15/2011	2,780.0000	Closing Purchase.	(75,028)	(75,028)	0	0	N/A
VGM1	(115)	(1,643)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,711.0000	06/15/2011	2,780.0000	Closing Purchase.	(113,399)	(113,399)	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/17/2011	2,675.0000	06/15/2011	2,780.0000	Closing Purchase.	(15,006)	(15,006)	0	0	N/A
VGM1	(30)	(429)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	04/06/2011	2,895.0000	06/15/2011	2,780.0000	Closing Purchase.	49,304	49,304	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	04/18/2011	2,834.0000	06/15/2011	2,780.0000	Closing Purchase.	7,717	7,717	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	04/19/2011	2,784.0000	06/15/2011	2,780.0000	Closing Purchase.	857	857	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM1	(22)	(314)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/03/2011	2,945.0000	06/15/2011	2,780.0000	Closing Purchase.	51,876	51,876	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/05/2011	2,909.0000	06/15/2011	2,780.0000	Closing Purchase.	18,435	18,435	0	0	N/A
VGM1	(11)	(157)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/06/2011	2,872.0000	06/15/2011	2,780.0000	Closing Purchase.	14,462	14,462	0	0	N/A
VGM1	(7)	(100)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/17/2011	2,843.0000	06/15/2011	2,780.0000	Closing Purchase.	6,302	6,302	0	0	N/A
VGM1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	05/24/2011	2,799.0000	06/15/2011	2,780.0000	Closing Purchase.	2,715	2,715	0	0	N/A
VGM1	(15)	(214)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	06/09/2011	2,766.0000	06/15/2011	2,780.0000	Closing Purchase.	(3,001)	(3,001)	0	0	N/A
VGM1	(60)	(857)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	06/10/2011	2,762.0000	06/15/2011	2,780.0000	Closing Purchase.	(15,434)	(15,434)	0	0	N/A
VGM1	(14)	(200)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	06/14/2011	2,764.0000	06/15/2011	2,780.0000	Closing Purchase.	(3,201)	(3,201)	0	0	N/A
VGU1	(10)	(144)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/22/2011	2,795.0000	Closing Purchase.	(2,309)	(2,309)	0	0	N/A
VGU1	(10)	(144)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/29/2011	2,775.0000	Closing Purchase.	576	576	0	0	N/A
VGU1	(20)	(288)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/29/2011	2,776.0000	Closing Purchase.	864	864	0	0	N/A
VGU1	(5)	(72)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/29/2011	2,804.0000	Closing Purchase.	(1,800)	(1,800)	0	0	N/A
VGU1	(15)	(217)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/30/2011	2,819.0000	Closing Purchase.	(8,699)	(8,699)	0	0	N/A
VGU1	(15)	(217)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	06/30/2011	2,821.0000	Closing Purchase.	(9,134)	(9,134)	0	0	N/A
VGU1	(10)	(145)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/01/2011	2,843.0000	Closing Purchase.	(9,269)	(9,269)	0	0	N/A
VGU1	(10)	(145)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/04/2011	2,873.0000	Closing Purchase.	(13,641)	(13,641)	0	0	N/A
VGU1	(20)	(290)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/04/2011	2,871.0000	Closing Purchase.	(26,702)	(26,702)	0	0	N/A
VGU1	(14)	(200)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/08/2011	2,851.0000	Closing Purchase.	(14,373)	(14,373)	0	0	N/A
VGU1	(10)	(142)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/13/2011	2,698.0000	Closing Purchase.	11,471	11,471	0	0	N/A
VGU1	(10)	(142)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/13/2011	2,703.0000	07/13/2011	2,698.0000	Closing Purchase.	708	708	0	0	N/A
VGU1	(15)	(213)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/20/2011	2,680.0000	Closing Purchase.	21,082	21,082	0	0	N/A
VGU1	(16)	(230)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/21/2011	2,723.0000	Closing Purchase.	12,884	12,884	0	0	N/A
VGU1	(20)	(287)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/22/2011	2,798.0000	Closing Purchase.	(5,459)	(5,459)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU1	(10)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	07/28/2011	2,673.0000	Closing Purchase.	15,158	15,158	0	0	N/A
VGU1	(3)	(43)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	08/15/2011	2,339.0000	Closing Purchase.	19,068	19,068	0	0	N/A
VGU1	(37)	(534)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/15/2011	2,339.0000	Closing Purchase.	236,242	236,242	0	0	N/A
VGU1	(20)	(289)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	08/17/2011	2,296.0000	Closing Purchase.	139,621	139,621	0	0	N/A
VGU1	(42)	(604)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,779.0000	08/23/2011	2,220.0000	Closing Purchase.	337,872	337,872	0	0	N/A
VGU1	(33)	(475)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/23/2011	2,220.0000	Closing Purchase.	266,421	266,421	0	0	N/A
VGU1	(20)	(288)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/24/2011	2,201.0000	Closing Purchase.	167,144	167,144	0	0	N/A
VGU1	(20)	(291)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/29/2011	2,214.0000	Closing Purchase.	164,827	164,827	0	0	N/A
VGU1	(25)	(361)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/30/2011	2,253.0000	Closing Purchase.	190,522	190,522	0	0	N/A
VGU1	(20)	(288)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	08/31/2011	2,254.0000	Closing Purchase.	151,755	151,755	0	0	N/A
VGU1	(20)	(285)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	09/01/2011	2,288.0000	Closing Purchase.	140,510	140,510	0	0	N/A
VGU1	(108)	(1,477)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	09/14/2011	2,055.0000	Closing Purchase.	1,071,955	1,071,955	0	0	N/A
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/16/2011	2,708.0000	09/14/2011	2,055.0000	Closing Purchase.	178,550	178,550	0	0	N/A
VGU1	(25)	(342)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/12/2011	2,632.0000	09/14/2011	2,055.0000	Closing Purchase.	197,211	197,211	0	0	N/A
VGU1	(25)	(342)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/15/2011	2,678.0000	09/14/2011	2,055.0000	Closing Purchase.	212,934	212,934	0	0	N/A
VGU1	(10)	(137)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/18/2011	2,659.0000	09/14/2011	2,055.0000	Closing Purchase.	82,576	82,576	0	0	N/A
VGU1	(35)	(479)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/29/2011	2,668.0000	09/14/2011	2,055.0000	Closing Purchase.	293,322	293,322	0	0	N/A
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/02/2011	2,568.0000	09/14/2011	2,055.0000	Closing Purchase.	140,270	140,270	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/02/2011	2,587.0000	09/14/2011	2,055.0000	Closing Purchase.	109,099	109,099	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/03/2011	2,506.0000	09/14/2011	2,055.0000	Closing Purchase.	92,488	92,488	0	0	N/A
VGU1	(10)	(137)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/04/2011	2,536.0000	09/14/2011	2,055.0000	Closing Purchase.	65,760	65,760	0	0	N/A
VGU1	(45)	(615)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/05/2011	2,383.0000	09/14/2011	2,055.0000	Closing Purchase.	201,791	201,791	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU1	(26)	(355)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/08/2011	2,344.0000	09/14/2011	2,055.0000	Closing Purchase.	102,728	102,728	0	0	N/A
VGU1	(30)	(410)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/09/2011	2,254.0000	09/14/2011	2,055.0000	Closing Purchase.	81,619	81,619	0	0	N/A
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/11/2011	2,189.0000	09/14/2011	2,055.0000	Closing Purchase.	36,640	36,640	0	0	N/A
VGU1	(35)	(479)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/19/2011	2,138.0000	09/14/2011	2,055.0000	Closing Purchase.	39,716	39,716	0	0	N/A
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/22/2011	2,167.0000	09/14/2011	2,055.0000	Closing Purchase.	30,624	30,624	0	0	N/A
VGU1	(45)	(615)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	09/05/2011	2,166.0000	09/14/2011	2,055.0000	Closing Purchase.	68,289	68,289	0	0	N/A
VGU1	(25)	(342)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	09/06/2011	2,108.0000	09/14/2011	2,055.0000	Closing Purchase.	18,115	18,115	0	0	N/A
VGU1	(59)	(807)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	09/12/2011	1,994.0000	09/14/2011	2,055.0000	Closing Purchase.	(49,204)	(49,204)	0	0	N/A
VGU1	(194)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,781.0000	09/14/2011	2,055.0000	Closing Purchase.	1,925,549	1,925,549	0	0	N/A
VGU1	(10)	(137)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/16/2011	2,708.0000	09/14/2011	2,055.0000	Closing Purchase.	89,275	89,275	0	0	N/A
VGU1	(25)	(342)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/28/2011	2,743.0000	09/14/2011	2,055.0000	Closing Purchase.	235,150	235,150	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/12/2011	2,629.0000	09/14/2011	2,055.0000	Closing Purchase.	117,712	117,712	0	0	N/A
VGU1	(45)	(615)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/13/2011	2,701.0000	09/14/2011	2,055.0000	Closing Purchase.	397,431	397,431	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/19/2011	2,655.0000	09/14/2011	2,055.0000	Closing Purchase.	123,044	123,044	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	07/28/2011	2,667.0000	09/14/2011	2,055.0000	Closing Purchase.	125,504	125,504	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/01/2011	2,701.0000	09/14/2011	2,055.0000	Closing Purchase.	132,477	132,477	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/02/2011	2,574.0000	09/14/2011	2,055.0000	Closing Purchase.	106,433	106,433	0	0	N/A
VGU1	(15)	(205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/03/2011	2,514.0000	09/14/2011	2,055.0000	Closing Purchase.	94,128	94,128	0	0	N/A
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/03/2011	2,542.0000	09/14/2011	2,055.0000	Closing Purchase.	133,160	133,160	0	0	N/A
VGU1	(24)	(328)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/04/2011	2,488.0000	09/14/2011	2,055.0000	Closing Purchase.	142,074	142,074	0	0	N/A
VGU1	(90)	(1,230)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/09/2011	2,262.0000	09/14/2011	2,055.0000	Closing Purchase.	254,700	254,700	0	0	N/A
VGU1	(35)	(479)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	08/11/2011	2,187.0000	09/14/2011	2,055.0000	Closing Purchase.	63,162	63,162	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.08/15/2011	2,338.0000	.09/14/2011	2,055.0000	Closing Purchase.	77,381	77,381	0	0	N/A
VGU1	(36)	(492)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.08/18/2011	2,291.0000	.09/14/2011	2,055.0000	Closing Purchase.	116,153	116,153	0	0	N/A
VGU1	(75)	(1,025)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.08/22/2011	2,166.0000	.09/14/2011	2,055.0000	Closing Purchase.	113,815	113,815	0	0	N/A
VGU1	(25)	(342)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.09/05/2011	2,166.0000	.09/14/2011	2,055.0000	Closing Purchase.	37,938	37,938	0	0	N/A
VGU1	(45)	(615)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.09/07/2011	2,119.0000	.09/14/2011	2,055.0000	Closing Purchase.	39,374	39,374	0	0	N/A
VGU1	(60)	(820)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.09/08/2011	2,150.0000	.09/14/2011	2,055.0000	Closing Purchase.	77,928	77,928	0	0	N/A
VGU1	(46)	(629)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2011	EUR	.09/13/2011	2,015.0000	.09/14/2011	2,055.0000	Closing Purchase.	(25,156)	(25,156)	0	0	N/A
VGZ1	(45)	(615)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/14/2011	2,053.0000	Closing Purchase.	(7,998)	(7,998)	0	0	N/A
VGZ1	(20)	(277)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/15/2011	2,086.0000	Closing Purchase.	(12,742)	(12,742)	0	0	N/A
VGZ1	(30)	(414)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/16/2011	2,156.0000	Closing Purchase.	(47,970)	(47,970)	0	0	N/A
VGZ1	(60)	(816)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/28/2011	2,166.0000	Closing Purchase.	(102,824)	(102,824)	0	0	N/A
VGZ1	(50)	(680)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/28/2011	2,163.0000	Closing Purchase.	(83,646)	(83,646)	0	0	N/A
VGZ1	(20)	(273)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.09/29/2011	2,164.0000	Closing Purchase.	(33,848)	(33,848)	0	0	N/A
VGZ1	(55)	(742)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/07/2011	2,233.0000	Closing Purchase.	(143,218)	(143,218)	0	0	N/A
VGZ1	(40)	(540)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/07/2011	2,238.0000	Closing Purchase.	(106,857)	(106,857)	0	0	N/A
VGZ1	(40)	(545)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/11/2011	2,297.0000	Closing Purchase.	(140,188)	(140,188)	0	0	N/A
VGZ1	(30)	(409)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/11/2011	2,302.0000	Closing Purchase.	(107,187)	(107,187)	0	0	N/A
VGZ1	(20)	(276)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/12/2011	2,286.0000	Closing Purchase.	(67,876)	(67,876)	0	0	N/A
VGZ1	(30)	(411)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/13/2011	2,373.0000	Closing Purchase.	(136,918)	(136,918)	0	0	N/A
VGZ1	(30)	(411)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/13/2011	2,364.0000	Closing Purchase.	(133,217)	(133,217)	0	0	N/A
VGZ1	(20)	(275)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/17/2011	2,377.0000	Closing Purchase.	(92,769)	(92,769)	0	0	N/A
VGZ1	(30)	(417)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/24/2011	2,339.0000	Closing Purchase.	(124,539)	(124,539)	0	0	N/A
VGZ1	(9)	(125)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2011	EUR	.09/14/2011	2,040.0000	.10/25/2011	2,348.0000	Closing Purchase.	(38,545)	(38,545)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ1	(11)	(153)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	10/25/2011	2,348.0000	Closing Purchase.	(46,957)	(46,957)	0	0	N/A
VGZ1	(50)	(709)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	10/28/2011	2,485.0000	Closing Purchase.	(314,707)	(314,707)	0	0	N/A
VGZ1	(60)	(851)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,040.0000	10/28/2011	2,485.0000	Closing Purchase.	(378,499)	(378,499)	0	0	N/A
VGZ1	(25)	(344)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	11/04/2011	2,352.0000	Closing Purchase.	(106,976)	(106,976)	0	0	N/A
VGZ1	(35)	(477)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	11/14/2011	2,337.0000	Closing Purchase.	(141,238)	(141,238)	0	0	N/A
VGZ1	(20)	(269)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	11/30/2011	2,220.0000	Closing Purchase.	(48,192)	(48,192)	0	0	N/A
VGZ1	(40)	(539)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	12/01/2011	2,308.0000	Closing Purchase.	(143,860)	(143,860)	0	0	N/A
VGZ1	(40)	(539)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,040.0000	12/01/2011	2,317.0000	Closing Purchase.	(149,248)	(149,248)	0	0	N/A
VGZ1	(30)	(403)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,040.0000	12/02/2011	2,346.0000	Closing Purchase.	(123,292)	(123,292)	0	0	N/A
VGZ1	(25)	(335)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	12/06/2011	2,365.0000	Closing Purchase.	(108,398)	(108,398)	0	0	N/A
VGZ1	(88)	(1,152)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	12/13/2011	2,250.0000	Closing Purchase.	(240,696)	(240,696)	0	0	N/A
VGZ1	(20)	(262)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/22/2011	2,030.0000	12/13/2011	2,250.0000	Closing Purchase.	(57,583)	(57,583)	0	0	N/A
VGZ1	(60)	(785)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/23/2011	1,991.0000	12/13/2011	2,250.0000	Closing Purchase.	(203,372)	(203,372)	0	0	N/A
VGZ1	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/30/2011	2,178.0000	12/13/2011	2,250.0000	Closing Purchase.	(14,134)	(14,134)	0	0	N/A
VGZ1	(35)	(458)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/03/2011	2,109.0000	12/13/2011	2,250.0000	Closing Purchase.	(64,584)	(64,584)	0	0	N/A
VGZ1	(38)	(497)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/05/2011	2,114.0000	12/13/2011	2,250.0000	Closing Purchase.	(67,634)	(67,634)	0	0	N/A
VGZ1	(62)	(811)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/05/2011	2,114.0000	12/13/2011	2,270.0000	Closing Purchase.	(126,577)	(126,577)	0	0	N/A
VGZ1	(30)	(393)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/21/2011	2,285.0000	12/13/2011	2,270.0000	Closing Purchase.	5,889	5,889	0	0	N/A
VGZ1	(20)	(262)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/01/2011	2,291.0000	12/13/2011	2,270.0000	Closing Purchase.	5,497	5,497	0	0	N/A
VGZ1	(55)	(720)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/02/2011	2,276.0000	12/13/2011	2,270.0000	Closing Purchase.	4,319	4,319	0	0	N/A
VGZ1	(25)	(327)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/18/2011	2,230.0000	12/13/2011	2,270.0000	Closing Purchase.	(13,087)	(13,087)	0	0	N/A
VGZ1	(50)	(654)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/22/2011	2,172.0000	12/13/2011	2,270.0000	Closing Purchase.	(64,126)	(64,126)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ1	(30)	(393)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/24/2011	2,117.0000	12/13/2011	2,270.0000	Closing Purchase.	(60,069)	(60,069)	0	0	N/A
VGZ1	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	12/13/2011	2,271.0000	12/13/2011	2,270.0000	Closing Purchase.	523	523	0	0	N/A
VGZ1	(55)	(720)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,040.0000	12/13/2011	2,250.0000	Closing Purchase.	(151,155)	(151,155)	0	0	N/A
VGZ1	(387)	(5,065)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	12/13/2011	2,250.0000	Closing Purchase.	(1,058,516)	(1,058,516)	0	0	N/A
VGZ1	(33)	(432)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,041.0000	12/13/2011	2,270.0000	Closing Purchase.	(98,898)	(98,898)	0	0	N/A
VGZ1	(45)	(589)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/22/2011	2,031.0000	12/13/2011	2,270.0000	Closing Purchase.	(140,751)	(140,751)	0	0	N/A
VGZ1	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/23/2011	1,992.0000	12/13/2011	2,270.0000	Closing Purchase.	(145,527)	(145,527)	0	0	N/A
VGZ1	(30)	(393)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/03/2011	2,107.0000	12/13/2011	2,270.0000	Closing Purchase.	(63,995)	(63,995)	0	0	N/A
VGZ1	(50)	(654)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/04/2011	2,084.0000	12/13/2011	2,270.0000	Closing Purchase.	(121,709)	(121,709)	0	0	N/A
VGZ1	(80)	(1,047)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	10/05/2011	2,111.0000	12/13/2011	2,270.0000	Closing Purchase.	(166,467)	(166,467)	0	0	N/A
VGZ1	(80)	(1,047)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/02/2011	2,276.0000	12/13/2011	2,270.0000	Closing Purchase.	6,282	6,282	0	0	N/A
VGZ1	(50)	(654)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/16/2011	2,271.0000	12/13/2011	2,270.0000	Closing Purchase.	654	654	0	0	N/A
VGZ1	(50)	(654)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	11/22/2011	2,175.0000	12/13/2011	2,270.0000	Closing Purchase.	(62,163)	(62,163)	0	0	N/A
VGZ1	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	12/12/2011	2,327.0000	12/13/2011	2,270.0000	Closing Purchase.	29,838	29,838	0	0	N/A
VGZ1	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	12/13/2011	2,273.0000	12/13/2011	2,270.0000	Closing Purchase.	1,570	1,570	0	0	N/A
VGH2	(20)	(261)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	EUR	12/13/2011	2,241.0000	12/21/2011	2,275.0000	Closing Purchase.	(8,872)	(8,872)	0	0	N/A
VGH2	(20)	(261)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	EUR	12/13/2011	2,241.0000	12/27/2011	2,292.0000	Closing Purchase.	(13,327)	(13,327)	0	0	N/A
VGH2	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	EUR	12/13/2011	2,241.0000	12/27/2011	2,291.0000	Closing Purchase.	(26,132)	(26,132)	0	0	N/A
ECH1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	1.3254	01/17/2011	1.3278	Closing Purchase.	(1,531)	(1,531)	0	0	N/A
ECH1	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	1.3254	02/08/2011	1.3636	Closing Purchase.	(38,250)	(38,250)	0	0	N/A
ECH1	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	1.3254	02/17/2011	1.3551	Closing Purchase.	(74,375)	(74,375)	0	0	N/A
ECH1	(64)	(8,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	1.3254	03/10/2011	1.3903	Closing Purchase.	(519,600)	(519,600)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECH1	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	1.3907	03/10/2011	1.3903	Closing Purchase.	400	400	0	0	N/A
ECH1	(21)	(2,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	1.3254	03/10/2011	1.3903	Closing Purchase.	(170,494)	(170,494)	0	0	N/A
ECH1	(2)	(250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	01/04/2011	1.3363	03/10/2011	1.3903	Closing Purchase.	(13,500)	(13,500)	0	0	N/A
ECH1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	01/04/2011	1.3364	03/10/2011	1.3903	Closing Purchase.	(33,688)	(33,688)	0	0	N/A
ECH1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/17/2011	1.3573	03/10/2011	1.3903	Closing Purchase.	(41,250)	(41,250)	0	0	N/A
ECH1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	1.3897	03/10/2011	1.3903	Closing Purchase.	(750)	(750)	0	0	N/A
ECM1	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	1.3884	04/29/2011	1.4818	Closing Purchase.	(105,075)	(105,075)	0	0	N/A
ECM1	(63)	(7,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	1.3884	06/09/2011	1.4577	Closing Purchase.	(545,738)	(545,738)	0	0	N/A
ECM1	(48)	(6,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	1.3884	06/09/2011	1.4577	Closing Purchase.	(415,800)	(415,800)	0	0	N/A
ECM1	(11)	(1,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/06/2011	1.4312	06/09/2011	1.4577	Closing Purchase.	(36,438)	(36,438)	0	0	N/A
ECM1	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/03/2011	1.4825	06/09/2011	1.4577	Closing Purchase.	18,600	18,600	0	0	N/A
ECM1	(3)	(375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/06/2011	1.4373	06/09/2011	1.4577	Closing Purchase.	(7,650)	(7,650)	0	0	N/A
ECM1	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	06/09/2011	1.4523	06/09/2011	1.4577	Closing Purchase.	(2,700)	(2,700)	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	07/04/2011	1.4495	Closing Purchase.	2,500	2,500	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	08/17/2011	1.4361	Closing Purchase.	10,875	10,875	0	0	N/A
ECU1	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	08/23/2011	1.4385	Closing Purchase.	7,500	7,500	0	0	N/A
ECU1	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	08/23/2011	1.4403	Closing Purchase.	1,650	1,650	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	08/23/2011	1.4404	Closing Purchase.	8,188	8,188	0	0	N/A
ECU1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	1.4415	09/15/2011	1.3749	Closing Purchase.	83,250	83,250	0	0	N/A
ECU1	(63)	(7,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	09/15/2011	1.3749	Closing Purchase.	618,980	618,980	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/04/2011	1.4284	09/15/2011	1.3749	Closing Purchase.	33,438	33,438	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/05/2011	1.4145	09/15/2011	1.3749	Closing Purchase.	24,750	24,750	0	0	N/A
ECU1	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	1.4232	09/15/2011	1.3749	Closing Purchase.	48,300	48,300	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECU1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	1.4412	09/15/2011	1.3749	Closing Purchase.	82,875	82,875	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/22/2011	1.4366	09/15/2011	1.3749	Closing Purchase.	38,563	38,563	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/28/2011	1.4277	09/15/2011	1.3749	Closing Purchase.	33,000	33,000	0	0	N/A
ECU1	(52)	(6,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4535	09/15/2011	1.3749	Closing Purchase.	510,904	510,904	0	0	N/A
ECU1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	07/18/2011	1.4031	09/15/2011	1.3749	Closing Purchase.	17,625	17,625	0	0	N/A
ECU1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/03/2011	1.4286	09/15/2011	1.3749	Closing Purchase.	67,125	67,125	0	0	N/A
ECU1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/09/2011	1.4226	09/15/2011	1.3749	Closing Purchase.	59,625	59,625	0	0	N/A
ECU1	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/15/2011	1.4305	09/15/2011	1.3749	Closing Purchase.	104,250	104,250	0	0	N/A
ECU1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/22/2011	1.4374	09/15/2011	1.3749	Closing Purchase.	78,125	78,125	0	0	N/A
ECU1	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/08/2011	1.4074	09/15/2011	1.3749	Closing Purchase.	60,938	60,938	0	0	N/A
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	09/28/2011	1.3610	Closing Purchase.	7,938	7,938	0	0	N/A
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	10/11/2011	1.3641	Closing Purchase.	6,000	6,000	0	0	N/A
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	10/17/2011	1.3866	Closing Purchase.	(8,063)	(8,063)	0	0	N/A
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	10/17/2011	1.3866	Closing Purchase.	(8,063)	(8,063)	0	0	N/A
ECZ1	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	10/28/2011	1.4156	Closing Purchase.	(52,375)	(52,375)	0	0	N/A
ECZ1	(71)	(8,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	12/15/2011	1.2975	Closing Purchase.	676,275	676,275	0	0	N/A
ECZ1	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/23/2011	1.3503	12/15/2011	1.2975	Closing Purchase.	52,800	52,800	0	0	N/A
ECZ1	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	1.3311	12/15/2011	1.2975	Closing Purchase.	84,000	84,000	0	0	N/A
ECZ1	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/24/2011	1.3370	12/15/2011	1.2975	Closing Purchase.	29,625	29,625	0	0	N/A
ECZ1	(127)	(15,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3737	12/15/2011	1.2975	Closing Purchase.	1,209,675	1,209,675	0	0	N/A
ECZ1	(12)	(1,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/27/2011	1.3635	12/15/2011	1.2975	Closing Purchase.	99,000	99,000	0	0	N/A
ECZ1	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	1.3304	12/15/2011	1.2975	Closing Purchase.	82,250	82,250	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/15/2011	1.3575	12/15/2011	1.2975	Closing Purchase.	37,500	37,500	0	0	N/A
ECZ1	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/30/2011	1.3444	12/15/2011	1.2975	Closing Purchase.	29,313	29,313	0	0	N/A
ECZ1	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	12/12/2011	1.3314	12/15/2011	1.2975	Closing Purchase.	38,138	38,138	0	0	N/A
ZH1	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	01/04/2011	5,963.0000	Closing Purchase.	(30,587)	(30,587)	0	0	N/A
ZH1	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/14/2010	5,832.2500	01/05/2011	5,937.5000	Closing Purchase.	(16,275)	(16,275)	0	0	N/A
ZH1	(6)	(95)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	01/13/2011	5,993.5000	Closing Purchase.	(15,339)	(15,339)	0	0	N/A
ZH1	(10)	(159)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	01/17/2011	5,965.0000	Closing Purchase.	(21,117)	(21,117)	0	0	N/A
ZH1	(7)	(112)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	01/19/2011	6,022.0000	Closing Purchase.	(21,231)	(21,231)	0	0	N/A
ZH1	(7)	(112)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/14/2010	5,832.2500	01/19/2011	6,021.0000	Closing Purchase.	(21,119)	(21,119)	0	0	N/A
ZH1	(10)	(159)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	01/27/2011	5,920.5000	Closing Purchase.	(14,067)	(14,067)	0	0	N/A
ZH1	(15)	(243)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	02/02/2011	5,979.0000	Closing Purchase.	(35,637)	(35,637)	0	0	N/A
ZH1	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	02/08/2011	6,015.0000	Closing Purchase.	(23,532)	(23,532)	0	0	N/A
ZH1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/14/2010	5,832.2500	02/09/2011	6,058.0000	Closing Purchase.	(36,378)	(36,378)	0	0	N/A
ZH1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	02/16/2011	6,038.5000	Closing Purchase.	(33,086)	(33,086)	0	0	N/A
ZH1	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	02/17/2011	6,069.5000	Closing Purchase.	(57,483)	(57,483)	0	0	N/A
ZH1	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	02/17/2011	6,069.0000	Closing Purchase.	(57,362)	(57,362)	0	0	N/A
ZH1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	03/01/2011	6,016.5000	Closing Purchase.	(30,049)	(30,049)	0	0	N/A
ZH1	(186)	(2,982)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/13/2010	5,832.2500	03/16/2011	5,700.0000	Closing Purchase.	394,326	394,326	0	0	N/A
ZH1	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	01/21/2011	5,842.0000	03/16/2011	5,700.0000	Closing Purchase.	6,829	6,829	0	0	N/A
ZH1	(11)	(176)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	01/21/2011	5,840.5000	03/16/2011	5,700.0000	Closing Purchase.	24,775	24,775	0	0	N/A
ZH1	(8)	(128)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/23/2011	5,952.0000	03/16/2011	5,700.0000	Closing Purchase.	32,317	32,317	0	0	N/A
ZH1	(8)	(128)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/24/2011	5,874.5000	03/16/2011	5,700.0000	Closing Purchase.	22,379	22,379	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH1	(14)	(224)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,952.5000	03/16/2011	5,700.0000	Closing Purchase.	56,668	56,668	0	0	N/A
ZH1	(22)	(353)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,952.0000	03/16/2011	5,700.0000	Closing Purchase.	88,873	88,873	0	0	N/A
ZH1	(9)	(144)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,951.5000	03/16/2011	5,700.0000	Closing Purchase.	36,285	36,285	0	0	N/A
ZH1	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/11/2011	5,810.0000	03/16/2011	5,700.0000	Closing Purchase.	26,450	26,450	0	0	N/A
ZH1	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/15/2011	5,699.0000	03/16/2011	5,700.0000	Closing Purchase.	(240)	(240)	0	0	N/A
ZH1	(46)	(737)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	12/14/2010	5,832.2500	03/16/2011	5,700.0000	Closing Purchase.	97,522	97,522	0	0	N/A
ZH1	(11)	(176)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	01/04/2011	5,988.5000	03/16/2011	5,700.0000	Closing Purchase.	50,873	50,873	0	0	N/A
ZH1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	01/07/2011	5,937.0000	03/16/2011	5,700.0000	Closing Purchase.	37,992	37,992	0	0	N/A
ZH1	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/17/2011	6,065.5000	03/16/2011	5,700.0000	Closing Purchase.	117,183	117,183	0	0	N/A
ZH1	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/17/2011	6,065.5000	03/16/2011	5,700.0000	Closing Purchase.	117,183	117,183	0	0	N/A
ZH1	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/17/2011	6,066.0000	03/16/2011	5,700.0000	Closing Purchase.	117,343	117,343	0	0	N/A
ZH1	(12)	(192)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	02/23/2011	5,957.0000	03/16/2011	5,700.0000	Closing Purchase.	49,438	49,438	0	0	N/A
ZH1	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,937.0000	03/16/2011	5,700.0000	Closing Purchase.	18,996	18,996	0	0	N/A
ZH1	(19)	(305)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,936.5000	03/16/2011	5,700.0000	Closing Purchase.	72,033	72,033	0	0	N/A
ZH1	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/09/2011	5,936.0000	03/16/2011	5,700.0000	Closing Purchase.	18,916	18,916	0	0	N/A
ZH1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/11/2011	5,811.5000	03/16/2011	5,700.0000	Closing Purchase.	17,874	17,874	0	0	N/A
ZH1	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/21/2011	LIF	03/15/2011	5,701.0000	03/16/2011	5,700.0000	Closing Purchase.	80	80	0	0	N/A
ZM1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,649.5000	03/21/2011	5,730.0000	Closing Purchase.	(6,551)	(6,551)	0	0	N/A
ZM1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	03/21/2011	5,730.0000	Closing Purchase.	(6,022)	(6,022)	0	0	N/A
ZM1	(15)	(246)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	03/22/2011	5,749.0000	Closing Purchase.	(22,859)	(22,859)	0	0	N/A
ZM1	(5)	(82)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,654.0000	03/22/2011	5,756.5000	Closing Purchase.	(8,398)	(8,398)	0	0	N/A
ZM1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	03/25/2011	5,856.5000	Closing Purchase.	(32,251)	(32,251)	0	0	N/A
ZM1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	03/25/2011	5,853.0000	Closing Purchase.	(31,688)	(31,688)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM1	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	03/31/2011	5,916.0000	Closing Purchase.	(62,515)	(62,515)	0	0	N/A
ZM1	(8)	(131)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/06/2011	5,978.0000	Closing Purchase.	(42,034)	(42,034)	0	0	N/A
ZM1	(2)	(33)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/06/2011	5,981.5000	Closing Purchase.	(10,623)	(10,623)	0	0	N/A
ZM1	(25)	(414)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/21/2011	6,009.5000	Closing Purchase.	(146,437)	(146,437)	0	0	N/A
ZM1	(1)	(17)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/21/2011	6,005.0000	Closing Purchase.	(5,783)	(5,783)	0	0	N/A
ZM1	(9)	(149)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/21/2011	6,004.5000	Closing Purchase.	(51,972)	(51,972)	0	0	N/A
ZM1	(10)	(165)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/27/2011	6,019.0000	Closing Purchase.	(59,969)	(59,969)	0	0	N/A
ZM1	(10)	(166)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	04/28/2011	6,052.0000	Closing Purchase.	(65,922)	(65,922)	0	0	N/A
ZM1	(10)	(165)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	05/03/2011	6,050.0000	Closing Purchase.	(64,967)	(64,967)	0	0	N/A
ZM1	(10)	(165)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	05/27/2011	5,924.0000	Closing Purchase.	(44,124)	(44,124)	0	0	N/A
ZM1	(118)	(1,918)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	06/15/2011	5,800.0000	Closing Purchase.	(276,205)	(276,205)	0	0	N/A
ZM1	(63)	(1,024)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.5000	06/15/2011	5,800.0000	Closing Purchase.	(146,953)	(146,953)	0	0	N/A
ZM1	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/17/2011	5,574.0000	06/15/2011	5,800.0000	Closing Purchase.	(55,104)	(55,104)	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	04/13/2011	5,955.5000	06/15/2011	5,800.0000	Closing Purchase.	25,277	25,277	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	04/19/2011	5,864.0000	06/15/2011	5,800.0000	Closing Purchase.	10,403	10,403	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/04/2011	6,002.5000	06/15/2011	5,800.0000	Closing Purchase.	32,916	32,916	0	0	N/A
ZM1	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/05/2011	5,888.5000	06/15/2011	5,800.0000	Closing Purchase.	17,263	17,263	0	0	N/A
ZM1	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/24/2011	5,845.0000	06/15/2011	5,800.0000	Closing Purchase.	14,630	14,630	0	0	N/A
ZM1	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/10/2011	5,842.0000	06/15/2011	5,800.0000	Closing Purchase.	10,241	10,241	0	0	N/A
ZM1	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/10/2011	5,842.5000	06/15/2011	5,800.0000	Closing Purchase.	10,363	10,363	0	0	N/A
ZM1	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/13/2011	5,773.0000	06/15/2011	5,800.0000	Closing Purchase.	(6,583)	(6,583)	0	0	N/A
ZM1	(113)	(1,837)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.0000	06/15/2011	5,800.0000	Closing Purchase.	(264,501)	(264,501)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM1	(40)	(650)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,656.5000	06/15/2011	5,800.0000	Closing Purchase.	(93,304)	(93,304)	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/17/2011	5,588.5000	06/15/2011	5,800.0000	Closing Purchase.	(34,379)	(34,379)	0	0	N/A
ZM1	(24)	(390)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	04/06/2011	5,998.0000	06/15/2011	5,800.0000	Closing Purchase.	77,244	77,244	0	0	N/A
ZM1	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	04/18/2011	5,944.0000	06/15/2011	5,800.0000	Closing Purchase.	21,066	21,066	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	04/19/2011	5,863.5000	06/15/2011	5,800.0000	Closing Purchase.	10,322	10,322	0	0	N/A
ZM1	(13)	(211)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/03/2011	6,051.0000	06/15/2011	5,800.0000	Closing Purchase.	53,040	53,040	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/03/2011	6,050.5000	06/15/2011	5,800.0000	Closing Purchase.	40,719	40,719	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/06/2011	5,884.0000	06/15/2011	5,800.0000	Closing Purchase.	13,654	13,654	0	0	N/A
ZM1	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/06/2011	5,892.0000	06/15/2011	5,800.0000	Closing Purchase.	4,486	4,486	0	0	N/A
ZM1	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/06/2011	5,891.5000	06/15/2011	5,800.0000	Closing Purchase.	4,462	4,462	0	0	N/A
ZM1	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/17/2011	5,875.0000	06/15/2011	5,800.0000	Closing Purchase.	9,753	9,753	0	0	N/A
ZM1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	05/25/2011	5,877.0000	06/15/2011	5,800.0000	Closing Purchase.	6,258	6,258	0	0	N/A
ZM1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/02/2011	5,876.0000	06/15/2011	5,800.0000	Closing Purchase.	6,177	6,177	0	0	N/A
ZM1	(13)	(211)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/09/2011	5,866.0000	06/15/2011	5,800.0000	Closing Purchase.	13,947	13,947	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/10/2011	5,843.5000	06/15/2011	5,800.0000	Closing Purchase.	7,071	7,071	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/10/2011	5,841.5000	06/15/2011	5,800.0000	Closing Purchase.	6,746	6,746	0	0	N/A
ZM1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/10/2011	5,841.5000	06/15/2011	5,800.0000	Closing Purchase.	6,746	6,746	0	0	N/A
ZM1	(6)	(98)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/14/2011	5,802.5000	06/15/2011	5,800.0000	Closing Purchase.	244	244	0	0	N/A
ZM1	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	06/14/2011	5,802.0000	06/15/2011	5,800.0000	Closing Purchase.	130	130	0	0	N/A
ZU1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	06/22/2011	5,728.5000	Closing Purchase.	5,728	5,728	0	0	N/A
ZU1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	06/29/2011	5,775.5000	Closing Purchase.	(1,843)	(1,843)	0	0	N/A
ZU1	(4)	(64)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	06/29/2011	5,816.0000	Closing Purchase.	(3,333)	(3,333)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(15)	(241)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	06/30/2011	5,855.5000	Closing Purchase.	(22,035)	(22,035)	0	0	N/A
ZU1	(12)	(193)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	06/30/2011	5,856.5000	Closing Purchase.	(17,821)	(17,821)	0	0	N/A
ZU1	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/01/2011	5,903.0000	Closing Purchase.	(11,152)	(11,152)	0	0	N/A
ZU1	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/01/2011	5,903.5000	Closing Purchase.	(11,192)	(11,192)	0	0	N/A
ZU1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/04/2011	5,958.5000	Closing Purchase.	(31,246)	(31,246)	0	0	N/A
ZU1	(15)	(241)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/04/2011	5,951.0000	Closing Purchase.	(45,062)	(45,062)	0	0	N/A
ZU1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/08/2011	6,026.0000	Closing Purchase.	(42,054)	(42,054)	0	0	N/A
ZU1	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/20/2011	5,808.0000	Closing Purchase.	(5,681)	(5,681)	0	0	N/A
ZU1	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/20/2011	5,808.5000	Closing Purchase.	(5,745)	(5,745)	0	0	N/A
ZU1	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	07/21/2011	5,825.5000	Closing Purchase.	(10,025)	(10,025)	0	0	N/A
ZU1	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/10/2011	5,200.0000	Closing Purchase.	136,566	136,566	0	0	N/A
ZU1	(15)	(246)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/15/2011	5,346.5000	Closing Purchase.	102,727	102,727	0	0	N/A
ZU1	(20)	(328)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/15/2011	5,345.5000	Closing Purchase.	137,297	137,297	0	0	N/A
ZU1	(20)	(330)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/23/2011	5,152.5000	Closing Purchase.	201,722	201,722	0	0	N/A
ZU1	(13)	(213)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/24/2011	5,108.0000	Closing Purchase.	139,859	139,859	0	0	N/A
ZU1	(7)	(115)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	08/24/2011	5,108.0000	Closing Purchase.	75,366	75,366	0	0	N/A
ZU1	(20)	(326)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	08/30/2011	5,254.5000	Closing Purchase.	166,015	166,015	0	0	N/A
ZU1	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	08/30/2011	5,254.5000	Closing Purchase.	24,902	24,902	0	0	N/A
ZU1	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	08/30/2011	5,255.0000	Closing Purchase.	140,975	140,975	0	0	N/A
ZU1	(20)	(326)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	08/30/2011	5,251.0000	Closing Purchase.	166,992	166,992	0	0	N/A
ZU1	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/01/2011	5,373.5000	Closing Purchase.	37,910	37,910	0	0	N/A
ZU1	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/01/2011	5,374.0000	Closing Purchase.	50,482	50,482	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/01/2011	5,374.5000	Closing Purchase.	6,302	6,302	0	0	N/A
ZU1	(15)	(241)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/08/2011	5,321.5000	Closing Purchase.	106,785	106,785	0	0	N/A
ZU1	(75)	(1,180)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/14/2011	5,200.0000	Closing Purchase.	666,286	666,286	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/16/2011	5,656.0000	09/14/2011	5,200.0000	Closing Purchase.	107,645	107,645	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/12/2011	5,788.5000	09/14/2011	5,200.0000	Closing Purchase.	138,923	138,923	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/13/2011	5,845.0000	09/14/2011	5,200.0000	Closing Purchase.	101,507	101,507	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/15/2011	5,776.0000	09/14/2011	5,200.0000	Closing Purchase.	135,972	135,972	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/18/2011	5,771.5000	09/14/2011	5,200.0000	Closing Purchase.	89,940	89,940	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/19/2011	5,745.5000	09/14/2011	5,200.0000	Closing Purchase.	85,848	85,848	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/29/2011	5,805.0000	09/14/2011	5,200.0000	Closing Purchase.	142,818	142,818	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/02/2011	5,705.5000	09/14/2011	5,200.0000	Closing Purchase.	15,911	15,911	0	0	N/A
ZU1	(18)	(283)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/02/2011	5,705.0000	09/14/2011	5,200.0000	Closing Purchase.	143,054	143,054	0	0	N/A
ZU1	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/03/2011	5,619.0000	09/14/2011	5,200.0000	Closing Purchase.	26,376	26,376	0	0	N/A
ZU1	(21)	(330)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/03/2011	5,609.5000	09/14/2011	5,200.0000	Closing Purchase.	135,335	135,335	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/04/2011	5,583.0000	09/14/2011	5,200.0000	Closing Purchase.	18,082	18,082	0	0	N/A
ZU1	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/04/2011	5,582.5000	09/14/2011	5,200.0000	Closing Purchase.	42,137	42,137	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/05/2011	5,260.0000	09/14/2011	5,200.0000	Closing Purchase.	18,885	18,885	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/05/2011	5,269.5000	09/14/2011	5,200.0000	Closing Purchase.	21,875	21,875	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/08/2011	5,220.0000	09/14/2011	5,200.0000	Closing Purchase.	944	944	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/08/2011	5,219.5000	09/14/2011	5,200.0000	Closing Purchase.	921	921	0	0	N/A
ZU1	(8)	(126)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/08/2011	5,219.0000	09/14/2011	5,200.0000	Closing Purchase.	2,392	2,392	0	0	N/A
ZU1	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/08/2011	5,218.5000	09/14/2011	5,200.0000	Closing Purchase.	1,747	1,747	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,822.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,949)	(5,949)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,823.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,925)	(5,925)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,824.5000	09/14/2011	5,200.0000	Closing Purchase.	(11,819)	(11,819)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,834.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,752)	(5,752)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,836.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,728)	(5,728)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,836.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,721)	(5,721)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,837.5000	09/14/2011	5,200.0000	Closing Purchase.	(11,410)	(11,410)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,838.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,689)	(5,689)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,840.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,666)	(5,666)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,840.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,658)	(5,658)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,844.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,603)	(5,603)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,847.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,555)	(5,555)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,847.5000	09/14/2011	5,200.0000	Closing Purchase.	(11,095)	(11,095)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,848.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,532)	(5,532)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,849.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,524)	(5,524)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,849.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,516)	(5,516)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,850.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,508)	(5,508)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,850.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,500)	(5,500)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,851.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,492)	(5,492)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,852.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,477)	(5,477)	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,853.0000	09/14/2011	5,200.0000	Closing Purchase.	(16,383)	(16,383)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,853.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,453)	(5,453)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,855.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,429)	(5,429)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,855.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,422)	(5,422)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,856.0000	09/14/2011	5,200.0000	Closing Purchase.	(10,827)	(10,827)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,859.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,359)	(5,359)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,861.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,335)	(5,335)	0	0	N/A
ZU1	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,857.0000	09/14/2011	5,200.0000	Closing Purchase.	(21,592)	(21,592)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,861.5000	09/14/2011	5,200.0000	Closing Purchase.	(10,654)	(10,654)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,863.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,296)	(5,296)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,864.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,280)	(5,280)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,865.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,272)	(5,272)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,875.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,115)	(5,115)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,875.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,115)	(5,115)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,887.5000	09/14/2011	5,200.0000	Closing Purchase.	(9,836)	(9,836)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,894.0000	09/14/2011	5,200.0000	Closing Purchase.	(4,816)	(4,816)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,895.5000	09/14/2011	5,200.0000	Closing Purchase.	(4,792)	(4,792)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,902.0000	09/14/2011	5,200.0000	Closing Purchase.	(4,690)	(4,690)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,918.5000	09/14/2011	5,200.0000	Closing Purchase.	(4,430)	(4,430)	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/11/2011	5,084.0000	09/14/2011	5,200.0000	Closing Purchase.	(36,511)	(36,511)	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/19/2011	4,991.0000	09/14/2011	5,200.0000	Closing Purchase.	(49,337)	(49,337)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/19/2011	4,989.0000	09/14/2011	5,200.0000	Closing Purchase.	(3,321)	(3,321)	0	0	N/A
ZU1	(19)	(299)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/19/2011	4,988.5000	09/14/2011	5,200.0000	Closing Purchase.	(63,241)	(63,241)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,058.0000	09/14/2011	5,200.0000	Closing Purchase.	(2,235)	(2,235)	0	0	N/A
ZU1	(19)	(299)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,057.5000	09/14/2011	5,200.0000	Closing Purchase.	(42,609)	(42,609)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/05/2011	5,196.0000	09/14/2011	5,200.0000	Closing Purchase.	(1,259)	(1,259)	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/05/2011	5,203.5000	09/14/2011	5,200.0000	Closing Purchase.	1,102	1,102	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/06/2011	5,120.0000	09/14/2011	5,200.0000	Closing Purchase.	(25,180)	(25,180)	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,087.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,335)	(5,335)	0	0	N/A
ZU1	(8)	(126)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,086.5000	09/14/2011	5,200.0000	Closing Purchase.	(14,290)	(14,290)	0	0	N/A
ZU1	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,086.0000	09/14/2011	5,200.0000	Closing Purchase.	(7,176)	(7,176)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,091.0000	09/14/2011	5,200.0000	Closing Purchase.	(1,715)	(1,715)	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,090.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,170)	(5,170)	0	0	N/A
ZU1	(12)	(189)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,090.0000	09/14/2011	5,200.0000	Closing Purchase.	(20,774)	(20,774)	0	0	N/A
ZU1	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/12/2011	5,089.5000	09/14/2011	5,200.0000	Closing Purchase.	(6,956)	(6,956)	0	0	N/A
ZU1	(69)	(1,086)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.0000	09/14/2011	5,200.0000	Closing Purchase.	612,441	612,441	0	0	N/A
ZU1	(158)	(2,487)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,764.5000	09/14/2011	5,200.0000	Closing Purchase.	1,403,643	1,403,643	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/16/2011	5,657.0000	09/14/2011	5,200.0000	Closing Purchase.	71,920	71,920	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/28/2011	5,726.0000	09/14/2011	5,200.0000	Closing Purchase.	124,169	124,169	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/12/2011	5,779.5000	09/14/2011	5,200.0000	Closing Purchase.	136,798	136,798	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/13/2011	5,848.5000	09/14/2011	5,200.0000	Closing Purchase.	204,115	204,115	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/13/2011	5,846.0000	09/14/2011	5,200.0000	Closing Purchase.	203,329	203,329	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/13/2011	5,845.5000	09/14/2011	5,200.0000	Closing Purchase.	101,586	101,586	0	0	N/A
ZU1	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	07/18/2011	5,775.0000	09/14/2011	5,200.0000	Closing Purchase.	90,491	90,491	0	0	N/A
ZU1	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/01/2011	5,837.0000	09/14/2011	5,200.0000	Closing Purchase.	40,099	40,099	0	0	N/A
ZU1	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/01/2011	5,836.5000	09/14/2011	5,200.0000	Closing Purchase.	50,085	50,085	0	0	N/A
ZU1	(9)	(142)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/01/2011	5,836.0000	09/14/2011	5,200.0000	Closing Purchase.	90,081	90,081	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/03/2011	5,611.0000	09/14/2011	5,200.0000	Closing Purchase.	12,936	12,936	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(18)	(283)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/03/2011	5,610.5000	09/14/2011	5,200.0000	Closing Purchase.	116,284	116,284	0	0	N/A
ZU1	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/04/2011	5,585.0000	09/14/2011	5,200.0000	Closing Purchase.	30,295	30,295	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/04/2011	5,468.5000	09/14/2011	5,200.0000	Closing Purchase.	4,226	4,226	0	0	N/A
ZU1	(24)	(378)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/04/2011	5,468.0000	09/14/2011	5,200.0000	Closing Purchase.	101,224	101,224	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/05/2011	5,244.5000	09/14/2011	5,200.0000	Closing Purchase.	14,006	14,006	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,771.0000	09/14/2011	5,200.0000	Closing Purchase.	(6,751)	(6,751)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,772.0000	09/14/2011	5,200.0000	Closing Purchase.	(6,736)	(6,736)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,772.5000	09/14/2011	5,200.0000	Closing Purchase.	(13,456)	(13,456)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,773.0000	09/14/2011	5,200.0000	Closing Purchase.	(6,720)	(6,720)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,779.5000	09/14/2011	5,200.0000	Closing Purchase.	(6,618)	(6,618)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,784.5000	09/14/2011	5,200.0000	Closing Purchase.	(6,539)	(6,539)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,796.0000	09/14/2011	5,200.0000	Closing Purchase.	(6,358)	(6,358)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,804.5000	09/14/2011	5,200.0000	Closing Purchase.	(6,224)	(6,224)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,807.5000	09/14/2011	5,200.0000	Closing Purchase.	(6,177)	(6,177)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,819.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,996)	(5,996)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,819.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,988)	(5,988)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,822.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,941)	(5,941)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,823.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,925)	(5,925)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,827.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,870)	(5,870)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,828.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,854)	(5,854)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,829.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,831)	(5,831)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,832.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,791)	(5,791)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,835.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,744)	(5,744)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,838.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,689)	(5,689)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,838.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,689)	(5,689)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,839.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,681)	(5,681)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,841.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,650)	(5,650)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,844.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,603)	(5,603)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,844.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,595)	(5,595)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,847.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,555)	(5,555)	0	0	N/A
ZU1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,848.0000	09/14/2011	5,200.0000	Closing Purchase.	(11,079)	(11,079)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,851.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,492)	(5,492)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,851.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,485)	(5,485)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,853.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,453)	(5,453)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,854.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,437)	(5,437)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,856.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,406)	(5,406)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,857.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,398)	(5,398)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,857.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,398)	(5,398)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,860.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,343)	(5,343)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,866.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,256)	(5,256)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,869.5000	09/14/2011	5,200.0000	Closing Purchase.	(5,201)	(5,201)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,888.5000	09/14/2011	5,200.0000	Closing Purchase.	(4,902)	(4,902)	0	0	N/A
ZU1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/09/2011	4,864.0000	09/14/2011	5,200.0000	Closing Purchase.	(5,288)	(5,288)	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/11/2011	5,077.5000	09/14/2011	5,200.0000	Closing Purchase.	(38,557)	(38,557)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/18/2011	5,269.0000	09/14/2011	5,200.0000	Closing Purchase.	21,718	21,718	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,053.5000	09/14/2011	5,200.0000	Closing Purchase.	(46,111)	(46,111)	0	0	N/A
ZU1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,055.0000	09/14/2011	5,200.0000	Closing Purchase.	(6,846)	(6,846)	0	0	N/A
ZU1	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,054.5000	09/14/2011	5,200.0000	Closing Purchase.	(11,449)	(11,449)	0	0	N/A
ZU1	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,054.0000	09/14/2011	5,200.0000	Closing Purchase.	(16,084)	(16,084)	0	0	N/A
ZU1	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	08/22/2011	5,053.5000	09/14/2011	5,200.0000	Closing Purchase.	(11,528)	(11,528)	0	0	N/A
ZU1	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/05/2011	5,198.0000	09/14/2011	5,200.0000	Closing Purchase.	(630)	(630)	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/08/2011	5,328.5000	09/14/2011	5,200.0000	Closing Purchase.	30,334	30,334	0	0	N/A
ZU1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	09/08/2011	5,320.0000	09/14/2011	5,200.0000	Closing Purchase.	28,328	28,328	0	0	N/A
ZZ1	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/15/2011	5,254.0000	Closing Purchase.	(25,132)	(25,132)	0	0	N/A
ZZ1	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/16/2011	5,344.5000	Closing Purchase.	(53,701)	(53,701)	0	0	N/A
ZZ1	(25)	(391)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,236.5000	Closing Purchase.	(24,263)	(24,263)	0	0	N/A
ZZ1	(25)	(391)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,236.0000	Closing Purchase.	(24,067)	(24,067)	0	0	N/A
ZZ1	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,236.0000	Closing Purchase.	(4,813)	(4,813)	0	0	N/A
ZZ1	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,236.5000	Closing Purchase.	(8,735)	(8,735)	0	0	N/A
ZZ1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,237.0000	Closing Purchase.	(978)	(978)	0	0	N/A
ZZ1	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	09/28/2011	5,235.0000	Closing Purchase.	(14,206)	(14,206)	0	0	N/A
ZZ1	(20)	(308)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/06/2011	5,138.5000	Closing Purchase.	11,075	11,075	0	0	N/A
ZZ1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.0000	Closing Purchase.	(4,146)	(4,146)	0	0	N/A
ZZ1	(12)	(187)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.5000	Closing Purchase.	(16,679)	(16,679)	0	0	N/A
ZZ1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.0000	Closing Purchase.	(1,382)	(1,382)	0	0	N/A
ZZ1	(14)	(219)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.5000	Closing Purchase.	(19,459)	(19,459)	0	0	N/A
ZZ1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,262.5000	Closing Purchase.	(2,749)	(2,749)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ1	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.0000	Closing Purchase.	(5,528)	(5,528)	0	0	N/A
ZZ1	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,263.5000	Closing Purchase.	(12,509)	(12,509)	0	0	N/A
ZZ1	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/07/2011	5,262.5000	Closing Purchase.	(20,614)	(20,614)	0	0	N/A
ZZ1	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,354.5000	Closing Purchase.	(16,869)	(16,869)	0	0	N/A
ZZ1	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,355.0000	Closing Purchase.	(25,373)	(25,373)	0	0	N/A
ZZ1	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,353.0000	Closing Purchase.	(41,820)	(41,820)	0	0	N/A
ZZ1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,361.5000	Closing Purchase.	(8,762)	(8,762)	0	0	N/A
ZZ1	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,362.0000	Closing Purchase.	(26,357)	(26,357)	0	0	N/A
ZZ1	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/11/2011	5,362.5000	Closing Purchase.	(23,491)	(23,491)	0	0	N/A
ZZ1	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/12/2011	5,330.0000	Closing Purchase.	(2,453)	(2,453)	0	0	N/A
ZZ1	(14)	(221)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/12/2011	5,330.5000	Closing Purchase.	(34,450)	(34,450)	0	0	N/A
ZZ1	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/13/2011	5,426.5000	Closing Purchase.	(27,745)	(27,745)	0	0	N/A
ZZ1	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/13/2011	5,427.0000	Closing Purchase.	(23,829)	(23,829)	0	0	N/A
ZZ1	(12)	(189)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/13/2011	5,427.5000	Closing Purchase.	(47,752)	(47,752)	0	0	N/A
ZZ1	(15)	(237)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/17/2011	5,501.0000	Closing Purchase.	(77,270)	(77,270)	0	0	N/A
ZZ1	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/17/2011	5,505.0000	Closing Purchase.	(104,289)	(104,289)	0	0	N/A
ZZ1	(10)	(158)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/17/2011	5,507.0000	Closing Purchase.	(52,460)	(52,460)	0	0	N/A
ZZ1	(15)	(239)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/24/2011	5,491.0000	Closing Purchase.	(75,749)	(75,749)	0	0	N/A
ZZ1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/24/2011	5,480.0000	Closing Purchase.	(48,744)	(48,744)	0	0	N/A
ZZ1	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/25/2011	5,512.0000	Closing Purchase.	(53,902)	(53,902)	0	0	N/A
ZZ1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/28/2011	5,689.0000	Closing Purchase.	(41,530)	(41,530)	0	0	N/A
ZZ1	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	10/28/2011	5,689.0000	Closing Purchase.	(124,470)	(124,470)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ1	(13)	(210)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	10/28/2011	5,696.0000	Closing Purchase.	(109,343)	(109,343)	0	0	N/A
ZZ1	(7)	(113)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	10/28/2011	5,696.5000	Closing Purchase.	(58,934)	(58,934)	0	0	N/A
ZZ1	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/28/2011	5,689.0000	Closing Purchase.	(124,591)	(124,591)	0	0	N/A
ZZ1	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/28/2011	5,697.5000	Closing Purchase.	(42,217)	(42,217)	0	0	N/A
ZZ1	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	10/28/2011	5,698.0000	Closing Purchase.	(84,514)	(84,514)	0	0	N/A
ZZ1	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	11/04/2011	5,550.0000	Closing Purchase.	(90,143)	(90,143)	0	0	N/A
ZZ1	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	11/14/2011	5,541.5000	Closing Purchase.	(116,554)	(116,554)	0	0	N/A
ZZ1	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	11/30/2011	5,300.0000	Closing Purchase.	(29,490)	(29,490)	0	0	N/A
ZZ1	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	12/01/2011	5,490.0000	Closing Purchase.	(98,800)	(98,800)	0	0	N/A
ZZ1	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	12/01/2011	5,493.0000	Closing Purchase.	(74,806)	(74,806)	0	0	N/A
ZZ1	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	12/01/2011	5,514.5000	Closing Purchase.	(106,641)	(106,641)	0	0	N/A
ZZ1	(25)	(391)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	12/02/2011	5,589.0000	Closing Purchase.	(161,930)	(161,930)	0	0	N/A
ZZ1	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	12/06/2011	5,567.5000	Closing Purchase.	(122,464)	(122,464)	0	0	N/A
ZZ1	(110)	(1,709)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	12/13/2011	5,450.0000	Closing Purchase.	(470,025)	(470,025)	0	0	N/A
ZZ1	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/22/2011	5,116.0000	12/13/2011	5,450.0000	Closing Purchase.	(25,948)	(25,948)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/22/2011	5,115.5000	12/13/2011	5,450.0000	Closing Purchase.	(77,962)	(77,962)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,006.0000	12/13/2011	5,450.0000	Closing Purchase.	(137,977)	(137,977)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,007.0000	12/13/2011	5,450.0000	Closing Purchase.	(137,667)	(137,667)	0	0	N/A
ZZ1	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,011.0000	12/13/2011	5,450.0000	Closing Purchase.	(68,212)	(68,212)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/03/2011	4,982.5000	12/13/2011	5,450.0000	Closing Purchase.	(145,280)	(145,280)	0	0	N/A
ZZ1	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/03/2011	4,983.5000	12/13/2011	5,450.0000	Closing Purchase.	(28,994)	(28,994)	0	0	N/A
ZZ1	(16)	(249)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/03/2011	4,983.0000	12/13/2011	5,450.0000	Closing Purchase.	(116,100)	(116,100)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ1	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/04/2011	4,971.5000	12/13/2011	5,450.0000	Closing Purchase.	(29,740)	(29,740)	0	0	N/A
ZZ1	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/04/2011	4,971.0000	12/13/2011	5,450.0000	Closing Purchase.	(81,870)	(81,870)	0	0	N/A
ZZ1	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,988.0000	12/13/2011	5,450.0000	Closing Purchase.	(71,786)	(71,786)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,989.5000	12/13/2011	5,450.0000	Closing Purchase.	(143,105)	(143,105)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,991.0000	12/13/2011	5,450.0000	Closing Purchase.	(142,639)	(142,639)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/21/2011	5,377.0000	12/13/2011	5,450.0000	Closing Purchase.	(22,685)	(22,685)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/01/2011	5,384.0000	12/13/2011	5,450.0000	Closing Purchase.	(20,510)	(20,510)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/02/2011	5,434.5000	12/13/2011	5,450.0000	Closing Purchase.	(4,817)	(4,817)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/02/2011	5,439.5000	12/13/2011	5,450.0000	Closing Purchase.	(2,447)	(2,447)	0	0	N/A
ZZ1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/18/2011	5,375.0000	12/13/2011	5,450.0000	Closing Purchase.	(3,496)	(3,496)	0	0	N/A
ZZ1	(17)	(264)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/18/2011	5,371.0000	12/13/2011	5,450.0000	Closing Purchase.	(20,868)	(20,868)	0	0	N/A
ZZ1	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/21/2011	5,285.5000	12/13/2011	5,450.0000	Closing Purchase.	(25,560)	(25,560)	0	0	N/A
ZZ1	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/22/2011	5,257.5000	12/13/2011	5,450.0000	Closing Purchase.	(11,964)	(11,964)	0	0	N/A
ZZ1	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/22/2011	5,257.0000	12/13/2011	5,450.0000	Closing Purchase.	(32,987)	(32,987)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/22/2011	5,257.0000	12/13/2011	5,450.0000	Closing Purchase.	(44,983)	(44,983)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/24/2011	5,149.0000	12/13/2011	5,450.0000	Closing Purchase.	(93,539)	(93,539)	0	0	N/A
ZZ1	(92)	(1,429)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,174.5000	12/13/2011	5,450.0000	Closing Purchase.	(393,826)	(393,826)	0	0	N/A
ZZ1	(293)	(4,553)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,175.0000	12/13/2011	5,450.0000	Closing Purchase.	(1,251,974)	(1,251,974)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/22/2011	5,118.0000	12/13/2011	5,450.0000	Closing Purchase.	(77,379)	(77,379)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,009.0000	12/13/2011	5,450.0000	Closing Purchase.	(137,045)	(137,045)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,010.0000	12/13/2011	5,450.0000	Closing Purchase.	(136,734)	(136,734)	0	0	N/A
ZZ1	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/23/2011	5,024.0000	12/13/2011	5,450.0000	Closing Purchase.	(66,192)	(66,192)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/04/2011	4,971.5000	12/13/2011	5,450.0000	Closing Purchase.	(111,524)	(111,524)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/04/2011	4,968.5000	12/13/2011	5,450.0000	Closing Purchase.	(14,963)	(14,963)	0	0	N/A
ZZ1	(13)	(202)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/04/2011	4,968.0000	12/13/2011	5,450.0000	Closing Purchase.	(97,361)	(97,361)	0	0	N/A
ZZ1	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,982.5000	12/13/2011	5,450.0000	Closing Purchase.	(36,320)	(36,320)	0	0	N/A
ZZ1	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,982.0000	12/13/2011	5,450.0000	Closing Purchase.	(109,077)	(109,077)	0	0	N/A
ZZ1	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,982.5000	12/13/2011	5,450.0000	Closing Purchase.	(50,848)	(50,848)	0	0	N/A
ZZ1	(8)	(124)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	10/05/2011	4,982.0000	12/13/2011	5,450.0000	Closing Purchase.	(58,174)	(58,174)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/01/2011	5,380.5000	12/13/2011	5,450.0000	Closing Purchase.	(21,598)	(21,598)	0	0	N/A
ZZ1	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/02/2011	5,435.0000	12/13/2011	5,450.0000	Closing Purchase.	(4,661)	(4,661)	0	0	N/A
ZZ1	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/02/2011	5,437.0000	12/13/2011	5,450.0000	Closing Purchase.	(404)	(404)	0	0	N/A
ZZ1	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/02/2011	5,436.5000	12/13/2011	5,450.0000	Closing Purchase.	(3,776)	(3,776)	0	0	N/A
ZZ1	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/15/2011	5,490.0000	12/13/2011	5,450.0000	Closing Purchase.	1,865	1,865	0	0	N/A
ZZ1	(22)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/15/2011	5,489.5000	12/13/2011	5,450.0000	Closing Purchase.	13,503	13,503	0	0	N/A
ZZ1	(25)	(388)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/15/2011	5,491.0000	12/13/2011	5,450.0000	Closing Purchase.	15,926	15,926	0	0	N/A
ZZ1	(12)	(186)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/24/2011	5,167.5000	12/13/2011	5,450.0000	Closing Purchase.	(52,674)	(52,674)	0	0	N/A
ZZ1	(13)	(202)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	11/24/2011	5,168.0000	12/13/2011	5,450.0000	Closing Purchase.	(56,962)	(56,962)	0	0	N/A
ZZ1	(25)	(388)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	12/12/2011	5,503.0000	12/13/2011	5,450.0000	Closing Purchase.	20,588	20,588	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,412.5000	12/21/2011	5,420.5000	Closing Purchase.	(1,880)	(1,880)	0	0	N/A
ZH2	(12)	(188)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,412.5000	12/23/2011	5,450.0000	Closing Purchase.	(7,038)	(7,038)	0	0	N/A
ZH2	(13)	(203)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,412.5000	12/23/2011	5,448.0000	Closing Purchase.	(7,218)	(7,218)	0	0	N/A
ZH2	(20)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,412.5000	12/28/2011	5,457.0000	Closing Purchase.	(13,767)	(13,767)	0	0	N/A
JYH1	(7)	(8,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	119.1700	01/19/2011	121.1000	Closing Purchase.	(16,888)	(16,888)	0	0	N/A
JYH1	(44)	(55,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	119.1700	03/10/2011	120.9400	Closing Purchase.	(97,350)	(97,350)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYH1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	12/09/2010	119.1700	03/10/2011	120.9400	Closing Purchase.	(11,063)	(11,063)	0	0	N/A
JYH1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	01/04/2011	121.7100	03/10/2011	120.9400	Closing Purchase.	7,700	7,700	0	0	N/A
JYH1	(6)	(7,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	02/17/2011	119.6500	03/10/2011	120.9400	Closing Purchase.	(9,675)	(9,675)	0	0	N/A
JYH1	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/16/2011	CME	03/09/2011	120.9300	03/10/2011	120.9400	Closing Purchase.	(125)	(125)	0	0	N/A
JYM1	(44)	(55,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	121.0150	06/09/2011	125.1200	Closing Purchase.	(225,775)	(225,775)	0	0	N/A
JYM1	(29)	(36,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	121.0150	06/09/2011	125.1200	Closing Purchase.	(148,806)	(148,806)	0	0	N/A
JYM1	(4)	(5,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/06/2011	117.3200	06/09/2011	125.1200	Closing Purchase.	(39,000)	(39,000)	0	0	N/A
JYM1	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	04/06/2011	117.3100	06/09/2011	125.1200	Closing Purchase.	(19,525)	(19,525)	0	0	N/A
JYM1	(6)	(7,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	05/03/2011	123.4300	06/09/2011	125.1200	Closing Purchase.	(12,675)	(12,675)	0	0	N/A
JYM1	(4)	(5,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	06/09/2011	124.8200	06/09/2011	125.1200	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
JYU1	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.1750	08/09/2011	128.9000	Closing Purchase.	(46,563)	(46,563)	0	0	N/A
JYU1	(22)	(27,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.1750	08/09/2011	128.9400	Closing Purchase.	(103,538)	(103,538)	0	0	N/A
JYU1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.1750	09/02/2011	130.1200	Closing Purchase.	(49,450)	(49,450)	0	0	N/A
JYU1	(34)	(42,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.1750	09/15/2011	130.4500	Closing Purchase.	(224,188)	(224,188)	0	0	N/A
JYU1	(12)	(15,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	124.5600	09/15/2011	130.4500	Closing Purchase.	(88,350)	(88,350)	0	0	N/A
JYU1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/04/2011	129.7700	09/15/2011	130.4500	Closing Purchase.	(6,800)	(6,800)	0	0	N/A
JYU1	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.1750	09/15/2011	130.4500	Closing Purchase.	(98,906)	(98,906)	0	0	N/A
JYU1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/10/2011	124.6400	09/15/2011	130.4500	Closing Purchase.	(36,313)	(36,313)	0	0	N/A
JYU1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/28/2011	123.9200	09/15/2011	130.4500	Closing Purchase.	(40,813)	(40,813)	0	0	N/A
JYU1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	07/12/2011	126.0000	09/15/2011	130.4500	Closing Purchase.	(27,813)	(27,813)	0	0	N/A
JYU1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/01/2011	128.9800	09/15/2011	130.4500	Closing Purchase.	(14,700)	(14,700)	0	0	N/A
JYU1	(7)	(8,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/08/2011	128.1100	09/15/2011	130.4500	Closing Purchase.	(20,475)	(20,475)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYU1	(3)	(3,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/08/2011	128.1000	09/15/2011	130.4500	Closing Purchase.	(8,813)	(8,813)	0	0	N/A
JYU1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	08/22/2011	130.2100	09/15/2011	130.4500	Closing Purchase.	(2,400)	(2,400)	0	0	N/A
JYU1	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	09/13/2011	129.7900	09/15/2011	130.4500	Closing Purchase.	(6,600)	(6,600)	0	0	N/A
JYZ1	(7)	(8,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	130.6050	10/17/2011	129.6500	Closing Purchase.	8,356	8,356	0	0	N/A
JYZ1	(7)	(8,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	130.6050	10/28/2011	131.8400	Closing Purchase.	(10,806)	(10,806)	0	0	N/A
JYZ1	(47)	(58,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	130.6050	12/15/2011	128.0800	Closing Purchase.	148,344	148,344	0	0	N/A
JYZ1	(3)	(3,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	130.4000	12/15/2011	128.0800	Closing Purchase.	8,700	8,700	0	0	N/A
JYZ1	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	130.3800	12/15/2011	128.0800	Closing Purchase.	5,750	5,750	0	0	N/A
JYZ1	(57)	(71,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	130.6050	12/15/2011	128.0800	Closing Purchase.	179,906	179,906	0	0	N/A
JYZ1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	10/05/2011	130.3400	12/15/2011	128.0800	Closing Purchase.	14,125	14,125	0	0	N/A
JYZ1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/14/2011	129.5800	12/15/2011	128.0800	Closing Purchase.	9,375	9,375	0	0	N/A
JYZ1	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	11/28/2011	128.9200	12/15/2011	128.0800	Closing Purchase.	5,250	5,250	0	0	N/A
JYZ1	(9)	(11,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	12/13/2011	128.3100	12/15/2011	128.0800	Closing Purchase.	2,588	2,588	0	0	N/A
NQH1	(17)	(340)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/13/2011	2,300.0000	Closing Purchase.	(34,034)	(34,034)	0	0	N/A
NQH1	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/14/2011	2,318.2500	Closing Purchase.	(28,404)	(28,404)	0	0	N/A
NQH1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/14/2011	2,318.7500	Closing Purchase.	(11,885)	(11,885)	0	0	N/A
NQH1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/19/2011	2,320.5000	Closing Purchase.	(7,236)	(7,236)	0	0	N/A
NQH1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/27/2011	2,326.7500	Closing Purchase.	(7,611)	(7,611)	0	0	N/A
NQH1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	01/27/2011	2,327.0000	Closing Purchase.	(17,794)	(17,794)	0	0	N/A
NQH1	(33)	(660)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	02/02/2011	2,322.5000	Closing Purchase.	(80,916)	(80,916)	0	0	N/A
NQH1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	02/02/2011	2,321.5000	Closing Purchase.	(14,592)	(14,592)	0	0	N/A
NQH1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	02/08/2011	2,348.7500	Closing Purchase.	(20,839)	(20,839)	0	0	N/A
NQH1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	02/09/2011	2,360.0000	Closing Purchase.	(80,050)	(80,050)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQH1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	03/01/2011	2,354.0000	Closing Purchase.	(21,574)	(21,574)	0	0	N/A
NQH1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	03/01/2011	2,354.2500	Closing Purchase.	(21,609)	(21,609)	0	0	N/A
NQH1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	03/04/2011	2,368.0000	Closing Purchase.	(16,810)	(16,810)	0	0	N/A
NQH1	(349)	(6,980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	03/11/2011	2,283.0000	Closing Purchase.	(580,038)	(580,038)	0	0	N/A
NQH1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/23/2011	2,325.7500	03/11/2011	2,283.0000	Closing Purchase.	17,100	17,100	0	0	N/A
NQH1	(86)	(1,720)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	2,325.0000	03/11/2011	2,283.0000	Closing Purchase.	72,240	72,240	0	0	N/A
NQH1	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	2,286.7500	03/11/2011	2,283.0000	Closing Purchase.	2,250	2,250	0	0	N/A
NQH1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	2,287.0000	03/11/2011	2,283.0000	Closing Purchase.	480	480	0	0	N/A
NQH1	(77)	(1,540)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	2,199.9000	03/11/2011	2,283.0000	Closing Purchase.	(127,974)	(127,974)	0	0	N/A
NQH1	(24)	(480)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	01/04/2011	2,254.2500	03/11/2011	2,283.0000	Closing Purchase.	(13,800)	(13,800)	0	0	N/A
NQH1	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	01/31/2011	2,267.0000	03/11/2011	2,283.0000	Closing Purchase.	(2,560)	(2,560)	0	0	N/A
NQH1	(110)	(2,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/17/2011	2,385.7500	03/11/2011	2,283.0000	Closing Purchase.	226,050	226,050	0	0	N/A
NQH1	(16)	(320)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/23/2011	2,326.7500	03/11/2011	2,283.0000	Closing Purchase.	14,000	14,000	0	0	N/A
NQH1	(31)	(620)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	2,319.5000	03/11/2011	2,283.0000	Closing Purchase.	22,630	22,630	0	0	N/A
NQH1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	2,314.0000	03/11/2011	2,283.0000	Closing Purchase.	1,240	1,240	0	0	N/A
NQH1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	2,313.7500	03/11/2011	2,283.0000	Closing Purchase.	11,070	11,070	0	0	N/A
NQH1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	2,313.5000	03/11/2011	2,283.0000	Closing Purchase.	4,270	4,270	0	0	N/A
NQH1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	2,285.0000	03/11/2011	2,283.0000	Closing Purchase.	40	40	0	0	N/A
NQH1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	2,284.2500	03/11/2011	2,283.0000	Closing Purchase.	75	75	0	0	N/A
NQH1	(22)	(440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	2,284.0000	03/11/2011	2,283.0000	Closing Purchase.	440	440	0	0	N/A
NQM1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/22/2011	2,263.2500	Closing Purchase.	8,675	8,675	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/22/2011	2,263.5000	Closing Purchase.	3,420	3,420	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM1	(27)	(540)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/25/2011	2,314.0000	Closing Purchase.	(18,036)	(18,036)	0	0	N/A
NQM1	(22)	(440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/25/2011	2,314.7500	Closing Purchase.	(15,026)	(15,026)	0	0	N/A
NQM1	(16)	(320)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/31/2011	2,334.7500	Closing Purchase.	(17,328)	(17,328)	0	0	N/A
NQM1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	03/31/2011	2,335.0000	Closing Purchase.	(2,176)	(2,176)	0	0	N/A
NQM1	(19)	(380)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/06/2011	2,322.5000	Closing Purchase.	(15,922)	(15,922)	0	0	N/A
NQM1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/21/2011	2,369.5000	Closing Purchase.	(44,450)	(44,450)	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/25/2011	2,377.5000	Closing Purchase.	(19,380)	(19,380)	0	0	N/A
NQM1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/27/2011	2,397.5000	Closing Purchase.	(16,366)	(16,366)	0	0	N/A
NQM1	(13)	(260)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/27/2011	2,397.7500	Closing Purchase.	(30,459)	(30,459)	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/28/2011	2,405.0000	Closing Purchase.	(44,784)	(44,784)	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	04/29/2011	2,404.5000	Closing Purchase.	(24,780)	(24,780)	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/01/2011	2,346.0000	Closing Purchase.	(13,080)	(13,080)	0	0	N/A
NQM1	(149)	(2,980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/14/2011	2,223.2500	Closing Purchase.	170,903	170,903	0	0	N/A
NQM1	(141)	(2,820)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/14/2011	2,223.2500	Closing Purchase.	161,727	161,727	0	0	N/A
NQM1	(176)	(3,520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/15/2011	2,250.7500	Closing Purchase.	105,072	105,072	0	0	N/A
NQM1	(118)	(2,360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/15/2011	2,250.7500	Closing Purchase.	70,446	70,446	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/15/2011	2,222.2500	06/15/2011	2,250.7500	Closing Purchase.	(10,260)	(10,260)	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/06/2011	2,328.2500	06/15/2011	2,250.7500	Closing Purchase.	15,500	15,500	0	0	N/A
NQM1	(26)	(520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/06/2011	2,328.0000	06/15/2011	2,250.7500	Closing Purchase.	40,170	40,170	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/18/2011	2,253.0000	06/15/2011	2,250.7500	Closing Purchase.	450	450	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/19/2011	2,295.7500	06/15/2011	2,250.7500	Closing Purchase.	9,000	9,000	0	0	N/A
NQM1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	2,383.0000	06/15/2011	2,250.7500	Closing Purchase.	5,290	5,290	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM1	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,280.6000	06/16/2011	2,209.0000	Closing Purchase.	17,184	17,184	0	0	N/A
NQM1	(28)	(560)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/15/2011	2,220.7500	06/16/2011	2,209.0000	Closing Purchase.	6,580	6,580	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/17/2011	2,230.5000	06/16/2011	2,209.0000	Closing Purchase.	4,300	4,300	0	0	N/A
NQM1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/19/2011	2,295.0000	06/16/2011	2,209.0000	Closing Purchase.	34,400	34,400	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/04/2011	2,385.0000	06/16/2011	2,209.0000	Closing Purchase.	63,360	63,360	0	0	N/A
NQM1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/04/2011	2,384.7500	06/16/2011	2,209.0000	Closing Purchase.	7,030	7,030	0	0	N/A
NQM1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/06/2011	2,394.7500	06/16/2011	2,209.0000	Closing Purchase.	18,575	18,575	0	0	N/A
NQM1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/16/2011	2,367.0000	06/16/2011	2,209.0000	Closing Purchase.	63,200	63,200	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/17/2011	2,332.2500	06/16/2011	2,209.0000	Closing Purchase.	24,650	24,650	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/09/2011	2,266.0000	06/16/2011	2,209.0000	Closing Purchase.	11,400	11,400	0	0	N/A
NQM1	(62)	(1,240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/10/2011	2,232.0000	06/16/2011	2,209.0000	Closing Purchase.	28,520	28,520	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	2,383.0000	06/16/2011	2,209.0000	Closing Purchase.	62,640	62,640	0	0	N/A
NQM1	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	2,385.7500	06/16/2011	2,209.0000	Closing Purchase.	38,885	38,885	0	0	N/A
NQM1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	2,385.2500	06/16/2011	2,209.0000	Closing Purchase.	31,725	31,725	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	2,382.2500	06/16/2011	2,209.0000	Closing Purchase.	62,370	62,370	0	0	N/A
NQM1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/05/2011	2,379.0000	06/16/2011	2,209.0000	Closing Purchase.	51,000	51,000	0	0	N/A
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/06/2011	2,385.2500	06/16/2011	2,209.0000	Closing Purchase.	35,250	35,250	0	0	N/A
NQM1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/17/2011	2,323.5000	06/16/2011	2,209.0000	Closing Purchase.	11,450	11,450	0	0	N/A
NQM1	(17)	(340)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/17/2011	2,323.2500	06/16/2011	2,209.0000	Closing Purchase.	38,845	38,845	0	0	N/A
NQM1	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/24/2011	2,307.5000	06/16/2011	2,209.0000	Closing Purchase.	15,760	15,760	0	0	N/A
NQM1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/25/2011	2,318.7500	06/16/2011	2,209.0000	Closing Purchase.	13,170	13,170	0	0	N/A
NQM1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/02/2011	2,329.0000	06/16/2011	2,209.0000	Closing Purchase.	12,000	12,000	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/06/2011	2,274.2500	06/16/2011	2,209.0000	Closing Purchase.	13,050	13,050	0	0	N/A
NQM1	(23)	(460)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/09/2011	2,259.0000	06/16/2011	2,209.0000	Closing Purchase.	23,000	23,000	0	0	N/A
NQM1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/10/2011	2,225.7500	06/16/2011	2,209.0000	Closing Purchase.	6,030	6,030	0	0	N/A
NQM1	(44)	(880)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/10/2011	2,225.5000	06/16/2011	2,209.0000	Closing Purchase.	14,520	14,520	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/22/2011	2,233.0000	Closing Purchase.	(1,345)	(1,345)	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/22/2011	2,232.0000	Closing Purchase.	(1,245)	(1,245)	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/29/2011	2,294.0000	Closing Purchase.	(22,335)	(22,335)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/29/2011	2,283.7500	Closing Purchase.	(25,680)	(25,680)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/30/2011	2,320.5000	Closing Purchase.	(40,380)	(40,380)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/30/2011	2,320.7500	Closing Purchase.	(20,240)	(20,240)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	06/30/2011	2,321.0000	Closing Purchase.	(40,580)	(40,580)	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/01/2011	2,356.0000	Closing Purchase.	(40,935)	(40,935)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/01/2011	2,354.0000	Closing Purchase.	(26,890)	(26,890)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/05/2011	2,366.0000	Closing Purchase.	(29,290)	(29,290)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/05/2011	2,366.0000	Closing Purchase.	(29,290)	(29,290)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/05/2011	2,369.0000	Closing Purchase.	(29,890)	(29,890)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/08/2011	2,408.0000	Closing Purchase.	(37,690)	(37,690)	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/21/2011	2,401.0000	Closing Purchase.	(18,145)	(18,145)	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/22/2011	2,427.5000	Closing Purchase.	(62,385)	(62,385)	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/22/2011	2,405.2500	Closing Purchase.	(55,710)	(55,710)	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	07/25/2011	2,424.0000	Closing Purchase.	(20,445)	(20,445)	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/09/2011	2,101.5000	Closing Purchase.	11,805	11,805	0	0	N/A
NQU1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/09/2011	2,101.7500	Closing Purchase.	14,136	14,136	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU1	(39)	(780)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/09/2011	2,102.0000	Closing Purchase.	91,689	91,689	0	0	N/A
NQU1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/09/2011	2,097.0000	Closing Purchase.	14,706	14,706	0	0	N/A
NQU1	(44)	(880)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/09/2011	2,097.0000	Closing Purchase.	131,868	131,868	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/09/2011	2,137.0000	08/09/2011	2,112.7500	Closing Purchase.	4,850	4,850	0	0	N/A
NQU1	(29)	(580)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/09/2011	2,137.0000	08/09/2011	2,113.0000	Closing Purchase.	13,920	13,920	0	0	N/A
NQU1	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/09/2011	2,137.0000	08/09/2011	2,113.2500	Closing Purchase.	5,225	5,225	0	0	N/A
NQU1	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/10/2011	2,087.0000	Closing Purchase.	79,530	79,530	0	0	N/A
NQU1	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,219.5500	08/12/2011	2,179.7500	Closing Purchase.	3,184	3,184	0	0	N/A
NQU1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,248.0000	08/12/2011	2,179.7500	Closing Purchase.	1,365	1,365	0	0	N/A
NQU1	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,248.0000	08/15/2011	2,208.0000	Closing Purchase.	3,200	3,200	0	0	N/A
NQU1	(21)	(420)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/15/2011	2,208.0000	Closing Purchase.	16,317	16,317	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/16/2011	2,196.0000	Closing Purchase.	20,340	20,340	0	0	N/A
NQU1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/23/2011	2,121.7500	Closing Purchase.	15,012	15,012	0	0	N/A
NQU1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/23/2011	2,122.0000	Closing Purchase.	22,473	22,473	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/25/2011	2,109.0000	Closing Purchase.	13,785	13,785	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/25/2011	2,109.0000	Closing Purchase.	68,925	68,925	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/29/2011	2,219.0000	Closing Purchase.	8,355	8,355	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/30/2011	2,229.0000	Closing Purchase.	8,925	8,925	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	08/31/2011	2,244.0000	Closing Purchase.	570	570	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	09/01/2011	2,220.0000	Closing Purchase.	2,685	2,685	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	09/08/2011	2,213.0000	Closing Purchase.	13,540	13,540	0	0	N/A
NQU1	(110)	(2,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	09/13/2011	2,195.0000	Closing Purchase.	114,070	114,070	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU1	(49)	(980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	2,205.1500	09/13/2011	2,195.0000	Closing Purchase.	9,947	9,947	0	0	N/A
NQU1	(168)	(3,360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	2,205.1500	09/13/2011	2,195.0000	Closing Purchase.	34,104	34,104	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/24/2011	2,209.0000	09/13/2011	2,195.0000	Closing Purchase.	1,400	1,400	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/27/2011	2,229.0000	09/13/2011	2,195.0000	Closing Purchase.	17,000	17,000	0	0	N/A
NQU1	(65)	(1,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/12/2011	2,352.2500	09/13/2011	2,195.0000	Closing Purchase.	204,425	204,425	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/19/2011	2,383.5000	09/13/2011	2,195.0000	Closing Purchase.	75,400	75,400	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/01/2011	2,336.5000	09/13/2011	2,195.0000	Closing Purchase.	42,450	42,450	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	2,344.2500	09/13/2011	2,195.0000	Closing Purchase.	44,775	44,775	0	0	N/A
NQU1	(45)	(900)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/03/2011	2,274.2500	09/13/2011	2,195.0000	Closing Purchase.	71,325	71,325	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/04/2011	2,206.7500	09/13/2011	2,195.0000	Closing Purchase.	5,875	5,875	0	0	N/A
NQU1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	2,177.2500	09/13/2011	2,195.0000	Closing Purchase.	(1,065)	(1,065)	0	0	N/A
NQU1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	2,177.0000	09/13/2011	2,195.0000	Closing Purchase.	(2,520)	(2,520)	0	0	N/A
NQU1	(35)	(700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	2,176.7500	09/13/2011	2,195.0000	Closing Purchase.	(12,775)	(12,775)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/11/2011	2,143.0000	09/13/2011	2,195.0000	Closing Purchase.	(20,800)	(20,800)	0	0	N/A
NQU1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/18/2011	2,093.7500	09/13/2011	2,195.0000	Closing Purchase.	(18,225)	(18,225)	0	0	N/A
NQU1	(31)	(620)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/18/2011	2,093.5000	09/13/2011	2,195.0000	Closing Purchase.	(62,930)	(62,930)	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/22/2011	2,041.0000	09/13/2011	2,195.0000	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	2,145.0000	09/13/2011	2,195.0000	Closing Purchase.	(10,000)	(10,000)	0	0	N/A
NQU1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/08/2011	2,212.2500	09/13/2011	2,195.0000	Closing Purchase.	345	345	0	0	N/A
NQU1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/08/2011	2,212.0000	09/13/2011	2,195.0000	Closing Purchase.	3,060	3,060	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/09/2011	2,168.2500	09/13/2011	2,195.0000	Closing Purchase.	(8,025)	(8,025)	0	0	N/A
NQU1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/12/2011	2,162.0000	09/13/2011	2,195.0000	Closing Purchase.	(9,900)	(9,900)	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU1	(55)	(1,100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/15/2011	2,246.8500	09/14/2011	2,220.7500	Closing Purchase.	28,710	28,710	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	2,195.5000	09/14/2011	2,220.7500	Closing Purchase.	(5,050)	(5,050)	0	0	N/A
NQU1	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	2,197.0000	09/14/2011	2,220.7500	Closing Purchase.	(1,900)	(1,900)	0	0	N/A
NQU1	(197)	(3,940)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	2,205.1500	09/14/2011	2,220.7500	Closing Purchase.	(61,464)	(61,464)	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/27/2011	2,252.0000	09/14/2011	2,220.7500	Closing Purchase.	3,125	3,125	0	0	N/A
NQU1	(16)	(320)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/14/2011	2,355.0000	09/14/2011	2,220.7500	Closing Purchase.	42,960	42,960	0	0	N/A
NQU1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/15/2011	2,350.0000	09/14/2011	2,220.7500	Closing Purchase.	25,850	25,850	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/15/2011	2,356.0000	09/14/2011	2,220.7500	Closing Purchase.	13,525	13,525	0	0	N/A
NQU1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/18/2011	2,335.0000	09/14/2011	2,220.7500	Closing Purchase.	13,710	13,710	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/18/2011	2,337.0000	09/14/2011	2,220.7500	Closing Purchase.	11,625	11,625	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/19/2011	2,382.0000	09/14/2011	2,220.7500	Closing Purchase.	16,125	16,125	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/19/2011	2,382.0000	09/14/2011	2,220.7500	Closing Purchase.	16,125	16,125	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/19/2011	2,385.0000	09/14/2011	2,220.7500	Closing Purchase.	16,425	16,425	0	0	N/A
NQU1	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/01/2011	2,328.5000	09/14/2011	2,220.7500	Closing Purchase.	64,650	64,650	0	0	N/A
NQU1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	2,342.2500	09/14/2011	2,220.7500	Closing Purchase.	21,870	21,870	0	0	N/A
NQU1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	2,342.0000	09/14/2011	2,220.7500	Closing Purchase.	2,425	2,425	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	2,302.0000	09/14/2011	2,220.7500	Closing Purchase.	32,500	32,500	0	0	N/A
NQU1	(26)	(520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/03/2011	2,260.0000	09/14/2011	2,220.7500	Closing Purchase.	20,410	20,410	0	0	N/A
NQU1	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/03/2011	2,259.7500	09/14/2011	2,220.7500	Closing Purchase.	7,020	7,020	0	0	N/A
NQU1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/04/2011	2,211.2500	09/14/2011	2,220.7500	Closing Purchase.	(950)	(950)	0	0	N/A
NQU1	(70)	(1,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	2,188.0000	09/14/2011	2,220.7500	Closing Purchase.	(45,850)	(45,850)	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/08/2011	2,097.0000	09/14/2011	2,220.7500	Closing Purchase.	(61,875)	(61,875)	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/08/2011	2,048.0000	09/14/2011	2,220.7500	Closing Purchase.	(86,375)	(86,375)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU1	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/19/2011	2,037.0000	09/14/2011	2,220.7500	Closing Purchase.	(147,000)	(147,000)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/22/2011	2,041.2500	09/14/2011	2,220.7500	Closing Purchase.	(71,800)	(71,800)	0	0	N/A
NQU1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	2,146.0000	09/14/2011	2,220.7500	Closing Purchase.	(37,375)	(37,375)	0	0	N/A
NQU1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	2,152.0000	09/14/2011	2,220.7500	Closing Purchase.	(27,500)	(27,500)	0	0	N/A
NQU1	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/12/2011	2,165.0000	09/14/2011	2,220.7500	Closing Purchase.	(33,450)	(33,450)	0	0	N/A
NQZ1	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	09/15/2011	2,284.0000	Closing Purchase.	(11,048)	(11,048)	0	0	N/A
NQZ1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	09/15/2011	2,282.0000	Closing Purchase.	(6,705)	(6,705)	0	0	N/A
NQZ1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	09/16/2011	2,307.5000	Closing Purchase.	(46,275)	(46,275)	0	0	N/A
NQZ1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	09/28/2011	2,219.0000	Closing Purchase.	(2,025)	(2,025)	0	0	N/A
NQZ1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/07/2011	2,204.0000	Closing Purchase.	4,380	4,380	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/10/2011	2,277.0000	Closing Purchase.	(12,410)	(12,410)	0	0	N/A
NQZ1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/10/2011	2,264.2500	Closing Purchase.	(7,490)	(7,490)	0	0	N/A
NQZ1	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/11/2011	2,291.0000	Closing Purchase.	(60,840)	(60,840)	0	0	N/A
NQZ1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/11/2011	2,291.7500	Closing Purchase.	(51,200)	(51,200)	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/12/2011	2,304.7500	Closing Purchase.	(23,080)	(23,080)	0	0	N/A
NQZ1	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/13/2011	2,331.7500	Closing Purchase.	(42,048)	(42,048)	0	0	N/A
NQZ1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/13/2011	2,332.0000	Closing Purchase.	(4,682)	(4,682)	0	0	N/A
NQZ1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/13/2011	2,333.5000	Closing Purchase.	(43,245)	(43,245)	0	0	N/A
NQZ1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/17/2011	2,323.0000	Closing Purchase.	(32,415)	(32,415)	0	0	N/A
NQZ1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/17/2011	2,333.2500	Closing Purchase.	(43,170)	(43,170)	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/19/2011	2,312.0000	Closing Purchase.	(19,410)	(19,410)	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/24/2011	2,378.0000	Closing Purchase.	(32,610)	(32,610)	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ1	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/24/2011	2,380.5000	Closing Purchase.	(30,584)	(30,584)	0	0	N/A
NQZ1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/25/2011	2,327.7500	Closing Purchase.	(33,840)	(33,840)	0	0	N/A
NQZ1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/28/2011	2,398.0000	Closing Purchase.	(7,322)	(7,322)	0	0	N/A
NQZ1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/28/2011	2,398.2500	Closing Purchase.	(10,998)	(10,998)	0	0	N/A
NQZ1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/28/2011	2,398.5000	Closing Purchase.	(73,420)	(73,420)	0	0	N/A
NQZ1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/28/2011	2,400.7500	Closing Purchase.	(3,716)	(3,716)	0	0	N/A
NQZ1	(24)	(480)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	10/28/2011	2,401.0000	Closing Purchase.	(89,304)	(89,304)	0	0	N/A
NQZ1	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/28/2011	2,398.2500	Closing Purchase.	(16,712)	(16,712)	0	0	N/A
NQZ1	(24)	(480)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/28/2011	2,398.5000	Closing Purchase.	(100,392)	(100,392)	0	0	N/A
NQZ1	(27)	(540)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	10/28/2011	2,401.0000	Closing Purchase.	(114,291)	(114,291)	0	0	N/A
NQZ1	(60)	(1,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	12/01/2011	2,308.0000	Closing Purchase.	(111,660)	(111,660)	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	12/06/2011	2,323.0000	Closing Purchase.	(21,610)	(21,610)	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.5000	12/07/2011	2,323.0000	Closing Purchase.	(26,700)	(26,700)	0	0	N/A
NQZ1	(149)	(2,980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.5000	12/12/2011	2,322.0000	Closing Purchase.	(394,850)	(394,850)	0	0	N/A
NQZ1	(51)	(1,020)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	12/12/2011	2,322.0000	Closing Purchase.	(135,303)	(135,303)	0	0	N/A
NQZ1	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	12/12/2011	2,322.0000	Closing Purchase.	(663,250)	(663,250)	0	0	N/A
NQZ1	(129)	(2,580)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,189.3500	12/12/2011	2,322.0000	Closing Purchase.	(342,237)	(342,237)	0	0	N/A
NQZ1	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	2,194.0000	12/12/2011	2,322.0000	Closing Purchase.	(128,000)	(128,000)	0	0	N/A
NQZ1	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/04/2011	2,118.0000	12/12/2011	2,322.0000	Closing Purchase.	(20,400)	(20,400)	0	0	N/A
NQZ1	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	2,303.0000	12/12/2011	2,322.0000	Closing Purchase.	(15,200)	(15,200)	0	0	N/A
NQZ1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/02/2011	2,318.0000	12/12/2011	2,322.0000	Closing Purchase.	(2,000)	(2,000)	0	0	N/A
NQZ1	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/14/2011	2,342.0000	12/12/2011	2,322.0000	Closing Purchase.	400	400	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ1	(29)	(580)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/14/2011	2,342.0000	12/12/2011	2,322.0000	Closing Purchase.	11,600	11,600	0	0	N/A
NQZ1	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/17/2011	2,270.0000	12/12/2011	2,322.0000	Closing Purchase.	(41,600)	(41,600)	0	0	N/A
NQZ1	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/23/2011	2,164.5000	12/12/2011	2,322.0000	Closing Purchase.	(47,250)	(47,250)	0	0	N/A
NQZ1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	2,147.5000	12/12/2011	2,322.0000	Closing Purchase.	(20,940)	(20,940)	0	0	N/A
NQZ1	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	2,147.2500	12/12/2011	2,322.0000	Closing Purchase.	(13,980)	(13,980)	0	0	N/A
NQZ1	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	12/13/2011	2,294.0000	Closing Purchase.	(395,250)	(395,250)	0	0	N/A
NQZ1	(110)	(2,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	2,214.9500	12/13/2011	2,294.0000	Closing Purchase.	(173,910)	(173,910)	0	0	N/A
NQZ1	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/22/2011	2,182.0000	12/13/2011	2,294.0000	Closing Purchase.	(4,480)	(4,480)	0	0	N/A
NQZ1	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/22/2011	2,182.0000	12/15/2011	2,232.2500	Closing Purchase.	(8,040)	(8,040)	0	0	N/A
NQZ1	(35)	(700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	2,188.0000	12/15/2011	2,232.2500	Closing Purchase.	(30,975)	(30,975)	0	0	N/A
NQZ1	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	2,194.0000	12/15/2011	2,232.2500	Closing Purchase.	(19,125)	(19,125)	0	0	N/A
NQZ1	(55)	(1,100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/04/2011	2,110.0000	12/15/2011	2,232.2500	Closing Purchase.	(134,475)	(134,475)	0	0	N/A
NQZ1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	2,303.0000	12/15/2011	2,232.2500	Closing Purchase.	28,300	28,300	0	0	N/A
NQZ1	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/02/2011	2,316.2500	12/15/2011	2,232.2500	Closing Purchase.	33,600	33,600	0	0	N/A
NQZ1	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/21/2011	2,216.0000	12/15/2011	2,232.2500	Closing Purchase.	(3,250)	(3,250)	0	0	N/A
NQZ1	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/22/2011	2,214.0000	12/15/2011	2,232.2500	Closing Purchase.	(10,950)	(10,950)	0	0	N/A
NQZ1	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/23/2011	2,165.0000	12/15/2011	2,232.2500	Closing Purchase.	(9,415)	(9,415)	0	0	N/A
NQZ1	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/23/2011	2,163.7500	12/15/2011	2,232.2500	Closing Purchase.	(4,110)	(4,110)	0	0	N/A
NQZ1	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	2,148.0000	12/15/2011	2,232.2500	Closing Purchase.	(10,110)	(10,110)	0	0	N/A
NQZ1	(16)	(320)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	2,147.7500	12/15/2011	2,232.2500	Closing Purchase.	(27,040)	(27,040)	0	0	N/A
NQZ1	(13)	(260)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	2,147.5000	12/15/2011	2,232.2500	Closing Purchase.	(22,035)	(22,035)	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/13/2011	2,290.7500	12/27/2011	2,288.0000	Closing Purchase.	550	550	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/12/2011	2,318.7000	12/27/2011	2,288.0000	Closing Purchase.	6,140	6,140	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKH1	(7)	(85)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/11/2011	OSE	12/08/2010	10,125.0000	02/04/2011	10,430.0000	Closing Purchase.	(26,043)	(26,043)	0	0	N/A
NKH1	(49)	(593)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/11/2011	OSE	12/08/2010	10,125.0000	03/09/2011	10,520.0000	Closing Purchase.	(234,053)	(234,053)	0	0	N/A
NKH1	(11)	(133)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/11/2011	OSE	12/08/2010	10,150.0000	03/09/2011	10,520.0000	Closing Purchase.	(49,217)	(49,217)	0	0	N/A
NKH1	(11)	(133)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/11/2011	OSE	02/18/2011	10,830.0000	03/09/2011	10,520.0000	Closing Purchase.	41,236	41,236	0	0	N/A
NKM1	(5)	(59)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/09/2011	10,445.0000	04/05/2011	9,800.0000	Closing Purchase.	38,150	38,150	0	0	N/A
NKM1	(35)	(438)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/09/2011	10,445.0000	06/08/2011	9,390.0000	Closing Purchase.	462,198	462,198	0	0	N/A
NKM1	(22)	(275)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/09/2011	10,445.0000	06/08/2011	9,390.0000	Closing Purchase.	290,524	290,524	0	0	N/A
NKM1	(8)	(100)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/11/2011	10,390.0000	06/08/2011	9,390.0000	Closing Purchase.	100,138	100,138	0	0	N/A
NKM1	(9)	(112)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/09/2011	10,445.0000	06/09/2011	9,440.0000	Closing Purchase.	112,907	112,907	0	0	N/A
NKM1	(10)	(125)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/11/2011	10,380.0000	06/09/2011	9,440.0000	Closing Purchase.	117,339	117,339	0	0	N/A
NKM1	(7)	(87)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/17/2011	9,030.0000	06/09/2011	9,440.0000	Closing Purchase.	(35,826)	(35,826)	0	0	N/A
NKM1	(2)	(25)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/11/2011	10,390.0000	06/09/2011	9,440.0000	Closing Purchase.	23,717	23,717	0	0	N/A
NKM1	(5)	(62)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/17/2011	9,030.0000	06/09/2011	9,440.0000	Closing Purchase.	(25,590)	(25,590)	0	0	N/A
NKM1	(5)	(62)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	04/14/2011	9,550.0000	06/09/2011	9,440.0000	Closing Purchase.	6,866	6,866	0	0	N/A
NKM1	(12)	(150)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	05/09/2011	9,790.0000	06/09/2011	9,440.0000	Closing Purchase.	52,428	52,428	0	0	N/A
NKU1	(5)	(62)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	07/11/2011	10,180.0000	Closing Purchase.	(49,453)	(49,453)	0	0	N/A
NKU1	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	07/22/2011	10,020.0000	Closing Purchase.	(40,521)	(40,521)	0	0	N/A
NKU1	(12)	(157)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	08/10/2011	8,780.0000	Closing Purchase.	94,902	94,902	0	0	N/A
NKU1	(21)	(275)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	08/10/2011	8,770.0000	Closing Purchase.	168,823	168,823	0	0	N/A
NKU1	(5)	(65)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	08/16/2011	9,110.0000	Closing Purchase.	17,922	17,922	0	0	N/A
NKU1	(9)	(118)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	08/31/2011	8,970.0000	Closing Purchase.	48,843	48,843	0	0	N/A
NKU1	(1)	(13)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/09/2011	9,431.0000	08/31/2011	8,970.0000	Closing Purchase.	6,029	6,029	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKU1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,385.0000	09/07/2011	8,700.0000	Closing Purchase.	70,870	70,870	0	0	N/A
NKU1	(13)	(168)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/09/2011	9,431.0000	09/07/2011	8,700.0000	Closing Purchase.	122,897	122,897	0	0	N/A
NKU1	(13)	(168)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/09/2011	9,432.0000	09/07/2011	8,700.0000	Closing Purchase.	123,065	123,065	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/13/2011	9,540.0000	09/07/2011	8,700.0000	Closing Purchase.	108,632	108,632	0	0	N/A
NKU1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	07/20/2011	9,910.0000	09/07/2011	8,700.0000	Closing Purchase.	125,186	125,186	0	0	N/A
NKU1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/03/2011	9,840.0000	09/07/2011	8,700.0000	Closing Purchase.	117,944	117,944	0	0	N/A
NKU1	(5)	(65)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/05/2011	9,620.0000	09/07/2011	8,700.0000	Closing Purchase.	59,489	59,489	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/08/2011	9,280.0000	09/07/2011	8,700.0000	Closing Purchase.	75,008	75,008	0	0	N/A
NKU1	(11)	(142)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/09/2011	9,431.0000	09/07/2011	8,700.0000	Closing Purchase.	103,990	103,990	0	0	N/A
NKU1	(12)	(155)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/09/2011	9,432.0000	09/07/2011	8,700.0000	Closing Purchase.	113,598	113,598	0	0	N/A
NKU1	(5)	(65)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/10/2011	9,400.0000	09/07/2011	8,700.0000	Closing Purchase.	45,263	45,263	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/13/2011	9,590.0000	09/07/2011	8,700.0000	Closing Purchase.	115,099	115,099	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	07/14/2011	9,910.0000	09/07/2011	8,700.0000	Closing Purchase.	156,482	156,482	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/04/2011	9,670.0000	09/07/2011	8,700.0000	Closing Purchase.	125,444	125,444	0	0	N/A
NKU1	(12)	(155)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/08/2011	9,290.0000	09/07/2011	8,700.0000	Closing Purchase.	91,562	91,562	0	0	N/A
NKU1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	08/23/2011	8,700.0000	09/07/2011	8,700.0000	Closing Purchase.	0	0	0	0	N/A
NKZ1	(5)	(65)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	09/29/2011	8,630.0000	Closing Purchase.	781	781	0	0	N/A
NKZ1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	10/12/2011	8,790.0000	Closing Purchase.	(19,136)	(19,136)	0	0	N/A
NKZ1	(8)	(104)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	10/13/2011	8,710.0000	Closing Purchase.	(7,081)	(7,081)	0	0	N/A
NKZ1	(7)	(92)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	10/26/2011	8,860.0000	Closing Purchase.	(20,082)	(20,082)	0	0	N/A
NKZ1	(10)	(128)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	10/31/2011	9,080.0000	Closing Purchase.	(56,172)	(56,172)	0	0	N/A
NKZ1	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	12/07/2011	8,660.0000	Closing Purchase.	(1,158)	(1,158)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKZ1	(48)	(618)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	12/07/2011	8,660.0000	Closing Purchase.	(11,115)	(11,115)	0	0	N/A
NKZ1	(9)	(116)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/27/2011	8,360.0000	12/07/2011	8,660.0000	Closing Purchase.	(34,736)	(34,736)	0	0	N/A
NKZ1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	10/06/2011	8,490.0000	12/07/2011	8,660.0000	Closing Purchase.	(17,496)	(17,496)	0	0	N/A
NKZ1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	11/24/2011	8,320.0000	12/07/2011	8,660.0000	Closing Purchase.	(43,741)	(43,741)	0	0	N/A
NKZ1	(62)	(798)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,642.0000	12/07/2011	8,660.0000	Closing Purchase.	(14,357)	(14,357)	0	0	N/A
NKZ1	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/08/2011	8,660.0000	12/07/2011	8,660.0000	Closing Purchase.	0	0	0	0	N/A
NKZ1	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/27/2011	8,440.0000	12/07/2011	8,660.0000	Closing Purchase.	(14,152)	(14,152)	0	0	N/A
NKZ1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	10/06/2011	8,470.0000	12/07/2011	8,660.0000	Closing Purchase.	(19,555)	(19,555)	0	0	N/A
NKZ1	(8)	(103)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	11/03/2011	8,680.0000	12/07/2011	8,660.0000	Closing Purchase.	2,058	2,058	0	0	N/A
NKZ1	(6)	(77)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	11/15/2011	8,640.0000	12/07/2011	8,660.0000	Closing Purchase.	(1,544)	(1,544)	0	0	N/A
NKZ1	(7)	(90)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	11/22/2011	8,370.0000	12/07/2011	8,660.0000	Closing Purchase.	(26,116)	(26,116)	0	0	N/A
NKZ1	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	11/25/2011	8,180.0000	12/07/2011	8,660.0000	Closing Purchase.	(30,876)	(30,876)	0	0	N/A
TAH1	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	01/12/2011	801.3000	Closing Purchase.	(51,800)	(51,800)	0	0	N/A
TAH1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	01/14/2011	803.7000	Closing Purchase.	(19,700)	(19,700)	0	0	N/A
TAH1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/02/2011	801.1000	Closing Purchase.	(40,480)	(40,480)	0	0	N/A
TAH1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/02/2011	801.2000	Closing Purchase.	(29,520)	(29,520)	0	0	N/A
TAH1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/02/2011	801.1000	Closing Purchase.	(7,360)	(7,360)	0	0	N/A
TAH1	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/02/2011	801.2000	Closing Purchase.	(11,070)	(11,070)	0	0	N/A
TAH1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/09/2011	809.2000	Closing Purchase.	(44,900)	(44,900)	0	0	N/A
TAH1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	02/17/2011	827.0000	Closing Purchase.	(62,700)	(62,700)	0	0	N/A
TAH1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	03/01/2011	823.3000	Closing Purchase.	(64,900)	(64,900)	0	0	N/A
TAH1	(184)	(18,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	03/11/2011	798.8000	Closing Purchase.	(634,800)	(634,800)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	02/24/2011	802.0000	03/11/2011	798.8000	Closing Purchase.	1,280	1,280	0	0	N/A
TAH1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	02/24/2011	801.9000	03/11/2011	798.8000	Closing Purchase.	2,170	2,170	0	0	N/A
TAH1	(34)	(3,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/09/2011	821.4000	03/11/2011	798.8000	Closing Purchase.	76,840	76,840	0	0	N/A
TAH1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/11/2011	798.6000	03/11/2011	798.8000	Closing Purchase.	(120)	(120)	0	0	N/A
TAH1	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/11/2011	798.5000	03/11/2011	798.8000	Closing Purchase.	(390)	(390)	0	0	N/A
TAH1	(47)	(4,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	12/10/2010	764.3000	03/11/2011	798.8000	Closing Purchase.	(162,150)	(162,150)	0	0	N/A
TAH1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	01/04/2011	793.7000	03/11/2011	798.8000	Closing Purchase.	(2,040)	(2,040)	0	0	N/A
TAH1	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	02/17/2011	826.5000	03/11/2011	798.8000	Closing Purchase.	96,950	96,950	0	0	N/A
TAH1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	02/17/2011	826.4000	03/11/2011	798.8000	Closing Purchase.	13,800	13,800	0	0	N/A
TAH1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	02/23/2011	814.0000	03/11/2011	798.8000	Closing Purchase.	9,120	9,120	0	0	N/A
TAH1	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/09/2011	819.6000	03/11/2011	798.8000	Closing Purchase.	24,960	24,960	0	0	N/A
TAH1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/09/2011	819.5000	03/11/2011	798.8000	Closing Purchase.	14,490	14,490	0	0	N/A
TAH1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	NYF	03/11/2011	797.3000	03/11/2011	798.8000	Closing Purchase.	(1,650)	(1,650)	0	0	N/A
TAM1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/22/2011	813.0000	Closing Purchase.	(16,800)	(16,800)	0	0	N/A
TAM1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/22/2011	813.1000	Closing Purchase.	(16,900)	(16,900)	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/25/2011	816.7000	Closing Purchase.	(10,250)	(10,250)	0	0	N/A
TAM1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/25/2011	816.8000	Closing Purchase.	(16,480)	(16,480)	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/25/2011	817.3000	Closing Purchase.	(8,440)	(8,440)	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/25/2011	817.6000	Closing Purchase.	(10,700)	(10,700)	0	0	N/A
TAM1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	03/31/2011	839.4000	Closing Purchase.	(34,560)	(34,560)	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/06/2011	850.2000	Closing Purchase.	(21,600)	(21,600)	0	0	N/A
TAM1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/06/2011	850.3000	Closing Purchase.	(32,460)	(32,460)	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/21/2011	838.2000	Closing Purchase.	(21,000)	(21,000)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/26/2011	851.6000	Closing Purchase.	(27,700)	(27,700)	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/27/2011	850.8000	Closing Purchase.	(27,300)	(27,300)	0	0	N/A
TAM1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/28/2011	856.0000	Closing Purchase.	(53,820)	(53,820)	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/29/2011	860.5000	Closing Purchase.	(25,720)	(25,720)	0	0	N/A
TAM1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	04/29/2011	860.6000	Closing Purchase.	(12,880)	(12,880)	0	0	N/A
TAM1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	05/31/2011	844.9000	Closing Purchase.	(48,700)	(48,700)	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	06/01/2011	835.3000	Closing Purchase.	(15,640)	(15,640)	0	0	N/A
TAM1	(166)	(16,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	06/14/2011	777.4000	Closing Purchase.	312,080	312,080	0	0	N/A
TAM1	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/15/2011	773.9000	06/14/2011	777.4000	Closing Purchase.	(4,550)	(4,550)	0	0	N/A
TAM1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/17/2011	786.8000	06/14/2011	777.4000	Closing Purchase.	6,580	6,580	0	0	N/A
TAM1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/04/2011	834.9000	06/14/2011	777.4000	Closing Purchase.	57,500	57,500	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/06/2011	830.6000	06/14/2011	777.4000	Closing Purchase.	26,600	26,600	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/17/2011	818.9000	06/14/2011	777.4000	Closing Purchase.	16,600	16,600	0	0	N/A
TAM1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/17/2011	818.8000	06/14/2011	777.4000	Closing Purchase.	24,840	24,840	0	0	N/A
TAM1	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/24/2011	808.3000	06/14/2011	777.4000	Closing Purchase.	9,270	9,270	0	0	N/A
TAM1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/24/2011	808.4000	06/14/2011	777.4000	Closing Purchase.	6,200	6,200	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/07/2011	796.5000	06/14/2011	777.4000	Closing Purchase.	9,550	9,550	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/10/2011	780.5000	06/14/2011	777.4000	Closing Purchase.	1,550	1,550	0	0	N/A
TAM1	(31)	(3,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/10/2011	780.4000	06/14/2011	777.4000	Closing Purchase.	9,300	9,300	0	0	N/A
TAM1	(105)	(10,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	796.2000	06/14/2011	777.4000	Closing Purchase.	197,400	197,400	0	0	N/A
TAM1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/15/2011	774.0000	06/14/2011	777.4000	Closing Purchase.	(2,380)	(2,380)	0	0	N/A
TAM1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	04/06/2011	852.5000	06/14/2011	777.4000	Closing Purchase.	75,100	75,100	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	04/19/2011	819.7000	06/14/2011	777.4000	Closing Purchase.	25,380	25,380	0	0	N/A
TAM1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/03/2011	842.5000	06/14/2011	777.4000	Closing Purchase.	130,200	130,200	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/05/2011	827.5000	06/14/2011	777.4000	Closing Purchase.	25,050	25,050	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/06/2011	834.1000	06/14/2011	777.4000	Closing Purchase.	22,680	22,680	0	0	N/A
TAM1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/17/2011	817.4000	06/14/2011	777.4000	Closing Purchase.	28,000	28,000	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/24/2011	812.3000	06/14/2011	777.4000	Closing Purchase.	17,450	17,450	0	0	N/A
TAM1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	05/25/2011	821.4000	06/14/2011	777.4000	Closing Purchase.	17,600	17,600	0	0	N/A
TAM1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/08/2011	788.6000	06/14/2011	777.4000	Closing Purchase.	7,840	7,840	0	0	N/A
TAM1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/09/2011	793.9000	06/14/2011	777.4000	Closing Purchase.	8,250	8,250	0	0	N/A
TAM1	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	06/10/2011	777.3000	06/14/2011	777.4000	Closing Purchase.	(250)	(250)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	06/29/2011	818.5000	Closing Purchase.	(44,600)	(44,600)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	06/29/2011	814.5000	Closing Purchase.	(20,300)	(20,300)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	06/30/2011	825.6000	Closing Purchase.	(25,850)	(25,850)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	06/30/2011	826.3000	Closing Purchase.	(52,400)	(52,400)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/01/2011	837.7000	Closing Purchase.	(63,800)	(63,800)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/05/2011	840.4000	Closing Purchase.	(66,500)	(66,500)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/05/2011	839.8000	Closing Purchase.	(32,950)	(32,950)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/08/2011	851.8000	Closing Purchase.	(38,950)	(38,950)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/08/2011	850.3000	Closing Purchase.	(38,200)	(38,200)	0	0	N/A
TAU1	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/22/2011	838.7000	Closing Purchase.	(77,760)	(77,760)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	07/22/2011	836.3000	Closing Purchase.	(31,200)	(31,200)	0	0	N/A
TAU1	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/15/2011	715.8000	Closing Purchase.	145,250	145,250	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/16/2011	700.0000	Closing Purchase.	36,950	36,950	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/16/2011	706.4000	Closing Purchase.	33,750	33,750	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/24/2011	691.3000	Closing Purchase.	82,600	82,600	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/24/2011	677.1000	Closing Purchase.	96,800	96,800	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/24/2011	677.2000	Closing Purchase.	96,700	96,700	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/25/2011	673.6000	Closing Purchase.	100,300	100,300	0	0	N/A
TAU1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/26/2011	690.3000	Closing Purchase.	66,880	66,880	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/29/2011	722.9000	Closing Purchase.	51,000	51,000	0	0	N/A
TAU1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/30/2011	724.5000	Closing Purchase.	29,640	29,640	0	0	N/A
TAU1	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/30/2011	724.6000	Closing Purchase.	69,020	69,020	0	0	N/A
TAU1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/31/2011	725.9000	Closing Purchase.	9,600	9,600	0	0	N/A
TAU1	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	08/31/2011	726.0000	Closing Purchase.	86,220	86,220	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	09/01/2011	710.0000	Closing Purchase.	31,950	31,950	0	0	N/A
TAU1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	09/01/2011	707.9000	Closing Purchase.	99,000	99,000	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	09/08/2011	695.5000	Closing Purchase.	39,200	39,200	0	0	N/A
TAU1	(107)	(10,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	09/13/2011	681.0000	Closing Purchase.	994,030	994,030	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/27/2011	796.3000	09/13/2011	681.0000	Closing Purchase.	115,300	115,300	0	0	N/A
TAU1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/12/2011	832.4000	09/13/2011	681.0000	Closing Purchase.	166,540	166,540	0	0	N/A
TAU1	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/12/2011	832.3000	09/13/2011	681.0000	Closing Purchase.	363,120	363,120	0	0	N/A
TAU1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/12/2011	832.2000	09/13/2011	681.0000	Closing Purchase.	453,600	453,600	0	0	N/A
TAU1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/19/2011	826.4000	09/13/2011	681.0000	Closing Purchase.	87,240	87,240	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/01/2011	789.7000	09/13/2011	681.0000	Closing Purchase.	108,700	108,700	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/02/2011	774.9000	09/13/2011	681.0000	Closing Purchase.	93,900	93,900	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU1	(19)	(1,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/03/2011	755.7000	09/13/2011	681.0000	Closing Purchase.	141,930	141,930	0	0	N/A
TAU1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/03/2011	755.6000	09/13/2011	681.0000	Closing Purchase.	7,460	7,460	0	0	N/A
TAU1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/05/2011	707.2000	09/13/2011	681.0000	Closing Purchase.	15,720	15,720	0	0	N/A
TAU1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/05/2011	707.1000	09/13/2011	681.0000	Closing Purchase.	23,490	23,490	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/05/2011	707.0000	09/13/2011	681.0000	Closing Purchase.	26,000	26,000	0	0	N/A
TAU1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.5000	09/13/2011	681.0000	Closing Purchase.	(8,550)	(8,550)	0	0	N/A
TAU1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.4000	09/13/2011	681.0000	Closing Purchase.	(7,680)	(7,680)	0	0	N/A
TAU1	(19)	(1,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.3000	09/13/2011	681.0000	Closing Purchase.	(18,430)	(18,430)	0	0	N/A
TAU1	(34)	(3,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.2000	09/13/2011	681.0000	Closing Purchase.	(33,320)	(33,320)	0	0	N/A
TAU1	(70)	(7,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	678.0000	09/13/2011	681.0000	Closing Purchase.	(21,000)	(21,000)	0	0	N/A
TAU1	(70)	(7,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	684.0000	09/13/2011	681.0000	Closing Purchase.	21,000	21,000	0	0	N/A
TAU1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/11/2011	678.1000	09/13/2011	681.0000	Closing Purchase.	(290)	(290)	0	0	N/A
TAU1	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/11/2011	678.0000	09/13/2011	681.0000	Closing Purchase.	(7,200)	(7,200)	0	0	N/A
TAU1	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/18/2011	660.3000	09/13/2011	681.0000	Closing Purchase.	(51,750)	(51,750)	0	0	N/A
TAU1	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/19/2011	651.9000	09/13/2011	681.0000	Closing Purchase.	(145,500)	(145,500)	0	0	N/A
TAU1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/06/2011	671.8000	09/13/2011	681.0000	Closing Purchase.	(27,600)	(27,600)	0	0	N/A
TAU1	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/08/2011	694.6000	09/13/2011	681.0000	Closing Purchase.	4,080	4,080	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/08/2011	694.5000	09/13/2011	681.0000	Closing Purchase.	6,750	6,750	0	0	N/A
TAU1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/08/2011	694.4000	09/13/2011	681.0000	Closing Purchase.	2,680	2,680	0	0	N/A
TAU1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/09/2011	675.3000	09/13/2011	681.0000	Closing Purchase.	(8,550)	(8,550)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/12/2011	670.0000	09/13/2011	681.0000	Closing Purchase.	(11,000)	(11,000)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	09/12/2011	670.0000	09/13/2011	681.0000	Closing Purchase.	(5,500)	(5,500)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU1	(120)	(12,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	773.9000	09/14/2011	690.7000	Closing Purchase.	998,400	998,400	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	789.1000	09/14/2011	690.7000	Closing Purchase.	49,200	49,200	0	0	N/A
TAU1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/12/2011	833.3000	09/14/2011	690.7000	Closing Purchase.	213,900	213,900	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/15/2011	827.0000	09/14/2011	690.7000	Closing Purchase.	68,150	68,150	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/15/2011	828.0000	09/14/2011	690.7000	Closing Purchase.	68,650	68,650	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/18/2011	815.0000	09/14/2011	690.7000	Closing Purchase.	62,150	62,150	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/18/2011	815.0000	09/14/2011	690.7000	Closing Purchase.	62,150	62,150	0	0	N/A
TAU1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	07/14/2011	836.0000	09/14/2011	690.7000	Closing Purchase.	159,830	159,830	0	0	N/A
TAU1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/01/2011	786.4000	09/14/2011	690.7000	Closing Purchase.	105,270	105,270	0	0	N/A
TAU1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/01/2011	786.3000	09/14/2011	690.7000	Closing Purchase.	66,920	66,920	0	0	N/A
TAU1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/02/2011	773.2000	09/14/2011	690.7000	Closing Purchase.	66,000	66,000	0	0	N/A
TAU1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/02/2011	773.3000	09/14/2011	690.7000	Closing Purchase.	66,080	66,080	0	0	N/A
TAU1	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/03/2011	752.9000	09/14/2011	690.7000	Closing Purchase.	74,640	74,640	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/03/2011	752.8000	09/14/2011	690.7000	Closing Purchase.	31,050	31,050	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/04/2011	727.6000	09/14/2011	690.7000	Closing Purchase.	18,450	18,450	0	0	N/A
TAU1	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/05/2011	711.5000	09/14/2011	690.7000	Closing Purchase.	83,200	83,200	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/08/2011	674.0000	09/14/2011	690.7000	Closing Purchase.	(8,350)	(8,350)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/08/2011	648.0000	09/14/2011	690.7000	Closing Purchase.	(42,700)	(42,700)	0	0	N/A
TAU1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.5000	09/14/2011	690.7000	Closing Purchase.	(11,520)	(11,520)	0	0	N/A
TAU1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.4000	09/14/2011	690.7000	Closing Purchase.	(21,230)	(21,230)	0	0	N/A
TAU1	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.3000	09/14/2011	690.7000	Closing Purchase.	(32,980)	(32,980)	0	0	N/A
TAU1	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	08/09/2011	671.2000	09/14/2011	690.7000	Closing Purchase.	(31,200)	(31,200)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU1	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/09/2011	678.0000	.09/14/2011	690.7000	Closing Purchase.	(63,500)	(63,500)	0	0	N/A
TAU1	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/09/2011	686.0000	.09/14/2011	690.7000	Closing Purchase.	(18,800)	(18,800)	0	0	N/A
TAU1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/19/2011	663.0000	.09/14/2011	690.7000	Closing Purchase.	(41,550)	(41,550)	0	0	N/A
TAU1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/19/2011	651.1000	.09/14/2011	690.7000	Closing Purchase.	(15,840)	(15,840)	0	0	N/A
TAU1	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/19/2011	651.0000	.09/14/2011	690.7000	Closing Purchase.	(63,520)	(63,520)	0	0	N/A
TAU1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/22/2011	649.0000	.09/14/2011	690.7000	Closing Purchase.	(25,020)	(25,020)	0	0	N/A
TAU1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.08/22/2011	648.9000	.09/14/2011	690.7000	Closing Purchase.	(37,620)	(37,620)	0	0	N/A
TAU1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/06/2011	675.5000	.09/14/2011	690.7000	Closing Purchase.	(30,400)	(30,400)	0	0	N/A
TAU1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/06/2011	676.0000	.09/14/2011	690.7000	Closing Purchase.	(22,050)	(22,050)	0	0	N/A
TAU1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/12/2011	674.5000	.09/14/2011	690.7000	Closing Purchase.	(1,620)	(1,620)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/12/2011	674.4000	.09/14/2011	690.7000	Closing Purchase.	(8,150)	(8,150)	0	0	N/A
TAU1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/12/2011	674.3000	.09/14/2011	690.7000	Closing Purchase.	(14,760)	(14,760)	0	0	N/A
TAU1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/12/2011	674.2000	.09/14/2011	690.7000	Closing Purchase.	(16,500)	(16,500)	0	0	N/A
TAU1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/16/2011	NYF	.09/12/2011	674.1000	.09/14/2011	690.7000	Closing Purchase.	(8,300)	(8,300)	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.09/15/2011	711.2000	Closing Purchase.	(36,900)	(36,900)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.09/16/2011	713.5000	Closing Purchase.	(53,800)	(53,800)	0	0	N/A
TAZ1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.09/27/2011	676.4000	Closing Purchase.	1,020	1,020	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.09/28/2011	652.0000	Closing Purchase.	51,900	51,900	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/13/2011	676.9500	.09/28/2011	652.0000	Closing Purchase.	12,475	12,475	0	0	N/A
TAZ1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.10/06/2011	669.8000	Closing Purchase.	3,360	3,360	0	0	N/A
TAZ1	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.10/06/2011	670.0000	Closing Purchase.	4,980	4,980	0	0	N/A
TAZ1	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.10/07/2011	656.3000	Closing Purchase.	6,060	6,060	0	0	N/A
TAZ1	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/16/2011	NYF	.09/14/2011	686.6000	.10/07/2011	656.4000	Closing Purchase.	54,360	54,360	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/10/2011	683.9000	Closing Purchase.	270	270	0	0	N/A
TAZ1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/10/2011	684.0000	Closing Purchase.	2,080	2,080	0	0	N/A
TAZ1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/10/2011	684.1000	Closing Purchase.	1,500	1,500	0	0	N/A
TAZ1	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/11/2011	686.8000	Closing Purchase.	(700)	(700)	0	0	N/A
TAZ1	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/11/2011	686.2000	Closing Purchase.	(23,125)	(23,125)	0	0	N/A
TAZ1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/12/2011	697.0000	Closing Purchase.	(2,005)	(2,005)	0	0	N/A
TAZ1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/12/2011	696.3000	Closing Purchase.	(17,415)	(17,415)	0	0	N/A
TAZ1	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/13/2011	697.0000	Closing Purchase.	(11,440)	(11,440)	0	0	N/A
TAZ1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/13/2011	697.1000	Closing Purchase.	(4,200)	(4,200)	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/13/2011	698.6000	Closing Purchase.	(32,475)	(32,475)	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/14/2011	710.0000	Closing Purchase.	(11,700)	(11,700)	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/17/2011	684.5000	Closing Purchase.	1,050	1,050	0	0	N/A
TAZ1	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/17/2011	690.2000	Closing Purchase.	(3,975)	(3,975)	0	0	N/A
TAZ1	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/17/2011	690.3000	Closing Purchase.	(16,020)	(16,020)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/19/2011	692.0000	Closing Purchase.	(5,400)	(5,400)	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/24/2011	732.0000	Closing Purchase.	(68,100)	(68,100)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/24/2011	732.7000	Closing Purchase.	(55,750)	(55,750)	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/25/2011	712.7000	Closing Purchase.	(13,050)	(13,050)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/27/2011	763.0000	Closing Purchase.	(152,800)	(152,800)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/28/2011	758.2000	Closing Purchase.	(143,200)	(143,200)	0	0	N/A
TAZ1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/28/2011	759.8000	Closing Purchase.	(7,320)	(7,320)	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/28/2011	759.9000	Closing Purchase.	(36,650)	(36,650)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	10/28/2011	760.0000	Closing Purchase.	(29,360)	(29,360)	0	0	N/A
TAZ1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/28/2011	758.2000	Closing Purchase.	(243,750)	(243,750)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/28/2011	759.9000	Closing Purchase.	(82,950)	(82,950)	0	0	N/A
TAZ1	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	10/28/2011	760.0000	Closing Purchase.	(41,525)	(41,525)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	11/14/2011	727.4000	Closing Purchase.	(40,800)	(40,800)	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	11/30/2011	736.5000	Closing Purchase.	(74,850)	(74,850)	0	0	N/A
TAZ1	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	12/01/2011	730.4000	Closing Purchase.	(175,200)	(175,200)	0	0	N/A
TAZ1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	12/01/2011	730.4000	Closing Purchase.	(160,350)	(160,350)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	12/06/2011	746.4000	Closing Purchase.	(59,800)	(59,800)	0	0	N/A
TAZ1	(231)	(23,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/14/2011	686.6000	12/14/2011	718.6000	Closing Purchase.	(739,200)	(739,200)	0	0	N/A
TAZ1	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/22/2011	641.0000	12/14/2011	718.6000	Closing Purchase.	(93,120)	(93,120)	0	0	N/A
TAZ1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	644.0000	12/14/2011	718.6000	Closing Purchase.	(52,220)	(52,220)	0	0	N/A
TAZ1	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	644.0000	12/14/2011	718.6000	Closing Purchase.	(134,280)	(134,280)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	648.2000	12/14/2011	718.6000	Closing Purchase.	(140,800)	(140,800)	0	0	N/A
TAZ1	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/04/2011	633.2000	12/14/2011	718.6000	Closing Purchase.	(341,600)	(341,600)	0	0	N/A
TAZ1	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/05/2011	655.0000	12/14/2011	718.6000	Closing Purchase.	(318,000)	(318,000)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/01/2011	717.7000	12/14/2011	718.6000	Closing Purchase.	(1,800)	(1,800)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/02/2011	727.5000	12/14/2011	718.6000	Closing Purchase.	17,800	17,800	0	0	N/A
TAZ1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/21/2011	702.2000	12/14/2011	718.6000	Closing Purchase.	(6,560)	(6,560)	0	0	N/A
TAZ1	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/21/2011	701.2000	12/14/2011	718.6000	Closing Purchase.	(10,440)	(10,440)	0	0	N/A
TAZ1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/22/2011	694.0000	12/14/2011	718.6000	Closing Purchase.	(73,800)	(73,800)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/23/2011	673.0000	12/14/2011	718.6000	Closing Purchase.	(45,600)	(45,600)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/25/2011	662.0000	12/14/2011	718.6000	Closing Purchase.	(113,200)	(113,200)	0	0	N/A
TAZ1	(85)	(8,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	12/14/2011	718.6000	Closing Purchase.	(354,025)	(354,025)	0	0	N/A
TAZ1	(250)	(25,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	12/14/2011	718.6000	Closing Purchase.	(1,041,250)	(1,041,250)	0	0	N/A
TAZ1	(143)	(14,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	676.9500	12/14/2011	718.6000	Closing Purchase.	(595,595)	(595,595)	0	0	N/A
TAZ1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/22/2011	642.9000	12/14/2011	718.6000	Closing Purchase.	(227,100)	(227,100)	0	0	N/A
TAZ1	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	648.4000	12/14/2011	718.6000	Closing Purchase.	(56,160)	(56,160)	0	0	N/A
TAZ1	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	648.3000	12/14/2011	718.6000	Closing Purchase.	(91,390)	(91,390)	0	0	N/A
TAZ1	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/23/2011	648.2000	12/14/2011	718.6000	Closing Purchase.	(63,360)	(63,360)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/04/2011	643.7000	12/14/2011	718.6000	Closing Purchase.	(149,800)	(149,800)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/05/2011	650.4000	12/14/2011	718.6000	Closing Purchase.	(136,400)	(136,400)	0	0	N/A
TAZ1	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/05/2011	652.3000	12/14/2011	718.6000	Closing Purchase.	(46,410)	(46,410)	0	0	N/A
TAZ1	(28)	(2,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	10/05/2011	652.3000	12/14/2011	718.6000	Closing Purchase.	(185,640)	(185,640)	0	0	N/A
TAZ1	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/01/2011	717.7000	12/14/2011	718.6000	Closing Purchase.	(3,600)	(3,600)	0	0	N/A
TAZ1	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/02/2011	728.0000	12/14/2011	718.6000	Closing Purchase.	18,800	18,800	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/16/2011	728.2000	12/14/2011	718.6000	Closing Purchase.	9,600	9,600	0	0	N/A
TAZ1	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/17/2011	717.5000	12/14/2011	718.6000	Closing Purchase.	(3,300)	(3,300)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/22/2011	694.2000	12/14/2011	718.6000	Closing Purchase.	(24,400)	(24,400)	0	0	N/A
TAZ1	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/23/2011	673.0000	12/14/2011	718.6000	Closing Purchase.	(68,400)	(68,400)	0	0	N/A
TAZ1	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/25/2011	664.0000	12/14/2011	718.6000	Closing Purchase.	(54,600)	(54,600)	0	0	N/A
TAZ1	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/25/2011	663.9000	12/14/2011	718.6000	Closing Purchase.	(5,470)	(5,470)	0	0	N/A
TAZ1	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	11/25/2011	663.8000	12/14/2011	718.6000	Closing Purchase.	(21,920)	(21,920)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	704.0000	12/23/2011	743.5000	Closing Purchase.	(39,500)	(39,500)	0	0	N/A
TAH2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	12/23/2011	743.5000	Closing Purchase.	(14,500)	(14,500)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	12/27/2011	747.0000	Closing Purchase.	(32,500)	(32,500)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	704.0000	12/27/2011	747.0000	Closing Purchase.	(43,000)	(43,000)	0	0	N/A
ESH1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	01/13/2011	1,278.5000	Closing Purchase.	(50,600)	(50,600)	0	0	N/A
ESH1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	01/14/2011	1,288.0000	Closing Purchase.	(60,100)	(60,100)	0	0	N/A
ESH1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	01/14/2011	1,288.2500	Closing Purchase.	(15,088)	(15,088)	0	0	N/A
ESH1	(11)	(550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	01/27/2011	1,296.5000	Closing Purchase.	(37,730)	(37,730)	0	0	N/A
ESH1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	02/02/2011	1,303.2500	Closing Purchase.	(113,025)	(113,025)	0	0	N/A
ESH1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	02/02/2011	1,303.0000	Closing Purchase.	(18,775)	(18,775)	0	0	N/A
ESH1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	02/08/2011	1,316.0000	Closing Purchase.	(22,025)	(22,025)	0	0	N/A
ESH1	(27)	(1,350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	02/09/2011	1,319.0000	Closing Purchase.	(122,985)	(122,985)	0	0	N/A
ESH1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	03/01/2011	1,329.7500	Closing Purchase.	(101,850)	(101,850)	0	0	N/A
ESH1	(6)	(300)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	03/04/2011	1,329.0000	Closing Purchase.	(30,330)	(30,330)	0	0	N/A
ESH1	(380)	(19,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	03/11/2011	1,294.3000	Closing Purchase.	(1,261,600)	(1,261,600)	0	0	N/A
ESH1	(22)	(1,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/24/2011	1,306.7500	03/11/2011	1,294.3000	Closing Purchase.	13,695	13,695	0	0	N/A
ESH1	(79)	(3,950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	1,319.0000	03/11/2011	1,294.3000	Closing Purchase.	97,565	97,565	0	0	N/A
ESH1	(37)	(1,850)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	1,296.2500	03/11/2011	1,294.3000	Closing Purchase.	3,608	3,608	0	0	N/A
ESH1	(79)	(3,950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	12/10/2010	1,227.9000	03/11/2011	1,294.3000	Closing Purchase.	(262,280)	(262,280)	0	0	N/A
ESH1	(21)	(1,050)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	01/04/2011	1,266.2500	03/11/2011	1,294.3000	Closing Purchase.	(29,453)	(29,453)	0	0	N/A
ESH1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	01/31/2011	1,275.7500	03/11/2011	1,294.3000	Closing Purchase.	(4,638)	(4,638)	0	0	N/A
ESH1	(110)	(5,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/17/2011	1,329.7500	03/11/2011	1,294.3000	Closing Purchase.	194,975	194,975	0	0	N/A
ESH1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	02/23/2011	1,315.7500	03/11/2011	1,294.3000	Closing Purchase.	16,088	16,088	0	0	N/A
ESH1	(52)	(2,600)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/09/2011	1,318.0000	03/11/2011	1,294.3000	Closing Purchase.	61,620	61,620	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/18/2011	CME	03/11/2011	1,294.7500	03/11/2011	1,294.3000	Closing Purchase.	563	563	0	0	N/A
ESM1	(35)	(1,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	03/22/2011	1,294.2500	Closing Purchase.	(8,488)	(8,488)	0	0	N/A
ESM1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	03/25/2011	1,306.0000	Closing Purchase.	(20,750)	(20,750)	0	0	N/A
ESM1	(24)	(1,200)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	03/25/2011	1,307.7500	Closing Purchase.	(22,020)	(22,020)	0	0	N/A
ESM1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	03/31/2011	1,323.2500	Closing Purchase.	(25,388)	(25,388)	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/06/2011	1,328.5000	Closing Purchase.	(19,550)	(19,550)	0	0	N/A
ESM1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/21/2011	1,330.2500	Closing Purchase.	(51,063)	(51,063)	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/21/2011	1,333.5000	Closing Purchase.	(22,050)	(22,050)	0	0	N/A
ESM1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/27/2011	1,344.2500	Closing Purchase.	(54,850)	(54,850)	0	0	N/A
ESM1	(18)	(900)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/28/2011	1,351.0000	Closing Purchase.	(55,440)	(55,440)	0	0	N/A
ESM1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	04/29/2011	1,357.5000	Closing Purchase.	(51,075)	(51,075)	0	0	N/A
ESM1	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	06/01/2011	1,313.2500	Closing Purchase.	(9,540)	(9,540)	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	06/01/2011	1,325.7500	Closing Purchase.	(18,175)	(18,175)	0	0	N/A
ESM1	(365)	(18,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	06/14/2011	1,271.6000	Closing Purchase.	324,850	324,850	0	0	N/A
ESM1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/15/2011	1,256.2500	06/14/2011	1,271.6000	Closing Purchase.	(23,025)	(23,025)	0	0	N/A
ESM1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/17/2011	1,267.2500	06/14/2011	1,271.6000	Closing Purchase.	(1,088)	(1,088)	0	0	N/A
ESM1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/19/2011	1,305.0000	06/14/2011	1,271.6000	Closing Purchase.	25,050	25,050	0	0	N/A
ESM1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/04/2011	1,342.5000	06/14/2011	1,271.6000	Closing Purchase.	70,900	70,900	0	0	N/A
ESM1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/17/2011	1,325.7500	06/14/2011	1,271.6000	Closing Purchase.	54,150	54,150	0	0	N/A
ESM1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/24/2011	1,319.0000	06/14/2011	1,271.6000	Closing Purchase.	35,550	35,550	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/09/2011	1,293.7500	06/14/2011	1,271.6000	Closing Purchase.	11,075	11,075	0	0	N/A
ESM1	(59)	(2,950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/10/2011	1,273.0000	06/14/2011	1,271.6000	Closing Purchase.	4,130	4,130	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESM1	(245)	(12,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,289.4000	06/14/2011	1,271.6000	Closing Purchase.	218,050	218,050	0	0	N/A
ESM1	(22)	(1,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/15/2011	1,256.5000	06/14/2011	1,271.6000	Closing Purchase.	(16,610)	(16,610)	0	0	N/A
ESM1	(29)	(1,450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/06/2011	1,330.2500	06/14/2011	1,271.6000	Closing Purchase.	85,043	85,043	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/18/2011	1,291.0000	06/14/2011	1,271.6000	Closing Purchase.	9,700	9,700	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	04/19/2011	1,306.2500	06/14/2011	1,271.6000	Closing Purchase.	17,325	17,325	0	0	N/A
ESM1	(48)	(2,400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/03/2011	1,352.5000	06/14/2011	1,271.6000	Closing Purchase.	194,160	194,160	0	0	N/A
ESM1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/05/2011	1,334.0000	06/14/2011	1,271.6000	Closing Purchase.	62,400	62,400	0	0	N/A
ESM1	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/06/2011	1,338.5000	06/14/2011	1,271.6000	Closing Purchase.	26,760	26,760	0	0	N/A
ESM1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/17/2011	1,322.7500	06/14/2011	1,271.6000	Closing Purchase.	51,150	51,150	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/24/2011	1,317.0000	06/14/2011	1,271.6000	Closing Purchase.	22,700	22,700	0	0	N/A
ESM1	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	05/25/2011	1,323.2500	06/14/2011	1,271.6000	Closing Purchase.	20,660	20,660	0	0	N/A
ESM1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/02/2011	1,313.0000	06/14/2011	1,271.6000	Closing Purchase.	10,350	10,350	0	0	N/A
ESM1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/06/2011	1,286.5000	06/14/2011	1,271.6000	Closing Purchase.	7,450	7,450	0	0	N/A
ESM1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/09/2011	1,291.0000	06/14/2011	1,271.6000	Closing Purchase.	14,550	14,550	0	0	N/A
ESM1	(65)	(3,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	06/10/2011	1,270.2500	06/14/2011	1,271.6000	Closing Purchase.	(4,388)	(4,388)	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/22/2011	1,283.0000	Closing Purchase.	(4,200)	(4,200)	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/22/2011	1,283.0000	Closing Purchase.	(4,200)	(4,200)	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/29/2011	1,305.2500	Closing Purchase.	(39,050)	(39,050)	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/29/2011	1,298.7500	Closing Purchase.	(24,413)	(24,413)	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/30/2011	1,316.0000	Closing Purchase.	(37,350)	(37,350)	0	0	N/A
ESU1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	06/30/2011	1,315.7500	Closing Purchase.	(61,938)	(61,938)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/01/2011	1,335.0000	Closing Purchase.	(34,400)	(34,400)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/01/2011	1,335.0000	Closing Purchase.	(34,400)	(34,400)	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/01/2011	1,335.0000	Closing Purchase.	(68,800)	(68,800)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/05/2011	1,333.0000	Closing Purchase.	(33,400)	(33,400)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/08/2011	1,341.7500	Closing Purchase.	(37,775)	(37,775)	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/20/2011	1,322.0000	Closing Purchase.	(13,950)	(13,950)	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/22/2011	1,341.2500	Closing Purchase.	(56,288)	(56,288)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	07/22/2011	1,337.5000	Closing Purchase.	(35,650)	(35,650)	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/15/2011	1,199.5000	Closing Purchase.	100,050	100,050	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/16/2011	1,187.0000	Closing Purchase.	59,400	59,400	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/24/2011	1,174.0000	Closing Purchase.	46,100	46,100	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/25/2011	1,156.5000	Closing Purchase.	164,550	164,550	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/29/2011	1,207.7500	Closing Purchase.	43,838	43,838	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/29/2011	1,208.0000	Closing Purchase.	43,650	43,650	0	0	N/A
ESU1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/30/2011	1,206.0000	Closing Purchase.	75,250	75,250	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/31/2011	1,218.0000	Closing Purchase.	24,100	24,100	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/31/2011	1,218.7500	Closing Purchase.	23,725	23,725	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	08/31/2011	1,217.5000	Closing Purchase.	36,525	36,525	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	09/08/2011	1,186.5000	Closing Purchase.	59,775	59,775	0	0	N/A
ESU1	(395)	(19,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	09/13/2011	1,163.2000	Closing Purchase.	2,034,250	2,034,250	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/24/2011	1,262.0000	09/13/2011	1,163.2000	Closing Purchase.	24,700	24,700	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/27/2011	1,267.7500	09/13/2011	1,163.2000	Closing Purchase.	104,550	104,550	0	0	N/A
ESU1	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/12/2011	1,318.5000	09/13/2011	1,163.2000	Closing Purchase.	465,900	465,900	0	0	N/A
ESU1	(18)	(900)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/19/2011	1,314.2500	09/13/2011	1,163.2000	Closing Purchase.	135,945	135,945	0	0	N/A

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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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU1	(6)	(300)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/01/2011	1,278.2500	09/13/2011	1,163.2000	Closing Purchase.	34,515	34,515	0	0	N/A
ESU1	(9)	(450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/01/2011	1,278.0000	09/13/2011	1,163.2000	Closing Purchase.	51,660	51,660	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	1,275.7500	09/13/2011	1,163.2000	Closing Purchase.	84,413	84,413	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	1,261.0000	09/13/2011	1,163.2000	Closing Purchase.	97,800	97,800	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/03/2011	1,240.7500	09/13/2011	1,163.2000	Closing Purchase.	116,325	116,325	0	0	N/A
ESU1	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	1,185.5000	09/13/2011	1,163.2000	Closing Purchase.	66,900	66,900	0	0	N/A
ESU1	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/11/2011	1,145.0000	09/13/2011	1,163.2000	Closing Purchase.	(36,400)	(36,400)	0	0	N/A
ESU1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/18/2011	1,131.0000	09/13/2011	1,163.2000	Closing Purchase.	(40,250)	(40,250)	0	0	N/A
ESU1	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/19/2011	1,124.0000	09/13/2011	1,163.2000	Closing Purchase.	(98,000)	(98,000)	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	1,153.7500	09/13/2011	1,163.2000	Closing Purchase.	(9,450)	(9,450)	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/09/2011	1,156.0000	09/13/2011	1,163.2000	Closing Purchase.	(5,400)	(5,400)	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/12/2011	1,145.0000	09/13/2011	1,163.2000	Closing Purchase.	(9,100)	(9,100)	0	0	N/A
ESU1	(304)	(15,200)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2000	09/14/2011	1,171.4000	Closing Purchase.	1,440,960	1,440,960	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,281.5000	09/14/2011	1,171.4000	Closing Purchase.	27,525	27,525	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/16/2011	1,263.0000	09/14/2011	1,171.4000	Closing Purchase.	45,800	45,800	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/27/2011	1,274.2500	09/14/2011	1,171.4000	Closing Purchase.	25,713	25,713	0	0	N/A
ESU1	(22)	(1,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/14/2011	1,319.0000	09/14/2011	1,171.4000	Closing Purchase.	162,360	162,360	0	0	N/A
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/15/2011	1,312.0000	09/14/2011	1,171.4000	Closing Purchase.	70,300	70,300	0	0	N/A
ESU1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/15/2011	1,315.0000	09/14/2011	1,171.4000	Closing Purchase.	35,900	35,900	0	0	N/A
ESU1	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/18/2011	1,299.0000	09/14/2011	1,171.4000	Closing Purchase.	51,040	51,040	0	0	N/A
ESU1	(6)	(300)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	07/18/2011	1,301.0000	09/14/2011	1,171.4000	Closing Purchase.	38,880	38,880	0	0	N/A
ESU1	(33)	(1,650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/01/2011	1,273.5000	09/14/2011	1,171.4000	Closing Purchase.	168,465	168,465	0	0	N/A

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															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	1,275.5000	09/14/2011	1,171.4000	Closing Purchase.	52,050	52,050	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/02/2011	1,257.7500	09/14/2011	1,171.4000	Closing Purchase.	64,763	64,763	0	0	N/A
ESU1	(35)	(1,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/03/2011	1,235.2500	09/14/2011	1,171.4000	Closing Purchase.	111,738	111,738	0	0	N/A
ESU1	(12)	(600)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/04/2011	1,197.7500	09/14/2011	1,171.4000	Closing Purchase.	15,810	15,810	0	0	N/A
ESU1	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/05/2011	1,195.0000	09/14/2011	1,171.4000	Closing Purchase.	59,000	59,000	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/08/2011	1,138.0000	09/14/2011	1,171.4000	Closing Purchase.	(50,100)	(50,100)	0	0	N/A
ESU1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/08/2011	1,115.2500	09/14/2011	1,171.4000	Closing Purchase.	(42,113)	(42,113)	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/09/2011	1,143.0000	09/14/2011	1,171.4000	Closing Purchase.	(42,600)	(42,600)	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/09/2011	1,158.0000	09/14/2011	1,171.4000	Closing Purchase.	(13,400)	(13,400)	0	0	N/A
ESU1	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/19/2011	1,120.0000	09/14/2011	1,171.4000	Closing Purchase.	(102,800)	(102,800)	0	0	N/A
ESU1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	08/22/2011	1,119.2500	09/14/2011	1,171.4000	Closing Purchase.	(52,150)	(52,150)	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	1,154.0000	09/14/2011	1,171.4000	Closing Purchase.	(26,100)	(26,100)	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/06/2011	1,158.0000	09/14/2011	1,171.4000	Closing Purchase.	(20,100)	(20,100)	0	0	N/A
ESU1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	09/12/2011	1,145.0000	09/14/2011	1,171.4000	Closing Purchase.	(39,600)	(39,600)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	09/15/2011	1,204.2500	Closing Purchase.	(29,438)	(29,438)	0	0	N/A
ESZ1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	09/16/2011	1,212.0000	Closing Purchase.	(58,750)	(58,750)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	09/28/2011	1,149.0000	Closing Purchase.	16,000	16,000	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	09/29/2011	1,152.0000	Closing Purchase.	3,788	3,788	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/10/2011	1,190.2500	Closing Purchase.	(12,625)	(12,625)	0	0	N/A
ESZ1	(31)	(1,550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/11/2011	1,189.7500	Closing Purchase.	(38,363)	(38,363)	0	0	N/A
ESZ1	(19)	(950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/11/2011	1,190.0000	Closing Purchase.	(23,750)	(23,750)	0	0	N/A
ESZ1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/11/2011	1,191.5000	Closing Purchase.	(43,063)	(43,063)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/12/2011	1,203.5000	Closing Purchase.	(34,838)	(34,838)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/13/2011	1,200.0000	Closing Purchase.	(26,250)	(26,250)	0	0	N/A
ESZ1	(17)	(850)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/13/2011	1,200.5000	Closing Purchase.	(36,933)	(36,933)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/14/2011	1,220.0000	Closing Purchase.	(27,500)	(27,500)	0	0	N/A
ESZ1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/17/2011	1,194.5000	Closing Purchase.	(7,375)	(7,375)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/17/2011	1,197.7500	Closing Purchase.	(30,525)	(30,525)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/19/2011	1,205.0000	Closing Purchase.	(30,000)	(30,000)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/24/2011	1,249.0000	Closing Purchase.	(42,000)	(42,000)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/24/2011	1,249.7500	Closing Purchase.	(69,525)	(69,525)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/25/2011	1,224.0000	Closing Purchase.	(59,000)	(59,000)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/27/2011	1,281.0000	Closing Purchase.	(87,000)	(87,000)	0	0	N/A
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/28/2011	1,274.0000	Closing Purchase.	(163,500)	(163,500)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	10/28/2011	1,281.7500	Closing Purchase.	(116,750)	(116,750)	0	0	N/A
ESZ1	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/28/2011	1,274.0000	Closing Purchase.	(233,900)	(233,900)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	10/28/2011	1,281.7500	Closing Purchase.	(93,525)	(93,525)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	11/30/2011	1,243.7500	Closing Purchase.	(39,375)	(39,375)	0	0	N/A
ESZ1	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	12/01/2011	1,243.0000	Closing Purchase.	(234,000)	(234,000)	0	0	N/A
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	12/01/2011	1,243.0000	Closing Purchase.	(128,925)	(128,925)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	12/06/2011	1,259.0000	Closing Purchase.	(47,000)	(47,000)	0	0	N/A
ESZ1	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	12/14/2011	1,226.3000	Closing Purchase.	(766,250)	(766,250)	0	0	N/A
ESZ1	(185)	(9,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/14/2011	1,165.0000	12/14/2011	1,226.3000	Closing Purchase.	(567,025)	(567,025)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/22/2011	1,124.0000	12/14/2011	1,226.3000	Closing Purchase.	(76,725)	(76,725)	0	0	N/A
ESZ1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	1,124.0000	12/14/2011	1,226.3000	Closing Purchase.	(25,575)	(25,575)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	1,124.0000	12/14/2011	1,226.3000	Closing Purchase.	(153,450)	(153,450)	0	0	N/A
ESZ1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	1,128.5000	12/14/2011	1,226.3000	Closing Purchase.	(122,250)	(122,250)	0	0	N/A
ESZ1	(55)	(2,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/04/2011	1,104.0000	12/14/2011	1,226.3000	Closing Purchase.	(336,325)	(336,325)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	1,228.2500	12/14/2011	1,226.3000	Closing Purchase.	1,463	1,463	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	1,223.0000	12/14/2011	1,226.3000	Closing Purchase.	(2,475)	(2,475)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/02/2011	1,234.0000	12/14/2011	1,226.3000	Closing Purchase.	7,700	7,700	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/21/2011	1,193.2500	12/14/2011	1,226.3000	Closing Purchase.	(33,050)	(33,050)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/22/2011	1,183.5000	12/14/2011	1,226.3000	Closing Purchase.	(42,800)	(42,800)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/23/2011	1,159.7500	12/14/2011	1,226.3000	Closing Purchase.	(66,550)	(66,550)	0	0	N/A
ESZ1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	1,154.0000	12/14/2011	1,226.3000	Closing Purchase.	(90,375)	(90,375)	0	0	N/A
ESZ1	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	1,153.0000	12/14/2011	1,226.3000	Closing Purchase.	(18,325)	(18,325)	0	0	N/A
ESZ1	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	12/14/2011	1,226.3000	Closing Purchase.	(865,625)	(865,625)	0	0	N/A
ESZ1	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	12/14/2011	1,226.3000	Closing Purchase.	(865,625)	(865,625)	0	0	N/A
ESZ1	(111)	(5,550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.0500	12/14/2011	1,226.3000	Closing Purchase.	(384,338)	(384,338)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,167.0000	12/14/2011	1,226.3000	Closing Purchase.	(29,650)	(29,650)	0	0	N/A
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/22/2011	1,120.2500	12/14/2011	1,226.3000	Closing Purchase.	(159,075)	(159,075)	0	0	N/A
ESZ1	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/23/2011	1,128.5000	12/14/2011	1,226.3000	Closing Purchase.	(244,500)	(244,500)	0	0	N/A
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/05/2011	1,125.0000	12/14/2011	1,226.3000	Closing Purchase.	(151,950)	(151,950)	0	0	N/A
ESZ1	(19)	(950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/05/2011	1,137.5000	12/14/2011	1,226.3000	Closing Purchase.	(84,360)	(84,360)	0	0	N/A
ESZ1	(21)	(1,050)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	10/05/2011	1,137.5000	12/14/2011	1,226.3000	Closing Purchase.	(93,240)	(93,240)	0	0	N/A
ESZ1	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	1,228.2500	12/14/2011	1,226.3000	Closing Purchase.	2,925	2,925	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/01/2011	1,223.0000	12/14/2011	1,226.3000	Closing Purchase.	(3,300)	(3,300)	0	0	N/A

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Futures 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	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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ1	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/02/2011	1,234.0000	12/14/2011	1,226.3000	Closing Purchase.	9,625	9,625	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/14/2011	1,251.0000	12/14/2011	1,226.3000	Closing Purchase.	24,700	24,700	0	0	N/A
ESZ1	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/17/2011	1,216.5000	12/14/2011	1,226.3000	Closing Purchase.	(19,600)	(19,600)	0	0	N/A
ESZ1	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/22/2011	1,183.5000	12/14/2011	1,226.3000	Closing Purchase.	(21,400)	(21,400)	0	0	N/A
ESZ1	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/23/2011	1,160.0000	12/14/2011	1,226.3000	Closing Purchase.	(66,300)	(66,300)	0	0	N/A
ESZ1	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	11/25/2011	1,154.0000	12/14/2011	1,226.3000	Closing Purchase.	(54,225)	(54,225)	0	0	N/A
ESH2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/14/2011	1,205.5000	12/23/2011	1,260.5000	Closing Purchase.	(55,000)	(55,000)	0	0	N/A
ESH2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/14/2011	1,220.0500	12/27/2011	1,260.0000	Closing Purchase.	(19,975)	(19,975)	0	0	N/A
ESH2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	CME	12/14/2011	1,205.5000	12/27/2011	1,260.0000	Closing Purchase.	(54,500)	(54,500)	0	0	N/A
13429999. Total-Short Futures-Hedging Other														(259,014)	(259,014)	0	0	XXX
1389999. Total-Short Futures														(259,014)	(259,014)	0	0	XXX
1409999. Total-Hedging Other														(250,841)	(250,841)	0	0	XXX
1449999. TOTAL														(250,841)	(250,841)	0	0	XXX

Broker Name	Net Cash Deposits

Brokers

NONE

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
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	2,926,045	(13,648,754)	2,926,045	2,926,045	(13,648,754)	2,926,045	(108,364,498)	2,926,045
NAIC 1 Designation											
BARCLAYS CAPITAL	Y	Y	0	5,055,274	0	5,055,274	5,055,274	0	5,055,274	0	0
SOCIETE GENERALE	Y	Y	0	2,661,648	0	2,661,648	2,661,648	0	2,661,648	0	0
JP MORGAN CHASE	Y	Y	0	624,241	0	624,241	624,241	0	624,241	0	0
DEUTSCHE BANK	Y	Y	0	182,050	0	182,050	182,050	0	182,050	0	0
BNP PARIBUS	Y	Y	0	1,782,692	0	1,782,692	1,782,692	0	1,782,692	0	0
CREDIT SUISSE	Y	Y	0	214,363	0	214,363	214,363	0	214,363	0	0
0299999. Total NAIC 1 Designation			0	10,520,268	0	10,520,268	10,520,268	0	10,520,268	0	0
0899999. Totals			0	13,446,313	(13,648,754)	13,446,313	13,446,313	(13,648,754)	13,446,313	(108,364,498)	2,926,045

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 Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	175,060,753	175,060,753	
7499999.	Total - Common Stocks - Money Market Mutual Funds			175,060,753	175,060,753	XXX
7599999.	Total - Common Stock			175,060,753	175,060,753	XXX
7699999.	Total - Preferred and Common Stock			175,060,753	175,060,753	XXX
9999999.	Totals			175,060,753	175,060,753	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....175,060,753 Book/Adjusted Carrying Value $.....175,060,753
2. Average balance for the year: Fair Value $.....237,591,411 Book/Adjusted Carrying Value $.....237,591,411
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....175,060,753 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

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 Dates

General Interrogatory:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

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 *
Open Depositories							
US Bank	Cincinnati, OH		0.000	0	0	23,015,233	XXX
Goldman Sachs & Co	New York, NY		0.000	0	0	59,574,184	XXX
0199998. Deposits in.....9 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	370,449	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	82,959,866	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	82,959,866	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	5,000	XXX
0599999. Total Cash		XXX	XXX	0	0	82,964,866	XXX

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

1. January	77,858,845	4. April	70,889,435	7. July	165,987,511	10. October	103,878,227
2. February	85,995,190	5. May	96,449,138	8. August	186,210,967	11. November	106,196,938
3. March	88,147,084	6. June	102,973,403	9. September	153,836,530	12. December	82,964,866

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	176,553	214,619	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	117,702	143,079	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	117,702	143,079	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	147,128	178,849	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	470,809	572,316	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,697,729	9,357,367	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	588,511	715,395	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	9,316,134	11,324,704	0	0

DETAILS OF WRITE-INS

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

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