71404201120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 71404 Employer's ID Number..... 47-0463747

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

Incorporated/Organized..... May 24, 1961 Commenced Business..... July 11, 1961

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Mail Address	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.continentalgeneral.com	
Statutory Statement Contact	Jesse Navarrete *(Name)*	512-807-4801 *(Area Code) (Telephone Number) (Extension)*
	austinfinrpt@gafri.com *(E-Mail Address)*	512-467-1399 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram #	President	2. Byron Keith Buescher	Treasurer
3. Brenda Weigilia Hardison	Secretary	4. Mark Edward Alberts #	Appointed Actuary

OTHER

David Lawrence Chambers #	Vice President	Tracy Eugene Maples	Chief Actuary
Paul Adolph Severt	Chief Financial Officer	Mark Francis Muething	Assistant Secretary
Christopher Patrick Miliano	Assistant Treasurer	Thomas Edward Mischell	Assistant Treasurer
James Monroe Garvin, III #	Vice President		

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram #	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Paul Adolph Severt #			

State of........ Texas
County of..... Williamson

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)
Bradley Allen Wolfram	Byron Keith Buescher	Brenda Weigilia Hardison
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(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

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	1,892,141	0.9	1,892,141		1,892,141	0.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	2,958,746	1.3	2,958,746		2,958,746	1.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	1,492,414	0.7	1,492,414		1,492,414	0.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	5,601,771	2.5	5,601,771		5,601,771	2.5
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	5,876,265	2.7	5,876,265		5,876,265	2.7
1.43 Revenue and assessment obligations	12,459,800	5.6	12,459,800		12,459,800	5.6
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	509,208	0.2	509,208		509,208	0.2
1.512 Issued or guaranteed by FNMA and FHLMC	518,501	0.2	518,501		518,501	0.2
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	11,836,095	5.4	11,836,095		11,836,095	5.4
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	20,436	0.0	20,436		20,436	0.0
1.523 All other	46,541,477	21.1	46,541,477		46,541,477	21.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	99,057,177	44.9	99,057,177		99,057,177	44.9
2.2 Unaffiliated non-U.S. securities (including Canada)	16,527,540	7.5	16,527,540		16,527,540	7.5
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	3,747,390	1.7	3,747,390		3,747,390	1.7
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	3,339,205	1.5	3,339,205		3,339,205	1.5
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,825,671	2.2	4,825,671		4,825,671	2.2
11. Other invested assets	3,614,571	1.6	3,614,571		3,614,571	1.6
12. Total invested assets	220,818,408	100.0	220,818,408	0	220,818,408	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		714,490
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		749,055
5.	Deduct amounts received on disposals, Part 3, Column 15		1,463,545
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,036,825
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		289,435
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,747,390
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		3,747,390
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		3,747,390

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,703,129
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		36
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	90,361	
	5.2 Totals, Part 3, Column 9		90,361
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		4,919
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	174,037	
	10.2 Totals, Part 3, Column 11		174,037
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,614,571
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,614,571

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		183,121,897
2.	Cost of bonds and stocks acquired, Part 3, Column 7		48,807,262
3.	Accrual of discount		767,734
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(13,865)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		(13,865)
5.	Total gain (loss) on disposals, Part 4, Column 19		295,707
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		27,260,901
7.	Deduct amortization of premium		402,844
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	23,419	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		23,419
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		205,291,571
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		205,291,571

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	5,878,596	6,585,807	6,285,695	5,632,107
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	1,492,414	1,693,559	1,491,990	1,500,000
	4. Totals	7,371,010	8,279,366	7,777,685	7,132,107
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,601,771	5,929,839	5,593,586	5,620,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,876,265	6,478,325	5,838,231	6,320,000
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	24,295,895	26,784,251	23,694,876	24,707,146
Industrial and Miscellaneous and Hybrid	8. United States	145,617,350	160,769,824	145,786,596	150,418,332
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	16,529,280	17,193,516	16,601,892	16,472,925
	11. Totals	162,146,630	177,963,340	162,388,488	166,891,257
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	205,291,571	225,435,121	205,292,866	210,670,510
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	205,291,571	225,435,121	205,292,866	

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	8,397,629	4,193,835	77,321	913,739		13,582,524	6.4	15,454,462	8.0	13,582,524	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	8,397,629	4,193,835	77,321	913,739	0	13,582,524	6.4	15,454,462	8.0	13,582,524	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2				1,492,414		1,492,414	0.7	1,492,206	0.8	1,492,414	
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	0	0	1,492,414	0	1,492,414	0.7	1,492,206	0.8	1,492,414	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1			3,000,588	2,601,183		5,601,771	2.6	4,600,640	2.4	5,601,771	
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	0	3,000,588	2,601,183	0	5,601,771	2.6	4,600,640	2.4	5,601,771	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1			1,000,000	3,876,265	1,000,000	5,876,265	2.8	3,317,866	1.7	5,876,265	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	0	1,000,000	3,876,265	1,000,000	5,876,265	2.8	3,317,866	1.7	5,876,265	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1		4,692,429	8,308,589	8,782,035	2,512,842	24,295,895	11.4	23,965,882	12.4	24,295,895	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	0	4,692,429	8,308,589	8,782,035	2,512,842	24,295,895	11.4	23,965,882	12.4	24,295,895	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)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	3,646,199	12,074,012	57,345,975	11,116,500	32,515,585	116,698,271	54.8	101,583,154	52.7	116,698,271	
6.2 Class 2		4,031,360	19,964,220	8,467,880	7,995,901	40,459,361	19.0	36,379,481	18.9	40,459,361	
6.3 Class 3		993,145				993,145	0.5	1,961,090	1.0	993,145	
6.4 Class 4		653,747			1,000,000	1,653,747	0.8	1,566,978	0.8	1,653,747	
6.5 Class 5						0	0.0	29,974	0.0		
6.6 Class 6		20,436				20,436	0.0	19	0.0	20,436	
6.7 Totals	3,646,199	17,772,700	77,310,195	19,584,380	41,511,486	159,824,960	75.0	141,520,696	73.4	159,824,960	0
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0	2,329,472	1.2		
7.3 Class 3			1,000,000			1,000,000	0.5		0.0	1,000,000	
7.4 Class 4	1,321,670					1,321,670	0.6		0.0	1,321,670	
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	1,321,670	0	1,000,000	0	0	2,321,670	1.1	2,329,472	1.2	2,321,670	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						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) 12,043,828	20,960,276	69,732,473	27,289,722	36,028,427	166,054,726	78.0	XXX	XXX	166,054,726	0
9.2 Class 2	(d) 0	4,031,360	19,964,220	9,960,294	7,995,901	41,951,775	19.7	XXX	XXX	41,951,775	0
9.3 Class 3	(d) 0	993,145	1,000,000	0	0	1,993,145	0.9	XXX	XXX	1,993,145	0
9.4 Class 4	(d) 1,321,670	653,747	0	0	1,000,000	2,975,417	1.4	XXX	XXX	2,975,417	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	20,436	0	0	0	(c) 20,436	0.0	XXX	XXX	20,436	0
9.7 Totals	13,365,498	26,658,964	90,696,693	37,250,016	45,024,328	(b) 212,995,499	100.0	XXX	XXX	212,995,499	0
9.8 Line 9.7 as a % of Col. 6	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	19,821,072	24,970,153	44,908,840	19,785,657	39,436,282	XXX	XXX	148,922,004	77.3	148,922,004	
10.2 Class 2	1,979,471	4,524,833	16,826,254	10,090,550	6,780,051	XXX	XXX	40,201,159	20.9	40,201,159	
10.3 Class 3		963,276	997,814			XXX	XXX	1,961,090	1.0	1,961,090	
10.4 Class 4	912,256	654,722				XXX	XXX	1,566,978	0.8	1,566,978	
10.5 Class 5			29,974			XXX	XXX	(c) 29,974	0.0	29,974	
10.6 Class 6					18	XXX	XXX	(c) 18	0.0	18	
10.7 Totals	22,712,799	31,112,984	62,762,882	29,876,207	46,216,351	XXX	XXX	(b) 192,681,223	100.0	192,681,223	0
10.8 Line 10.7 as a % of Col. 8	11.8	16.1	32.6	15.5	24.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	12,043,828	20,960,276	69,732,473	27,289,722	36,028,427	166,054,726	78.0	148,922,004	77.3	166,054,726	XXX
11.2 Class 2		4,031,360	19,964,220	9,960,294	7,995,901	41,951,775	19.7	40,201,159	20.9	41,951,775	XXX
11.3 Class 3		993,145	1,000,000			1,993,145	0.9	1,961,090	1.0	1,993,145	XXX
11.4 Class 4	1,321,670	653,747			1,000,000	2,975,417	1.4	1,566,978	0.8	2,975,417	XXX
11.5 Class 5						0	0.0	29,974	0.0	0	XXX
11.6 Class 6		20,436				20,436	0.0	18	0.0	20,436	XXX
11.7 Totals	13,365,498	26,658,964	90,696,693	37,250,016	45,024,328	212,995,499	100.0	192,681,223	100.0	212,995,499	XXX
11.8 Line 11.7 as a % of Col. 6	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,000,000 current year, $.....419 prior year of bonds with Z designations and $..........0 current year, $.....40,772,103 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, $.....29,555 prior year of bonds with 5* designations and $.....20,436 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 $.....7,703,928; 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	8,397,629	4,157,186				12,554,815	5.9	14,199,502	7.4	12,554,815	
1.2 Residential Mortgage-Backed Securities		36,649	77,321	913,739		1,027,709	0.5	1,254,960	0.7	1,027,709	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	8,397,629	4,193,835	77,321	913,739	0	13,582,524	6.4	15,454,462	8.0	13,582,524	0
2. All Other Governments											
2.1 Issuer Obligations				1,492,414		1,492,414	0.7	1,492,206	0.8	1,492,414	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	1,492,414	0	1,492,414	0.7	1,492,206	0.8	1,492,414	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations			3,000,588	2,601,183		5,601,771	2.6	4,600,640	2.4	5,601,771	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	3,000,588	2,601,183	0	5,601,771	2.6	4,600,640	2.4	5,601,771	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			1,000,000	3,876,265	1,000,000	5,876,265	2.8	3,317,866	1.7	5,876,265	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	1,000,000	3,876,265	1,000,000	5,876,265	2.8	3,317,866	1.7	5,876,265	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		823,164	3,123,794	6,000,000	2,512,842	12,459,800	5.8	8,907,926	4.6	12,459,800	
5.2 Residential Mortgage-Backed Securities		3,869,265	5,184,795	2,782,035		11,836,095	5.6	15,057,956	7.8	11,836,095	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	0	4,692,429	8,308,589	8,782,035	2,512,842	24,295,895	11.4	23,965,882	12.4	24,295,895	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations	2,953,234	12,044,235	47,164,649	16,618,298	24,825,134	103,605,550	48.6	100,718,618	52.3	103,605,550	
6.2 Residential Mortgage-Backed Securities		712,977	8,129,307	1,024,324	11,082,626	20,949,234	9.8	21,307,174	11.1	20,949,234	
6.3 Commercial Mortgage-Backed Securities	692,965	5,015,488	15,217,133		4,687,093	25,612,679	12.0	15,538,457	8.1	25,612,679	
6.4 Other Loan-Backed and Structured Securities			6,799,106	1,941,758	916,633	9,657,497	4.5	3,956,446	2.1	9,657,497	
6.5 Totals	3,646,199	17,772,700	77,310,195	19,584,380	41,511,486	159,824,960	75.0	141,520,695	73.4	159,824,960	0
7. Hybrid Securities											
7.1 Issuer Obligations			1,000,000			1,000,000	0.5	1,000,000	0.5	1,000,000	
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities	1,321,670					1,321,670	0.6	1,329,472	0.7	1,321,670	
7.5 Totals	1,321,670	0	1,000,000	0	0	2,321,670	1.1	2,329,472	1.2	2,321,670	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	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	11,350,863	17,024,585	55,289,031	30,588,160	28,337,976	142,590,615	66.9	XXX	XXX	142,590,615	0
9.2 Residential Mortgage-Backed Securities	0	4,618,891	13,391,423	4,720,098	11,082,626	33,813,038	15.9	XXX	XXX	33,813,038	0
9.3 Commercial Mortgage-Backed Securities	692,965	5,015,488	15,217,133	0	4,687,093	25,612,679	12.0	XXX	XXX	25,612,679	0
9.4 Other Loan-Backed and Structured Securities	1,321,670	0	6,799,106	1,941,758	916,633	10,979,167	5.2	XXX	XXX	10,979,167	0
9.5 Totals	13,365,498	26,658,964	90,696,693	37,250,016	45,024,328	212,995,499	100.0	XXX	XXX	212,995,499	0
9.6 Line 9.5 as a % of Col. 6	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	20,992,408	20,839,346	40,487,158	25,075,760	26,842,086	XXX	XXX	134,236,758	69.7	134,236,758	
10.2 Residential Mortgage-Backed Securities	83,782	6,504,704	14,880,940	4,800,447	11,350,217	XXX	XXX	37,620,090	19.5	37,620,090	
10.3 Commercial Mortgage-Backed Securities	307,137	3,768,934	5,394,847		6,067,539	XXX	XXX	15,538,457	8.1	15,538,457	
10.4 Other Loan-Backed and Structured Securities	1,329,472		1,999,937		1,956,509	XXX	XXX	5,285,918	2.7	5,285,918	
10.5 Totals	22,712,799	31,112,984	62,762,882	29,876,207	46,216,351	XXX	XXX	192,681,223	100.0	192,681,223	0
10.6 Line 10.5 as a % of Col. 8	11.8	16.1	32.6	15.5	24.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	11,350,863	17,024,585	55,289,031	30,588,160	28,337,976	142,590,615	66.9	134,236,758	69.7	142,590,615	XXX
11.2 Residential Mortgage-Backed Securities		4,618,891	13,391,423	4,720,098	11,082,626	33,813,038	15.9	37,620,090	19.5	33,813,038	XXX
11.3 Commercial Mortgage-Backed Securities	692,965	5,015,488	15,217,133		4,687,093	25,612,679	12.0	15,538,457	8.1	25,612,679	XXX
11.4 Other Loan-Backed and Structured Securities	1,321,670		6,799,106	1,941,758	916,633	10,979,167	5.2	5,285,918	2.7	10,979,167	XXX
11.5 Totals	13,365,498	26,658,964	90,696,693	37,250,016	45,024,328	212,995,499	100.0	192,681,223	100.0	212,995,499	XXX
11.6 Line 11.5 as a % of Col. 6	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.3	12.5	42.6	17.5	21.1	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	9,559,326	9,559,326			
2. Cost of short-term investments acquired	83,614,610	83,614,610			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	85,470,008	85,470,008			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,703,928	7,703,928	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	7,703,928	7,703,928	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

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																			
Senior Division Building	Mission	KS	09/19/2011	W & R Corporate LLC			714,491				0		714,491	1,463,545		749,055	749,055		43,246
0199999. Total - Property Disposed					0	0	714,491	0	0	0	0	0	714,491	1,463,545	0	749,055	749,055	0	43,246
0399999. Totals					0	0	714,491	0	0	0	0	0	714,491	1,463,545	0	749,055	749,055	0	43,246

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														
2005-03-1104		Lenexa	KS		09/26/2005	5.665	109,661						168,480	07/29/2005
2005-03-1106		Charlotte	NC		10/03/2005	5.855	74,455						126,360	08/05/2005
2005-03-1107		South Portland	ME		10/17/2005	5.805	79,031						242,190	09/13/2005
2005-03-1108		Albuquerque	NM		10/28/2005	6.005	78,665						129,519	09/21/2005
2005-03-1109		Albuquerque	NM		11/04/2005	6.145	133,405						266,936	10/12/2005
2005-03-1110		Albuquerque	NM		11/04/2005	6.145	86,068						157,950	10/12/2005
2005-03-1111		Concord	NC		09/26/2005	5.855	128,381						200,597	08/25/2005
2005-03-1113		Bakersfield	CA		11/17/2005	5.785	147,240						294,840	10/12/2005
2005-03-1115		Naples	FL		11/02/2005	5.855	225,277						379,080	10/12/2005
2005-03-1116		Escondido	CA		11/30/2005	5.585	146,716						305,370	09/28/2005
2005-03-1117		Naples	FL		12/05/2005	5.845	123,424						185,855	11/16/2005
2005-04-1118		Kansas City	MO		12/05/2005	6.125	268,526						406,350	11/16/2005
2005-04-1120		Prattville	AL		12/21/2005	6.205	454,117						686,925	11/16/2005
2005-04-1121		Shakopee	MN		02/09/2006	6.105	346,696						599,850	01/31/2006
2005-04-1122		Minneapolis	MN		01/18/2006	6.115	367,330						580,500	01/12/2006
2005-04-1123		Pocatello	ID		02/01/2006	6.035	272,999						454,725	01/11/2006
2005-04-1124		Tulsa	OK		02/28/2006	6.065	116,559						193,500	01/18/2006
2005-04-1125		Tulsa	OK		03/17/2006	6.105	80,185						141,255	03/03/2006
2005-04-1126		Columbus	OH		03/02/2006	6.145	206,041						313,470	02/20/2006
2005-04-1127		Quicy	MA		03/16/2006	6.105	77,880						210,915	02/07/2006
2005-04-1128		Columbus	OH		03/06/2006	6.045	224,733						387,000	02/06/2006
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							3,747,390	0	0	0	0	0	6,431,666	XXX
0899999. Total - Mortgages in Good Standing							3,747,390	0	0	0	0	0	6,431,666	XXX
3399999. Totals							3,747,390	0	0	0	0	0	6,431,666	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

NONE

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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																	
2005-04-1119	Austin	TX		12/29/2005	12/02/2011	166,132					0		166,132	166,132			0
0199999. Total - Mortgages Closed by Repayment						166,132	0	0	0	0	0	0	166,132	166,132	0	0	0
Mortgages With Partial Repayments																	
2005-03-1104	Lenexa	KS		09/26/2005	12/02/2011	3,128					0		3,128	3,128			0
2005-03-1106	Charlotte	NC		10/03/2005	12/12/2011	2,062					0		2,062	2,062			0
2005-03-1107	South Portland	ME		10/17/2005	11/30/2011	8,827					0		8,827	8,827			0
2005-03-1108	Albuquerque	NM		10/28/2005	12/07/2011	3,477					0		3,477	3,477			0
2005-03-1109	Albuquerque	NM		11/04/2005	12/05/2011	5,776					0		5,776	5,776			0
2005-03-1110	Albuquerque	NM		11/04/2005	12/05/2011	3,727					0		3,727	3,727			0
2005-03-1111	Concord	NC		09/26/2005	12/12/2011	3,582					0		3,582	3,582			0
2005-03-1113	Bakersfield	CA		11/17/2005	12/08/2011	4,082					0		4,082	4,082			0
2005-03-1115	Naples	FL		11/02/2005	12/06/2011	6,194					0		6,194	6,194			0
2005-03-1116	Escondido	CA		11/30/2005	12/02/2011	4,163					0		4,163	4,163			0
2005-03-1117	Naples	FL		12/05/2005	12/2/2011	915					0		915	915			0
2005-04-1118	Kansas City	MO		12/05/2005	12/06/2011	7,100					0		7,100	7,100			0
2005-04-1120	Prattville	AL		12/21/2005	12/12/2011	11,893					0		11,893	11,893			0
2005-04-1121	Shakopee	MN		02/09/2006	12/08/2011	9,052					0		9,052	9,052			0
2005-04-1122	Minneapolis	MN		01/18/2006	12/06/2011	9,651					0		9,651	9,651			0
2005-04-1123	Pocatello	ID		02/01/2006	12/06/2011	7,241					0		7,241	7,241			0
2005-04-1124	Tulsa	OK		02/28/2006	12/07/2011	4,948					0		4,948	4,948			0
2005-04-1125	Tulsa	OK		03/17/2006	12/05/2011	3,362					0		3,362	3,362			0
2005-04-1126	Columbus	OH		03/02/2006	12/02/2011	5,314					0		5,314	5,314			0
2005-04-1127	Quicy	MA		03/16/2006	12/06/2011	13,904					0		13,904	13,904			0
2005-04-1128	Columbus	OH		03/06/2006	11/29/2011	4,905					0		4,905	4,905			0
0299999. Total - Mortgages With Partial Repayments						123,303	0	0	0	0	0	0	123,303	123,303	0	0	0
0599999. Total Mortgages						289,435	0	0	0	0	0	0	289,435	289,435	0	0	0

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	NYLIM-CCR I 2002 Limited Partnership	R	Wilmington	DE	New York Life Investment		04/15/2004												4.1
000000 00 0	NYLIM-CCR II 2002 Limited Partnership	R	Wilmington	DE	New York Life Investment		10/03/2006		1,596,600	1,596,600	1,596,600	90,361		174,037				383,000	3.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									1,596,600	1,596,600	1,596,600	90,361	0	174,037	0	0	0	383,000	XXX
Surplus Debentures - Unaffiliated																			
29452P AB 2	Equitable Life Assurance SOS USC Surplus Note		New York	NY	Equitable Life	1	12/29/2006		1,022,887	1,134,510	1,022,887		(4,919)				77,000		0.5
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Wilmington	DE	Transfer from Schedule D	1	08/07/2009		995,084	1,201,009	995,084		37				101,824		0.1
2199999. Total - Surplus Debentures - Unaffiliated									2,017,971	2,335,519	2,017,971	0	(4,882)	0	0	0	178,824	0	XXX
3999999. Subtotal - Unaffiliated									3,614,571	3,932,119	3,614,571	90,361	(4,882)	174,037	0	0	178,824	383,000	XXX
4199999. Totals									3,614,571	3,932,119	3,614,571	90,361	(4,882)	174,037	0	0	178,824	383,000	XXX

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																					
742651 DB 5	PRIVATE EXPT FDG 4.95 11-15-15				1	969,787	114.281	1,108,524	970,000	969,882		27			4.950	4.953	NM15	6,135	48,015	11/15/2005	11/15/2015
880591 BL 5	TENN VALLEY AUTH 8.25 04-15-42	SD		1	1	813,313	107.921	701,484	650,000	693,701		(15,819)			8.250	5.358	OA15	11,321	53,625	09/05/2002	04/15/2042
880591 DY 5	TENN VALLEY AUTH 4.375 06-15-15	SD			1	1,287,858	111.988	1,455,848	1,300,000	1,295,163		1,267			4.375	4.492	DJ15	2,528	56,875	06/15/2005	06/15/2015
912810 DW 5	U.S. TREASURY BONDS 7.25 5-15-16	SD			1	1,949,063	128.250	1,923,750	1,500,000	1,687,281		(38,371)			7.250	4.101	NM15	28,396	108,750	03/12/2004	05/15/2016
912810 DX 3	U.S. TREASURY BONDS 7.50 11-15-16	SD			1	164,166	131.859	171,417	130,000	145,215		(2,714)			7.500	4.778	NM15	1,246	9,750	10/09/2003	11/15/2016
912828 CT 5	U.S. TREASURY NOTES 4.25 8-15-14	SD			1	58,978	110.172	66,103	60,000	59,645		125			4.250	4.492	AF15	963	2,550	01/25/2006	08/15/2014
0199999. U.S. Government - Issuer Obligations						5,243,165	XXX	5,427,126	4,610,000	4,850,887	0	(55,485)	0	0	XXX	XXX	XXX	50,589	279,565	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3128GL WV 0	FGCI E84260 PT 6.0 7-01-16			2	1	36,516	108.637	39,925	36,751	36,649		22			6.000	6.144	MON	184	2,205	07/10/2001	07/01/2016
31298W FC 4	FGLMC C59163 PT 7.0 10-01-31			2	1	257,182	114.801	288,662	251,446	256,219		(195)			7.000	6.743	MON	1,467	17,598	01/07/2002	10/01/2031
31388T QZ 9	FNCL 614372 PT 7.0 1-01-32			2	1	31,860	116.276	36,208	31,139	31,744		(22)			7.000	6.750	MON	182	2,181	01/25/2002	01/01/2032
31389C FZ 7	FNCL 621284 PT 6.50 12-01-31			2	1	81,205	113.816	88,656	77,894	80,620		(116)			6.500	6.046	MON	422	5,063	02/28/2003	12/01/2031
31389N N7 6	FNCL 630514 PT 6.0 1-1-32			2	1	113,046	111.472	127,146	114,061	113,269		34			6.000	6.094	MON	570	6,843	10/31/2002	01/01/2032
36203R TF 6	GNSF 357050 PT 8.0 5-15-23			2	1	37,802	101.486	36,697	36,160	36,231		(2)			8.000	7.965	MON	241	2,893	01/31/1999	05/15/2023
36204C J6 9	GNSF 365785 PT 7.0 1-15-24			2	1	9,224	115.742	10,399	8,985	9,049		(6)			7.000	6.830	MON	52	629	01/31/1999	01/15/2024
36204H EF 3	GNSF 370134 PT 6.50 12-15-23			2	1	41,707	114.316	47,104	41,205	40,761		37			6.500	6.728	MON	223	2,679	01/31/1999	12/15/2023
36205C FH 8	GNSF 386368 PT 7.0 2-15-24			2	1	7,867	113.521	8,699	7,663	7,660					7.000	7.007	MON	45	538	01/31/1999	02/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5-15-24			2	1	74,011	114.670	82,020	71,527	69,603		158			7.500	8.104	MON	447	5,362	01/31/1999	05/15/2024
36205F YX 5	GNSF 389626 PT 8.0 10-15-24			2	1	17,919	116.001	19,889	17,146	16,588		55			8.000	8.859	MON	114	1,369	01/31/1999	10/15/2024
36205P 5J 6	GNSF 396949 PT 8.0 8-15-24			2	1	8,244	115.523	9,113	7,889	7,810		8			8.000	8.227	MON	53	631	01/31/1999	08/15/2024
36206A HZ 9	GNSF 405348 PT 8.0 11-15-24			2	1	24,718	115.967	27,428	23,651	22,780		52			8.000	8.761	MON	158	1,892	01/31/1999	11/15/2024
36209C 6Y 7	GNSF 468087 PT 7.0 7-15-28			2	1	49,665	114.771	55,612	48,454	48,985		(26)			7.000	6.829	MON	283	3,391	01/31/1999	07/15/2028
36209U AE 6	GNSF 481605 PT 7.0 7-15-29			2	1	15,144	114.959	17,580	15,292	15,173		2			7.000	7.113	MON	89	1,071	07/19/1999	07/15/2029
36224T NQ 9	GNSF 337999 PT 7.0 3-15-23			2	1	53,112	112.528	58,213	51,732	51,684		2			7.000	7.022	MON	302	3,620	01/31/1999	03/15/2023
36225B PV 4	GNSF 781336 PT 6.0 10-15-31			2	1	160,623	113.074	178,376	157,751	160,049		(96)			6.000	5.813	MON	789	9,466	09/19/2002	10/15/2031
36241K BU 1	GNSF 781851 PT 7.50 12-15-28			2	1	22,685	115.382	26,954	23,361	22,835		28			7.500	7.896	MON	146	1,752	12/31/2004	12/15/2028
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,042,530	XXX	1,158,681	1,022,107	1,027,709	0	(65)	0	0	XXX	XXX	XXX	5,767	69,183	XXX	XXX
0599999. Total - U.S. Government						6,285,695	XXX	6,585,807	5,632,107	5,878,596	0	(55,550)	0	0	XXX	XXX	XXX	56,356	348,748	XXX	XXX
All Other Governments - Issuer Obligations																					
056732 AG 5	BAHAMAS COMMONWEALTH 6.95 11-20-29		R	1	2FE	1,491,990	112.904	1,693,559	1,500,000	1,492,414		208			6.950	7.000	NM20	11,873	104,250	11/17/2009	11/20/2029
0699999. All Other Governments - Issuer Obligations						1,491,990	XXX	1,693,559	1,500,000	1,492,414	0	208	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
1099999. Total - All Other Governments						1,491,990	XXX	1,693,559	1,500,000	1,492,414	0	208	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452151 LE 1	ILLINOIS ST 4.95 6-01-23 A1021				1FE	1,592,876	97.253	1,575,499	1,620,000	1,601,183		1,185			4.950	5.085	DJ	6,683	80,190	07/08/2003	06/01/2023
594610 6Q 5	MI ST 4.14 11-01-20 NC				1FE	1,000,000	108.050	1,080,500	1,000,000	1,000,000					4.140	4.140	NM	6,900	42,665	10/14/2010	11/01/2020
605580 6K 0	MISSISSIPPI ST D 4.131 11-01-22 NC			1	1FE	1,000,000	117.965	1,179,650	1,000,000	1,000,000					4.131	4.131	NM	6,885	40,277	10/21/2010	11/01/2022
605580 6S 3	MISSISSIPPI ST C 3.243 10-01-21				1FE	1,000,000	103.069	1,030,690	1,000,000	1,000,000					3.243	3.243	OA	5,855		10/06/2011	10/01/2021
97705L WR 4	WISCONSIN ST BABS 5.50 05-01-29 C20			1	1FE	1,000,710	106.350	1,063,500	1,000,000	1,000,588		(54)			5.500	5.491	NM	9,167	55,000	09/01/2009	05/01/2029
1199999. U.S. States, Territories & Possessions - Issuer Obligations						5,593,586	XXX	5,929,839	5,620,000	5,601,771	0	1,131	0	0	XXX	XXX	XXX	35,490	218,132	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						5,593,586	XXX	5,929,839	5,620,000	5,601,771	0	1,131	0	0	XXX	XXX	XXX	35,490	218,132	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					

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
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 NC				1FE	541,710	115.349	576,745	500,000	541,648		(62)			5.479	4.645	AF	16,437		12/21/2011	08/01/2025
64966H 4J 6	NEW YORK NY 4.297 10-01-21			1	1FE	1,000,000	108.389	1,083,890	1,000,000	1,000,000					4.297	4.297	OA	10,743	40,702	10/07/2010	10/01/2021
655867 JF 7	NORFOLK BLD AMER TX SR B 5.45 3-1-25			1	1FE	1,036,040	125.571	1,255,710	1,000,000	1,032,810		(1,713)			5.450	5.105	SM	18,167	54,500	01/27/2010	03/01/2025
717883 LV 2	PHILADELPHIA SD A 5.995 09-01-30				1FE	1,000,000	104.729	1,047,290	1,000,000	1,000,000					5.995	5.995	SM	1,832		11/23/2011	09/01/2030
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28			1	1FE	1,000,000	103.964	1,039,640	1,000,000	1,000,000					4.006	4.006	AF15	13,465		08/24/2011	08/15/2028
941247 N2 0	WATERBURY CT 7.089 12-01-38 NC AL28			1	1FE	1,000,000	109.630	1,096,300	1,000,000	1,000,000					7.089	7.089	DJ	5,908	70,890	09/02/2009	12/01/2038
969078 QM 9	WILL CNTY IL SD 0 11-01-27 NC				1FE	260,481	46.189	378,750	820,000	301,807		18,464				6.414	SM08			09/02/2009	11/01/2027
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,838,231	XXX	6,478,325	6,320,000	5,876,265	0	16,689	0	0	XXX	XXX	XXX	66,552	166,092	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,838,231	XXX	6,478,325	6,320,000	5,876,265	0	16,689	0	0	XXX	XXX	XXX	66,552	166,092	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																					
09089T AY 7	BIRMINGHAM AL B 6.00 04-01-22 C20A18			1	1FE	1,000,000	118.527	1,185,270	1,000,000	1,000,000					6.000	6.000	OA	15,000	36,500	02/16/2011	04/01/2022
126775 TJ 4	CABARRUS CNTY NC 5.10 04-01-23 C21			1	1FE	1,000,000	114.855	1,148,550	1,000,000	1,000,000					5.100	5.100	OA	12,750	23,658	03/31/2011	04/01/2023
34160P DF 3	FLORIDA ST 6.825 08-01-29 C19 AL27			1	1FE	1,000,000	114.438	1,144,380	1,000,000	1,000,000					6.825	6.825	AF	28,438	68,250	10/29/2009	08/01/2029
438701 RE 6	HONOLULU HI WASTEWTR 5.193 07-01-24			1	1FE	1,000,000	110.080	1,100,800	1,000,000	1,000,000					5.193	5.193	JJ	25,965	33,466	10/27/2010	07/01/2024
575832 UG 3	MA ST BAB 5.788 05-01-25 AL0723				1FE	1,000,000	123.756	1,237,560	1,000,000	1,000,000					5.788	5.788	NM	9,647	50,484	12/10/2010	05/01/2025
592098 G5 0	MET GOVT NASH TN 6.568 07-01-37 A34				1FE	1,000,000	125.133	1,251,330	1,000,000	1,000,000					6.568	6.568	JJ	32,840	35,577	12/09/2010	07/01/2037
646139 D7 7	NJ TPK AUTH REV 4.252 1-01-16 A15				1FE	75,000	109.070	81,803	75,000	75,000					4.252	4.252	JJ	1,595	3,189	07/21/2005	01/01/2016
649902 7P 2	NY DORM AUTH F 3.05 08-15-21 NC				1FE	992,990	100.629	1,006,290	1,000,000	993,123		133			3.050	3.133	AF15	6,608		10/05/2011	08/15/2021
709223 UA 7	PA TPK TXB SER B-2 6.70 06-01-18				1FE	1,151,340	121.141	1,211,410	1,000,000	1,130,671		(17,313)			6.700	4.344	DJ	5,583	67,000	10/20/2010	06/01/2018
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 041515				1FE	592,030	83.796	837,960	1,000,000	748,164		63,222				9.027	OA15			05/08/2009	04/15/2015
73358W EK 6	PORT AUTH NY&NJ 186 4.926 10-1-51A49				1FE	512,845	104.209	521,045	500,000	512,842		(3)			4.926	4.781	OA	5,815		12/21/2011	10/01/2051
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11-15-21			1	1FE	1,000,000	110.931	1,109,310	1,000,000	1,000,000					4.050	4.050	NM15	5,175	42,412	10/21/2010	11/15/2021
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11-01-22			1	1FE	1,000,000	109.836	1,098,360	1,000,000	1,000,000					3.950	3.950	NM	6,583	37,635	10/22/2010	11/01/2022
91528N AA 9	UNM SANDOVAL REG MD 4.50 072036AL26			1	1FE	1,000,000	105.485	1,054,850	1,000,000	1,000,000					4.500	4.500	JJ20	20,125	32,125	10/07/2010	07/20/2036
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						12,324,205	XXX	13,988,918	12,575,000	12,459,800	0	46,039	0	0	XXX	XXX	XXX	176,124	430,296	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																					
31340Y FN 4	FHR 19 F PAC 8.50 3-15-20			2	1	26,510	109.145	28,000	25,654	25,654					8.500	8.500	MON	279	2,181	01/31/1999	03/15/2020
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11-25-17			2	1	246,035	105.293	267,975	254,505	252,840		297			4.500	4.766	MON	954	11,453	10/04/2002	11/25/2017
31393Q YC 0	FHR 2611 UH SEQ 4.50 5-15-18			2	1	935,764	105.395	1,061,911	1,007,552	983,569		6,673			4.500	5.308	MON	3,778	45,340	12/01/2003	05/15/2018
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6-15-18			2	1	310,499	105.083	323,476	307,829	312,838		(778)			4.000	3.446	MON	1,026	12,313	06/12/2003	06/15/2018
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1-25-18			2	1	460,124	101.162	498,498	492,770	486,905		2,518			4.500	5.431	MON	1,848	22,173	05/18/2004	01/25/2018
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4-25-25			2	1	1,245,563	111.365	1,447,739	1,300,000	1,262,539		3,020			5.000	5.395	MON	5,417	65,000	10/11/2005	04/25/2025
31394H LY 5	FHR 2663 BC SEQ 4.0 8-15-18			2	1	1,140,141	105.847	1,376,012	1,300,000	1,243,180		14,064			4.000	5.347	MON	4,333	52,000	08/20/2003	08/15/2018
31394J YA 9	FHR 2697 LG SEQ 4.50 10-15-23			2	1	1,447,975	107.023	1,714,701	1,602,185	1,519,496		9,416			4.500	5.383	MON	6,008	72,098	10/07/2003	10/15/2023
31394K BC 7	FHR 2690 DK SEQ 4.0 10-15-18			2	1	1,131,107	105.502	1,305,762	1,237,662	1,199,441		9,410			4.000	4.933	MON	4,126	49,506	10/02/2003	10/15/2018
31394M JG 6	FHR 2721 PD PAC 5.0 4-15-21			2	1	498,149	101.381	504,770	497,896	497,896		4			5.000	5.000	MON	2,075	24,895	01/05/2004	04/15/2021
31394Y LP 7	FHR 2802 BC SEQ 5.0 5-15-19			2	1	1,121,432	107.139	1,277,965	1,192,814	1,167,273		6,596			5.000	5.692	MON	4,970	59,641	05/10/2004	05/15/2019
31395A ZP 3	FHR 2823 EL SEQ 4.5 5-15-18			2	1	527,359	102.061	570,637	559,115	552,249		1,959			4.500	5.308	MON	2,097	25,160	07/01/2004	05/15/2018
31395A 3B 9	FHR 2805 DH SEQ 4.50 12-15-17			2	1	1,194,883	101.611	1,320,945	1,300,000	1,272,205		11,733			4.500	5.549	MON	4,875	58,500	06/04/2004	12/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7-15-17			2	1	1,085,130	104.058	1,096,942	1,054,164	1,060,010		(2,465)			5.500	5.012	MON	4,832	57,981	02/11/2005	07/15/2017
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,370,671	XXX	12,795,333	12,132,146	11,836,095	0	62,447	0	0	XXX	XXX	XXX	46,618	558,241	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						23,694,876	XXX	26,784,251	24,707,146	24,295,895	0	108,486	0	0	XXX	XXX	XXX	222,742	988,537	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
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R AZ 5	AT&T INC 3.875 08-15-21 NC				1FE	997,050	106.273	1,062,728	1,000,000	997,140		90			3.875	3.911	AF15	14,316		08/15/2011	08/15/2021
00209T AA 3	AT&T BROADBAND 8.375 3-15-13 NC				2FE	238,017	108.791	274,153	252,000	249,607		1,801			8.375	9.227	SM15	6,214	21,105	11/17/2002	03/15/2013
00440E AG 2	ACE INA HOLDINGS 5.875 06-15-14 NC			1	1FE	1,342,185	110.050	1,430,650	1,300,000	1,313,740		(5,101)			5.875	5.409	DJ15	3,394	76,375	07/25/2005	06/15/2014
020002 AT 8	ALLSTATE CORP 5.95 04-01-36			1	1FE	910,597	112.197	1,088,311	970,000	915,154		927			5.950	6.413	OA	14,429	57,715	05/01/2006	04/01/2036
02361D AG 5	AMEREN ILLINOIS 9.75 11-15-18 NC			1	2FE	1,476,315	132.045	1,980,671	1,500,000	1,481,500		1,801			9.750	10.003	NM15	18,688	146,250	10/20/2008	11/15/2018
03938L AL 8	ARCELORMITTAL 9.00 02-15-15 NC!		R	1	2FE	494,655	110.435	552,176	500,000	496,755		861			9.000	9.244	AF15	17,000	45,000	05/14/2009	02/15/2015
05523R AB 3	BAE SYSTEMS PLC 4.75 10-11-21 NC		R		2FE	998,980	102.313	1,023,134	1,000,000	998,998		18			4.750	4.763	OA11	10,556		10/05/2011	10/11/2021
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21			1	1FE	999,330	102.274	1,022,739	1,000,000	999,345		15			3.550	3.558	SM23	9,664		09/16/2011	09/23/2021
06423A AV 5	BANK ONE CORP 4.90 04-30-15 NC				1FE	1,292,135	105.234	1,368,047	1,300,000	1,297,321		723			4.900	4.968	OA30	10,794	63,700	04/07/2003	04/30/2015
06739G BP 3	BARCLAYS BK PLC 5.14 10-14-20 NC		R	1	2FE	999,300	86.321	863,210	1,000,000	999,367		56			5.140	5.149	OA14	10,994	51,400	10/06/2010	10/14/2020
073902 KF 4	BEAR STEARNS CO 5.30 10-30-15 NC				1FE	89,697	107.701	96,931	90,000	89,862		32			5.300	5.345	OA30	808	4,770	10/24/2005	10/30/2015
084423 AC 6	BERKLEY W.R. 8.70 01-01-22 NC				2FE	977,500	124.566	1,245,655	1,000,000	980,318		1,175			8.700	9.003	JJ	43,500	87,000	06/08/2009	01/01/2022
09247X AH 4	BLACKROCK INC 4.25 05-24-21 NC				1FE	1,045,010	104.127	1,041,273	1,000,000	1,043,784		(1,226)			4.250	3.694	NM24	4,368	21,250	09/08/2011	05/24/2021
097023 AX 3	BOEING CO 6.875 03-15-39 NC			1	1FE	997,040	141.671	1,416,705	1,000,000	997,132		35			6.875	6.899	SM15	20,243	68,750	03/30/2009	03/15/2039
09751W AA 9	BOLDINI LTD 3.6 07-19-35 AL25		R		4Z	1,000,000	98.826	988,260	1,000,000	1,000,000					3.600	3.600	JJ19	1,200		12/13/2011	07/19/2035
124857 AE 3	CBS CORP 4.3 02-15-21! C20			1	2FE	997,320	103.938	1,039,383	1,000,000	997,580		212			4.300	4.332	AF15	16,244	36,669	10/04/2010	02/15/2021
126650 BH 2	CVS CAREMARK 5.75 06-01-17 NC !			1	2FE	989,510	116.648	1,166,478	1,000,000	993,582		980			5.750	5.890	DJ	4,792	57,500	05/22/2007	06/01/2017
149123 BQ 3	CATERPILLAR INC 7.9 12-15-18 NC			1	1FE	1,210,120	133.290	1,332,898	1,000,000	1,165,686		(19,444)			7.900	5.046	DJ15	3,511	79,000	08/21/2009	12/15/2018
151020 AE 4	CELGENE CORP 3.95 10-15-20!			1	2FE	997,450	100.553	1,005,529	1,000,000	997,713		214			3.950	3.981	OA15	8,339	40,378	10/04/2010	10/15/2020
172967 AR 2	CITIGROUP INC 6.625 01-15-28 NC				1FE	1,555,632	105.009	1,365,116	1,300,000	1,500,143		(7,837)			6.625	5.198	JJ15	39,713	86,125	06/18/2003	01/15/2028
172967 BU 4	CITIGROUP INC 5.875 02-22-33 NC				1FE	864,800	84.104	841,042	1,000,000	873,254		2,555			5.875	7.036	AF22	21,052	58,750	05/22/2008	02/22/2033
172967 CQ 2	CITIGROUP INC 5.00 09-15-14 NC				1FE	713,333	99.095	763,032	770,000	750,765		6,369			5.000	6.015	SM15	11,336	38,500	01/13/2005	09/15/2014
172967 CT 6	CITIGROUP INC 5.85 12-11-34 NC				1FE	1,234,987	99.252	1,290,279	1,300,000	1,240,640		1,145			5.850	6.227	DJ11	4,225	76,050	05/01/2006	12/11/2034
186108 CJ 3	CLEVE ELEC ILLUM 5.50 08-15-24			1	2FE	994,660	117.184	1,171,837	1,000,000	995,242		255			5.500	5.553	AF15	20,778	55,000	08/13/2009	08/15/2024
201615 CY 5	COMM CREDIT CO 7.875 02-01-25 NC				1FE	699,010	127.628	829,583	650,000	686,392		(1,631)			7.875	7.207	AF	21,328	51,188	04/24/2001	02/01/2025
22546Q AD 9	CREDIT SUISSE MTN 5.40 01-14-20 NC		R		1FE	1,080,500	93.652	936,518	1,000,000	1,071,497		(7,296)			5.400	4.337	JJ14	25,050	54,000	10/05/2010	01/14/2020
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21				1FE	980,500	99.361	993,607	1,000,000	980,970		470			3.875	4.115	SM15	11,517		09/15/2011	09/15/2021
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC				1FE	987,170	101.485	1,014,851	1,000,000	987,570		400			2.750	2.899	AF16	9,854		08/17/2011	08/16/2021
257867 AV 3	DONNELLEY & SONS 8.60 08-15-16 NC!			1	3FE	492,990	100.250	501,250	500,000	494,898		860			8.600	8.874	AF15	16,244	43,000	08/19/2009	08/15/2016
260543 BW 2	DOW CHEMICAL CO 7.6 05-15-14 NC!			1	2FE	498,440	112.744	563,722	500,000	499,188		301			7.600	7.676	NM15	4,856	38,000	05/07/2009	05/15/2014
260543 BX 0	DOW CHEMICAL CO 8.55 05-15-19 NC!			1	2FE	392,190	130.211	511,729	393,000	392,343		62			8.550	8.581	NM15	4,294	33,602	05/07/2009	05/15/2019
268789 AB 0	E.ON INTL FIN BV 6.65 04-30-38 NC!		R	1	1FE	995,720	129.272	1,292,724	1,000,000	995,910		56			6.650	6.683	OA30	11,268	66,500	04/15/2008	04/30/2038
26884L AA 7	EQT CORP 8.125 06-01-19 NC			1	2FE	996,680	118.291	1,182,909	1,000,000	997,310		255			8.125	8.174	DJ	6,771	81,250	05/12/2009	06/01/2019
283677 AX 0	EL PASO ELEC CO 7.50 03-15-38 NC			1	2FE	991,460	141.930	1,419,296	1,000,000	991,780		98			7.500	7.573	SM15	22,083	75,000	05/29/2008	03/15/2038
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07-01-19 NC				2FE	999,360	122.414	1,224,145	1,000,000	999,485		51			6.640	6.649	JJ	33,200	66,400	06/09/2009	07/01/2019
29365P AP 7	ENTERGY GULF ST 5.59 10-01-24 NC			1	2FE	999,200	112.393	1,123,931	1,000,000	999,282		38			5.590	5.598	OA	13,975	55,900	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10-01-20 NC			1	2FE	998,610	102.039	1,020,392	1,000,000	998,756		117			3.950	3.967	OA	9,875	39,500	09/27/2010	10/01/2020
30251B AB 4	FMR LLC 6.45 11-15-39 NC			1	1FE	997,720	107.187	1,071,873	1,000,000	997,778		28			6.450	6.467	NM15	8,242	64,500	10/28/2009	11/15/2039
316773 CH 1	FIFTH THIRD BANK 8.25 03-01-38 NC				2FE	1,000,460	123.782	1,237,816	1,000,000	1,000,444		(5)			8.250	8.246	SM	27,500	82,500	02/28/2008	03/01/2038
36158F AB 6	GE GLOBAL INS 6.45 03-01-19 NC			1	1FE	1,212,523	111.006	1,443,084	1,300,000	1,252,024		4,982			6.450	7.116	SM	27,950	83,850	01/04/2001	03/01/2019
36962G XS 8	GEN ELEC CAP CRP 5.875 02-15-12 NC	SD			1FE	995,520	100.580	1,005,798	1,000,000	999,927		586			5.875	5.937	AF15	22,194	61,981	02/12/2002	02/15/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
36962G XZ 2	GEN ELEC CAP CRP 6.75 03-15-32			1	1FE	1,408,992	116.744	1,517,668	1,300,000	1,397,098		(2,392)			6.750	6.102	SM15	25,838	87,750	04/20/2006	03/15/2032
37247D AE 6	GENWORTH FINL 5.75 06-15-14 NC			1	2FE	649,071	101.500	659,750	650,000	649,713		106			5.750	5.770	DJ15	1,661	37,375	06/09/2004	06/15/2014
38141G CG 7	GOLDMAN SACHS 5.70 09-01-12 NC				1FE	656,182	101.877	662,203	650,000	650,521		(748)			5.700	5.576	SM	12,350	37,050	09/04/2002	09/01/2012
39121J AG 5	GREAT RIV ENRGY 7.233 070138 NC A29			1	1FE	958,575	128.555	1,232,294	958,575	958,575					7.233	7.233	JJ	34,667	69,333	04/23/2008	07/01/2038
40426W AS 0	HRPT PROPERTIES 5.75 11-01-15 C0515			1	2FE	1,136,569	105.728	1,205,305	1,140,000	1,138,403		362			5.750	5.791	NM	10,925	65,550	10/25/2005	11/01/2015
404280 AJ 8	HSBC HOLDINGS PLC 6.8 06-01-38 NC		R	1	1FE	997,830	103.374	1,033,741	1,000,000	997,921		28			6.800	6.817	DJ	5,667	68,000	05/19/2008	06/01/2038
437076 AP 7	HOME DEPOT INC 5.4 03-01-16 NC			1	1FE	1,293,643	115.727	1,504,447	1,300,000	1,296,917		643			5.400	5.464	SM	23,400	70,200	03/21/2006	03/01/2016
438516 AZ 9	HONEYWELL INTL 5.00 02-15-19 NC			1	1FE	1,036,540	116.586	1,165,857	1,000,000	1,028,724		(3,350)			5.000	4.524	AF15	18,889	50,000	08/05/2009	02/15/2019
458140 AJ 9	INTEL CORP 3.30 10-01-21				1FE	997,620	105.153	1,051,532	1,000,000	997,677		57			3.300	3.328	OA	9,350		09/14/2011	10/01/2021
478160 AL 8	JOHNSON & JOHNSON 4.95 5-15-33 NC				1FE	634,615	120.506	783,286	650,000	636,950		331			4.950	5.105	NM15	4,111	32,175	06/27/2003	05/15/2033
50075N AW 4	KRAFT FOODS INC 6.875 01-26-39 NC!				2FE	2,960,310	131.809	3,954,271	3,000,000	2,961,858		468			6.875	6.980	JJ26	88,802	206,250	05/19/2008	01/26/2039
526057 AS 3	LENNAR CORP 5.60 5-31-15 NC			1	4FE	659,146	99.750	648,375	650,000	653,747		(975)			5.600	5.413	DJ	3,033	36,400	07/06/2005	05/31/2015
53079E AM 6	LIBERTY MUTUAL 7.50 08-15-36 NC			1	2FE	887,230	109.320	1,093,202	1,000,000	891,355		1,269			7.500	8.566	AF15	28,333	75,000	05/22/2008	08/15/2036
534187 AW 9	LINCOLN NATL CORP 6.3 10-09-37 NC			1	2FE	934,410	102.971	1,029,711	1,000,000	937,322		878			6.300	6.820	OA09	14,350	63,000	05/22/2008	10/09/2037
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21				1FE	994,440	99.386	993,864	1,000,000	994,586		146			3.350	3.416	SM15	10,422		09/07/2011	09/15/2021
55608X AA 5	MACQUARIE BK LTD 6.625 04-07-21 NC		R		1FE	998,050	91.647	916,466	1,000,000	998,154		104			6.625	6.652	OA07	15,458	33,125	03/31/2011	04/07/2021
589331 AC 1	MERCK & CO INC 6.30 01-01-26 NC				1FE	1,952,343	130.444	2,113,201	1,620,000	1,865,657		(12,072)			6.300	4.800	JJ	51,030	102,060	06/17/2003	01/01/2026
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20				2FE	1,000,000	101.771	1,017,713	1,000,000	1,000,000					6.000	6.000	SM15	21,167		08/17/2011	03/15/2025
617446 HC 6	MORGAN STANLEY 6.60 04-01-12 NC			1	1FE	1,383,629	100.933	1,312,129	1,300,000	1,302,786		(10,835)			6.600	5.718	OA	21,450	85,800	09/10/2002	04/01/2012
617446 V7 1	MORGAN STANLEY 6.25 08-28-17 SER F			1	1FE	835,000	97.613	976,134	1,000,000	881,331		15,569			6.250	8.971	AF29	21,006	62,500	09/19/2008	08/28/2017
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC				2FE	996,540	100.773	1,007,734	1,000,000	996,637		97			4.625	4.668	SM15	16,444		08/16/2011	09/15/2021
63946B AE 0	NBC UNIVERSAL 4.375 04-01-21 NC			1	2FE	999,750	105.843	1,058,432	1,000,000	999,774		19			4.375	4.378	OA	10,938	43,385	09/27/2010	04/01/2021
650119 AA 8	NEW YORK UNIV 5.236 07-01-32 NC AL25			1	1FE	1,085,000	114.829	1,148,293	1,000,000	1,082,039		(2,364)			5.236	4.613	JJ	26,180	52,360	09/28/2010	07/01/2032
652478 BC 1	NEWS AMER HLDGS 7.43 10-01-26 NC!				2FE	2,095,519	116.268	2,267,221	1,950,000	1,965,479		(568)			7.430	7.341	OA	36,221	144,885	01/31/1999	10/01/2026
65364U AA 4	NIAGARA MOHAWK 4.881 08-15-19 NC			1	1FE	1,000,000	111.957	1,119,574	1,000,000	1,000,000					4.881	4.881	AF15	18,439	48,810	08/03/2009	08/15/2019
65557C AJ 2	NORDEA BANK AB 4.875 01-27-20 NC		R		1FE	1,079,050	104.333	1,043,333	1,000,000	1,069,932		(7,260)			4.875	3.858	JJ27	20,854	48,755	09/27/2010	01/27/2020
66989G AA 8	NOVARTIS SEC INV 5.125 02-10-19 NC		R	1	1FE	1,044,690	117.509	1,175,085	1,000,000	1,035,104		(4,100)			5.125	4.542	AF10	20,073	51,250	08/03/2009	02/10/2019
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21			1	1FE	980,930	103.070	1,030,704	1,000,000	981,496		566			3.125	3.342	AF15	11,545		08/15/2011	02/15/2022
67740Q AG 1	OHIO NAT FINAN 6.625 05-01-31 NC				2FE	996,910	111.371	1,113,711	1,000,000	996,962		52			6.625	6.653	NM	11,042	34,229	04/19/2011	05/01/2031
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC				1FE	991,910	100.726	1,007,260	1,000,000	992,156		246			3.000	3.094	SM15	10,667		08/18/2011	09/15/2021
713448 BW 7	PEPSICO INC 3.00 08-25-21 NC				1FE	993,930	102.748	1,027,480	1,000,000	994,108		178			3.000	3.071	AF25	10,167		08/22/2011	08/25/2021
717081 CY 7	PFIZER INC 7.20 03-15-39 NC			1	1FE	1,069,960	146.869	1,468,691	1,000,000	1,067,697		(869)			7.200	6.658	SM15	21,200	72,000	03/30/2009	03/15/2039
718507 BH 8	PHILLIPS PETE 6.65 07-15-18 NC			1	1FE	1,991,387	124.821	2,434,010	1,950,000	1,940,594		1,112			6.650	6.742	JJ15	59,795	129,675	01/31/1999	07/15/2018
72650R AT 9	PLAINS ALL AMER 6.50 05-01-18 NC				2FE	1,505,000	115.927	2,318,547	2,000,000	1,620,526		40,191			6.500	10.703	NM	21,667	130,000	10/16/2008	05/01/2018
742651 DM 1	PRIVATE EXPT FDG 2.80 05-15-22 NC				1	2,990,610	101.034	3,031,011	3,000,000	2,990,805		195			2.800	2.834	NM15	21,467		09/26/2011	05/15/2022
75884R AS 2	REGENCY CENTERS 4.8 04-15-21 NC			1	2FE	998,600	101.305	1,013,054	1,000,000	998,730		106			4.800	4.817	OA15	10,133	49,067	09/30/2010	04/15/2021
767201 AD 8	RIO TINTO FINANCE 7.236 07-15-28 NC!		R	1	1FE	993,190	134.323	1,343,226	1,000,000	993,804		191			7.125	7.190	JJ15	32,854	71,250	06/24/2008	07/15/2028
771196 AU 6	ROCHE HLDGS INC 7.00 03-01-39 NC			1	1FE	1,051,810	142.602	1,426,024	1,000,000	1,050,112		(651)			7.000	6.601	SM	23,333	70,000	03/30/2009	03/01/2039
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21		R	1	1FE	996,790	102.466	1,024,661	1,000,000	996,871		81			3.300	3.338	SM14	9,808		09/07/2011	09/14/2021
828807 BT 3	SIMON PROP GP LP 6.10 05-01-16 C0216			1	1FE	647,147	113.067	734,934	650,000	648,546		285			6.100	6.160	NM	6,608	39,650	05/12/2006	05/01/2016
83614K AA 7	SOURCE GAS 5.90 04-01-17 NC			1	2FE	996,850	106.000	1,060,000	1,000,000	998,112		298			5.900	5.942	JAJO	14,750	59,000	04/11/2007	04/01/2017
837004 CB 4	SOUTH CAROLINA E&G 6.05 01-15-38 NC			1	1FE	951,220	129.691	1,296,911	1,000,000	953,451		681			6.050	6.420	JJ15	27,897	60,500	06/17/2008	01/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
84755T AD 9	SPECTRA ENERGY 5.65 03-01-20 NC			1	2FE	997,880	110.687	1,106,874	1,000,000	998,251		164			5.650	5.677	SM	18,833	56,500	08/25/2009	03/01/2020
86764P AE 9	SUNOCO INC 9.625 04-15-15 NC			1	3FE	497,145	112.098	560,490	500,000	498,247		433			9.625	9.752	OA15	10,160	48,125	03/26/2009	04/15/2015
872540 AM 1	TJX COS INC 6.95 04-15-19!			1	1FE	998,120	124.577	1,245,771	1,000,000	998,513		152			6.950	6.976	OA15	14,672	69,500	04/02/2009	04/15/2019
88732J AR 9	TIME WARNER CABLE 7.50 04-01-14 NC			1	2FE	995,340	112.092	1,120,917	1,000,000	997,694		908			7.500	7.614	OA	18,750	75,000	03/23/2009	04/01/2014
90261X GD 8	UBS AG STAMFORD 4.875 08-04-20		R		1FE	1,064,840	98.964	989,644	1,000,000	1,058,001		(5,542)			4.875	4.068	AF04	19,906	48,750	10/05/2010	08/04/2020
911308 AA 2	UNITED PARCEL SERV 8.375 4-01-20 NC				1FE	664,922	141.895	737,853	520,000	531,163		(925)			8.375	8.014	OA	10,888	43,550	01/31/1999	04/01/2020
913017 BQ 1	UNITED TECH CORP 6.125 02-01-19 NC			1	1FE	2,240,100	123.549	2,470,985	2,000,000	2,188,507		(22,096)			6.125	4.553	AF	51,042	122,500	08/04/2009	02/01/2019
91324P BK 7	UNITEDHEALTH GRP 6.875 02-15-38 NC!			1	1FE	984,750	134.938	1,349,383	1,000,000	985,432		193			6.875	6.997	AF15	25,972	68,750	02/04/2008	02/15/2038
918204 AV 0	VF CORP 3.50 09-01-21 NC				1FE	996,900	103.529	1,035,286	1,000,000	996,992		92			3.500	3.537	SM	12,348		08/17/2011	09/01/2021
920355 AF 1	VALSPAR CORP 7.25 06-15-19 NC!			1	2FE	497,870	120.926	604,632	500,000	498,275		169			7.250	7.311	DJ15	1,611	36,250	06/16/2009	06/15/2019
92334N AC 7	VEOLIA ENVRNMT 6.75 06-01-38 NC		R	1	1FE	989,710	119.357	1,193,567	1,000,000	990,142		131			6.750	6.831	DJ	5,625	67,500	05/21/2008	06/01/2038
927804 EZ 3	VIRGINIA ELEC & PWR 5.40 01-15-16 NC			1	1FE	648,310	115.174	748,633	650,000	649,208		171			5.400	5.434	JJ15	16,185	35,100	01/10/2006	01/15/2016
94874R AU 0	WEINGARTEN RLTY 6.88 06-25-27 P17				2FE	666,315	118.178	768,158	650,000	662,718		(458)			6.880	6.675	SM15	13,168	44,720	08/02/2001	06/25/2027
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07-15-33				1FE	901,030	99.758	997,584	1,000,000	903,090		2,000			5.750	6.599	JJ15	26,514	57,500	12/20/2010	07/15/2033
966629 AA 5	WHITNEY NATL BK 5.875 04-01-17 NC				2FE	1,996,500	102.073	2,041,455	2,000,000	1,997,917		330			5.875	5.898	OA	29,375	117,500	03/15/2007	04/01/2017
983024 AA 8	WYETH 5.50 03-15-13 NC			1	1FE	318,272	105.905	338,895	320,000	319,624		294			5.500	5.602	SM15	5,182	17,600	02/11/2003	03/15/2013
98419M AE 0	XYLEM INC 4.875 10-01-21				2FE	999,350	106.375	1,063,750	1,000,000	999,364		14			4.875	4.883	OA	12,188		09/15/2011	10/01/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						104,022,018	XXX	116,198,387	103,533,575	103,605,550	0	(20,867)	0	0	XXX	XXX	XXX	1,748,769	5,263,687	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1-25-34			2	1FM	1,259,279	83.300	1,045,467	1,255,063	1,164,410		(60,365)			5.500	5.856	MON	5,752	69,030	01/23/2004	01/25/2034
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35			2	1FM	1,180,778	85.894	1,119,750	1,303,646	1,163,159		(64,817)	23,419		5.500	6.741	MON	5,975	45,122	02/19/2008	05/25/2035
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8-25-33			2	1FM	626,473	84.754	538,151	634,956	517,872		(14,296)			5.500	11.512	MON	2,910	34,902	07/25/2003	08/25/2033
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 06-25-34			2	1FM	1,995,000	89.651	1,793,012	2,000,000	1,995,245		186			5.390	5.412	MON	9,430	110,767	08/11/2010	06/25/2034
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8-25-33			2	1FM	1,375,554	103.900	1,471,980	1,416,728	1,387,842		980			5.500	5.736	MON	6,493	77,502	08/06/2003	08/25/2033
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36			2	1FM	869,153	75.755	799,304	1,055,117	906,981		35,021			0.444	6.625	MON	386	4,065	11/30/2010	08/25/2036
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37			2	2FM	866,598	93.950	842,607	896,867	867,879		1,101			6.265	6.695	MON	4,682	56,188	10/01/2010	06/25/2037
241912 AA 2	DWMC 1 P-O SEQ 6.50 12-1-16			2	6*	341	107.311	363	338	357		(1)			6.500	4.110	MON	2	24	01/31/1999	12/01/2016
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE			2	1FM	443,613	90.000	535,908	595,454	451,171		3,497			5.137	8.295	MON	2,718	31,893	09/14/2009	07/27/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE			2	1FM	452,571	101.870	486,579	477,647	458,506		2,599			5.453	6.805	MON	2,250	26,749	08/14/2009	05/26/2037
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE			2	1FM	527,311	97.500	557,321	571,611	536,672		4,169			2.607	4.368	MON	3,431	18,415	08/21/2009	03/26/2037
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 36RE			2	1FM	3,760,000	103.625	4,145,000	4,000,000	3,825,266		29,290			6.000	7.069	MON	40,000	240,000	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 RR MEZ 6.0 0936 RE			2	1FM	141,750	57.500	402,500	700,000	156,445		7,659			6.000	32.650	MON	7,000	42,000	08/10/2009	09/26/2036
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4-25-19			2	1FM	983,282	98.585	981,932	996,025	990,968		655			4.500	4.653	MON	3,735	50,727	03/29/2004	04/25/2019
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 0136			2	2FM	1,212,042	89.846	1,094,444	1,218,133	1,213,142		131			5.750	5.793	MON	5,837	70,043	01/11/2006	01/25/2036
77876N AK 4	LFR 6 I PAC 9.4 08-20-19			2	6*	21,371	100.340	20,079	20,011	20,079	(1,969)	(1)			9.400	9.400	MON	214	1,881	01/31/1999	08/20/2019
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4-27-33		R	2	1FM	31,141	0.001		31,301	1						99.000	MON			05/21/2003	04/27/2033
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6-27-33		R	2	1FM	18,722	0.040	7	18,727	1,739	1,722					40.000	MON			06/12/2003	06/27/2033
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35			2	1FM	690,858	89.000	695,006	780,906	692,541		1,683			0.594	4.997	MON	426	1,456	09/20/2011	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10-25-35			2	1FM	476,853	1.700	8,250	485,270	8,250		(3,896)			5.453	17.372	MON	2,221	29,532	10/03/2005	10/25/2035
872225 AD 9	TBW 2006-5 A3 SEQ STP 11-25-36 R4-28			2	1FM	885,000	59.000	1,770,000	3,000,000	1,410,914	(13,619)	110,537			5.950	40.000	MON	14,875	212,132	03/20/2009	11/25/2036
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03-36			2	1FM	1,179,471	98.259	1,196,659	1,217,862	1,186,622		878			5.500	5.775	MON	5,582	66,970	02/03/2006	03/25/2036
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR			2	1FM	850,411	90.125	864,804	959,561	848,127		(2,285)			4.547	5.649	MON	3,637	7,274	10/11/2011	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12-35			2	1FM	1,136,575	97.759	1,153,546	1,179,996	1,145,046		951			5.500	5.822	MON	5,408	64,899	11/10/2005	12/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						20,984,147	XXX	21,522,669	24,815,219	20,949,234	(13,865)	53,676	23,419	0	XXX	XXX	XXX	132,964	1,261,571	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 RE			2	1FE	920,195	114.293	1,142,930	1,000,000	940,960		9,074			6.500	7.914	MON	3,611	65,000	07/30/2009	07/17/2040
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 051139			2	1FM	51,851	100.280	50,396	50,255	50,255					4.834	4.058	MON	202	2,427	04/02/2004	05/11/2039
07387B CJ 0	BSCMS 2005-T20 A3 SEQ CSTR 101242			2	1FM	3,375,000	100.900	4,036,000	4,000,000	3,390,883		6,096			5.145	6.436	MON	17,156	208,373	03/30/2009	10/12/2042
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44			2	1FM	1,944,375	102.750	2,054,998	2,000,000	1,979,894		9,009			5.309	5.832	MON	8,848	106,180	08/31/2007	02/11/2044
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44 FD			2	1FM	2,050,000	109.750	2,195,000	2,000,000	2,048,162		(1,838)			4.961	4.651	MON	8,269	33,075	08/04/2011	04/15/2044
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09-40 RE			2	1FE	845,117	110.000	1,100,000	1,000,000	890,059		21,082			5.695	8.883	MON	4,746	56,950	09/18/2009	09/15/2040
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 0417 RE			2	1FE	843,594	108.907	1,089,067	1,000,000	883,595		17,553			5.695	8.524	MON	4,745	56,945	07/30/2009	04/16/2049
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD			2	1FM	2,019,957	109.360	2,187,206	2,000,000	2,019,011		(946)			4.638	4.490	MON	7,730	30,920	08/11/2011	08/10/2044
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 08-44			2	1FM	486,223	105.900	529,500	500,000	486,571		348			5.414	5.782	MON	2,275	9,154	08/11/2011	08/10/2044
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12-39RE			2	1FE	999,531	97.382	973,819	1,000,000	999,540		7			5.286	5.289	MON	4,405	52,858	10/21/2010	12/17/2039
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 071235			2	1FM	663,221	102.032	653,644	640,624	642,710		(3,012)			4.994	4.498	MON	2,666	31,993	02/23/2004	07/12/2035
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47			2	1FM	2,063,750	106.040	2,120,800	2,000,000	2,059,815		(3,935)			5.336	4.646	MON	8,893	35,572	08/24/2011	05/15/2047
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46			2	1FM	1,009,998	107.081	1,070,809	1,000,000	1,009,751		(247)			4.171	4.061	MON	3,476	10,428	09/16/2011	08/15/2046
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR RE			2	1FE	862,188	110.045	1,100,453	1,000,000	904,512		19,175			5.647	8.463	MON	4,709	56,763	08/18/2009	03/18/2051
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 1249 RE			2	1FE	903,574	109.660	1,096,600	1,000,000	929,294		12,379			5.543	7.350	MON	4,619	55,430	10/29/2009	12/17/2049
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 0650 RE			2	1FE	915,000	110.580	1,105,800	1,000,000	935,603		9,911			5.743	7.240	MON	4,786	57,712	10/29/2009	06/17/2050
617451 AC 3	MSC 2005-IQ10 A2 SEQ 5.126 091542			2	1FM	296,842	100.313	296,144	295,221	296,670		(19)			5.126	5.094	MON	1,261	15,133	10/12/2005	09/15/2042
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07-49			2	1FM	1,009,967	105.915	1,059,149	1,000,000	1,014,329		4,362			4.054	3.902	MON	3,378	6,757	09/14/2011	07/15/2049
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR RE			2	1FE	943,284	105.469	1,054,688	1,000,000	975,779		14,632			5.795	7.501	MON	4,833	63,620	08/31/2009	09/17/2039
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR RE			2	1FE	1,087,734	111.844	1,118,438	1,000,000	1,085,470		(2,264)			6.007	4.273	MON	5,089	10,178	10/06/2011	12/16/2049
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD			2	1FM	2,072,500	110.951	2,219,020	2,000,000	2,069,816		(2,684)			4.902	4.465	MON	8,170	32,680	08/23/2011	06/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						25,363,901	XXX	28,254,461	26,486,100	25,612,679	0	108,683	0	0	XXX	XXX	XXX	113,867	998,148	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17		R	23	1FE	1,827,426	94.500	1,825,012	1,931,230	1,833,783		6,356			0.844	1.507	MJSD.	260	5,654	08/24/2011	03/25/2017
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40			2	1FE	988,177	103.995	1,027,655	988,177	988,177		(6)			5.438	5.438	MON	1,642	55,701	12/03/2010	12/20/2040
05377R AV 6	AESOP 2011-5A A SEQ 3.27 2-18			2	1FE	1,999,272	100.625	2,012,500	2,000,000	1,999,315		43			3.270	3.300	MON	1,998	20,710	08/19/2011	02/20/2018
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26			2	1FE	982,035	100.290	985,254	982,405	982,037		3			4.940	4.944	MON	1,887	6,198	10/26/2011	10/18/2026
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38			2	1FE	986,468	104.459	1,030,518	986,530	986,530		63			5.730	5.732	MON	2,512	56,688	12/09/2010	12/15/2038
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26		R	2	1FE	991,298	100.109	992,752	991,667	991,301		3			4.940	4.948	MON	1,769	3,534	11/17/2011	11/18/2026
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39			2	1FE	916,633	112.987	1,035,675	916,633	916,633					6.657	6.657	MON	2,543	61,119	10/29/2009	11/16/2039
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40			2	1FE	959,721	96.612	927,207	959,721	959,721					5.194	5.194	MON	2,077	49,848	10/18/2010	10/16/2040
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						9,651,030	XXX	9,836,573	9,756,363	9,657,497	0	6,462	0	0	XXX	XXX	XXX	14,688	259,452	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						160,021,096	XXX	175,812,090	164,591,257	159,824,960	(13,865)	147,954	23,419	0	XXX	XXX	XXX	2,010,288	7,782,858	XXX	XXX
Hybrid Securities - Issuer Obligations																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR C15		R	1	3FE	1,000,000	99.750	997,500	1,000,000	1,000,000					6.000	6.000	FMAN.	10,500	60,000	10/21/2010	10/28/2020
4299999. Hybrid Securities - Issuer Obligations						1,000,000	XXX	997,500	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
065912 AA 5	BANKAMERICA INST 7.70 12-31-26 C09			1	4AM	1,367,392	88.750	1,153,750	1,300,000	1,321,670		(4,552)			7.700	7.513	DJ30	50,328	50,050	08/07/2002	12/31/2026
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						1,367,392	XXX	1,153,750	1,300,000	1,321,670	0	(4,552)	0	0	XXX	XXX	XXX	50,328	50,050	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
4899999. Total - Hybrid Securities						2,367,392	XXX	2,151,250	2,300,000	2,321,670	0	(4,552)	0	0	XXX	XXX	XXX	60,828	110,050	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						135,513,195	XXX	150,713,654	135,158,575	134,886,687	0	(12,285)	0	0	XXX	XXX	XXX	2,099,897	6,522,022	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						33,397,348	XXX	35,476,683	37,969,472	33,813,038	(13,865)	116,058	23,419	0	XXX	XXX	XXX	185,349	1,888,995	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						25,363,901	XXX	28,254,461	26,486,100	25,612,679	0	108,683	0	0	XXX	XXX	XXX	113,867	998,148	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						11,018,422	XXX	10,990,323	11,056,363	10,979,167	0	1,910	0	0	XXX	XXX	XXX	65,016	309,502	XXX	XXX
8399999. Grand Total - Bonds						205,292,866	XXX	225,435,121	210,670,510	205,291,571	(13,865)	214,366	23,419	0	XXX	XXX	XXX	2,464,129	9,718,667	XXX	XXX

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
605580 6S 3	MISSISSIPPI ST C 3.243 10-01-21		10/06/2011	BANK OF AMER / ML		1,000,000	1,000,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	0
Bonds - U.S. Political Subdivisions of States								
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 NC		12/21/2011	RAYMOND JAMES & ASSOC		541,710	500,000	16,133
717883 LV 2	PHILADELPHIA SD A 5.995 09-01-30		11/23/2011	RBC CAPITAL		1,000,000	1,000,000	
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28		08/24/2011	RBC CAPITAL		1,000,000	1,000,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,541,710	2,500,000	16,133
Bonds - U.S. Special Revenue and Special Assessment								
09089T AY 7	BIRMINGHAM AL B 6.00 04-01-22 C20A18		02/16/2011	GOLDMAN SACHS & CO		1,000,000	1,000,000	
126775 TJ 4	CABARRUS CNTY NC 5.10 04-01-23 C21		03/31/2011	SOUTHWEST SECURITIES		1,000,000	1,000,000	
649902 7P 2	NY DORM AUTH F 3.05 08-15-21 NC		10/05/2011	GOLDMAN SACHS & CO		992,990	1,000,000	
73358W EK 6	PORT AUTH NY&NJ 186 4.926 10-1-51A49		12/21/2011	MORGAN KEEGAN & COMPANY		512,845	500,000	5,542
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					3,505,835	3,500,000	5,542
Bonds - Industrial and Miscellaneous								
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	08/24/2011	CANTOR FITZGERALD & CO		1,840,776	1,945,337	1,814
00206R AZ 5	AT&T INC 3.875 08-15-21 NC		08/15/2011	BARCLAYS AMERICA		997,050	1,000,000	
05377R AV 6	AESOP 2011-5A A SEQ 3.27 2-18		08/19/2011	RBS SECURITIES/GREENWICHS		1,999,272	2,000,000	
05523R AB 3	BAE SYSTEMS PLC 4.75 10-11-21 NC	R	10/05/2011	MORGAN STANLEY & CO		998,980	1,000,000	
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21		09/16/2011	DEUTSCHE BANK		999,330	1,000,000	
09247X AH 4	BLACKROCK INC 4.25 05-24-21 NC		09/08/2011	MIZUHO SECURITIES USA		1,045,010	1,000,000	12,868
09751W AA 9	BOLDINI LTD 3.6 07-19-35 AL25	R	12/13/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44 FD		08/04/2011	CANTOR FITZGERALD & CO		2,050,000	2,000,000	2,205
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26		10/26/2011	WELLS FARGO BROKERAGE		999,623	1,000,000	
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/06/2011	WELLS FARGO BROKERAGE		596,789	684,244	836
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26	R	11/17/2011	CS FIRST BOSTON CORP		999,628	1,000,000	
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD		08/11/2011	DEUTSCHE MORGAN GRENFELL		2,019,957	2,000,000	7,472
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 08-44		08/11/2011	DEUTSCHE MORGAN GRENFELL		486,223	500,000	2,244
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21		09/15/2011	BNP PARIBAS		980,500	1,000,000	646
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC		08/17/2011	GOLDMAN SACHS & CO		987,170	1,000,000	
458140 AJ 9	INTEL CORP 3.30 10-01-21		09/14/2011	GOLDMAN SACHS & CO		997,620	1,000,000	
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47		08/24/2011	J. P. MORGAN SECURITIES		2,063,750	2,000,000	8,300
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46		09/16/2011	J. P. MORGAN SECURITIES		1,009,998	1,000,000	3,244
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21		09/07/2011	NOMURA SECURITIES INTL		994,440	1,000,000	279
55608X AA 5	MACQUARIE BK LTD 6.625 04-07-21 NC	R	03/31/2011	BANK OF AMER / ML		998,050	1,000,000	
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20		08/17/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000	
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07-49		09/14/2011	MORGAN STANLEY & CO		1,009,967	1,000,000	450
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC		08/16/2011	CITIGROUP SALOMON SMITH BARNEY		996,540	1,000,000	
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21		08/15/2011	CITIGROUP SALOMON SMITH BARNEY		980,930	1,000,000	
67740Q AG 1	OHIO NAT FINAN 6.625 05-01-31 NC		04/19/2011	BARCLAYS AMERICA		996,910	1,000,000	
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC		08/18/2011	J. P. MORGAN SECURITIES		991,910	1,000,000	
713448 BW 7	PEPSICO INC 3.00 08-25-21 NC		08/22/2011	MORGAN STANLEY & CO		993,930	1,000,000	
742651 DM 1	PRIVATE EXPT FDG 2.80 05-15-22 NC		09/26/2011	BANK OF AMER / ML		2,990,610	3,000,000	
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR RE		10/06/2011	RBS SECURITIES/GREENWICHS		1,087,734	1,000,000	1,835
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21	R	09/07/2011	CITIGROUP SALOMON SMITH BARNEY		996,790	1,000,000	
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35		09/20/2011	MORGAN STANLEY & CO		715,146	808,360	338
918204 AV 0	VF CORP 3.50 09-01-21 NC		08/17/2011	BANK OF AMER / ML		996,900	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD		08/23/2011	RBS SECURITIES/GREENWICHS		2,072,500	2,000,000	6,808
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR		10/11/2011	RBS SECURITIES/GREENWICHS		866,334	977,528	1,617
98419M AE 0	XYLEM INC 4.875 10-01-21		09/15/2011	J. P. MORGAN SECURITIES		999,350	1,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					41,759,717	41,915,469	50,956
8399997.	Total - Bonds - Part 3					48,807,262	48,915,469	72,631
8399999.	Total - Bonds					48,807,262	48,915,469	72,631
9999999.	Total - Bonds, Preferred and Common Stocks					48,807,262	XXX	72,631

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																				
3128GL WV 0	FGCI E84260 PT 6.0 7-01-16		12/15/2011	PAYDOWNS		15,906	15,906	15,803	15,852		54		54		15,906			0	501	07/01/2016
31298W FC 4	FGLMC C59163 PT 7.0 10-01-31		12/15/2011	PAYDOWNS		77,641	77,641	79,415	79,177		(1,536)		(1,536)		77,641			0	2,289	10/01/2031
31388T QZ 9	FNCL 614372 PT 7.0 1-01-32		12/27/2011	PAYDOWNS		8,376	8,376	8,570	8,545		(169)		(169)		8,376			0	160	01/01/2032
31389C FZ 7	FNCL 621284 PT 6.50 12-01-31		12/27/2011	PAYDOWNS		17,353	17,353	18,090	17,984		(631)		(631)		17,353			0	621	12/01/2031
31389N N7 6	FNCL 630514 PT 6.0 1-1-32		12/27/2011	PAYDOWNS		3,885	3,885	3,849	3,855		30		30		3,885			0	128	01/01/2032
36203R TF 6	GNSF 357050 PT 8.0 5-15-23		12/15/2011	PAYDOWNS		1,831	1,831	1,914	1,834		(3)		(3)		1,831			0	80	05/15/2023
36204C J6 9	GNSF 365785 PT 7.0 1-15-24		12/15/2011	PAYDOWNS		1,681	1,681	1,727	1,694		(13)		(13)		1,681			0	64	01/15/2024
36204H EF 3	GNSF 370134 PT 6.50 12-15-23		12/15/2011	PAYDOWNS		8,863	8,863	8,970	8,762		101		101		8,863			0	480	12/15/2023
36205A KB 9	GNSF 384690 PT 7.50 8-15-25		01/18/2011	PAYDOWN		25,404	25,404	26,288	25,404				0		25,404			0	159	08/15/2025
36205C FH 8	GNSF 386368 PT 7.0 2-15-24		12/15/2011	PAYDOWNS		939	939	964	938		1		1		939			0	35	02/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5-15-24		12/15/2011	PAYDOWNS		6,110	6,110	6,320	5,931		179		179		6,110			0	247	05/15/2024
36205F YX 5	GNSF 389626 PT 8.0 10-15-24		12/15/2011	PAYDOWNS		3,493	3,493	3,652	3,372		121		121		3,493			0	156	10/15/2024
36205P 5J 6	GNSF 396949 PT 8.0 8-15-24		12/15/2011	PAYDOWNS		506	506	529	501		5		5		506			0	21	08/15/2024
36206A HZ 9	GNSF 405348 PT 8.0 11-15-24		12/15/2011	PAYDOWNS		1,289	1,289	1,347	1,237		52		52		1,289			0	57	11/15/2024
36209C 6Y 7	GNSF 468087 PT 7.0 7-15-28		12/15/2011	PAYDOWNS		4,729	4,729	4,848	4,785		(56)		(56)		4,729			0	279	07/15/2028
36209U AE 6	GNSF 481605 PT 7.0 7-15-29		12/15/2011	PAYDOWNS		428	428	421	422		6		6		428			0	16	07/15/2029
36224T NQ 9	GNSF 337999 PT 7.0 3-15-23		12/15/2011	PAYDOWNS		6,493	6,493	6,668	6,484		9		9		6,493			0	226	03/15/2023
36225B PV 4	GNSF 781336 PT 6.0 10-15-31		12/15/2011	PAYDOWNS		36,677	36,677	37,342	37,231		(554)		(554)		36,677			0	1,144	10/15/2031
36241K BU 1	GNSF 781851 PT 7.50 12-15-28		12/15/2011	PAYDOWNS		3,260	3,260	3,168	3,182		78		78		3,260			0	123	12/15/2028
912827 7B 2	U.S. TREASURY NOTES 5.00 8-15-11		08/15/2011	REDEEMED		60,000	60,000	63,609	60,338		(338)		(338)		60,000			0	3,000	08/15/2011
0599999.	Total - Bonds - U.S. Government					284,864	284,864	293,494	287,528	0	(2,664)	0	(2,664)	0	284,864	0	0	0	9,786	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31340Y FN 4	FHR 19 F PAC 8.50 3-15-20		12/15/2011	PAYDOWNS		8,658	8,658	8,948	8,658				0		8,658			0	501	03/15/2020
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11-25-17		12/27/2011	PAYDOWNS		110,391	110,391	106,715	109,540		851		851		110,391			0	2,495	11/25/2017
31392W 4L 1	FHR 2508 UL SEQ 5.0 12-15-16		08/15/2011	PAYDOWNS		295,424	295,424	297,316	295,533		(109)		(109)		295,424			0	4,556	12/15/2016
31393Q YC 0	FHR 2611 UH SEQ 4.50 5-15-18		12/15/2011	PAYDOWNS		292,447	292,447	271,612	283,550		8,897		8,897		292,447			0	9,229	05/15/2018
31393T G3 4	FNR 2003-108 HA SEQ 5.0 01-25-2027		01/25/2011	PAYDOWN		3,072	3,072	3,099	3,072				0		3,072			0	13	01/25/2027
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6-15-18		12/15/2011	PAYDOWNS		202,068	202,068	203,821	205,868		(3,800)		(3,800)		202,068			0	4,016	06/15/2018
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1-25-18		12/27/2011	PAYDOWNS		788,466	788,466	736,232	775,058		13,408		13,408		788,466			0	17,428	01/25/2018
31394J YA 9	FHR 2697 LG SEQ 4.50 10-15-23		12/15/2011	PAYDOWN		17,815	17,815	16,100	16,791		1,024		1,024		17,815			0	802	10/15/2023
31394K BC 7	FHR 2690 DK SEQ 4.0 10-15-18		12/15/2011	PAYDOWNS		62,338	62,338	56,972	59,940		2,398		2,398		62,338			0	2,400	10/15/2018
31394L FA 5	FHR 2691 OR PAC 4.50 11-15-26		01/18/2011	PAYDOWN		61,252	61,252	61,913	61,252				0		61,252			0	230	11/15/2026
31394M JG 6	FHR 2721 PD PAC 5.0 4-15-21		12/15/2011	PAYDOWNS		697,263	697,263	697,617	697,260		3		3		697,263			0	19,174	04/15/2021
31394Y LP 7	FHR 2802 BC SEQ 5.0 5-15-19		12/15/2011	PAYDOWNS		107,186	107,186	100,772	104,298		2,888		2,888		107,186			0	4,989	05/15/2019
31395A ZP 3	FHR 2823 EL SEQ 4.5 5-15-18		12/15/2011	PAYDOWNS		493,547	493,547	465,515	485,758		7,789		7,789		493,547			0	11,508	05/15/2018
31395G AH 5	FHR 2852 D PAC 3.75 11-15-25		01/18/2011	PAYDOWN		19,458	19,458	19,445	19,458				0		19,458			0	61	11/15/2025
31395M RP 6	FHR 2933 BC PAC 5.50 7-15-17		12/15/2011	PAYDOWNS		157,036	157,036	161,648	158,271		(1,235)		(1,235)		157,036			0	4,716	07/15/2017
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					3,316,421	3,316,421	3,207,725	3,284,307	0	32,114	0	32,114	0	3,316,421	0	0	0	82,118	XXX
Bonds - Industrial and Miscellaneous																				
00138Q AA 5	AIG SUNAMER GLOB 6.30 05-10-11 NC		05/10/2011	REDEEMED		90,000	90,000	103,668	90,709		(709)		(709)		90,000			0	2,835	05/10/2011
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	12/29/2011	PAYDOWNS		14,108	14,108	13,349			31		31		13,380		728	728	31	03/25/2017
002824 AS 9	ABBOTT LABS 5.60 05-15-11 NC		05/15/2011	REDEEMED		650,000	650,000	649,578	649,965		35		35		650,000			0	18,200	05/15/2011

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40	...	12/20/2011.	PAYDOWNS		11,820	11,820	11,820	11,820				0		11,820			0	348	12/20/2040.
00817Y AD 0	AETNA INC 5.75 06-15-11 NC	...	06/15/2011.	REDEEMED		650,000	650,000	649,292	649,927		73		73		650,000			0	18,688	06/15/2011.
020012 AE 0	ALLSTATE FINL GLOB 6.50 06-14-11 NC	...	06/14/2011.	REDEEMED		1,300,000	1,300,000	1,399,320	1,306,346		(6,346)		(6,346)		1,300,000			0	42,250	06/14/2011.
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1-25-34	...	12/27/2011.	PAYDOWNS		312,963	312,963	314,013	305,410		7,553		7,553		312,963			0	7,446	01/25/2034.
07383F FP 8	BSCMS 2001-TOP2 A2 SEQ 6.48 021535	...	06/16/2011.	PAYDOWNS		585,967	585,967	644,630	621,374		(35,407)		(35,407)		585,967			0	8,985	02/15/2035.
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 051139	...	12/12/2011.	PAYDOWNS		131,474	131,474	135,651	131,474				0		131,474			0	3,609	05/11/2039.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26	...	12/19/2011.	PAYDOWNS		17,595	17,595	17,589					0		17,589		7	7	73	10/18/2026.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35	...	12/27/2011.	PAYDOWNS		149,237	149,237	137,569	68,401		80,836		80,836		149,237			0	3,574	05/25/2035.
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8-25-33	...	12/27/2011.	PAYDOWNS		84,549	84,549	83,420	70,863		13,686		13,686		84,549			0	2,546	08/25/2033.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38	...	12/15/2011.	PAYDOWNS		13,469	13,469	13,469	13,469				0		13,469			0	422	12/15/2038.
172973 NK 1	CMSI 2003-3 B4 SUB 5.50 3-25-33	...	01/21/2011.	PAYDOWN									0					0	3,574	03/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8-25-33	...	12/27/2011.	PAYDOWNS		479,639	479,639	465,700	469,530		10,109		10,109		479,639			0	11,862	08/25/2033.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36	...	12/27/2011.	PAYDOWNS		191,176	191,176	157,482	157,990		33,186		33,186		191,176			0	391	08/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37	...	12/27/2011.	PAYDOWNS		65,092	65,092	62,895	62,908		2,184		2,184		65,092			0	1,938	06/25/2037.
186108 CF 1	CLEVE ELEC ILLUM 5.70 04-01-17 NC	...	03/30/2011.	WELLS FARGO BROKERAGE		2,130,640	2,000,000	1,996,820	1,997,811		72		72		1,997,883		132,757	132,757	57,950	04/01/2017.
201730 AC 2	CMAT 1999-C1 A3 SEQ 6.64 01-17-32	...	09/20/2011.	PAYDOWNS		181,302	181,302	203,951	181,302				0		181,302			0	2,975	01/17/2032.
22541L AC 7	CS FIRST BOSTON USA 6.50 01-15-12 NC	...	09/22/2011.	GOLDMAN SACHS & CO		1,317,030	1,300,000	1,291,953	1,298,898		763		763		1,299,661		17,369	17,369	101,400	01/15/2012.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26	...	12/19/2011.	PAYDOWN		8,333	8,333	8,330			3		3		8,333			0	34	11/18/2026.
241912 AA 2	DWMC 1 P-O SEQ 6.50 12-1-16	...	12/02/2011.	PAYDOWNS		54	54	55	60		(6)		(6)		54			0		12/01/2016.
260543 BX 0	DOW CHEMICAL CO 8.55 05-15-19 NC!	...	03/23/2011.	CASH TENDER OFFER		136,721	107,000	106,780	106,804		4		4		106,808		29,913	29,913	3,253	05/15/2019.
36186C BM 4	GMAC LLC 7.25 3-2-2011 NC	...	03/02/2011.	REDEEMED		264,000	264,000	229,680	261,008		2,992		2,992		264,000			0	9,570	03/02/2011.
36962G WB 6	GEN ELEC CAP CRP 6.125 02-22-11	...	02/22/2011.	REDEEMED		90,000	90,000	99,409	90,205		(205)		(205)		90,000			0	2,756	02/22/2011.
38141G AZ 7	GOLDMAN SACHS 6.875 1-15-11 NC	...	01/15/2011.	REDEEMED		1,300,000	1,300,000	1,404,538	1,300,597		(597)		(597)		1,300,000			0	44,687	01/15/2011.
39121J AG 5	GREAT RIV ENRGY 7.233 070138 NC A29	...	07/01/2011.	SINKING FUND PAYMENT		21,493	21,493	21,493	21,493				0		21,493			0	1,555	07/01/2038.
40429C CX 8	HSBC FINANCE CORP 5.25 01-14-11 NC	...	01/14/2011.	REDEEMED		1,300,000	1,300,000	1,297,933	1,299,983		17		17		1,300,000			0	34,125	01/14/2011.
41011W AH 3	JOHN HANCOCK 6.50 03-01-11 NC	...	03/01/2011.	REDEEMED		2,270,000	2,270,000	2,373,287	2,272,529		(2,529)		(2,529)		2,270,000			0	73,775	03/01/2011.
441812 JW 5	HOUSEHOLD FIN CO 6.375 10-15-11 NC	...	10/15/2011.	REDEEMED		650,000	650,000	649,916	649,980		20		20		650,000			0	41,438	10/15/2011.
459745 FN 0	INTL LEASE FIN 4.75 01-13-12 NC	...	06/03/2011.	CASH TENDER OFFER		994,250	970,000	936,011	963,276		30,974		30,974		994,250			0	40,956	01/13/2012.
466247 AV 5	JPMMT 2003-A2 2A2 SEQ CSTR 11-25-33	...	11/25/2011.	PAYDOWNS		184,831	184,831	183,387	184,831				0		184,831			0	3,032	11/25/2033.
46625H AJ 9	JP MORGAN CHASE 6.75 02-01-11 NC	...	02/01/2011.	REDEEMED		1,500,000	1,500,000	1,520,280	1,500,248		(248)		(248)		1,500,000			0	50,625	02/01/2011.
46625M CU 1	JPMCC 2001-CIB2 A3 SEQ 6.429 041535	...	08/16/2011.	PAYDOWNS		131,880	131,880	148,597	142,562		(10,682)		(10,682)		131,880			0	2,820	04/15/2035.
46625M GQ 6	JPMCC 2001-CIB3 A3 SEQ 6.465 111535	...	12/16/2011.	PAYDOWNS		124,461	124,461	140,580	125,834		(1,373)		(1,373)		124,461			0	4,676	11/15/2035.
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 071235	...	12/12/2011.	PAYDOWNS		9,376	9,376	9,706	9,449		(73)		(73)		9,376			0	378	07/12/2035.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE	...	12/29/2011.	PAYDOWNS		105,513	105,513	78,609	79,330		26,183		26,183		105,513			0	2,987	07/27/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE	...	12/29/2011.	PAYDOWNS		175,667	175,667	166,443	167,670		7,997		7,997		175,667			0	4,949	05/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE	...	12/28/2011.	PAYDOWNS		124,116	124,116	114,497	115,625		8,491		8,491		124,116			0	2,132	03/26/2037.
478366 AQ 0	JOHNSON CONTROLS 5.250 01-15-11 NC !	...	01/15/2011.	REDEEMED		650,000	650,000	649,916	649,999		1		1		650,000			0	17,063	01/15/2011.
55262C AB 6	MBIA INC 9.375 02-15-11 NC	...	02/15/2011.	REDEEMED		650,000	650,000	842,281	651,248		(1,248)		(1,248)		650,000			0	30,469	02/15/2011.
59018Y RZ 6	MERRILL LYNCH 5.30 09-30-15 MTN	...	06/29/2011.	BANK OF AMER / ML		1,031,770	970,000	962,085	966,220		351		351		966,571		65,199	65,199	39,272	09/30/2015.
617451 AC 3	MSC 2005-IQ10 A2 SEQ 5.126 091542	...	03/15/2011.	PAYDOWN		619,516	619,516	622,919	622,596		(3,080)		(3,080)		619,516			0	7,939	09/15/2042.
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4-25-19	...	12/27/2011.	PAYDOWNS		525,361	525,361	518,639	522,351		3,010		3,010		525,361			0	12,046	04/25/2019.
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 0136	...	12/27/2011.	PAYDOWNS		81,868	81,868	81,456	81,523		345		345		81,868			0	2,654	01/25/2036.
77876N AK 4	LFR 6 I PAC 9.4 08-20-19	...	12/20/2011.	PAYDOWNS		6,814	6,814	7,277	7,507		(693)		(693)		6,814			0	306	08/20/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35	...	10/25/2011.	PAYDOWNS		27,454	27,454	24,288			3,166		3,166		27,454			0	13	10/25/2035.
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10-25-35	...	12/27/2011.	PAYDOWNS			671,511	659,865	35,658		(35,658)		(35,658)					0	20,547	10/25/2035.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39	...	12/16/2011.	PAYDOWNS		45,483	45,483	45,483	45,483				0		45,483			0	1,597	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40	...	12/16/2011.	PAYDOWNS		34,672	34,672	34,672	34,672				0		34,672			0	972	10/16/2040.
92344W AA 9	VERIZON MARYLAND 6.125 03-01-12 NC	...	11/28/2011.	REDEEMED BY CALL		1,319,500	1,300,000	1,418,524	1,318,706		(14,504)		(14,504)		1,304,202		15,298	15,298	98,868	03/01/2012.
923474 AA 8	VERIZON FLA INC 6.125 01-15-13 NC	...	11/28/2011.	REDEEMED BY CALL		691,087	650,000	688,305	661,732		(5,082)		(5,082)		656,650		34,436	34,436	54,521	01/15/2013.
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03-36	...	12/27/2011.	PAYDOWNS		82,137	82,137	79,549	79,972		2,165		2,165		82,137			0	2,755	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR	...	12/27/2011.	PAYDOWNS		17,968	17,968	15,923			2,045		2,045		17,968			0	131	03/25/2036.
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12-35	...	12/27/2011.	PAYDOWNS		105,980	105,980	102,081	102,759		3,221		3,221		105,980			0	2,915	12/25/2035.
3899999.	Total - Bonds - Industrial and Miscellaneous					23,656,366	24,003,879	24,594,963	23,160,107	0	121,073	0	121,073	0	23,360,659	0	295,707	295,707	904,913	XXX
Bonds - Hybrid Securities																				
065912 AA 5	BANKAMERICA INST 7.70 12-31-26 C09	...	11/29/2011.	CONSENT FEE		3,250		3,250	3,250				0		3,250			0		12/31/2026.
4899999.	Total - Bonds - Hybrid Securities					3,250	0	3,250	3,250	0	0	0	0	0	3,250	0	0	0	0	XXX
8399997.	Total - Bonds - Part 4					27,260,901	27,605,164	28,099,432	26,735,192	0	150,523	0	150,523	0	26,965,194	0	295,707	295,707	996,817	XXX
8399999.	Total - Bonds					27,260,901	27,605,164	28,099,432	26,735,192	0	150,523	0	150,523	0	26,965,194	0	295,707	295,707	996,817	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					27,260,901	XXX	28,099,432	26,735,192	0	150,523	0	150,523	0	26,965,194	0	295,707	295,707	996,817	XXX

Sch. D-Pt. 5
NONE

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP 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
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc Treasury Portfolio Cash Management			12/29/2011.	The Bank of New York Mellon	XXX	7,678,928						7,678,928	166		0.020	0.020	Mtly	4,546	
94975H 29 6	Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares			12/31/2005.	US Bank	XXX	25,000						25,000			0.010	0.010	Mtly		
8899999. Total - Exempt Money Market Mutual Funds							7,703,928	0	0	0	0	XXX	7,703,928	166	0	XXX	XXX	XXX	4,546	0
9199999. Total - Short-Term Investments							7,703,928	0	0	0	0	XXX	7,703,928	166	0	XXX	XXX	XXX	4,546	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
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						
JP Morgan Chase Austin, TX					(3,046,948)	XXX
0199998. Deposits in 3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX		3,202	168,691	XXX
0199999. Total - Open Depositories	XXX	XXX	0	3,202	(2,878,257)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	3,202	(2,878,257)	XXX
0599999. Total Cash	XXX	XXX	0	3,202	(2,878,257)	XXX

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

1. January	(3,960,741)	4. April	(4,012,590)	7. July	(4,237,324)	10. October	(3,703,065)
2. February	(4,248,455)	5. May	(4,008,626)	8. August	(3,253,336)	11. November	(3,284,999)
3. March	(4,247,231)	6. June	(3,837,324)	9. September	(3,740,541)	12. December	(2,878,257)

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						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			109,991	110,637
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL		LIFE INSURANCE			2,064,828	2,885,396
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	LIFE INSURANCE			112,485	128,250
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	LIFE INSURANCE			112,485	128,250
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			449,941	513,000
35.	North Dakota ND						
36.	Ohio OH	B	LIFE INSURANCE	1,511,972	1,702,942		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			533,616	539,603
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI	B	LIFE INSURANCE			562,427	641,250
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,511,972	1,702,942	3,945,773	4,946,386

DETAILS OF WRITE-INS

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

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