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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current Period), 0836 (Prior Period) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile US

Incorporated/Organized May 3, 1966 Commenced Business May 25, 1966

Statutory Home Office 400 Broadway, Cincinnati, Ohio 45202
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway, Cincinnati, Ohio 45202
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway, Cincinnati, Ohio 45202
(Street and Number, City or Town, State and Zip Code)
513-629-1800
(Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name) 513-629-2980 (Area Code) (Telephone Number) (Extension)

CompAcctGrp@WesternSouthernLife.com (E-Mail Address) 513-629-1871 (Fax Number)

OFFICERS

John Finn Barrett (Chairman of the Board)
Jill Tripp McGruder (President & CEO)
Nora Eyre Moushey (Senior VP & Chief Actuary)
Edward Joseph Babbitt (Secretary)

OTHER OFFICERS

Mark Erdem Caner (Sr VP)
Daniel Joseph Downing# (Sr VP)
Scott Warner Edblom (VP)
Brian Anthony Eichhold (VP)
Clint David Gibler (Sr VP)
Daniel Wayne Harris (VP)
David Todd Henderson (VP & Chief Risk Officer)
Kevin Louis Howard (Sr VP)
Bradley Joseph Hunkler (VP, Chief Accounting Officer)
Phillip Earl King (VP & Auditor)
Paul Matthew Kruth (VP)
Constance Marie Maccarone (Sr VP)
Michael Ryland Moser (VP & Chf Compliance Officer)
Nicholas Peter Sargen (Sr VP)
Denise Lynn Sparks (VP)
Richard Kelley Taulbee (VP)
James Joseph Vance (VP & Treasurer)
Terrie Ann Wiedenheft (VP)
Patricia Jean Wilson (VP)

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt
John Finn Barrett
Jill Tripp McGruder
Robert Lewis Walker
Donald Joseph Wuebbling

State of Ohio
County of Hamilton } SS

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

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
3rd 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 Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3 + Col 4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	964,515	0.030	964,515		964,515	0.030
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	21,500,000	0.665	21,500,000		21,500,000	0.665
1.22 Issued by U.S. government sponsored agencies	5,493,763	0.170	5,493,763		5,493,763	0.170
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	47,167,917	1.460	47,167,917		47,167,917	1.460
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,700,180	0.053	1,700,180		1,700,180	0.053
1.42 Political subdivisions of states, territories and possessions and political subdidivison general obligations	10,781,698	0.334	10,781,698		10,781,698	0.334
1.43 Revenue and assessment obligations	125,243,509	3.875	125,243,509		125,243,509	3.875
1.44 Industrial development and similar obligations	100,000	0.003	100,000		100,000	0.003
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	14,707,916	0.455	14,707,916		14,707,916	0.455
1.512 Issued or guaranteed by FNMA and FHLMC	83,556,176	2.586	83,556,176		83,556,176	2.586
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	95,531,048	2.956	95,531,048		95,531,048	2.956
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	1,008,804	0.031	1,008,804		1,008,804	0.031
1.523 All other	340,433,870	10.534	340,433,870		340,433,870	10.534
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,332,517,550	41.232	1,332,517,550		1,332,517,550	41.232
2.2 Unaffiliated non-U.S. securities (including Canada)	370,921,792	11.478	370,921,792		370,921,792	11.478
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publically traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	156,815,099	4.852	156,815,099		156,815,099	4.852
3.4 Other equity securities:						
3.41 Affiliated	272,523,777	8.433	272,523,777		272,523,777	8.433
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans	44,342,338	1.372	44,342,338		44,342,338	1.372
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $ .....of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .....property acquired in satisfaction of debt)						
6. Contract loans	123,729,598	3.829	123,729,598		123,729,598	3.829
7. Derivatives						
8. Receivables for securities	1,257,889	0.039	1,257,889		1,257,889	0.039
9. Securities Lending (Line 10, Asset page reinvested collateral)	18,128,393	0.561	18,128,393	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	105,473,879	3.264	105,473,879	18,128,393	123,602,272	3.825
11. Other invested assets	57,819,450	1.789	57,819,450		57,819,450	1.789
12. Total invested assets	3,231,719,161	100.000	3,231,719,161	18,128,393	3,231,719,161	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		60,527,706
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	9,850,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		9,850,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		25,181,591
8.	Deduct amortization of premium and mortgage interest points and commitment fees		407,026
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	446,753	446,753
11.	Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		44,342,336
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		44,342,336
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		44,342,336

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		55,030,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	9,135,224	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	8,491,519	17,626,743
3.	Capitalized deferred interest and other		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		36
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(3,637,271)	
	5.2 Totals, Part 3, Column 9		(3,637,271)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		11,198,975
• 8.	Deduct amortization of premium and depreciation		1,453
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		57,819,450
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		57,819,450

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,794,761,058
2.	Cost of bonds and stocks acquired, Part 3, Column 7		761,954,598
3.	Accrual of discount		7,242,302
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(2,185,998)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	25,620,648	
	4.4 Part 4, Column 11	(20,000,387)	3,434,263
5.	Total gain (loss) on disposals, Part 4, Column 19		22,266,171
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		694,939,795
7.	Deduct amortization of premium		3,359,557
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		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	4,876,495	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	4,487,469	
	9.4 Part 4, Column 13	1,027,459	10,391,423
10.	Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		2,880,967,617
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		2,880,967,617

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	42,666,193	43,055,525	42,673,155	41,641,167
	2. Canada	47,167,917	49,397,328	47,255,540	47,000,000
	3. Other Countries				
	4. Totals	89,834,110	92,452,853	89,928,695	88,641,167
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,293,300	6,855,688	6,324,320	6,250,000
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	310,619,312	328,476,770	310,751,079	310,330,015
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	1,658,456,642	1,792,555,301	1,646,558,112	1,697,897,848
	9. Canada	103,359,391	117,624,724	103,335,763	102,694,000
	10. Other Countries	283,065,983	305,218,711	282,694,676	283,111,270
	11. Totals	2,044,882,016	2,215,398,736	2,032,588,551	2,083,703,118
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,451,628,738	2,643,184,047	2,439,592,645	2,488,924,300
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	144,697,295	144,697,295	116,196,817	
	21. Canada	1,870,515	1,870,515	1,982,792	
	22. Other Countries	10,247,289	10,247,289	9,523,696	
	23. Totals	156,815,099	156,815,099	127,703,305	
Parent, Subsidiaries and Affiliates	24. Totals	272,523,777	272,523,780	228,981,540	
	25. Total Common Stocks	429,338,876	429,338,879	356,684,845	
	26. Total Stocks	429,338,876	429,338,879	356,684,845	
	27. Total Bonds and Stocks	2,880,967,614	3,072,522,926	2,796,277,490	

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	1,519,162	7,549,342	23,128,714	1,656,931	8,812,044	42,666,193	1.7	59,733,051	2.3	40,479,157	2,187,037
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	1,519,162	7,549,342	23,128,714	1,656,931	8,812,044	42,666,193	1.7	59,733,051	2.3	40,479,157	2,187,037
2. All Other Governments											
2.1 Class 1		34,096,833	13,071,085			47,167,918	1.8	23,264,343	0.9	42,170,738	4,997,179
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals		34,096,833	13,071,085			47,167,918	1.8	23,264,343	0.9	42,170,738	4,997,179
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1		5,043,300	1,250,000			6,293,300	0.2	6,305,288	0.2	6,293,300	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		5,043,300	1,250,000			6,293,300	0.2	6,305,288	0.2	6,293,300	
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	28,493,903	75,873,436	93,731,235	41,613,407	73,637,331	313,349,312	12.3	286,834,714	11.2	313,349,312	
5.2 Class 2			170,000		100,000	270,000		445,000		170,000	100,000
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	28,493,903	75,873,436	93,901,235	41,613,407	73,737,331	313,619,312	12.3	287,279,714	11.2	313,519,312	100,000

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 10.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (Unaffiliated)											
6.1 Class 1	157,174,588	412,012,257	392,932,633	95,421,994	170,974,277	1,228,515,749	48.0	1,382,714,888	53.8	957,002,949	271,512,794
6.2 Class 2	18,165,991	132,717,716	261,364,411	73,215,488	113,114,680	598,578,286	23.4	491,477,439	19.1	462,924,955	135,653,331
6.3 Class 3	8,409,450	15,587,865	52,232,282	8,070,403	3,709,117	88,009,117	3.4	89,265,664	3.5	64,391,133	23,617,983
6.4 Class 4	6,592,791	49,097,962	66,296,693	10,448,134	1,404,147	133,839,727	5.2	134,604,960	5.2	90,964,254	42,875,474
6.5 Class 5	2,384,530	11,407,319	7,900,584	2,267,221	1,332,843	25,292,497	1.0	12,632,582	0.5	21,339,154	3,953,344
6.6 Class 6	450,402	2,691,359	937,571	590,999	74,156	4,744,487	0.2	6,745,366	0.3	4,568,616	175,872
6.7 Totals	193,177,752	623,514,478	781,664,174	190,014,239	290,609,220	2,078,979,863	81.3	2,117,440,899	82.4	1,601,191,061	477,788,798
7. Hybrid Securities											
7.1 Class 1					7,000,000	7,000,000	0.3	39,211,564	1.5	7,000,000	
7.2 Class 2				2,249,011	17,705,219	19,954,230	0.8	29,777,998	1.2	17,795,410	2,158,820
7.3 Class 3		20,690,270	2,021,620	13,394,224	4,797,497	40,903,611	1.6	5,842,481	0.2	23,260,662	17,642,950
7.4 Class 4					1,031,111	1,031,111				1,031,111	
7.5 Class 5											
7.6 Class 6											
7.7 Totals		20,690,270	2,021,620	15,643,235	30,533,827	68,888,952	2.7	74,832,043	2.9	49,087,183	19,801,770
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 187,187,653	534,575,168	524,113,667	138,692,332	260,423,652	1,644,992,472	64.3	XXX	XXX	1,366,295,456	278,697,010
9.2 Class 2	(d) 18,165,991	132,717,716	261,534,411	75,464,499	130,919,899	618,802,516	24.2	XXX	XXX	480,890,365	137,912,151
9.3 Class 3	(d) 8,409,450	36,278,135	54,253,902	21,464,627	8,506,614	128,912,728	5.0	XXX	XXX	87,651,795	41,260,933
9.4 Class 4	(d) 6,592,791	49,097,962	66,296,693	10,448,134	2,435,258	134,870,838	5.3	XXX	XXX	91,995,365	42,875,474
9.5 Class 5	(d) 2,384,530	11,407,319	7,900,584	2,267,221	1,332,843	(c) 25,292,497	1.0	XXX	XXX	21,339,154	3,953,344
9.6 Class 6	(d) 450,402	2,691,359	937,571	590,999	74,156	(c) 4,744,487	0.2	XXX	XXX	4,568,616	175,872
9.7 Totals	223,190,817	766,767,659	915,036,828	248,927,812	403,692,422	(b) 2,557,615,538	100.0	XXX	XXX	2,052,740,751	504,874,784
9.8 Line 9.7 as a % of Column 6	8.7	30.0	35.8	9.7	15.8	100.0	XXX	XXX	XXX	80.3	19.7
10. Total Bonds Prior Year											
10.1 Class 1	266,566,478	525,825,280	512,548,422	185,642,352	307,481,316	XXX	XXX	1,798,063,848	70.0	1,485,429,094	312,634,755
10.2 Class 2	32,767,255	107,302,341	193,530,189	55,033,473	133,066,997	XXX	XXX	521,700,255	20.3	437,028,910	84,671,344
10.3 Class 3	6,689,228	31,474,739	39,704,529	10,784,999	6,454,650	XXX	XXX	95,108,145	3.7	70,233,290	24,874,855
10.4 Class 4	6,882,807	36,792,645	72,328,861	14,488,787	4,111,860	XXX	XXX	134,604,960	5.2	71,722,740	62,882,220
10.5 Class 5	1,496,481	4,928,833	3,585,914	1,133,117	1,488,237	XXX	XXX	(c) 12,632,582	0.5	10,306,019	2,326,564
10.6 Class 6	279,134	3,361,151	2,132,421	883,859	88,801	XXX	XXX	(c) 6,745,366	0.3	6,745,366	
10.7 Totals	314,681,383	709,684,989	823,830,336	267,966,587	452,691,861	XXX	XXX	(b) 2,568,855,156	100.0	2,081,465,419	487,389,738
10.8 Line 10.7 as a % of Column 8	12.2	27.6	32.1	10.4	17.6	XXX	XXX	100.0	XXX	81.0	19.0
11. Total Publicly Traded Bonds											
11.1 Class 1	179,312,356	454,936,555	410,322,831	104,756,557	216,967,164	1,366,295,463	53.4	1,485,429,091	57.8	1,366,295,456	XXX
11.2 Class 2	16,459,684	101,128,584	172,848,790	72,496,017	117,957,287	480,890,362	18.8	437,028,911	17.0	480,890,365	XXX
11.3 Class 3	3,304,785	26,112,324	28,292,064	21,436,008	8,506,614	87,651,795	3.4	70,233,290	2.7	87,651,795	XXX
11.4 Class 4	5,714,256	34,905,731	42,390,485	6,552,451	2,432,440	91,995,363	3.6	71,722,740	2.8	91,995,365	XXX
11.5 Class 5	2,384,530	8,328,266	7,026,292	2,267,221	1,332,843	21,339,152	0.8	10,306,017	0.4	21,339,154	XXX
11.6 Class 6	382,300	2,583,589	937,571	590,999	74,156	4,568,615	0.2	6,745,366	0.3	4,568,616	XXX
11.7 Totals	207,557,911	627,995,049	661,818,033	208,099,253	347,270,504	2,052,740,750	80.3	2,081,465,415	81.0	2,052,740,751	XXX
11.8 Line 11.7 as a % of Column 6	10.1	30.6	32.2	10.1	16.9	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 10.7, Column 6, Section 10	8.1	24.6	25.9	8.1	13.6	80.3	XXX	XXX	XXX	80.3	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	7,875,298	79,638,613	113,790,836	33,935,775	43,456,488	278,697,010	10.9	312,634,755	12.2	XXX	278,697,010
12.2 Class 2	1,706,307	31,589,132	88,685,621	2,968,481	12,962,611	137,912,152	5.4	84,671,343	3.3	XXX	137,912,151
12.3 Class 3	5,104,665	10,165,811	25,961,838	28,619		41,260,933	1.6	24,874,855	1.0	XXX	41,260,933
12.4 Class 4	878,535	14,192,231	23,906,208	3,895,683	2,818	42,875,475	1.7	62,882,220	2.4	XXX	42,875,474
12.5 Class 5		3,079,053	874,292			3,953,345	0.2	2,326,565	0.1	XXX	3,953,344
12.6 Class 6	68,102	107,770				175,872				XXX	175,872
12.7 Totals	15,632,907	138,772,610	253,218,795	40,828,558	56,421,917	504,874,787	19.7	487,389,738	19.0	XXX	504,874,784
12.8 Line 12.7 as a % of Column 6	3.1	27.5	50.2	8.1	11.2	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10	0.6	5.4	9.9	1.6	2.2	19.7	XXX	XXX	XXX	XXX	19.7

(a) Includes $ 437,147,770 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 11,000,000 current year, $ 13,006,333 prior year of bonds with Z designations and $ ..... current year, $ 489,533,307 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 is under regulatory review.
(c) Includes $ ..... current year, $ 816,051 prior year of bonds with 5* designations and $ ..... current year, $ 30,328 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 $ 105,986,796 ; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	1,000,000	5,409,196	21,500,000		49,082	27,958,278	1.1	59,733,051	2.3	27,958,278	
1.2 Residential Mortgage-Backed Securities	519,162	2,140,146	1,628,714	1,656,931	8,762,962	14,707,915	0.6			12,520,879	2,187,037
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	1,519,162	7,549,342	23,128,714	1,656,931	8,812,044	42,666,193	1.7	59,733,051	2.3	40,479,157	2,187,037
2. All Other Governments											
2.1 Issuer Obligations		34,096,833	13,071,085			47,167,918	1.8	23,264,343	0.9	42,170,738	4,997,179
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		34,096,833	13,071,085			47,167,918	1.8	23,264,343	0.9	42,170,738	4,997,179
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		5,043,300	1,250,000			6,293,300	0.2	6,305,288	0.2	6,293,300	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		5,043,300	1,250,000			6,293,300	0.2	6,305,288	0.2	6,293,300	
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	3,500,180		10,031,698	14,993,036	31,575,213	60,100,127	2.3	142,972,433	5.6	60,000,128	100,000
5.2 Residential Mortgage-Backed Securities	23,283,244	73,686,375	58,335,354	7,633,174	38,663	162,976,810	6.4	125,436,455	4.9	162,976,810	
5.3 Commercial Mortgage-Backed Securities	(189,521)	1,117,061	12,807,984	1,287,197	1,087,694	16,110,415	0.6	8,772,719	0.3	16,110,415	
5.4 Other Loan-Backed and Structured Securities	1,900,000	1,070,000	12,726,198	17,700,000	41,035,761	74,431,959	2.9	10,098,106	0.4	74,431,959	
5.5 Totals	28,493,903	75,873,436	93,901,234	41,613,407	73,737,331	313,619,311	12.3	287,279,713	11.2	313,519,312	100,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	134,856,593	438,635,570	681,487,276	135,548,201	230,595,763	1,621,123,403	63.4	1,637,159,143	63.7	1,234,882,533	386,240,870
6.2 Residential Mortgage-Backed Securities	30,256,020	66,352,057	35,568,569	27,455,412	10,348,099	169,980,157	6.6	228,310,373	8.9	167,844,931	2,135,226
6.3 Commercial Mortgage-Backed Securities	24,395,748	114,350,351	32,656,593	32,729	27,090	171,462,511	6.7	188,651,447	7.3	130,008,037	41,454,474
6.4 Other Loan-Backed and Structured Securities	3,669,392	4,176,500	31,951,737	26,977,898	49,638,267	116,413,794	4.6	63,319,753	2.5	68,455,565	47,958,229
6.5 Totals	193,177,753	623,514,478	781,664,175	190,014,240	290,609,219	2,078,979,865	81.3	2,117,440,716	82.4	1,601,191,066	477,788,799
7. Hybrid Securities											
7.1 Issuer Obligations		1,006,501			18,871,141	19,877,642	0.8	74,832,043	2.9	17,718,822	2,158,820
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		19,683,769	2,021,620	15,643,235	11,662,688	49,011,312	1.9			31,368,362	17,642,950
7.5 Totals		20,690,270	2,021,620	15,643,235	30,533,829	68,888,954	2.7	74,832,043	2.9	49,087,184	19,801,770
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	139,356,773	484,191,400	727,340,059	150,541,237	281,091,199	1,782,520,668	69.7	XXX	XXX	1,389,023,799	393,496,869
9.2 Residential Mortgage-Backed Securities	54,058,426	142,178,578	95,532,637	36,745,517	19,149,724	347,664,882	13.6	XXX	XXX	343,342,620	4,322,263
9.3 Commercial Mortgage-Backed Securities	24,206,227	115,467,412	45,464,577	1,319,926	1,114,784	187,572,926	7.3	XXX	XXX	146,118,452	41,454,474
9.4 Other Loan-Backed and Structured Securities	5,569,392	24,930,269	46,699,555	60,321,133	102,336,716	239,857,065	9.4	XXX	XXX	174,255,886	65,601,179
9.5 Totals	223,190,818	766,767,659	915,036,828	248,927,813	403,692,423	2,557,615,541	100.0	XXX	XXX	2,052,740,757	504,874,785
9.6 Line 9.5 as a % of Column 6	8.7	30.0	35.8	9.7	15.8	100.0	XXX	XXX	XXX	80.3	19.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	232,868,491	484,037,932	683,632,964	183,205,340	360,521,574	XXX	XXX	1,944,266,301	75.7	1,498,145,738	446,120,561
10.2 Residential Mortgage-Backed Securities	35,088,109	110,571,434	103,584,867	82,178,833	22,323,585	XXX	XXX	353,746,828	13.8	336,600,924	17,145,904
10.3 Commercial Mortgage-Backed Securities	46,724,783	115,075,622	33,034,998	1,890,167	698,596	XXX	XXX	197,424,166	7.7	173,300,895	24,123,271
10.4 Other Loan-Backed and Structured Securities			3,577,507	692,246	69,148,106	XXX	XXX	73,417,859	2.9	73,417,859	
10.5 Totals	314,681,383	709,684,988	823,830,336	267,966,586	452,691,861	XXX	XXX	2,568,855,154	100.1	2,081,465,416	487,389,736
10.6 Line 10.5 as a % of Column 8	12.2	27.6	32.1	10.4	17.6	XXX	XXX	100.0	XXX	81.0	19.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	128,634,523	381,392,230	525,995,987	128,328,959	224,672,099	1,389,023,798	54.3	1,498,145,738	58.3	1,389,023,799	XXX
11.2 Residential Mortgage-Backed Securities	52,990,227	140,176,574	94,350,405	36,678,508	19,146,906	343,342,620	13.4	336,600,924	13.1	343,342,620	XXX
11.3 Commercial Mortgage-Backed Securities	23,310,006	99,773,571	20,600,165	1,319,925	1,114,784	146,118,451	5.7	173,300,895	6.7	146,118,452	XXX
11.4 Other Loan-Backed and Structured Securities	2,623,156	6,652,675	20,871,478	41,771,861	102,336,716	174,255,886	6.8	73,417,859	2.9	174,255,886	XXX
11.5 Totals	207,557,912	627,995,050	661,818,035	208,099,253	347,270,505	2,052,740,755	80.3	2,081,465,416	81.0	2,052,740,757	XXX
11.6 Line 11.5 as a % of Column 6	10.1	30.6	32.2	10.1	16.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9	8.1	24.6	25.9	8.1	13.6	80.3	XXX	XXX	XXX	80.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	10,722,250	102,799,170	201,344,072	22,212,278	56,419,100	393,496,870	15.4	446,120,561	17.4	XXX	393,496,869
12.2 Residential Mortgage-Backed Securities	1,068,199	2,002,004	1,182,233	67,009	2,818	4,322,263	0.2	17,145,904	0.7	XXX	4,322,263
12.3 Commercial Mortgage-Backed Securities	896,221	15,693,841	24,864,412			41,454,474	1.6	24,123,271	0.9	XXX	41,454,474
12.4 Other Loan-Backed and Structured Securities	2,946,236	18,277,594	25,828,078	18,549,271		65,601,179	2.6			XXX	65,601,179
12.5 Totals	15,632,906	138,772,609	253,218,795	40,828,558	56,421,918	504,874,786	19.7	487,389,736	19.0	XXX	504,874,785
12.6 Line 12.5 as a % of Column 6	3.1	27.5	50.2	8.1	11.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9	0.6	5.4	9.9	1.6	2.2	19.7	XXX	XXX	XXX	XXX	19.7

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	147,130,256	147,130,256			
2. Cost of short-term investments acquired	982,650,809	982,650,809			
3. Accrual of discount	5,336	5,336			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(8,800)	(8,800)			
6. Deduct consideration received on disposals	1,023,701,659	1,023,701,659			
7. Deduct amortization of premium	89,146	89,146			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9)	105,986,796	105,986,796			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	105,986,796	105,986,796			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)		(2,835)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid / (consideration received) at time of acquisition, still open, Section 1, Column 12	(227,620)	
	2.2 Current year paid / (consideration received) at time of acquisition, terminated, Section 2, Column 14	(181,670)	(409,290)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	93,203	
	3.2 Section 2, Column 19		93,203
4.	Total gain (loss) on termination recognized, Section 2, Column 22		49,138
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(132,532)
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 - Line 5 + Line 6 + Line 7 + Line 8)		(137,252)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(137,252)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				(144,000)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				(183,650)
3.1	Change in variation margin on open contracts:				
	3.11 Section 1, Column 15, current year minus		(112,075)		
	3.12 Section 1, Column 15, prior year		(40,560)	(71,515)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized:				
	3.23 Section 1, Column 16, current year to date minus	(112,075)			
	3.24 Section 1, Column 16, prior year	(40,560)	(71,515)	(71,515)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		(145,531)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(145,531)	(145,531)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1 + Line 2 + Line 3.3 - Line 4.3 - Line 5.1 - Line 5.2)				(327,650)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(327,650)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
976657A@5	WISCONSIN ENERGY 976657AG1	1FE	1,000,000	2,543,498	2,710,720	07/06/2007	09/20/2012	MORGAN STANLEY	(2,158)	(2,158)	929766-MU-4	WBCMT 2003-C9 A4	1FE	2,545,656	2,712,878
9999999 - TOTALS				2,543,498	2,710,720				(2,158)	(2,158)				2,545,656	2,712,878

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	2,528,984	1	2,532,569	1	2,536,689	1	2,539,202	1	2,528,984
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,585	XXX	4,120	XXX	2,513	XXX	4,296	XXX	14,514
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	2,532,569	1	2,536,689	1	2,539,202	1	2,543,498	1	2,543,498

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value	
1.	Part A, Section 1, Column 14	(137,252)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(137,252)
4.	Part D, Column 5		
5.	Part D, Column 6	(137,252)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(137,252)	
8.	Part B, Section 1, Column 13	(112,075)	
9.	Total (Line 7 plus Line 8)		(249,327)
10.	Part D, Column 8	1,210	
11.	Part D, Column 9	(250,537)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,000,000	
14.	Part B, Section 1, Column 19	327,650	
15.	Part D, Column 11	1,327,650	
16.	Total (Lines 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	39,584,454	39,584,454	
2. Cost of cash equivalents acquired	7,231,775,031	7,231,775,031	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	7,271,359,485	7,271,359,485	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

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 Investement					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in good standing - Commercial mortgages - all other														
0009001		Santa Teresa	NM		11/07/2000	8.430	1,916,683						3,280,000	09/28/2000
0009042		Garden City	ID		10/21/2005	5.980	3,352,364						5,150,000	09/26/2005
0009044		Springville	UT		04/05/2006	6.070	3,626,396						6,080,000	02/12/2006
0009046		Sacramento	CA		02/02/2007	6.040	10,185,725						15,650,000	12/18/2006
0009047		Ocala	FL		10/19/2007	6.080	7,115,596						11,400,000	08/06/2007
0009048		Naples	FL		03/04/2010	6.950	8,361,781						14,200,000	11/16/2009
0009049		Los Angeles	CA		06/02/2011	6.000	4,807,480						7,800,000	04/05/2011
0009050		Houston	TX		09/28/2011	5.250	4,976,314						7,278,481	04/21/2011
0599999 - Mortgages in good standing - Commercial mortgages - all other							44,342,339						70,838,481	
0899999 - TOTAL Mortgages in good standing							44,342,339						70,838,481	
3399999 - TOTALS							44,342,339						70,838,481	

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

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in good standing - Commercial mortgages - all other								
0009049	Los Angeles	CA		06/02/2011	6.000	4,850,000		7,800,000
0009050	Houston	TX		09/28/2011	5.250	5,000,000		7,278,481
0599999 - Mortgages in good standing - Commercial mortgages - all other						9,850,000		15,078,481
0899999 - TOTAL Mortgages in good standing (sum of 0199999 - 0799999)						9,850,000		15,078,481
3399999 - TOTAL Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)						9,850,000		15,078,481

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exhange 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																	
0009043	Tampa	FL		12/20/2005	12/02/2011	3,546,753			446,753		(446,753)		3,100,000	3,100,000			
0009045	Huntington Beach	CA		12/08/2006	06/01/2011	21,585,710		(407,026)			(407,026)		21,178,684	21,178,684			
0199999 - Mortgages closed by repayment						25,132,463		(407,026)	446,753		(853,779)		24,278,684	24,278,684			
Mortgages with partial repayments																	
0009001	Santa Teresa	NM		11/07/2000		1,986,278								69,596			
0009042	Garden City	ID		10/21/2005		3,449,431								97,068			
0009044	Springville	UT		04/05/2006		3,722,199								95,804			
0009046	Sacramento	CA		02/02/2007		10,416,593								230,868			
0009047	Ocala	FL		10/19/2007		7,319,310								203,714			
0009048	Naples	FL		03/04/2010		8,501,432								139,651			
0009049	Los Angeles	CA		06/02/2011										42,520			
0009050	Houston	TX		09/28/2011										23,686			
0299999 - Mortgages with partial repayments						35,395,243								902,907			
0599999 - TOTALS						60,527,706		(407,026)	446,753		(853,779)		24,278,684	25,181,591			

SCHEDULE BA - PART 1

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

1	2	3			6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated																			
	ALINDA FUND I INFRASTRUCTURE FUND LP		WILMINGTON	DELAWARE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1	20,056,696	20,056,696	20,056,696	196,009						2,383,150	0.770
	AUDAX MEZZANINE LP		WILMINGTON	DELAWARE	AUDAX MEZZANINE LP		11/30/2006	2	1,196,826	1,196,826	1,196,826	176,291						743	0.350
	CARLYLE MEZZANINE PARTNERS LP		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2	8,104,633	8,104,633	8,104,633	1,078,653						1,447,117	5.800
	CARLYLE RIVERSTONE FUND I LP		WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3	1,099,684	6,502,207	6,502,207	(5,947,373)						604,966	9.820
	NEWSTONE CAPITAL PARTNERS LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3	7,623,501	7,623,501	7,623,501	817,993						769,579	4.010
	NEWSTONE CAPITAL PARTNERS II		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II		03/15/2011	3	5,690,532	5,690,532	5,690,532	96,484						10,894,280	1.670
	REGIMENT CAPITAL ADVISORS LP		BOSTON	MA	REGIMENT CAPITAL ADVISORS LP		07/15/2011	2		2,532,301	2,532,301	(55,328)						17,224,905	1.200
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated									43,771,872	51,706,696	51,706,696	(3,637,271)						33,324,740	
Surplus Debentures, etc. - Unaffiliated																			
638671-AJ-6	NATIONWIDE MUTUAL INS				TAX FREE EXCHANGE	1FE	01/01/2009		1,000,000	906,745	1,000,000						58,100		
	5.81% 12/15/2024																		
878091-BC-0	TIAA				MORGAN STANLEY	1FE	01/01/2011		5,115,390	6,417,010	5,112,754		(1,417)				342,500		
	6.85% 12/16/2039																		
2199999 - Subtotal - Surplus Debentures, etc. - Unaffiliated									6,115,390	7,323,755	6,112,754		(1,417)				400,600		
3999999 - Subtotal - Unaffiliated									49,887,262	59,030,451	57,819,450	(3,637,271)	(1,417)				400,600	33,324,740	
4199999 - TOTALS									49,887,262	59,030,451	57,819,450	(3,637,271)	(1,417)				400,600	33,324,740	

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated										
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	1		1,589,075		0.770
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	2		22,193		0.350
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	2		392,148		5.800
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP	05/05/2006	3		649,376		9.820
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	3		366,824		4.010
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS	03/15/2011	3	1,852,890	3,779,390		1.670
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	2	2,168,163	1,692,513		1.200
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated							4,021,053	8,491,519		
Surplus Debentures, etc. - Unaffiliated										
878091-BC-0	TIAA			TRANSFERED FROM SCHEDULE D PART 1	01/01/2011		5,114,171			
	6.85% 12/16/2039									
2199999 - Subtotal - Surplus Debentures, etc. - Unaffiliated							5,114,171			
3999999 - Subtotal - Unaffiliated							9,135,224	8,491,519		
4199999 - TOTALS							9,135,224	8,491,519		

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Vlaue Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated																			
	ALINDA FUND I INFRASTRUCTURE FUND	WILMINGTON	DELAWARE	ALINDA FUND I INFRASTRUCTURE FUN	09/08/2006	09/28/2011	2,009,332							2,009,332	2,009,332				
	AUDAX MEZZANINE LP	WILMINGTON	DELAWARE	AUDAX MEZZANINE LP	11/30/2006	11/02/2011	965,326							965,326	965,326				
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	11/29/2011	1,541,695							1,541,695	1,541,695				
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP	05/05/2006	12/28/2011	1,899,607							1,899,607	1,899,607				
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	08/01/2011	3,471,736							3,471,736	3,471,736				
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	05/12/2011	38,232							38,232	38,232				
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	12/16/2011	1,273,047							1,273,047	1,273,047				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of Common Stocks - Unaffiliated							11,198,975							11,198,975	11,198,975				
3999999 - Subtotal - Unaffiliated							11,198,975							11,198,975	11,198,975				
4199999 - TOTALS							11,198,975							11,198,975	11,198,975				

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. Governments - Issuer Obligations																					
313375-Y2-7	FHLB				1	1,000,000	100.000	1,000,000	1,000,000	1,000,000					0.400	0.400	MN	667		10/04/2011	11/01/2012
3137EA-CR-8	FHLMC	SD			1	4,491,131	101.617	4,572,774	4,500,000	4,493,763		2,632			1.375	1.441	FA	21,656	39,359	02/03/2011	02/25/2014
690353-RW-9	OPIC US Agency Floating MTN				1	8,000,000	100.000	8,000,000	8,000,000	8,000,000					0.100	0.122	MJSD	339	13,448	11/30/2010	12/16/2019
690353-SR-9	OPIC AGENCY VRDN				1	3,500,000	100.000	3,500,000	3,500,000	3,500,000					0.090	0.240	JAJO	700	6,683	10/20/2010	10/20/2017
690353-TF-4	OPIC VRDN				1	10,000,000	100.000	10,000,000	10,000,000	10,000,000					0.090	0.150	MJSD	383	8,077	05/31/2011	06/15/2017
912810-FT-0	U S TREASURY				1	48,985	130.859	65,430	50,000	49,082		20			4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912828-EN-6	U S TREASURY	SD			1	206,694	114.969	241,434	210,000	208,349		380			4.500	4.725	MN	1,220	8,725	04/12/2007	11/15/2015
912828-LU-2	U S TREASURY	SD			1	200,665	110.883	221,766	200,000	200,665		111			3.125	3.269	AO	1,076	6,250	11/04/2009	10/31/2016
912828-PJ-3	U S TREASURY	SD			1	503,427	103.047	535,844	520,000	506,419		2,992			1.375	2.073	MN	625	7,150	02/03/2011	11/30/2015
0199999 - U.S. Governments - Issuer Obligations						27,950,902		28,137,248	27,980,000	27,958,278		6,135						27,516	91,942		
U.S. Governments - Residential Mortgage-Backed Securities																					
36176F-2C-1	G2 #765171			2	1	3,708,534	109.266	3,715,044	3,400,000	3,708,474		(60)			4.660	4.156	MON	13,203		11/04/2011	12/27/2061
36176F-Z5-0	G2 POOL # 765164			2	1	4,373,761	109.146	4,399,141	4,030,511	4,375,476		1,715			4.607	4.132	MON	15,474	30,772	12/01/2011	10/20/2061
36176F-Z9-2	G2 #765168			2	1	1,354,281	109.236	1,370,127	1,254,281	1,354,479		197			4.615	4.172	MON	4,824	4,807	12/01/2011	11/22/2061
36230U-YF-0	G2			2	1	2,196,684	109.423	2,213,213	2,022,621	2,187,037		(9,647)			4.676	2.310	MON	7,881	23,506	12/01/2011	01/01/2020
36230U-YL-7	G2 RF #759715			2	1	1,094,683	109.442	1,102,153	1,007,066	1,095,105		422			4.676	4.188	MON	3,924	7,806	12/01/2011	10/26/2061
36297E-ZY-4	G2 #710059			2	1	1,994,310	108.831	2,118,600	1,946,688	1,987,345		(6,964)			4.500	4.067	MON	7,300	65,203	12/01/2011	08/01/2031
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						14,722,253		14,918,278	13,661,167	14,707,916		(14,337)						52,606	132,094		
0599999 - Subtotal - U.S. Governments						42,673,155		43,055,526	41,641,167	42,666,194		(8,202)						80,122	224,036		
All Other Governments - Issuer Obligations																					
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	4,996,050	103.425	5,171,255	5,000,000	4,997,179		759			2.600	2.617	JJ	64,639	130,000	06/25/2010	07/02/2015
642869-AC-5	NEW BRUNSWICK		A		1FE	9,970,300	104.533	10,453,340	10,000,000	9,972,395		2,095			2.750	2.797	JD	12,222	136,736	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA PROVINCE		A		1FE	3,137,510	116.446	3,493,383	3,000,000	3,098,690		(17,097)			5.125	4.392	JJ	66,198	153,750	09/21/2009	01/26/2017
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	4,976,400	104.244	5,212,205	5,000,000	4,982,924		4,540			2.375	2.476	JJ	52,778	118,750	07/13/2010	07/21/2015
683234-8A-9	PROV OF ONTARIO		A		1FE	3,999,740	107.454	4,298,140	4,000,000	3,999,865		51			4.100	4.101	JD	6,833	164,000	06/09/2009	06/16/2014
683234-DP-0	PROV OF ONTARIO	LS	A		1FE	14,982,000	99.692	14,953,815	15,000,000	14,982,964		964			1.600	1.625	MS	66,667		09/14/2011	09/21/2016
748148-RS-4	PROV OF QUEBEC		A		1FE	5,193,540	116.304	5,815,190	5,000,000	5,133,900		(24,095)			5.125	4.506	MN	33,455	256,250	06/23/2009	11/14/2016
0699999 - All Other Governments - Issuer Obligations						47,255,540		49,397,328	47,000,000	47,167,917		(32,783)						302,792	959,486		
1099999 - Subtotal - All Other Governments						47,255,540		49,397,328	47,000,000	47,167,917		(32,783)						302,792	959,486		
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A-5C-4	CALIFORNIA ST				1FE	5,074,320	109.087	5,454,350	5,000,000	5,043,300		(11,988)			5.450	5.157	AO	68,125	272,500	04/22/2009	04/01/2015
199491-G2-1	COLUMBUS OH GEN OBLIGATION				1FE	1,250,000	112.107	1,401,338	1,250,000	1,250,000					4.490	4.490	JJ	28,063	56,125	11/06/2009	07/01/2019
1899999 - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						6,324,320		6,855,688	6,250,000	6,293,300		(11,988)						96,188	328,625		
2499999 - Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						6,324,320		6,855,688	6,250,000	6,293,300		(11,988)						96,188	328,625		

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. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS				1FE	1,250,000	105.763	1,322,038	1,250,000	1,250,000					3.302	3.302	FA	15,593	39,326	08/27/2010	02/15/2019
088365-EF-4	BEXAR CNTY TX HOSP DIST BABS				1FE	2,000,000	105.119	2,102,380	2,000,000	2,000,000					3.452	3.452	FA	26,082	65,780	08/27/2010	02/15/2020
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	3,400,000	93.433	3,400,000	3,400,000	3,400,000					0.950	0.031	MN	4,159	12,128	11/10/2011	11/15/2038
167486-FA-2	CHICAGO ILL GENERAL OBLIGATION				1FE	5,992,740	109.619	6,577,140	6,000,000	5,993,036		229			6.050	6.061	JJ	181,500	363,000	01/15/2009	01/01/2029
353205-AV-9	FRANKLIN CNTY OH Rev				1FE	500,985	100.000	500,985	500,000	500,180		(805)			1.100	0.901	MAT	4,461		02/25/2011	03/09/2012
372541-AF-9	GEORGE WA UNIV			1	1FE	1,850,000	104.104	1,925,924	1,850,000	1,850,000					5.095	5.095	MS	27,754	94,258	02/28/2008	09/15/2032
485107-CK-0	KC MO TIF VRDN				1FE	9,000,000	99.946	9,000,000	9,000,000	9,000,000					0.230	0.099	MON	1,908	32,513	07/27/2011	11/01/2028
567609-CT-7	MARIEMONT OHIO CITY SCH DIST			1	1FE	1,785,222	106.967	1,866,574	1,745,000	1,781,698		(2,483)			5.900	5.597	JD	8,580	130,124	08/19/2010	12/01/2020
59447P-CJ-8	MICHIGAN FIN AUTH VRDN				1FE	15,000,000	103.622	15,000,000	15,000,000	15,000,000					0.190	0.239	MON	2,425	16,434	05/10/2011	09/01/2050
68607V-KE-4	OREGON ADMIN LOTTERY REV			1	1FE	5,000,000	107.016	5,350,800	5,000,000	5,000,000					4.600	4.600	AO	57,500	230,000	05/30/2003	04/01/2018
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE				2	100,000	100.000	100,000	100,000	100,000					5.870	5.870	JD	489	5,870	12/17/2008	12/01/2039
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	3,550,000	99.824	3,550,000	3,550,000	3,550,000					0.220	0.171	MON	662	8,363	09/09/2010	08/01/2033
915137-5R-0	UNIVERSITY OF TEXAS				1FE	3,248,770	114.235	3,998,225	3,500,000	3,251,634		2,506			4.794	5.240	FA	63,387	150,079	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			1	1FE	4,416,000	105.834	5,080,032	4,800,000	4,423,579		7,561			4.500	5.062	JJ	96,600	154,200	12/28/2010	07/20/2036
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						57,093,717		59,774,098	57,695,000	57,100,127		7,008						491,100	1,302,075		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128PP-MF-7	FGLMC # J10358	2		1		2,061,958	107.045	2,165,270	2,022,767	2,059,415		1,068			4.500	3.720	MON	7,585	91,024	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361	2		1		2,279,885	106.029	2,364,336	2,229,887	2,276,669		1,348			4.500	3.605	MON	8,362	100,345	07/29/2009	07/01/2024
3128PR-V8-9	FGLMC # J12439	2		1		989,259	106.045	986,770	930,520	988,311		(948)			4.500	2.065	MON	3,489	3,489	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508	2		1		1,006,952	106.045	1,004,418	947,162	1,005,989		(963)			4.500	2.067	MON	3,552	3,552	10/31/2011	07/01/2025
3128PT-UT-0	FGLMC #J14194	2		1		1,765,839	103.336	1,886,051	1,825,157	1,767,519		1,680			3.000	4.046	MON	4,563	41,066	03/03/2011	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z	2		1		84,674	116.569	94,907	81,417	85,156		(261)			10.000	7.914	MON	362	8,142	03/05/1998	07/15/2020
313615-AQ-9	FNMA # 050415	2		1		1,760	116.877	1,969	1,685	1,733		11			9.000	7.908	MON	13	152	05/31/1995	03/01/2021
31361W-5N-3	FNMA # 044053	2		1		79	113.898	86	75	77		(1)			9.500	8.283	MON	1	7	05/31/1995	01/01/2018
31362T-TU-7	FNMA # 070763	2		1		1,750	116.505	1,952	1,675	1,724		(18)			9.000	7.902	MON	13	151	05/31/1995	03/01/2021
31371M-JC-2	FNMA # 255959	2		1		1,114,060	109.660	1,200,941	1,095,151	1,113,052		(189)			6.000	5.416	MON	5,476	65,709	09/13/2005	10/01/2035
3137A1-N9-0	FHMS K008 A2	2		1		4,961,422	106.640	5,443,946	5,105,000	4,972,731		11,310			3.531	3.892	MON	15,021	165,236	01/14/2011	06/01/2020
3137A3-HS-1	FHR 3751 MC	2		1		1,983,750	104.031	2,080,618	2,000,000	1,985,282		1,532			4.000	4.185	MON	6,667	46,667	05/11/2011	05/01/2017
3137A3-KF-5	FHR 3753 DB	2		1		476,563	104.653	523,267	500,000	479,614		3,052			3.500	4.399	MON	1,458	14,583	02/01/2011	02/01/2018
3137A6-B2-7	FHR K010 A2	2		1		2,019,878	112.469	2,249,378	2,000,000	2,017,888		(1,990)			4.333	4.207	MON	7,222	72,217	01/20/2011	10/01/2020
3137A6-ST-0	FHR 3812 AJ	2		1		3,012,053	105.155	3,177,247	3,021,495	3,012,685		632			3.500	3.566	MON	8,813	61,689	05/17/2011	03/01/2017
3137A7-JU-5	FHLMC K701 A2	2		1		1,009,988	109.250	1,092,496	1,000,000	1,008,589		(1,399)			3.882	3.694	MON	3,235	29,115	02/18/2011	11/01/2017
3137A7-NU-0	FHLMC K011 A2	2		1		1,516,429	110.812	1,672,146	1,509,000	1,515,834		(595)			4.084	4.020	MON	5,136	46,221	03/18/2011	11/01/2020
3137A8-PP-7	FHMS K012 A2	2		1		1,987,508	111.618	2,232,368	2,000,000	1,987,908		400			4.186	4.267	MON	6,977	55,813	04/07/2011	12/01/2020
31384Q-PN-7	FNMA # 530629	2		1		107,717	100.578	109,330	108,702	98,758		(1,567)			2.527	4.634	MON	229	2,747	04/27/2000	04/01/2030
3138E0-YE-3	FNMA # AJ7908	2		1		9,581,953	103.446	10,207,213	9,867,209	9,585,158		3,205			3.000	3.871	MON	24,668		11/15/2011	01/01/2027
3138E2-FB-6	FNMA AJ9161	2		1		3,062,578	103.446	3,103,374	3,000,000	3,061,735		(843)			3.000	2.329	MON	7,500		10/31/2011	01/01/2027
31390J-6G-1	FNMA # 648071	2		1		236,694	113.566	268,731	236,629	236,624		(21)			6.500	6.439	MON	1,282	15,381	05/15/2002	07/01/2032
31390N-QJ-4	FNMA # 651257	2		1		23,959	113.566	26,952	23,733	23,939		41			6.500	6.142	MON	129	1,543	10/07/2002	07/01/2032

(continues)

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. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities (continued)																					
31392J-TL-3	FNR 2003-20 MZ	2		1		1,581,686	120.554	2,000,963	1,659,811	1,600,648		7,521			5.750	6.346	MON	7,953	92,532	12/01/2011	12/01/2032
31393E-LQ-0	FNW 2003-W12 2A6	2		1		2,770,903	108.031	3,098,501	2,868,152	2,816,650		(1,734)			5.000	5.519	MON	11,951	143,407	12/05/2003	06/01/2033
31393U-A6-0	FNW 2003-W19 1A7	2		1		5,378,516	111.609	5,580,470	5,000,000	5,260,745		(75,810)			5.620	4.219	MON	23,417	281,000	12/10/2009	11/01/2033
31393U-AK-9	FNW 2003-W17 1A7	2		1		4,347,500	114.595	4,583,804	4,000,000	4,246,950		(62,213)			5.750	4.237	MON	19,167	230,000	12/04/2009	01/01/2033
31394R-VW-6	FHLMC 2758 ZG	2		1		14,191,624	117.143	17,206,167	14,688,124	14,329,950		41,137			5.500	5.939	MON	67,321	784,286	12/01/2011	07/01/2033
31396G-JN-2	FHR 3104 BY	2		1		4,278,750	113.589	4,543,552	4,000,000	4,194,838		(43,274)			5.500	4.342	MON	18,333	220,000	09/24/2009	10/01/2025
31397A-KY-8	FHR 3204 VB	2		1		1,046,875	111.916	1,119,159	1,000,000	1,034,083		(6,929)			5.000	4.254	MON	4,167	50,000	11/12/2009	09/01/2017
31397J-R6-3	FHR 3351 VB	2		1		965,000	108.426	1,084,255	1,000,000	981,940		5,948			5.500	6.210	MON	4,583	55,000	06/12/2008	10/01/2015
31397N-LM-5	FNR 2009-11 NB	2		1		3,320,625	112.082	3,362,457	3,000,000	3,300,982		(19,643)			5.000	3.171	MON	12,500	62,500	07/20/2011	05/01/2025
31397S-LE-2	FNR 2011-30 MC	2		1		2,987,813	106.727	3,201,804	3,000,000	2,988,297		484			4.000	4.062	MON	10,000	80,000	04/07/2011	09/01/2017
31397W-E8-4	FHR 3463 VB	2		1		1,916,875	108.643	2,172,868	2,000,000	1,956,797		14,116			5.500	6.351	MON	9,167	110,000	07/18/2008	07/01/2015
31398F-DP-3	FNMA 2009-85 BC	2		1		3,864,077	112.556	4,299,537	3,819,909	3,854,519		(5,103)			4.500	4.368	MON	14,325	171,896	10/14/2009	09/01/2023
31398F-XA-4	FNMA 2009-95 BY	2		1		478,281	107.912	539,560	500,000	482,611		2,787			4.000	4.667	MON	1,667	20,000	01/28/2010	03/01/2024
31398J-MR-1	FHR 3573 JB	2		1		3,981,331	112.580	4,386,218	3,896,104	3,964,548		(8,576)			4.500	4.255	MON	14,610	175,325	09/28/2009	04/01/2024
31398J-RE-5	FHR 3579 MB	2		1		1,004,375	110.998	1,109,975	1,000,000	1,003,143		(726)			4.500	4.452	MON	3,750	45,000	01/22/2010	02/01/2024
31398K-JP-6	FHR 3584 MY	2		1		1,214,899	108.552	1,387,288	1,278,000	1,225,758		6,602			4.000	4.646	MON	4,260	51,120	11/10/2009	05/01/2024
31398L-W9-5	FHR 3627 QH	2		1		2,104,375	107.919	2,158,386	2,000,000	2,085,305		(16,045)			4.000	3.144	MON	6,667	80,000	08/26/2010	01/01/2025
31398M-BZ-8	FNMA 2010-9 B	2		1		956,875	107.924	1,079,235	1,000,000	965,095		5,256			4.000	4.643	MON	3,333	40,000	01/28/2010	11/01/2023
31398N-GA-6	FNR 2010-97 PX	2		1		1,043,594	108.616	1,086,158	1,000,000	1,037,201		(5,233)			4.500	3.884	MON	3,750	45,000	07/28/2010	05/01/2020
31398N-HK-3	FNR 2010-100 DB	2		1		1,086,875	111.543	1,115,431	1,000,000	1,074,986		(9,470)			4.500	3.353	MON	3,750	45,000	08/19/2010	02/01/2024
31398V-4P-8	FHR 3643 DB	2		1		983,125	111.287	1,112,871	1,000,000	985,598		1,587			4.500	4.757	MON	3,750	45,000	04/09/2010	12/01/2024
31398W-MG-6	FHR 3637 AY	2		1		948,750	108.071	1,080,708	1,000,000	959,529		7,551			4.000	4.872	MON	3,333	40,000	03/26/2010	08/01/2024
31398W-Y7-3	FHR 3652 DC	2		1		1,006,250	111.618	1,116,176	1,000,000	1,004,957		(885)			4.500	4.430	MON	3,750	45,000	04/21/2010	05/01/2023
31402H-3X-7	FNMA # 729914	2		1		492,415	109.316	543,898	497,546	492,596		1			5.500	5.785	MON	2,280	27,365	07/29/2003	08/01/2033
31412S-D3-6	FNMA # 933122	2		1		14,595,491	108.972	15,690,689	14,398,786	14,588,593		5,010			5.500	4.881	MON	65,994	791,933	01/09/2009	01/01/2038
31414M-4W-3	FNMA # 970737	2		1		3,091,336	107.634	3,187,866	2,961,759	3,082,574		3,018			5.000	3.201	MON	12,341	148,088	08/31/2009	11/01/2023
31416X-LG-3	FNMA AB2126	2		1		8,998,763	103.540	9,502,877	9,178,021	9,003,768		5,005			3.000	3.571	MON	22,945	252,396	01/07/2011	01/01/2026
31417U-3R-4	FNMA AC8007	2		1		3,174,364	105.497	3,187,025	3,020,957	3,171,626		(2,739)			4.000	1.871	MON	10,070		11/29/2011	01/01/2025
31417V-RS-4	FNMA # AC8596	2		1		6,288,904	105.497	6,579,106	6,236,285	6,285,708		891			4.000	3.579	MON	20,788	249,451	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153	2		1		3,212,309	106.638	3,329,807	3,122,536	3,206,530		2,151			4.500	3.328	MON	11,710	140,514	08/31/2009	08/01/2024
31417Y-V4-6	FNMA MA0634	2		1		8,720,443	106.951	8,965,200	8,382,523	8,710,691		(9,752)			4.500	2.642	MON	31,434	345,779	01/07/2011	01/01/2031
31418M-JL-7	FNMA # AD0266	2		1		2,361,495	108.822	2,433,685	2,236,396	2,348,199		(136)			5.500	3.591	MON	10,250	123,002	08/21/2009	09/25/2021
31418X-ZQ-4	FNMA # AD9750	2		1		5,959,322	104.667	6,138,667	5,864,933	5,955,811		(3,005)			3.500	2.800	MON	17,106	205,273	12/02/2010	12/01/2025
31419K-U4-5	FNMA # AE8702	2		1		4,492,198	105.324	4,651,394	4,416,293	4,489,378		(2,418)			3.500	2.760	MON	12,881	154,570	12/02/2010	11/01/2025
38377T-VE-8	GNR 2011-21 PV	2		1		1,003,191	112.390	1,081,031	961,861	999,814		(3,377)			4.500	3.774	MON	3,607	36,070	01/24/2011	08/01/2020
2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						163,135,913		175,610,554	161,495,260	162,976,808		(152,519)						598,663	6,211,356		

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. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AB-FV-8	FHLMC SER			2	1	6,059,916	105.309	6,318,540	6,000,000	6,054,842		(5,074)			3.154	2.970	MON	15,770	94,620	06/09/2011	02/01/2018
31398J-ZS-5	FHR K004 A2			2	1	1,012,305	111.340	1,113,395	1,000,000	1,010,903		(1,402)			4.186	4.010	MON	3,488	34,883	01/27/2011	08/01/2019
31398W-D3-5	FHR K005 A2			2	1	4,072,656	111.035	4,441,392	4,000,000	4,060,500		(7,717)			4.317	4.081	MON	14,390	172,680	05/28/2010	11/01/2019
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	1,757,169	115.147	2,109,865	1,832,331	1,732,287		(11,027)			5.621	6.165	MON	8,584	99,377	12/01/2011	06/01/2043
38373Y-UK-8	GNMA - CMO 2003-5 Z			2	1	3,182,823	114.438	3,802,125	3,322,423	3,251,883		7,562			5.678	6.122	MON	15,719	183,755	12/01/2011	01/01/2038
2799999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						16,084,869		17,785,317	16,154,754	16,110,415		(17,658)						57,951	585,315		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
02765U-CX-0	AMERICAN MUN PWR-OHIO INC			1	1FE	5,000,000	109.823	5,491,150	5,000,000	5,000,000					5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BU-1	BRAZOS				1FE	4,312,500	86.812	4,340,614	5,000,000	4,312,500					1.750	2.029	MON	972	22,075	09/26/2011	01/01/9999
10620N-BW-7	BRAZOS				1FE	11,250,000	86.715	9,755,430	11,250,000	11,250,000					1.750	1.750	MON	2,734	196,743	01/23/2008	01/01/9999
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES				1FE	1,200,000	99.991	1,199,892	1,200,000	1,200,000					1.200	1.200	FA	6,000	2,118	07/28/2011	08/01/2037
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT				1FE	4,140,000	106.912	4,426,157	4,140,000	4,140,000					5.700	5.700	MN	39,330	235,980	11/01/2007	11/01/2023
235036-SV-3	DALLAS REV				1FE	1,900,000	99.877	1,897,663	1,900,000	1,900,000					0.900	0.900	MN	2,850		10/26/2011	11/01/2012
407288-WS-4	HAMILTON COUNTY OH SEWER SYS			1	1FE	4,500,000	113.312	5,099,040	4,500,000	4,500,000					5.910	5.910	JD	22,163	265,950	08/11/2009	12/01/2024
626207-YM-0	MEAG TXB PLT				1FE	15,000,000	102.796	15,419,400	15,000,000	15,000,000					6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
663903-DM-1	NORTHEAST OH			1	1FE	2,140,820	110.954	2,219,080	2,000,000	2,136,198		(4,622)			6.038	5.075	MN	15,430	60,380	08/03/2011	11/15/2020
677555-XH-2	OH ECON DEV REV OEBF				1FE	1,070,000	103.537	1,107,846	1,070,000	1,070,000					6.000	6.000	MJSD	5,350	64,200	07/14/2006	12/01/2013
677555-XJ-8	OH ECON DEV REV OEBF				1FE	4,135,000	106.904	4,420,480	4,135,000	4,135,000					5.890	5.890	MJSD	20,296	243,552	10/23/2006	12/01/2021
677555-XK-5	OH ECON DEV REV OEBF OHIO ECON TXB BD				1FE	4,285,000	103.860	4,450,401	4,285,000	4,285,000					6.000	6.000	MJSD	21,425	257,100	07/19/2007	06/01/2017
677555-XP-4	OH ECON DEV REV OEBF DEVELOPMENT				1FE	2,785,000	108.475	3,021,029	2,785,000	2,785,000					6.450	6.450	MJSD	14,969	179,633	07/03/2008	06/01/2024
677555-YZ-1	OH ECON DEV REV OEBF DEVELOPMENT				1FE	2,000,000	117.190	2,343,800	2,000,000	2,000,000					5.875	5.875	MJSD	9,792	117,500	10/27/2009	09/01/2019
677555-ZQ-0	OH ECON DEV REV OEBF				1FE	1,275,000	104.857	1,336,927	1,275,000	1,275,000					6.000	6.002	JD	6,375	76,500	08/05/2010	09/01/2025
709163-GU-7	PENNSYLVANIA ST HIGHER ED				1FE	9,273,261	92.762	8,603,644	9,275,000	9,273,261					2.105	2.105	MON	5,966	146,733	12/27/2007	01/01/9999
834125-BF-2	SOLANO CA			1	2AM	170,000	102.500	174,250	170,000	170,000					9.150	9.150	JJ	7,778	15,555	02/25/2008	01/01/2020
2899999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						74,436,581		75,306,803	74,985,000	74,431,959		(4,622)						543,646	3,180,469		
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						310,751,080		328,476,772	310,330,014	310,619,309		(167,791)						1,691,360	11,279,215		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	1,996,660	118.302	2,366,036	2,000,000	1,996,669		9			5.875	5.887	MS	34,597	56,792	03/16/2011	03/15/2041
00130H-BH-7	AES CORP				3FE	170,738	110.000	191,400	174,000	171,301		350			8.000	8.343	AO	2,939	13,920	06/08/2010	10/15/2017
00130H-BR-5	AES CORP				3FE	690,000	107.750	743,475	690,000	690,000					7.375	7.375	JJ	27,705		06/01/2011	07/01/2021
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	3,157,380	105.916	3,177,465	3,000,000	3,134,598		(3,158)			6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
001546-AL-4	AK STEEL CORP	LS		1	4FE	669,279	94.000	624,160	664,000	668,555		(541)			7.625	7.488	MN	6,469	50,630	08/04/2010	05/15/2018
00164V-AA-1	AMC NETWORKS INC			1	4FE	562,695	108.750	607,913	559,000	562,534		(161)			7.750	7.638	JJ	21,782		06/23/2011	07/15/2019
00184A-AG-0	TIME WARNER INC				2FE	3,415,190	130.469	3,914,055	3,000,000	3,369,415		(8,495)			7.700	6.591	MN	38,500	231,000	11/22/2005	05/01/2032

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
002819-AC-4	ABBOTT LABORATORIES				1FE	1,992,000	130.910	2,618,196	2,000,000	1,992,551		115			6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-AU-4	ABBOTT LABS				1FE	7,275,240	116.114	8,127,973	7,000,000	7,221,924		(25,528)			5.125	4.602	AO	89,688	358,750	10/30/2009	04/01/2019
00430X-AD-9	ACCELLENT INC SER WI			1	4FE	631,493	98.000	608,580	621,000	629,472		(1,658)			8.375	7.975	FA	21,670	52,009	01/24/2011	02/01/2016
00439T-AE-7	ACCURIDE CORP	LS		1	4FE	548,084	96.500	518,205	537,000	546,555		(1,529)			9.500	8.984	FA	21,256	25,508	02/18/2011	08/01/2016
00441A-AA-2	ACE HARDWARE CORP			1	3FE	851,904	106.000	915,840	864,000	856,336		1,346			9.125	9.375	JD	6,570	78,840	05/08/2008	06/01/2016
010392-DZ-8	ALABAMA POWER CO SERIES Q				1FE	2,979,543	118.485	3,258,346	2,750,000	2,923,861		(25,977)			5.500	4.256	AO	31,931	151,250	10/15/2009	10/15/2017
013817-AR-2	ALCOA INC	LS			2FE	996,850	106.389	1,063,887	1,000,000	998,929		645			6.000	6.074	JJ	27,667	60,000	07/10/2008	07/15/2013
014477-AM-5	ALERIS INTL INC			1	4FE	1,618,264	97.500	1,572,675	1,613,000	1,618,118		(146)			7.625	7.549	FA	46,463		10/14/2011	02/15/2017
01877K-AD-5	ALLIANCE PIPELINE			2	1FE	7,953,802	110.655	9,370,341	8,468,068	8,073,992		7,261			4.591	5.611	JD	1,080	388,774	01/12/2007	12/31/2025
020002-AS-0	ALLSTATE CORPORATION				1FE	938,570	107.319	1,073,188	1,000,000	943,618		1,087			5.550	6.002	MN	8,017	55,500	10/17/2006	05/09/2035
020002-AW-1	ALLSTATE CORPORATION	LS			1FE	2,264,060	111.526	2,230,520	2,000,000	2,164,747		(66,417)			6.200	2.600	MN	15,500	124,000	06/24/2010	05/16/2014
02209S-AD-5	ALTRIA GROUP INC				2FE	2,997,930	134.541	4,036,239	3,000,000	2,998,385		160			9.700	9.711	MN	41,225	291,000	11/05/2008	11/10/2018
02360F-AA-4	UNION ELECTRIC CO				1FE	4,605,400	115.355	5,767,755	5,000,000	4,731,191		26,587			5.100	5.977	AO	63,750	255,000	08/23/2006	10/01/2019
02361D-AE-0	AMEREN ILLINOIS CO				2FE	999,189	117.048	1,170,481	1,000,000	999,377		86			6.125	6.138	MN	7,826	61,250	10/04/2010	11/15/2017
025816-AW-9	AMERICAN EXPRESS CO				1FE	1,989,820	110.220	2,204,392	2,000,000	1,994,524		995			5.500	5.567	MS	33,306	110,000	09/08/2006	09/12/2016
025816-AX-7	AMERICAN EXPRESS CO				1FE	997,420	114.366	1,143,655	1,000,000	998,352		237			6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017
0258M0-CY-3	AMERICAN EXPRESS				1FE	998,350	108.526	1,085,259	1,000,000	999,394		337			7.300	7.340	FA	26,564	73,000	08/15/2008	08/20/2013
03040W-AB-1	AMER WATER CAP CORP				2FE	5,000,000	116.325	5,816,230	5,000,000	5,000,000					6.085	6.085	AO	64,231	304,250	06/18/2008	10/15/2017
03040W-AD-7	AMER WATER CAP CORP				2FE	3,914,858	123.200	4,927,980	4,000,000	3,918,929		1,135			6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	4,913,963	111.497	6,271,723	5,625,000	5,051,776		17,377			6.550	7.658	JJ	169,891	368,438	09/10/2002	01/15/2028
031162-AV-2	AMGEN INC	LS			2FE	3,287,680	115.000	3,450,000	3,000,000	3,211,770		(33,977)			5.850	4.372	JD	14,625	175,500	09/23/2009	06/01/2017
031162-AX-8	AMGEN INC	LS			2FE	4,237,800	116.319	4,652,740	4,000,000	4,181,120		(23,140)			6.150	5.308	JD	20,500	246,000	06/09/2009	06/01/2018
031162-BD-1	AMGEN INC				2FE	1,992,580	97.683	1,953,654	2,000,000	1,993,421		657			3.450	3.494	AO	17,250	71,875	09/13/2010	10/01/2020
032177-AD-9	AMSTED INDUSTRIES			1	4FE	2,029,554	106.000	2,145,440	2,024,000	2,027,865		(962)			8.125	8.059	MS	48,421	164,450	03/12/2010	03/15/2016
037411-AQ-8	APACHE CORP				1FE	2,069,760	101.498	2,029,956	2,000,000	2,004,098		(13,779)			6.250	5.521	AO	26,389	125,000	08/16/2006	04/15/2012
037735-CE-5	APPALACHIAN PWR				2FE	1,933,280	115.408	2,308,162	2,000,000	1,939,391		1,126			5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR	LS			2FE	4,911,800	134.205	6,710,255	5,000,000	4,915,651		1,074			7.000	7.143	AO	87,500	350,000	03/26/2008	04/01/2038
037933-AE-8	APRIA HEALTHCARE			1	3FE	2,115,744	103.250	2,238,460	2,168,000	2,129,889		10,730			11.250	12.001	MN	40,650	243,900	09/21/2010	11/01/2014
039483-BB-7	ARCHER-DANIELS-MIDLAND	LS			1FE	2,014,580	113.279	2,265,578	2,000,000	2,013,759		(821)			4.479	4.387	MS	29,860	45,195	03/30/2011	03/01/2021
039483-BD-3	ARCHER-DANIELS-MIDLAND				1FE	1,953,121	105.452	2,134,351	2,024,000	1,953,400		279			4.535	4.754	MS	24,222		09/26/2011	03/26/2042
045054-AA-1	ASHTEAD CAPITAL INC			1	4FE	219,960	104.250	227,265	218,000	218,795		(259)			9.000	8.841	FA	7,412	19,620	08/01/2006	08/15/2014
04939M-AE-9	ATLAS PIPELINE PARTNERS			1	4FE	1,000,000	105.000	1,050,000	1,000,000	1,000,000					8.750	8.750	JD	3,889	87,500	01/22/2009	06/15/2018
04939M-AF-6	ATLAS PIPELINE PARTNERS			1	4FE	201,825	104.500	203,775	195,000	201,703		(122)			8.750	7.821	JD	758	8,531	11/16/2011	06/15/2016
05348E-AK-5	AVALONBAY COMMUNITIES				2FE	1,315,575	100.117	1,319,537	1,318,000	1,317,976		606			5.500	5.548	JJ	33,426	72,490	11/15/2007	01/15/2012
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	1,122,790	114.449	1,144,492	1,000,000	1,120,165		(2,625)			6.100	4.343	MS	17,961		10/07/2011	03/15/2020
05367A-AD-5	AVIATION CAPITAL GROUP				2FE	300,323	94.218	282,654	300,000	300,305		(17)			6.750	6.735	AO	4,781	10,125	03/31/2011	04/06/2021
05379B-AN-7	AVISTA CORP.				1FE	1,993,320	120.158	2,403,164	2,000,000	1,995,585		550			5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054937-AE-7	BB&T CORPORATION				1FE	3,984,120	107.060	4,282,392	4,000,000	3,993,613		1,409			5.200	5.245	JD	4,622	208,000	12/16/2003	12/23/2015
055381-AQ-0	BE AEROSPACE			1	3FE	456,000	109.500	499,320	456,000	456,000					8.500	8.500	JJ	19,380	38,760	06/26/2008	07/01/2018
05569A-AB-5	BP AMI LEASING INC				1FE	7,000,000	115.231	8,066,184	7,000,000	7,000,000					5.523	5.523	MN	56,918	386,610	05/01/2009	05/08/2019
057224-AY-3	BAKER HUGHES INC				1FE	994,440	131.923	1,319,225	1,000,000	995,826		449			7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
059165-EC-0	BALTIMORE GAS & EL CO				2FE	1,997,400	126.311	2,526,216	2,000,000	1,997,753		37			6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
06406J-BC-8	BANK OF NEW YORK STRIPS	@			1FE	18,095,000	95.420	31,393,180	32,900,000	29,436,384		1,398,071				4.926	MAT			01/01/2002	04/14/2014
06406J-BD-6	BANK OF NEW YORK STRIPS	@			1FE	30,064,188	95.420	33,206,160	34,800,000	32,412,011		992,890				1.194	MAT			01/01/2002	04/14/2014
06406J-BE-4	BANK OF NEW YORK STRIPS	@			1FE	20,207,162	95.420	22,585,914	23,670,000	21,918,755		725,103				1.292	MAT			01/01/2002	04/14/2014
077454-AC-0	BELDEN CDT INC			1	4FE	244,000	99.875	243,695	244,000	244,000					7.000	7.000	MS	5,029	17,080	10/10/2007	03/15/2017
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1	1FE	5,018,400	134.509	6,725,425	5,000,000	5,013,584		(667)			7.875	7.840	FA	148,750	393,750	07/14/2000	06/15/2023
085789-AC-9	BERRY PETROLEUM CO			1	4FE	782,060	104.000	847,600	815,000	787,974		2,665			8.250	8.935	MN	11,206	67,238	03/13/2009	11/01/2014
088611-AA-6	BI-LO LLC/BI-LO FIN CORP				4FE	1,883,560	103.000	1,913,740	1,858,000	1,881,510		(2,050)			9.250	9.004	FA	64,927	91,661	01/31/2011	02/15/2019
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	4,064,548	109.039	4,361,540	4,000,000	4,033,860		(5,681)			5.500	5.307	FA	91,667	220,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,958,240	110.561	2,211,228	2,000,000	1,966,019		3,377			5.750	6.029	MS	33,861	115,000	08/20/2009	09/15/2019
097023-AV-7	BOEING CO				1FE	995,580	109.446	1,094,461	1,000,000	997,918		871			5.000	5.101	MS	14,722	50,000	03/10/2009	03/15/2014
097023-AZ-8	BOEING CO				1FE	989,580	116.758	1,167,578	1,000,000	991,545		826			4.875	5.003	FA	18,417	48,750	07/23/2009	02/15/2020
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	1,101,280	132.165	1,321,649	1,000,000	1,077,981		(3,177)			6.800	6.000	MN	8,689	68,000	09/10/2002	11/15/2026
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	8,907,850	136.836	11,234,236	8,210,000	8,816,127		(10,151)			7.400	6.770	MS	178,887	607,540	10/15/1998	09/15/2035
118230-AG-6	BUCKEYE PARTNERS				2FE	2,000,000	110.757	2,215,142	2,000,000	2,000,000					6.050	6.050	JJ	55,794	121,000	01/08/2008	01/15/2018
118230-AH-4	BUCKEYE PARTNERS				2FE	1,084,160	109.600	1,095,995	1,000,000	1,075,467		(8,160)			5.500	4.327	FA	20,778	55,000	12/01/2010	08/15/2019
12189L-AA-9	BURLINGTON NORTH SANTA FE				2FE	3,099,900	119.641	3,589,236	3,000,000	3,098,468		(1,320)			5.750	5.520	MN	28,750	172,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE	LS		1	2FE	1,975,230	110.317	2,206,330	2,000,000	1,975,411		181			4.950	5.030	MS	35,475		08/25/2011	09/15/2041
12429T-AB-0	BWAY HOLDING CO			1	5FE	405,750	106.500	398,310	374,000	402,320		(3,430)			10.000	7.948	JD	1,662	37,400	04/28/2011	06/15/2016
1248EP-AL-7	CCO HLDGS LLC/CAP CORP	LS		1	3FE	588,010	106.625	619,491	581,000	587,345		(663)			7.875	7.654	AO	7,753	45,754	12/29/2010	04/30/2018
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	3FE	381,105	104.250	400,320	384,000	381,381		276			7.000	7.125	JJ	12,395	13,739	01/04/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP	LS		1	3FE	953,000	101.250	964,913	953,000	953,000					6.500	6.500	AO	10,496	29,252	05/03/2011	04/30/2021
125581-FV-5	CIT GROUP INC	LS			4	721	100.200	868	866	762		24			7.000	11.342	FMAN	9	61	12/10/2009	05/01/2015
125581-FW-3	CIT GROUP INC	LS			4	88	100.000	110	110	93		3			7.000	11.621	FMAN	1	8	12/10/2009	05/01/2016
125581-FX-1	CIT GROUP INC	LS			4	281	100.000	354	354	294		8			7.000	11.301	MJSD	1	25	12/10/2009	05/01/2017
125581-FY-9	CIT GROUP INC				4FE	459,805	100.125	532,665	532,000	468,124		8,319			7.000	11.528	FMAN	5,276	16,329	06/15/2011	05/04/2015
125581-FZ-6	CIT GROUP INC			1	4FE	737,687	99.875	886,890	888,000	750,681		12,995			7.000	11.756	FMAN	8,806	27,257	06/15/2011	05/02/2016
125581-GA-0	CIT GROUP INC			1	4FE	1,019,008	99.875	1,241,446	1,243,000	1,034,182		15,174			7.000	11.387	MJSD	5,076	45,404	06/15/2011	05/02/2017
125896-BE-9	CMS ENERGY CORP				3FE	2,851,680	105.012	3,150,348	3,000,000	2,870,056		11,620			6.250	6.959	FA	78,125	187,500	06/03/2010	02/01/2020
12626P-AJ-2	CRH AMERICA INC				2FE	1,499,445	114.101	1,711,520	1,500,000	1,499,552		50			8.125	8.131	JJ	56,198	121,875	07/16/2008	07/15/2018
126307-AC-1	CSC HOLDINGS INC	LS			3FE	184,988	115.250	221,280	192,000	185,893		584			8.625	9.245	FA	6,256	16,560	06/25/2010	02/15/2019
126408-GN-7	CSX CORP	LS			2FE	1,998,860	114.261	2,285,220	2,000,000	1,999,422		156			6.250	6.260	AO	31,250	125,000	03/24/2008	04/01/2015
12686C-AY-5	CABLEVISION SYSTEMS CORP				4FE	1,085,879	110.750	1,218,250	1,100,000	1,087,909		1,569			8.625	8.875	MS	27,935	94,875	09/13/2010	09/15/2017
131347-BS-4	CALPINE CORP			1	3FE	747,561	107.750	812,435	754,000	748,230		459			7.875	8.000	JJ	24,906	60,697	07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP			1	3FE	2,000,000	107.000	2,140,000	2,000,000	2,000,000					7.500	7.500	FA	56,667	122,083	10/18/2010	02/15/2021
13959R-AB-0	CAPELLA HEALTHCARE			1	4FE	2,159,044	101.500	2,166,010	2,134,000	2,158,733		(311)			9.250	8.916	JJ	98,698		11/02/2011	07/01/2016
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	1,495,740	112.052	1,680,776	1,500,000	1,497,271		380			6.750	6.789	MS	29,813	101,250	08/28/2007	09/15/2017
14170T-AF-8	CAREFUSION CORP				2FE	2,006,081	107.903	2,158,062	2,000,000	2,003,684		(1,304)			5.125	5.048	FA	42,708	102,500	02/08/2010	08/01/2014
141781-AU-8	CARGILL INC				1FE	1,014,060	118.005	1,180,049	1,000,000	1,013,155		(228)			6.125	6.022	MS	18,035	61,250	04/10/2007	09/15/2036
141781-AX-2	CARGILL INC				1FE	4,478,625	117.888	5,304,965	4,500,000	4,485,874		1,937			6.000	6.064	MN	25,500	270,000	11/19/2007	11/27/2017
147446-AR-9	CASE NEW HOLLAND INC				3FE	863,610	113.000	894,960	792,000	860,244		(3,366)			7.875	6.117	JD	5,198	31,218	08/18/2011	12/01/2017

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
149123-BJ-9	CATERPILLAR INC				1FE	2,307,760	145.080	2,901,596	2,000,000	2,277,222		(7,389)			7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14912L-3U-3	CATERPILLAR FINANCE SERV CORP				1FE	997,510	116.898	1,168,983	1,000,000	998,315		219			5.450	5.482	AO	11,506	54,500	03/19/2008	04/15/2018
15189T-AG-2	CENTERPOINT ENERGY				2FE	3,869,309	113.465	4,134,679	3,644,000	3,760,916		(30,126)			6.850	5.801	JD	20,801	249,614	01/29/2008	06/01/2015
15189T-AQ-0	CENTERPOINT ENERGY				2FE	741,195	116.741	875,561	750,000	743,769		769			6.500	6.663	MN	8,125	48,750	05/27/2008	05/01/2018
15189Y-AB-2	CENTERPOINT ENERGY RESOURCE				2FE	2,227,600	107.744	2,154,874	2,000,000	2,052,287		(39,331)			7.875	5.676	AO	39,375	157,500	01/08/2007	04/01/2013
153527-AG-1	CENTRAL GARDEN & PET CO			1	4FE	1,427,150	98.000	1,332,800	1,360,000	1,417,248		(9,902)			8.250	7.066	MS	37,400	105,394	03/18/2011	03/01/2016
15671B-AE-1	CENVEO CORP			1	4FE	1,126,476	87.250	1,057,470	1,212,000	1,129,798		2,865			8.875	10.332	FA	44,819	72,065	09/20/2011	02/01/2018
15672W-AA-2	CEQUEL COM HLDG I/CAP			1	4FE	1,808,082	106.000	1,931,320	1,822,000	1,811,122		888			8.625	8.723	MN	20,080	157,148	01/13/2011	11/15/2015
165167-CD-7	CHESAPEAKE ENERGY				3FE	393,917	114.500	469,450	410,000	400,481		2,462			9.500	10.389	FA	14,714	38,950	02/11/2009	02/15/2015
17121E-AC-1	CHRYSLER GP/CG			1	4FE	318,000	91.000	289,380	318,000	318,000					8.250	8.250	JD	1,166	14,648	05/19/2011	06/15/2021
171232-AS-0	CHUBB	LS			1FE	1,976,280	128.589	2,571,778	2,000,000	1,977,387		313			6.500	6.591	MN	16,611	130,000	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL				2FE	2,892,320	99.515	3,980,600	4,000,000	2,925,759		14,232			6.125	8.893	MN	40,833	245,000	07/15/2009	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL				2FE	4,261,700	109.123	5,456,130	5,000,000	4,305,716		19,064			6.920	8.507	MN	44,211	346,000	08/05/2009	05/15/2028
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,995,480	115.923	2,318,468	2,000,000	1,996,556		394			4.950	4.979	FA	37,400	99,000	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	1,997,040	113.694	2,273,888	2,000,000	1,997,466		257			4.450	4.469	JJ	41,039	89,000	11/09/2009	01/15/2020
18055#-AK-8	CLARION LIONS PP				2	1,576,920	105.939	1,589,087	1,500,000	1,574,568		(2,352)			5.840	5.032	JD	3,893	43,800	08/30/2011	06/15/2019
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE			1	4FE	120,138	108.000	123,120	114,000	120,007		(131)			9.250	7.680	JD	469	5,273	11/17/2011	12/15/2015
185508-AE-8	CLECO POWER LLC				2FE	992,430	124.612	1,246,115	1,000,000	993,047		118			6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
18911M-AD-3	CLOUD PEAK ENRGY			1	4FE	707,594	108.000	767,880	711,000	708,060		249			8.500	8.573	JD	2,686	60,435	09/27/2010	12/15/2019
191216-AL-4	COCA-COLA CO	LS			1FE	1,990,900	106.452	2,129,038	2,000,000	1,995,807		1,792			3.625	3.725	MS	21,347	72,500	03/03/2009	03/15/2014
191216-AM-2	COCA-COLA CO				1FE	2,972,310	117.110	3,513,306	3,000,000	2,978,808		2,391			4.875	4.993	MS	43,063	146,250	03/03/2009	03/15/2019
191219-AX-2	COCA COLA ENTERPRISES				1FE	3,250,260	141.915	4,257,441	3,000,000	3,223,315		(3,785)			6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
19190A-AB-3	COFFEYVILLE RESOURCES			1	4FE	724,420	112.000	804,160	718,000	723,547		(1,059)			10.875	10.536	AO	19,521	74,657	05/03/2011	04/01/2016
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	148.609	7,430,445	5,000,000	4,944,597		1,167			8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	3,059,950	139.446	4,183,380	3,000,000	3,052,838		(1,129)			7.630	7.459	MN	19,711	228,900	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER				1FE	539,935	129.040	645,200	500,000	535,693		(821)			6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AE-1	COMCAST CORP	LS			2FE	1,966,980	107.755	2,155,104	2,000,000	1,987,345		5,704			5.300	5.633	JJ	48,878	106,000	02/27/2008	01/15/2014
20030N-AF-8	COMCAST CORP				2FE	1,816,540	110.473	2,209,452	2,000,000	1,832,903		3,043			5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AU-5	COMCAST CORP				2FE	1,995,180	118.280	2,365,596	2,000,000	1,996,710		450			6.300	6.334	MN	16,100	126,000	08/20/2007	11/15/2017
203372-AH-0	COMMSCOPE INC			1	4FE	891,225	100.000	854,000	854,000	886,927		(4,298)			8.250	7.321	JJ	32,488	35,423	05/24/2011	01/15/2017
205887-BE-1	CONAGRA FOODS INC				2FE	5,573,235	109.742	6,035,788	5,500,000	5,535,980		(14,383)			5.875	5.566	AO	68,215	323,125	04/09/2009	04/15/2014
207597-DW-2	CONN LT & PWR				1FE	994,150	114.152	1,141,518	1,000,000	996,305		604			5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DY-8	CONN LT & PWR				1FE	4,341,920	116.827	4,673,072	4,000,000	4,257,254		(39,110)			5.750	4.453	MS	76,667	230,000	10/06/2009	09/01/2017
207597-ED-3	CONN LT & PWR				1FE	5,248,770	118.492	5,924,620	5,000,000	5,192,068		(25,520)			5.650	4.932	MN	47,083	282,500	10/15/2009	05/01/2018
20825C-AR-5	CONOCOPHILLIPS				1FE	993,260	120.500	1,204,999	1,000,000	994,838		574			5.750	5.840	FA	23,958	57,500	01/29/2009	02/01/2019
20854P-AD-1	CONSOLIDATED ENERGY	LS		1	4FE	132,000	109.500	144,540	132,000	132,000					8.000	8.000	AO	2,640	11,220	03/03/2011	04/01/2017
20854P-AF-6	CONSOLIDATED ENERGY	LS		1	4FE	132,000	110.500	145,860	132,000	132,000					8.250	8.250	AO	2,723	11,550	03/03/2011	04/01/2020
210518-B@-4	CONSUMERS ENERGY CO				2	4,000,000	100.915	4,036,581	4,000,000	4,000,000					2.600	2.600	AO	21,956	104,000	10/15/2010	10/15/2015
216762-AE-4	COOPER-STANDARD AUTO			1	4FE	314,904	104.625	324,338	310,000	314,225		(679)			8.500	8.119	MN	4,392	26,350	02/07/2011	05/01/2016
21871D-AA-1	CORELOGIC INC			1	4FE	154,403	95.750	147,455	154,000	154,382		(21)			7.250	7.206	JD	930	5,924	05/13/2011	06/01/2019
22238H-GQ-7	COUNTRYWIDE FINL CORP				1FE	569,718	100.210	551,157	550,000	560,151		(9,567)			5.800	1.509	JD	2,127	15,950	07/29/2011	06/07/2012

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
224044-BH-9	COX COMMUNICATIONS INC				2FE	1,901,960	112.523	2,250,464	2,000,000	1,943,502		12,965			5.500	6.359	AO	27,500	110,000	07/22/2008	10/01/2015
225310-AD-3	CREDIT ACCEPTANC			1	4FE	315,210	104.500	335,445	321,000	315,893		683			9.125	9.527	FA	12,205	14,646	02/22/2011	02/01/2017
226373-AA-6	CRESTWOOD MIDSTREAM PART			1	4FE	445,810	97.250	430,818	443,000	445,526		(284)			7.750	7.616	AO	8,583	17,166	04/05/2011	04/01/2017
226566-AM-9	CRICKET COMMUNICATIONS I			1	5FE	1,158,975	87.500	1,060,500	1,212,000	1,161,969		2,994			7.750	8.424	AO	19,830	85,059	03/16/2011	10/15/2020
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC	LS		1	4FE	231,224	109.250	257,830	236,000	231,975		471			8.875	9.246	FA	7,913	20,945	06/25/2010	02/15/2018
23314#-AF-6	DCT INDUSTRIAL PP				2	1,000,000	101.860	1,018,600	1,000,000	1,000,000					4.020	4.020	FA	16,750		06/15/2011	08/01/2016
240019-BQ-1	DAYTON POWER & LIGHT				2FE	5,138,000	106.795	5,339,765	5,000,000	5,056,773		(30,560)			5.125	4.443	AO	64,063	256,250	03/24/2009	10/01/2013
244199-BB-0	DEERE & COMPANY				1FE	3,996,040	113.680	4,547,212	4,000,000	3,998,993		388			6.950	6.962	AO	50,967	278,000	04/10/2002	04/25/2014
24422E-QU-6	JOHN DEERE CAPITAL				1FE	997,850	106.689	1,066,886	1,000,000	999,215		436			4.900	4.949	MS	15,244	49,000	09/03/2008	09/09/2013
24422E-QV-4	JOHN DEERE CAPITAL				1FE	1,992,940	121.098	2,421,954	2,000,000	1,995,999		479			5.750	5.787	MS	36,097	115,000	09/03/2008	09/10/2018
245217-AS-3	DEL MONTE CORP			1	5FE	1,790,150	96.000	1,696,320	1,767,000	1,790,001		(150)			7.625	7.251	FA	50,899		12/16/2011	02/15/2016
24702R-AG-6	DELL INC				1FE	1,998,320	109.657	2,193,138	2,000,000	1,999,197		320			5.625	5.644	AO	23,750	112,500	04/01/2009	04/15/2014
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	1,340,940	111.750	1,458,338	1,305,000	1,338,338		(2,028)			8.250	7.718	FA	40,673	27,885	08/11/2011	02/15/2018
250847-DX-5	DETROIT EDISON				1FE	1,844,190	110.685	2,213,690	2,000,000	1,934,070		18,689			4.800	5.973	FA	36,267	96,000	08/14/2006	02/15/2015
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	7,054,380	120.233	8,416,296	7,000,000	7,054,171		(209)			5.600	5.545	JJ	184,022		08/10/2011	01/15/2041
25459H-AG-0	DIRECTV HLDS/FN			1	2FE	6,460,000	106.125	6,367,500	6,000,000	6,259,517		(104,874)			7.625	5.563	MN	58,458	457,500	05/28/2010	05/15/2014
25459H-AL-9	DIRECTV HLDS/FN				2FE	3,999,368	108.017	4,320,660	4,000,000	3,999,649		117			4.750	4.753	AO	47,500	190,000	04/16/2010	10/01/2014
25459H-BA-2	DIRECTV HLDS/FN				2FE	1,493,385	107.022	1,605,329	1,500,000	1,493,787		402			5.000	5.057	MS	25,000	35,625	03/07/2011	03/01/2021
25468P-BW-5	DISNEY				1FE	3,370,410	139.274	4,178,226	3,000,000	3,319,448		(7,924)			7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
25468P-CK-0	DISNEY				1FE	998,180	120.573	1,205,731	1,000,000	998,592		155			5.500	5.524	MS	16,194	55,000	03/11/2009	03/15/2019
25470X-AB-1	DISH DBS CORP				3FE	1,068,765	113.000	1,108,530	981,000	1,062,981		(5,784)			7.875	6.475	MS	25,751	38,627	04/13/2011	09/01/2019
260547-C@-1	DOW CORNING				1	2,500,000	106.632	2,665,807	2,500,000	2,500,000					4.130	4.130	MS	28,107	51,625	03/18/2011	03/23/2018
264399-ED-4	DUKE ENERGY CORP				1FE	965,290	128.301	1,283,013	1,000,000	969,990		650			6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441Y-AH-0	DUKE REALTY CORP	LS			2FE	477,475	104.698	523,488	500,000	490,295		3,312			5.400	6.214	FA	10,200	27,000	09/26/2007	08/15/2014
26441Y-AK-3	DUKE REALTY CORP				2FE	470,540	105.148	525,742	500,000	483,491		3,358			5.500	6.416	MS	9,167	27,500	09/26/2007	03/01/2016
26441Y-AM-9	DUKE REALTY CORP				2FE	11,673,730	107.513	12,901,500	12,000,000	11,797,497		32,533			5.950	6.341	FA	269,733	714,000	11/13/2007	02/15/2017
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	4,018,970	128.779	5,151,140	4,000,000	4,014,330		(1,585)			7.000	6.933	MN	35,778	280,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	2,013,600	112.631	2,252,624	2,000,000	2,011,848		(1,145)			4.300	4.216	JD	3,822	86,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	119.258	4,770,320	4,000,000	3,998,812		130			5.450	5.455	AO	54,500	218,000	03/18/2009	04/01/2019
26779Y-AA-7	DYNACAST INT/FIN			1	4FE	1,185,593	94.000	1,095,100	1,165,000	1,184,367		(1,226)			9.250	8.863	JJ	48,493		07/13/2011	07/15/2017
268520-AA-1	EH HOLDING CORP				4FE	90,000	104.250	93,825	90,000	90,000					6.500	6.500	JD	260	3,153	05/17/2011	06/15/2019
268520-AC-7	EH HOLDING CORP				4FE	25,000	105.000	26,250	25,000	25,000					7.625	7.625	JD	85	1,027	05/17/2011	06/15/2021
26875P-AB-7	EOG RESOURCES				1FE	5,497,855	108.550	5,970,267	5,500,000	5,499,181		431			6.125	6.134	AO	84,219	336,875	09/25/2008	10/01/2013
26875P-AD-3	EOG RESOURCES	LS			1FE	1,497,240	118.171	1,772,559	1,500,000	1,497,844		228			5.625	5.649	JD	7,031	84,375	05/18/2009	06/01/2019
26884A-AE-3	ERP OPERATING				2FE	1,083,000	114.106	1,141,056	1,000,000	1,054,027		(7,601)			7.125	6.006	AO	15,042	71,250	10/23/2007	10/15/2017
26884A-AH-6	ERP OPERATING				2FE	513,675	110.312	551,558	500,000	506,746		(1,804)			6.584	6.124	AO	7,133	32,920	10/05/2007	04/13/2015
26884A-AS-2	ERP OPERATING				2FE	1,504,575	106.420	1,596,299	1,500,000	1,501,535		(516)			5.250	5.209	MS	23,188	78,750	11/10/2004	09/15/2014
26884A-AW-3	ERP OPERATING				2FE	1,989,480	102.539	2,050,788	2,000,000	1,998,514		2,125			5.500	5.615	JJ	50,722	110,000	05/30/2007	10/01/2012
28370T-AA-7	EL PASO PIPELINE				3FE	3,999,740	110.213	4,408,504	4,000,000	4,000,003					6.500	6.500	AO	65,000	260,000	06/21/2010	04/01/2020
29078E-AC-9	EMBARQ CORP				2FE	503,140	104.056	520,280	500,000	500,792		(517)			6.738	6.619	JD	2,808	33,690	07/27/2006	06/01/2013
29266M-AF-6	ENERGY EAST CORPORATION	LS			1FE	2,132,260	105.399	2,107,988	2,000,000	2,123,092		(2,081)			6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
29266R-AA-6	ENERGIZER HOLDINGS INC				2FE	1,999,840	105.240	2,104,792	2,000,000	1,999,848		8			4.700	4.701	MN	10,967	47,000	05/16/2011	05/19/2021
29273R-AG-4	ENERGY TRANSFER PARTNERS	LS			2FE	1,996,220	105.273	2,105,450	2,000,000	1,998,729		787			6.000	6.045	JJ	60,000	120,000	03/25/2008	07/01/2013
29348Q-AA-0	ENOGEX LLC				2FE	1,995,360	109.471	2,189,424	2,000,000	1,997,527		863			6.875	6.929	JJ	63,403	137,500	06/24/2009	07/15/2014
29364N-AL-2	ENTERGY MISSISSIPPI INC				2FE	4,479,435	103.373	4,651,772	4,500,000	4,481,779		369			6.250	6.284	AO	70,313	281,250	03/22/2004	04/01/2034
293791-AN-9	ENTERPRISE PRODUCTS				2FE	983,530	109.567	1,095,667	1,000,000	992,646		2,362			5.600	5.890	AO	11,822	56,000	10/05/2007	10/15/2014
29379V-AB-9	ENTERPRISE PRODUCTS OPER	LS			2FE	1,998,120	104.702	2,094,042	2,000,000	1,999,477		393			5.650	5.672	AO	28,250	113,000	03/31/2008	04/01/2013
29379V-AP-8	ENTERPRISE PRODUCTS OPER	LS			2FE	2,991,030	110.685	3,320,562	3,000,000	2,991,929		702			5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29382R-AD-9	ENTRAVISION COMM	LS		1	4FE	1,233,423	98.000	1,224,020	1,249,000	1,233,523		100			8.750	9.026	FA	45,536	38,839	11/29/2011	08/01/2016
29444U-AJ-5	EQUINIX INC	LS		1	3FE	1,045,289	109.000	1,099,810	1,009,000	1,038,098		(5,678)			8.125	7.305	MS	27,327	81,981	01/13/2011	03/01/2016
29445G-AH-9	EQUINOX HOLDINGS LTD			1	4FE	442,044	102.750	457,238	445,000	442,801		386			9.500	9.641	FA	17,615	42,275	03/05/2010	02/01/2015
302051-AQ-0	EXIDE TECHNOLOGIES			1	4FE	967,608	77.000	723,800	940,000	966,529		(1,079)			8.625	7.938	FA	33,781		09/19/2011	02/01/2017
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	2,104,058	95.000	1,969,350	2,073,000	2,103,733		(325)			7.250	6.887	JD	12,524		12/09/2011	12/01/2016
30256Y-AA-1	FPL MARCUS HOOK PRIV PLACEMENT				3	9,693,333	99.069	9,603,088	9,693,333	9,693,333					7.590	7.589	JJ	347,425	735,724	06/23/2008	07/10/2018
319963-AP-9	FIRST DATA CORP	LS		1	5FE	78,095	94.000	80,840	86,000	80,994		1,017			9.875	11.853	MS	2,147	8,493	10/21/2008	09/24/2015
319963-AW-4	FIRST DATA CORP			1	4FE	543,750	100.000	500,000	500,000	541,068		(2,682)			8.875	7.289	FA	16,764	22,188	05/25/2011	08/15/2018
319963-AY-0	FIRST DATA CORP	LS		1	5FE	351,553	89.500	337,415	377,000	353,292		1,703			8.250	9.294	JJ	14,342	17,970	12/17/2010	01/15/2021
337158-AE-9	FIRST TENNESSEE BANK				2FE	498,675	100.634	503,169	500,000	499,348		132			5.650	5.685	AO	7,063	28,250	03/23/2006	04/01/2016
337756-AB-6	FISHER COMMNICATIONS INC			1	4FE	573,139	101.750	575,905	566,000	565,461		(1,680)			8.625	8.320	MS	14,374	48,818	05/25/2010	09/15/2012
337932-AC-1	FIRST ENERGY CORP				2FE	6,207,400	122.978	7,378,662	6,000,000	6,200,558		(4,529)			7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	1,749,685	104.734	1,832,849	1,750,000	1,749,765		60			4.000	4.004	JJ	32,278	69,222	07/08/2010	07/15/2015
341081-FD-4	FLORIDA PR & LT CO			1	1FE	974,050	122.076	1,220,762	1,000,000	974,399		349			5.250	5.426	FA	21,875	26,250	03/03/2011	02/01/2041
341099-CK-3	FLORIDA POWER CORP				1FE	1,102,150	119.482	1,194,824	1,000,000	1,080,362		(10,625)			5.650	4.215	JD	2,511	56,500	11/20/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	995,780	135.640	1,356,402	1,000,000	995,959		57			6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	894,580	102.375	904,995	884,000	893,692		(753)			8.500	8.314	AO	15,863	75,140	08/23/2010	04/15/2020
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610	115.729	1,157,294	1,000,000	1,090,738		(3,982)			7.000	6.036	FA	26,444	70,000	11/18/2005	02/15/2026
36873@-AA-4	CVS Gene Warren			2	2	2,141,489	110.191	2,359,724	2,141,489	2,141,489					5.830	5.901	MON	5,549	124,849	12/16/2005	01/15/2026
369604-BC-6	GENERAL ELECTRIC CO	LS			1FE	2,069,820	114.776	2,295,524	2,000,000	2,053,644		(7,671)			5.250	4.726	JD	7,292	105,000	10/21/2009	12/06/2017
36962G-3H-5	GEN ELEC CAP CORP				1FE	4,870,350	110.678	5,533,875	5,000,000	4,910,566		12,802			5.625	6.000	MS	82,813	281,250	08/22/2008	09/15/2017
36962G-XZ-2	GEN ELEC CAP CORP				1FE	2,117,140	117.094	2,341,882	2,000,000	2,099,672		(2,456)			6.750	6.307	MS	39,750	135,000	12/20/2002	03/15/2032
37185L-AB-8	GENESIS ENERGY			1	4FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					7.875	7.875	JD	7,000	78,750	11/10/2011	12/15/2018
37331N-AB-7	GEORGIA-PACIFIC LLC	LS			2FE	4,048,800	110.765	4,430,592	4,000,000	4,047,905		(896)			5.400	5.229	MN	36,000	108,000	09/23/2011	11/01/2020
373334-JP-7	GEORGIA POWER CO				1FE	3,268,020	111.550	3,346,497	3,000,000	3,258,526		(9,494)			4.250	3.018	JD	10,625	63,750	08/29/2011	12/01/2019
378272-AA-6	GLENCORE FUNDING LLC				2FE	985,500	103.292	1,032,919	1,000,000	995,881		1,628			6.000	6.196	AO	12,667	62,500	04/02/2004	04/15/2014
382550-BA-8	GOODYEAR TIRE & RUBBER	LS			4FE	399,898	110.250	392,490	356,000	397,854		(2,044)			8.750	6.916	FA	11,768	15,575	06/03/2011	08/15/2020
38259P-AB-8	GOOGLE INC-CL A	LS			1FE	8,831,392	109.322	9,729,658	8,900,000	8,834,792		3,400			3.625	3.718	MN	37,640	161,313	06/07/2011	05/19/2021
39121J-AE-0	GREAT RIVER ENERGY				1FE	9,018,770	122.124	12,212,400	10,000,000	9,057,323		11,980			6.254	7.044	JJ	312,700	625,400	07/09/2008	07/01/2038
398433-AF-9	GRIFFON CORPORATION			1	4FE	465,259	99.000	460,350	465,000	465,283		23			7.125	7.109	AO	8,283	17,854	08/15/2011	04/01/2017
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	519,715	127.292	636,461	500,000	519,365		(222)			7.375	7.055	MS	9,321	36,875	02/16/2010	09/30/2039
406216-AX-9	HALLIBURTON COMPANY				1FE	7,303,130	122.868	8,600,767	7,000,000	7,242,030		(24,881)			6.150	5.587	MS	126,758	430,500	08/13/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	3,989,840	106.054	4,242,168	4,000,000	3,994,357		868			5.625	5.656	MN	37,500	225,000	10/19/2005	05/01/2017
42217K-AM-8	HEALTH CARE REIT				2FE	997,110	106.126	1,061,257	1,000,000	998,853		299			5.875	5.913	MN	7,507	58,750	04/26/2005	05/15/2015

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
42217K-AN-6	HEALTH CARE REIT				2FE	1,032,660	106.527	1,065,269	1,000,000	1,017,838		(3,457)			6.200	5.737	JD	5,167	62,000	03/13/2007	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	2,991,300	99.313	2,979,396	3,000,000	2,992,734		1,101			4.700	4.749	MS	41,517	142,958	09/07/2010	09/15/2017
42225B-AA-4	HEALTHCARE REALTY TRUST				2FE	1,996,490	107.394	2,147,874	2,000,000	1,997,579		394			6.500	6.529	JJ	59,222	130,000	12/01/2009	01/17/2017
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP			1	4FE	841,365	104.000	992,160	954,000	869,536		12,503			9.500	12.083	JJ	41,791	90,630	06/14/2010	01/15/2016
428236-AV-5	HEWLETT PACKARD				1FE	2,999,790	105.606	3,168,171	3,000,000	2,999,796		6			4.750	4.753	JD	11,479	142,500	02/23/2009	06/02/2014
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	997,018	105.769	1,057,691	1,000,000	998,231		283			5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
431318-AJ-3	HILCORP ENERGY			1	4FE	2,155,621	107.000	2,359,350	2,205,000	2,162,220		3,564			8.000	8.334	FA	66,640	176,400	02/04/2010	02/15/2020
435765-AD-4	HOLLY ENERGY PARTNERS LP			1	4FE	700,209	105.000	725,550	691,000	699,284		(925)			8.250	7.903	MS	16,786	28,504	06/10/2011	03/15/2016
437076-AS-1	HOME DEPOT				1FE	5,897,280	125.488	8,784,174	7,000,000	5,943,617		18,603			5.875	7.150	JD	17,135	411,250	12/08/2010	12/16/2036
44929H-AH-1	ICON HEALTH & FITNESS			1	4FE	1,547,869	81.250	1,262,625	1,554,000	1,548,843		792			11.875	11.965	AO	38,958	188,126	10/04/2010	10/15/2015
45138L-AU-7	IDAHO POWER CORP				1FE	1,000,000	120.963	1,209,628	1,000,000	1,000,000					6.025	6.025	JJ	27,782	60,250	07/07/2008	07/15/2018
45661T-AM-3	INERGY LP/ FIN			1	4FE	852,000	101.500	864,780	852,000	852,000					7.000	7.000	AO	14,910	29,820	06/03/2011	10/01/2018
457030-AG-9	INGLES MARKETS INC	LS		1	4FE	2,608,846	108.250	2,922,750	2,700,000	2,630,832		9,491			8.875	9.495	MN	30,619	239,625	08/14/2009	05/15/2017
45768V-AD-0	INSIGHT COMMUNICATIONS			1	4FE	1,946,554	114.250	2,211,880	1,936,000	1,944,500		(1,443)			9.375	9.254	JJ	83,692	185,533	07/01/2010	07/15/2016
458140-AJ-9	INTEL CORPORATION	LS			1FE	2,992,860	105.343	3,160,287	3,000,000	2,993,035		175			3.300	3.328	AO	28,050		09/14/2011	10/01/2021
45865V-A*-1	ICE PP				1Z	2,000,000	101.633	2,032,670	2,000,000	2,000,000					4.130	4.130	MN	11,931		11/03/2011	11/09/2018
459200-AM-3	IBM				1FE	6,556,111	137.119	7,973,441	5,815,000	6,401,131		(26,862)			7.000	5.921	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM				1FE	1,676,651	133.426	2,101,463	1,575,000	1,655,392		(2,919)			6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-GJ-4	IBM				1FE	1,103,160	121.088	1,210,877	1,000,000	1,077,296		(11,782)			5.700	4.163	MS	16,942	57,000	09/25/2009	09/14/2017
459200-GM-7	IBM				1FE	4,981,400	134.196	6,709,795	5,000,000	4,985,932		1,530			7.625	7.679	AO	80,486	381,250	10/09/2008	10/15/2018
460146-CA-9	INTERNATIONAL PAPER CO				2FE	431,948	121.723	525,843	432,000	431,978		3			7.950	7.951	JD	1,526	34,344	05/28/2008	06/15/2018
465685-AA-3	ITC HOLDINGS CORP				2FE	1,942,640	104.641	2,092,812	2,000,000	1,985,774		8,567			5.250	5.739	JJ	48,417	105,000	04/25/2006	07/15/2013
465685-AD-7	ITC HOLDINGS CORP				2FE	499,550	126.329	631,647	500,000	499,570		7			6.375	6.382	MS	8,057	31,875	10/04/2006	10/10/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	3,983,600	116.675	4,666,996	4,000,000	3,988,952		1,461			6.050	6.105	JJ	101,506	242,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	1,986,700	113.723	2,274,450	2,000,000	1,988,983		1,060			5.500	5.586	JJ	50,722	110,000	12/08/2009	01/15/2020
466112-AF-6	JBS USA LLC/JBS			1	3FE	731,054	93.250	693,780	744,000	731,597		543			7.250	7.500	JD	4,495	27,569	05/20/2011	06/01/2021
47759Y-AA-7	JMC STEEL GROUP			1	4FE	1,120,880	97.500	1,082,250	1,110,000	1,119,717		(1,163)			8.250	8.040	MS	26,964	46,805	03/16/2011	03/15/2018
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	115.682	1,156,816	1,000,000	969,596		536			6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	994,013	115.852	1,158,524	1,000,000	994,522		100			6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	6,000,000	116.562	6,993,744	6,000,000	6,000,000					6.375	6.375	MS	127,500	382,500	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO			1	2FE	2,196,936	106.538	2,480,141	2,327,941	2,249,474		8,143			5.647	6.469	MS	33,595	131,459	11/16/2005	03/29/2021
487836-AT-5	KELLOGG CO				2FE	1,184,420	136.372	1,363,721	1,000,000	1,164,843		(4,466)			7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	4,956,850	105.837	5,291,835	5,000,000	4,960,611		3,594			4.000	4.106	JD	8,889	201,111	12/08/2010	12/15/2020
488360-AF-5	KEMET CORP	LS		1	4FE	1,016,326	105.750	1,057,500	1,000,000	1,013,822		(2,504)			10.500	10.050	MN	17,500	105,000	01/14/2011	05/01/2016
491674-BE-6	KU ENERGY CORP			1	1FE	1,992,838	104.107	2,082,140	2,000,000	1,993,218		380			3.250	3.295	MN	10,833	32,500	07/07/2011	11/01/2020
49337W-AJ-9	KEYSPAN CORP				1FE	876,770	119.237	1,192,371	1,000,000	883,514		2,016			5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	121.999	1,219,987	1,000,000	1,000,000					5.819	5.819	AO	14,548	29,257	03/28/2011	04/01/2041
494368-BD-4	KIMBERLY CLARK				1FE	996,340	132.125	1,321,249	1,000,000	997,212		302			7.500	7.553	MN	12,500	75,000	10/30/2008	11/01/2018
500255-AP-9	KOHLS CORP				2FE	1,004,470	119.152	1,191,523	1,000,000	1,003,196		(432)			6.250	6.185	JD	2,778	62,500	10/31/2007	12/15/2017
500605-AE-0	KOPPERS INC			1	4FE	640,659	106.000	682,640	644,000	641,083		256			7.875	7.953	JD	4,226	50,715	06/15/2010	12/01/2019
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	124.320	1,243,203	1,000,000	1,016,102		(397)			6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
50075N-AS-3	KRAFT FOODS INC				2FE	1,073,780	118.957	1,189,566	1,000,000	1,056,197		(8,390)			6.500	5.328	FA	25,278	65,000	10/26/2009	08/11/2017
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480	133.221	2,664,424	2,000,000	1,952,068		578			6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC	LS			2FE	2,475,900	130.094	3,252,350	2,500,000	2,476,435		286			6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50075N-BA-1	KRAFT FOODS INC				2FE	991,760	115.385	1,153,851	1,000,000	993,004		669			5.375	5.483	FA	21,052	53,750	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	498,290	108.573	542,864	500,000	498,786		266			4.125	4.190	FA	8,135	20,625	02/04/2010	02/09/2016
501044-BV-2	KROGER CO				2FE	2,190,615	137.065	2,741,300	2,000,000	2,168,649		(4,643)			8.000	7.152	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO				2FE	2,296,080	130.450	2,608,994	2,000,000	2,258,520		(6,737)			7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	1,099,250	118.933	1,189,325	1,000,000	1,075,266		(11,391)			6.400	4.854	FA	24,178	64,000	10/26/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	1,558,715	121.352	1,820,283	1,500,000	1,554,148		(5,026)			6.150	5.570	JJ	42,538	76,875	01/26/2011	01/15/2020
513075-AP-6	LAMAR MEDIA CORP			1	4FE	388,691	101.750	425,315	418,000	403,429		3,367			6.625	7.748	FA	10,462	27,693	12/11/2006	08/15/2015
513075-AY-7	LAMAR MEDIA CORP	LS		1	4FE	110,000	106.000	116,600	110,000	110,000					7.875	7.875	AO	1,829	8,663	09/21/2010	04/15/2018
51808B-AE-2	LASMO (USA) INC				1FE	2,207,780	129.973	2,599,462	2,000,000	2,186,169		(6,642)			7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
52989L-AE-9	LIBBEY GLASS INC			1	4FE	841,017	107.000	883,820	826,000	836,685		(4,332)			10.000	9.271	FA	31,204	82,600	01/26/2011	02/15/2014
531359-AA-5	LIBERTY TIRE RECYCLING			1	5FE	1,603,397	99.750	1,557,098	1,561,000	1,595,052		(7,612)			11.000	10.241	AO	42,928	172,187	01/27/2011	10/01/2015
532457-AX-6	ELI LILLY				1FE	1,075,400	114.044	1,140,437	1,000,000	1,065,447		(9,324)			4.500	3.324	MS	13,250	45,000	12/01/2010	03/15/2018
536022-AC-0	LINN ENERGY LLC/FIN CORP			1	4FE	1,950,779	108.500	1,960,595	1,807,000	1,949,772		(1,007)			8.625	7.039	AO	32,902		12/07/2011	04/15/2018
539830-AF-6	LOCKHEED MARTIN				1FE	2,393,090	130.749	2,614,988	2,000,000	2,311,703		(13,305)			7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AT-6	LOCKHEED MARTIN				1FE	7,943,440	106.366	8,509,240	8,000,000	7,955,586		4,652			4.250	4.333	MN	43,444	340,000	12/22/2010	11/15/2019
543218-AA-9	LONGVIEW FIBRE			1	4FE	820,546	100.000	809,000	809,000	820,330		(216)			8.000	7.519	JD	5,393	33,618	11/18/2011	06/01/2015
55068#-AK-5	LUXOTTICA US				2Z	2,000,000	102.206	2,044,126	2,000,000	2,000,000					4.350	4.350	JD	3,867		12/12/2011	12/15/2021
55342U-AC-8	MPT OPER PARTNERS			1	3FE	259,231	99.125	255,743	258,000	259,217		(15)			6.875	6.792	MN	2,956		11/17/2011	05/01/2019
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	3,051,473	114.563	3,282,239	2,865,000	3,028,613		(5,659)			7.000	6.426	FA	75,763	200,550	06/01/2007	02/15/2028
559080-AA-4	MAGELLAN MIDSTREAM PRTNS				2FE	2,085,140	111.471	2,229,420	2,000,000	2,036,110		(13,585)			6.450	5.640	JD	10,750	129,000	01/24/2008	06/01/2014
559080-AE-6	MAGELLAN MIDSTREAM PRTNS				2FE	1,153,980	118.274	1,182,740	1,000,000	1,133,457		(14,605)			6.550	4.447	JJ	30,203	65,500	07/27/2010	07/15/2019
565849-AD-8	MARATHON OIL CORP				2FE	3,210,060	116.352	3,490,545	3,000,000	3,159,600		(23,485)			6.000	4.926	AO	45,000	180,000	10/08/2009	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	5,182,300	117.067	5,853,355	5,000,000	5,140,636		(18,654)			5.900	5.361	MS	86,861	295,000	09/02/2009	03/15/2018
570362-AB-9	MARITIMES & NE PIPELINE				2FE	3,593,200	106.500	3,826,758	3,593,200	3,593,200					7.500	7.495	MN	23,206	269,490	05/11/2009	05/31/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	1,778,208	103.000	1,806,620	1,754,000	1,775,009		(3,380)			8.875	8.483	AO	38,917	155,668	03/28/2011	04/01/2016
58013M-EB-6	MCDONALD'S CORP				1FE	1,013,160	121.814	1,218,144	1,000,000	1,008,541		(1,218)			5.800	5.625	AO	12,244	58,000	10/31/2007	10/15/2017
58155Q-AD-5	MCKESSON CORP				1FE	2,028,120	113.294	2,265,888	2,000,000	2,026,553		(1,567)			4.750	4.571	MS	31,667	48,292	04/06/2011	03/01/2021
585055-AN-6	MEDTRONIC INC				1FE	2,000,500	119.044	2,380,884	2,000,000	2,000,473		(27)			5.600	5.596	MS	32,978	112,000	04/03/2009	03/15/2019
585055-AP-1	MEDTRONIC INC				1FE	4,000,000	107.718	4,308,724	4,000,000	4,000,000					4.500	4.500	MS	53,000	180,000	03/09/2009	03/15/2014
585055-AR-7	MEDTRONIC INC				1FE	6,999,370	105.603	7,392,175	7,000,000	6,999,582		122			3.000	3.002	MS	61,833	210,000	03/11/2010	03/15/2015
585055-AS-5	MEDTRONIC INC				1FE	1,996,800	112.843	2,256,858	2,000,000	1,997,273		270			4.450	4.470	MS	26,206	89,000	03/11/2010	03/15/2020
589331-AN-7	MERCK & CO INC				1FE	2,981,070	117.927	3,537,810	3,000,000	2,984,994		1,608			5.000	5.081	JD	417	150,000	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				4FE	2,233,643	96.000	2,141,760	2,231,000	2,233,592		(51)			7.150	7.131	AO	33,676	159,517	03/29/2011	04/15/2020
591709-AK-6	METROPCS WIRELESS INC	LS		1	4FE	1,689,550	101.375	1,626,055	1,604,000	1,679,187		(10,363)			7.875	6.689	MS	42,105	63,158	03/16/2011	09/01/2016
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A			2	2FE	1,834,593	105.225	1,930,442	1,834,593	1,834,593					5.330	5.366	MJSD	272	97,784	08/26/2010	06/30/2027
604059-AE-5	MMM CORP	LS			1FE	4,439,610	133.935	6,027,084	4,500,000	4,452,269		1,642			6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
615394-AJ-2	MOOG INC			1	4FE	241,000	105.500	254,255	241,000	241,000					7.250	7.250	JD	777	17,473	06/04/2009	06/15/2018
617446-HR-3	MORGAN STANLEY				1FE	9,831,100	101.224	10,122,400	10,000,000	9,974,503		20,627			5.300	5.529	MS	176,667	530,000	07/31/2003	03/01/2013

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
626808-AA-7	MURRAY VRDN				1FE	4,000,000	100.000	4,000,000	4,000,000	4,000,000					0.290	0.134	MON	961	10,946	12/09/2010	12/01/2040
628782-AH-7	NBTY INC			1	4FE	1,213,490	110.000	1,259,500	1,145,000	1,208,883		(4,607)			9.000	7.573	AO	25,763	51,525	07/27/2011	10/01/2016
62912X-AA-2	NGPL PIPE LLC				3FE	5,000,000	101.014	5,050,720	5,000,000	5,000,000					6.514	6.514	JD	14,476	325,700	12/14/2007	12/15/2012
629377-BQ-4	NRG ENERGY INC			1	3FE	500,000	97.500	487,500	500,000	500,000					7.875	7.875	MN	5,031	18,703	05/10/2011	05/15/2021
637432-CT-0	NATIONAL RURAL UTILITY				1FE	1,498,335	140.804	2,112,059	1,500,000	1,498,506		29			8.000	8.010	MS	40,000	120,000	02/28/2002	03/01/2032
638620-AG-9	NATIONWIDE HEALTH PPTYS				2FE	999,410	103.269	1,032,689	1,000,000	999,836		142			6.250	6.266	FA	26,042	62,500	10/16/2007	02/01/2013
64952G-AF-5	NEW YORK LIFE				1FE	2,258,980	127.695	2,553,892	2,000,000	2,256,497		(2,483)			6.750	5.815	MN	17,250	135,000	04/08/2011	11/15/2039
652478-AQ-1	NEWS AMER HLDGS INC				2FE	838,125	126.604	949,532	750,000	793,094		(4,951)			8.250	7.144	FA	24,234	61,875	04/03/1998	08/10/2018
652478-BA-5	NEWS AMER HLDGS INC				2FE	8,887,163	122.437	10,462,250	8,545,000	8,867,640		(2,305)			7.750	7.441	JD	55,186	662,238	10/15/1998	12/01/2045
652478-BC-1	NEWS AMER HLDGS INC				2FE	1,918,840	116.068	2,321,364	2,000,000	2,000,000					7.430	7.857	AO	37,150	148,600	01/27/2009	10/01/2026
652482-AJ-9	NEWS AMERICA INC				2FE	2,217,140	114.258	2,285,164	2,000,000	2,178,999		(6,076)			7.300	6.408	AO	24,739	146,000	04/22/2004	04/30/2028
652482-CE-8	NEWS AMERICA INC				2FE	1,989,760	115.259	2,305,182	2,000,000	1,989,843		83			6.150	6.188	FA	46,467		08/26/2011	02/15/2041
653522-DQ-2	NIAGRA MOHAWK				1FE	5,000,000	105.046	5,252,290	5,000,000	5,000,000					3.553	3.553	AO	44,413	177,650	09/21/2009	10/01/2014
65364T-AA-7	NIAGARA MOHAWK POWER			2	1FE	3,396,000	110.651	3,757,708	3,396,000	3,396,000					5.469	5.469	JJ	92,864	185,727	12/04/2003	01/01/2018
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	1,012,570	111.828	1,118,279	1,000,000	1,010,206		(1,090)			4.881	4.720	FA	18,439	48,810	09/15/2009	08/15/2019
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	1,169,410	141.521	1,415,205	1,000,000	1,137,912		(5,164)			7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,136,180	117.891	1,178,913	1,000,000	1,113,558		(15,879)			5.750	3.698	AO	14,375	57,500	07/20/2010	04/01/2018
665501-AE-2	NORTHERN NAT GAS				1FE	2,557,336	103.757	2,671,735	2,575,000	2,572,301		3,611			5.375	5.506	AO	23,452	138,406	08/24/2006	10/31/2012
665789-AW-3	NORTHERN STATES PWR				1FE	992,350	140.497	1,404,973	1,000,000	992,642		102			6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
665859-AJ-3	NORTHERN TRUST				1FE	1,992,220	106.351	2,127,024	2,000,000	1,997,245		1,581			5.500	5.590	FA	41,556	110,000	08/06/2008	08/15/2013
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400	101.152	5,057,585	5,000,000	4,737,483		22,897			3.500	4.193	MS	51,528	149,236	12/14/2010	03/15/2021
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	5,124,480	120.043	6,002,160	5,000,000	5,123,817		(663)			6.063	5.881	MS	76,630	242,520	06/30/2011	03/30/2040
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	499,485	106.992	534,962	500,000	499,770		102			4.125	4.148	FA	8,078	20,625	02/04/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP	LS			1FE	2,985,660	105.833	3,174,996	3,000,000	2,990,503		2,687			2.900	3.001	AO	16,192	87,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP	LS			1FE	992,370	113.982	1,139,821	1,000,000	993,539		628			4.400	4.494	AO	8,189	44,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				1FE	2,977,370	110.634	3,319,032	3,000,000	2,981,294		1,933			4.500	4.595	MN	17,250	135,000	02/23/2010	11/15/2019
67021B-AE-9	NII CAPITAL CORP			1	4FE	2,667,283	99.250	2,628,140	2,648,000	2,665,053		(2,229)			7.625	7.491	AO	50,478	68,308	12/05/2011	04/01/2019
67059T-AA-3	NUSTAR LOGISTICS				2FE	2,994,060	118.724	3,561,711	3,000,000	2,995,871		495			7.650	7.678	AO	48,450	229,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				2FE	1,996,140	104.143	2,082,856	2,000,000	1,996,627		334			4.800	4.824	MS	32,000	101,067	08/09/2010	09/01/2020
67092@-AA-4	OPG USA HLDGS PP				2Z	1,000,000	101.512	1,015,116	1,000,000	1,000,000					4.570	4.570	AO	9,013		10/11/2011	10/20/2021
677050-AE-6	OGLETHORPE POWER CORP				1FE	4,008,932	121.204	4,848,156	4,000,000	4,007,595		(821)			6.100	6.067	MS	71,844	244,000	07/10/2009	03/15/2019
678858-BE-0	OKLAHOMA GAS & ELECTRIC			1	1FE	2,512,650	108.029	3,240,861	3,000,000	2,533,173		7,219			6.500	8.000	FA	81,250	195,000	12/18/2008	08/01/2034
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	996,450	122.973	1,229,726	1,000,000	997,376		307			6.350	6.399	MS	21,167	63,500	09/04/2008	09/01/2018
679574-AG-8	OLD DOMINION ELECTRIC				1FE	1,416,667	112.198	1,589,472	1,416,667	1,416,667					6.210	6.210	JD	7,331	13,414	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2	1FE	673,765	108.319	767,249	708,324	676,737		1,196			5.676	6.384	JD	3,350	40,204	03/04/2009	12/01/2028
681904-AM-0	OMNICARE INC			1	3FE	775,480	107.375	828,935	772,000	774,972		(347)			7.750	7.673	JD	4,986	59,830	05/14/2010	06/01/2018
681936-AV-2	OMEGA HEALTHCARE			1	3FE	590,269	106.500	639,000	600,000	591,178		822			7.500	7.747	FA	17,000	45,000	12/06/2010	02/15/2020
68268N-AB-9	ONEOK PARTNERS LP				2FE	1,023,080	114.831	1,148,309	1,000,000	1,012,943		(2,304)			6.150	5.834	AO	15,375	61,500	01/05/2007	10/01/2016
68268N-AD-5	ONEOK PARTNERS LP				2FE	1,025,340	121.416	1,214,161	1,000,000	1,024,131		(347)			6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	1,986,120	115.211	2,304,214	2,000,000	1,986,306		186			6.125	6.176	FA	51,042	62,951	01/24/2011	02/01/2041
68389X-AC-9	ORACLE CORPORATION				1FE	8,805,920	121.349	9,707,880	8,000,000	8,625,419		(84,884)			5.750	4.317	AO	97,111	460,000	10/21/2009	04/15/2018

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
68389X-AG-0	ORACLE CORPORATION				1FE	1,512,180	117.900	1,768,505	1,500,000	1,510,324		(1,134)			5.000	4.888	JJ	36,042	75,000	02/18/2010	07/08/2019
693304-AD-9	PECO CORP				1FE	4,918,549	102.989	5,200,945	5,050,000	5,030,975		24,293			4.750	5.270	AO	59,969	239,875	11/14/2006	10/01/2012
693320-AL-7	PHH CORP				3FE	2,027,977	95.000	1,935,150	2,037,000	2,027,554		(423)			9.250	9.381	MS	62,807	26,686	12/07/2011	03/01/2016
693476-BB-8	PNC FUNDING CORP				2FE	2,986,470	108.888	3,266,625	3,000,000	2,992,147		1,299			5.625	5.685	FA	70,313	168,750	02/01/2007	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120	108.124	2,162,474	2,000,000	1,990,362		901			4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69351H-AC-6	PRIME PROPERTY FUNDING				2FE	1,940,800	101.250	2,024,990	2,000,000	1,963,804		5,980			5.625	6.047	JJ	51,875	112,500	10/23/2007	01/15/2017
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	2,975,730	101.065	3,031,941	3,000,000	2,976,479		749			3.000	3.094	MS	32,000		08/18/2011	09/15/2021
69362B-AY-8	PSEG POWER				2FE	999,110	103.858	1,038,579	1,000,000	999,128		18			4.150	4.161	MS	11,758		09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				1FE	1,120,530	125.826	1,258,255	1,000,000	1,094,361		(4,076)			7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-GD-3	PACIFIC GAS & EL				1FE	905,520	107.397	1,073,971	1,000,000	957,799		17,489			4.800	6.933	MS	16,000	48,000	10/09/2008	03/01/2014
694308-GE-1	PACIFIC GAS & EL				1FE	7,922,363	123.784	9,902,712	8,000,000	7,930,834		1,400			6.050	6.121	MS	161,333	484,000	06/22/2004	03/01/2034
694308-GL-5	PACIFIC GAS & EL				1FE	1,635,885	118.333	1,774,998	1,500,000	1,603,612		(15,093)			5.625	4.290	MN	7,266	84,375	10/15/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL	LS			1FE	5,961,900	131.822	7,909,302	6,000,000	5,970,624		2,958			8.250	8.344	AO	104,500	495,000	11/13/2008	10/15/2018
695459-AD-9	PAETEC HOLDING CORP			1	3FE	603,747	108.000	644,760	597,000	602,118		(1,207)			8.875	8.586	JD	147	54,536	07/26/2010	06/30/2015
70788A-AA-6	PENN VIRGINIA RESOURCE			1	4FE	959,105	100.500	942,690	938,000	955,013		(3,233)			8.250	7.745	AO	16,337	77,385	09/07/2010	04/15/2016
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,103,060	137.528	1,375,275	1,000,000	1,089,456		(2,876)			7.000	6.149	MS	23,333	70,000	08/01/2006	03/01/2029
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,692,645	107.342	4,830,404	4,500,000	4,600,565		(45,454)			4.375	3.271	FA	74,375	196,875	12/03/2009	02/15/2014
716495-AN-6	PETROHAWK ENERGY CORP			1	2FE	2,221,836	110.000	2,448,600	2,226,000	2,222,024		188			6.250	6.280	JD	11,594	73,814	09/26/2011	06/01/2019
717081-DA-8	PFIZER INC				1FE	4,993,750	113.119	5,655,930	5,000,000	4,996,356		1,016			5.350	5.375	MS	78,764	267,500	03/17/2009	03/15/2015
718172-AA-7	PHILIP MORRIS INTERNAT-W/I				1FE	8,069,770	118.282	9,462,584	8,000,000	8,052,597		(6,744)			5.650	5.526	MN	56,500	452,000	05/11/2009	05/16/2018
718172-AB-5	PHILIP MORRIS INTERNAT-W/I				1FE	5,163,900	105.526	5,276,275	5,000,000	5,060,206		(41,818)			4.875	3.966	MN	30,469	243,750	06/05/2009	05/16/2013
718172-AK-5	PHILIP MORRIS INTL INC				1FE	4,971,650	109.787	5,489,330	5,000,000	4,973,106		1,456			4.125	4.195	MN	25,208	103,698	05/10/2011	05/17/2021
723655-AB-2	PIONEER DRILLING COMPANY			1	4FE	740,658	104.500	794,200	760,000	743,038		1,916			9.875	10.371	MS	22,098	75,050	10/08/2010	03/15/2018
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	2,022,541	119.156	2,383,114	2,000,000	2,021,196		(341)			6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
73102Q-AA-4	POLAR TANKERS INC				1FE	240,030	116.784	291,960	250,000	240,487		139			5.951	6.247	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AH-9	POLYONE CORP	LS		1	4FE	341,000	103.250	352,083	341,000	341,000					7.375	7.375	MS	7,405	24,520	09/13/2010	09/15/2020
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	123.276	2,465,522	2,000,000	1,998,834		124			6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	3,933,360	134.823	5,392,932	4,000,000	3,936,642		894			6.500	6.628	MN	33,222	260,000	03/24/2008	11/15/2037
74340X-AB-7	PROLOGIS TRUST				2FE	665,162	102.509	1,025,087	1,000,000	756,108		90,946			5.500	31.805	MS	45,833	30,000	06/08/2011	03/01/2013
74432Q-BC-8	PRUDENTIAL FINANCIAL INC				2FE	993,560	111.217	1,112,165	1,000,000	995,731		584			6.000	6.087	JD	5,000	60,000	11/28/2007	12/01/2017
74438G-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	2,000,000	112.991	2,259,820	2,000,000	2,000,000					7.245	7.245	JD	5,233	144,900	12/12/2001	12/18/2023
74456Q-AS-5	PUBLIC SVC EL & GAS				1FE	2,997,600	118.383	3,551,490	3,000,000	2,998,402		207			5.300	5.310	MN	26,500	159,000	04/10/2008	05/01/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	1,066,350	136.183	1,361,834	1,000,000	1,062,392		(1,067)			6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950	121.888	1,218,880	1,000,000	999,997		47			5.638	5.638	AO	11,902	31,322	03/22/2011	04/15/2041
745867-AS-0	PULTE HOMES INC				3FE	806,570	93.500	935,000	1,000,000	879,090		31,762			5.200	8.078	FA	19,644	52,000	03/23/2005	02/15/2015
747262-AA-1	QVC INC			1	2FE	1,717,899	107.250	1,874,730	1,748,000	1,722,899		2,291			7.500	7.750	AO	32,775	131,100	09/22/2009	10/01/2019
74836J-AD-5	QUESTAR MARKET RESOURCES				3FE	1,708,760	101.813	2,036,260	2,000,000	1,796,056		34,081			6.050	8.760	MS	40,333	121,000	03/30/2009	09/01/2016
749121-BR-9	QWEST COMMUNICATIONS			1	2FE	576,180	100.378	584,197	582,000	578,531		1,451			7.500	7.810	FA	16,490	43,650	05/26/2010	02/15/2014
74986@-AK-7	RREEF AMERICA II PRIVATE PLACEMENT				1	1,500,000	102.908	1,543,625	1,500,000	1,500,000					4.180	4.180	MN	10,276	62,352	11/04/2010	11/02/2015
74986@-AL-5	RREEF AMERICA II PRIVATE PLACEMENT				1	1,500,000	102.517	1,537,756	1,500,000	1,500,000					4.850	4.850	MN	11,923	72,346	11/04/2010	11/02/2017
755111-BR-1	RAYTHEON CO				1FE	997,550	109.840	1,098,397	1,000,000	998,108		190			4.400	4.428	FA	16,622	44,000	11/12/2009	02/15/2020

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
755111-BT-7	RAYTHEON CO				1FE	1,828,590	100.779	2,015,572	2,000,000	1,843,686		14,499			3.125	4.197	AO	13,194	61,632	12/14/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP				2FE	3,965,800	110.576	4,423,044	4,000,000	3,979,800		3,609			5.950	6.075	MS	70,078	238,000	11/09/2007	09/15/2016
759509-AD-4	RELIANCE STEEL & ALUMINUM				2FE	3,989,144	107.174	4,286,976	4,000,000	3,993,515		1,108			6.200	6.239	MN	31,689	248,000	04/02/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC				2FE	999,690	103.585	1,035,845	1,000,000	999,721		31			3.800	3.805	MN	4,856	19,633	05/02/2011	05/15/2018
771196-AQ-5	ROCHE HLDGS INC				1FE	3,268,100	108.180	3,561,295	3,292,000	3,280,947		4,707			5.000	5.166	MS	54,867	164,600	02/18/2009	03/01/2014
771196-AS-1	ROCHE HLDGS INC				1FE	9,447,218	121.541	11,242,570	9,250,000	9,406,616		(18,064)			6.000	5.701	MS	185,000	555,000	08/05/2009	03/01/2019
771196-AU-6	ROCHE HLDGS INC				1FE	2,918,340	141.694	4,250,811	3,000,000	2,920,871		923			7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AC-1	ROCKIES EXPRESS PIPELINE				2FE	1,997,160	103.320	2,066,400	2,000,000	1,998,032		232			6.850	6.869	JJ	63,172	137,000	06/24/2008	07/15/2018
78009N-BQ-8	Royal Bank CD				1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					0.580	0.590	FMAN	2,543		11/09/2011	11/09/2012
785583-AC-9	SABINE PASS LNG LP				4FE	976,684	101.000	987,780	978,000	977,546		214			7.250	7.276	MN	6,106	70,905	08/13/2007	11/30/2013
786514-BP-3	SAFEWAY INC	LS			2FE	1,998,840	113.383	2,267,654	2,000,000	1,999,253		107			6.350	6.358	FA	47,978	127,000	08/13/2007	08/15/2017
790849-AE-3	ST JUDE MEDICAL				1FE	1,012,890	106.048	1,060,484	1,000,000	1,006,992		(2,591)			3.750	3.460	JJ	17,292	37,500	08/27/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL				1FE	2,982,490	114.197	3,425,895	3,000,000	2,985,950		1,499			4.875	4.950	JJ	67,438	146,250	07/28/2009	07/15/2019
80808#-AE-2	SCHREIBER FOODS SERIES B				2	1,000,000	102.466	1,024,662	1,000,000	1,000,000					3.570	3.570	MN	5,058	35,700	11/10/2010	11/10/2017
816851-AJ-8	SEMPRA ENERGY				2FE	983,090	117.871	1,178,705	1,000,000	987,882		1,476			6.150	6.382	JD	2,733	61,500	07/23/2008	06/15/2018
816851-AN-9	SEMPRA ENERGY				2FE	4,988,900	116.650	5,832,500	5,000,000	4,992,634		1,397			6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
826338-AA-3	SIERRA LAND CO				1FE	7,510,000	100.000	7,510,000	7,510,000	7,510,000					0.270	0.367	MON	1,746	20,513	01/14/2011	03/01/2048
828690-AA-5	SIMMONS BEDDING CO			1	4FE	183,133	103.250	175,525	170,000	175,415		(5,732)			11.250	7.451	JJ	8,819	19,125	09/07/2010	01/20/2012
828783-AT-7	SIMON DEBARTOLO GROUP LP				1FE	4,217,534	118.306	5,087,158	4,300,000	4,253,268		5,433			7.375	7.591	JD	14,094	317,125	08/29/2003	06/15/2018
828807-BV-8	SIMON PROPERTY GROUP INC	LS			1FE	1,938,620	114.216	2,284,312	2,000,000	1,961,719		6,094			5.875	6.315	MS	39,167	117,500	11/13/2007	03/01/2017
828807-CD-7	SIMON PROPERTY GROUP INC			1	1FE	1,104,660	114.606	1,146,058	1,000,000	1,101,658		(3,002)			5.650	4.119	FA	23,542		09/16/2011	11/01/2019
828807-CF-2	SIMON PROPERTY GROUP INC				1FE	3,107,250	105.813	3,174,375	3,000,000	3,104,463		(2,787)			4.375	3.919	MS	43,750		09/09/2011	03/01/2021
837004-CB-4	SOUTH CAROLINA ELE & GAS	LS			1FE	3,996,120	129.799	5,191,940	4,000,000	3,996,337		57			6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
84265V-AA-3	SOUTHERN COPPER CORP				2FE	973,242	109.230	1,092,303	1,000,000	975,037		366			7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
845437-BG-6	SOUTHWESTERN ELEC POWER				2FE	934,640	108.542	1,085,422	1,000,000	964,331		8,898			4.900	6.046	JJ	24,500	49,000	05/22/2008	07/01/2015
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1	2FE	4,998,350	104.496	5,224,780	5,000,000	4,998,466		116			4.600	4.604	JD	10,222	118,833	06/06/2011	06/15/2021
857477-AH-6	STATE STREET CORP	LS			1FE	4,979,250	102.927	5,146,350	5,000,000	4,982,437		3,187			2.875	2.965	MS	45,521	71,875	03/02/2011	03/07/2016
858119-AH-3	STEEL DYNAMICS INC			1	3FE	882,000	102.250	901,845	882,000	882,000					6.750	6.750	AO	14,884	59,535	01/15/2008	04/01/2015
858119-AN-0	STEEL DYNAMICS INC			1	3FE	207,500	104.250	208,500	200,000	204,834		(1,899)			7.750	6.594	AO	3,272	15,500	07/20/2010	04/15/2014
86765B-AF-6	SUNOCO LOGISTICS PARTNER				2FE	999,950	111.772	1,117,722	1,000,000	999,956		6			8.750	8.752	FA	33,056	87,500	02/03/2009	02/15/2014
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	996,720	106.290	1,062,895	1,000,000	997,215		265			5.500	5.543	FA	20,778	55,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	999,480	102.239	1,022,394	1,000,000	999,510		30			4.650	4.656	FA	19,246		07/28/2011	02/15/2022
86787G-AD-4	SUNTRUST BANK ATLANTA	LS			2FE	1,006,170	104.782	1,047,817	1,000,000	1,003,121		(530)			5.200	5.129	JJ	23,689	52,000	01/11/2005	01/17/2017
87311X-AB-4	TW TELECOM HOLDINGS INC			1	4FE	60,575	106.500	64,965	61,000	60,641		43			8.000	8.123	MS	1,627	4,880	08/04/2010	03/01/2018
87612B-AB-8	TARGA RESOURCES PARTNERS			1	4FE	959,842	104.750	1,184,723	1,131,000	1,006,891		20,112			8.250	11.437	JJ	46,654	93,308	06/18/2009	07/01/2016
87612B-AG-7	TARGA RESOURCES PARTNERS			1	4FE	305,690	101.250	311,850	308,000	305,842		152			6.875	6.980	FA	8,823	10,529	02/04/2011	02/01/2021
87612E-AN-6	TARGET CORP	LS			1FE	4,079,960	118.428	4,737,108	4,000,000	4,053,763		(10,176)			5.875	5.536	JJ	108,361	235,000	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	948,480	117.528	1,175,283	1,000,000	968,345		4,892			5.375	6.079	MN	8,958	53,750	07/09/2007	05/01/2017
87612E-AS-5	TARGET CORP				1FE	2,022,000	121.836	2,436,726	2,000,000	2,015,582		(2,097)			6.000	5.845	JJ	55,333	120,000	08/21/2008	01/15/2018
87612E-AT-3	TARGET CORP	LS			1FE	2,990,220	104.676	3,140,280	3,000,000	2,997,753		2,054			5.125	5.200	JJ	70,896	153,750	01/14/2008	01/15/2013
87612E-AU-0	TARGET CORP				1FE	3,046,920	139.781	4,193,439	3,000,000	3,044,793		(608)			7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
882491-AQ-6	TEXAS INDUSTRIES INC			1	5FE	1,941,741	89.500	1,734,510	1,938,000	1,941,434		(307)			9.250	9.214	FA	67,722	181,755	01/28/2011	08/15/2018
88732J-AK-4	TIME WARNER CABLE INC				2FE	997,880	107.307	1,073,065	1,000,000	999,309		426			6.200	6.249	JJ	31,000	62,000	06/16/2008	07/01/2013
88732J-AL-2	TIME WARNER CABLE INC				2FE	999,170	118.772	1,187,715	1,000,000	999,430		68			6.750	6.761	JJ	33,750	67,500	06/16/2008	07/01/2018
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	1,964,320	105.380	2,107,600	2,000,000	1,964,435		115			5.500	5.624	MS	33,306		09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY	LS			2FE	979,490	120.272	1,202,721	1,000,000	980,757		302			6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
890027-AA-3	Tomkins LLC			1	4FE	538,790	110.875	589,855	532,000	538,722		(67)			9.000	8.667	AO	12,236		11/23/2011	10/01/2016
89170N-AA-4	TOWER AUTO HLDGS			1	4FE	2,010,023	100.500	1,873,320	1,864,000	1,993,493		(16,352)			10.625	8.747	MS	66,017	153,609	05/04/2011	09/01/2016
89233P-4B-9	TOYOTA MOTOR CREDIT CORP				1FE	4,744,110	105.182	4,996,126	4,750,000	4,745,824		1,123			3.200	3.227	JD	5,911	152,000	06/14/2010	06/17/2015
89233P-4T-0	TOYOTA MOTOR CREDIT CORP				1FE	2,600,000	100.000	2,600,000	2,600,000	2,600,000					0.280	0.280	JAJO	1,673	6,267	01/07/2011	01/12/2012
893647-AP-2	TRANSDIGM INC			1	4FE	1,500,000	107.500	1,612,500	1,500,000	1,500,000					7.750	7.750	JD	5,167	58,125	09/21/2011	12/15/2018
89417E-AG-4	TRAVELERS COS INC	LS			1FE	2,007,740	106.506	2,130,118	2,000,000	2,006,981		(652)			3.900	3.853	MN	13,000	78,000	10/27/2010	11/01/2020
901109-AB-4	TUTOR PERINI CORP	LS		1	3FE	1,584,733	94.500	1,487,430	1,574,000	1,584,338		(394)			7.625	7.417	MN	80,012	60,009	06/16/2011	11/01/2016
90333L-AE-2	US CONCRETE INC				5	65,000	97.875	63,619	65,000	65,000					9.500	9.586	MJSD	515	6,175	08/26/2010	08/31/2015
904851-AA-0	UNIONBANCAL CORPORATION				1FE	996,370	102.886	1,028,863	1,000,000	999,138		408			5.250	5.297	JD	2,188	52,500	12/03/2003	12/16/2013
907818-CW-6	UNION PACIFIC CORP				2FE	1,063,290	116.707	1,167,068	1,000,000	1,049,733		(8,060)			5.650	4.588	MN	9,417	56,500	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				2FE	3,559,825	118.569	4,149,912	3,500,000	3,549,951		(6,323)			5.700	5.436	FA	75,367	199,500	03/03/2010	08/15/2018
91019P-CJ-9	UNITED DOMINION REALTY				2FE	939,560	104.566	1,045,660	1,000,000	977,725		9,989			5.130	6.317	AO	10,830	51,300	10/11/2007	01/15/2014
911312-AK-2	UNITED PARCEL SERVICE	LS			1FE	1,998,580	120.795	2,415,900	2,000,000	1,998,923		120			5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	3,943,510	115.575	4,623,008	4,000,000	3,944,495		871			4.875	4.966	MN	24,917	196,625	11/08/2010	11/15/2040
91159H-GX-2	US BANCORP	LS			1FE	4,995,100	102.485	5,124,225	5,000,000	4,996,439		942			2.450	2.471	JJ	52,403	122,500	07/22/2010	07/27/2015
913017-BM-0	UNITED TECHNOLOGIES				1FE	1,030,900	118.293	1,182,926	1,000,000	1,022,721		(3,210)			5.375	4.930	JD	2,389	53,750	04/24/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES	LS			1FE	1,994,140	125.129	2,502,574	2,000,000	1,994,788		77			6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	4,995,450	118.896	5,944,805	5,000,000	4,996,978		398			6.000	6.012	FA	113,333	300,000	02/04/2008	02/15/2018
91324P-BT-8	UNITEDHEALTH GROUP INC	LS		1	1FE	994,530	103.424	1,034,242	1,000,000	994,594		64			3.375	3.440	MN	4,781		11/07/2011	11/15/2021
91359P-AE-0	UNIVERSAL HOSPITAL SERV				4FE	1,220,520	90.250	1,311,333	1,453,000	1,282,654		41,584			4.121	8.127	JD	4,990	55,299	06/22/2010	06/01/2015
91913Y-AL-4	VALERO ENERGY CORP	LS			2FE	7,947,170	107.224	8,577,896	8,000,000	7,950,365		725			6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92343V-AF-1	VERIZON COMMUNICATIONS				1FE	2,997,880	123.376	3,701,280	3,000,000	2,998,174		41			6.250	6.255	AO	46,875	187,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				1FE	5,967,000	116.581	6,994,872	6,000,000	5,977,798		2,964			5.500	5.572	FA	124,667	330,000	03/04/2008	02/15/2018
92343V-AQ-7	VERIZON COMMUNICATIONS				1FE	994,380	135.073	1,350,726	1,000,000	995,655		447			8.750	8.836	MN	14,583	87,500	10/30/2008	11/01/2018
92343V-AW-4	VERIZON COMMUNICATIONS	LS			1FE	983,330	123.987	1,239,871	1,000,000	983,491		161			6.000	6.122	AO	15,000	30,500	03/23/2011	04/01/2041
925524-AH-3	VIACOM INC	LS			2FE	3,201,180	127.220	3,816,591	3,000,000	3,171,105		(4,240)			7.875	7.309	JJ	99,094	236,250	05/01/2002	07/30/2030
925524-BB-5	VIACOM INC				2FE	965,640	116.079	1,160,788	1,000,000	978,833		4,076			6.250	6.823	AO	10,590	62,500	07/07/2008	04/30/2016
92552V-AC-4	VIASAT INC			1	4FE	1,772,856	102.500	1,722,000	1,680,000	1,755,720		(15,694)			8.875	7.452	MS	43,902	149,100	02/14/2011	09/15/2015
92553P-AC-6	VIACOM INC-CLASS B				2FE	1,168,020	124.099	1,240,991	1,000,000	1,167,100		(920)			6.750	5.526	AO	16,125	33,750	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	2,038,760	112.266	2,245,324	2,000,000	2,031,838		(3,259)			5.625	5.370	MS	33,125	112,500	09/24/2009	09/15/2019
927804-EZ-3	VIRGINIA ELECTRIC & POWER				1FE	3,340,500	115.249	3,841,233	3,333,000	3,344,619		(4,471)			5.400	5.259	JJ	82,992	179,982	10/06/2009	01/15/2016
927804-FC-3	VIRGINIA ELECTRIC & POWER				1FE	4,018,090	120.341	4,813,656	4,000,000	4,014,245		(3,140)			5.950	5.853	MS	70,078	238,000	08/07/2009	09/15/2017
92839U-AE-7	VISTEON CORP			1	4FE	2,165,000	99.750	2,159,588	2,165,000	2,165,000					6.750	6.750	AO	30,851	76,722	03/31/2011	04/15/2019
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	3,394,260	127.655	3,829,650	3,000,000	3,310,948		(13,023)			7.100	6.022	FA	88,750	213,000	03/16/2004	08/01/2026
92931B-AB-2	INTEGRYS ENERGY				2FE	1,997,080	103.388	2,067,764	2,000,000	1,999,506		512			5.375	5.403	JD	8,958	107,500	02/21/2007	12/01/2012
92976G-AH-4	WACHOVIA BANK NA				1FE	2,211,170	110.422	2,208,446	2,000,000	2,175,099		(25,706)			6.000	4.297	MN	15,333	120,000	07/27/2010	11/15/2017

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
931142-CZ-4	WAL-MART STORES	LS			1FE	6,973,330	106.932	7,485,226	7,000,000	6,976,053		2,306			3.250	3.295	AO	41,708	227,500	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	6,971,860	118.195	8,273,643	7,000,000	6,980,746		2,481			6.100	6.154	MS	125,728	427,000	03/03/2008	03/15/2018
952355-AH-8	WEST CORP			1	4FE	2,103,500	101.000	2,055,350	2,035,000	2,099,843		(3,657)			8.625	7.808	JJ	80,934		08/26/2011	10/01/2016
96008Y-AB-1	WESTFIELD CAP				1FE	8,928,050	104.771	9,429,408	9,000,000	8,974,819		7,910			5.125	5.231	MN	58,938	461,250	05/06/2005	11/15/2014
969457-BD-1	WILLIAMS COS INC				2FE	2,985,720	124.394	3,731,823	3,000,000	2,987,770		263			7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646	110.697	553,484	500,000	499,744		24			5.250	5.258	MS	7,729	26,250	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP	LS			3FE	1,733,558	108.250	1,754,733	1,621,000	1,724,781		(8,777)			7.875	6.536	MN	21,276	72,135	11/21/2011	11/01/2017
97381W-AU-8	WINDSTREAM CORP			1	3FE	1,459,000	98.750	1,440,763	1,459,000	1,459,000					7.500	7.500	AO	27,356	59,272	05/17/2011	04/01/2023
976656-BP-2	WISC ELECTRIC POWER				1FE	4,225,750	131.808	6,590,395	5,000,000	4,371,001		18,303			6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
98310W-AD-0	WYNDHAM WORLDWIDE				2FE	2,395,025	114.467	2,861,673	2,500,000	2,443,532		20,231			9.875	11.000	MN	41,146	246,875	05/13/2009	05/01/2014
98385X-AD-8	XTO ENERGY INC				1FE	4,921,900	108.567	5,428,355	5,000,000	4,970,066		13,275			4.900	5.207	FA	102,083	245,000	02/05/2008	02/01/2014
98385X-AP-1	XTO ENERGY INC				1FE	995,390	122.611	1,226,107	1,000,000	996,726		411			5.500	5.561	JD	2,444	55,000	04/15/2008	06/15/2018
G9284#-AX-5	VITOL FINANCE PP		E		2	2,000,000	104.579	2,091,570	2,000,000	2,000,000					5.010	5.010	JJ	42,585		07/22/2011	07/30/2018
012873-AK-1	ALBERTA ENERGY		A		2FE	4,136,640	125.061	5,002,456	4,000,000	4,123,164		(3,134)			7.375	7.075	MN	49,167	295,000	11/09/2006	11/01/2031
03746A-AC-4	APACHE FINANCE CANADA		A		1FE	2,720,600	109.782	3,293,469	3,000,000	2,875,950		32,473			4.375	5.742	MN	16,771	131,250	08/10/2006	05/15/2015
06849R-AB-8	BARRICK NA FINANCE LLC		I		1FE	2,279,720	120.318	2,406,352	2,000,000	2,230,998		(28,621)			6.800	4.767	MS	40,044	136,000	04/01/2010	09/15/2018
136375-BM-3	CANADIAN NATL RAILWAYS		A		1FE	2,765,580	116.240	3,487,206	3,000,000	2,847,861		28,372			5.800	7.160	JD	14,500	174,000	11/17/2008	06/01/2016
136375-BP-6	CANADIAN NATL RAILWAYS		A		1FE	1,039,320	120.169	1,201,693	1,000,000	1,026,126		(3,701)			5.850	5.326	MN	7,475	58,500	02/01/2008	11/15/2017
136375-BT-8	CANADIAN NATL RAILWAY		A		1FE	2,238,120	120.361	2,407,216	2,000,000	2,220,134		(17,986)			5.550	3.782	MS	37,000	55,500	04/19/2011	03/01/2019
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	4,232,000	126.506	5,060,256	4,000,000	4,231,416		(1,178)			6.250	5.810	MS	73,611	187,500	08/29/2011	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES	LS	A		2FE	5,057,550	117.859	5,892,970	5,000,000	5,039,059		(5,229)			5.900	5.746	FA	122,917	295,000	01/31/2008	02/01/2018
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	3,441,140	105.909	4,236,364	4,000,000	3,465,787		7,001			5.950	7.080	MN	30,411	238,000	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	977,140	113.479	1,134,794	1,000,000	983,537		2,003			6.500	6.823	MN	8,306	65,000	08/07/2008	05/15/2018
146900-AG-0	CASCADES INC		A	1	4FE	695,208	99.000	697,950	705,000	696,784		1,041			7.750	8.000	JD	2,428	54,638	06/17/2010	12/15/2017
146900-AL-9	CASCADES INC		A	1	4FE	1,063,713	97.000	1,043,720	1,076,000	1,065,219		921			7.875	8.046	JJ	39,072	84,735	06/25/2010	01/15/2020
15135U-AB-5	CENOVUS ENERGY INC		A		2FE	1,012,294	107.728	1,077,282	1,000,000	1,008,219		(2,814)			4.500	4.175	MS	13,250	45,000	07/08/2010	09/15/2014
20825T-AA-5	CONOCOPHILIPS CANADA		A		1FE	1,960,560	116.753	2,335,068	2,000,000	1,973,763		4,441			5.625	5.937	AO	23,750	112,500	10/07/2008	10/15/2016
29250N-AA-3	ENBRIDGE INC		A		1FE	950,010	108.837	1,088,369	1,000,000	973,358		7,458			4.900	5.834	MS	16,333	49,000	08/25/2008	03/01/2015
29250N-AB-1	ENBRIDGE INC		A		1FE	970,990	112.014	1,120,143	1,000,000	980,989		2,997			5.600	6.028	AO	14,000	56,000	06/06/2008	04/01/2017
29250N-AC-9	ENBRIDGE INC		A		1FE	3,074,140	109.756	3,292,668	3,000,000	3,031,794		(11,818)			5.800	5.334	JD	7,733	174,000	02/12/2008	06/15/2014
448055-AB-9	HUSKY ENERGY INC		A		2FE	1,055,860	114.259	1,142,591	1,000,000	1,034,868		(3,682)			6.150	5.572	JD	2,733	61,500	05/05/2005	06/15/2019
552704-AA-6	MEG ENERGY CORP		A	1	4FE	540,175	102.250	548,060	536,000	539,962		(213)			6.500	6.370	MS	10,258	12,272	11/21/2011	03/15/2019
65334H-AG-7	NEXEN INC		A		2FE	1,889,980	105.926	2,118,518	2,000,000	1,896,300		1,498			6.400	6.833	MN	16,356	128,000	06/21/2007	05/15/2037
655422-AU-7	NORANDA INC		A		2FE	914,790	108.353	1,083,530	1,000,000	950,641		7,303			5.500	6.592	JD	2,444	55,000	04/26/2006	06/15/2017
67000X-AL-0	NOVELIS INC		A	1	4FE	500,000	106.250	531,250	500,000	500,000					8.375	8.375	JD	1,861	41,642	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP		A		2FE	1,997,340	120.849	2,416,970	2,000,000	1,997,697		51			7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
71644E-AG-7	PETRO-CANADA		A		2FE	2,728,320	115.056	3,451,674	3,000,000	2,746,389		4,433			5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
73755L-AE-7	POTASH CORP		A		2FE	1,995,140	109.750	2,194,996	2,000,000	1,997,582		933			5.250	5.305	MN	13,417	105,000	04/28/2009	05/15/2014
73755L-AK-3	POTASH CORP	LS	A		2FE	1,972,040	122.106	2,442,120	2,000,000	1,972,443		372			5.625	5.723	JD	9,375	112,813	11/22/2010	12/01/2040
775109-AK-7	ROGERS COMMUNICATIONS		A		2FE	1,003,060	121.814	1,218,144	1,000,000	1,002,266		(264)			6.800	6.757	FA	25,689	68,000	08/05/2008	08/15/2018
77531Q-AM-0	ROGERS WIRELESS INC		A		2FE	2,145,700	117.091	2,341,810	2,000,000	2,068,892		(18,849)			7.500	6.296	MS	44,167	150,000	06/08/2007	03/15/2015

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
86722T-AA-0	SUNCOR ENERGY INC		A		2FE	7,675,090	118.376	9,470,112	8,000,000	7,755,053		28,292			6.100	6.679	JD	40,667	488,000	01/09/2009	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC		A		2FE	995,960	123.306	1,233,061	1,000,000	996,728		315			7.750	7.809	JD	6,458	77,500	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED		A		2FE	990,830	109.712	1,097,119	1,000,000	991,718		151			6.125	6.192	AO	15,313	61,250	01/19/2006	10/01/2035
878742-AQ-8	TECK RESOURCES LIMITED		A	1	2FE	2,886,297	122.000	3,003,640	2,462,000	2,768,098		(82,316)			10.750	6.467	MN	33,818	264,665	07/07/2010	05/15/2014
87971K-AG-2	TEMBEC INDUSTRIES INC		A	1	4FE	2,848,837	103.000	2,971,550	2,885,000	2,852,149		3,312			11.250	11.492	JD	14,425	324,563	04/04/2011	12/15/2018
884903-BB-0	THOMSON CORPORATION		A		1FE	6,197,758	119.810	6,625,471	5,530,000	6,178,818		(44,528)			6.500	4.332	JJ	165,746	212,225	06/07/2011	07/15/2018
891145-LV-4	TORONTO-DOMINION BANK	LS	A		1FE	7,988,720	102.396	8,191,640	8,000,000	7,991,803		2,177			2.200	2.230	JJ	74,311	176,000	07/22/2010	07/29/2015
89346D-AD-9	TRANSALTA CORP		A		2FE	1,015,160	107.411	1,074,113	1,000,000	1,009,486		(2,857)			4.750	4.413	JJ	21,903	47,500	11/25/2009	01/15/2015
893526-8Y-2	TRANS-CANADA PIPELINES	LS	A		1FE	5,062,350	127.625	6,381,235	5,000,000	5,048,057		(5,197)			7.125	6.949	JJ	164,271	356,250	01/13/2009	01/15/2019
893526-DG-5	TRANS-CANADA PIPELINES		A		1FE	1,925,320	110.094	2,201,870	2,000,000	1,966,881		9,764			4.875	5.474	JJ	44,958	97,500	04/25/2007	01/15/2015
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	3,398,570	122.377	3,671,298	3,000,000	3,325,389		(41,201)			6.500	4.582	FA	73,667	195,000	03/11/2010	08/15/2018
895945-B*-3	TRICAN WELL SVCS PP		I		2	1,000,000	106.820	1,068,204	1,000,000	1,000,000					5.290	5.290	AO	9,258	26,450	04/22/2011	04/28/2018
90388@-AJ-0	ULTRA RESOURCES INC SERIES 2010 E		I		2	3,000,000	101.681	3,050,442	3,000,000	3,000,000					4.510	4.511	MS	45,100	119,891	10/12/2010	10/12/2020
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	1,993,740	111.399	2,227,974	2,000,000	1,994,013		82			6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
C1467#-AA-5	CSL GROUP INC. PP		I		2	1,000,000	108.936	1,089,356	1,000,000	1,000,000					5.440	5.440	MS	16,018	27,200	01/31/2011	03/15/2021
02364W-AV-7	AMERICA MOVIL SA de CV		F		1FE	1,987,538	110.477	2,209,544	2,000,000	1,989,017		1,049			5.000	5.082	MS	25,278	100,000	08/31/2010	03/30/2020
03938L-AF-1	ARCELORMITTAL		F		2FE	2,735,802	98.756	2,715,796	2,750,000	2,739,674		1,275			6.125	6.197	JD	14,036	168,438	11/13/2008	06/01/2018
04363U-AC-0	ASCIANO FINANCE		F		2FE	994,580	100.275	1,002,747	1,000,000	995,064		484			5.000	5.093	AO	11,667	25,000	03/31/2011	04/07/2018
046353-AA-6	ASTRAZENECA PLC	LS	F		1FE	1,069,070	110.666	1,106,658	1,000,000	1,035,063		(13,590)			5.400	3.866	JD	4,500	54,000	05/29/2009	06/01/2014
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	6,232,779	103.084	6,236,564	6,050,000	6,230,285		(2,494)			4.000	3.601	JD	14,789	151,000	11/16/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	1,984,200	103.077	2,061,536	2,000,000	1,984,483		283			4.000	4.097	AO	17,556		10/06/2011	10/15/2021
055451-AG-3	BHP FINANCE USA		F		1FE	2,989,980	109.921	3,297,624	3,000,000	2,995,185		1,958			5.500	5.577	AO	41,250	165,000	03/18/2009	04/01/2014
05565Q-BJ-6	BP CAPITAL MARKETS		F		1FE	2,991,960	111.072	3,332,166	3,000,000	2,993,850		701			4.750	4.784	MS	43,938	142,500	03/05/2009	03/10/2019
05565Q-BL-1	BP CAPITAL MARKETS		F		1FE	990,940	105.084	1,050,843	1,000,000	995,477		1,804			3.625	3.828	MN	5,337	36,250	05/29/2009	05/08/2014
06849A-AB-5	BARRICK INTL BK CORP		F		1FE	1,972,336	123.589	2,471,770	2,000,000	1,973,365		428			6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
09951#-AE-6	BORAL USA		R		2	1,040,240	106.042	1,060,421	1,000,000	1,030,546		(8,271)			5.420	4.430	MN	7,829	54,200	10/27/2010	05/09/2015
111013-AH-1	BRITISH SKY BROADCASTING		F		2FE	4,991,700	129.420	6,471,015	5,000,000	4,993,320		663			9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		F		2FE	2,165,540	140.930	2,818,600	2,000,000	2,161,656		(3,642)			9.625	8.504	JD	8,556	197,500	06/08/2001	12/15/2030
11778B-AA-0	BSKYB FINANCE UK		F		2FE	990,540	112.132	1,121,316	1,000,000	995,767		974			5.625	5.751	AO	11,875	56,250	10/13/2005	10/15/2015
11778B-AB-8	BSKYB FINANCE UK		F		2FE	1,968,660	116.645	2,332,904	2,000,000	1,971,211		490			6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		F		1FE	4,460,810	111.956	5,597,790	5,000,000	4,511,959		10,505			5.500	6.339	MN	30,556	275,000	10/20/2006	05/21/2033
128690-AA-2	CALCIPAR SA		F	1	4FE	209,729	90.000	193,500	215,000	209,685		(44)			6.875	7.345	MN	2,464	4,683	12/07/2011	05/01/2017
22546Q-AC-1	CREDIT SUISS NEW YORK		F		1FE	1,088,280	103.131	1,031,310	1,000,000	1,076,462		(8,389)			5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019
233048-AA-5	DBS BANK LTD/SINGAPORE		F	1	1FE	929,580	104.603	1,046,026	1,000,000	952,444		4,659			5.000	5.760	MN	6,389	50,000	06/08/2006	11/15/2019
24820R-AG-3	STATOIL		F		1FE	2,096,207	131.027	2,653,295	2,025,000	2,089,597		(2,120)			6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		F		2FE	4,088,550	139.491	5,579,640	4,000,000	4,191,815		(4,343)			8.750	8.240	JD	15,556	350,000	09/20/2001	06/15/2030
25156P-AH-6	DEUTSCHE TELEKOM		F		2FE	6,896,580	111.288	7,790,139	7,000,000	6,949,747		10,026			5.750	5.943	MS	109,569	402,500	03/05/2008	03/23/2016
25244S-AC-5	DIAGEO FINANCE BV		F		1FE	997,850	113.771	1,137,712	1,000,000	999,042		220			5.300	5.328	AO	9,275	53,000	10/25/2005	10/28/2015
268317-AB-0	ELECTRICITE DE FRANCE		F		1FE	6,096,300	113.123	6,787,368	6,000,000	6,076,389		(8,896)			6.500	6.267	JJ	167,917	390,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		F		1FE	985,510	117.691	1,176,911	1,000,000	985,975		169			6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
26835P-AB-6	EDP FINANCE BV		F		2FE	1,997,080	84.118	1,682,366	2,000,000	1,998,486		201			6.000	6.015	FA	49,667	120,000	10/26/2007	02/02/2018

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
26835P-AC-4	EDP FINANCE BV		F		2FE	15,188,200	76.280	12,204,800	16,000,000	15,232,281		36,341			4.900	5.634	AO	196,000	686,000	07/14/2011	10/01/2019
268789-AA-2	E.ON INTL FINANCE BV		F		1FE	978,800	114.014	1,140,139	1,000,000	984,189		1,992			5.800	6.105	AO	9,828	58,000	03/06/2009	04/30/2018
29268B-AB-7	ENEL FINANCE		F		1FE	1,996,220	95.440	1,908,804	2,000,000	1,997,545		348			6.250	6.276	MS	36,806	125,000	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE		F		1FE	2,037,170	86.847	1,736,934	2,000,000	2,035,219		(525)			6.800	6.655	MS	40,044	136,000	10/16/2007	09/15/2037
29268B-AE-1	ENEL FINANCE		F		1FE	3,982,400	89.335	3,573,396	4,000,000	3,985,592		1,473			5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
302203-AA-2	EXPRO FINANCE LUXEMBOURG		F	1	4FE	2,128,629	88.000	1,912,240	2,173,000	2,136,271		5,676			8.500	8.913	JD	8,209	184,705	03/07/2011	12/15/2015
35177P-AL-1	FRANCE TELECOM		F		1FE	8,742,187	142.592	12,476,809	8,750,000	8,667,218		1,639			8.500	8.601	MS	247,917	743,750	11/18/2008	03/01/2031
35177P-AS-6	FRANCE TELECOM		F		1FE	995,430	105.632	1,056,319	1,000,000	997,566		888			4.375	4.478	JJ	21,024	43,750	06/29/2009	07/18/2014
35177P-AT-4	FRANCE TELECOM		F		1FE	994,880	110.050	1,100,497	1,000,000	995,909		430			5.375	5.442	JJ	25,830	53,750	06/29/2009	07/08/2019
35177P-AV-9	FRANCE TELECOM	LS	F		1FE	2,984,040	100.270	3,008,085	3,000,000	2,984,929		889			2.750	2.865	MS	24,521		09/07/2011	09/14/2016
377372-AD-9	GLAXOSMITHKLINE CAPITAL		F		1FE	6,141,920	120.361	7,221,642	6,000,000	6,112,655		(15,652)			5.650	5.283	MN	43,317	339,000	10/16/2009	05/15/2018
40420X-AA-3	HKCG FINANCE LTD		F		1FE	4,965,950	115.749	5,787,460	5,000,000	4,975,241		2,939			6.250	6.343	FA	125,000	312,500	07/31/2008	08/07/2018
44328M-AC-8	HSBC BANK PLC		F		1FE	994,010	98.676	986,764	1,000,000	994,700		501			4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		F		1FE	5,686,650	133.767	6,688,340	5,000,000	5,631,017		(13,124)			7.450	6.371	MN	38,285	372,500	07/27/2007	11/24/2033
45074G-AA-8	IBERDROLA FIN		F		1FE	8,051,000	99.839	7,987,120	8,000,000	8,029,989		(10,484)			3.800	3.652	MS	92,889	304,000	11/25/2009	09/11/2014
45824T-AD-7	INTELSAT JACKSON HLDG		F	1	4FE	281,000	101.500	285,215	281,000	281,000					7.250	7.250	AO	5,093	9,960	03/22/2011	04/01/2019
45903P-AA-5	INTL AUTOMOTIVE COMPONEN		F	1	5FE	150,000	89.500	134,250	150,000	150,000					9.125	9.125	JD	1,141	6,768	05/26/2011	06/01/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	2,964,150	114.548	3,436,431	3,000,000	2,975,410		3,203			5.750	5.910	MS	52,708	172,500	03/05/2008	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER		F		1FE	1,069,280	122.629	1,226,290	1,000,000	1,058,392		(2,250)			7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
639365-AF-2	NAVIOS MARITIME		F	1	4FE	478,793	74.500	390,380	524,000	479,882		1,090			8.125	9.755	FA	16,084		09/30/2011	02/15/2017
63938N-AA-2	NAVIOS SA LOGIST		F	1	4FE	447,048	80.000	355,200	444,000	446,824		(224)			9.250	9.095	AO	8,670	20,877	05/25/2011	04/15/2017
65504L-AB-3	NOBLE HOLDING INTL LTD		F		2FE	1,000,000	104.036	1,040,357	1,000,000	1,000,000					3.450	3.450	FA	14,375	34,979	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD		F		2FE	3,196,040	105.932	3,177,963	3,000,000	3,175,468		(17,083)			4.900	4.075	FA	61,250	149,042	10/08/2010	08/01/2020
656531-AJ-9	STATOIL ASA		F		1FE	1,048,040	137.662	1,376,619	1,000,000	1,044,065		(1,354)			7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD		F		1FE	3,016,060	117.525	3,525,756	3,000,000	3,013,537		(1,589)			5.125	5.047	FA	60,219	153,750	02/18/2010	02/10/2019
670849-AA-6	OGX PETROLEO E G		F	1	4FE	1,204,825	98.000	1,189,720	1,214,000	1,204,881		56			8.500	8.654	JD	8,599	20,173	12/12/2011	06/01/2018
686194-B*-1	ORIFLAME COSMTCS PP		F		2	1,000,000	102.735	1,027,347	1,000,000	1,000,000					4.740	4.740	JJ	22,120		06/16/2011	07/13/2018
69367C-AB-1	PTT PUBLIC CO LTD	LS	F		2FE	950,150	103.384	1,033,836	1,000,000	954,405		833			5.875	6.247	FA	24,153	58,750	01/31/2006	08/03/2035
716743-AA-7	PETRONAS CAPITAL LTD		F		1FE	2,127,220	102.150	2,043,002	2,000,000	2,009,974		(24,569)			7.000	5.690	MN	15,167	140,000	08/10/2006	05/22/2012
759470-AK-3	RELIANCE INDUSTRIES		F		2FE	3,294,750	127.385	3,821,550	3,000,000	3,294,750					10.250	9.331	JJ	141,792	307,500	02/26/1997	01/15/2097
761733-AA-2	REYNOLDS GROUP ESCROW		R	1	3FE	128,304	105.250	136,825	130,000	139,473		10,955			8.250	6.456	AO	2,264	10,830	10/29/2009	10/15/2016
761735-AC-3	REYNOLDS GROUP HOLDINGS		F	1	3FE	752,000	99.500	748,240	752,000	752,000					6.875	6.875	FA	19,531	27,861	01/27/2011	02/15/2021
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	1,982,620	120.531	2,410,614	2,000,000	1,987,534		1,481			6.500	6.619	JJ	59,944	130,000	06/24/2008	07/15/2018
780641-AH-9	KONINKLIJKE		F		2FE	3,990,069	128.310	5,132,416	4,000,000	3,992,002		172			8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78572M-AE-5	SABMILLER PLC		F		2FE	867,010	108.448	1,084,480	1,000,000	940,636		25,474			5.700	8.951	JJ	26,283	57,000	10/29/2008	01/15/2014
80105N-AD-7	SANOFI-AVENTIS		F		1FE	4,974,450	104.273	5,213,635	5,000,000	4,978,096		3,646			2.625	2.735	MS	33,542	65,625	03/22/2011	03/29/2016
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	1,825,960	116.920	2,338,390	2,000,000	1,881,081		18,539			5.200	6.563	MS	28,600	104,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	4,008,260	116.035	4,641,396	4,000,000	4,006,351		(700)			4.300	4.275	MS	47,300	172,000	02/17/2010	09/22/2019
826200-AC-1	SIEMENS FINANCING		F		1FE	1,006,580	115.500	1,155,000	1,000,000	1,003,690		(653)			5.750	5.661	AO	11,819	57,500	08/29/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING		F		1FE	3,009,330	121.393	3,641,775	3,000,000	3,007,935		(333)			6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		F		1FE	2,028,220	143.161	2,863,210	2,000,000	2,024,443		(536)			7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
853250-AA-6	STANDARD CHARTERED BANK		F		1FE	4,897,760	111.497	5,574,840	5,000,000	4,911,272		1,804			8.000	8.184	MN	34,444	400,000	09/25/2001	05/30/2031
853250-AB-4	STANDARD CHARTERED BANK		F		1FE	502,920	102.091	510,457	500,000	501,898		(267)			6.400	6.320	MS	8,444	32,000	09/26/2007	09/26/2017
85771S-AB-2	STATOILHYDRO ASA		F		1FE	993,770	106.601	1,066,010	1,000,000	996,924		1,259			3.875	4.017	AO	8,181	38,750	06/05/2009	04/15/2014
858577-AP-4	STENA AB		F	1	3FE	1,078,925	94.750	1,100,048	1,161,000	1,093,134		3,181			7.000	8.474	JD	6,773	35,000	12/19/2011	12/01/2016
87019E-AL-9	SWEDBANK AB	LS	F		1FE	4,995,750	102.376	5,118,815	5,000,000	4,998,700		1,218			2.900	2.926	JJ	67,264	145,000	06/17/2009	01/14/2013
87927V-AE-8	TELECOM ITALIA CAPITAL		F		2FE	981,274	96.058	960,584	1,000,000	995,386		2,280			5.250	5.513	MN	6,708	52,500	09/30/2004	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	2,060,035	75.735	1,514,690	2,000,000	2,053,348		(1,135)			6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		F		2FE	7,174,460	109.981	7,698,663	7,000,000	7,148,472		(3,562)			8.250	8.026	MS	170,042	577,500	12/07/2001	09/15/2030
881575-AA-2	TESCO PLC		F		1FE	3,964,760	116.041	4,641,620	4,000,000	3,974,999		3,504			5.500	5.626	MN	28,111	220,000	04/17/2009	11/15/2017
91311Q-AC-9	UNITED UTILITIES PLC		F		2FE	1,755,560	114.676	2,293,522	2,000,000	1,795,106		5,761			6.875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
91311Q-AD-7	UNITED UTILITIES PLC		F		2FE	2,699,395	101.830	3,054,894	3,000,000	2,836,368		20,510			4.550	5.566	JD	4,550	136,500	12/17/2003	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		F		2FE	1,984,420	105.726	2,114,518	2,000,000	1,991,168		998			5.375	5.451	FA	44,792	107,500	02/19/2004	02/01/2019
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	499,850	111.866	559,329	500,000	499,929		15			6.250	6.254	JJ	14,757	31,250	01/05/2006	01/11/2016
92334N-AB-9	VEOLIA ENVIRONNEMENT		F		1FE	1,992,400	109.178	2,183,560	2,000,000	1,994,640		666			6.000	6.051	JD	10,000	120,000	05/21/2008	06/01/2018
92769V-AA-7	VIRGIN MEDIA FINANCE PLC		F	1	3FE	406,918	112.250	456,858	407,000	407,081		(37)			9.500	9.485	FA	14,607	38,665	07/13/2009	08/15/2015
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	1,931,580	110.833	2,216,668	2,000,000	1,962,088		10,886			5.375	6.059	JJ	45,090	107,500	01/12/2009	01/30/2015
92857W-AF-7	VODAFONE GROUP PLC		F		1FE	985,390	107.300	1,072,997	1,000,000	996,597		1,611			5.000	5.185	JD	2,083	50,000	12/04/2003	12/16/2013
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	970,190	111.630	1,116,296	1,000,000	983,940		3,812			5.000	5.485	MS	14,722	50,000	02/12/2008	09/15/2015
92924S-AB-4	WEA FIN LLC / WCI FIN LLC		R		1FE	3,011,430	107.100	3,213,003	3,000,000	3,006,414		(1,148)			5.700	5.648	AO	42,750	171,000	11/10/2006	10/01/2016
97314X-AE-4	WIND ACQUISITION FIN SA		F	1	3FE	687,570	89.500	620,235	693,000	688,283		306			11.750	11.880	JJ	37,547	83,507	07/13/2009	07/15/2015
980236-AD-5	WOODSIDE FINANCE LTD		F		2FE	2,938,560	104.838	3,145,134	3,000,000	2,983,168		8,341			5.000	5.319	MN	19,167	150,000	12/01/2005	11/15/2013
980888-AE-1	WOOLWORTHS LTD		F		1FE	4,995,850	103.281	5,164,045	5,000,000	4,996,408		558			3.150	3.168	AO	34,563	78,750	04/05/2011	04/12/2016
980888-AF-8	WOOLWORTHS LTD		F		1FE	4,986,900	107.241	5,362,025	5,000,000	4,987,659		759			4.550	4.583	AO	49,924	113,750	04/05/2011	04/12/2021
984851-AA-3	YARA INTERNATIONAL ASA		F		2FE	2,000,940	107.730	2,154,596	2,000,000	2,000,380		(116)			5.250	5.243	JD	4,667	105,000	01/11/2005	12/15/2014
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B		R		2	1,000,000	106.657	1,066,572	1,000,000	1,000,000					4.860	4.860	MS	13,095	24,300	03/17/2011	03/26/2018
F0868*-AB-1	BARILLA FRANCE PP		F		2	3,000,000	106.977	3,209,303	3,000,000	3,000,000					4.760	4.760	JJ	65,847		07/01/2011	07/15/2021
G2044@-AX-3	COMPASS GROUPL PLC PP		F		2	4,000,000	104.961	4,198,439	4,000,000	4,000,000					3.980	3.980	AO	47,318		09/08/2011	10/01/2021
G2163#-AG-3	COOKSON GRP PLC SERIES A		R		2	1,000,000	102.193	1,021,927	1,000,000	1,000,000					4.160	4.158	MS	12,364	30,969	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC		R		2	1,000,000	100.662	1,006,620	1,000,000	1,000,000					4.870	4.868	MS	14,475	36,254	10/20/2010	12/16/2020
G3157#-AA-2	EUROPEAN METALS		R	2	2	1,777,778	96.823	1,721,298	1,777,778	1,777,778					3.870	3.870	JD	2,676	68,800	12/03/2010	12/17/2019
G4939@-AD-1	IRISH FOODS PP		R		2	2,000,000	103.290	2,065,810	2,000,000	2,000,000					5.140	5.140	JD	2,284	102,800	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP		R		3	1,000,000	100.783	1,007,826	1,000,000	1,000,000					4.250	4.250	AO	10,271	21,250	04/04/2011	04/04/2018
G7219*-AB-1	PREMIER OIL PLC PP		F		2	1,000,000	104.193	1,041,928	1,000,000	1,000,000					5.110	5.110	JD	3,123	25,550	06/07/2011	06/09/2018
G9160@-AA-6	UKPNS PP		F		2Z	2,000,000	100.559	2,011,174	2,000,000	2,000,000					5.000	5.000	JD	4,722		12/08/2011	12/14/2021
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT		F		2	1,000,000	103.499	1,034,985	1,000,000	1,000,000					3.920	3.920	JJ	12,522		08/27/2011	01/26/2019
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT		F		2	3,000,000	103.490	3,104,692	3,000,000	3,000,000					4.050	4.050	FA	45,225		08/01/2011	08/17/2018
N4445#-AB-2	IMTECH CAPITAL PP		F		2Z	2,000,000	99.020	1,980,407	2,000,000	2,000,000					5.250	5.250	JD	4,667		12/02/2011	12/15/2021
N5557@-AB-5	MEDIQ NV PP		F		2Z	2,000,000	101.512	2,030,231	2,000,000	2,000,000					4.570	4.570	AO	18,026		10/11/2011	10/20/2021
N9146#-AB-3	VAN OORD FIN BV SERIES F		R		2	2,500,000	109.412	2,735,294	2,500,000	2,500,000					5.410	5.410	AO	26,674	67,625	04/08/2011	04/20/2021
Q3079#-AA-6	DBCT FINANCE PTY		R		2FE	1,000,000	106.605	1,066,047	1,000,000	1,000,000					5.230	5.230	AO	9,153	26,150	03/03/2011	04/28/2020
Q9194#-AK-1	TRANSURBAN PP 2006-1 C-2		R		1	4,239,838	112.486	4,523,709	4,021,592	4,224,307		(21,044)			5.950	5.287	MN	31,240	228,655	11/14/2011	11/14/2021

(continues)

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 and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
Y35339-AC-7	HONG KONG & SHANGHAI BK		F		1FE	1,058,750	90.500	1,131,250	1,250,000	1,071,103		1,190			5.000	6.952	MJSD	1,910	79,167	08/08/1996	12/29/2049
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,502,933,484		1,697,558,327	1,523,014,315	1,518,136,607		2,608,340						21,278,767	76,491,989		
Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000780-GR-1	AMAC 2003-6 1A4	2			1FM	886,687	106.526	1,095,135	1,028,043	925,571		28,945			5.500	10.100	MON	4,712	56,542	09/30/2008	04/01/2033
02150E-AN-3	CWALT 2007-5CB 1A13	2			1FM	673,533	62.361	587,036	941,354	669,106		(11,940)	45,569		6.000	8.657	MON	4,707	56,641	12/14/2007	04/25/2037
02151F-AF-6	CWALT 2007-21CB 1A6	2			4FM	1,817,240	81.354	1,627,082	2,000,000	1,817,102		3,983	146,159		6.000	6.370	MON	10,000	120,304	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1	2			2FM	771,208	89.803	694,627	773,504	770,370		(637)			5.064	5.163	MON	3,264	39,170	09/06/2005	08/01/2025
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC	2			4FM	656,493	80.835	632,207	782,101	659,245		10,651			1.865	21.319	MON	1,216	51,697	12/01/2010	03/25/2037
05946X-2B-8	BAFC 2005-8 4A6	2			1FM	533,931	100.021	533,459	533,347	531,580		(331)			5.500	5.428	MON	2,445	29,334	12/07/2005	06/01/2012
05946X-GP-2	BAFC 2004-3 1A1	2			1FM	1,466,519	103.168	1,602,617	1,553,413	1,502,287		15,724			5.500	6.681	MON	7,120	85,438	12/17/2007	09/01/2034
05946X-S6-1	BAFC 2005-7 3A1	2			1FM	905,767	101.528	927,248	913,294	906,673		(597)			5.750	5.923	MON	4,376	52,514	01/25/2006	10/01/2035
05948K-XT-1	BOAA 2005-2 1CB4	2			3FM	1,317,875	71.376	1,033,749	1,448,315	1,319,927		6,658	50,713		5.500	6.321	MON	6,638	71,050	11/01/2011	03/25/2035
05948X-CP-4	BOAMS 2003-3 1A6	2			1FM	125	99.820	123	124	123					5.500	5.247	MON	1	7	03/21/2003	01/01/2012
05949A-JT-8	BOAMS 2004-6 1A7	2			1FM	1,177,196	103.060	1,495,486	1,451,090	1,274,317		56,181			5.500	10.628	MON	6,651	79,810	10/30/2008	09/01/2049
05949C-NH-5	BOAMS 2005-11 1A5	2			2FM	913,623	93.286	870,787	933,459	921,860		2,021			5.750	6.093	MON	4,473	53,674	12/05/2005	09/01/2049
05950N-BU-1	BAFC 2006-5 B1	2			6FM	148,010	1.304	36,184	2,775,276	36,184	(10,491)	(202,135)			5.966	(56.786)	MON	13,798	129,386	11/26/2007	02/25/2015
05951F-AG-9	BAFC 2007-1 TA5	2			1FM	859,249	53.518	454,972	850,127	454,972	(402,526)	47,089			6.090	3.520	MON	4,314	51,396	02/15/2007	06/25/2036
05952H-AZ-2	BOAMS 2007-1 1A24	2			2FM	1,826,250	86.136	1,722,722	2,000,000	1,886,850		21,240			6.000	7.426	MON	10,000	120,000	04/01/2008	02/01/2037
06606B-AL-4	BANKAMERICA MFRD HSG CONT 1997-1 B1	2			6FE	770,400	75.900	4,872,780	6,420,000	770,400						28.163	MON			09/22/2006	03/10/2021
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1				6FE		35.152	2,252,995	6,409,294						7.430		MON		477,106	05/17/2010	04/15/2028
12543P-AQ-6	CWHL 2006-21 A15	2			5FM	951,250	37.990	759,790	2,000,000	950,150	196,627	(14,360)	437,035		6.000	8.082	MON	10,000	120,458	02/13/2008	02/25/2037
12544V-AE-9	CWHL 2007-5 A5	2			2FM	3,586,468	81.066	3,242,652	4,000,000	3,586,235		12,599	327,000		5.750	6.220	MON	19,167	230,159	01/31/2008	05/25/2037
12558M-BK-7	CITHE 2003-1 A5	2			1FM	2,998,204	89.312	2,679,363	3,000,000	3,022,068		(13,247)			4.980	5.095	MON	12,450	149,400	03/03/2003	12/01/2032
12628K-AF-9	CSAB 2006-3 A3A	2			4FM	1,359,436	52.050	870,205	1,671,858	1,358,930		(45,063)	75,936		5.950	5.883	MON	8,290	99,476	10/20/2006	11/25/2036
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1	2			2AM	123,249	95.000	118,496	124,733	123,866		86			5.460	5.629	MON	568	7,236	11/18/1997	01/01/2019
126378-AD-0	CSMC 2007-1 1A1D	2			1FM	450,697	28.436	267,777	941,699	282,796		(8,533)			5.942	15.047	MON	4,663	53,521	01/23/2007	02/25/2037
12667G-7H-0	CWALT 2005-46CB A14	2			4FM	1,775,623	78.186	1,487,426	1,902,425	1,775,554		3,762	84,751		5.500	5.796	MON	8,719	104,984	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8	2			3FM	1,938,281	91.291	1,825,826	2,000,000	1,972,176		10,136			5.500	6.096	MON	9,167	110,207	10/17/2007	05/01/2015
12667G-XD-0	CWALT 2005-28CB 2A4	2			4FM	2,998,152	79.360	2,427,897	3,059,339	3,018,919		7,201			5.750	6.060	MON	14,659	176,489	11/04/2005	04/01/2034
12667G-XQ-1	CWALT 2005-30CB 1A6	2			3FM	2,443,137	73.115	2,089,473	2,857,777	2,475,190		9,274			5.500	6.987	MON	13,098	153,144	12/01/2011	07/01/2035
12668A-MH-5	CWALT 2005-49CB A3	2			1FM	4,353,165	89.018	4,189,283	4,706,124	4,472,541		24,015			5.500	6.736	MON	21,570	259,708	01/30/2008	10/01/2035
12668A-NW-1	CWALT 2005-54CB 1N1	2			4FM	1,445,335	79.617	1,151,093	1,445,787	1,443,003		(443)			5.500	5.521	MON	6,627	79,604	09/07/2005	10/01/2035
12668G-AC-6	CWL 2006-S9 A3	2			4FM	955,658	71.407	892,616	1,250,039	1,016,752		67,624			5.728	9.456	MON	5,967	71,602	12/14/2006	01/25/2020
12668X-AD-7	CWL 2006-S8 A4	2			1FM	1,912,615	54.588	1,508,301	2,763,068	1,804,031		45,212			5.650	9.786	MON	13,009	156,113	12/07/2006	12/25/2021
126694-HK-7	CWHL 2005-25 A6	2			1FM	806,942	94.393	819,030	867,679	842,000		11,996			5.500	7.165	MON	3,977	47,708	03/19/2008	11/01/2015
126694-JX-7	CWHL 2005-24 A7	2			3FM	1,863,909	93.390	1,752,203	1,876,222	1,868,272		719			5.500	5.627	MON	8,599	103,427	10/28/2005	08/01/2013
12669E-T5-5	CWHL 2003-39 A19	2			1FM	1,698,010	101.509	1,804,856	1,778,021	1,763,320		16,627			5.000	5.634	MON	7,408	88,901	08/13/2003	11/01/2013
12669R-AE-7	CWL 2007-S1 A5	2			1FM	2,086,230	56.510	1,906,095	3,373,010	1,857,869		40,364			6.018	10.825	MON	16,916	202,988	06/27/2008	11/25/2036
12670B-AE-9	CWL 2007-S2 A5F	2			3FM	3,023,855	50.918	2,065,207	4,055,970	3,000,361		93,447			6.000	7.707	MON	20,280	243,358	03/23/2007	03/25/2037
15132E-LC-0	CDMC 2005-1 A5	2			1FM	2,357,061	106.824	2,519,453	2,358,520	2,354,397		(525)			5.614	5.625	MON	11,033	135,731	11/19/2009	02/01/2035

(continues)

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 and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities (continued)																					
152314-HM-5	CXHE 2003-C AF4			2	1FM	241,561	99.075	236,299	238,505	239,001		(1,006)			5.460	4.456	MON	1,085	13,022	10/21/2003	08/01/2012
17025T-BS-9	CWHL 2007-15 M			2	1FM	902			1,049,545			(11,508)			6.352		MON	5,556	6,716	10/24/2007	04/25/2012
17309B-AD-9	CMLTI 2006-WF2 A2E			2	2FM	280,478	50.896	178,136	350,000	271,823		(5,298)			6.351	7.243	MON	1,852	19,221	04/03/2007	05/25/2036
173100-AR-9	CMSI 2006-6 B1			2	6FM	1,975,852	63.463	1,801,776	2,839,097	1,801,776	325,450	25,844	707,584		6.000	7.419	MON	14,195	170,140	11/13/2007	07/25/2035
17312H-AE-9	CRMSI 2007-2 A5			2	4FM	999,970	95.668	956,680	1,000,000	986,792		(16,494)			6.652	6.456	MON	5,543	64,337	06/20/2007	03/01/2031
22540A-BT-4	CSFB 97-1R 1M5			2	1FM	1,784	100.000	1,806	1,806	1,805		12			7.885	0.760	MON	12	142	12/22/1997	01/01/2012
22541Q-FV-9	CSFB 2003-17 1A4			2	1FM	517,514	102.367	550,514	537,786	526,078		4,551			5.500	6.302	MON	2,465	29,578	06/26/2007	05/01/2033
251510-EJ-8	DBALT 2005-3 4A4			2	2FM	772,360	94.155	767,383	815,021	800,444		5,491			5.250	6.414	MON	3,566	42,789	08/07/2007	04/01/2015
251510-FX-6	DBALT 2005-4 A6			2	4FM	748,324	81.199	643,106	792,013	748,297		(218)	38,582		5.300	5.522	MON	3,498	41,977	01/25/2006	09/25/2035
251513-BC-0	DBALT 2006-AB4 A6A1			2	1FM	724,996	50.278	416,240	827,877	416,240	(307,049)	(8,485)			5.869	4.576	MON	4,049	46,030	01/05/2007	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			2	1FM	1,255,569	87.536	1,274,270	1,455,707	1,202,282		(12,132)			6.423	10.802	MON	7,792	93,425	06/14/2006	06/25/2036
32051G-KU-8	FHASI 2005-2 1A2			2	1FM	1,072,336	100.065	1,059,127	1,058,444	1,054,891		(2,101)			5.500	5.303	MON	4,851	58,214	06/17/2005	03/01/2012
32051G-RV-9	FHASI 2005-FA5 1A5			2	2FM	2,314,360	71.453	1,907,733	2,669,913	2,400,298		7,424			5.500	6.488	MON	12,237	142,561	12/01/2011	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	4FM	1,612,735	80.584	1,300,416	1,613,744	1,609,876		(2,266)			5.500	5.525	MON	7,396	88,754	07/21/2005	07/01/2035
32051G-TE-5	FHASI 2005-FA6 A5			2	1FM	1,230,094	75.196	1,227,544	1,632,464	1,217,257		26,821			5.500	9.274	MON	7,482	87,121	12/01/2011	09/25/2035
32052L-AC-7	FHASI 2006-2 1A3			2	1FM	895,295	94.377	918,428	973,147	921,645		8,034			6.000	7.422	MON	4,866	58,383	07/16/2008	07/01/2036
36185N-2D-1	GMACM 2004-J2 A7			2	1FM	1,922,188	102.399	2,047,972	2,000,000	1,979,244		21,601			5.750	6.355	MON	9,583	115,000	07/27/2004	11/01/2014
3622EL-AX-4	GSAA 2006-18 AF3B			2	1FM	699,600	23.622	708,657	3,000,000	655,503		(32,900)			5.822	18.756	MON	14,556	174,363	12/13/2006	11/25/2036
3622MP-AP-3	GSR 2007-1F 2A5			2	6FM	1,352,426	64.948	1,298,958	2,000,000	1,298,958	315,617	8,303	491,520		5.500	8.360	MON	9,167	109,998	02/13/2008	04/25/2028
3622MW-AH-6	GSR 2007-3F 2A7			2	2FM	1,428,984	94.799	1,421,988	1,500,000	1,456,562		10,155			5.750	6.470	MON	7,188	86,250	07/06/2007	03/01/2037
3622MW-BH-5	GSR 2007-3F 1A4			2	1FM	1,635,000	92.560	1,851,202	2,000,000	1,763,824		59,354			5.000	8.194	MON	8,333	100,000	07/08/2008	03/01/2037
362341-TM-1	GSAMP 2005-SEA2 A1			2	1FM	1,009,927	88.221	1,015,352	1,150,914	1,007,807		(2,120)			0.644	4.214	MON	143	2,335	09/16/2011	10/25/2027
378961-AU-0	GMSL 2005-A B1			2	6FM	615,733	97.624	631,078	646,438	627,888		2,644			5.250	6.012	MON	2,828	33,938	01/24/2008	02/01/2025
40432B-BH-1	HALO 2007-2 B1			2	6FM	7,988	1.459	7,536	516,538	6,319	2,580	(19,660)			5.807	138.866	MON	2,500	28,049	11/14/2007	09/25/2012
437089-AE-5	INHEL 2006-1 A5			2	1FM	393,369	50.032	1,213,372	2,425,211	391,660		34,328			6.022	55.219	MON	12,171	110,438	07/01/2008	04/25/2036
45660L-6K-0	RAST 2006-A1 1A3			2	4FM	4,782,156	68.866	3,736,702	5,426,071	4,781,107		(84,306)	362,260		6.000	5.733	MON	27,130	325,518	09/27/2006	04/25/2036
456652-AG-1	IMJA 2007-A1 A7			2	4FM	5,398,666	84.959	4,668,698	5,495,262	5,427,875		10,665			6.000	6.286	MON	27,476	329,716	01/30/2008	08/01/2037
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			2	3FM	820,257	82.035	672,937	820,304	818,729		(11)			5.560	5.577	MON	3,801	45,609	01/12/2006	05/01/2028
46412Q-AC-1	IRWHE 2006-2 2A2			2	2FM	4,201,216	73.109	3,077,658	4,209,661	3,077,658	(1,115,005)	(4,533)			6.240	5.551	MON	21,890	262,683	07/12/2006	03/25/2031
46412Q-AE-7	IRWHE 2006-2 2A4			2	5FM	1,716,944	70.687	1,242,672	1,758,000	1,717,402		(2,681)			6.170	5.752	MON	9,039	108,469	07/12/2006	03/25/2031
46628S-AJ-2	JPMAC 2006-WF1 A6			2	2FM	3,194,822	48.512	2,078,826	4,285,153	3,193,081		(128,165)	591,266		6.000	5.922	MON	21,426	254,431	08/11/2006	07/25/2036
52520Q-AG-9	RAST 2006-7 1A7			2	5FM	3,718,693	66.647	2,718,551	4,079,005	3,710,329		174,773			6.000	3.819	MON	20,395	239,577	10/20/2006	10/25/2036
52521H-AD-5	LMT 2006-9 1A4			2	1FM	822,903	64.178	537,580	837,645	537,580	(282,841)	22,473			5.750	2.117	MON	4,014	47,311	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			2	5FM	1,728,301	74.880	1,244,449	1,661,931	1,725,119		126,693			6.050	3.558	MON	8,379	99,379	10/12/2006	01/25/2030
52523K-AJ-3	LXS 2006-17 WF5			2	1FM	1,526,613	32.362	615,059	1,900,576	615,059	(908,360)	63,778	259,755		5.950	5.383	MON	9,424	108,803	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	3FM	734,084	35.046	350,455	1,000,000	729,337		(12,769)	3,139		6.320	5.916	MON	5,267	62,756	05/24/2007	10/25/2030
52524P-AL-6	LXS 2007-6 3A5			2	1FM	2,746,716	59.856	2,191,859	3,661,886	2,745,541		122,378	520,865		5.720	5.469	MON	17,455	208,567	05/07/2007	05/25/2037
576434-RW-6	MALT 2004-5 B1			2	5FM	4,769,125	88.681	4,469,526	5,040,026	4,857,277		16,276			5.966	7.220	MON	25,057	300,363	10/17/2007	12/01/2040
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			2	3FM	1,550,611	51.330	930,707	1,813,190	1,483,219		(45,249)			6.092	5.312	MON	9,205	102,290	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			2	3FM	2,416,755	59.731	1,684,173	2,819,577	2,399,134		(43,255)	269,297		5.858	6.675	MON	13,764	165,158	02/15/2007	01/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			2	4FM	666,943	66.132	526,825	796,621	666,774		3,752	21,888		6.250	6.225	MON	4,149	49,387	06/01/2006	05/25/2036

(continues)

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 and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities (continued)																					
75970J-AD-8	RAMC 2007-1 AF1			2	3FM	1,353,566	53.236	909,865	1,709,122	1,353,178		(94,199)	89,565		5.742	6.165	MON	8,178	97,796	01/01/2011	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	5FM	1,804,872	46.621	1,033,796	2,217,461	1,763,851		(57,408)			5.710	3.696	MON	10,551	126,562	01/01/2011	04/25/2037
759950-GV-4	RAMC 2006-1 AF3			2	4FM	4,109,792	79.231	3,256,323	4,109,895	4,054,529		(40,822)			5.608	5.453	MON	19,207	230,359	03/06/2006	12/01/2023
760985-PP-0	RAMP 2002-RS6 AI6			2	5AM	3,025,671	89.669	2,965,108	3,306,744	3,028,308		2,637			4.922	6.454	MON	13,563	13,563	11/29/2011	07/01/2024
76110W-SZ-0	RASC 2003-KS7 AI5			2	1FM	2,302,526	87.068	2,304,315	2,646,582	2,310,957		8,432			5.750	7.616	MON	12,682	50,342	08/04/2011	11/01/2032
761118-XQ-6	RALI 2006-QS3 1A12			2	4FM	738,198	68.630	564,159	822,030	737,235		1,421			6.000	5.116	MON	4,110	49,049	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			2	2FM	5,057,479	100.091	5,076,343	5,071,743	5,050,118		(4,189)			5.500	5.678	MON	23,245	278,946	10/28/2005	01/01/2013
863576-BT-0	SASC 2005-6 2A13			2	1FM	1,791,250	101.743	2,034,866	2,000,000	1,936,174		79,247			5.500	8.057	MON	9,167	110,000	02/26/2008	06/01/2013
86359D-NK-9	SASC 2005-15 2A1			2	3FM	5,320,345	92.457	4,997,315	5,405,010	5,355,643		10,166			5.750	5.969	MON	25,899	310,788	12/09/2005	07/01/2027
86359D-SR-9	SASC 2005-17 5A1			2	4FM	4,368,705	81.555	3,591,500	4,403,798	4,372,347		(1,739)			5.500	5.686	MON	20,184	242,209	09/29/2005	09/01/2035
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			2	4FM	204,630	7.226	144,528	2,000,000	134,617		(29,202)			4.750	16.974	MON	7,917	47,104	11/23/2005	09/25/2026
929227-2G-0	WAMU 2003-S5 1A4			2	1FM	848,908	102.269	1,039,723	1,016,657	892,695		34,877			5.500	11.296	MON	4,660	55,903	11/05/2008	05/01/2033
93934F-BL-5	WMALT 2005-7 2CB1			2	4FM	1,305,446	81.231	1,068,939	1,315,932	1,307,587		1,129			5.500	5.629	MON	6,031	72,376	09/30/2005	05/01/2031
93934F-EQ-1	WMALT 2005-9 2A4			2	3FM	445,109	81.430	381,048	467,948	434,545		(6,054)			5.500	6.120	MON	2,145	25,737	09/30/2005	10/25/2031
93934N-AK-1	WMALT 2006-5 10A5			2	4FM	1,478,911	65.423	1,149,012	1,756,274	1,438,642		(32,810)			6.000	6.680	MON	8,781	105,377	06/22/2006	07/25/2036
93935B-AH-3	WMALT 2006-5 3A6			2	3FM	2,149,660	43.855	1,159,172	2,643,198	1,950,341		(84,828)			6.268	5.361	MON	13,806	142,664	06/15/2006	07/25/2036
949772-AG-2	WFMBS 2005-18 2A4			2	1FM	148,348	100.113	148,007	147,840	147,348		(135)			5.500	5.365	MON	678	8,131	12/16/2005	04/01/2012
94981S-AG-9	WFMBS 2005-16 A4			2	2FM	9,114,033	93.333	8,649,661	9,267,527	9,175,466		16,125			5.750	5.996	MON	44,407	532,886	12/09/2005	11/01/2035
94982N-AC-8	WFMBS 2005-4 A3			2	1FM	417,077	100.029	416,548	416,426	415,317		(272)			5.000	4.906	MON	1,735	20,821	07/15/2005	12/01/2012
94983L-AY-3	WFMBS 2006-2 2A5			2	3FM	4,711,897	90.860	4,402,995	4,845,917	4,762,397		12,910			5.500	5.922	MON	22,210	266,521	01/04/2007	02/01/2036
94984Y-AP-3	WFMBS 2006-16 A14			2	1FM	1,942,813	101.572	2,031,446	2,000,000	1,981,163		16,948			5.000	5.647	MON	8,333	100,000	01/31/2008	07/01/2013
94986B-AE-6	WFMBS 2007-9 1A5			2	1FM	1,875,000	93.321	1,866,422	2,000,000	1,921,499		15,993			5.500	6.468	MON	9,167	110,000	12/14/2007	06/01/2037
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3			2	1FM	151,552	84.403	125,830	149,083	149,712		(380)			7.770	7.676	MON	965	11,584	12/22/1997	12/01/2021
3399999 - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						173,021,321		158,315,422	215,263,277	169,980,157	(2,185,998)	405,783	4,522,884					958,288	11,509,799		
Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05947U-4D-7	BACM 2005-6 A4			2	1FM	3,199,219	110.599	3,317,967	3,000,000	3,143,432		(37,186)			5.193	3.847	MON	12,983	158,001	06/22/2010	11/01/2015
05947U-7J-1	BACM 2006-1 A3A			2	1FM	5,027,734	103.508	5,175,380	5,000,000	5,001,665		(6,154)			5.447	5.354	MON	22,696	272,350	11/28/2007	07/01/2015
05947U-C8-9	BACM 2005-1 A3			2	1FM	755,911	99.932	751,615	752,129	751,236		(257)			4.877	4.786	MON	3,057	36,681	03/31/2005	01/01/2012
05947U-XQ-6	BACM 2004-5 A4			2	1FM	3,453,125	106.273	4,250,924	4,000,000	3,702,521		101,729			4.936	8.311	MON	16,453	197,440	06/25/2009	09/01/2014
059497-AU-1	BACM 2007-1 A2			2	1FM	2,397,135	99.872	2,389,316	2,392,369	2,387,460		(2,396)			5.381	5.328	MON	10,728	128,733	10/29/2007	01/01/2012
05950E-AE-8	BACM 2006-2 A4			2	1FM	2,037,813	111.940	2,238,804	2,000,000	2,020,432		(5,214)			5.731	5.559	MON	9,552	116,276	05/22/2008	05/01/2016
059513-AC-5	BACM 2007-4 A3			2	1FM	2,505,078	105.290	2,632,255	2,500,000	2,504,081		(4,297)			5.791	5.799	MON	12,064	147,010	11/21/2007	08/01/2014
07383F-E9-5	BSCMS 2004-PWR4 A2			2	1FM	334,008	103.709	355,335	342,627	338,304		943			5.286	6.362	MON	1,509	18,111	06/08/2009	10/01/2013
07383F-U6-3	BSCMS 2004-T16 A5			2	1FM	924,366	103.104	948,372	919,819	919,391		(817)			4.600	4.548	MON	3,526	42,312	10/20/2004	11/01/2013
07383F-U7-1	BSCMS 2004-T16 A6			2	1FM	989,023	106.911	1,069,113	1,000,000	992,890		1,894			4.750	5.024	MON	3,958	47,500	11/23/2009	10/01/2014
07388V-AE-8	BSCMS 2007-T26 A4			2	1FM	1,114,141	112.464	1,124,640	1,000,000	1,108,485		(5,656)			5.471	3.140	MON	4,559	13,678	09/14/2011	03/01/2017
07388Y-AE-2	BSCMS 2007-PW16 A4			2	1FM	3,952,031	109.481	4,379,244	4,000,000	3,966,259		3,247			5.714	6.016	MON	19,048	231,786	06/28/2007	05/01/2017
12527E-AB-4	CFCRE 2011-C1 E			2	1FM	2,029,998	104.117	2,082,330	2,000,000	2,030,716		718			3.759	3.342	MON	6,265	50,116	04/19/2011	04/01/2016
126171-AF-4	COMM 2005-C6 A5A			2	1FM	5,023,828	109.637	5,481,855	5,000,000	5,009,132		(4,031)			5.116	5.070	MON	21,317	255,800	01/23/2008	07/01/2015
12622D-AB-0	COMM 2010-C1 A2			2	1FM	1,003,594	103.929	1,039,290	1,000,000	1,003,223		(371)			3.830	3.783	MON	3,192	22,342	05/12/2011	01/01/2020

(continues)

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 and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities (continued)																					
20046F-AW-0	COMM 2001-J2A C			2	1FM	3,167,813	108.627	3,258,819	3,000,000	3,127,236		(25,238)			6.586	5.530	MON	16,465	197,616	05/27/2010	08/01/2016
20047E-AE-2	COMM 2006-C8 A4			2	1FM	5,709,609	108.441	6,506,454	6,000,000	5,825,896		29,618			5.306	6.049	MON	26,530	318,360	08/06/2007	12/01/2016
20047G-BQ-9	COMM 2004-LB3A A5			2	1FM	4,500,000	107.686	5,384,300	5,000,000	4,740,268		92,882			5.359	7.912	MON	22,328	270,710	04/21/2009	06/01/2014
20047N-AD-4	COMM 2004-LB4A A4			2	1FM	4,649,066	100.167	4,842,991	4,834,907	4,819,253		25,024			4.584	5.510	MON	18,469	221,632	01/25/2007	01/01/2013
20047P-AE-7	COMM 2005-LP A4			2	1FM	3,744,766	109.043	4,361,720	4,000,000	3,841,888		41,301			4.982	6.377	MON	16,607	199,280	07/29/2009	04/01/2015
22540A-FY-9	CSFB 98-C1 E			2	1FM	2,483,290	100.648	2,499,372	2,483,290	2,483,290					7.340	7.438	MON	10,126	187,435	06/18/1998	04/11/2012
22541S-AC-2	CSFB 2004-C1 A3			2	1FM	252,610	100.487	261,786	260,517	259,482		595			4.321	5.058	MON	938	11,257	10/06/2005	09/01/2012
22546B-AC-4	CSMC 2007-C5 A2			2	1FM	1,762,836	101.331	1,760,176	1,737,052	1,752,070		(10,767)			5.589	3.799	MON	8,090	32,361	08/10/2011	05/01/2014
225470-AN-3	CSMC 2005-C5 AAB			2	1FM	3,813,690	104.178	4,002,254	3,841,753	3,828,996		2,498			5.100	5.262	MON	16,327	195,875	12/22/2006	06/01/2014
225470-NK-5	CSMC 2005-C6 A4			2	1FM	1,008,125	109.893	1,098,930	1,000,000	1,004,682		(1,936)			5.230	5.063	MON	4,358	52,300	01/13/2010	10/01/2015
232928-AB-7	DR STRUCTURED FIN CORP 93-A2			2	6FE	100,856	13.890	27,090	195,036	27,090					7.430		FA		14,487	11/15/1993	11/15/2025
233050-AB-9	DBUBS 2011-LC1A A2			2	1FM	1,009,986	107.832	1,078,319	1,000,000	1,008,804		(1,182)			4.528	4.382	MON	3,773	37,733	02/08/2011	07/01/2019
23305X-AA-9	DBUBS 2011-LC2A A1			2	1FM	5,822,447	103.714	5,979,134	5,765,044	5,818,771		(3,676)			3.527	3.307	MON	16,944	101,667	06/17/2011	01/01/2021
23305X-AD-3	DBUBS 2011-LC2A A4			2	1FM	7,090,231	108.220	7,694,428	7,110,000	7,090,154		(77)			4.537	4.601	MON	26,882	137,774	08/08/2011	05/01/2021
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FM	1,009,978	109.360	1,093,603	1,000,000	1,009,516		(462)			4.638	4.504	MON	3,865	15,460	08/11/2011	05/01/2021
36161R-AE-9	GFCM 2003-1 A5			2	1FM	1,113,438	117.856	1,178,561	1,000,000	1,096,444		(12,117)			5.743	4.136	MON	4,786	57,426	07/28/2010	03/01/2021
361849-CB-6	GMACC 1997-C1 X			2,4	1FE	65,140	3.043	82,685		63,375		(11,160)			1.242	51.637	MON	2,813	33,587	09/02/1998	07/01/2027
361849-Q2-1	GMACC 2005-C1 A5			2	1FM	892,500	108.199	1,081,993	1,000,000	935,012		16,365			4.697	7.005	MON	3,914	46,970	05/06/2009	04/01/2015
361849-ZT-2	GMACC 2003-C3 A4			2	1FM	2,010,938	105.179	2,103,574	2,000,000	2,000,531		(1,783)			5.023	4.976	MON	8,372	100,460	03/09/2005	11/01/2013
36248F-AC-6	GSMS 2011-GC3 A2			2	1FM	1,009,978	104.605	1,046,053	1,000,000	1,008,387		(1,591)			3.645	3.423	MON	3,038	27,338	03/23/2011	03/01/2016
36249K-AA-8	GSMS 2010-C1 A1			2	1FM	1,910,409	104.495	1,938,164	1,854,800	1,899,129		(8,195)			3.679	3.018	MON	5,687	68,238	08/04/2010	05/01/2020
36249K-AC-4	GSMS 2010-C1 A2			2	1FM	2,574,900	109.500	2,737,500	2,500,000	2,565,903		(6,607)			4.592	4.243	MON	9,567	114,800	08/04/2010	07/01/2020
36828Q-HW-9	GECMC 2004-C3 A4			2	1FM	1,177,654	106.981	1,303,022	1,218,000	1,199,348		6,904			5.189	5.921	MON	5,267	63,156	08/01/2008	07/01/2014
36828Q-KR-6	GECMC 2005-C1 A5			2	1FM	500,996	107.710	538,551	500,000	500,449		(317)			4.772	4.743	MON	1,988	23,860	03/24/2010	01/01/2015
36828Q-QE-9	GECMC 2005-C4 A4			2	1FM	3,093,984	110.441	3,313,233	3,000,000	3,064,157		(16,415)			5.309	4.775	MON	13,271	161,644	03/05/2010	10/01/2015
396789-FT-1	GCCFC 2004-GG1 A7			2	1FM	435,781	106.569	532,845	500,000	469,895		13,087			5.317	8.671	MON	2,215	26,585	02/18/2009	04/01/2014
46625M-YT-0	JPMCC 2003-PM1A A3			2	1FM	1,196,172	102.149	1,169,260	1,144,663	1,166,452		(23,888)			5.169	2.148	MON	4,931	59,168	06/28/2010	10/01/2012
46625Y-UA-9	JPMCC 2005-LDP4 A4			2	1FM	1,994,688	108.712	2,174,240	2,000,000	1,995,357		351			4.918	4.989	MON	8,197	98,360	01/06/2010	08/01/2015
46634N-AD-8	JPMCC 2010-C1 A2			2	1FM	2,019,976	108.547	2,170,944	2,000,000	2,015,272		(3,131)			4.608	4.447	MON	7,680	92,160	06/11/2010	06/01/2017
46634N-AG-1	JPMCC 2010-C1 A3			2	1FM	3,029,976	112.520	3,375,594	3,000,000	3,025,308		(3,110)			5.058	4.951	MON	12,645	151,740	06/11/2010	06/01/2020
46635G-AC-4	JPMC 2010-C2 A2			2	1FM	1,009,996	103.460	1,034,597	1,000,000	1,008,468		(1,270)			3.616	3.458	MON	3,013	36,159	10/07/2010	07/01/2020
46636D-AC-0	JPMCC 2011-C4 A2			2	1FM	2,019,994	103.245	2,064,890	2,000,000	2,017,678		(2,316)			3.341	3.106	MON	5,569	33,412	05/25/2011	05/01/2016
46636V-AD-8	JPMCC 2011-C5 ASB			2	1FM	1,009,997	104.216	1,042,164	1,000,000	1,009,635		(362)			3.678	3.522	MON	3,065	9,194	09/16/2011	04/01/2021
59022H-FY-3	MLMT 2005-MKB2 A4			2	1FM	6,704,148	107.954	7,988,626	7,400,000	6,997,837		118,564			5.204	7.365	MON	32,091	385,096	11/16/2009	01/01/2015
59022H-JJ-2	MLMT 2005-CIP1 A3A			2	1FM	4,942,188	104.386	5,219,290	5,000,000	4,970,670		6,425			4.949	5.155	MON	20,621	247,450	12/20/2006	05/01/2015
59022H-JL-7	MLMT 2005-CIP1 A4			2	1FM	1,041,719	109.555	1,095,548	1,000,000	1,028,803		(7,846)			5.047	4.156	MON	4,206	50,470	04/27/2010	07/01/2015
59022H-MU-3	MLMT 2005-CKI1 A6			2	1FM	1,005,820	110.734	1,107,343	1,000,000	1,003,817		(1,065)			5.220	5.221	MON	4,350	52,966	12/17/2009	09/01/2015
617458-AC-8	MSC 2011-C1 A2			2	1FM	2,020,000	105.083	2,101,652	2,000,000	2,015,903		(4,097)			3.884	3.654	MON	6,473	64,733	02/10/2011	02/01/2016
617458-AG-9	MSC 2011-C1 A4			2	1FM	2,039,944	112.765	2,255,308	2,000,000	2,036,357		(3,587)			5.033	4.800	MON	8,388	83,883	02/10/2011	01/01/2021
61745M-2F-9	MSC 2005-IQ9			2	1FM	7,432,609	106.923	7,463,232	6,980,000	7,295,640		(108,318)			4.700	3.001	MON	27,338	328,060	09/21/2010	01/01/2015
61745M-6G-3	MSC 2005-HQ6 A4A			2	1FM	1,966,250	108.843	2,176,856	2,000,000	1,982,976		3,685			4.989	5.271	MON	8,315	99,780	12/19/2006	06/01/2015

(continues)

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 and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities (continued)																					
61745M-XA-6	MSC 2004-HQ3 A3			2	1FM	549,721	100.348	548,444	546,540	546,097		(462)			4.490	4.390	MON	2,045	24,540	12/15/2004	08/01/2012
61760R-BA-9	MSC 2011-C3 A3			2	1FM	1,009,967	105.915	1,059,149	1,000,000	1,009,865		(102)			4.054	3.906	MON	3,378	6,757	09/14/2011	06/01/2021
655356-JL-8	NASC 1998-D6 A3			2	1FM	10,716,797	105.714	10,571,370	10,000,000	10,183,435		(153,777)			7.280	5.752	MON	40,445	738,501	07/12/2007	03/11/2013
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1			2	1FM	2,687,102	102.692	2,759,447	2,687,104	2,686,722		(253)			2.970	2.968	MON	6,650	79,796	08/10/2010	09/01/2020
929766-C3-5	WBCMT 2005-C17 A4			2	1FM	5,724,141	108.437	6,831,518	6,300,000	5,959,959		94,815			5.083	7.113	MON	26,686	320,229	05/11/2009	02/01/2015
929766-MU-4	WBCMT 2003-C9 A4			2	1FM	2,482,461	105.355	2,712,878	2,575,000	2,545,656		13,837			5.012	5.660	MON	10,755	129,059	08/11/2006	11/01/2013
929766-NQ-2	WBCMT 2004-C10 A4			2	1FM	517,059	104.833	616,400	587,984	555,210		14,049			4.748	8.038	MON	2,326	27,917	02/12/2009	02/01/2014
929766-R5-4	WBCMT 2005-C18 A4			2	1FM	1,886,875	108.669	2,173,378	2,000,000	1,938,143		13,915			4.935	6.016	MON	8,225	98,700	08/04/2008	04/01/2015
929766-TM-5	WBCMT 2004-C12 A 4			2	1FM	980,039	107.423	1,074,228	1,000,000	992,117		2,067			5.305	5.719	MON	4,421	53,857	08/02/2006	06/01/2014
929766-YX-5	WBCMT 2005-C16 A4			2	1FM	3,885,469	107.692	4,846,127	4,500,000	4,153,364		99,751			4.847	7.940	MON	18,176	218,115	08/12/2009	11/01/2014
92976B-BL-5	WBCMT 2005-C22			2	1FM	5,035,352	101.894	5,094,675	5,000,000	5,002,518		(6,986)			5.290	5.011	MON	22,040	268,104	10/25/2007	11/01/2013
3499999 - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						170,566,485		183,669,155	172,428,634	171,462,512		215,792						705,556	8,214,353		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
048677-AA-6	ATLANTIC MARINE CORP COM				1AM	467,500	103.283	482,848	467,500	467,500					5.535	5.535	JD	2,156	26,304	09/29/2005	06/01/2022
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			2	2AM	9,696,996	108.670	10,537,765	9,696,996	9,696,996					6.850	6.850	JD	55,354	664,244	10/01/2007	06/01/2034
13213P-AA-8	Cambrian VRDN				1FE	3,733,500	100.000	3,733,500	3,733,500	3,733,500					0.290	0.160	MON	981	8,376	03/10/2011	02/01/2031
194262-AE-1	COLLEGE LOAN CORP TRUST Auction				1FE	10,000,000	91.287	9,128,666	10,000,000	10,000,000					1.629	1.629	MON	5,341	126,372	01/22/2008	01/01/9999
221470-AA-5	COSO GEOTHERMAL			2	4AM	8,786,377	72.479	6,368,278	8,786,377	8,786,377					7.000	7.001	JJ	283,605	615,046	12/03/2007	07/15/2026
22822R-AQ-3	CROWN CASTLE				1FE	2,000,000	109.204	2,184,084	2,000,000	2,000,000					5.495	5.495	MON	4,884	109,900	01/08/2010	01/15/2017
22822R-AX-8	CROWN CASTLE				1FE	2,000,000	102.415	2,048,294	2,000,000	2,000,000					4.174	4.174	MON	3,710	83,480	07/29/2010	08/15/2017
22822R-AZ-3	CROWN CASTLE				1FE	1,931,460	102.204	2,044,070	2,000,000	1,936,923		5,463			4.883	5.400	MON	4,340	97,660	01/06/2011	08/15/2020
281397-BB-4	EDUCATION LOAN ASSET BACKED BKC AUCTION				1FE	2,800,000	84.369	2,362,329	2,800,000	2,800,000							N/A		38,451	02/29/2008	01/01/9999
28932M-AG-0	ELM RD GENERATING STAT				1FE	4,934,146	112.176	5,534,928	4,934,146	4,934,146					4.673	4.673	JJ	103,758	115,286	01/12/2011	01/19/2031
31331F-AU-5	FEDERAL EXPRESS CORP			2	1FE	1,345,095	101.000	1,232,023	1,219,825	1,275,981		(7,364)			7.500	6.564	JJ	42,186	91,487	03/25/1998	01/15/2018
429827-AE-8	HIGHER EDUCATION FUNDING GLD Auction				1FE	12,500,000	85.990	10,748,795	12,500,000	12,500,000							N/A		173,715	01/14/2008	01/01/9999
554694-AA-7	MACKINAW POWER LLC			2	2AM	3,040,000	101.287	3,079,125	3,040,000	3,040,000					6.296	6.345	JAJO	32,431	191,398	06/15/2007	10/31/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	3,826,667	101.040	3,866,464	3,826,667	3,826,667					5.671	5.671	FA	90,421	217,010	07/28/2005	08/01/2025
60467M-AC-5	MIRANT CORP			2	3AM	2,903,577	103.500	3,025,184	2,922,883	2,907,962		990			10.060	10.148	JD	817	294,042	08/22/2001	12/30/2027
68557D-AA-3	ORCAL GEOTHERMAL			2	2AM	4,152,541	101.049	4,206,570	4,162,901	4,154,736		716			6.210	6.259	JD	718	258,516	06/15/2006	12/30/2020
73932L-AA-1	POWER RECEIVABLES FIN			2	2AM	82,962	100.000	82,986	82,986	82,986		3			6.290	6.347	JAJO	1,305	5,220	09/30/2003	01/01/2012
74955E-AA-7	RGS FUNDING CORP			2	4AM	1,143	120.191	1,180	982	1,125		(8)			9.810	7.807	JD	6	87	01/01/2001	12/07/2022
78403D-AA-8	SBA TOWER TRUST				1FE	1,000,000	102.803	1,028,033	1,000,000	1,000,000					4.254	4.254	MON	1,891	42,540	04/08/2010	04/15/2015
78403D-AB-6	SBA TOWER TRUST				1FE	2,022,710	104.125	2,082,500	2,000,000	2,017,878		(2,907)			5.101	4.932	MON	4,534	102,020	04/20/2010	04/15/2017
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			2	2AM	5,576,529	103.492	5,771,261	5,576,529	5,576,529					6.119	6.164	MJSD	948	341,228	04/29/2004	03/30/2024
89566E-AA-6	TRISTATE GEN/TRANS ASSN			2	1FE	5,481,282	105.982	5,794,022	5,467,009	5,474,890		(1,546)			6.040	5.976	JJ	138,504	330,207	05/22/2008	01/31/2018
90342N-AM-9	US EDU LOAN TRST				1FE	22,500,000	83.246	18,730,378	22,500,000	22,500,000							N/A			01/14/2008	01/01/9999
97180*-AM-0	WILMINGTON TR CO FEDERAL EXPRESS			2	2AM	460,805	100.000	460,805	460,805	460,805					10.600	10.600	MS	12,618	48,845	09/28/1988	03/28/2012
97180*-AN-8	WILMINGTON TR CO FEDERAL EXPRESS			2	2AM	220,021	100.000	220,021	220,021	220,021					10.600	10.600	FA	8,163	23,322	08/25/1988	02/25/2012
971804-9N-1	WILMINGTON TR CO AMERICAN AIRLINES-N497A			2	6AM	175,872	27.400	175,872	641,868	175,872		35,056	353,611		4.321	215.644	MS	8,166	27,734	01/31/2006	03/15/2014
256853-AA-0	DOLPHIN ENERGY LTD		F	2	1FE	842,900	108.500	914,547	842,900	842,900					5.888	5.890	JD	2,206	49,630	07/23/2009	06/15/2019

(continues)

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 and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities (continued)																					
75405U-AA-4	RAS LAFFAN LNG III		F		1FE	4,000,000	106.500	4,260,000	4,000,000	4,000,000					5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						116,482,083		110,104,528	116,883,895	116,413,794		30,403	353,611					868,072	4,315,640		
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						1,963,003,373		2,149,647,432	2,027,590,121	1,975,993,070	(2,185,998)	3,260,318	4,876,495					23,810,683	100,531,781		
Hybrid Securities - Issuer Obligations																					
06738C-82-8	BARCLAYS BK		F	1	2FE	5,000,000	68.969	3,448,440	5,000,000	5,000,000					6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
06738C-AG-4	BARCLAYS BK		F	1	2FE	2,158,820	77.000	1,540,000	2,000,000	2,158,820					6.860	6.253	JD	6,098	137,200	08/26/2004	06/15/2032
534187-AU-3	LINCOLN NATIONAL CORP	LS		1	2FE	992,070	83.250	832,500	1,000,000	992,284		17			6.050	6.099	AO	11,932	60,500	03/22/2007	04/20/2067
302570-AW-6	FPL GROUP CAPITAL INC				2FE	3,719,603	100.050	3,751,875	3,750,000	3,720,037		49			6.350	6.403	AO	59,531	238,125	07/11/2007	10/01/2066
36962G-3M-4	GEN ELEC CAP CORP	LS		1	1FE	1,000,000	98.500	985,000	1,000,000	1,000,000					6.375	6.375	MN	8,146	63,750	11/06/2007	11/15/2067
293791-AV-1	ENTERPRISE PRODUCTS	LS		1	3FE	1,010,600	107.000	1,070,000	1,000,000	1,006,501		(1,128)			8.375	8.202	FA	34,896	83,750	09/12/2007	08/01/2016
902973-88-2	U S BANCORP SERIES D	LS		1	1FE	6,000,000	27.000	6,559,200	240,000	6,000,000					7.875	7.875	JAJO	120,751	479,066	03/10/2008	01/01/9999
4299999 - Hybrid Securities - Issuer Obligations						19,881,093		18,187,015	13,990,000	19,877,642		(1,062)						255,305	1,376,291		
Hybrid Securities - Other Loan-Backed and Structured Securities																					
05530A-AA-3	BB&T CAPITAL TRUST II				3AM	2,127,340	99.236	1,984,728	2,000,000	2,040,819		(79,516)			6.750	5.659	JD	9,000	135,000	10/19/2006	12/31/2013
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,524,375	103.000	2,575,000	2,500,000	2,523,328		(1,047)			6.613	6.510	JJ	76,233	165,325	10/19/2010	01/15/2026
056335-AA-0	BAC CAPITAL TRUST XI				4AM	1,033,420	87.706	877,063	1,000,000	1,031,111		(523)			6.625	6.372	MN	6,993	66,250	09/07/2006	05/23/2036
06605V-AA-5	BANKBOSTON CAP TRUST III				2AM	698,285	72.560	507,919	700,000	699,011		43			1.296	1.306	MJSD	428	7,461	04/03/1998	06/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL				3AM	808,860	74.379	595,030	800,000	804,938		(257)			1.401	1.356	JAJO	2,421	10,379	05/06/1997	01/15/2027
40427Q-AA-1	HSBC AMERICA CAPITAL II			1	3AM	18,095,077	99.115	17,146,947	17,300,000	17,642,950		(51,182)			8.380	7.910	MN	185,245	1,449,740	02/27/1998	05/15/2014
659437-AA-5	NORTH FORK CAP			1	3AM	2,046,240	95.000	1,900,000	2,000,000	2,021,620		(2,762)			8.000	7.770	JD	7,111	160,000	12/12/1997	12/15/2017
055185-20-1	BAC CAPITAL TRUST IV	LS		2	3FE	1,774,000	19.000	1,492,800	80,000	1,794,267		4,172			5.880	6.854	FMAN		117,501	04/26/2006	05/03/2033
17306R-20-4	CITIGROUP CAPITAL VIII	LS		1	2FE	4,908,968	23.000	4,504,620	193,000	4,834,627		(225)			6.950	6.991	MJSD		335,338	12/05/2005	09/15/2031
073294-AA-8	BB&T CAPITAL TRUST IV			1	3AM	3,003,420	100.625	3,018,750	3,000,000	3,003,231		(47)			6.820	6.811	JD	10,798	204,600	06/06/2007	06/12/2037
15346W-AC-4	CENTRAL FIDELITY CAP I				2AM	1,601,178	73.870	1,144,991	1,550,000	1,550,000					1.401	1.401	JAJO	4,691	20,109	04/20/1998	04/15/2027
40430L-AA-7	HSBC FIN CAP TRUST IX	LS		1	2AM	999,375	83.000	830,000	1,000,000	999,451		10			5.911	5.915	MN	5,090	59,110	05/10/2007	11/30/2035
553086-AC-3	MEDICAL MALPRACTICE				3AM	10,083,564	109.865	10,986,460	10,000,000	10,065,957		(2,082)			7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
4599999 - Hybrid Securities - Other Loan-Backed and Structured Securities						49,704,102		47,564,308	42,123,000	49,011,310		(133,416)						341,899	3,493,313		
4899999 - Subtotal - Hybrid Securities						69,585,195		65,751,323	56,113,000	68,888,952		(134,478)						597,204	4,869,604		
7799999 - Total Bonds - Subtotal - Issuer Obligations						1,661,439,056		1,859,909,704	1,675,929,315	1,676,533,871		2,575,650						22,451,668	80,550,408		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						350,879,487		348,844,254	390,419,704	347,664,881	(2,185,998)	238,927	4,522,884					1,609,557	17,853,249		
7999999 - Total Bonds - Subtotal - Commercial Mortgage-Backed Securities						186,651,354		201,454,472	188,583,388	187,572,927		198,134						763,507	8,799,668		
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						240,622,766		232,975,639	233,991,895	239,857,063		(107,635)	353,611					1,753,617	10,989,422		

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
8399999 - Subtotal - Total Bonds						2,439,592,663		2,643,184,069	2,488,924,302	2,451,628,742	(2,185,998)	2,905,076	4,876,495					26,578,349	118,192,747		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Changes in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/Adjusting Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
001765-10-6	AMR Corp. ***Sale Restricted***			1,971.000	690	0.350	690	828					14,664	(14,664)		L	01/20/2004
002824-10-0	ABBOTT LABS			35,000.000	1,968,050	56.230	1,968,050	1,807,930		12,000		160,121		160,121		L	10/14/2011
004764-10-6	ACME PACKET INC	LS		18,254.000	564,231	30.910	564,231	680,970				(116,739)		(116,739)		L	10/28/2011
00484M-10-6	ACORDA THERAPEUTICS INC			59,665.000	1,422,414	23.840	1,422,414	1,531,493				(203,331)		(203,331)		L	11/04/2011
008073-10-8	AEROVIRONMENT INC	LS		17,870.000	562,369	31.470	562,369	575,198				(12,829)		(12,829)		L	09/15/2011
020002-10-1	ALLSTATE CORPORATION			57,783.000	1,583,832	27.410	1,583,832	1,437,895	12,134	3,734		145,937		145,937		L	09/21/2011
02913V-10-3	AMERICAN PUBLIC EDUCATION	LS		23,374.000	1,011,627	43.280	1,011,627	955,871				146,825		146,825		L	09/08/2011
029429-10-7	AMERICAN SCIENCE & ENGINEER			6,350.000	432,499	68.110	432,499	468,738		7,034		(66,831)		(66,831)		L	08/24/2011
03820C-10-5	APPLIED INDUSTRIAL TECH INC	LS		41,415.000	1,456,566	35.170	1,456,566	1,276,389		25,480		109,011		109,011		L	12/27/2011
04033V-20-3	ARIBA INC			21,596.000	606,416	28.080	606,416	296,946				85,624		85,624		L	10/28/2011
043176-10-6	ARUBA NETWORKS INC	LS		22,021.000	407,829	18.520	407,829	494,120				(86,291)		(86,291)		L	10/28/2011
045327-10-3	ASPEN TECHNOLOGY INC	LS		54,160.000	939,676	17.350	939,676	845,924				93,752		93,752		L	08/12/2011
05334D-10-7	AUXILIUM PHARMACEUTICALS INC	LS		63,570.000	1,266,950	19.930	1,266,950	1,357,923				459,782	498,240	(38,458)		L	12/13/2011
057665-20-0	BALCHEM CORP	LS		22,364.000	906,637	40.540	906,637	540,491	4,026	2,558		136,510		136,510		U	11/02/2011
060505-10-4	BANK OF AMERICA CORP			301,284.000	1,675,139	5.560	1,675,139	1,648,023		12,051		369,484	2,713,474	(2,343,990)		L	07/19/2010
089302-10-3	BIG LOTS INC	LS		26,896.000	1,015,593	37.760	1,015,593	766,304				183,257		183,257		L	09/28/2011
09061G-10-1	BIOMARIN PHARMACEUTICAL INC	LS		53,660.000	1,844,831	34.380	1,844,831	990,955				408,459		408,459		L	04/05/2011
09180C-10-6	BJ'S RESTAURANTS INC	LS		18,144.000	822,286	45.320	822,286	771,243				51,043		51,043		L	09/09/2011
09227Q-10-0	BLACKBAUD INC			9,485.000	262,735	27.700	262,735	272,919				(10,184)		(10,184)		L	12/22/2011
09247X-10-1	BLACKROCK INC			22,520.000	4,013,965	178.240	4,013,965	3,476,577		40,618		537,388		537,388		L	10/19/2011
09689U-10-2	BODY CENTRAL CORP			60,415.000	1,507,958	24.960	1,507,958	1,337,866				170,092		170,092		L	12/27/2011
119848-10-9	BUFFALO WILD WINGS INC	LS		13,620.000	919,486	67.510	919,486	820,274				99,212		99,212		L	09/01/2011
127387-10-8	CADENCE DESIGN SYS INC	LS		83,360.000	866,944	10.400	866,944	800,324				66,620		66,620		L	10/25/2011
139594-10-5	CAPELLA EDUCATION CO	LS		25,659.000	925,007	36.050	925,007	867,507				11,465	503,707	(492,242)		L	09/09/2011
14754D-10-0	CASH AMERICA INTL INC	LS		21,830.000	1,017,933	46.630	1,017,933	854,313		2,428		92,936		92,936		L	09/15/2011
149205-10-6	CATO CORP-CLASS A			34,148.000	826,382	24.200	826,382	841,411	7,854	24,166		(67,892)		(67,892)		L	05/20/2011
14964U-10-8	CAVIUM NETWORKS INC	LS		25,618.000	728,320	28.430	728,320	794,082				(246,463)		(246,463)		L	06/27/2011
156710-10-5	CERADYNE INC			31,663.000	847,935	26.780	847,935	1,086,247				(238,312)		(238,312)		L	09/29/2011
166764-10-0	CHEVRON CORPORATION			14,500.000	1,542,800	106.400	1,542,800	1,349,647		11,745		193,153		193,153		L	09/28/2011
168615-10-2	CHICO'S FAS INC	LS		59,998.000	668,378	11.140	668,378	729,008		10,381		(54,094)		(54,094)		L	10/04/2011
179895-10-7	CLARCOR INC			23,485.000	1,174,015	49.990	1,174,015	903,738		8,903		163,840		163,840		L	08/04/2011
184496-10-7	CLEAN HARBORS INC	LS		22,625.000	1,441,891	63.730	1,441,891	1,219,773				222,118		222,118		L	12/22/2011
19259P-30-0	COINSTAR INC	LS		31,868.000	1,454,456	45.640	1,454,456	1,293,825				(313,456)		(313,456)		L	09/19/2011
20030N-10-1	COMCAST CORP CL A			20,317.000	481,716	23.710	481,716	276,013	2,286	8,777		35,352		35,352		L	03/20/2009
20564W-10-5	COMSCORE INC	LS		48,200.000	1,021,840	21.200	1,021,840	886,865				(17,590)		(17,590)		L	08/22/2011
210313-10-2	CONSTANT CONTACT INC	LS		25,906.000	601,278	23.210	601,278	608,043				(6,765)		(6,765)		L	12/22/2011
212485-10-6	CONVERGYS CORP	LS		1,181,500.000	15,087,755	12.770	15,087,755	1,643,820				(472,600)		(472,600)		L	05/26/1987
23334L-10-2	DSW INC- A			18,610.000	822,748	44.210	822,748	559,601		38,238		82,953		82,953		U	12/16/2011
237266-10-1	DARLING INTERNATIONAL INC			28,676.000	381,104	13.290	381,104	382,828				(1,724)		(1,724)		L	11/08/2011
243537-10-7	DECKERS OUTDOOR CORP	LS		9,942.000	751,317	75.570	751,317	586,507				(89,318)		(89,318)		L	12/15/2011
24702R-10-1	DELL INC			30,979.000	453,223	14.630	453,223	493,848				33,457		33,457		L	02/07/2008
252131-10-7	DEXCOM INC	LS		62,910.000	585,692	9.310	585,692	702,559				(116,867)		(116,867)		L	12/20/2011
262037-10-4	DRIL-QUIP INC	LS		16,090.000	1,059,044	65.820	1,059,044	1,124,269				(166,586)		(166,586)		L	12/02/2011
283702-10-8	EL PASO PIPELINE PARTNERS LP			16,799.000	581,581	34.620	581,581	571,456		8,653		10,125		10,125		L	11/16/2011
292554-10-2	ENCORE CAPITAL GROUP INC			45,017.000	957,061	21.260	957,061	848,010				(121,720)		(121,720)		L	11/03/2011
293792-10-7	ENTERPRISE PRODUCTS PARTNERS	LS		20,867.000	967,811	46.380	967,811	788,539		13,366		179,272		179,272		L	08/08/2011

(continues)

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 6 , the total $ value (included in Column 8) of all such issues $ 5,012,971 .

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
296315-10-4	ESCO TECHNOLOGIES INC			24,153.000	695,123	28.780	695,123	863,824		4,062		(168,701)		(168,701)		L	10/27/2011
302301-10-6	EZCORP INC-CL A			59,490.000	1,568,751	26.370	1,568,751	801,159				(45,212)		(45,212)		L	11/06/2009
31428X-10-6	FEDEX CORP			10,132.000	846,123	83.510	846,123	814,321	1,317	3,850		(96,254)		(96,254)		L	10/13/2008
31620R-10-5	FIDELITY NATIONAL TITLE			10,293.000	163,967	15.930	163,967	171,267		2,470		(7,299)		(7,299)		L	07/27/2011
317485-10-0	FINANCIAL ENGINES INC	LS		18,450.000	411,988	22.330	411,989	454,746				(42,757)		(42,757)		L	06/24/2011
31787A-50-7	FINISAR CORPORATION	LS		47,213.000	790,818	16.750	790,818	798,693				(243,151)		(243,151)		L	09/14/2011
31942D-10-7	FIRST CASH FINL SVCS INC	LS		45,330.000	1,590,630	35.090	1,590,630	910,314				183,855		183,855		L	01/21/2011
34385P-10-8	FLUIDIGM CORP			35,954.000	473,155	13.160	473,155	492,771				(19,616)		(19,616)		L	12/22/2011
369604-10-3	GENERAL ELECTRIC CO			179,115.000	3,207,950	17.910	3,207,950	2,819,549	30,450	19,067		388,400		388,400		L	11/16/2011
371927-10-4	GENESIS ENERGY L.P.			3,043.000	85,326	28.040	85,326	78,776		2,564		6,550		6,550		L	07/26/2011
37244C-10-1	GENOMIC HEALTH INC			61,841.000	1,570,143	25.390	1,570,143	1,248,883				248,582		248,582		L	09/30/2011
402635-30-4	GULFPORT ENERGY CORP			34,525.000	1,016,761	29.450	1,016,761	1,000,977				15,784		15,784		L	12/02/2011
40425J-10-1	HMS HOLDINGS CORP	LS		49,345.000	1,578,053	31.980	1,578,053	886,834				436,355		436,355		U	11/07/2011
422704-10-6	HECLA MINING CO	LS		48,760.000	255,015	5.230	255,015	311,264		975		(56,249)		(56,249)		L	11/03/2011
437076-10-2	HOME DEPOT			1,885.000	79,245	42.040	79,245	69,080		1,018		10,166		10,166		L	07/26/2011
443320-10-6	HUB GROUP INC-CL A	LS		14,567.000	472,408	32.430	472,408	497,569				(56,322)		(56,322)		L	06/14/2011
45256B-10-1	IMPAX LABORATORIES INC	LS		48,670.000	981,674	20.170	981,674	1,143,101				(161,427)		(161,427)		L	12/27/2011
45784P-10-1	INSULET CORP	LS		73,546.000	1,384,871	18.830	1,384,871	1,078,158				244,908		244,908		L	12/15/2010
458140-10-0	INTEL CORPORATION			119,908.000	2,907,769	24.250	2,907,769	2,449,458		37,465		429,843		429,843		L	08/17/2011
460335-20-1	INTL SPEEDWAY CORP-CL A			3,090.000	78,332	25.350	78,332	83,012		556		(2,534)		(2,534)		L	01/30/2009
46625H-10-0	JP MORGAN CHASE & CO			4,288.000	142,576	33.250	142,576	179,099		1,072		(36,523)		(36,523)		L	07/26/2011
478160-10-4	JOHNSON & JOHNSON			8,659.000	567,857	65.580	567,857	571,062		14,619		18,968		18,968		L	10/19/2011
48123V-10-2	J2 GLOBAL INC	LS		31,593.000	889,027	28.140	889,027	738,200				150,827		150,827		L	12/09/2011
494368-10-3	KIMBERLY CLARK			2,587.000	190,300	73.560	190,300	173,762	1,811	1,811		16,537		16,537		L	07/26/2011
50075N-10-4	KRAFT FOODS INC			5,923.000	221,283	37.360	221,283	207,823	1,718	1,718		13,460		13,460		L	07/26/2011
501889-20-8	LKQ CORP	LS		23,526.000	707,662	30.080	707,662	458,221				172,455		172,455		L	01/07/2011
502160-10-4	LSB INDUSTRIES INC			28,440.000	797,173	28.030	797,173	834,140				(92,454)		(92,454)		L	12/23/2011
513847-10-3	LANCASTER COLONY CORP	LS		6,555.000	454,524	69.340	454,524	425,040		2,360		29,484		29,484		L	11/09/2011
515098-10-1	LANDSTAR SYSTEM INC			19,755.000	946,660	47.920	946,660	870,219		3,791		109,140		109,140		L	06/16/2011
548661-10-7	LOWES COMPANIES			4,471.000	113,474	25.380	113,474	99,564		626		13,910		13,910		L	08/01/2011
549764-10-8	LUFKIN INDUSTRIES INC	LS		15,195.000	1,022,775	67.310	1,022,775	817,083		4,345		13,482		13,482		L	12/02/2011
559080-10-6	MAGELLAN MIDSTREAM PRTNS			1,163.000	80,107	68.880	80,107	69,471		1,843		10,637		10,637		L	07/26/2011
576323-10-9	MASTEC INC	LS		62,455.000	1,084,843	17.370	1,084,843	1,149,024				(64,181)		(64,181)		L	12/02/2011
577933-10-4	MAXIMUS INC			29,178.000	1,206,510	41.350	1,206,510	905,537		9,098		243,957		243,957		L	10/05/2011
585055-10-6	MEDTRONIC INC			36,000.000	1,377,000	38.250	1,377,000	1,171,662		2,668		205,338		205,338		L	10/14/2011
58933Y-10-5	MERCK & CO INC			5,889.000	222,015	37.700	222,015	211,635	2,473	2,238		10,380		10,380		L	07/26/2011
594901-10-0	MICROS SYSTEMS INC			19,198.000	894,243	46.580	894,243	678,330				32,561		32,561		L	06/24/2011
594918-10-4	MICROSOFT CORP			21,000.000	545,160	25.960	545,160	572,682		13,044		(41,210)		(41,210)		L	07/26/2011
595137-10-0	MICROSEMI CORP	LS		51,126.000	856,361	16.750	856,361	802,624				(314,425)		(314,425)		L	12/28/2009
596278-10-1	MIDDLEBY CORP	LS		4,130.000	388,385	94.040	388,385	381,868				6,517		6,517		L	12/15/2011
62541B-10-1	MULTI-FINELINE ELECTRONIX IN			25,414.000	522,258	20.550	522,258	692,945				(138,098)		(138,098)		L	05/13/2011
651718-50-4	NEWPARK RESOURCES INC	LS		128,045.000	1,216,428	9.500	1,216,428	1,165,975				50,452		50,452		L	10/18/2011
65473P-10-5	NISOURCE INC			122,964.000	2,927,773	23.810	2,927,773	2,388,678		29,653		539,095		539,095		L	08/08/2011
655844-10-8	NORFOLK SOUTHERN CORP			10,648.000	775,813	72.860	775,813	553,864		17,676		106,906		106,906		L	03/26/2009
67020Q-30-5	NTELOS HOLDINGS CORP			14,844.500	302,531	20.380	302,531	371,549	6,235			(69,018)		(69,018)		L	10/24/2011
67072V-10-3	NXSTAGE MEDICAL INC	LS		86,251.000	1,533,543	17.780	1,533,543	1,489,058				(516,544)		(516,544)		L	08/03/2011
674215-10-8	OASIS PETROLEUM INC	LS		35,980.000	1,046,658	29.090	1,046,658	1,104,168				(57,510)		(57,510)		L	12/02/2011
683399-10-9	ONYX PHARMACEUTICALS INC			22,180.000	974,811	43.950	974,811	920,608				54,203		54,203		L	12/27/2011

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
69351T-10-6	PPL CORPORATION			6,881.000	202,439	29.420	202,439	195,610	2,408	2,408		6,829		6,829		L	07/26/2011
699173-20-9	PARAMETRIC TECHNOLOGY CORP	LS		50,082.000	914,497	18.260	914,497	903,055				(213,255)		(213,255)		L	10/31/2011
708160-10-6	J C PENNEY	LS		50,251.000	1,766,323	35.150	1,766,323	1,107,527		40,201		142,713		142,713		L	07/16/2010
716748-10-8	PETROQUEST ENERGY INC	LS		132,088.000	871,781	6.600	871,781	1,148,027				(276,246)		(276,246)		L	08/05/2011
726503-10-5	PLAINS ALL AMER PIPELINE LP			23,124.000	1,698,458	73.450	1,698,458	1,389,803		25,586		308,655		308,655		L	09/21/2011
73172K-10-4	POLYCOM INC	LS		29,398.000	479,187	16.300	479,187	457,150				(57,862)		(57,862)		L	10/31/2011
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE	LS		17,451.000	1,178,292	67.520	1,178,292	949,046				(134,024)		(134,024)		L	12/28/2010
741511-10-9	PRICESMART INC	LS		6,935.000	482,607	69.590	482,607	495,660				(13,053)		(13,053)		L	12/08/2011
742718-10-9	PROCTER & GAMBLE CO			2,072.000	138,223	66.710	138,223	131,132		1,088		7,091		7,091		L	07/26/2011
74975N-10-5	RTI BIOLOGICS INC			199,140.000	884,182	4.440	884,182	587,463				663,136	310,658	352,478		L	12/08/2008
749941-10-0	RF MICRO DEVICES INC	LS		115,654.000	624,532	5.400	624,532	759,067				(217,619)		(217,619)		L	07/29/2011
754212-10-8	RAVEN INDUSTRIES INC	LS		11,738.000	726,582	61.900	726,582	637,441	2,113	595		89,141		89,141		L	12/14/2011
755111-50-7	RAYTHEON CO			48,841.000	2,362,928	48.380	2,362,928	2,030,112	21,002	21,002		332,815		332,815		L	09/21/2011
768573-10-7	RIVERBED TECHNOLOGY INC	LS		18,155.000	426,643	23.500	426,643	221,451				(210,006)		(210,006)		L	10/28/2011
775711-10-4	ROLLINS INC	LS		47,425.000	1,053,784	22.220	1,053,784	882,864		4,839		170,919		170,919		L	12/02/2011
784117-10-3	SEI INVESTMENTS COMPANY	LS		15,997.000	277,548	17.350	277,548	373,610	2,400	1,920		(103,021)		(103,021)		L	09/26/2008
795435-10-6	SALIX PHARMACEUTICALS LTD	LS		29,085.000	1,391,717	47.850	1,391,717	844,531				86,333		86,333		L	03/01/2011
812350-10-6	SEARS HOLDINGS CORP	LS		7,550.000	239,939	31.780	239,939	239,939				30,157	347,031	(316,874)		L	11/29/2007
83088M-10-2	SKYWORKS SOLUTIONS INC			33,415.000	541,991	16.220	541,991	547,394				(342,357)		(342,357)		L	10/28/2011
84760C-10-7	SPECTRANETICS CORP			129,835.000	937,409	7.220	937,409	846,524				267,460		267,460		L	09/05/2008
87157D-10-9	SYNAPTICS INC			5,215.000	157,232	30.150	157,232	161,153				(3,920)		(3,920)		L	12/22/2011
871829-10-7	SYSCO CORP			91,663.000	2,688,476	29.330	2,688,476	2,485,880		23,832		202,596		202,596		L	09/21/2011
872375-10-0	TECO ENERGY INC			106,023.000	2,029,280	19.140	2,029,280	1,851,534		45,590		177,746		177,746		L	08/08/2011
87424N-10-4	TALEO CORP-CLASS A	LS		25,925.000	1,003,038	38.690	1,003,038	608,206				279,633		279,633		L	11/02/2011
882681-10-9	TEXAS ROADHOUSE INC	LS		65,520.000	976,248	14.900	976,248	1,081,918		18,355		(105,670)		(105,670)		L	11/03/2011
885175-30-7	THORATEC CORP	LS		38,655.000	1,297,262	33.560	1,297,262	1,301,462				(4,200)		(4,200)		L	12/22/2011
88579Y-10-1	3M CO.			20,000.000	1,634,600	81.730	1,634,600	1,465,210		11,000		169,390		169,390		L	09/30/2011
88732J-20-7	TIME WARNER CABLE INC			73,685.000	4,684,155	63.570	4,684,155	4,168,011		95,947		(86,758)		(86,758)		L	10/27/2011
891092-10-8	TORO CO	LS		16,000.000	970,560	60.660	970,560	853,426	3,520	9,826		32,877		32,877		L	08/18/2011
892356-10-6	TRACTOR SUPPLY COMPANY			9,622.000	674,983	70.150	674,983	335,536		4,137		210,730		210,730		L	01/07/2011
896818-10-1	TRIUMPH GROUP INC	LS		15,910.000	929,940	58.450	929,940	789,220		936		140,719		140,719		L	10/18/2011
899896-10-4	TUPPERWARE			21,945.000	1,228,262	55.970	1,228,262	1,118,779	6,584	10,794		91,805		91,805		L	11/15/2011
91307C-10-2	UNITED THERAPEUTICS CORP			10,385.000	490,691	47.250	490,691	540,382				(157,428)		(157,428)		L	06/29/2011
92335C-10-6	VERA BRADLEY INC	LS		35,453.000	1,143,359	32.250	1,143,359	1,596,265				(452,905)		(452,905)		U	09/29/2011
92342Y-10-9	VERIFONE HOLDINGS INC	LS		24,680.000	876,634	35.520	876,634	527,830				(75,027)		(75,027)		L	11/18/2010
92827P-10-2	VIRTUSA CORP			51,441.000	744,866	14.480	744,866	577,437				(93,207)		(93,207)		L	09/30/2011
929740-10-8	WABTEC CORP	LS		15,532.000	1,086,463	69.950	1,086,463	773,009		1,156		210,136		210,136		L	07/26/2011
980745-10-3	WOODWARD GOVERNOR CO	LS		29,239.000	1,196,752	40.930	1,196,752	908,704		5,003		111,153		111,153		L	12/02/2011
981475-10-6	WORLD FUEL SERVICES CORP	LS		25,764.000	1,081,573	41.980	1,081,573	760,690	966	3,198		124,726		124,726		L	12/02/2011
292505-10-4	ENCANA CORP		A	64,044.000	1,186,735	18.530	1,186,735	1,474,550		20,618		(287,815)		(287,815)		L	10/11/2011
87971M-20-2	TELUS CORPORATION		A	12,769.000	683,780	53.550	683,780	508,242		17,611		104,723		104,723		L	07/26/2011
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	LS	F	40,858.000	467,824	11.450	467,824	661,229		22,113		(86,939)		(86,939)		U	11/09/2011
35177Q-10-5	FRANCE TELECOM SA-SPONS ADR		F	7,046.000	110,340	15.660	110,340	134,721		2,883		(24,380)		(24,380)		L	11/16/2011
37733W-10-5	GLAXOSMITHKLINE PLC-ADR		F	4,188.000	191,098	45.630	191,098	188,366		2,182		2,733		2,733		L	07/26/2011
636274-30-0	NATL GRID PLC RECEIPTS		F	3,708.000	179,764	48.480	179,764	185,873				(6,109)		(6,109)		L	07/26/2011
66987V-10-9	NOVARTIS AG-ADR		F	21,500.000	1,229,155	57.170	1,229,155	1,203,422				25,733		25,733		L	11/16/2011
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	LS	F	69,764.000	5,302,762	76.010	5,302,762	4,478,395		59,244		824,366		824,366		L	09/21/2011
835699-30-7	SONY CORP-SPONSORED ADR	LS	F	9,088.000	163,948	18.040	163,948	163,948		2,807		(60,890)	99,695	(160,585)		L	04/15/2008

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS		F	4,116.000	70,754	17.190	70,754	94,987		4,285		(24,233)		(24,233)		L	07/26/2011
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS	LS	F	5,000.000	94,350	18.870	94,350	92,321				2,029		2,029		U	12/15/2011
92857W-20-9	VODAFONE GROUP PLC RECEIPTS		F	6,619.000	185,531	28.030	185,531	179,225				6,306		6,306		L	07/26/2011
M51363-11-3	MELLANOX TECHNOLOGIES LTD		F	26,767.000	869,660	32.490	869,660	633,170				146,069		146,069		L	10/27/2011
N93540-10-7	VISTAPRINT NV	LS	F	22,588.000	691,193	30.600	691,193	855,137				(196,804)		(196,804)		L	10/28/2011
P8744Y-10-2	STEINER LEISURE LTD		F	14,276.000	647,988	45.390	647,988	603,335				(17,830)		(17,830)		L	02/24/2011
Y62267-10-2	NAVIOS MARITIME PARTNERS	LS	F	2,912.000	42,923	14.740	42,923	49,568		2,563		(6,645)		(6,645)		L	07/26/2011
9099999 - Industrial and Miscellaneous (Unaffliated)					156,815,103		156,815,098	127,703,304	109,297	870,440		5,081,979	4,487,469	594,510			
Parent, Subsidiaries, and Affiliates																	
63654@-10-5	NATIONAL INTEGRITY LIFE CO.			200,000.000	272,523,777	1,362.619	272,523,780	228,981,540				20,538,671		20,538,671		A	03/01/2009
9199999 - Parent, Subsidiaries, and Affiliates					272,523,777		272,523,780	228,981,540				20,538,671		20,538,671			
9799999 - Total Common Stocks					429,338,880		429,338,878	356,684,844	109,297	870,440		25,620,650	4,487,469	21,133,181			
9899999 - Total Preferred and Common Stocks					429,338,880		429,338,878	356,684,844	109,297	870,440		25,620,650	4,487,469	21,133,181			

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. Governments								
313375-Y2-7	FHLB . . 0.400% 11/01/12		10/04/2011	PNC CAPITAL MARKETS		1,000,000	1,000,000.00	
3137EA-CR-8	FHLMC . . 1.375% 02/25/14		02/03/2011	GOLDMAN SACHS		4,491,131	4,500,000.00	4,813
36176F-2C-1	G2 #765171 . . 4.660% 12/27/61		11/04/2011	KNIGHT LIBERTAS LLC		3,708,534	3,400,000.00	11,443
36176F-Z5-0	G2 POOL # 765164 . . 4.607% 10/20/61		09/07/2011	KNIGHT LIBERTAS LLC		4,343,250	4,000,000.00	9,214
36176F-Z5-0	G2 POOL # 765164 . . 4.607% 10/20/61		12/01/2011	Interest Capitalization		30,511	30,511.00	
36176F-Z9-2	G2 #765168 . . 4.615% 11/22/61		10/12/2011	KNIGHT LIBERTAS LLC		1,350,000	1,250,000.00	3,365
36176F-Z9-2	G2 #765168 . . 4.615% 11/22/61		12/01/2011	Interest Capitalization		4,281	4,281.00	
36230U-YF-0	G2 . . 4.676% 09/01/46		08/25/2011	BANK of AMERICA SEC		2,174,063	2,000,000.00	6,506
36230U-YF-0	G2 . . 4.676% 09/01/46		12/01/2011	Interest Capitalization		22,621	22,621.00	
36230U-YL-7	G2 RF #759715 . . 4.676% 10/26/61		09/15/2011	BANK of AMERICA SEC		1,087,617	1,000,000.00	3,247
36230U-YL-7	G2 RF #759715 . . 4.676% 10/26/61		12/01/2011	Interest Capitalization		7,066	7,066.00	
36297E-ZY-4	G2 #710059 . . 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC		1,975,646	1,928,024.00	1,687
36297E-ZY-4	G2 #710059 . . 4.500% 11/20/60		12/01/2011	Interest Capitalization		18,664	18,664.00	
690353-TF-4	OPIC VRDN . . 0.090% 06/15/17		05/31/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	2,701
912828-PJ-3	U S TREASURY . . 1.375% 11/30/15		02/03/2011	CITIGROUP GLOBAL MKTS		503,427	520,000.00	1,296
0599999 - Subtotal - Bonds - U.S. Governments						30,716,811	29,681,167.00	44,272
Bonds - All Other Governments								
642869-AC-5	NEW BRUNSWICK . . 2.750% 06/15/18	A	06/09/2011	RBC/DAIN		9,970,300	10,000,000.00	
683234-DP-0	PROV OF ONTARIO . . 1.600% 09/21/16	A	09/14/2011	Various		14,982,000	15,000,000.00	
1099999 - Subtotal - Bonds - All Other Governments						24,952,300	25,000,000.00	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
10620N-BU-1	BRAZOS . . 1.750% Perpet.		09/26/2011	WELLS FARGO		4,312,500	5,000,000.00	
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		07/28/2011	BARCLAYS		1,200,000	1,200,000.00	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN		11/10/2011	BARCLAYS		2,525,714	2,525,714.00	
235036-SV-3	DALLAS REV . . 0.900% 11/01/12		10/26/2011	CITIGROUP GLOBAL MKTS		1,900,000	1,900,000.00	380
3128PR-V8-9	FGLMC # J12439 . . 4.500% 06/01/25		10/31/2011	BARCLAYS		989,259	930,520.00	1,861
3128PR-YD-5	FGLMC # J12508 . . 4.500% 07/01/25		10/31/2011	BARCLAYS		1,006,952	947,162.00	1,894
3128PT-UT-0	FGLMC #J14194 . . 3.000% 01/01/26		03/03/2011	J P MORGAN SEC FIXED INC		1,765,839	1,825,157.00	2,281
3137A1-N9-0	FHMS K008 A2 . . 3.531% 06/25/20		01/14/2011	BARCLAYS		4,961,422	5,105,000.00	9,514
3137A3-HS-1	FHR 3751 MC . . 4.000% 07/15/37		05/11/2011	WELLS FARGO		1,983,750	2,000,000.00	3,333
3137A3-KF-5	FHR 3753 DB . . 3.500% 11/15/37		02/01/2011	MORGAN STANLEY FIXED INC		476,563	500,000.00	146
3137A6-B2-7	FHR K010 A2 . . 4.333% 10/25/20		01/20/2011	J P MORGAN SEC FIXED INC		2,019,878	2,000,000.00	2,167
3137A6-ST-0	FHR 3812 AJ . . 3.500% 08/15/24		05/17/2011	KEY BANC-MCDONALD		3,012,053	3,021,495.00	5,581
3137A7-JU-5	FHLMC K701 A2 . . 3.882% 11/25/17		02/18/2011	MORGAN STANLEY FIXED INC		1,009,988	1,000,000.00	863
3137A7-NU-0	FHLMC K011 A2 . . 4.084% 12/25/48		03/18/2011	DEUTSCHE BANK		1,516,429	1,509,000.00	5,136
3137A8-PP-7	FHMS K012 A2 . . 4.186% 12/25/20		04/07/2011	WELLS FARGO		1,987,508	2,000,000.00	6,046
3137AB-FV-8	FHLMC SER . . 3.154% 02/25/18		06/09/2011	J P MORGAN SEC FIXED INC		6,059,916	6,000,000.00	14,719
3138E0-YE-3	FNMA # AJ7908 . . 3.000% 01/01/27		11/15/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	11,512
3138E2-FB-6	FNMA AJ9161 . . 3.000% 01/01/27		10/31/2011	RBS GREENWICH CAPITAL		3,062,578	3,000,000.00	3,500
31392J-TL-3	FNR 2003-20 MZ . . 5.750% 03/25/33		12/01/2011	Interest Capitalization		92,532	92,532.00	
31394R-VW-6	FHLMC 2758 ZG . . 5.500% 04/15/33		12/01/2011	Interest Capitalization		784,286	784,286.00	
31397N-LM-5	FNR 2009-11 NB . . 5.000% 03/25/29		07/20/2011	RBS GREENWICH CAPITAL		3,320,625	3,000,000.00	10,000
31397S-LE-2	FNR 2011-30 MC . . 4.000% 12/25/36		04/07/2011	JEFFERIES & CO 1		2,987,813	3,000,000.00	3,667
31398J-ZS-5	FHR K004 A2 . . 4.186% 08/25/19		01/27/2011	WELLS FARGO		1,012,305	1,000,000.00	
31416X-LG-3	FNMA AB2126 . . 3.000% 01/01/26		01/07/2011	NOMURA SECURITIES INTERNATIONA		8,998,763	9,178,021.00	13,767
31417U-3R-4	FNMA AC8007 . . 4.000% 01/01/25		11/29/2011	RBS GREENWICH CAPITAL		3,174,364	3,020,957.00	4,699
31417Y-V4-6	FNMA MA0634 . . 4.500% 01/01/31		01/07/2011	STEPHENS INC.		8,720,443	8,382,523.00	12,574
353205-AV-9	FRANKLIN CNTY OH Rev . . 1.100% 03/09/12		02/25/2011	HUNTINGTON INVESTMENT CO		500,985	500,000.00	
38373Y-6Z-2	GNMA - CMO 2003-16 Z . . 5.621% 02/16/44		12/01/2011	Interest Capitalization		99,377	99,377.00	

(continues)

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. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)								
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.678% 11/16/42		12/01/2011	Interest Capitalization		183,755	183,755.00	
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		01/24/2011	MIZUHO SECURITIES USA INC		1,003,191	961,861.00	3,246
485107-CK-0	KC MO TIF VRDN 0.230% 11/01/28		07/27/2011	STERN		9,000,000	9,000,000.00	25,705
59447P-CJ-8	MICHIGAN FIN AUTH VRDN		05/10/2011	BMO CAPITAL MARKETS		15,000,000	15,000,000.00	431
663903-DM-1	NORTHEAST OH 6.038% 11/15/40		08/03/2011	MERRILL LYNCH-NY--FX INC		2,140,820	2,000,000.00	27,842
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						106,391,561	106,534,569.00	170,864
Bonds - Industrial and Miscellaneous (Unaffiliated)								
001192-AH-6	AGL CAPITAL CORPORATION		03/16/2011	GOLDMAN SACHS		1,996,660	2,000,000.00	
00130H-BR-5	AES CORP 7.375% 07/01/21		06/01/2011	BANK of AMERICA SEC		690,000	690,000.00	
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		06/23/2011	Various		562,695	559,000.00	
00430X-AD-9	ACCELLENT INC SER WI 8.375% 02/01/17		01/24/2011	GOLDMAN SACHS		73,325	70,000.00	2,866
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/18/2011	Tax Free Exchange		548,084	537,000.00	2,409
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		10/14/2011	Tax Free Exchange		1,618,264	1,613,000.00	20,157
039483-BB-7	ARCHER-DANIELS-MIDLAND		03/30/2011	BANK of AMERICA SEC		2,014,580	2,000,000.00	8,617
039483-BD-3	ARCHER-DANIELS-MIDLAND		09/26/2011	Taxable Exchange		1,953,121	2,024,000.00	
04939M-AF-6	ATLAS PIPELINE PARTNERS		11/16/2011	WELLS FARGO		201,825	195,000.00	7,394
05348E-AN-9	AVALONBAY COMMUNITIES 6.100% 03/15/20		10/07/2011	BANK of AMERICA SEC		1,122,790	1,000,000.00	4,744
05367A-AD-5	AVIATION CAPITAL GROUP		03/31/2011	Various		300,323	300,000.00	
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		11/01/2011	Interest Capitalization		71,050	71,050.00	
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/14/2011	BANK of AMERICA SEC		1,114,141	1,000,000.00	2,736
088611-AA-6	BI-LO LLC/BI-LO FIN CORP		01/31/2011	CITIGROUP GLOBAL MKTS		1,883,560	1,858,000.00	
12189L-AG-6	BURLINGTON NORTH SANTA FE		08/25/2011	Various		1,975,230	2,000,000.00	2,200
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Various		405,750	374,000.00	13,817
1248EP-AS-2	CCO HLDGS LLC/CAP CORP		01/04/2011	DEUTSCHE BANK		381,105	384,000.00	
1248EP-AU-7	CCO HLDGS LLC/CAP CORP		05/03/2011	Various		953,000	953,000.00	
12527E-AB-4	CFCRE 2011-C1 E 3.759% 04/15/44		04/19/2011	Cantor Fitzgerald Fixed		2,029,998	2,000,000.00	5,638
125581-FY-9	CIT GROUP INC 7.000% 05/04/15		06/15/2011	Tax Free Exchange		459,805	532,000.00	3,621
125581-FZ-6	CIT GROUP INC 7.000% 05/02/16		06/15/2011	Tax Free Exchange		737,687	888,000.00	6,043
125581-GA-0	CIT GROUP INC 7.000% 05/02/17		06/15/2011	Tax Free Exchange		1,019,008	1,243,000.00	
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		05/12/2011	WELLS FARGO		1,003,594	1,000,000.00	1,702
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		12/01/2011	Interest Capitalization		153,144	153,144.00	
13213P-AA-8	Cambrian VRDN 0.290% 02/01/31		03/10/2011	STERN		3,733,500	3,733,500.00	331
13959R-AB-0	CAPELLA HEALTHCARE 9.250% 07/01/17		11/02/2011	Tax Free Exchange		2,159,044	2,134,000.00	66,347
147446-AR-9	CASE NEW HOLLAND INC 7.875% 12/01/17		08/18/2011	Various		863,610	792,000.00	13,600
153527-AG-1	CENTRAL GARDEN & PET CO		03/18/2011	Various		1,427,150	1,360,000.00	45,367
15671B-AE-1	CENVEO CORP 8.875% 02/01/18		09/20/2011	RBS GREENWICH CAPITAL		320,000	400,000.00	5,128
15672W-AA-2	CEQUEL COM HLDG I/CAP 8.625% 11/15/17		01/13/2011	Various		284,964	277,000.00	4,247
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		318,000	318,000.00	
18055#-AK-8	CLARION LIONS PP 5.840% 06/15/19		08/30/2011	PRIVATE PLACEMENT		1,576,920	1,500,000.00	21,170
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE		11/17/2011	Various		120,138	114,000.00	4,599
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		72,293	63,000.00	666
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		05/24/2011	Various		891,225	854,000.00	8,473
20854P-AD-1	CONSOLIDATED ENERGY 8.000% 04/01/17		03/03/2011	Tax Free Exchange		132,000	132,000.00	4,459
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		03/03/2011	Tax Free Exchange		132,000	132,000.00	4,598
216762-AE-4	COOPER-STANDARD AUTO 8.500% 05/01/18		02/07/2011	Various		314,904	310,000.00	7,027
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		154,403	154,000.00	
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.800% 06/07/12		07/29/2011	CORTVIEW CAPITAL SECURITIES LL		569,718	550,000.00	4,962
225310-AD-3	CREDIT ACCEPTANC 9.125% 02/01/17		02/22/2011	Tax Free Exchange		315,210	321,000.00	1,709
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		08/10/2011	J P MORGAN SEC FIXED INC		1,762,836	1,737,052.00	3,775
226373-AA-6	CRESTWOOD MIDSTREAM PART		04/05/2011	UBS WARBURG		445,810	443,000.00	115

(continues)

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 - Industrial and Miscellaneous (Unaffiliated) (continued)								
226566-AM-9	CRICKET COMMUNICATIONS I		03/16/2011	J P MORGAN SEC HI-YIELD		1,158,975	1,212,000.00	31,832
22822R-AZ-3	CROWN CASTLE . . 4.883% 08/15/20		01/06/2011	MORGAN STANLEY FIXED INC		1,931,460	2,000,000.00	7,053
233050-AB-9	DBUBS 2011-LC1A A2 . . 4.528% 07/01/19		02/08/2011	DEUTSCHE BANK		1,009,986	1,000,000.00	3,019
23305X-AA-9	DBUBS 2011-LC2A A1 . . 3.527% 01/10/21		06/17/2011	DEUTSCHE BANK		5,822,447	5,765,044.00	15,250
23305X-AD-3	DBUBS 2011-LC2A A4 . . 4.537% 05/10/21		08/08/2011	Various		7,090,231	7,110,000.00	17,530
23305Y-AC-3	DBUBS 2011-LC3A A3 . . 4.638% 04/10/21		08/11/2011	DEUTSCHE BANK		1,009,978	1,000,000.00	3,736
23314#-AF-6	DCT INDUSTRIAL PP . . 4.020% 08/01/16		06/15/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
245217-AS-3	DEL MONTE CORP . . 7.625% 02/15/19		12/16/2011	Tax Free Exchange		1,790,150	1,767,000.00	45,286
24823U-AG-3	DENBURY RESOURCES INC . . 8.250% 02/15/20		08/11/2011	BANK of AMERICA SEC		996,010	967,000.00	40
25179M-AL-7	DEVON ENERGY CORPORATION		08/10/2011	Various		7,054,380	7,000,000.00	5,133
25459H-BA-2	DIRECTV HLDS/FN . . 5.000% 03/01/21		03/07/2011	CREDIT SUISSE FIRST BOSTON		1,493,385	1,500,000.00	
25470X-AB-1	DISH DBS CORP . . 7.875% 09/01/19		04/13/2011	Various		1,068,765	981,000.00	8,405
260547-C@-1	DOW CORNING . . 4.130% 03/23/18		03/18/2011	Various		2,500,000	2,500,000.00	
26779Y-AA-7	DYNACAST INT/FIN . . 9.250% 07/15/19		07/13/2011	J P MORGAN SEC HI-YIELD		1,185,593	1,165,000.00	
268520-AA-1	EH HOLDING CORP . . 6.500% 06/15/19		05/17/2011	DEUTSCHE BANK		90,000	90,000.00	
268520-AC-7	EH HOLDING CORP . . 7.625% 06/15/21		05/17/2011	DEUTSCHE BANK		25,000	25,000.00	
28932M-AG-0	ELM RD GENERATING STAT		01/12/2011	J P MORGAN SEC FIXED INC		4,934,146	4,934,146.00	
29266R-AA-6	ENERGIZER HOLDINGS INC		05/16/2011	GOLDMAN SACHS		1,999,840	2,000,000.00	
29382R-AD-9	ENTRAVISION COMM . . 8.750% 08/01/17		11/29/2011	BARCLAYS		793,428	810,000.00	23,822
29382R-AD-9	ENTRAVISION COMM . . 8.750% 08/01/17		01/07/2011	Various		439,995	439,000.00	17,072
29444U-AJ-5	EQUINIX INC . . 8.125% 03/01/18		01/13/2011	CITIGROUP GLOBAL MKTS		247,559	232,000.00	7,208
302051-AQ-0	EXIDE TECHNOLOGIES . . 8.625% 02/01/18		09/19/2011	Various		967,608	940,000.00	10,810
30225X-AC-7	EXTERRAN HOLDINGS INC . . 7.250% 12/01/18		12/09/2011	Tax Free Exchange		2,104,058	2,073,000.00	3,340
319963-AW-4	FIRST DATA CORP . . 8.875% 08/15/20		05/25/2011	CITADEL SECURITIES LLC		543,750	500,000.00	13,066
32051G-RV-9	FHASI 2005-FA5 1A5 . . 5.500% 08/25/35		12/01/2011	Interest Capitalization		142,561	142,561.00	
32051G-TE-5	FHASI 2005-FA6 A5 . . 5.500% 09/25/35		12/01/2011	Interest Capitalization		87,121	87,121.00	
341081-FD-4	FLORIDA PR & LT CO . . 5.250% 02/01/41		03/03/2011	WELLS FARGO		974,050	1,000,000.00	5,396
362341-TM-1	GSAMP 2005-SEA2 A1 . . 0.644% 01/25/45		09/16/2011	RBS GREENWICH CAPITAL		1,009,927	1,150,914.00	491
36248F-AC-6	GSMS 2011-GC3 A2 . . 3.645% 03/10/44		03/23/2011	GOLDMAN SACHS		1,009,978	1,000,000.00	2,936
37185L-AB-8	GENESIS ENERGY . . 7.875% 12/15/18		11/10/2011	Tax Free Exchange		2,000,000	2,000,000.00	63,438
37331N-AB-7	GEORGIA-PACIFIC LLC . . 5.400% 11/01/20		09/23/2011	BARCLAYS		4,048,800	4,000,000.00	88,200
373334-JP-7	GEORGIA POWER CO . . 4.250% 12/01/19		08/29/2011	WELLS FARGO		3,268,020	3,000,000.00	31,875
382550-BA-8	GOODYEAR TIRE & RUBBER		06/03/2011	Various		399,898	356,000.00	8,739
38259P-AB-8	GOOGLE INC-CL A . . 3.625% 05/19/21		06/07/2011	Various		8,831,392	8,900,000.00	16,202
398433-AF-9	GRIFFON CORPORATION . . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		465,259	465,000.00	13,621
435765-AD-4	HOLLY ENERGY PARTNERS LP		06/10/2011	Tax Free Exchange		700,209	691,000.00	13,460
45661T-AM-3	INERGY LP/ FIN . . 7.000% 10/01/18		06/03/2011	Tax Free Exchange		852,000	852,000.00	10,245
458140-AJ-9	INTEL CORPORATION . . 3.300% 10/01/21		09/14/2011	GOLDMAN SACHS		2,992,860	3,000,000.00	
45865V-A*-1	ICE PP . . 4.130% 11/09/18		11/03/2011	PRIVATE PLACEMENT		2,000,000	2,000,000.00	
466112-AF-6	JBS USA LLC/JBS . . 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		731,054	744,000.00	
46636D-AC-0	JPMCC 2011-C4 A2 . . 3.341% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		2,019,994	2,000,000.00	4,084
46636V-AD-8	JPMCC 2011-C5 ASB . . 3.678% 08/15/46		09/16/2011	J P MORGAN SEC FIXED INC		1,009,997	1,000,000.00	2,860
47759Y-AA-7	JMC STEEL GROUP . . 8.250% 03/15/18		03/16/2011	Various		1,120,880	1,110,000.00	483
488360-AF-5	KEMET CORP . 10.500% 05/01/18		01/14/2011	Tax Free Exchange		1,016,326	1,000,000.00	21,292
491674-BE-6	KU ENERGY CORP . . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		1,992,838	2,000,000.00	11,917
49338C-AA-1	KEYSPAN GAS EAST . . 5.819% 04/01/41		03/28/2011	BARCLAYS		1,000,000	1,000,000.00	
501044-CH-2	KROGER CO . . 6.150% 01/15/20		01/26/2011	DEUTSCHE BANK		561,225	500,000.00	1,367
52989L-AE-9	LIBBEY GLASS INC . 10.000% 02/15/15		01/26/2011	Tax Free Exchange		841,017	826,000.00	36,941
531359-AA-5	LIBERTY TIRE RECYCLING		01/27/2011	PRINCERIDGE GROUP LLC		102,350	92,000.00	3,401
536022-AC-0	LINN ENERGY LLC/FIN CORP		12/07/2011	BARCLAYS		1,950,779	1,807,000.00	23,942
543218-AA-9	LONGVIEW FIBRE . . 8.000% 06/01/16		11/18/2011	BANK of AMERICA SEC		820,546	809,000.00	24,475

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SCHEDULE D - PART 3

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

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Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)								
55068#-AK-5	LUXOTTICA US . . 4.350% 12/15/21		12/12/2011	PRIVATE PLACEMENT		2,000,000	2,000,000.00	
55342U-AC-8	MPT OPER PARTNERS . . 6.875% 05/01/21		11/17/2011	Tax Free Exchange		259,231	258,000.00	788
573334-AB-5	MARTIN MIDSTREAM PARTNER		03/28/2011	WELLS FARGO		518,805	486,000.00	21,566
58155Q-AD-5	MCKESSON CORP . . 4.750% 03/01/21		04/06/2011	SUSQUEHANNA		2,028,120	2,000,000.00	10,819
59001A-AN-2	MERITAGE CORPORATION . . 7.150% 04/15/20		03/29/2011	Various		2,233,643	2,231,000.00	64,108
591709-AK-6	METROPCS WIRELESS INC . . 7.875% 09/01/18		03/16/2011	J P MORGAN SEC HI-YIELD		1,689,550	1,604,000.00	7,018
617458-AC-8	MSC 2011-C1 A2 . . 3.884% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		2,020,000	2,000,000.00	5,826
617458-AG-9	MSC 2011-C1 A4 . . 5.033% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		2,039,944	2,000,000.00	7,550
61760R-BA-9	MSC 2011-C3 A3 . . 4.054% 08/15/49		09/14/2011	MORGAN STANLEY FIXED INC		1,009,967	1,000,000.00	450
628782-AH-7	NBTY INC . . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		1,213,490	1,145,000.00	33,205
629377-BQ-4	NRG ENERGY INC . . 7.875% 05/15/21		05/10/2011	MORGAN STANLEY HI-YLD		500,000	500,000.00	
64952G-AF-5	NEW YORK LIFE . . 6.750% 11/15/39		04/08/2011	BARCLAYS		2,258,980	2,000,000.00	55,500
652482-CE-8	NEWS AMERICA INC . . 6.150% 02/15/41		08/26/2011	Tax Free Exchange		1,989,760	2,000,000.00	3,758
668131-AA-3	NORTHWESTERN MUT LIFE . . 6.063% 03/30/40		06/30/2011	WELLS FARGO		2,124,480	2,000,000.00	32,336
67021B-AE-9	NII CAPITAL CORP . . 7.625% 04/01/21		12/05/2011	Various		2,667,283	2,648,000.00	12,621
67092@-AA-4	OPG USA HLDGS PP . . 4.570% 10/20/21		10/11/2011	PRIVATE PLACEMENT		1,000,000	1,000,000.00	
68268N-AG-8	ONEOK PARTNERS LP . . 6.125% 02/01/41		01/24/2011	BANK of AMERICA SEC		1,986,120	2,000,000.00	340
693320-AL-7	PHH CORP . . 9.250% 03/01/16		12/07/2011	CITIGROUP GLOBAL MKTS		1,445,546	1,460,000.00	37,889
693320-AL-7	PHH CORP . . 9.250% 03/01/16		04/06/2011	Tax Free Exchange		582,431	577,000.00	5,189
69351U-AP-8	PPL ELECTRIC UTILITIES		08/18/2011	J P MORGAN SEC FIXED INC		2,975,730	3,000,000.00	
69362B-AY-8	PSEG POWER . . 4.150% 09/15/21		09/14/2011	BARCLAYS		999,110	1,000,000.00	
716495-AN-6	PETROHAWK ENERGY CORP . . 6.250% 06/01/19		09/26/2011	Tax Free Exchange		2,221,836	2,226,000.00	48,694
718172-AK-5	PHILIP MORRIS INTL INC		05/10/2011	CREDIT SUISSE FIRST BOSTON		4,971,650	5,000,000.00	
74340X-AB-7	PROLOGIS TRUST . . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		665,162	1,000,000.00	14,819
745332-CD-6	PUGET SOUND ENERGY INC		03/22/2011	SUNTRUST		999,950	1,000,000.00	
75970J-AD-8	RAMC 2007-1 AF1 . . 5.742% 04/25/37		01/01/2011	Interest Capitalization				
75970J-AJ-5	RAMC 2007-1 AF6 . . 5.710% 04/25/37		01/01/2011	Interest Capitalization				
760759-AL-4	REPUBLIC SERVICES INC . . 3.800% 05/15/18		05/02/2011	BANK of AMERICA SEC		999,690	1,000,000.00	
760985-PP-0	RAMP 2002-RS6 AI6 . . 4.922% 11/25/32		11/29/2011	AMHERST SECURITIES GROUP		3,025,671	3,306,744.00	13,111
76110W-SZ-0	RASC 2003-KS7 AI5 . . 5.750% 09/25/33		08/04/2011	JEFFERIES & CO 1		2,302,526	2,646,582.00	3,382
78009N-BQ-8	Royal Bank CD . . 0.580% 11/09/12		11/09/2011	RBC/DAIN		3,000,000	3,000,000.00	
826338-AA-3	SIERRA LAND CO . . 0.270% 03/01/48		01/14/2011	WACHOVIA		7,510,000	7,510,000.00	895
828807-CD-7	SIMON PROPERTY GROUP INC		09/16/2011	GOLDMAN SACHS		1,104,660	1,000,000.00	7,847
828807-CF-2	SIMON PROPERTY GROUP INC		09/09/2011	Various		3,107,250	3,000,000.00	4,740
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		06/06/2011	WELLS FARGO		4,998,350	5,000,000.00	
857477-AH-6	STATE STREET CORP . . 2.875% 03/07/16		03/02/2011	BANK of AMERICA SEC		4,979,250	5,000,000.00	
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		07/28/2011	BARCLAYS		999,480	1,000,000.00	
87612B-AG-7	TARGA RESOURCES PARTNERS		02/04/2011	Taxable Exchange		305,690	308,000.00	
882491-AQ-6	TEXAS INDUSTRIES INC . . 9.250% 08/15/20		01/28/2011	Tax Free Exchange		1,941,741	1,938,000.00	83,657
88732J-BB-3	TIME WARNER CABLE INC . . 5.500% 09/01/41		09/07/2011	BANK of AMERICA SEC		1,964,320	2,000,000.00	
890027-AA-3	Tomkins LLC . . 9.000% 10/01/18		11/23/2011	Tax Free Exchange		538,790	532,000.00	1,030
89170N-AA-4	TOWER AUTO HLDGS . 10.625% 09/01/17		05/04/2011	BANK of AMERICA SEC		980,000	875,000.00	17,561
89233P-4T-0	TOYOTA MOTOR CREDIT CORP		01/07/2011	BARCLAYS		2,600,000	2,600,000.00	
893647-AP-2	TRANSDIGM INC . . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		1,500,000	1,500,000.00	31,000
901109-AB-4	TUTOR PERINI CORP . . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		1,584,733	1,574,000.00	15,002
91324P-BT-8	UNITEDHEALTH GROUP INC		11/07/2011	GOLDMAN SACHS		994,530	1,000,000.00	
92343V-AW-4	VERIZON COMMUNICATIONS		03/23/2011	MORGAN STANLEY FIXED INC		983,330	1,000,000.00	
92552V-AC-4	VIASAT INC . . 8.875% 09/15/16		02/14/2011	J P MORGAN SEC HI-YIELD		998,359	925,000.00	33,650
92553P-AC-6	VIACOM INC-CLASS B . . 6.750% 10/05/37		08/25/2011	WELLS FARGO		1,168,020	1,000,000.00	27,188
92839U-AE-7	VISTEON CORP . . 6.750% 04/15/19		03/31/2011	BANK of AMERICA SEC		2,165,000	2,165,000.00	
952355-AH-8	WEST CORP . . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		2,103,500	2,035,000.00	19,990

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

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Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)								
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		11/21/2011	Various		1,733,558	1,621,000.00	22,708
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		05/17/2011	Tax Free Exchange		1,459,000	1,459,000.00	18,541
G9284#-AX-5	VITOL FINANCE PP 5.010% 07/30/18	E	07/22/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000.00	
136375-BT-8	CANADIAN NATL RAILWAY 5.550% 03/01/19	A	04/19/2011	BANK of AMERICA SEC		2,238,120	2,000,000.00	16,650
136385-AL-5	CANADIAN NATL RESOURCES	A	08/29/2011	FTN FINANCIAL SECURITIES		2,245,540	2,000,000.00	57,639
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	11/21/2011	Various		540,175	536,000.00	2,134
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		500,000	500,000.00	13,609
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		2,848,837	2,885,000.00	98,270
884903-BB-0	THOMSON CORPORATION 6.500% 07/15/18	A	06/07/2011	GOLDMAN SACHS		5,361,708	4,530,000.00	118,598
895945-B*-3	TRICAN WELL SVCS PP 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	01/31/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
04363U-AC-0	ASCIANO FINANCE 5.000% 04/07/18	F	03/31/2011	MORGAN STANLEY FIXED INC		994,580	1,000,000.00	
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	F	11/16/2011	Various		6,232,779	6,050,000.00	75,344
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	10/06/2011	RBC/DAIN		1,984,200	2,000,000.00	
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	12/07/2011	Various		209,729	215,000.00	634
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	F	07/14/2011	Various		3,265,000	4,000,000.00	58,800
302203-AA-2	EXPRO FINANCE LUXEMBOURG	F	03/07/2011	Various		886,076	880,000.00	17,396
35177P-AV-9	FRANCE TELECOM 2.750% 09/14/16	F	09/07/2011	BANK of AMERICA SEC		2,984,040	3,000,000.00	
45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	03/22/2011	BARCLAYS		281,000	281,000.00	
45903P-AA-5	INTL AUTOMOTIVE COMPONEN	F	05/26/2011	DEUTSCHE BANK		150,000	150,000.00	
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/30/2011	Tax Free Exchange		478,793	524,000.00	5,322
63938N-AA-2	NAVIOS SA LOGIST 9.250% 04/15/19	F	05/25/2011	Various		447,048	444,000.00	1,308
670849-AA-6	OGX PETROLEO E G 8.500% 06/01/18	F	12/12/2011	J P MORGAN SEC HI-YIELD		1,204,825	1,214,000.00	2,222
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	06/16/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
761735-AC-3	REYNOLDS GROUP HOLDINGS	F	01/27/2011	CREDIT SUISSE FIRST BOSTON		752,000	752,000.00	
80105N-AD-7	SANOFI-AVENTIS 2.625% 03/29/16	F	03/22/2011	BANK of AMERICA SEC		4,974,450	5,000,000.00	
858577-AP-4	STENA AB 7.000% 12/01/16	F	12/19/2011	BANK of AMERICA SEC		611,425	661,000.00	2,699
980888-AE-1	WOOLWORTHS LTD 3.150% 04/12/16	F	04/05/2011	CITIGROUP GLOBAL MKTS		4,995,850	5,000,000.00	
980888-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	F	04/05/2011	CITIGROUP GLOBAL MKTS		4,986,900	5,000,000.00	
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B	R	03/17/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
F0868*-AB-1	BARILLA FRANCE PP 4.760% 07/15/21	F	07/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000.00	
G2044@-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	09/08/2011	PRINCERIDGE GROUP LLC		4,000,000	4,000,000.00	
G6750*-AA-0	THE 1887 COMPANY PP 4.250% 04/04/18	R	04/04/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
G7219*-AB-1	PREMIER OIL PLC PP 5.110% 06/09/18	F	06/07/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
G9160@-AA-6	UKPNS PP 5.000% 12/14/21	F	12/08/2011	PRIVATE PLACEMENT		2,000,000	2,000,000.00	
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT	F	08/27/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT	F	08/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000.00	
N4445#-AB-2	IMTECH CAPITAL PP 5.250% 12/15/21	F	12/02/2011	PRIVATE PLACEMENT		2,000,000	2,000,000.00	
N5557@-AB-5	MEDIQ NV PP 4.570% 10/20/21	F	10/11/2011	PRIVATE PLACEMENT		2,000,000	2,000,000.00	
N9146#-AB-3	VAN OORD FIN BV SERIES F	R	04/08/2011	PRINCERIDGE GROUP LLC		2,500,000	2,500,000.00	
Q3079#-AA-6	DBCT FINANCE PTY 5.230% 04/28/20	R	03/03/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	
Q9194#-AK-1	TRANSURBAN PP 2006-1 C-2	R	11/14/2011	PAY IN KIND		228,655	228,655.00	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						303,418,255	301,792,513.00	2,009,887
8399997 - Subtotal - Bonds - Part 3						465,478,927	463,008,249.00	2,225,023
8399998 - Summary Item from Part 5 for Bonds						185,669,655	187,841,261.91	566,706
8399999 - Subtotal - Bonds						651,148,582	650,849,510.91	2,791,729

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002824-10-0	ABBOTT LABS		10/14/2011	BNY CONVERG-SOFT	35,000.000	1,807,930		
004764-10-6	ACME PACKET INC		10/28/2011	Various	18,254.000	680,970		
00484M-10-6	ACORDA THERAPEUTICS INC		11/04/2011	Various	10,354.400	281,537		
008073-10-8	AEROVIRONMENT INC		09/15/2011	Various	17,870.000	575,198		
020002-10-1	ALLSTATE CORPORATION		09/21/2011	Various	57,783.000	1,437,895		
02913V-10-3	AMERICAN PUBLIC EDUCATION		09/08/2011	Various	8,188.290	299,286		
029429-10-7	AMERICAN SCIENCE & ENGINEER		08/24/2011	STIFEL NICOLAUS & CO-EQ	2,251.560	150,019		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		12/27/2011	Various	9,459.440	309,638		
04033V-20-3	ARIBA INC		10/28/2011	KEY BANC CAPITAL MARKETS	1,466.000	47,938		
043176-10-6	ARUBA NETWORKS INC		10/28/2011	Various	22,021.000	494,120		
045327-10-3	ASPEN TECHNOLOGY INC		08/12/2011	Various	54,160.000	845,924		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		12/13/2011	Various	14,445.230	268,875		
057665-20-0	BALCHEM CORP		11/02/2011	Various	5,308.520	193,481		
089302-10-3	BIG LOTS INC		09/28/2011	Various	5,129.560	169,330		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/05/2011	Various	6,526.000	167,053		
09180C-10-6	BJ'S RESTAURANTS INC		09/09/2011	Various	18,144.000	771,243		
09227Q-10-0	BLACKBAUD INC		12/22/2011	Various	9,485.000	272,919		
09247X-10-1	BLACKROCK INC		10/19/2011	Various	22,520.000	3,476,577		
09689U-10-2	BODY CENTRAL CORP		12/27/2011	Various	60,415.000	1,337,866		
119848-10-9	BUFFALO WILD WINGS INC		09/01/2011	Various	13,620.000	820,274		
127387-10-8	CADENCE DESIGN SYS INC		10/25/2011	Various	83,360.000	800,324		
139594-10-5	CAPELLA EDUCATION CO		09/09/2011	Various	15,843.420	763,728		
14754D-10-0	CASH AMERICA INTL INC		09/15/2011	SIDOTI & CO LLC	7,372.000	391,063		
149205-10-6	CATO CORP-CLASS A		05/20/2011	Various	17,792.240	445,962		
14964U-10-8	CAVIUM NETWORKS INC		06/27/2011	Various	2,650.660	109,374		
156710-10-5	CERADYNE INC		09/29/2011	Various	31,663.000	1,086,247		
166764-10-0	CHEVRON CORPORATION		09/28/2011	BNY CONVERG-SOFT	14,500.000	1,349,647		
168615-10-2	CHICO'S FAS INC		10/04/2011	Various	23,076.230	278,303		
179895-10-7	CLARCOR INC		08/04/2011	Various	6,306.500	273,390		
184496-10-7	CLEAN HARBORS INC		12/22/2011	Various	22,625.000	1,219,773		
19259P-30-0	COINSTAR INC		09/19/2011	Various	4,855.670	243,336		
20564W-10-5	COMSCORE INC		08/22/2011	Various	7,741.900	135,596		
210313-10-2	CONSTANT CONTACT INC		12/22/2011	Various	25,906.000	608,043		
23334L-10-2	DSW INC- A		12/16/2011	CITIGROUP GLOBAL-EQ	1,985.000	89,758		
237266-10-1	DARLING INTERNATIONAL INC		11/08/2011	Various	28,676.000	382,828		
243537-10-7	DECKERS OUTDOOR CORP		12/15/2011	Various	4,721.690	424,367		
252131-10-7	DEXCOM INC		12/20/2011	Various	62,910.000	702,559		
262037-10-4	DRIL-QUIP INC		12/02/2011	Various	5,716.750	419,421		
283702-10-8	EL PASO PIPELINE PARTNERS LP		11/16/2011	Various	16,799.000	571,456		
292554-10-2	ENCORE CAPITAL GROUP INC		11/03/2011	Various	6,898.310	184,898		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		08/08/2011	Various	20,867.000	788,539		
296315-10-4	ESCO TECHNOLOGIES INC		10/27/2011	Various	24,153.000	863,824		
31620R-10-5	FIDELITY NATIONAL TITLE		07/27/2011	KNIGHT SECURITIES	10,293.000	171,267		
317485-10-0	FINANCIAL ENGINES INC		06/24/2011	Various	18,450.000	454,746		
31787A-50-7	FINISAR CORPORATION		09/14/2011	Various	31,305.010	561,660		
31942D-10-7	FIRST CASH FINL SVCS INC		01/21/2011	SIDOTI & CO LLC	2,811.490	89,126		
34385P-10-8	FLUIDIGM CORP		12/22/2011	Various	35,954.000	492,771		
369604-10-3	GENERAL ELECTRIC CO		11/16/2011	Various	179,115.000	2,819,549		
371927-10-4	GENESIS ENERGY L.P.		07/26/2011	BNY CONVERG-SOFT	3,043.000	78,776		
37244C-10-1	GENOMIC HEALTH INC		09/30/2011	LEERINK SWANN	3,557.000	74,866		
402635-30-4	GULFPORT ENERGY CORP		12/02/2011	Various	34,525.000	1,000,977		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
40425J-10-1	HMS HOLDINGS CORP		11/07/2011	Various	18,070.890	520,935		
40425J-10-1	HMS HOLDINGS CORP		08/17/2011	Stock Split	21,690.020			
422704-10-6	HECLA MINING CO		11/03/2011	Various	48,760.000	311,264		
437076-10-2	HOME DEPOT		07/26/2011	BNY CONVERG-SOFT	1,885.000	69,080		
443320-10-6	HUB GROUP INC-CL A		06/14/2011	Various	5,953.690	226,058		
45256B-10-1	IMPAX LABORATORIES INC		12/27/2011	Various	48,670.000	1,143,101		
458140-10-0	INTEL CORPORATION		08/17/2011	Various	99,284.000	2,044,204		
46625H-10-0	JP MORGAN CHASE & CO		07/26/2011	BNY CONVERG-SOFT	4,288.000	179,099		
478160-10-4	JOHNSON & JOHNSON		10/19/2011	BNY CONVERG-SOFT	3,868.000	252,566		
48123V-10-2	J2 GLOBAL INC		12/09/2011	Tax Free Exchange	31,593.000	738,200		
494368-10-3	KIMBERLY CLARK		07/26/2011	BNY CONVERG-SOFT	2,587.000	173,762		
50075N-10-4	KRAFT FOODS INC		07/26/2011	BNY CONVERG-SOFT	5,923.000	207,823		
501889-20-8	LKQ CORP		01/07/2011	INSTINET	2,361.060	54,340		
502160-10-4	LSB INDUSTRIES INC		12/23/2011	Various	20,221.100	690,237		
513847-10-3	LANCASTER COLONY CORP		11/09/2011	Various	6,555.000	425,040		
515098-10-1	LANDSTAR SYSTEM INC		06/16/2011	Various	7,676.720	343,035		
548661-10-7	LOWES COMPANIES		08/01/2011	BNY CONVERG-SOFT	4,471.000	99,564		
549764-10-8	LUFKIN INDUSTRIES INC		12/02/2011	Various	9,226.660	636,929		
559080-10-6	MAGELLAN MIDSTREAM PRTNS		07/26/2011	BNY CONVERG-SOFT	1,163.000	69,471		
576323-10-9	MASTEC INC		12/02/2011	Various	62,455.000	1,149,024		
577933-10-4	MAXIMUS INC		10/05/2011	Various	2,868.830	121,479		
577933-10-4	MAXIMUS INC		07/01/2011	Stock Split	13,483.950			
585055-10-6	MEDTRONIC INC		10/14/2011	Various	36,000.000	1,171,662		
58933Y-10-5	MERCK & CO INC		07/26/2011	BNY CONVERG-SOFT	5,889.000	211,635		
594901-10-0	MICROS SYSTEMS INC		06/24/2011	Various	4,449.950	214,833		
594918-10-4	MICROSOFT CORP		07/26/2011	BNY CONVERG-SOFT	3,863.000	108,077		
596278-10-1	MIDDLEBY CORP		12/15/2011	Various	4,130.000	381,868		
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/13/2011	Various	6,565.460	161,058		
651718-50-4	NEWPARK RESOURCES INC		10/18/2011	Various	128,045.000	1,165,975		
65473P-10-5	NISOURCE INC		08/08/2011	Various	122,964.000	2,388,678		
67020Q-30-5	NTELOS HOLDINGS CORP		10/24/2011	Tax Free Exchange	14,844.500	371,549		
67072V-10-3	NXSTAGE MEDICAL INC		08/03/2011	Various	23,658.650	492,789		
674215-10-8	OASIS PETROLEUM INC		12/02/2011	Various	35,980.000	1,104,168		
683399-10-9	ONYX PHARMACEUTICALS INC		12/27/2011	Various	22,180.000	920,608		
69351T-10-6	PPL CORPORATION		07/26/2011	BNY CONVERG-SOFT	6,881.000	195,610		
699173-20-9	PARAMETRIC TECHNOLOGY CORP		10/31/2011	Various	21,073.020	474,180		
716748-10-8	PETROQUEST ENERGY INC		08/05/2011	Various	132,088.000	1,148,027		
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/21/2011	Various	23,124.000	1,389,803		
73172K-10-4	POLYCOM INC		10/31/2011	Various	12,910.780	236,855		
73172K-10-4	POLYCOM INC		07/06/2011	Stock Split	8,785.930			
741511-10-9	PRICESMART INC		12/08/2011	Various	6,935.000	495,660		
742718-10-9	PROCTER & GAMBLE CO		07/26/2011	BNY CONVERG-SOFT	2,072.000	131,132		
749941-10-0	RF MICRO DEVICES INC		07/29/2011	Various	26,744.260	188,664		
754212-10-8	RAVEN INDUSTRIES INC		12/14/2011	Various	11,738.000	637,441		
755111-50-7	RAYTHEON CO		09/21/2011	Various	48,841.000	2,030,112		
768573-10-7	RIVERBED TECHNOLOGY INC		10/28/2011	KEY BANC CAPITAL MARKETS	294.000	8,477		
775711-10-4	ROLLINS INC		12/02/2011	Various	47,425.000	882,864		
795435-10-6	SALIX PHARMACEUTICALS LTD		03/01/2011	PIPER JAFFRAY	4,493.720	150,578		
83088M-10-2	SKYWORKS SOLUTIONS INC		10/28/2011	Various	9,989.920	213,689		
87157D-10-9	SYNAPTICS INC		12/22/2011	Various	5,215.000	161,153		
871829-10-7	SYSCO CORP		09/21/2011	Various	91,663.000	2,485,880		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
872375-10-0	TECO ENERGY INC		08/08/2011	Various	106,023.000	1,851,534		
87424N-10-4	TALEO CORP-CLASS A		11/02/2011	Various	3,597.610	106,053		
882681-10-9	TEXAS ROADHOUSE INC		11/03/2011	Various	65,520.000	1,081,918		
885175-30-7	THORATEC CORP		12/22/2011	Various	38,655.000	1,301,462		
88579Y-10-1	3M CO.		09/30/2011	BNY CONVERG-SOFT	20,000.000	1,465,210		
88732J-20-7	TIME WARNER CABLE INC		10/27/2011	Various	46,925.000	3,003,951		
891092-10-8	TORO CO		08/18/2011	SIDOTI & CO LLC	5,381.350	283,150		
892356-10-6	TRACTOR SUPPLY COMPANY		01/07/2011	Various	3,130.360	149,474		
896818-10-1	TRIUMPH GROUP INC		10/18/2011	Various	15,910.000	789,220		
899896-10-4	TUPPERWARE		11/15/2011	Various	13,909.560	753,407		
91307C-10-2	UNITED THERAPEUTICS CORP		06/29/2011	MERRILL LYNCH-ALGO	1,005.290	55,134		
92335C-10-6	VERA BRADLEY INC		09/29/2011	Various	35,453.000	1,596,265		
92827P-10-2	VIRTUSA CORP		09/30/2011	Various	10,334.330	165,568		
929740-10-8	WABTEC CORP		07/26/2011	KEY BANC CAPITAL MARKETS	4,957.410	317,038		
980745-10-3	WOODWARD GOVERNOR CO		12/02/2011	Various	14,070.000	515,852		
981475-10-6	WORLD FUEL SERVICES CORP		12/02/2011	Various	4,445.000	185,952		
292505-10-4	ENCANA CORP	A	10/11/2011	Various	64,044.000	1,474,550		
87971M-20-2	TELUS CORPORATION	A	07/26/2011	BNY CONVERG-SOFT	2,143.000	116,188		
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	F	11/09/2011	BNY CONVERG-SOFT	17,837.000	260,095		
35177Q-10-5	FRANCE TELECOM SA-SPONS ADR	F	11/16/2011	BNY CONVERG-SOFT	7,046.000	134,721		
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	07/26/2011	BNY CONVERG-SOFT	4,188.000	188,366		
636274-30-0	NATL GRID PLC RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	3,708.000	185,873		
66987V-10-9	NOVARTIS AG-ADR	F	11/16/2011	BNY CONVERG-SOFT	21,500.000	1,203,422		
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	09/21/2011	Various	69,764.000	4,478,395		
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	4,116.000	94,987		
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS	F	12/15/2011	BNY CONVERG-SOFT	5,000.000	92,321		
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	6,619.000	179,225		
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	10/27/2011	Various	11,154.050	315,000		
N93540-10-7	VISTAPRINT NV	F	10/28/2011	Various	10,542.600	333,908		
P8744Y-10-2	STEINER LEISURE LTD	F	02/24/2011	Various	3,114.030	144,554		
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	07/26/2011	BNY CONVERG-SOFT	2,912.000	49,568		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						84,134,844		
9799997 - Subtotal - Common Stocks - Part 3						84,134,844		
9799998 - Summary Item from Part 5 for Common Stocks						26,671,172		
9799999 - Subtotal - Common Stocks						110,806,016		
9899999 - Subtotal - Preferred and Common Stocks						110,806,016		
9999999 - TOTALS						761,954,598		2,791,729

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 (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	Maturity Date
Bonds - U.S. Governments																				
31359M-GT-4	FNMA AGENCY 6.250% 02/01/11		02/01/2011	Maturity		3,400,000	3,400,000.00	3,586,218	3,414,632		(14,632)		(14,632)		3,400,000				106,250	02/01/2011
690353-NR-4	OPIC VRDN 0.180% 05/15/21		05/16/2011	Call 100.0000		6,908,220	6,908,220.00	6,908,220	6,908,220						6,908,220				8,653	05/15/2021
690353-RV-1	OPIC US AGENCY Floating Rate MTN		08/22/2011	MELLON CAPITAL MKT		6,000,000	6,000,000.00	6,000,000	6,000,000						6,000,000				7,968	12/15/2019
690353-SK-4	OPIC US AGENCY VRDN 0.100% 08/15/17		08/15/2011	Redemption 100.0000		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				3,045	08/15/2017
690353-SS-7	OPIC VRDN 0.100% 08/15/17		08/15/2011	Redemption 100.0000		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				4,558	08/15/2017
912827-6T-4	U S TREASURY 5.000% 02/15/11		02/15/2011	Maturity		5,020,000	5,020,000.00	5,212,813	5,024,627		(4,627)		(4,627)		5,020,000				125,500	02/15/2011
912828-LM-0	U S TREASURY 1.375% 09/15/12		01/07/2011	BARCLAYS		5,069,710	5,000,000.00	4,987,321	4,992,638		107		107		4,992,745		76,965	76,965	22,220	09/15/2012
912828-MB-3	U S TREASURY 1.125% 12/15/12		03/04/2011	BARCLAYS		10,090,201	10,000,000.00	9,896,127	9,931,226		6,375		6,375		9,937,601		152,600	152,600	25,343	12/15/2012
0599999 - Subtotal - Bonds - U.S. Governments						41,488,131	41,328,220.00	41,590,699	41,271,343		(12,777)		(12,777)		41,258,566		229,565	229,565	303,537	
Bonds - All Other Governments																				
683234-8Z-4	PROV OF ONTARIO 1.875% 09/15/15	A	06/09/2011	NATIONAL BANK OF CANADA		5,036,950	5,000,000.00	4,998,100	4,998,207		166		166		4,998,373		38,577	38,577	70,052	09/15/2015
683234-B3-1	PROV OF ONTARIO 2.625% 01/20/12	A	01/07/2011	CIBC WORLD MARKET		1,021,070	1,000,000.00	1,027,720	1,014,156		(407)		(407)		1,013,748		7,322	7,322	12,542	01/20/2012
1099999 - Subtotal - Bonds - All Other Governments						6,058,020	6,000,000.00	6,025,820	6,012,363		(241)		(241)		6,012,121		45,899	45,899	82,594	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01757L-DW-3	ALLEN CO OH HOSP 0.040% 06/01/34		01/12/2011	MORGAN STANLEY FIXED INC		2,900,000	2,900,000.00	2,900,000	2,900,000						2,900,000				699	06/01/2034
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN		11/15/2011	Redemption 100.0000		2,725,714	2,725,714.00	2,725,714	2,725,714						2,725,714				15,683	11/15/2038
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT		11/01/2011	Redemption 100.0000		285,000	285,000.00	285,000	285,000						285,000				16,245	11/01/2023
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2011	Paydown		468,166	468,166.00	477,236	476,401		(8,235)		(8,235)		468,166				11,983	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2011	Paydown		1,228,970	1,228,970.00	1,256,526	1,254,010		(25,040)		(25,040)		1,228,970				28,057	07/01/2024
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2011	Paydown		7,968	7,968.00	8,287	8,360		(391)		(391)		7,968				455	07/15/2020
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		12/01/2011	Paydown		902	902.00	942	922		(20)		(20)		902				38	03/01/2021
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		12/01/2011	Paydown		30	30.00	31	31		(1)		(1)		30				1	01/01/2018
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		12/01/2011	Paydown		460	460.00	480	478		(18)		(18)		460				17	03/01/2021
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2011	Paydown		266,297	266,297.00	270,895	270,695		(4,399)		(4,399)		266,297				6,700	10/01/2035
31384Q-PN-7	FNMA # 530629 2.527% 04/01/30		12/01/2011	Paydown		4,373	4,373.00	4,333	4,036		337		337		4,373				60	04/01/2030
31385B-ZD-0	FNMA # 539940 8.000% 05/01/30		02/01/2011	Paydown		40,239	40,239.00	40,236	40,186		53		53		40,239				536	05/01/2030
31385N-SC-4	FNMA # 547815 8.000% 07/01/30		06/01/2011	Paydown		5,779	5,779.00	5,779	5,772		8		8		5,779				228	07/01/2030
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		12/01/2011	Paydown		125,771	125,771.00	125,805	125,779		(8)		(8)		125,771				5,171	07/01/2032
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		12/01/2011	Paydown		11,329	11,329.00	11,438	11,408		(79)		(79)		11,329				349	07/01/2032
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2011	Paydown		1,151,746	1,151,746.00	1,112,694	1,131,761		19,985		19,985		1,151,746				35,760	06/01/2033
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2011	Paydown		183,079	183,079.00	181,191	181,257		1,822		1,822		183,079				6,384	08/01/2033
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2011	Paydown		6,984,134	6,984,134.00	7,079,546	7,073,769		(89,636)		(89,636)		6,984,134				197,736	01/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2011	Paydown		1,135,487	1,135,487.00	1,185,164	1,180,648		(45,161)		(45,161)		1,135,487				26,360	11/01/2023
31415R-ND-2	FNMA # 986988 5.000% 07/01/23		10/12/2011	WELLS FARGO		1,408,617	1,312,631.00	1,363,290	1,358,542		2,148		2,148		1,360,691		47,926	47,926	57,792	07/01/2023
31415R-ND-2	FNMA # 986988 5.000% 07/01/23		10/01/2011	Paydown		853,618	853,618.00	886,563	883,475		(29,857)		(29,857)		853,618				17,987	07/01/2023
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2011	Paydown		2,106,375	2,106,375.00	2,124,147	2,122,767		(16,392)		(16,392)		2,106,375				51,358	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2011	Paydown		842,388	842,388.00	866,607	864,467		(22,079)		(22,079)		842,388				21,058	08/01/2024
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		12/01/2011	Paydown		937,095	937,095.00	989,514	984,000		(46,905)		(46,905)		937,095				25,386	09/25/2021
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		12/01/2011	Paydown		1,135,067	1,135,067.00	1,153,334	1,153,237		(18,169)		(18,169)		1,135,067				29,034	12/01/2025
31419A-KY-2	FNMA # AE0310 3.500% 09/01/25		11/04/2011	Various		3,221,761	3,098,720.00	3,136,970	3,136,752		(637)		(637)		3,136,115		85,646	85,646	104,238	09/01/2025
31419A-KY-2	FNMA # AE0310 3.500% 09/01/25		11/01/2011	Paydown		1,901,280	1,901,280.00	1,924,749	1,924,615		(23,335)		(23,335)		1,901,280				44,336	09/01/2025
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		12/01/2011	Paydown		560,368	560,368.00	569,999	569,948		(9,580)		(9,580)		560,368				12,872	11/01/2025
469404-TS-6	JACKSONVILLE FL HLTH AUTH		01/14/2011	SUNTRUST		8,000,000	8,000,000.00	8,000,000	8,000,000						8,000,000				2,290	08/15/2033
54243R-AB-0	LONG BEACH CA REV Var Rate Note		01/07/2011	EJ DELAROSA		10,335,000	10,335,000.00	10,335,000	10,335,000						10,335,000				2,803	11/01/2030
567609-CT-7	MARIEMONT OHIO CITY SCH DIST		12/01/2011	Redemption 100.0000		5,000	5,000.00	5,115	5,112		(112)		(112)		5,000				373	12/01/2020
59447P-CJ-8	MICHIGAN FIN AUTH VRDN		01/07/2011	BMO CAPITAL MARKETS		12,500,000	12,500,000.00	12,500,000	12,500,000						12,500,000				2,722	09/01/2050

(continues)

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 (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	Maturity Date
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																				
60528A-BX-1	MSBUSFIN VRDN 0.030% 11/01/35		02/04/2011	WACHOVIA		15,500,000	15,500,000.00	15,500,000	15,500,000						15,500,000				3,943	11/01/2035
677555-VZ-4	OH ECON DEV REV OEBF 4.850% 03/01/11		03/01/2011	Maturity		400,000	400,000.00	400,000	400,000						400,000				4,850	03/01/2011
677555-XH-2	OH ECON DEV REV OEBF 6.000% 12/01/13		12/01/2011	Redemption 100.0000		645,000	645,000.00	645,000	645,000						645,000				21,225	12/01/2013
677555-XJ-8	OH ECON DEV REV OEBF 5.890% 12/01/21		12/01/2011	Redemption 100.0000		430,000	430,000.00	430,000	430,000						430,000				15,977	12/01/2021
677555-XK-5	OH ECON DEV REV OEBF OHIO ECON TXB BD		12/01/2011	Redemption 100.0000		215,000	215,000.00	215,000	215,000						215,000				9,150	06/01/2017
677555-XP-4	OH ECON DEV REV OEBF DEVELOPMENT		12/01/2011	Redemption 100.0000		115,000	115,000.00	115,000	115,000						115,000				6,128	06/01/2024
677555-ZQ-0	OH ECON DEV REV OEBF 6.000% 09/01/25		12/01/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				3,750	09/01/2025
67756B-VN-7	OH ST HIGHER EDL REV WESTERN		02/25/2011	MERRILL LYNCH-NY--FX INC		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				1,090	12/01/2044
67756B-VN-7	OH ST HIGHER EDL REV WESTERN		05/02/2011	Redemption 100.0000		1,700,000	1,700,000.00	1,700,000	1,700,000						1,700,000				1,448	12/01/2044
709163-GU-7	PENNSYLVANIA ST HIGHER ED		07/06/2011	Call 100.0000		300,000	300,000.00	299,944	299,944						299,944		56	56	4,260	01/01/9999
709163-GU-7	PENNSYLVANIA ST HIGHER ED		11/23/2011	Redemption 100.0000		525,000	525,000.00	524,902	524,902		98		98		525,000				6,169	01/01/9999
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		08/01/2011	Redemption 100.0000		15,000	15,000.00	15,000	15,000						15,000				24	08/01/2033
834125-BF-2	SOLANO CA 9.150% 01/01/20		01/03/2011	Call 100.0000		175,000	175,000.00	175,000	175,000						175,000				8,006	01/01/2020
882716-2D-4	TX ST 0.250% 12/01/33		06/08/2011	JP MORGAN SEC FIXED INC		4,500,000	4,500,000.00	4,500,000	4,500,000						4,500,000				7,075	12/01/2033
957366-CL-9	WESTCHESTER VRDN 0.170% 11/01/34		06/08/2011	MORGAN STANLEY FIXED INC		5,500,000	5,500,000.00	5,500,000	5,500,000						5,500,000				6,755	11/01/2034
3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						93,452,013	93,232,986.00	93,646,431	93,633,988		(315,603)		(315,603)		93,318,385		133,628	133,628	824,561	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2011	Paydown		338,923	338,923.00	292,321	295,597		43,325		43,325		338,923				9,782	04/01/2033
00209A-AG-1	AT&T WIRELESS GROUP 8.125% 05/01/12		11/16/2011	CORTVIEW CAPITAL SECURITIES LL		2,066,140	2,000,000.00	1,990,000	1,998,194		1,183		1,183		1,999,377		66,763	66,763	171,528	05/01/2012
00439T-AD-9	ACCURIDE CORP 9.500% 08/01/18		02/18/2011	Tax Free Exchange		548,084	537,000.00	548,544	548,295		(211)		(211)		548,084				28,200	08/01/2016
013104-AJ-3	ALBERTSONS INC 7.500% 02/15/11		02/15/2011	Maturity		2,000,000	2,000,000.00	1,998,480	1,999,976		24		24		2,000,000				75,000	02/15/2011
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2011	Redemption 100.0000		337,851	337,851.00	317,333	296,619		41,233		41,233		337,851				7,755	12/31/2025
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		12/01/2011	Paydown		58,646	58,646.00	43,893	45,268		14,437	1,059	13,378		58,646				1,969	04/25/2037
02151C-AJ-5	CWALT 2007-15CB M 5.750% 07/25/37		12/01/2011	Paydown		4	1,969,908.00	12			4		4		4					10/25/2011
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2011	Paydown		3	985,263.00	94,171	1,199		(1,196)		(1,196)		3					08/25/2011
026609-AM-9	AMERICAN HOME PRODUCTS CORP		03/15/2011	Maturity		3,000,000	3,000,000.00	3,111,420	3,009,919		(9,919)		(9,919)		3,000,000				104,250	03/15/2011
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2011	Paydown		79,012	79,012.00	78,777	78,757		255		255		79,012				2,079	08/01/2025
039483-AN-2	ARCHER-DANIELS-MIDLAND		09/26/2011	Taxable Exchange		1,953,420	1,500,000.00	1,524,360	1,519,194		(468)		(468)		1,518,726		434,694	434,694	79,031	12/15/2027
045054-AA-1	ASHTEAD CAPITAL INC 9.000% 08/15/16		06/28/2011	WELLS FARGO		371,419	355,000.00	358,192	356,717		(207)		(207)		356,511		14,908	14,908	28,045	08/15/2014
048677-AA-6	ATLANTIC MARINE CORP COM		12/01/2011	Redemption 100.0000		32,500	32,500.00	32,500	32,500						32,500				1,371	06/01/2022
049302-AE-2	ATLAS ENERGY OPER CO 12.125% 08/01/17		03/21/2011	Call 130.3780		279,009	214,000.00	240,215	236,266		(883)		(883)		235,383		43,626	43,626	16,578	08/01/2015
05348E-AE-9	AVALONBAY COMMUNITIES 6.625% 09/15/11		09/15/2011	Maturity		2,898,000	2,898,000.00	2,918,083	2,902,972		(4,972)		(4,972)		2,898,000				191,993	09/15/2011
05454R-AE-0	AXCAN INTERMEDIATE HOLD		03/14/2011	Call 106.9637		3,208,911	3,000,000.00	2,965,503	2,975,262		988		988		2,976,249		232,662	232,662	148,773	03/01/2015
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC		11/01/2011	Paydown		101,237	101,237.00	84,978	83,956		17,281		17,281		101,237				4,574	03/25/2037
055360-AZ-4	BCRR 2010-LEAF 14A 4.230% 01/22/33		01/22/2011	Paydown		3,000,000	3,000,000.00	3,001,172	3,000,437		(437)		(437)		3,000,000					01/22/2011
055360-CF-6	BCRR 2010-LEAF 29A 4.230% 03/22/32		01/22/2011	Paydown		1,703,412	1,703,412.00	1,704,610	1,703,634		(222)		(222)		1,703,412				6,005	01/22/2011
057224-AX-5	BAKER HUGHES INC 6.500% 11/15/13		09/09/2011	Call 112.5440		1,125,440	1,000,000.00	997,620	998,584		316		316		998,901		126,539	126,539	53,083	11/15/2013
057741-AA-8	BALDOR ELECTRIC CO 8.625% 02/15/17		02/25/2011	Call 111.8530		433,990	388,000.00	403,520	402,122		(438)		(438)		401,683		32,306	32,306	17,662	02/15/2015
058593-AA-2	BALLENISLES CC VRDN VRDN		08/09/2011	MERRILL LYNCH-NY--FX INC		1,900,000	1,900,000.00	1,900,000	1,900,000						1,900,000				4,920	12/01/2022
058593-AA-2	BALLENISLES CC VRDN VRDN		07/01/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				226	12/01/2022
05946X-2B-8	BAFC 2005-8 4A6 5.500% 01/25/36		12/01/2011	Paydown		1,134,559	1,134,559.00	1,135,800	1,131,504		3,055		3,055		1,134,559				33,657	06/01/2012
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2011	Paydown		183,135	183,135.00	172,891	175,254		7,881		7,881		183,135				5,311	09/01/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2011	Paydown		78,021	78,021.00	77,378	77,506		515		515		78,021				1,887	10/01/2035
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		12/01/2011	Paydown		608,128	608,128.00	611,186	607,614		514		514		608,128				18,665	01/01/2012
05948X-CP-4	BOAMS 2003-3 1A6 5.500% 05/25/33		12/01/2011	Paydown		901,689	901,689.00	915,074	899,752		1,937		1,937		901,689				23,251	01/01/2012
059497-AU-1	BACM 2007-1 A2 5.381% 01/15/49		12/01/2011	Paydown		2,607,631	2,607,631.00	2,612,826	2,604,892		2,739		2,739		2,607,631				114,888	01/01/2012

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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 (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	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
05949A-JT-8	BOAMS 2004-6 1A7 . . 5.500% 07/25/34		12/01/2011	Paydown		294,555	294,555.00	238,958	247,268		47,287		47,287		294,555				9,320	09/01/2049
05949C-NH-5	BOAMS 2005-11 1A5 . . 5.750% 12/25/35		12/01/2011	Paydown		61,050	61,050.00	59,752	60,159		891		891		61,050				1,709	09/01/2049
05950N-BU-1	BAFC 2006-5 B1 . . 5.966% 09/25/36		12/01/2011	Paydown		5,258	1,043,463.00	97,597	77,296	33,008	(61,816)		(28,808)		5,258				45,539	02/25/2015
05951F-AG-9	BAFC 2007-1 TA5 . . 6.090% 01/25/37		12/01/2011	Paydown		62,625	98,058.00	93,378	89,728		5,398		5,398		62,625				3,423	06/25/2036
07383F-E9-5	BSCMS 2004-PWR4 A2 . . 5.286% 06/11/41		12/01/2011	Paydown		216,004	216,004.00	210,570	212,684		3,320		3,320		216,004				5,197	10/01/2013
07383F-GK-8	BSCMS 2001-TOP4 B . . 5.800% 11/15/33		08/01/2011	Paydown		5,000,000	5,000,000.00	5,094,531	5,008,049		(8,049)		(8,049)		5,000,000				193,333	09/01/2011
07383F-U6-3	BSCMS 2004-T16 A5 . . 4.600% 02/13/46		12/01/2011	Paydown		80,181	80,181.00	80,577	80,215		(34)		(34)		80,181				3,305	11/01/2013
097023-BB-0	BOEING CO . . 1.875% 11/20/12		01/07/2011	MORGAN STANLEY FIXED INC		2,038,440	2,000,000.00	1,988,020	1,992,383		121		121		1,992,505		45,935	45,935	5,417	11/20/2012
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1		12/01/2011	Various			977,662.00												32,092	04/15/2028
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007		06/01/2011	Redemption 100.0000		114,067	114,067.00	114,067	114,067						114,067				3,907	06/01/2034
12429T-AA-2	BWAY HOLDING CO . 10.000% 06/15/18		04/28/2011	Tax Free Exchange		405,750	374,000.00	408,595	407,371		(1,621)		(1,621)		405,750				13,817	06/15/2016
125581-FT-0	CIT GROUP INC . . 7.000% 05/01/13		05/02/2011	Call 102.0000		190,130	186,402.00	161,586	167,043		2,462		2,462		169,505		20,626	20,626	10,409	05/01/2013
125581-FT-0	CIT GROUP INC . . 7.000% 05/01/13		03/31/2011	Redemption 100.0000		168,842	168,842.00	146,363	151,306		17,536		17,536		168,842				4,918	05/01/2013
125581-FU-7	CIT GROUP INC . . 7.000% 05/01/14		10/13/2011	Call 102.0000		95,657	93,781.00	80,863	82,798		2,230		2,230		85,028		10,629	10,629	6,619	05/01/2014
125581-FU-7	CIT GROUP INC . . 7.000% 05/01/14		09/30/2011	Redemption 100.0000		439,085	439,085.00	378,603	387,660		51,425		51,425		439,085				31,881	05/01/2014
125581-FV-5	CIT GROUP INC . . 7.000% 05/01/15		06/15/2011	Tax Free Exchange		459,805	532,000.00	442,775	453,206		6,599		6,599		459,805				25,861	05/01/2015
125581-FW-3	CIT GROUP INC . . 7.000% 05/01/16		06/15/2011	Tax Free Exchange		737,687	888,000.00	710,406	727,468		10,219		10,219		737,687				43,167	05/01/2016
125581-FX-1	CIT GROUP INC . . 7.000% 05/01/17		06/15/2011	Tax Free Exchange		1,017,799	1,243,000.00	985,811	1,005,691		12,109		12,109		1,017,799				45,922	05/01/2017
12628K-AF-9	CSAB 2006-3 A3A . . 5.950% 11/25/36		12/23/2011	Paydown		171,924	171,924.00	155,229	152,187		20,510	773	19,737		171,924				5,556	11/25/2036
12629Y-AA-9	COOPER-STANDARD AUTO . . 8.500% 05/01/18		02/07/2011	Tax Free Exchange		314,904	310,000.00	315,460	314,980		(76)		(76)		314,904				7,027	05/01/2016
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1		11/01/2011	Paydown		14,524	14,524.00	14,351	14,403		121		121		14,524				(171)	01/01/2019
12667G-7H-0	CWALT 2005-46CB A14 . . 5.500% 10/25/35		12/23/2011	Paydown		67,251	67,251.00	64,614	65,629		2,002	380	1,622		67,251				2,205	10/25/2035
12667G-TS-2	CWALT 2005-26CB A6 . . 5.500% 07/25/35		06/23/2011	KEY BANC-MCDONALD		1,578,941	1,927,742.00	1,572,122	1,690,971		16,298		16,298		1,707,269		(128,644)	(128,644)	52,207	06/01/2035
12667G-TS-2	CWALT 2005-26CB A6 . . 5.500% 07/25/35		06/28/2011	Paydown		27,799	27,799.00	23,058	24,384		3,730		3,730		28,114				9,258	06/01/2035
12667G-XD-0	CWALT 2005-28CB 2A4 . . 5.750% 08/25/35		01/01/2011	Various		4,921	4,921.00	4,921	4,844		77		77		4,921				(4,963)	08/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 . . 5.750% 08/25/35		12/01/2011	Paydown		47,800	47,800.00	46,844	47,056		744		744		47,800				1,641	04/01/2034
12668A-MH-5	CWALT 2005-49CB A3 . . 5.500% 11/25/35		12/01/2011	Paydown		229,180	229,180.00	211,991	216,635		12,545		12,545		229,180				7,319	10/01/2035
12668A-NW-1	CWALT 2005-54CB 1N1 . . 5.500% 10/25/35		12/01/2011	Paydown		37,897	37,897.00	37,885	37,836		61		61		37,897				1,369	10/01/2035
12668G-AC-6	CWL 2006-S9 A3 . . 5.728% 11/25/35		12/01/2011	Paydown		145,476	145,476.00	111,217	110,457		35,019		35,019		145,476				4,132	01/25/2020
12668X-AD-7	CWL 2006-S8 A4 . . 5.650% 03/25/36		12/01/2011	Paydown		400,867	400,867.00	277,483	255,170		145,697		145,697		400,867				12,205	12/25/2021
126694-HK-7	CWHL 2005-25 A6 . . 5.500% 11/25/35		12/01/2011	Paydown		99,480	99,480.00	92,516	95,160		4,320		4,320		99,480				2,964	11/01/2015
126694-JX-7	CWHL 2005-24 A7 . . 5.500% 11/25/35		12/01/2011	Paydown		894,408	894,408.00	888,538	890,275		4,132		4,132		894,408				26,356	08/01/2013
12669E-T5-5	CWHL 2003-39 A19 . . 5.000% 10/25/33		12/01/2011	Paydown		916,143	916,143.00	874,917	900,001		16,142		16,142		916,143				28,641	11/01/2013
12669R-AE-7	CWL 2007-S1 A5 . . 6.018% 11/25/36		12/01/2011	Paydown		411,298	411,298.00	254,391	221,623		189,675		189,675		411,298				11,590	11/25/2036
12670B-AE-9	CWL 2007-S2 A5F . . 6.000% 03/25/37		12/01/2011	Paydown		435,151	435,151.00	324,419	311,873		123,278		123,278		435,151				11,916	03/25/2037
13959R-AA-2	CAPELLA HEALTHCARE . . 9.250% 07/01/17		11/02/2011	Various		2,022,889	2,008,000.00	2,026,329	2,025,202		(2,314)		(2,314)		2,022,889				249,717	07/01/2016
14040H-AQ-8	CAPITAL ONE FINANCIAL CORP		09/15/2011	Maturity		1,000,000	1,000,000.00	999,520	999,925		75		75		1,000,000				57,000	09/15/2011
15132E-ET-1	CDMC 2003-8 1A4 . . 5.250% 09/25/33		12/01/2011	Paydown		261,045	261,045.00	258,743	259,826		1,218		1,218		261,045				6,732	02/01/2012
15132E-LC-0	CDMC 2005-1 A5 . . 5.614% 02/18/35		12/01/2011	Paydown		397,558	397,558.00	397,312	396,951		606		606		397,558				8,883	02/01/2035
15671B-AB-7	CENVEO CORP . 10.500% 08/15/16		09/20/2011	RBS GREENWICH CAPITAL		324,000	400,000.00	400,000	400,000						400,000		(76,000)	(76,000)	46,433	08/15/2016
17025T-BS-9	CWHL 2007-15 M . . 6.352% 09/25/37		12/01/2011	Paydown		8	3,728,438.00	10,041	37,679		(36,770)		(36,770)		8				21,978	04/25/2012
173100-AR-9	CMSI 2006-6 B1 . . 6.000% 11/25/36		12/23/2011	Paydown		37,763	37,763.00	33,830	28,705	6,636	3,221	799	9,058		37,763				1,229	07/25/2035
18451Q-AC-2	CLEAR CHANNEL WORLDWIDE		04/11/2011	BANK of AMERICA SEC		41,070	37,000.00	37,000	37,000						37,000		4,070	4,070	1,131	12/15/2017
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE		04/11/2011	Various		1,746,679	1,575,000.00	1,608,856	1,607,409		(1,476)		(1,476)		1,605,933		140,746	140,746	46,702	12/15/2015
20046F-AA-8	COMM 2001-J2A A1 . . 5.447% 07/16/34		01/01/2011	Paydown		1,570,475	1,570,475.00	1,655,379	1,569,866		608		608		1,570,475				7,129	05/01/2011
20047G-BN-6	COMM 2004-LB3A A3 . . 5.090% 07/10/37		06/01/2011	Paydown		1,000,000	1,000,000.00	1,025,000	1,011,021		(11,021)		(11,021)		1,000,000				21,465	07/01/2011
20047N-AD-4	COMM 2004-LB4A A4 . . 4.584% 10/15/37		12/01/2011	Paydown		5,165,093	5,165,093.00	4,966,559	5,121,636		43,457		43,457		5,165,093				173,742	01/01/2013
201730-AC-2	CMAT 1999-C1 A3 . . 6.640% 01/17/32		09/11/2011	Paydown		2,802,267	2,802,267.00	2,844,387	2,801,287		980		980		2,802,267				45,987	10/11/2011

(continues)

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 (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	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
20854P-AC-3	CONSOLIDATED ENERGY 8.000% 04/01/17		03/03/2011	Tax Free Exchange		132,000	132,000.00	132,000	132,000						132,000				4,459	04/01/2017
20854P-AE-9	CONSOLIDATED ENERGY 8.250% 04/01/20		03/03/2011	Various		132,000	132,000.00	132,000	132,000						132,000				4,598	04/01/2020
217203-AB-4	COPANO ENERGY LLC 8.125% 03/01/16		03/25/2011	JP MORGAN SEC HI-YIELD		1,529,460	1,465,000.00	1,448,628	1,450,042		578		578		1,450,620		78,840	78,840	69,104	03/01/2016
21988Y-AB-3	CORP FINANCE MANAGERS VRDN		02/04/2011	WACHOVIA		2,005,000	2,005,000.00	2,005,000	2,005,000						2,005,000				1,035	02/02/2043
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2011	Redemption 100.0000		498,554	498,554.00	498,554	498,554						498,554				20,002	07/15/2026
225310-AC-5	CREDIT ACCEPTANC 9.125% 02/01/17		02/22/2011	Tax Free Exchange		315,210	321,000.00	314,475	315,108		102		102		315,210				16,354	02/01/2017
22540A-BT-4	CSFB 97-1R 1M5 7.885% 09/30/24		12/01/2011	Paydown		498	498.00	491	494		4		4		498				28	01/01/2012
22540A-FY-9	CSFB 98-C1 E 7.340% 05/17/40		12/11/2011	Paydown		12,338,534	12,338,534.00	12,338,534	12,338,534						12,338,534				549,152	04/11/2012
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2011	Paydown		166,461	166,461.00	160,186	161,428		5,033		5,033		166,461				4,752	05/01/2033
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		12/01/2011	Paydown		550,065	550,065.00	533,370	546,622		3,443		3,443		550,065				11,545	09/01/2012
22541S-GE-2	CSFB 2004-3 1A4 5.250% 06/25/34		06/02/2011	JEFFERIES & CO 1		766,994	727,009.00	683,388	690,877		1,989		1,989		692,866		74,127	74,127	19,721	04/01/2034
22541S-GE-2	CSFB 2004-3 1A4 5.250% 06/25/34		06/01/2011	Paydown		72,133	72,133.00	67,805	68,548		3,585		3,585		72,133				998	04/01/2034
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		12/01/2011	Paydown		1,158,247	1,158,247.00	1,149,787	1,153,648		4,599		4,599		1,158,247				33,360	06/01/2014
232928-AB-7	DR STRUCTURED FIN CORP 93-A2		08/15/2011	Paydown		23,311	23,311.00	12,054	3,238	8,816	11,256		20,072		23,311				1,308	11/15/2025
23383F-BU-8	DAIMLER CHRYSLER NA HLDG		09/08/2011	Maturity		5,000,000	5,000,000.00	5,041,100	5,008,285		(8,285)		(8,285)		5,000,000				287,500	09/08/2011
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2011	Paydown		120,738	120,738.00	114,418	117,765		2,973		2,973		120,738				3,854	04/01/2015
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/23/2011	Paydown		66,316	66,316.00	65,477	65,904		569	158	411		66,316				1,853	09/25/2035
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		12/01/2011	Paydown		64,664	80,454.00	72,003	69,864		7,662		7,662		64,664				2,780	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		12/01/2011	Paydown		251,310	251,310.00	216,759	209,654		41,656		41,656		251,310				8,880	06/25/2036
25459H-AD-7	DIRECTV HLDS/FN 6.375% 06/15/15		06/15/2011	Call 102.1250		1,021,250	1,000,000.00	1,033,750	1,023,561		(4,140)		(4,140)		1,019,421		1,829	1,829	31,875	01/26/2009
257867-AM-3	DONNELLEY RR 4.950% 04/01/14		05/13/2011	BARCLAYS		2,052,500	2,000,000.00	2,042,587	2,016,700		(1,828)		(1,828)		2,014,872		37,628	37,628	62,425	04/01/2014
29382R-AC-1	ENTRAVISION COMM 8.750% 08/01/17		01/07/2011	Tax Free Exchange		439,995	439,000.00	440,068	439,998		(3)		(3)		439,995				17,072	08/01/2016
30225X-AB-9	EXTERRAN HOLDINGS INC 7.250% 12/01/18		12/09/2011	Tax Free Exchange		950,000	950,000.00	950,000	950,000						950,000				71,936	12/01/2018
30256Y-AA-1	FPL MARCUS HOOK PRIV PLACEMENT		07/11/2011	Redemption 100.0000		168,000	168,000.00	168,000	168,000						168,000				7,531	07/10/2018
31331F-AU-5	FEDERAL EXPRESS CORP 7.500% 01/15/18		01/17/2011	Redemption 100.0000		75,504	75,504.00	83,258	79,436		(3,932)		(3,932)		75,504				2,831	01/15/2018
319963-BA-1	FIRST DATA CORP 12.625% 01/15/21		05/25/2011	CITADEL SECURITIES LLC		406,689	377,000.00	351,553	351,553		640		640		352,192		54,497	54,497	21,683	01/15/2021
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		12/01/2011	Paydown		3,038,125	3,038,125.00	3,078,001	3,033,956		4,169		4,169		3,038,125				106,096	03/01/2012
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2011	Paydown		129,677	129,677.00	129,596	129,548		129		129		129,677				3,776	07/01/2035
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		12/01/2011	Paydown		26,853	26,853.00	24,705	25,210		1,643		1,643		26,853				1,316	07/01/2036
32052R-AX-8	FHASI 2006-3 B1 6.234% 11/25/36		06/27/2011	JEFFERIES & CO 1		37,337	2,489,160.00	37,337	658,726	121,367	(19,663)	265,353	(163,649)		495,076		(457,739)	(457,739)	64,910	10/25/2036
32052R-AX-8	FHASI 2006-3 B1 6.234% 11/25/36		07/01/2011	Paydown		3,444	375,032.00	65,489	99,248	18,286	(465)	113,624	(95,803)		3,444				16,410	10/25/2036
32056F-AG-7	FHASI 2007-5 B1 6.250% 08/25/37		09/01/2011	Paydown		3	388,562.00	15,908	14,644		(14,641)		(14,641)		3				2,668	09/25/2011
337756-AB-6	FISHER COMMNICATIONS INC		12/19/2011	Call 102.6219		308,892	301,000.00	304,796	301,607		(406)		(406)		301,201		7,691	7,691	19,634	09/15/2012
36158Y-BB-4	GECMC 2001-1 B 6.719% 05/15/33		05/01/2011	Paydown		5,000,000	5,000,000.00	5,024,960	4,988,112		11,888		11,888		5,000,000				116,097	06/01/2011
361849-CB-6	GMACC 1997-C1 X 1.242% 07/15/27		12/01/2011	Redemption 0.0000		4		12,484	11,763		(599)		(599)		4				2,762	07/01/2027
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2011	Paydown		110,260	110,260.00	113,566	113,382		(3,122)		(3,122)		110,260				2,214	05/01/2020
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2011	Redemption 100.0000		88,753	88,753.00	88,753	88,753						88,753				2,842	01/15/2026
369300-AH-1	GENERAL CABLE CORP 7.125% 04/01/17		06/24/2011	Miller Tabak		24,600	24,000.00	24,000	24,000						24,000		600	600	1,273	04/01/2017
37185L-AA-0	GENESIS ENERGY 7.875% 12/15/18		11/10/2011	Tax Free Exchange		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				154,000	12/15/2018
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		12/01/2011	Paydown		108,749	108,749.00	103,583	105,183		3,565		3,565		108,749				3,074	02/01/2025
382550-AZ-4	GOODYEAR TIRE & RUBBER		06/27/2011	Various		379,106	336,000.00	362,631	359,743		(2,165)		(2,165)		357,577		21,529	21,529	20,331	05/15/2015
382550-AZ-4	GOODYEAR TIRE & RUBBER		05/27/2011	Call 110.5000		224,315	203,000.00	219,134	217,384		(1,182)		(1,182)		216,203		8,112	8,112	11,368	05/15/2015
40432B-BH-1	HALO 2007-2 B1 5.807% 09/25/37		12/01/2011	Paydown		17,762	403,332.00	72,427	16,541	2,015	1,422		3,437		17,761				19,417	09/25/2012
41987Q-BD-4	HAWAIIAN ELECTRIC CO 6.141% 08/15/11		08/15/2011	Maturity		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				61,410	08/15/2011
435765-AC-6	HOLLY ENERGY PARTNERS LP		06/10/2011	Tax Free Exchange		563,000	563,000.00	563,000	563,000						563,000				34,191	03/15/2018
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		12/01/2011	Paydown		54,815	54,815.00	8,891	8,076		46,738		46,738		54,815				1,436	04/25/2036
43709J-AA-0	HEMT 2006-4 A1 5.671% 11/25/36		05/25/2011	BANK of AMERICA SEC		495,629	2,447,550.00	495,629	538,786		(3,139)		(3,139)		535,647		(40,018)	(40,018)	40,073	10/25/2036
43709J-AA-0	HEMT 2006-4 A1 5.671% 11/25/36		05/25/2011	Paydown		67,749	67,749.00	17,710	14,914		52,835		52,835		67,749				667	10/25/2036

(continues)

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 (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	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		12/23/2011	Paydown		665,055	687,759.00	667,790	662,612		22,396	19,952	2,444		665,055				20,666	04/25/2036
45661T-AJ-0	INERGY LP/ FIN 7.000% 10/01/18		06/03/2011	Tax Free Exchange		852,000	852,000.00	852,000	852,000						852,000				40,727	10/01/2018
456652-AG-1	IMJA 2007-A1 A7 6.000% 08/25/37		12/01/2011	Paydown		504,738	504,738.00	495,865	497,569		7,169		7,169		504,738				21,584	08/01/2037
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4		12/01/2011	Paydown		83,737	83,737.00	83,732	83,577		160		160		83,737				2,603	05/01/2028
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		12/01/2011	Paydown		790,339	790,339.00	788,754	787,999		2,340		2,340		790,339				28,173	03/25/2031
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		12/01/2011	Paydown		105,400	105,400.00	102,939	103,127		2,273		2,273		105,400				3,714	03/25/2031
46625H-HR-4	JP MORGAN CHASE & CO 3.400% 06/24/15		02/17/2011	JP MORGAN SEC FIXED INC		5,051,150	5,000,000.00	5,097,650	5,089,774		(2,726)		(2,726)		5,087,048		(35,898)	(35,898)	27,861	06/24/2015
46625M-RA-9	JPMCC 2002-C3 A1 4.200% 07/12/35		07/01/2011	Paydown		519,312	519,312.00	511,441	517,022		2,290		2,290		519,312				27,507	08/01/2011
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		12/01/2011	Paydown		467,656	467,656.00	488,700	486,318		(18,662)		(18,662)		467,656				15,773	10/01/2012
46625Y-JD-6	JPMCC 2005-CB11 A2 5.016% 08/12/37		04/01/2011	Paydown		686,454	686,454.00	682,998	685,372		1,082		1,082		686,454				5,235	05/01/2011
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/25/2011	Paydown		374,488	374,488.00	344,424	341,922		36,691	4,125	32,566		374,488				13,121	07/25/2036
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		09/29/2011	Redemption 100.0000		169,490	169,490.00	159,952	163,184		6,306		6,306		169,490				9,571	03/29/2021
488360-AE-8	KEMET CORP 10.500% 05/01/18		01/14/2011	Tax Free Exchange		1,016,326	1,000,000.00	1,017,288	1,016,426		(100)		(100)		1,016,326				21,292	05/01/2016
491674-BD-8	KU ENERGY CORP 3.250% 11/01/20		07/07/2011	Tax Free Exchange		1,992,838	2,000,000.00	1,992,440	1,992,516		323		323		1,992,838				41,708	11/01/2020
50178T-AA-5	LBI ESCROW CORP 8.000% 11/01/17		10/20/2011	Tax Free Exchange		283,293	280,000.00	284,165	283,770		(477)		(477)		283,293				21,716	05/01/2016
513075-AM-3	LAMAR MEDIA CORP 6.625% 08/15/15		03/22/2011	BARCLAYS		142,128	139,000.00	124,405	128,828		424		424		129,253		12,875	12,875	5,628	08/15/2015
52108H-E2-6	LBUBS 2004-C4 A2 4.567% 06/15/29		02/11/2011	Paydown		903,943	903,943.00	900,130	903,380		563		563		903,943				6,828	02/11/2011
521865-AR-6	LEAR CORP 7.875% 03/15/18		11/17/2011	GLEACHER & CO SEC INC		121,240	112,000.00	111,189	111,243		72		72		111,315		9,925	9,925	10,462	03/15/2018
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2011	Paydown		510,653	740,212.00	629,798	610,624		70,685		70,685		510,654				20,441	10/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2011	Paydown		86,442	136,358.00	126,932	122,903		6,490		6,490		86,442				4,602	01/25/2037
52521Y-AV-8	LMT 2007-8 1B1 6.258% 08/25/37		06/02/2011	Paydown		2	1,531,828.00	28,176	7,811	21,357	(28,943)		(7,586)		226		(224)	(224)	27,031	06/25/2011
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		12/01/2011	Paydown		91,563	187,850.00	177,870	170,589		10,183		10,183		91,563				7,235	01/25/2030
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2011	Paydown		3	99,424.00	74,151	89,946		1,956	91,899	(89,943)		3				4,836	11/25/2036
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/23/2011	Paydown		107,644	229,511.00	191,293	197,054		15,829	105,239	(89,410)		107,644				9,375	05/25/2037
52989L-AD-1	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Various		948,944	932,000.00	952,803	949,294		(350)		(350)		948,944				41,681	02/15/2014
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		10/31/2011	Redemption 100.0000		244,000	244,000.00	244,000	244,000						244,000				14,160	10/31/2023
565849-AG-1	MARATHON OIL CORP 6.500% 02/15/14		03/18/2011	Call 113.5969		2,271,939	2,000,000.00	1,999,810	1,999,927		4		4		1,999,931		272,008	272,008	76,917	04/15/2006
570362-AB-9	MARITIMES & NE PIPELINE		11/30/2011	Redemption 100.0000		162,400	162,400.00	162,400	162,400						162,400				9,165	05/31/2014
570506-AH-8	MARKWEST ENERGY PART/FIN		03/10/2011	TENDER OFFER		40,140	36,000.00	35,713	35,767		4		4		35,771		4,369	4,369	1,269	04/15/2018
570506-AM-7	MARKWEST ENERGY PART/FIN		07/01/2011	CIBC WORLD MARKET		48,645	47,000.00	47,000	47,000						47,000		1,645	1,645	2,159	11/01/2020
576434-RW-6	MALT 2004-5 B1 5.966% 06/25/34		12/01/2011	Paydown		436,029	436,029.00	412,593	418,811		17,218		17,218		436,029				13,460	12/01/2040
59022C-AJ-2	MERRILL LYNCH & CO 6.110% 01/29/37		05/26/2011	RBS GREENWICH CAPITAL		993,110	1,000,000.00	1,000,000	1,000,000						1,000,000		(6,890)	(6,890)	51,256	01/29/2037
59524E-AA-0	MID-ATLANTIC MILITARY CO		08/01/2011	Redemption 100.0000		173,333	173,333.00	173,333	173,333						173,333				7,335	08/01/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A		12/30/2011	Redemption 100.0000		106,740	106,740.00	106,740	106,740						106,740				4,267	06/30/2027
61745M-N7-4	MSC 2004-IQ8 A3 4.500% 06/15/40		09/01/2011	Paydown		1,279,772	1,279,772.00	1,283,921	1,276,869		2,903		2,903		1,279,772				37,361	10/01/2011
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		12/01/2011	Paydown		319,350	319,350.00	321,208	319,361		(11)		(11)		319,350				7,787	08/01/2012
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		12/01/2011	Paydown		125,655	125,655.00	107,458	105,924		19,731		19,731		125,655				3,773	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		12/01/2011	Paydown		180,423	180,423.00	165,374	173,519		14,832	7,928	6,904		180,423				6,908	01/25/2047
628782-AG-9	NBTY INC 9.000% 10/01/18		07/27/2011	Tax Free Exchange		194,000	194,000.00	194,000	194,000						194,000				14,356	10/01/2018
62914A-AB-8	NIBC BANK NV 2.800% 12/02/14	E	01/20/2011	UBS WARBURG		1,022,330	1,000,000.00	997,820	998,266		28		28		998,294		24,036	24,036	4,122	12/02/2014
63934E-AM-0	NAVISTAR FINANCIAL CORP		05/13/2011	BANK of AMERICA SEC		647,815	581,000.00	563,881	564,907		349		349		565,256		82,559	82,559	26,230	11/01/2021
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/03/2011	Redemption 100.0000		342,000	342,000.00	342,000	342,000						342,000				9,352	01/01/2018
67021B-AD-1	NII CAPITAL CORP 10.000% 08/15/16		03/28/2011	GOLDMAN SACHS		510,160	448,000.00	486,863	484,109		(1,642)		(1,642)		482,467		27,693	27,693	28,124	08/15/2015
674599-BY-0	OCCIDENTAL PETROLEUM CORP		01/14/2011	DEUTSCHE BANK		1,015,380	1,000,000.00	999,770	999,770						999,770		15,610	15,610	3,872	02/01/2021
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2011	Redemption 100.0000		166,667	166,667.00	166,667	166,667						166,667				(3,597)	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2011	Redemption 100.0000		41,668	41,668.00	39,635	39,740		1,928		1,928		41,668				2,365	12/01/2028
682680-AL-7	ONEOK INC 7.125% 04/15/11		04/15/2011	Maturity		10,000,000	10,000,000.00	9,991,200	9,999,666		334		334		10,000,000				356,250	04/15/2011
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2011	Redemption 100.0000		470,302	470,302.00	469,131	469,298		1,003		1,003		470,302				25,687	12/30/2020

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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 (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	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
693320-AK-9	PHH CORP . . 9.250% 03/01/16		04/06/2011	Tax Free Exchange		582,431	577,000.00	582,984	582,653	(222)			(222)		582,431				34,840	03/01/2016
693492-AC-4	PINAFORE LLC/INC . . 9.000% 10/01/18		09/02/2011	Call 103.0000		65,920	64,000.00	64,847	64,818	(77)			(77)		64,741		1,179	1,179	5,328	10/01/2016
693492-AC-4	PINAFORE LLC/INC . . 9.000% 10/01/18		11/23/2011	Tax Free Exchange		532,771	532,000.00	532,913	532,882	(112)			(112)		532,771				55,213	10/01/2016
69349H-AB-3	PNM RESOURCES INC . . 9.250% 05/15/15		07/19/2011	SEAPORT GROUP LLC		479,988	430,000.00	438,560	435,938	(645)			(645)		435,293		44,694	44,694	27,290	05/15/2015
69351U-AL-7	PPL ELECTRIC UTILITIES		07/26/2011	Call 114.4050		3,432,150	3,000,000.00	2,997,300	2,998,674	239			239		2,998,913		433,237	433,237	140,125	11/30/2013
695459-AD-9	PAETEC HOLDING CORP . . 8.875% 06/30/17		11/21/2011	JP MORGAN SEC HI-YIELD		761,388	705,000.00	712,967	712,470	(1,274)			(1,274)		711,196		50,192	50,192	58,060	06/30/2015
711030-AC-0	PEOPLES ENERGY CORP . . 6.900% 01/15/11		01/15/2011	Maturity		1,000,000	1,000,000.00	1,125,740	1,000,912	(912)			(912)		1,000,000				34,500	01/15/2011
716495-AL-0	PETROHAWK ENERGY CORP . . 7.250% 08/15/18		05/25/2011	CREDIT AGRICOLE SECURITIES		2,380,288	2,240,000.00	2,250,390	2,250,357	(522)			(522)		2,249,835		130,453	130,453	125,790	08/15/2016
73932L-AA-1	POWER RECEIVABLES FIN . . 6.290% 01/01/12		10/01/2011	Various		320,392	320,392.00	320,298	320,380	12			12		320,392				12,735	01/01/2012
743410-AE-2	PROLOGIS TRUST . . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		665,162	1,000,000.00	485,992	606,293	58,870			58,870		665,162				42,319	03/01/2013
749121-CA-5	QWEST COMMUNICATIONS . . 8.000% 10/01/15		03/15/2011	JP MORGAN SEC HI-YIELD		839,906	775,000.00	799,146	797,694	(1,133)			(1,133)		796,561		43,346	43,346	28,761	10/01/2014
74922E-AF-6	RALI 2006-QS6 1A6 . . 6.250% 06/01/36		12/23/2011	Paydown		66,146	118,702.00	103,190	102,056	4,931		35,021	(30,090)		71,965		(5,820)	(5,820)	4,180	05/25/2036
74955E-AA-7	RGS FUNDING CORP . . 9.810% 12/07/22		08/23/2011	Redemption 0.0699			14.00	17	17	(2)			(2)		14		(14)	(14)	1	12/07/2022
75970J-AD-8	RAMC 2007-1 AF1 . . 5.742% 04/25/37		11/01/2011	Paydown		46,087	46,087.00	41,447	41,444	4,643			4,643		46,087				1,658	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 . . 5.710% 04/25/37		11/01/2011	Paydown		4,413	4,412.00	3,591	3,624	788			788		4,413				158	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 . . 5.608% 05/25/36		12/01/2011	Paydown		10,459	10,459.00	10,458	10,422	37			37		10,459				151	12/01/2023
761118-XQ-6	RALI 2006-QS3 1A12 . . 6.000% 03/25/36		12/01/2011	Paydown		70,324	100,987.00	88,455	87,618	5,312			5,312		70,324				3,321	03/25/2036
76111X-BQ-5	RFMSI 2003-S17 A1 . . 5.500% 09/25/33		02/01/2011	Paydown		205,193	205,193.00	205,161	204,469	724			724		205,193				1,257	03/01/2011
76111X-ZU-0	RFMSI 2005-S7 A4 . . 5.500% 11/25/35		12/01/2011	Paydown		2,225,542	2,225,542.00	2,219,283	2,217,891	7,651			7,651		2,225,542				65,803	01/01/2013
76112B-TA-8	RAMP 2005-SP1 2A13 . . 5.250% 09/25/34		01/01/2011	Paydown		15,428	15,428.00	12,420	15,227	201			201		15,428				68	02/01/2011
771196-AQ-5	ROCHE HLDGS INC . . 5.000% 03/01/14		03/24/2011	Call 109.9310		1,877,621	1,708,000.00	1,695,600	1,699,824	550			550		1,700,374		177,248	177,248	48,156	03/01/2014
78108A-AA-2	RSC EQUIPMENT RENTAL INC		05/24/2011	Various		663,085	582,000.00	577,921	578,507	152			152		578,659		84,426	84,426	49,627	07/15/2017
828690-AA-5	SIMMONS BEDDING CO . 11.250% 07/15/15		02/10/2011	PRINCERIDGE GROUP LLC		2,114,779	1,953,000.00	2,103,887	2,081,075	(6,773)			(6,773)		2,074,302		40,477	40,477	124,627	01/20/2012
829809-AF-9	SITHE/INDEPENDENCE FNDG		09/12/2011	Various		2,605,497	2,345,605.00	2,707,813	2,411,490	(10,067)			(10,067)		2,401,423		204,075	204,075	147,768	12/30/2013
829809-AF-9	SITHE/INDEPENDENCE FNDG		06/30/2011	Various		408,274	408,274.00	471,320	429,930	(21,655)			(21,655)		408,274				18,370	12/30/2013
86359B-J5-1	SASC 2004-20 6A1 . . 5.000% 11/25/34		05/11/2011	BANK of AMERICA SEC		3,059,921	3,044,697.00	2,980,949	2,994,806	(965)			(965)		2,993,840		66,080	66,080	69,774	06/01/2034
86359B-J5-1	SASC 2004-20 6A1 . . 5.000% 11/25/34		05/01/2011	Paydown		146,712	146,712.00	143,640	144,308	2,404			2,404		146,712				655	06/01/2034
86359D-GR-2	SASC 2005-10 5A7 . . 5.250% 12/25/34		12/01/2011	Paydown		361,025	361,025.00	362,041	359,963	1,062			1,062		361,025				7,980	01/01/2012
86359D-NK-9	SASC 2005-15 2A1 . . 5.750% 08/25/35		12/01/2011	Paydown		447,465	447,465.00	440,456	442,536	4,929			4,929		447,465				16,568	07/01/2027
86359D-SR-9	SASC 2005-17 5A1 . . 5.500% 10/25/35		12/01/2011	Paydown		460,158	460,158.00	456,492	457,054	3,105			3,105		460,158				13,768	09/01/2035
872375-AC-4	TECO ENERGY INC . . 7.200% 05/01/11		05/01/2011	Maturity		2,332,000	2,332,000.00	2,325,774	2,331,715	285			285		2,332,000				83,952	05/01/2011
87612B-AD-4	TARGA RESOURCES PARTNERS		02/04/2011	Taxable Exchange		359,590	308,000.00	342,350	339,642	(530)			(530)		339,112		20,478	20,478	19,036	07/15/2015
878091-BC-0	TIAA . . 6.85% 12/16/39		01/01/2011	Transfer to Sch BA		5,114,171	5,000,000.00	1,588,635	5,114,171						5,114,171					12/16/2039
88031Q-AA-8	TENASKA VIRGINIA PARTNERS		12/30/2011	Redemption 100.0000		252,987	252,987.00	252,987	252,987						252,987				9,675	03/30/2024
882491-AP-8	TEXAS INDUSTRIES INC . . 9.250% 08/15/20		01/28/2011	Tax Free Exchange		1,941,741	1,938,000.00	1,941,893	1,941,764	(23)			(23)		1,941,741				83,657	08/15/2018
89170N-AA-4	TOWER AUTO HLDGS . 10.625% 09/01/17		03/30/2011	Call 105.0000		37,800	36,000.00	37,493	37,487	(47)			(47)		37,440		360	360	2,295	09/01/2016
893647-AN-7	TRANSDIGM INC . . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				89,448	12/15/2018
89566E-AA-6	TRISTATE GEN/TRANS ASSN		01/31/2011	Redemption 100.0000		687,582	687,582.00	689,377	688,768	(1,186)			(1,186)		687,582				20,765	01/31/2018
901109-AA-6	TUTOR PERINI CORP . . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		1,584,733	1,574,000.00	1,585,506	1,585,498	(765)			(765)		1,584,733				78,678	11/01/2016
911365-AV-6	NA UNITED RENTALS . 10.875% 06/15/16		05/20/2011	MORGAN STANLEY HI-YLD		555,628	482,000.00	468,423	470,077	647			647		470,724		84,903	84,903	23,223	06/15/2016
918866-AR-5	VALASSIS COMMUNICATION		01/28/2011	TENDER OFFER		244,530	234,000.00	207,282	216,181	255			255		216,436		28,094	28,094	7,883	03/01/2015
92343V-AJ-3	VERIZON COMMUNICATIONS		03/24/2011	JEFFERIES & CO 1		2,117,520	2,000,000.00	1,994,480	1,997,518	274			274		1,997,792		119,728	119,728	54,133	02/15/2013
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1		12/01/2011	Paydown		251,560	251,560.00	251,560	251,548	12			12		251,560				4,071	09/01/2020
929043-AD-9	VORNADO REALTY LP . . 5.600% 02/15/11		02/15/2011	Maturity		1,000,000	1,000,000.00	999,060	999,974	26			26		1,000,000				28,000	02/15/2011
929160-AJ-8	VULCAN MATERIALS CO . . 6.300% 06/15/13		04/26/2011	MORGAN STANLEY FIXED INC		796,875	750,000.00	748,493	749,194	101			101		749,295		47,580	47,580	17,588	06/15/2013
929227-2G-0	WAMU 2003-S5 1A4 . . 5.500% 06/25/33		12/01/2011	Paydown		338,493	338,493.00	282,642	285,608	52,885			52,885		338,493				9,972	05/01/2033
929766-NQ-2	WBCMT 2004-C10 A4 . . 4.748% 02/15/41		12/01/2011	Paydown		57,016	57,016.00	50,138	52,475	4,540			4,540		57,016				1,318	02/01/2014
934548-AE-8	WARNER MUSIC GROUP . . 7.375% 04/15/14		07/21/2011	TENDER OFFER		488,354	481,000.00	477,393	479,148	282			282		479,430		8,924	8,924	27,197	04/15/2014

(continues)

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 (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	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
976657-AC-0	WISCONSIN ENERGY CORP 6.500% 04/01/11		04/01/2011	Maturity		514,000	514,000.00	540,841	521,268		(7,268)		(7,268)		514,000				16,705	04/01/2011
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2011	Paydown		77,980	77,980.00	77,359	77,419		561		561		77,980				2,412	05/01/2031
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2011	Paydown		106,103	106,103.00	100,924	99,901		6,201		6,201		106,103				3,161	10/25/2031
93934N-AK-1	WMALT 2006-5 10A5 6.000% 07/25/36		12/01/2011	Paydown		160,075	160,075.00	134,795	134,115		25,960		25,960		160,075				5,950	07/25/2036
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2011	Paydown		137,945	137,945.00	112,188	106,212		31,732		31,732		137,945				3,579	07/25/2036
949772-AG-2	WFMBS 2005-18 2A4 5.500% 12/25/35		12/01/2011	Paydown		532,061	532,061.00	533,890	530,776		1,285		1,285		532,061				15,755	04/01/2012
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		12/01/2011	Paydown		732,473	732,473.00	720,342	723,923		8,551		8,551		732,473				21,518	11/01/2035
94982N-AC-8	WFMBS 2005-4 A3 5.000% 04/25/35		12/01/2011	Paydown		504,336	504,336.00	505,124	503,322		1,014		1,014		504,336				13,750	12/01/2012
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		12/01/2011	Paydown		154,083	154,083.00	149,822	151,017		3,066		3,066		154,083				5,160	02/01/2036
94984E-AD-4	WFMBS 2006-10 A4 6.000% 08/25/36		05/16/2011	JEFFERIES & CO 1		1,948,750	2,000,000.00	1,912,500	1,934,133		5,675		5,675		1,939,808		8,942	8,942	55,833	09/01/2023
94986A-AC-2	WFMBS 2007-8 1A3 6.000% 07/25/37		09/21/2011	RBS GREENWICH CAPITAL		5,487,188	6,000,000.00	5,487,188	5,745,624		27,515		27,515		5,773,140		(285,953)	(285,953)	294,982	05/01/2032
952355-AG-0	WEST CORP 8.625% 10/01/18		08/26/2011	Tax Free Exchange		1,885,715	1,830,000.00	1,893,190	1,891,473		(5,758)		(5,758)		1,885,715				140,738	10/01/2016
97180*-AM-0	WILMINGTON TR CO FEDERAL EXPRESS		03/28/2011	Redemption 100.0000		414,418	414,418.00	414,418	414,418						414,418				21,964	03/28/2012
97180*-AN-8	WILMINGTON TR CO FEDERAL EXPRESS		02/25/2011	Redemption 100.0000		437,728	437,728.00	437,728	437,728						437,728				23,200	02/25/2012
97180*-MF-2	WILMINGTON TR CO FEDERAL EXPRESS		12/21/2011	Redemption 100.0000		246,653	246,653.00	246,653	246,653						246,653				13,073	06/21/2011
971804-9N-1	WILMINGTON TR CO AMERICAN AIRLINES-N497A		09/15/2011	Redemption 100.0000		238,145	238,145.00	166,702	183,442		54,704		54,704		238,145				7,745	03/15/2014
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3		01/01/2011	Paydown		752	752.00	765	757		(5)		(5)		752				5	12/01/2021
97381W-AD-6	WINDSTREAM CORP 8.625% 08/01/16		03/30/2011	Various		1,908,160	1,796,000.00	1,825,060	1,822,150		(646)		(646)		1,821,504		86,656	86,656	91,208	08/01/2016
064149-C3-9	BANK OF NOVA SCOTIA 1.450% 07/26/13	A	08/08/2011	Various		10,144,800	10,000,000.00	9,986,000	9,987,972		2,819		2,819		9,990,791		154,009	154,009	151,042	07/26/2013
374826-AD-7	GIBSON ENERGY ULC 11.750% 05/27/14	A	06/15/2011	TENDER OFFER		2,723,857	2,408,000.00	2,352,746	2,359,275		5,415		5,415		2,364,689		359,168	359,168	200,633	05/27/2014
67000X-AG-1	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		500,000	500,000.00	500,000	500,000						500,000				13,609	12/15/2017
698900-AF-4	PANCANADIAN ENERGY CORP	A	11/01/2011	Maturity		1,000,000	1,000,000.00	1,039,760	1,007,557		(7,557)		(7,557)		1,000,000				63,000	11/01/2011
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Various		2,848,837	2,885,000.00	2,847,985	2,848,111		727		727		2,848,837				98,270	12/15/2018
87971M-AC-7	TELUS CORPORATION 8.000% 06/01/11	A	06/01/2011	Maturity		765,000	765,000.00	761,007	764,764		236		236		765,000				30,600	06/01/2011
00388W-AA-9	TAQA ABU DHABI 5.620% 10/25/12	F	12/13/2011	TENDER OFFER		10,375,000	10,000,000.00	10,000,000	10,000,000						10,000,000		375,000	375,000	636,933	10/25/2012
05567H-CV-6	BNP PARIBAS 7.440% 04/20/17	R	09/20/2011	CITIGROUP GLOBAL MKTS		520,500	500,000.00	500,000	500,000						500,000		20,500	20,500	35,005	04/20/2017
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2011	Redemption 100.0000		80,000	80,000.00	80,000	80,000						80,000				3,553	06/15/2019
26835P-AA-8	EDP FINANCE BV 5.375% 11/02/12	F	07/14/2011	Various		4,825,000	5,000,000.00	4,988,950	4,995,598		1,275		1,275		4,996,873		(171,873)	(171,873)	191,858	11/02/2012
29268B-AA-9	ENEL FINANCE 5.700% 01/15/13	F	07/07/2011	HONG KONG SHANGHAI BK		524,435	500,000.00	502,475	501,026		(256)		(256)		500,770		23,665	23,665	28,263	01/15/2013
639365-AB-1	NAVIOS MARITIME 9.500% 12/15/14	F	01/13/2011	GLEACHER & CO SEC INC		159,790	152,000.00	157,575	157,277		(127)		(127)		157,149		2,641	2,641	1,364	12/15/2012
654902-AB-1	NOKIA 5.375% 05/15/19	F	04/19/2011	GOLDMAN SACHS		3,581,870	3,500,000.00	3,501,735	3,501,594		(47)		(47)		3,501,547		80,323	80,323	82,118	05/15/2019
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		115,750	100,000.00	95,095	96,186		241		241		96,427		19,323	19,323	8,367	08/01/2014
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	07/19/2011	HONG KONG SHANGHAI BK		4,936,856	4,608,500.00	4,515,537	4,534,837		3,213		3,213		4,538,050		398,806	398,806	198,040	09/30/2020
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2011	Redemption 100.0000		198,000	198,000.00	194,006	194,835		3,165		3,165		198,000				5,245	09/30/2020
G3157#-AA-2	EUROPEAN METALS 3.870% 12/17/19	R	12/17/2011	Redemption 100.0000		222,222	222,222.00	222,222	222,222						222,222				8,600	12/17/2019
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						250,371,699	263,459,418.00	242,254,816	246,037,368	211,485	1,382,931	646,310	948,106		246,557,184		3,814,511	3,814,511	9,781,228	
Bonds - Hybrid Securities																				
48123C-AA-2	JPMORGAN CHASE CAPT XX		09/20/2011	JP MORGAN SEC FIXED INC		2,970,000	3,000,000.00	3,118,410	3,118,410						3,118,410		(148,410)	(148,410)	193,225	09/29/2036
94979D-20-0	WELLS FARGO CAP TR VIII		01/14/2011	BLOOMBERG TRADEBOOK		203,661	8,204.00	185,000	185,799		23		23		185,821		17,839	17,839	2,884	08/01/2033
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R	02/11/2011	MORGAN STANLEY FIXED INC		2,007,500	2,000,000.00	2,009,950	2,002,239						2,002,239		5,261	5,261	50,535	03/15/2016
4899999 - Subtotal - Bonds - Hybrid Securities						5,181,161	5,008,204.00	5,313,360	5,306,448		23		23		5,306,470		(125,310)	(125,310)	246,644	
8399997 - Subtotal - Bonds - Part 4						396,551,024	409,028,828.00	388,831,126	392,261,510	211,485	1,054,333	646,310	619,508		392,452,726		4,098,293	4,098,293	11,238,564	
8399998 - Summary Item from Part 5 for Bonds						186,031,451	187,841,261.91	185,669,655			(76,667)		(76,667)		185,592,989		438,462	438,462	2,288,699	
8399999 - Subtotal - Bonds						582,582,475	596,870,089.91	574,500,781	392,261,510	211,485	977,666	646,310	542,841		578,045,715		4,536,755	4,536,755	13,527,263	

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 (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	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00484M-10-6	ACORDA THERAPEUTICS INC		09/07/2011	Various	23,229.400	612,119		588,831	633,233	(44,402)			(44,402)		588,831		23,288	23,288		
015351-10-9	ALEXION PHARMACEUTICALS INC		11/04/2011	Various	29,775.000	3,429,037		1,372,628	2,398,376	(1,025,749)			(1,025,749)		1,372,628		2,056,410	2,056,410		
02913V-10-3	AMERICAN PUBLIC EDUCATION		12/16/2011	Various	10,183.290	431,846		440,277	379,226	61,052			61,052		440,277		(8,431)	(8,431)		
029429-10-7	AMERICAN SCIENCE & ENGINEER		09/20/2011	Various	17,196.560	1,315,590		1,337,328	1,465,663	(128,335)			(128,335)		1,337,328		(21,738)	(21,738)	10,845	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/07/2011	Various	15,054.440	450,205		455,452	488,968	(33,517)			(33,517)		455,452		(5,247)	(5,247)	6,923	
04033V-20-3	ARIBA INC		12/22/2011	Various	51,075.000	1,492,708		631,798	1,199,752	(567,954)			(567,954)		631,798		860,910	860,910		
04743P-10-8	ATHEROS COMMUNICATIONS		02/01/2011	Various	33,903.000	1,505,372		998,959	1,217,796	(218,836)			(218,836)		998,959		506,412	506,412		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/07/2011	Various	23,145.230	389,730		513,957	488,364	259,518		233,926	25,592		513,957		(124,226)	(124,226)		
053807-10-3	AVNET INC		06/30/2011	Various	47,880.000	1,496,955		1,339,415	1,581,476	(242,061)			(242,061)		1,339,415		157,540	157,540		
057665-20-0	BALCHEM CORP		10/20/2011	Various	12,188.520	480,728		247,983	412,094	(164,111)			(164,111)		247,983		232,745	232,745	1,828	
089302-10-3	BIG LOTS INC		12/16/2011	Various	21,984.560	749,292		603,041	669,650	(66,608)			(66,608)		603,041		146,250	146,250		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		12/02/2011	Various	34,661.000	981,878		605,874	933,421	(327,546)			(327,546)		605,874		376,004	376,004		
09180C-10-6	BJ'S RESTAURANTS INC		01/07/2011	ROBERT W. BAIRD	26,273.000	886,780		519,417	930,852	(411,435)			(411,435)		519,417		367,363	367,363		
109178-10-3	BRIGHAM EXPLORATION CO		10/27/2011	Various	60,685.000	2,066,344		1,201,908	1,653,059	(451,151)			(451,151)		1,201,908		864,436	864,436		
139594-10-5	CAPELLA EDUCATION CO		09/07/2011	Various	4,623.420	169,970		286,104	307,827	(21,723)			(21,723)		286,104		(116,134)	(116,134)		
140781-10-5	CARBO CERAMICS INC		10/03/2011	Various	13,665.000	1,813,332		1,031,079	1,414,874	(383,795)			(383,795)		1,031,079		782,253	782,253	7,115	
14754D-10-0	CASH AMERICA INTL INC		09/07/2011	Various	16,757.000	791,311		536,884	618,836	(81,952)			(81,952)		536,884		254,427	254,427	1,016	
149205-10-6	CATO CORP-CLASS A		11/15/2011	Various	13,974.240	374,747		337,870	383,034	(45,164)			(45,164)		337,870		36,878	36,878	8,841	
14964U-10-8	CAVIUM NETWORKS INC		12/09/2011	Various	26,125.660	823,076		779,013	984,415	(205,402)			(205,402)		779,013		44,064	44,064		
168615-10-2	CHICO'S FAS INC		11/15/2011	Various	64,528.230	886,992		787,649	776,275	11,375			11,375		787,649		99,343	99,343	6,727	
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		01/04/2011	Morgan Stanley	2,961.000	654,125		335,916	629,686	(293,771)			(293,771)		335,916		318,209	318,209		
179895-10-7	CLARCOR INC		12/22/2011	Various	21,301.500	962,802		781,636	913,621	(131,985)			(131,985)		781,636		181,166	181,166	7,380	
19259P-30-0	COINSTAR INC		09/07/2011	Various	12,725.670	590,684		494,426	718,237	(223,811)			(223,811)		494,426		96,258	96,258		
20564W-10-5	COMSCORE INC		10/21/2011	Various	32,746.900	668,249		608,085	731,566	(123,481)			(123,481)		608,085		60,164	60,164		
23334L-10-2	DSW INC- A		11/15/2011	Various	31,035.000	1,410,928		879,050	1,213,468	(334,418)			(334,418)		879,050		531,878	531,878	4,666	
243537-10-7	DECKERS OUTDOOR CORP		09/15/2011	Various	22,721.690	1,948,295		705,570	1,811,828	(1,106,257)			(1,106,257)		705,570		1,242,725	1,242,725		
262037-10-4	DRIL-QUIP INC		09/07/2011	Various	4,876.750	309,586		331,379	379,021	(47,642)			(47,642)		331,379		(21,793)	(21,793)		
292554-10-2	ENCORE CAPITAL GROUP INC		09/07/2011	Various	20,768.310	488,856		361,281	487,017	(125,735)			(125,735)		361,281		127,575	127,575		
29355X-10-7	ENPRO INDUSTRIES INC		09/30/2011	Various	23,379.000	818,506		558,562	971,631	(413,069)			(413,069)		558,562		259,943	259,943		
302301-10-6	EZCORP INC-CL A		09/07/2011	Various	32,070.000	1,051,936		431,890	870,059	(438,169)			(438,169)		431,890		620,046	620,046		
31428X-10-6	FEDEX CORP		05/05/2011	JP MORGAN - EQ	5,493.000	523,916		429,553	510,904	(81,351)			(81,351)		429,553		94,363	94,363	659	
31787A-50-7	FINISAR CORPORATION		12/19/2011	Various	79,765.010	1,792,506		1,188,578	2,368,223	(1,179,645)			(1,179,645)		1,188,578		603,927	603,927		
31942D-10-7	FIRST CASH FINL SVCS INC		09/07/2011	Various	20,026.490	888,981		386,765	620,621	(233,856)			(233,856)		386,765		502,215	502,215		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		08/02/2011	Various	20,177.000	467,488		713,457	592,800	120,657			120,657		713,457		(245,968)	(245,968)		
369300-10-8	GENERAL CABLE CORP		08/18/2011	Various	38,855.000	1,295,530		1,238,665	1,363,422	(124,757)			(124,757)		1,238,665		56,865	56,865		
37244C-10-1	GENOMIC HEALTH INC		12/05/2011	Various	42,347.000	1,085,758		852,940	905,802	(52,863)			(52,863)		852,940		232,819	232,819		
384313-10-2	GRAFTECH INTERNATIONAL LTD		08/04/2011	Various	73,605.000	1,267,447		1,192,463	1,460,323	(267,860)			(267,860)		1,192,463		74,984	74,984		
40425J-10-1	HMS HOLDINGS CORP		09/07/2011	Various	6,585.910	464,028		251,429	426,568	(175,139)			(175,139)		251,429		212,599	212,599		
42833L-10-8	HH GREGG INC		02/08/2011	Various	56,770.000	1,016,891		1,454,875	1,189,332	265,543			265,543		1,454,875		(437,983)	(437,983)		
443320-10-6	HUB GROUP INC-CL A		10/25/2011	Various	28,823.690	917,659		908,581	1,012,865	(104,284)			(104,284)		908,581		9,079	9,079		
457733-10-3	INSPIRE PHARMACEUTICALS INC		04/05/2011	Various	273,238.000	1,346,652		1,623,300	2,295,199	(671,899)			(671,899)		1,623,300		(276,648)	(276,648)		
45784P-10-1	INSULET CORP		12/27/2011	Various	38,155.000	688,653		559,343	591,403	(32,059)			(32,059)		559,343		129,309	129,309		
45928H-10-6	INTERNATIONAL COAL GROUP INC		05/13/2011	Various	139,070.000	1,770,368		1,020,458	1,076,402	(55,943)			(55,943)		1,020,458		749,909	749,909		
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		09/07/2011	Various	16,037.930	473,215		360,828	464,298	(103,470)			(103,470)		360,828		112,387	112,387	664	
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		12/09/2011	Tax Free Exchange	27,535.070	619,502		619,502	797,140	(177,638)			(177,638)		619,502				11,152	
493732-10-1	KFORCE INC		02/03/2011	Various	55,849.000	967,665		657,229	903,637	(246,408)			(246,408)		657,229		310,437	310,437		
50075N-10-4	KRAFT FOODS INC		12/06/2011	BNY CONVERG-SOFT	20,358.000	743,755		630,240	641,481	(11,241)			(11,241)		630,240		113,515	113,515	23,615	
501889-20-8	LKQ CORP		09/29/2011	Various	35,665.060	883,676		680,577	810,310	(129,733)			(129,733)		680,577		203,099	203,099		

(continues)

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 (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	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
502160-10-4	LSB INDUSTRIES INC		10/03/2011	Various	34,332.100	1,414,720		601,104	832,897	(231,793)			(231,793)		601,104		813,616	813,616		
515098-10-1	LANDSTAR SYSTEM INC		12/22/2011	Various	8,171.720	348,990		356,680	334,550	22,130			22,130		356,680		(7,690)	(7,690)	1,235	
549764-10-8	LUFKIN INDUSTRIES INC		10/11/2011	Various	19,751.660	1,429,906		596,101	1,232,306	(636,205)			(636,205)		596,101		833,805	833,805	2,654	
577933-10-4	MAXIMUS INC		12/22/2011	Various	7,063.780	540,796		431,843	463,246	(31,403)			(31,403)		431,843		108,953	108,953	2,546	
594901-10-0	MICROS SYSTEMS INC		09/07/2011	Various	6,949.950	316,661		218,420	304,825	(86,405)			(86,405)		218,420		98,241	98,241		
595137-10-0	MICROSEMI CORP		12/22/2011	Various	37,400.000	679,722		587,182	856,460	(269,278)			(269,278)		587,182		92,541	92,541		
617700-10-9	MORNINGSTAR INC		05/13/2011	Various	15,647.000	886,398		722,869	830,543	(107,674)			(107,674)		722,869		163,529	163,529	1,382	
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		12/16/2011	Various	19,155.460	381,474		540,510	507,428	33,082			33,082		540,510		(159,037)	(159,037)		
64115T-10-4	NETSCOUT SYSTEMS INC		10/19/2011	Various	69,862.000	1,015,869		948,133	1,607,525	(659,392)			(659,392)		948,133		67,736	67,736		
65440K-10-6	99 CENTS ONLY STORES		10/28/2011	Various	84,837.000	1,703,203		1,223,059	1,352,302	(129,243)			(129,243)		1,223,059		480,144	480,144		
67072V-10-3	NXSTAGE MEDICAL INC		09/07/2011	Various	29,473.650	539,880		469,141	733,304	(264,164)			(264,164)		469,141		70,740	70,740		
67555N-20-6	OCLARO INC		06/24/2011	Various	119,255.000	840,709		1,505,645	1,568,203	(62,558)			(62,558)		1,505,645		(664,936)	(664,936)		
68375Q-40-3	OPLINK COMMUNICATIONS INC		09/14/2011	Various	64,826.000	1,138,969		1,067,749	1,197,336	(129,587)			(129,587)		1,067,749		71,219	71,219		
69840W-10-8	PANERA BREAD COMPANY-CL A		03/04/2011	Various	9,280.000	1,090,282		641,099	939,229	(298,129)			(298,129)		641,099		449,182	449,182		
699173-20-9	PARAMETRIC TECHNOLOGY CORP		09/07/2011	Various	13,665.020	256,880		202,021	307,873	(105,852)			(105,852)		202,021		54,860	54,860		
716382-10-6	PETMED EXPRESS INC		08/01/2011	Various	74,640.000	863,563		1,367,537	1,329,338	38,198			38,198		1,367,537		(503,973)	(503,973)	16,830	
73172K-10-4	POLYCOM INC		12/14/2011	Various	15,323.710	720,558		438,359	597,321	(158,962)			(158,962)		438,359		282,199	282,199		
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		12/16/2011	Various	12,633.000	949,682		687,416	950,002	(262,586)			(262,586)		687,416		262,267	262,267		
743312-10-0	PROGRESS SOFTWARE CORP		09/28/2011	Various	31,364.670	900,727		723,897	1,329,862	(605,965)			(605,965)		723,897		176,830	176,830		
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Cash Adjustment	0.330	14		8	14	(6)			(6)		8		7	7		
74975N-10-5	RTI BIOLOGICS INC		09/07/2011	Various	93,830.000	305,488		276,799	250,526	172,647		146,375	26,272		276,799		28,690	28,690		
749941-10-0	RF MICRO DEVICES INC		11/29/2011	Various	99,469.260	603,880		638,168	731,099	(92,931)			(92,931)		638,168		(34,288)	(34,288)		
768573-10-7	RIVERBED TECHNOLOGY INC		10/18/2011	Various	53,353.000	1,490,009		636,178	1,876,425	(1,240,247)			(1,240,247)		636,178		853,831	853,831		
772739-20-7	ROCK-TENN COMPANY -CL A		07/08/2011	Various	15,090.000	991,427		828,860	814,106	14,754			14,754		828,860		162,567	162,567	5,204	
775711-10-4	ROLLINS INC		01/14/2011	Various	35,385.000	682,628		515,725	698,854	(183,129)			(183,129)		515,725		166,904	166,904		
795435-10-6	SALIX PHARMACEUTICALS LTD		12/27/2011	Various	20,978.720	743,057		592,097	985,161	(393,063)			(393,063)		592,097		150,960	150,960		
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		05/09/2011	Various	54,945.000	478,583		677,219	612,087	65,132			65,132		677,219		(198,637)	(198,637)		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/13/2011	Various	56,935.920	1,404,080		811,057	1,630,075	(819,018)			(819,018)		811,057		593,023	593,023		
834376-50-1	SOLUTIA INC		08/24/2011	Various	27,975.000	472,320		637,801	645,663	(7,862)			(7,862)		637,801		(165,481)	(165,481)		
83568G-10-4	SONOSITE		12/27/2011	Various	43,205.000	1,977,165		1,124,687	1,365,278	(240,591)			(240,591)		1,124,687		852,478	852,478		
84760C-10-7	SPECTRANETICS CORP		09/07/2011	Various	61,170.000	380,149		398,828	315,637	83,191			83,191		398,828		(18,679)	(18,679)		
871237-10-3	SYKES ENTERPRISES INC		03/24/2011	Various	48,555.000	895,366		962,194	983,724	(21,530)			(21,530)		962,194		(66,828)	(66,828)		
87424N-10-4	TALEO CORP-CLASS A		12/15/2011	Various	22,510.610	690,108		506,345	622,418	(116,073)			(116,073)		506,345		183,762	183,762		
891092-10-8	TORO CO		09/07/2011	Various	7,211.350	387,456		387,286	444,508	(57,222)			(57,222)		387,286		170	170	4,327	
892356-10-6	TRACTOR SUPPLY COMPANY		10/04/2011	Various	12,525.360	772,307		359,393	607,355	(247,961)			(247,961)		359,393		412,914	412,914	2,858	
899896-10-4	TUPPERWARE		09/07/2011	Various	17,344.560	1,106,524		788,644	826,815	(38,171)			(38,171)		788,644		317,880	317,880	14,511	
904708-10-4	UNIFIRST CORP/MA		01/07/2011	BNY CONVERG-SOFT	11,115.000	607,575		407,795	611,881	(204,085)			(204,085)		407,795		199,780	199,780	417	
91307C-10-2	UNITED THERAPEUTICS CORP		12/02/2011	Various	20,470.290	1,070,640		1,059,152	1,294,132	(234,980)			(234,980)		1,059,152		11,488	11,488		
922417-10-0	VEECO INSTRUMENTS INC		08/25/2011	Various	21,022.000	866,839		780,841	903,105	(122,264)			(122,264)		780,841		85,998	85,998		
92342Y-10-9	VERIFONE HOLDINGS INC		09/07/2011	Various	25,125.000	979,140		537,347	968,820	(431,473)			(431,473)		537,347		441,793	441,793		
92827P-10-2	VIRTUSA CORP		09/07/2011	Various	27,743.330	474,937		277,962	453,881	(175,919)			(175,919)		277,962		196,975	196,975		
929297-10-9	WMS INDUSTRIES INC		08/10/2011	Various	16,410.000	335,816		722,127	742,388	(20,261)			(20,261)		722,127		(386,311)	(386,311)		
929740-10-8	WABTEC CORP		12/15/2011	Various	13,327.410	820,348		574,686	704,887	(130,201)			(130,201)		574,686		245,661	245,661	492	
980745-10-3	WOODWARD GOVERNOR CO		09/12/2011	Various	26,180.000	810,543		678,014	983,321	(305,307)			(305,307)		678,014		132,528	132,528	4,199	
981419-10-4	WORLD ACCEPTANCE CORP		02/02/2011	Various	18,165.000	1,013,883		691,115	959,112	(267,997)			(267,997)		691,115		322,768	322,768		
981475-10-6	WORLD FUEL SERVICES CORP		09/07/2011	Various	21,200.000	789,369		571,532	766,592	(195,060)			(195,060)		571,532		217,837	217,837	2,187	
981811-10-2	WORTHINGTON INDUSTRIES		09/22/2011	Various	62,605.000	985,158		993,331	1,151,932	(158,601)			(158,601)		993,331		(8,173)	(8,173)	13,711	
423012-20-2	HEINEKEN N.V. RECEIPTS	F	12/07/2011	BNY CONVERG-SOFT	15,974.000	373,832		292,217	392,641	(100,424)			(100,424)		292,217		81,615	81,615	8,426	

(continues)

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 (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	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	03/11/2011	STIFEL NICOLAUS & CO-EQ	19,579.000	562,183		509,989	517,669	(7,680)			(7,680)		509,989		52,194	52,194	8,727	
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	12/09/2011	Various	14,204.050	444,334		289,396	371,720	(82,324)			(82,324)		289,396		154,938	154,938		
N93540-10-7	VISTAPRINT NV	F	09/07/2011	Various	15,219.600	465,512		658,594	700,102	(41,507)			(41,507)		658,594		(193,082)	(193,082)		
P8744Y-10-2	STEINER LEISURE LTD	F	10/04/2011	Various	13,902.030	588,613		571,389	649,225	(77,835)			(77,835)		571,389		17,223	17,223		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						87,853,941		67,957,586	88,549,758	(20,211,864)		380,301	(20,592,165)		67,957,586		19,896,357	19,896,357	181,137	
9799997 - Subtotal - Common Stocks - Part 4						87,853,941		67,957,586	88,549,758	(20,211,864)		380,301	(20,592,165)		67,957,586		19,896,357	19,896,357	181,137	
9799998 - Summary Item from Part 5 for Common Stocks						24,503,379		26,671,172				848	(848)		26,670,324		(2,166,941)	(2,166,941)	40,970	
9799999 - Subtotal - Common Stocks						112,357,320		94,628,758	88,549,758	(20,211,864)		381,149	(20,593,013)		94,627,910		17,729,416	17,729,416	222,107	
9899999 - Subtotal - Preferred and Common Stocks						112,357,320		94,628,758	88,549,758	(20,211,864)		381,149	(20,593,013)		94,627,910		17,729,416	17,729,416	222,107	
9999999 - TOTALS						694,939,795		669,129,539	480,811,268	(20,000,379)	977,666	1,027,459	(20,050,172)		672,673,625		22,266,171	22,266,171	13,749,370	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC	11/01/2011	Paydown	93,017.380	95,315	93,017	93,017		(2,298)		(2,298)					1,330	81
36297E-ZY-4	G2 #710059 4.500% 11/20/60		10/01/2011	Interest Capitalization	11/01/2011	Paydown	113.300	113	113	113									1	
690353-SU-2	OPIC AgencyVAR 0.090% 06/15/17		03/07/2011	MELLON CAPITAL MKT	04/04/2011	MELLON CAPITAL MKT	10,000,000.000	10,000,000	10,000,000	10,000,000									7,580	5,819
0599999 - Subtotal - Bonds - U.S. Governments							10,093,130.680	10,095,428	10,093,130	10,093,130		(2,298)		(2,298)					8,911	5,900
Bonds - All Other Governments																				
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	09/14/2011	NATIONAL BANK OF CANADA	10/12/2011	NATIONAL BANK OF CANADA	5,000,000.000	4,994,000	4,909,800	4,994,084		84		84			(84,284)	(84,284)	5,778	
1099999 - Subtotal - Bonds - All Other Governments							5,000,000.000	4,994,000	4,909,800	4,994,084		84		84			(84,284)	(84,284)	5,778	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F03$-45-4	FNMA DOLLAR ROLL 3.000% 05/01/26		04/14/2011	BANK of AMERICA SEC	05/13/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									76,368	13,156
01F03$-46-2	FNMA DOLLAR ROLL 3.000% 06/01/26		05/13/2011	BANK of AMERICA SEC	06/14/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									49,336	12,334
01F03$-47-0	FNMA DOLLAR ROLL 3.000% 07/01/26		06/14/2011	BANK of AMERICA SEC	07/15/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									53,345	14,801
01F03$-48-8	FNMA DOLLAR ROLL 3.000% 07/01/26		07/15/2011	BANK of AMERICA SEC	08/11/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									53,576	12,334
01F03$-49-6	FNMA DOLLAR ROLL 3.000% 09/01/26		08/11/2011	BANK of AMERICA SEC	09/15/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									62,595	14,801
01F03$-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/15/2011	BANK of AMERICA SEC	10/14/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									55,992	13,979
01F03$-4B-1	FNMA DOLLAR ROLL 3.000% 10/01/26		10/14/2011	BANK of AMERICA SEC	11/15/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									42,449	13,156
01F03$-4C-9	FNMA TBA 3.000% 12/01/26		11/15/2011	BANK of AMERICA SEC	11/15/2011	BANK of AMERICA SEC	9,867,209.000	9,581,953	9,581,953	9,581,953									11,512	11,512
130536-PR-0	CA PCR WST MGMT POLLUTION		08/01/2011	MERRILL LYNCH-NY--FX INC	11/01/2011	Redemption 100.0000	3,500,000.000	3,500,000	3,500,000	3,500,000									13,783	
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		07/28/2011	BARCLAYS	08/01/2011	Redemption 100.0000	500,000.000	500,000	500,000	500,000									882	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN		11/10/2011	BARCLAYS	11/15/2011	Redemption 100.0000	4,274,285.700	4,274,286	4,274,286	4,274,286									4,129	
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		10/31/2011	BARCLAYS	12/01/2011	Paydown	28,797.590	30,615	28,798	28,798		(1,818)		(1,818)					108	58
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		10/31/2011	BARCLAYS	12/01/2011	Paydown	26,643.460	28,325	26,643	26,643		(1,682)		(1,682)					100	53
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/03/2011	J P MORGAN SEC FIXED INC	12/01/2011	Paydown	154,949.660	149,914	154,950	154,950		5,036		5,036					2,266	194
3138A7-NR-5	FNMA # AH5799 3.000% 02/01/26		03/04/2011	CREDIT SUISSE FIRST BOSTON	04/14/2011	BANK of AMERICA SEC	9,867,209.400	9,580,444	9,581,953	9,581,953		1,509		1,509					38,647	12,334
3138A7-NR-5	FNMA # AH5799 3.000% 02/01/26		03/04/2011	CREDIT SUISSE FIRST BOSTON	04/01/2011	Paydown	48,253.100	46,851	48,253	48,253		1,402		1,402					121	60
31416X-LG-3	FNMA AB2126 3.000% 01/01/26		01/07/2011	NOMURA SECURITIES INTERNATIONA	12/01/2011	Paydown	779,604.000	764,377	779,604	779,604		15,227		15,227					13,147	1,169
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		01/07/2011	STEPHENS INC.	12/01/2011	Paydown	592,212.690	616,086	592,213	592,213		(23,874)		(23,874)					16,552	888
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		01/24/2011	MIZUHO SECURITIES USA INC	12/01/2011	Paydown	38,139.180	39,778	38,139	38,139		(1,639)		(1,639)					791	129
407271-FL-4	HAMILTON CNTY OHIO ECONOMIC DE VRDN		04/01/2011	PNC CAPITAL MARKETS	12/08/2011	PNC CAPITAL MARKETS	7,860,000.000	7,860,000	7,860,000	7,860,000									7,695	
60528A-CA-0	MSBUSFIN DEVELOPMENT 0.020% 11/01/		02/15/2011	Loop Capital Market	07/13/2011	Loop Capital Market	1,000,000.000	1,000,000	1,000,000	1,000,000									525	70
686076-DY-3	OREGON EDR VRDN 0.190% 12/01/25		01/14/2011	MERRILL LYNCH-NY--FX INC	07/14/2011	Call 100.0000	10,500,000.000	10,500,000	10,500,000	10,500,000									17,168	1,099
986476-AX-7	York 1.000% 09/15/24		02/25/2011	MERRILL LYNCH-NY--FX INC	09/01/2011	Redemption 100.0000	1,550,000.000	1,550,000	1,550,000	1,550,000									7,750	
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							119,657,766.780	117,096,300	117,090,463	117,090,463		(5,839)		(5,839)					528,837	122,127
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-AZ-5	AT&T INC 3.875% 08/15/21		08/15/2011	BARCLAYS	08/16/2011	GOLDMAN SACHS	5,000,000.000	4,985,250	5,085,900	4,985,253		3		3			100,647	100,647	538	
014477-AL-7	ALERIS INTL INC 7.625% 02/15/18		02/25/2011	Various	10/14/2011	Tax Free Exchange	1,613,000.000	1,618,723	1,618,264	1,618,264		(459)		(459)					83,702	1,593
039483-BD-3	ARCHER-DANIELS-MIDLAND		09/26/2011	Taxable Exchange	09/26/2011	Various	310.000	299	310	299							11	11		
066365-DC-8	BANKERS TRUST NEW YORK CORP		03/09/2011	CREDIT SUISSE FIRST BOSTON	10/15/2011	Maturity	1,000,000.000	1,037,310	1,000,000	1,000,000		(37,310)		(37,310)					72,500	30,007
095699-AA-2	DEL MONTE FOODS (Blue Merger)		03/08/2011	Various	12/16/2011	Tax Free Exchange	1,767,000.000	1,793,936	1,790,150	1,790,150		(3,786)		(3,786)					112,278	1,882
13213P-AA-8	Cambrian VRDN 0.290% 02/01/31		03/10/2011	STERN	12/01/2011	Redemption 100.0000	196,500.000	196,500	196,500	196,500									304	17
134429-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		03/31/2011	UBS WARBURG	08/17/2011	Various	5,000,000.000	4,974,500	5,258,500	4,975,311		811		811			283,189	283,189	80,868	
13959R-AA-2	CAPELLA HEALTHCARE 9.250% 07/01/17		05/02/2011	Various	11/02/2011	Various	126,000.000	137,025	136,155	136,155		(870)		(870)					9,745	4,015
20846G-9A-0	CONSECO FINANCING TR II		03/08/2011	Various	03/08/2011	Various	1.000		7,128								7,128	7,128		
20846J-9A-4	CONSECO III 8.796% 04/01/27		03/08/2011	Various	03/08/2011	Various	1.000		6,690								6,690	6,690		
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD	11/03/2011	J P MORGAN SEC HI-YIELD	152,000.000	152,397	148,960	152,382		(16)		(16)			(3,422)	(3,422)	5,143	

(continues)

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		08/10/2011	J P MORGAN SEC FIXED INC	12/01/2011	Paydown	66,742.980	67,734	66,743	66,743		(991)		(991)					1,008	145
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/17/2011	DEUTSCHE BANK	12/01/2011	Paydown	234,956.440	237,296	234,956	234,956		(2,339)		(2,339)					2,435	622
23305X-AB-7	DBUBS 2011-LC2A A2 3.386% 06/10/16		06/17/2011	DEUTSCHE BANK	08/08/2011	UBS WARBURG	3,110,000.000	3,141,094	3,094,693	3,140,326		(768)		(768)			(45,633)	(45,633)	20,476	7,898
25459H-AD-7	DIRECTV HLDS/FN 6.375% 06/15/15		05/17/2011	MORGAN STANLEY FIXED INC	06/15/2011	Call 102.1250	4,000,000.000	4,101,200	4,085,000	4,085,000		(16,200)		(16,200)					127,500	109,792
28932M-AG-0	ELM RD GENERATING STAT		01/12/2011	J P MORGAN SEC FIXED INC	07/22/2011	Redemption 100.0000	65,853.650	65,854	65,854	65,854									1,539	
302051-AP-2	EXIDE TECHNOLOGIES 8.625% 02/01/18		07/21/2011	Various	09/19/2011	Tax Free Exchange	940,000.000	968,200	967,608	967,608		(592)		(592)					52,699	40,763
30225X-AB-9	EXTERRAN HOLDINGS INC 7.250% 12/01		04/18/2011	BANK of AMERICA SEC	12/09/2011	Tax Free Exchange	1,123,000.000	1,157,363	1,154,058	1,154,058		(3,304)		(3,304)					85,036	30,376
362341-TM-1	GSAMP 2005-SEA2 A1 0.644% 01/25/45		09/16/2011	RBS GREENWICH CAPITAL	12/25/2011	Paydown	73,614.530	64,597	73,615	73,615		9,018		9,018					98	31
398433-AE-2	GRIFFON CORPORATION 7.125% 04/01/1		03/15/2011	DEUTSCHE BANK	08/15/2011	Tax Free Exchange	465,000.000	465,266	465,259	465,259		(7)		(7)					13,621	63
435765-AC-6	HOLLY ENERGY PARTNERS LP		03/10/2011	BANK of AMERICA SEC	06/10/2011	Tax Free Exchange	128,000.000	137,600	137,209	137,209		(391)		(391)					2,493	
487836-BE-7	KELLOGG CO 3.250% 05/21/18		05/16/2011	MORGAN STANLEY FIXED INC	08/17/2011	Morgan Stanley	2,000,000.000	1,995,020	2,056,800	1,995,185		165		165			61,615	61,615	16,792	
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange	03/25/2011	Call 103.0000	106,000.000	107,927	109,180	107,841		(86)		(86)			1,339	1,339	6,478	4,741
552078-BA-4	LYONDELL CHEMICAL 8.000% 11/01/17		10/20/2011	Various	11/07/2011	Various	280,000.000	283,293	321,300	283,271		(22)		(22)			38,029	38,029	11,956	10,516
55342U-AA-2	MPT OPER PARTNERS 6.875% 05/01/21		04/19/2011	J P MORGAN SEC HI-YIELD	11/17/2011	Tax Free Exchange	258,000.000	259,300	259,231	259,231		(69)		(69)					9,903	
585055-AV-8	MEDTRONIC INC 4.125% 03/15/21		03/10/2011	BANK of AMERICA SEC	09/21/2011	Morgan Stanley	2,000,000.000	1,989,140	2,125,600	1,989,598		458		458			136,002	136,002	43,771	
59157B-AC-6	METLIFE INSTITUTIONAL FD		01/05/2011	UBS WARBURG	12/12/2011	UBS WARBURG	2,700,000.000	2,700,000	2,702,136	2,700,000							2,136	2,136	17,752	
628782-AG-9	NBTY INC 9.000% 10/01/18		01/24/2011	BANK of AMERICA SEC	07/27/2011	Tax Free Exchange	951,000.000	1,024,703	1,019,490	1,019,490		(5,213)		(5,213)					70,374	27,579
652482-CC-2	NEWS AMERICA INC 6.150% 02/15/41		02/09/2011	J P MORGAN SEC FIXED INC	08/26/2011	Tax Free Exchange	2,000,000.000	1,989,700	1,989,760	1,989,760		60		60					64,917	
664397-AE-6	NORTHEAST UTILITIES 7.250% 04/01/1		12/01/2011	CORTVIEW CAPITAL SECURITIES LL	12/14/2011	LOOP CAPITAL MARKETS	1,000,000.000	1,020,440	1,018,470	1,018,840		(1,600)		(1,600)			(370)	(370)	14,903	13,090
716495-AM-8	PETROHAWK ENERGY CORP 6.250% 06/01		05/25/2011	CREDIT AGRICOLE SECURITIES	09/26/2011	Tax Free Exchange	2,226,000.000	2,221,680	2,221,836	2,221,836		156		156					48,694	2,246
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		01/01/2011	Interest Capitalization	11/01/2011	Paydown														
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		11/29/2011	AMHERST SECURITIES GROUP	12/01/2011	Paydown	114,384.850	104,662	114,385	114,385		9,723		9,723					469	454
826338-AA-3	SIERRA LAND CO 0.270% 03/01/48		01/14/2011	WACHOVIA	03/01/2011	Call 100.0000	205,000.000	205,000	205,000	205,000									127	24
91159H-HA-1	US BANCORP 4.125% 05/24/21		05/19/2011	MORGAN STANLEY FIXED INC	05/26/2011	US BANCORP	2,000,000.000	1,992,380	1,996,740	1,992,392		12		12			4,348	4,348	1,604	
918005-AY-5	AQUILA INC 7.950% 02/01/11		01/24/2011	BNP SECURITIES	02/01/2011	Maturity	1,000,000.000	1,000,800	1,000,000	1,000,000		(800)		(800)					39,750	38,867
931142-CY-7	WAL-MART STORES 5.000% 10/25/40		03/02/2011	DEUTSCHE BANK	05/04/2011	CITIGROUP GLOBAL MKTS	1,000,000.000	939,590	951,920	939,800		210		210			12,120	12,120	26,944	18,333
952355-AG-0	WEST CORP 8.625% 10/01/18		02/14/2011	BANK of AMERICA SEC	08/26/2011	Tax Free Exchange	205,000.000	218,838	217,785	217,785		(1,053)		(1,053)					10,854	1,572
97381W-AQ-7	WINDSTREAM CORP 7.500% 04/01/23		03/02/2011	CITIGROUP GLOBAL MKTS	05/17/2011	Tax Free Exchange	1,459,000.000	1,459,000	1,459,000	1,459,000									18,541	
A6488#-AA-1	PORSCHE SALZBURG PP 5.400% 09/14/1	E	06/08/2011	PRINCERIDGE GROUP LLC	09/30/2011	Call 100.0000	3,000,000.000	3,215,160	3,000,000	3,204,255		(10,905)		(10,905)			(204,255)	(204,255)	573,437	50,850
698900-AF-4	PANCANADIAN ENERGY CORP	A	10/04/2011	WELLS FARGO	11/01/2011	Maturity	1,000,000.000	1,003,760	1,000,000	1,000,000		(3,760)		(3,760)					31,500	27,125
639365-AE-5	NAVIOS MARITIME 8.125% 02/15/19	F	08/08/2011	Various	09/30/2011	Tax Free Exchange	524,000.000	478,290	478,793	478,793		503		503					24,174	16,078
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	F	03/22/2011	J P MORGAN SEC FIXED INC	09/21/2011	Morgan Stanley	2,000,000.000	1,979,520	2,097,600	1,980,320		800		800			117,280	117,280	39,333	
806854-AB-1	SCHLUMBERGER INVESTMENT	F	09/07/2011	CITIGROUP GLOBAL MKTS	09/14/2011	RBC/DAIN	2,000,000.000	1,993,580	1,999,480	1,993,588		8		8			5,892	5,892	917	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							53,090,364.450	53,483,927	53,938,058	53,415,312		(68,614)		(68,614)			522,746	522,746	1,745,173	438,679
8399998 - Subtotal - Bonds							187,841,261.910	185,669,655	186,031,451	185,592,989		(76,667)		(76,667)			438,462	438,462	2,288,699	566,706
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
004764-10-6	ACME PACKET INC		10/28/2011	Various	12/14/2011	S. G. COWEN SECURITIES CORP.	1,070.000	39,904	34,835	39,904							(5,069)	(5,069)		
00484M-10-6	ACORDA THERAPEUTICS INC		05/24/2011	Various	09/07/2011	Various	2,930.600	89,985	77,224	89,985							(12,760)	(12,760)		
008073-10-8	AEROVIRONMENT INC		08/16/2011	Various	09/07/2011	Various	5,225.000	179,302	148,964	179,302							(30,338)	(30,338)		
015351-10-9	ALEXION PHARMACEUTICALS INC		05/23/2011	Stock Split	11/04/2011	Various	20,945.000													
01881G-10-6	ALLIANCEBERNSTEIN HOLDING LP		07/26/2011	BNY CONVERG-SOFT	10/26/2011	BNY CONVERG-SOFT	2,679.000	50,069	37,253	50,069							(12,815)	(12,815)	911	
02913V-10-3	AMERICAN PUBLIC EDUCATION		09/08/2011	Various	12/16/2011	Various	4,761.710	170,909	201,771	170,909							30,862	30,862		
029429-10-7	AMERICAN SCIENCE & ENGINEER		08/24/2011	STIFEL NICOLAUS & CO-EQ	09/20/2011	Various	1,878.440	154,567	135,130	154,567							(19,437)	(19,437)	394	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		07/26/2011	Various	10/25/2011	Various	2,374.560	82,029	73,812	82,029							(8,217)	(8,217)	337	
04033V-20-3	ARIBA INC		10/28/2011	KEY BANC CAPITAL MARKETS	12/22/2011	KNIGHT SECURITIES	400.000	13,080	12,110	13,080							(969)	(969)		
043176-10-6	ARUBA NETWORKS INC		08/26/2011	Various	09/07/2011	Various	3,335.000	73,553	67,972	73,553							(5,581)	(5,581)		

(continues)

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
045327-10-3	ASPEN TECHNOLOGY INC		08/12/2011	Various	09/07/2011	Various	27,635.000	431,265	423,686	431,265							(7,579)	(7,579)		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/10/2011	JEFFERIES & CO INC-EQ	09/07/2011	Various	2,049.770	46,722	34,515	45,874			848	(848)			(11,359)	(11,359)		
057665-20-0	BALCHEM CORP		02/02/2011	Various	10/20/2011	Various	2,106.480	73,130	83,081	73,130							9,951	9,951		
089302-10-3	BIG LOTS INC		09/28/2011	Various	12/16/2011	Various	3,080.440	98,184	107,536	98,184							9,352	9,352		
09057G-60-2	BIO-REFERENCE LABS INC		05/17/2011	Various	07/14/2011	LEERINK SWANN	11,535.000	288,505	235,604	288,505							(52,902)	(52,902)		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/05/2011	Various	12/02/2011	Various	4,809.000	123,101	136,263	123,101							13,162	13,162		
09180C-10-6	BJ'S RESTAURANTS INC		09/06/2011	Various	09/07/2011	Various	1,775.000	74,280	77,192	74,280							2,912	2,912		
09689U-10-2	BODY CENTRAL CORP		08/04/2011	Various	09/07/2011	Various	18,920.000	434,045	363,441	434,045							(70,605)	(70,605)		
109178-10-3	BRIGHAM EXPLORATION CO		05/24/2011	SIDOTI & CO LLC	10/27/2011	Various	7,035.000	211,711	241,435	211,711							29,725	29,725		
110122-10-8	BRISTOL-MYERS SQUIBB CO		07/26/2011	BNY CONVERG-SOFT	09/27/2011	BNY CONVERG-SOFT	808.000	23,518	25,332	23,518							1,814	1,814		
119848-10-9	BUFFALO WILD WINGS INC		09/01/2011	Various	09/07/2011	Various	3,790.000	226,056	229,696	226,056							3,640	3,640		
127387-10-8	CADENCE DESIGN SYS INC		09/01/2011	Various	09/07/2011	SIDOTI & CO LLC	2,425.000	22,775	21,685	22,775							(1,090)	(1,090)		
139594-10-5	CAPELLA EDUCATION CO		07/06/2011	Various	09/07/2011	Various	6,781.580	338,491	249,310	338,491							(89,181)	(89,181)		
14754D-10-0	CASH AMERICA INTL INC		08/11/2011	SIDOTI & CO LLC	09/07/2011	Various	1,858.000	91,541	101,829	91,541							10,288	10,288	62	
149205-10-6	CATO CORP-CLASS A		05/20/2011	Various	11/15/2011	Various	15,230.760	381,767	408,421	381,767							26,653	26,653	6,063	
14964U-10-8	CAVIUM NETWORKS INC		06/27/2011	Various	12/09/2011	Various	3,064.340	126,445	96,559	126,445							(29,886)	(29,886)		
156710-10-5	CERADYNE INC		07/26/2011	Various	09/07/2011	Various	43,745.000	1,560,590	1,702,006	1,560,590							141,416	141,416		
168615-10-2	CHICO'S FAS INC		10/04/2011	Various	11/15/2011	Various	28,668.770	358,886	391,846	358,886							32,960	32,960	1,960	
179895-10-7	CLARCOR INC		08/04/2011	Various	12/22/2011	Various	7,578.500	328,774	342,721	328,774							13,947	13,947	1,086	
19259P-30-0	COINSTAR INC		06/30/2011	Various	09/07/2011	Various	1,244.330	67,572	57,758	67,572							(9,814)	(9,814)		
20564W-10-5	COMSCORE INC		08/22/2011	Various	10/21/2011	Various	7,063.100	120,046	125,194	120,046							5,149	5,149		
243537-10-7	DECKERS OUTDOOR CORP		08/04/2011	Various	09/15/2011	Various	2,273.310	227,024	198,475	227,024							(28,550)	(28,550)		
252131-10-7	DEXCOM INC		07/15/2011	WILLIAM BLAIR	09/07/2011	Various	5,895.000	91,642	73,075	91,642							(18,566)	(18,566)		
262037-10-4	DRIL-QUIP INC		05/09/2011	Various	09/07/2011	Various	2,113.250	155,545	134,153	155,545							(21,392)	(21,392)		
292554-10-2	ENCORE CAPITAL GROUP INC		07/08/2011	Various	09/07/2011	Various	1,451.690	45,221	33,848	45,221							(11,373)	(11,373)		
29355X-10-7	ENPRO INDUSTRIES INC		05/06/2011	Various	09/30/2011	Various	10,255.000	421,899	359,016	421,899							(62,883)	(62,883)		
296315-10-4	ESCO TECHNOLOGIES INC		10/27/2011	Various	11/21/2011	Various	13,422.000	493,253	403,896	493,253							(89,357)	(89,357)	1,772	
317485-10-0	FINANCIAL ENGINES INC		06/24/2011	Various	09/07/2011	Various	15,205.000	374,764	307,847	374,764							(66,917)	(66,917)		
31787A-50-7	FINISAR CORPORATION		09/14/2011	Various	12/19/2011	Various	35,914.990	632,601	594,750	632,601							(37,851)	(37,851)		
31942D-10-7	FIRST CASH FINL SVCS INC		01/21/2011	SIDOTI & CO LLC	09/07/2011	Various	1,323.510	41,956	58,751	41,956							16,795	16,795		
34385P-10-8	FLUIDIGM CORP		06/30/2011	Various	09/07/2011	Various	7,355.000	106,675	109,687	106,675							3,012	3,012		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		05/05/2011	Various	08/02/2011	Various	31,790.000	902,011	736,554	902,011							(165,457)	(165,457)		
37244C-10-1	GENOMIC HEALTH INC		09/30/2011	LEERINK SWANN	12/05/2011	CREDIT SUISSE FIRST BOSTON	453.000	9,535	12,683	9,535							3,149	3,149		
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/11/2011	Morgan Stanley	08/04/2011	Various	3,275.000	66,925	56,393	66,925							(10,532)	(10,532)		
40425J-10-1	HMS HOLDINGS CORP		05/17/2011	KEY BANC CAPITAL MARKETS	09/07/2011	Various	594.110	45,215	43,864	45,215							(1,351)	(1,351)		
40425J-10-1	HMS HOLDINGS CORP		08/17/2011	Stock Split	09/07/2011	Various	5,379.980													
422704-10-6	HECLA MINING CO		11/03/2011	Various	12/15/2011	KNIGHT SECURITIES	44,015.000	280,974	243,878	280,974							(37,097)	(37,097)	880	
443320-10-6	HUB GROUP INC-CL A		06/14/2011	Various	10/25/2011	Various	15,626.310	591,872	488,314	591,872							(103,559)	(103,559)		
45256B-10-1	IMPAX LABORATORIES INC		05/10/2011	Various	09/07/2011	Various	12,045.000	332,987	227,884	332,987							(105,104)	(105,104)		
45928H-10-6	INTERNATIONAL COAL GROUP INC		02/07/2011	Various	05/13/2011	Various	31,080.000	273,036	395,650	273,036							122,614	122,614		
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		08/25/2011	Various	09/07/2011	Various	1,972.070	57,609	60,167	57,609							2,558	2,558	243	
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		08/25/2011	Various	12/09/2011	Tax Free Exchange	4,057.930	118,698	118,698	118,698									1,643	
501889-20-8	LKQ CORP		01/07/2011	INSTINET	09/29/2011	Various	3,978.940	91,575	98,586	91,575							7,012	7,012		
502160-10-4	LSB INDUSTRIES INC		08/16/2011	SIDOTI & CO LLC	10/03/2011	Various	4,348.900	158,078	168,869	158,078							10,792	10,792		
515098-10-1	LANDSTAR SYSTEM INC		06/16/2011	Various	12/22/2011	Various	5,198.280	232,289	222,036	232,289							(10,253)	(10,253)	544	
549764-10-8	LUFKIN INDUSTRIES INC		07/05/2011	Various	10/11/2011	Various	3,733.340	315,857	258,391	315,857							(57,466)	(57,466)	160	
550283-10-5	LUMOS NETWORKS CORP		11/04/2011	Spin Off	11/30/2011	Various	16,729.000	172,532	242,925	172,532							70,393	70,393		
550283-10-5	LUMOS NETWORKS CORP		11/04/2011	Spin Off	11/04/2011	Cash Adjustment	0.500	5	8	5							3	3		

(continues)

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
577933-10-4	MAXIMUS INC		10/05/2011	Various	12/22/2011	Various	486.170	27,820	32,778	27,820							4,958	4,958	141	
577933-10-4	MAXIMUS INC		07/01/2011	Stock Split	12/22/2011	Various	7,425.050												449	
594901-10-0	MICROS SYSTEMS INC		06/24/2011	Various	09/07/2011	Various	2,095.050	101,149	95,457	101,149							(5,692)	(5,692)		
617700-10-9	MORNINGSTAR INC		03/16/2011	Morgan Stanley	05/13/2011	Various	4,725.000	268,190	272,635	268,190							4,445	4,445	236	
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/13/2011	Various	12/16/2011	Various	6,229.540	153,756	121,174	153,756							(32,581)	(32,581)		
651718-50-4	NEWPARK RESOURCES INC		10/18/2011	Various	12/14/2011	Various	67,320.000	620,330	551,739	620,330							(68,591)	(68,591)		
65440K-10-6	99 CENTS ONLY STORES		09/08/2011	Various	10/28/2011	Various	38,660.000	700,226	807,923	700,226							107,697	107,697		
67020Q-10-7	NTELOS HOLDINGS CORP		09/01/2011	Various	09/07/2011	Various	4,335.000	74,432	81,758	74,432							7,326	7,326		
67020Q-10-7	NTELOS HOLDINGS CORP		09/30/2011	Various	10/24/2011	Tax Free Exchange	33,459.000	591,289	591,289	591,289									6,464	
67020Q-30-5	NTELOS HOLDINGS CORP		10/24/2011	Tax Free Exchange	11/07/2011	KNIGHT SECURITIES	1,885.000	47,203	42,515	47,203							(4,688)	(4,688)		
67020Q-30-5	NTELOS HOLDINGS CORP		10/24/2011	Tax Free Exchange	11/04/2011	Spin Off		172,537	172,537	172,537										
67020Q-30-5	NTELOS HOLDINGS CORP		10/24/2011	Tax Free Exchange	10/24/2011	Various	16,729.500													
67072V-10-3	NXSTAGE MEDICAL INC		08/03/2011	Various	09/07/2011	Various	10,601.350	221,002	193,944	221,002							(27,058)	(27,058)		
67555N-20-6	OCLARO INC		03/08/2011	CITIGROUP GLOBAL-EQ	06/24/2011	Various	4,650.000	76,290	32,781	76,290							(43,509)	(43,509)		
69840W-10-8	PANERA BREAD COMPANY-CL A		02/02/2011	Various	03/04/2011	Various	5,835.000	574,482	685,538	574,482							111,057	111,057		
699173-20-9	PARAMETRIC TECHNOLOGY CORP		06/30/2011	Various	09/07/2011	Various	5,274.980	122,751	99,161	122,751							(23,590)	(23,590)		
716382-10-6	PETMED EXPRESS INC		06/15/2011	Various	08/01/2011	Various	21,241.000	313,250	244,458	313,250							(68,792)	(68,792)	3,998	
716748-10-8	PETROQUEST ENERGY INC		08/05/2011	Various	09/07/2011	Various	59,930.000	523,093	445,905	523,093							(77,188)	(77,188)		
73172K-10-4	POLYCOM INC		10/31/2011	Various	12/14/2011	Various	2,374.220	91,385	104,983	91,385							13,598	13,598		
73172K-10-4	POLYCOM INC		07/06/2011	Stock Split	12/14/2011	Various	15,004.070													
743312-10-0	PROGRESS SOFTWARE CORP		06/29/2011	Morgan Stanley	09/28/2011	Various	3,825.000	90,171	76,205	90,171							(13,966)	(13,966)		
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Stock Split	09/28/2011	Various	15,682.330													
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Stock Split	01/31/2011	Cash Adjustment	0.170													
749941-10-0	RF MICRO DEVICES INC		07/29/2011	Various	11/29/2011	Various	30,915.740	217,844	187,896	217,844							(29,948)	(29,948)		
772739-20-7	ROCK-TENN COMPANY -CL A		01/26/2011	Various	07/08/2011	Various	4,135.000	259,961	271,673	259,961							11,712	11,712	1,426	
775711-10-4	ROLLINS INC		08/23/2011	Various	09/07/2011	Various	10,700.000	196,340	205,317	196,340							8,977	8,977	544	
795435-10-6	SALIX PHARMACEUTICALS LTD		03/01/2011	PIPER JAFFRAY	12/27/2011	Various	3,866.280	129,547	137,056	129,547							7,509	7,509		
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		04/06/2011	Various	05/09/2011	Various	41,425.000	434,011	360,821	434,011							(73,191)	(73,191)		
805423-30-8	SAVVIS INC		04/26/2011	PIPER JAFFRAY	05/27/2011	Various	10,085.000	377,043	396,116	377,043							19,073	19,073		
83088M-10-2	SKYWORKS SOLUTIONS INC		10/28/2011	Various	12/13/2011	Various	2,539.080	56,516	46,692	56,516							(9,823)	(9,823)		
834376-50-1	SOLUTIA INC		05/18/2011	Various	08/24/2011	Various	38,420.000	925,350	648,662	925,350							(276,688)	(276,688)		
83568G-10-4	SONOSITE		04/26/2011	Various	12/27/2011	Various	12,745.000	426,726	575,371	426,726							148,645	148,645		
87424N-10-4	TALEO CORP-CLASS A		11/02/2011	Various	12/15/2011	Various	1,697.390	48,135	53,911	48,135							5,776	5,776		
882681-10-9	TEXAS ROADHOUSE INC		08/03/2011	Various	09/07/2011	Various	61,885.000	1,034,101	953,134	1,034,101							(80,967)	(80,967)	8,388	
885175-30-7	THORATEC CORP		08/30/2011	Various	09/07/2011	Various	12,060.000	411,883	390,414	411,883							(21,469)	(21,469)		
891092-10-8	TORO CO		08/18/2011	SIDOTI & CO LLC	09/07/2011	Various	1,788.650	101,151	94,330	101,151							(6,821)	(6,821)	173	
892356-10-6	TRACTOR SUPPLY COMPANY		01/07/2011	Various	10/04/2011	Various	6,024.640	287,682	371,482	287,682							83,800	83,800	1,375	
89674K-10-3	TRIQUINT SEMICONDUCTOR INC		06/10/2011	Various	08/25/2011	Various	66,755.000	845,351	535,504	845,351							(309,846)	(309,846)		
896818-10-1	TRIUMPH GROUP INC		08/16/2011	Various	09/07/2011	Various	2,550.000	125,412	125,515	125,412							104	104	36	
899896-10-4	TUPPERWARE		01/04/2011	ROBERT W. BAIRD	09/07/2011	Various	2,760.440	133,488	176,107	133,488							42,619	42,619	1,481	
91307C-10-2	UNITED THERAPEUTICS CORP		06/29/2011	MERRILL LYNCH-ALGO	12/02/2011	Various	1,554.710	85,266	70,740	85,266							(14,526)	(14,526)		
922417-10-0	VEECO INSTRUMENTS INC		05/20/2011	ROBERT W. BAIRD	08/25/2011	Various	1,430.000	78,487	57,539	78,487							(20,949)	(20,949)		
92335C-10-6	VERA BRADLEY INC		08/01/2011	Various	08/31/2011	Various	12,670.000	580,752	412,387	580,752							(168,365)	(168,365)		
92827P-10-2	VIRTUSA CORP		08/09/2011	Various	09/07/2011	Various	2,271.670	37,238	35,482	37,238							(1,756)	(1,756)		
929297-10-9	WMS INDUSTRIES INC		07/21/2011	Various	08/10/2011	Various	32,555.000	1,251,284	665,057	1,251,284							(586,226)	(586,226)		
929740-10-8	WABTEC CORP		07/26/2011	KEY BANC CAPITAL MARKETS	12/15/2011	Various	5,232.590	331,995	314,736	331,995							(17,260)	(17,260)	132	
947684-10-6	WEBSENSE INC		07/25/2011	Various	09/14/2011	Various	16,335.000	434,461	327,918	434,461							(106,543)	(106,543)		
981811-10-2	WORTHINGTON INDUSTRIES		06/30/2011	KEY BANC CAPITAL MARKETS	09/22/2011	Various	3,767.000	84,656	59,280	84,656							(25,376)	(25,376)	72	

(continues)

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
654902-20-4	NOKIA	F	07/26/2011	BNY CONVERG-SOFT	09/27/2011	BNY CONVERG-SOFT	3,617.000	21,244	20,563	21,244							(681)	(681)		
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	10/27/2011	Various	12/09/2011	Various	8,275.950	223,744	259,541	223,744							35,797	35,797		
N93540-10-7	VISTAPRINT NV	F	06/09/2011	Various	09/07/2011	Various	1,325.400	61,508	40,539	61,508							(20,970)	(20,970)		
P8744Y-10-2	STEINER LEISURE LTD	F	02/24/2011	Various	10/04/2011	Various	3,878.970	180,060	164,237	180,060							(15,823)	(15,823)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								26,671,172	24,503,379	26,670,324			848	(848)			(2,166,941)	(2,166,941)	40,970	
9799998 - Subtotal - Common Stocks								26,671,172	24,503,379	26,670,324			848	(848)			(2,166,941)	(2,166,941)	40,970	
9899999 - Subtotal - Preferred and Common Stocks								26,671,172	24,503,379	26,670,324			848	(848)			(2,166,941)	(2,166,941)	40,970	
9999999 - TOTALS								212,340,827	210,534,830	212,263,313		(76,667)	848	(77,515)			(1,728,479)	(1,728,479)	2,329,669	566,706

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Life Insurer									
63654@-10-5	National Integrity Ins. Co.		75264	2ciB1	No		272,523,777	200,000.000	100.000
1299999 - Subtotal - Common Stocks - U.S. Life Insurer							272,523,777		
1899999 - Subtotal - Common Stocks							272,523,777		
1999999 - TOTALS							272,523,777		

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 521,414,977

2. Total amount of intangible assets nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

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

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 Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	YORK CP			12/01/2011	MERRILL LYNCH-NY--FX INC	03/01/2012	3,000,000					3,000,000	3,000,000	1,162		0.450		MAT		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							3,000,000					3,000,000	3,000,000	1,162						
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							3,000,000					3,000,000	3,000,000	1,162						
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	METLIFE INSTITUTIONAL FD CORPFLOAT			12/12/2011	UBS WARBURG	12/07/2012	2,700,000					2,700,000	2,700,000			0.940	0.724	MJSD		
	NORTHERN STATES PWR-MINN Corp			08/31/2011	CORTVIEW CAPITAL SECURITIES LL	08/28/2012	2,359,276		(52,904)			2,250,000	2,412,180	61,500		8.000	0.595	FA		4,000
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							5,059,276		(52,904)			4,950,000	5,112,180	61,500						4,000
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)							5,059,276		(52,904)			4,950,000	5,112,180	61,500						4,000
7799999 - Total Bonds - Subtotal - Issuer Obligations							8,059,276		(52,904)			7,950,000	8,112,180	62,662						4,000
8399999 - TOTAL - Bonds							8,059,276		(52,904)			7,950,000	8,112,180	62,662						4,000
Class One Money Market Mutual Funds																				
60934N-20-3	FEDERATED PRIME OBILG SS PRIME I			12/27/2011	Various	12/27/2012	3,720,556						3,720,556				0.190	MAT		
60934N-62-5	FEDERATED PRIME OBLIG PRMIE FUND			12/30/2011	Various	12/30/2012	2,950,728						2,950,728				0.215	MAT	77	
299920-43-9	EVERGREEN TSY MONEY MARKET	SD		12/30/2011	INTEGRITY ACCUM/REINSURED-211	12/30/2012	30,000						30,000				4.897	MAT		
S99992-77-0	FIDELITY INST MM FUND PRIME			12/30/2011	Various	12/30/2012	91,226,236						91,226,236	646			0.114	MAT	48	
8999999 - Subtotal - Class One Money Market Mutual Funds							97,927,520						97,927,520	646					125	
9199999 - TOTAL Short-Term Investments							105,986,796		(52,904)				106,039,700	63,308					125	4,000

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carry Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Written Options - Income Generation - Call Options and Warrants																						
CHEVRON CORP (COVERED CALL)	CHEVRON CORP 166764100	N/A		US - CBOE	11/16/2011	01/21/2012	(145)		105.000		(60,464)		(47,850)		(47,850)	12,614						
GLAXOSMITHKLINE (COVERED CALL	GLAXOSMITHKLINE 37733W105	N/A		US - CBOE	12/06/2011	02/18/2012	(20)		46.000		(1,835)		(2,000)		(2,000)	(165)						
INTEL CORP (COVERED CALL)	INTEL CORP 458140100	N/A		US - CBOE	12/01/2011	02/18/2012	(992)		25.000		(103,166)		(56,544)		(56,544)	46,622						
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US - CBOE	11/15/2011	01/21/2012	(200)		85.000		(46,405)		(9,800)		(9,800)	36,605						
ABBOTT LABS (COVERED CALL)	ABBOTT LABS 002824100	N/A		US - CBOE	11/30/2011	02/18/2012	(350)		57.500		(15,750)		(18,900)		(18,900)	(3,150)						
0649999 - Written Options - Income Generation - Call Options and Warrants											(227,620)		(135,094)		(135,094)	92,526						
0709999 - Written Options - Subtotal - Income Generation											(227,620)		(135,094)		(135,094)	92,526						
0789999 - Written Options - Total Written Options - Call Options and Warrants											(227,620)		(135,094)		(135,094)	92,526						
0849999 - Written Options - Subtotal - Total Written Options											(227,620)		(135,094)		(135,094)	92,526						
Swaps - Replication - Credit Default																						
RSAT# 976657A@5		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			2,129	(2,158)		(2,158)	677				1,000,000	1FE	
0989999 - Swaps - Replication - Credit Default												2,129	(2,158)		(2,158)	677				1,000,000		
1029999 - Swaps - Subtotal - Replication												2,129	(2,158)		(2,158)	677				1,000,000		

(a)

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

NONE

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carry Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
1169999 - Swaps - Total Swaps - Credit Default												2,129	(2,158)		(2,158)	677				1,000,000		
1209999 - Swaps - Subtotal - Total Swaps												2,129	(2,158)		(2,158)	677				1,000,000		
1419999 - Totals - Subtotal - Replication												2,129	(2,158)		(2,158)	677				1,000,000		
1429999 - Totals - Subtotal - Income Generation											(227,620)		(135,094)		(135,094)	92,526						
1449999 - TOTAL											(227,620)	2,129	(137,252)		(137,252)	93,203				1,000,000		

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost if Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B/A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Itemty	24 Gain (Loss) to Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Written Options - Income Generation - Call Options and Warrants																								
3M (COVERED CALL)	3M CO. . 88579Y101	N/A		US - CBOE	10/12/2011	11/19/2011	11/15/2011	Closing Purcha	(200)		82.500		(26,399)	(11,000)		(11,000)					15,399			
CAMPBELL SOUP BOND OPTI	CAMPBELL SOUP CO . 134	N/A		US - CBOE	07/28/2011	08/17/2011	08/17/2011	Exercise	(2,000,000)		104.550		(12,400)	(12,400)		(12,400)								
CAMPBELL SOUP BOND OPTI	CAMPBELL SOUP CO . 134	N/A		US - CBOE	07/28/2011	08/17/2011	08/17/2011	Exercise	(3,000,000)		104.550		(18,600)	(18,600)		(18,600)								
CHEVRON CORP (COVERED C	CHEVRON CORPORATION	N/A		US - CBOE	10/14/2011	11/19/2011	11/16/2011	Closing Purcha	(145)		105.000		(13,775)	(7,395)		(7,395)					6,380			
INTEL CORP (COVERED CAL	INTEL CORPORATION . 45	N/A		US - CBOE	10/19/2011	12/17/2011	12/01/2011	Closing Purcha	(992)		25.000		(70,496)	(43,137)		(43,137)					27,359			
KELLOGG CO BOND OPTION	KELLOGG CO . 487836BE7	N/A		US - CBOE	07/28/2011	08/17/2011	08/17/2011	Exercise	(1,000,000)		102.400		(4,400)	(4,400)		(4,400)								
KELLOGG CO BOND OPTION	KELLOGG CO . 487836BE7	N/A		US - CBOE	07/28/2011	08/17/2011	08/17/2011	Exercise	(1,000,000)		102.400		(4,400)	(4,400)		(4,400)								
MEDTRONIC BOND OPTION	MEDTRONIC INC . 585055 .	N/A		US - CBOE	08/01/2011	09/21/2011	09/21/2011	Exercise	(2,000,000)		105.500		(15,600)	(15,600)		(15,600)								
SANOFI-AVENTIS BOND OPT	SANOFI-AVENTIS . 80105 .	N/A		US - CBOE	08/01/2011	09/21/2011	09/21/2011	Exercise	(1,000,000)		104.100		(7,800)	(7,800)		(7,800)								
SANOFI-AVENTIS BOND OPT	SANOFI-AVENTIS . 80105 .	N/A		US - CBOE	08/01/2011	09/21/2011	09/21/2011	Exercise	(1,000,000)		104.100		(7,800)	(7,800)		(7,800)								
0649999 - Written Options - Income Generation - Call Options and Warrants													(181,670)	(132,532)		(132,532)					49,138			
0709999 - Written Options - Subtotal - Income Generation													(181,670)	(132,532)		(132,532)					49,138			
0789999 - Written Options - Total Written Options - Call Options and Warrants													(181,670)	(132,532)		(132,532)					49,138			
0849999 - Written Options - Subtotal - Total Written Options													(181,670)	(132,532)		(132,532)					49,138			

(a)

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost if Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B/A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Itemty	24 Gain (Loss) to Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
1429999 - Totals - Subtotal - Income Generation													(181,670)	(132,532)		(132,532)					49,138			
1449999 - TOTAL													(181,670)	(132,532)		(132,532)					49,138			

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Changes in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Price	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
Short Futures - Hedging Other																			
BLH2	(17)	(850)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,361.70	1,409.40	(40,545)		(40,545)	(40,545)			79,572	100/109.2
NQH2	(8)	(160)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	2,267.25	2,274.50	(1,160)		(1,160)	(1,160)			37,446	100/109.2
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/21/2011	2,242.75	2,274.50	(635)		(635)	(635)			4,681	100/109.2
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/28/2011	2,262.00	2,274.50	(250)		(250)	(250)			4,681	100/109.2
R2H2	(5)	(500)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	714.45	738.80	(12,175)		(12,175)	(12,175)			23,403	100/109.2
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/19/2011	705.00	738.80	(3,380)		(3,380)	(3,380)			4,681	100/109.2
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/19/2011	706.80	738.80	(3,200)		(3,200)	(3,200)			4,681	100/109.2
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/23/2011	743.90	738.80	510		510	510			4,681	100/109.2
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/28/2011	734.20	738.80	(460)		(460)	(460)			4,681	100/109.2
ESH2	(28)	(1,400)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,220.05	1,252.50	(45,430)		(45,430)	(45,430)			131,060	100/109.2

(continues)

Broker Name	Net Cash Deposits
Net Cash Deposits	
Goldman Sachs	(327,650)
9999999 - Total Net Cash Deposits	(327,650)

(a)

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

NONE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Changes in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Price	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
Short Futures - Hedging Other (continued)																			
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/19/2011	1,198.75	1,252.50	(5,375)		(5,375)	(5,375)			9,361	100/109.2
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/23/2011	1,259.50	1,252.50	700		700	700			9,361	100/109.2
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/28/2011	1,245.75	1,252.50	(675)		(675)	(675)			9,361	100/109.2
1349999 - Short Futures - Hedging Other												(112,075)		(112,075)	(112,075)			327,650	
1389999 - Subtotal - Short Futures												(112,075)		(112,075)	(112,075)			327,650	
1409999 - Totals - Subtotal - Hedging Other												(112,075)		(112,075)	(112,075)			327,650	
1449999 - TOTAL												(112,075)		(112,075)	(112,075)			327,650	

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Changes in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception/ and at Termination (a)
Short Futures - Hedging Effective																		
BLZ1	(4)	(200)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	1,469.00	11/28/2011	1,373.10	Closing Purchase		19,155			100/111
BLZ1	(3)	(150)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	1,469.00	11/30/2011	1,442.90	Closing Purchase		3,896			100/111
BLZ1	(8)	(400)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	1,469.00	12/14/2011	1,368.50	Closing Purchase		40,149			100/111
BLZ1	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	1,469.10	12/14/2011	1,368.50	Closing Purchase		5,024			100/111
BLZ1	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/16/2011	1,407.80	12/14/2011	1,368.50	Closing Purchase		3,917			100/111
BLZ1	(3)	(150)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/23/2011	1,329.30	12/14/2011	1,368.50	Closing Purchase		(5,899)			100/111
BLZ1	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/05/2011	1,462.00	12/14/2011	1,368.50	Closing Purchase		9,337			100/111
BLZ1	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/08/2011	1,417.20	12/14/2011	1,368.50	Closing Purchase		4,857			100/111
BLZ1	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/14/2011	1,367.50	12/14/2011	1,368.50	Closing Purchase		(56)			100/111
BLH2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,358.90	12/14/2011	1,360.70	Closing Purchase		(96)			100/111

(continues)

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Changes in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception/ and at Termination (a)
Short Futures - Hedging Effective (continued)																		
BLH2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,358.90	12/20/2011	1,388.80	Closing Purchase		(1,501)			100/111
BLH2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,361.70	12/20/2011	1,388.80	Closing Purchase		(2,723)			100/111
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	11/18/2011	2,253.25	Closing Purchase		1,890			100/75
NQZ1	(2)	(40)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	11/28/2011	2,225.00	Closing Purchase		4,911			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	11/30/2011	2,284.00	Closing Purchase		1,275			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	12/01/2011	2,308.50	Closing Purchase		785			100/75
NQZ1	(2)	(40)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	12/09/2011	2,321.75	Closing Purchase		1,041			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	2,348.00	12/14/2011	2,271.00	Closing Purchase		1,535			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/14/2011	2,335.50	12/14/2011	2,271.00	Closing Purchase		1,285			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/17/2011	2,266.25	12/14/2011	2,271.00	Closing Purchase		(100)			100/75
NQZ1	(2)	(40)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/21/2011	2,199.75	12/14/2011	2,271.00	Closing Purchase		(2,859)			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/23/2011	2,165.25	12/14/2011	2,271.00	Closing Purchase		(2,120)			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/07/2011	2,305.50	12/14/2011	2,271.00	Closing Purchase		685			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/08/2011	2,284.00	12/14/2011	2,271.00	Closing Purchase		255			100/75
NQZ1	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/08/2011	2,298.25	12/14/2011	2,271.00	Closing Purchase		540			100/75
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	2,227.00	12/20/2011	2,277.00	Closing Purchase		(1,005)			100/75
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	2,267.25	12/21/2011	2,262.25	Closing Purchase		95			100/75
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.00	11/14/2011	728.50	Closing Purchase		1,246			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.00	11/18/2011	718.00	Closing Purchase		2,296			100/315
R2Z1	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.00	11/28/2011	696.20	Closing Purchase		8,952			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.10	11/30/2011	724.10	Closing Purchase		1,696			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.10	11/30/2011	737.00	Closing Purchase		406			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.10	12/09/2011	745.50	Closing Purchase		(444)			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.10	12/12/2011	733.50	Closing Purchase		756			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/11/2011	741.10	12/14/2011	718.60	Closing Purchase		2,246			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/16/2011	728.50	12/14/2011	718.60	Closing Purchase		986			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/17/2011	719.10	12/14/2011	718.60	Closing Purchase		46			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/21/2011	702.00	12/14/2011	718.60	Closing Purchase		(1,664)			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/23/2011	673.10	12/14/2011	718.60	Closing Purchase		(4,554)			100/315
R2Z1	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/23/2011	681.30	12/14/2011	718.60	Closing Purchase		(3,734)			100/315
R2Z1	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/08/2011	728.50	12/14/2011	718.60	Closing Purchase		1,972			100/315
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	703.10	12/16/2011	719.70	Closing Purchase		(1,664)			100/315
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	703.10	12/20/2011	730.80	Closing Purchase		(2,774)			100/315
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	714.45	12/20/2011	730.80	Closing Purchase		(1,639)			100/315
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	714.45	12/20/2011	734.20	Closing Purchase		(1,979)			100/315
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	714.45	12/21/2011	742.30	Closing Purchase		(2,789)			100/315
ESH1	(32)	(1,600)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/18/2011	CME	12/10/2010	1,227.90	03/11/2011	1,294.30	Closing Purchase		(106,385)			100/578
ESM1	(32)	(1,600)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	06/17/2011	CME	03/11/2011	1,289.40	06/14/2011	1,271.60	Closing Purchase		28,332			100/578
ESM1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	06/17/2011	CME	03/11/2011	1,296.75	06/14/2011	1,271.60	Closing Purchase		2,506			100/578
ESU1	(34)	(1,700)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	09/16/2011	CME	06/14/2011	1,266.20	09/13/2011	1,163.20	Closing Purchase		174,938			100/578
ESU1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	09/16/2011	CME	06/14/2011	1,286.00	09/13/2011	1,163.20	Closing Purchase		12,275			100/578
ESZ1	(36)	(1,800)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,157.10	11/11/2011	1,260.00	Closing Purchase		(185,383)			100/578
ESZ1	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	11/11/2011	1,260.00	Closing Purchase		(14,976)			100/578
ESZ1	(8)	(400)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	11/28/2011	1,194.75	Closing Purchase		(13,836)			100/578
ESZ1	(7)	(350)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	11/30/2011	1,234.75	Closing Purchase		(26,107)			100/578

(continues)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Changes in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception/ and at Termination (a)
Short Futures - Hedging Effective (continued)																		
ESZ1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	12/02/2011	1,250.50	Closing Purchase		(9,034)			100/578
ESZ1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	12/09/2011	1,258.00	Closing Purchase		(9,784)			100/578
ESZ1	(14)	(700)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.25	12/14/2011	1,226.30	Closing Purchase		(46,299)			100/578
ESZ1	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/21/2011	1,189.25	12/14/2011	1,226.30	Closing Purchase		(7,428)			100/240
ESZ1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/16/2011	1,233.50	12/14/2011	1,226.30	Closing Purchase		711			100/240
ESZ1	(5)	(250)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/23/2011	1,169.00	12/14/2011	1,226.30	Closing Purchase		(14,348)			100/240
ESZ1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	11/25/2011	1,152.50	12/14/2011	1,226.30	Closing Purchase		(7,389)			100/240
ESZ1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/05/2011	1,263.25	12/14/2011	1,226.30	Closing Purchase		3,686			100/240
ESZ1	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	12/08/2011	1,234.00	12/14/2011	1,226.30	Closing Purchase		1,141			100/240
ESH2	(6)	(300)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,206.00	12/20/2011	1,230.25	Closing Purchase		(7,302)			100/240
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,220.05	12/20/2011	1,235.75	Closing Purchase		(1,579)			100/240
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	03/16/2012	CME	12/14/2011	1,220.05	12/21/2011	1,249.00	Closing Purchase		(2,904)			100/240
1339999 - Short Futures - Hedging Effective															(145,531)			
1389999 - Subtotal - Short Futures															(145,531)			
1399999 - Totals - Subtotal - Hedging Effective															(145,531)			
1449999 - TOTAL															(145,531)			

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives					(135,094)		1,210	(248,379)	1,210	327,650	327,650
NAIC 1 Designation											
Morgan Stanley	Yes	Yes			(2,158)			(2,158)		1,000,000	997,842
0299999 - Total NAIC 1 Designation					(2,158)			(2,158)		1,000,000	997,842
0899999 - TOTAL					(137,252)		1,210	(250,537)	1,210	1,327,650	1,325,492

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Short-Term Invested Assets (Schedule DA type)						
312902-LX-5	FMZC 12/17/2029 A	1		2,253	2,209	01/03/2012
3134A4-TZ-7	4.50 FMNT GB 13 B	1		771	771	01/03/2012
3134G1-WT-7	0.515 FMNT GB 12 T7	1		566,911	556,065	01/03/2012
3134G2-7A-4	1.00 FMNT 13-15 A4	1		336,502	330,225	01/03/2012
3134G2-AA-0	2.15 FMNT 12-15 A0	1		545,320	538,385	01/03/2012
3134G2-B7-6	1.60 FMNT 11-16 76	1		544,646	536,597	01/03/2012
3134G2-PH-9	1.05 FMNT GB12-14H9	1		181,309	178,630	01/03/2012
3134G2-Q6-2	0.50 FMNT GB12-1362	1		10,858	10,658	01/03/2012
3134G2-T3-6	FMNT 12-16 T36	1		906,447	890,617	01/03/2012
3134G2-UC-4	0.50 FMNT GB12-13C4	1		543,928	534,314	01/03/2012
3134G2-YB-2	0.50 FMNT GB11-13B2	1		542,731	533,030	01/03/2012
3134G3-GB-0	0.625 FMNT GB12-14B0	1		108,635	106,511	01/03/2012
313586-UV-9	8.20 FNSM 16 A	1		936	935	01/03/2012
31359M-2D-4	4.875 FNSM A 12/16	1		213,181	209,362	01/03/2012
31359M-4D-2	5.00 FNSM A 02/17	1		9,746	9,709	01/03/2012
31359M-5H-2	5.00 FNSM A 02/12	1		547	546	01/03/2012
31359M-7X-5	5.00 FNSM A 05/17	1		24,058	23,722	01/03/2012
31359M-A4-5	5.00 FNSM A 04/15	1		232,173	229,707	01/03/2012
31359M-EU-3	6.25 FNSM GDBB 05/29	1		58,181	57,357	01/03/2012
31359M-FJ-7	7.125 FNSM BB 01/30	1		44,526	44,582	01/03/2012
31359M-FP-3	7.25 FNSM BB 05/30	1		141,255	139,290	01/03/2012
31359M-GK-3	6.625 FNSM BB 11/30	1		2,142,468	2,112,908	01/03/2012
31359M-H8-9	5.00 FNSM A 03/16	1		1,889,107	1,875,274	01/03/2012
31359M-RG-0	4.375 FNSM A 03/13	1		42,681	42,353	01/03/2012
31359M-W4-1	5.25 FNSM A 09/15/16	1		67,084	66,618	01/03/2012
31359M-Z2-2	5.45 FNSM A 16-21	1		141,126	139,637	01/03/2012
3135G0-BA-0	2.375 FNSM A 04/16	1		1,103,581	1,087,287	01/03/2012
3135G0-BR-3	0.50 FNSM A 08/13	1		32,805	32,225	01/03/2012
3135G0-BY-8	0.875 FNSM A 08/14	1		100,128	98,454	01/03/2012
3135G0-CA-9	1.625 FNSM A 12-14	1		18,149	17,907	01/03/2012
3135G0-CC-5	0.55 FNSM A 12-13	1		1,233,002	1,211,170	01/03/2012
3135G0-CM-3	1.25 FNSM A 09/16	1		101,954	100,274	01/03/2012
3135G0-CN-1	0.65 FNSM A 12-14	1		1,266,728	1,244,609	01/03/2012
3135G0-CQ-4	0.45 FNSM A 12-13	1		1,087,116	1,067,319	01/03/2012
3135G0-CR-2	0.55 FNSM B 12-13	1		35,127	34,499	01/03/2012
3135G0-DY-6	0.75 FNSM C 12-14	1		908,341	891,882	01/03/2012
3135G0-ES-8	1.375 FNSM A 11/16	1		22,998	22,586	01/03/2012
3135G0-FW-8	0.625 FNSM C 12-13	1		29,360	28,802	01/03/2012
3137EA-BJ-7	3.50 FMNT GB 13 J7	1		37,868	37,233	01/03/2012
31398A-2S-0	1.00 FNSM A 09/13	1		207,998	204,463	01/03/2012
31398A-5W-8	0.75 FNSM A 12/13	1		145,082	142,273	01/03/2012
31398A-B4-3	0.875 FNSM A 01/12	1		3,626	3,570	01/03/2012
31398A-BX-9	4.875 FNSM A 05/12	1		3,398	3,350	01/03/2012
31398A-J9-4	1.75 FNSM A 05/13	1		29,620	29,112	01/03/2012
31398A-KY-7	3.625 FNSM A 02/13	1		188,031	186,814	01/03/2012
31398A-MW-9	3.25 FNSM A 04/13	1		523,444	516,794	01/03/2012
31398A-SD-5	3.875 FNSM A 07/13	1		2,026	2,021	01/03/2012
31398A-T4-4	1.50 FNSM A 06/13	1		28,218	27,669	01/03/2012
31398A-U3-4	2.375 FNSM A 07/15	1		35,730	35,363	01/03/2012
31398A-UJ-9	2.875 FNSM A 12/13	1		208,736	204,939	01/03/2012
31398A-VD-1	2.75 FNSM A 02/14	1		5,002	4,956	01/03/2012
31398A-VZ-2	2.75 FNSM A 03/14	1		56,971	56,289	01/03/2012
31398A-X3-1	1.25 FNSM A 08/13	1		57,702	56,823	01/03/2012
31398A-YM-8	1.75 FNSM A 08/12	1		14,128	13,944	01/03/2012
31398A-YY-2	3.00 FNSM A 09/14	1		809,663	800,244	01/03/2012
31398A-Z5-4	2.15 FNSM A 11-15	1		734,402	726,030	01/03/2012
761157-AA-4	8.125 RFBD 19 A	1		38,002	37,693	01/03/2012
761157-AC-0	8.875 RFBD 30 B	1		1,927	1,909	01/03/2012
761157-AD-8	8.875 RFBD 20 A	1		5,271	5,305	01/03/2012
761157-AG-1	8.625 RFBD 21 A	1		24,426	24,574	01/03/2012
8999999 - Short-Term Invested Assets (Schedule DA type)				18,397,942	18,128,393	
9999999 - TOTALS				18,397,942	18,128,393	

General Interrogatories:

1. Total activity for the year Fair Value $ (8,129,464) Book/Adjusted Carrying Value $ (8,112,723)
2. Average balance for the year Fair Value $ 14,992,678 Book/Adjusted Carrying Value $ 15,043,187
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 18,128,393 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Marker Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds: U.S. Governments - Issuer Obligations						
313375-Y2-7	FHLB 0.4% Due 11/1/2012 MN1		1	1,000,000	1,000,000	11/01/2012
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12		1	8,000,000	8,000,000	12/16/2019
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JA		1	3,500,000	3,500,000	10/20/2017
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds: U.S. Governments - Issuer Obligations				22,500,000	22,500,000	
0599999 - Subtotals - Bonds: U.S. Governments				22,500,000	22,500,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions - Issuer Obligations						
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due		1FE	3,400,000	3,400,000	11/15/2038
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	9,000,000	9,000,000	11/01/2028
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/205		1FE	15,000,000	15,000,000	09/01/2050
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/		1FE	3,550,000	3,550,000	08/01/2033
2599999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions - Issuer Obligations				30,950,000	30,950,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	1,897,663	1,900,000	11/01/2012
2899999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions - Other Loan-Backed and Structured Securities				1,897,663	1,900,000	
3199999 - Subtotals - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions				32,847,663	32,850,000	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012		1FE	551,157	560,151	06/07/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	4,000,000	4,000,000	12/01/2040
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	2,700,000	2,700,000	11/09/2012
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	7,510,000	7,510,000	03/01/2048
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12		1FE	2,600,000	2,600,000	01/12/2012
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				17,361,157	17,370,151	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,733,500	3,733,500	02/01/2031
3599999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,733,500	3,733,500	
3899999 - Subtotals - Bonds: Industrial and Miscellaneous (Unaffiliated)				21,094,657	21,103,651	
6199999 - Subtotals - Bonds: Total Bonds - Issuer Obligations				70,811,157	70,820,151	
6499999 - Subtotals - Bonds: Total Bonds - Other Loan-Backed and Structured Securities				5,631,163	5,633,500	
6599999 - Subtotals - Bonds: Total Bonds				76,442,320	76,453,651	
Short-Term Invested Assets (Schedule DA)						
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj %		1FE	2,700,000	2,700,000	12/07/2012
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/2		1FE	2,354,765	2,359,276	08/28/2012
98647R-AB-9	YORK CP 0.45% Due 3/1/2012 At Mat		1	3,000,000	3,000,000	03/01/2012
316175-40-5	FIDELITY INST MM FUND PRIME		1	91,226,236	91,226,236	
8999999 - Short-Term Invested Assets (Schedule DA)				99,281,000	99,285,512	
9999999 - TOTALS				175,723,321	175,739,163	

General Interrogatories:

1. Total activity for the year — Fair Value $ (84,587,393) — Book/Adjusted Carrying Value $ (84,572,612)
2. Average Balance for the year — Fair Value $ 201,900,345 — Book/Adjusted Carrying Value $ 202,025,738
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 194,121,263 — Book/Adjusted Carrying Value $ 193,867,556

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository							
Name	Location and Supplemental Information	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Fifth Third Bank	Cincinnati, OH					5,785,569	
Bank of New York Mellon	New York, NY					1,741,965	
M&T Bank	Buffalo, NY					852,128	
Goldman Sachs	New York, NY					529,284	
Northern Trust	Chicage, IL					251,500	
JP Morgan/Chase	New York, NY					(8,847,662)	
0199999 - TOTAL - Open Depositories						312,784	
0399999 - TOTAL Cash on Deposit						312,784	
0599999 - TOTAL Cash						312,784	

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

1. January	(3,212,482)	4. April	(10,092,784)	7. July	4,065,122	10. October	1,792,425
2. February	(5,145,508)	5. May	(6,176,624)	8. August	19,510,116	11. November	(10,220,283)
3. March	(6,505,427)	6. June	(2,799,888)	9. September	(4,307,862)	12. December	(512,917)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	B	Protection of policyholders			109,135	126,466
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA	ST	Protection of policyholders			30,000	30,000
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	Protection of policyholders			99,214	114,969
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV	B	Protection of policyholders			200,665	221,766
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC	B	Protection of policyholders			506,419	535,844
35. North Dakota	ND						
36. Ohio	OH	B	Protection of all policyholder	4,493,763	4,572,774		
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CN						
58. Aggregate Alien and Other	OT	XXX	XXX				
59. Total		XXX	XXX	4,493,763	4,572,774	945,433	1,029,045
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX	XXX				

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