



ANNUAL STATEMENT

For the Year Ended December 31, 2011
of the Condition and Affairs of the

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

NAIC Group Code.....0468, 0468 (Current Period) (Prior Period)	NAIC Company Code..... 91413	Employer's ID Number..... 43-1162657
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... May 14, 1979	Commenced Business..... June 17, 1980	
Statutory Home Office	366 E. Broad St. C/O Andrew J. Federico..... Columbus OH 43215 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	570 Carillon Parkway..... St Petersburg FL 33716-1202 (Street and Number) (City or Town, State and Zip Code)	727-299-1800 (Area Code) (Telephone Number)
Mail Address	P.O. Box 5068..... Clearwater FL 33758-5068 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	570 Carillon Parkway..... St Petersburg FL 33716-1202 (Street and Number) (City or Town, State and Zip Code)	727-299-1800 (Area Code) (Telephone Number)
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer (Name) brenda.kraemer@transamerica.com (E-Mail Address)	319-355-8549 (Area Code) (Telephone Number) (Extension) 319-355-2210 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Brenda Kay Clancy	President & Chairman of the Board	2. William Harold Geiger	Secretary, Group Vice President, Compliance & Corporate Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Arthur Carl Schneider	Brenda Kay Clancy	Darryl Douglas Button	Charles Theodore Boswell
John Roger Hunter			

State of..... Iowa
County of..... Linn

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

(Signature) Brenda Kay Clancy	(Signature) William Harold Geiger	(Signature) Eric John Martin
1. (Printed Name) President & Chairman of the Board	2. (Printed Name) Secretary, Group Vice President, Compliance & Corporate Counsel	3. (Printed Name) Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 22nd day of February 2012	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	58,161,952	3.5	58,161,952	0	58,161,952	3.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	10,033,622	0.6	10,033,622	0	10,033,622	0.6
1.22 Issued by U.S. government sponsored agencies.....	1,616,392	0.1	1,616,392	0	1,616,392	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	10,298,943	0.6	10,298,943	0	10,298,943	0.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	801,233	0.0	801,233	0	801,233	0.0
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	29,188,517	1.7	29,188,517	0	29,188,517	1.7
1.512 Issued or guaranteed by FNMA and FHLMC.....	26,482,256	1.6	26,482,256	0	26,482,256	1.6
1.513 All other.....	16,079,193	1.0	16,079,193	0	16,079,193	1.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	127,675,437	7.6	127,675,437	3,637,608	131,313,046	7.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	479,870,274	28.6	479,870,274	13,558,713	493,428,987	29.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	128,343,561	7.6	128,343,561	0	128,343,561	7.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	30,478,957	1.8	30,478,957	0	30,478,957	1.8
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	49,646,002	3.0	49,646,002	0	49,646,002	3.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	36,015,472	2.1	36,015,472	0	36,015,472	2.1
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	3,473,154	0.2	3,473,154	0	3,473,154	0.2
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	406,036,886	24.2	406,036,886	0	406,036,886	24.2
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	5,215,625	0.3	5,215,625	0	5,215,625	0.3
9. Securities lending (Line 10, Asset Page reinvested collateral).....	89,624,489	5.3	89,624,489	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	170,353,786	10.1	170,353,786	72,428,167	242,781,954	14.5
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	1,679,395,751	100.0	1,679,395,751	89,624,489	1,679,395,750	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		37,040,603
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	(66,413)	(66,413)
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	958,717	
8.2	Totals, Part 3, Column 9.....	0	958,717
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		36,015,473
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		36,015,473

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		12,415,876
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	43,596,188	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	97,483	43,693,671
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		6,515
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		236,734
7.	Deduct amounts received on disposals, Part 3, Column 15.....		6,267,234
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		439,561
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		49,646,001
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		49,646,001
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		49,646,001

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		4,120,276
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	86,420	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	759,089	845,509
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(205,617)	
5.2	Totals, Part 3, Column 9.....	0	(205,617)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		283
8.	Deduct amortization of premium and depreciation.....		1,286,732
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,473,153
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,473,153

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		974,425,732
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		213,390,946
3.	Accrual of discount.....		730,646
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,000,332)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	(3,236,705)	
4.4	Part 4, Column 11.....	911	(4,236,126)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,199,931
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		263,223,440
7.	Deduct amortization of premium.....		2,946,499
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	310,864	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	310,864
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		919,030,326
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		919,030,326

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

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.....	99,000,483	107,189,419	99,295,018	94,977,405
	2. Canada.....	0	0	0	0
	3. Other Countries.....	10,298,943	10,474,375	10,700,968	9,610,000
	4. Totals.....	109,299,426	117,663,794	109,995,986	104,587,405
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
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.....	27,283,487	28,839,555	27,330,334	27,265,264
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	623,624,904	652,272,150	631,916,627	630,810,712
	9. Canada.....	24,806,773	26,028,059	24,943,738	24,330,000
	10. Other Countries.....	103,536,788	107,123,220	104,106,072	108,725,000
	11. Totals.....	751,968,465	785,423,429	760,966,437	763,865,712
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	888,551,378	931,926,778	898,292,757	895,718,381
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	30,478,957	30,478,957	22,494,106	
	25. Total Common Stocks.....	30,478,957	30,478,957	22,494,106	
	26. Total Stocks.....	30,478,957	30,478,957	22,494,106	
	27. Total Bonds and Stocks....	919,030,335	962,405,735	920,786,863	

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

5015

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	5,991,203	12,324,598	57,420,301	1,183,180	22,084,575	99,003,857	9.4	55,993,747	4.7	99,003,858	0
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	5,991,203	12,324,598	57,420,301	1,183,180	22,084,575	99,003,857	9.4	55,993,747	4.7	99,003,858	0
2. All Other Governments											
2.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2.....	0	3,032,877	0	0	0	3,032,877	0.3	3,169,497	0.3	3,032,877	0
2.3 Class 3.....	0	2,548,303	0	0	0	2,548,303	0.2	2,558,368	0.2	0	2,548,303
2.4 Class 4.....	0	3,645,728	0	1,072,034	0	4,717,762	0.4	4,728,904	0.4	2,170,187	2,547,575
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	9,226,908	0	1,072,034	0	10,298,942	1.0	10,456,769	0.9	5,203,064	5,095,878
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	6,675,164	11,490,794	2,834,535	496,261	4,985,502	26,482,256	2.5	29,032,003	2.5	26,482,256	0
5.2 Class 2.....	0	0	801,233	0	0	801,233	0.1	809,381	0.1	801,233	0
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	6,675,164	11,490,794	3,635,768	496,261	4,985,502	27,283,489	2.6	29,841,384	2.5	27,283,489	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	212,898,957	185,794,462	163,949,798	9,361,427	40,935,206	612,939,850	57.9	753,464,455	63.7	447,122,887	165,816,961
6.2 Class 2.....	5,732,525	81,880,745	150,144,990	7,422,257	14,456,080	259,636,597	24.5	287,455,952	24.3	203,097,848	56,538,749
6.3 Class 3.....	1,036,907	6,113,926	3,259,272	2,444,077	817,627	13,671,809	1.3	18,324,661	1.5	10,568,948	3,102,861
6.4 Class 4.....	1,116,581	830,919	3,798,542	3,024,562	1,577,000	10,347,604	1.0	6,057,135	0.5	9,233,228	1,114,376
6.5 Class 5.....	80,973	3,795,056	2,177,373	71,113	0	6,124,515	0.6	10,609,856	0.9	5,894,516	230,000
6.6 Class 6.....	8,563	36,509	1,323,678	124,036	504,078	1,996,864	0.2	992,860	0.1	1,437,510	559,354
6.7 Totals.....	220,874,506	278,451,617	324,653,653	22,447,472	58,289,991	904,717,239	85.5	1,076,904,919	91.0	677,354,937	227,362,301
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	9,487,500	9,487,500	0.9	9,487,500	0.8	9,487,500	0
7.2 Class 2.....	0	7,837,194	0	0	0	7,837,194	0.7	487,615	0.0	7,837,194	0
7.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	7,837,194	0	0	9,487,500	17,324,694	1.6	9,975,115	0.8	17,324,694	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....225,565,324	209,609,854	224,204,634	11,040,868	77,492,783	747,913,463	70.6	XXX.....	XXX.....	582,096,501	165,816,961
9.2	Class 2.....	(d).....5,732,525	92,750,816	150,946,223	7,422,257	14,456,080	271,307,901	25.6	XXX.....	XXX.....	214,769,152	56,538,749
9.3	Class 3.....	(d).....1,036,907	8,662,229	3,259,272	2,444,077	817,627	16,220,112	1.5	XXX.....	XXX.....	10,568,948	5,651,164
9.4	Class 4.....	(d).....1,116,581	4,476,647	3,798,542	4,096,596	1,577,000	15,065,366	1.4	XXX.....	XXX.....	11,403,415	3,661,951
9.5	Class 5.....	(d).....80,973	3,795,056	2,177,373	71,113	0	(c).....6,124,515	0.6	XXX.....	XXX.....	5,894,516	230,000
9.6	Class 6.....	(d).....8,563	36,509	1,323,678	124,036	504,078	(c).....1,996,864	0.2	XXX.....	XXX.....	1,437,510	559,354
9.7	Totals.....	233,540,873	319,331,111	385,709,722	25,198,947	94,847,568	(b)....1,058,628,221	100.0	XXX.....	XXX.....	826,170,042	232,458,179
9.8	Line 9.7 as a % of Col. 6.....	22.1	30.2	36.4	2.4	9.0	100.0	XXX.....	XXX.....	XXX.....	78.0	22.0
10.	Total Bonds Prior Year											
10.1	Class 1.....	285,992,246	210,705,838	225,533,554	24,560,743	101,185,324	XXX.....	XXX.....	847,977,705	71.7	548,397,875	299,579,832
10.2	Class 2.....	8,507,804	92,183,170	154,424,471	16,206,525	20,600,475	XXX.....	XXX.....	291,922,445	24.7	242,524,923	49,397,522
10.3	Class 3.....	1,530,089	7,067,525	7,355,431	4,317,362	612,622	XXX.....	XXX.....	20,883,029	1.8	15,220,614	5,662,414
10.4	Class 4.....	44,057	3,452,577	6,117,265	1,172,140	0	XXX.....	XXX.....	10,786,039	0.9	7,496,034	3,290,005
10.5	Class 5.....	64,189	5,005,688	334,418	3,245,272	1,960,289	XXX.....	XXX.....	(e).....10,609,856	0.9	8,063,590	2,546,266
10.6	Class 6.....	8,263	35,233	49,379	119,700	780,285	XXX.....	XXX.....	(c).....992,860	0.1	430,925	561,935
10.7	Totals.....	296,146,648	318,450,031	393,814,518	49,621,742	125,138,995	XXX.....	XXX.....	(b)....1,183,171,934	100.0	822,133,961	361,037,974
10.8	Line 10.7 as a % of Col. 8.....	25.0	26.9	33.3	4.2	10.6	XXX.....	XXX.....	100.0	XXX.....	69.5	30.5
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	110,936,056	190,125,113	200,721,572	11,040,867	69,272,893	582,096,501	55.0	548,397,875	46.3	582,096,501	XXX.....
11.2	Class 2.....	5,699,312	52,468,383	136,502,720	5,642,657	14,456,080	214,769,152	20.3	242,524,923	20.5	214,769,152	XXX.....
11.3	Class 3.....	1,036,907	4,111,065	2,159,272	2,444,077	817,627	10,568,948	1.0	15,220,614	1.3	10,568,948	XXX.....
11.4	Class 4.....	1,116,581	1,929,073	2,684,166	4,096,595	1,577,000	11,403,415	1.1	7,496,034	0.6	11,403,415	XXX.....
11.5	Class 5.....	80,973	3,795,056	1,947,373	71,113	0	5,894,515	0.6	8,063,590	0.7	5,894,515	XXX.....
11.6	Class 6.....	0	0	1,272,510	0	165,000	1,437,510	0.1	430,925	0.0	1,437,510	XXX.....
11.7	Totals.....	118,869,829	252,428,690	345,287,613	23,295,309	86,288,600	826,170,041	78.0	822,133,961	69.5	826,170,041	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	14.4	30.6	41.8	2.8	10.4	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	11.2	23.8	32.6	2.2	8.2	78.0	XXX.....	XXX.....	XXX.....	78.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	114,629,267	19,484,741	23,483,062	0	8,219,891	165,816,961	15.7	299,579,832	25.3	XXX.....	165,816,961
12.2	Class 2.....	33,212	40,282,434	14,443,503	1,779,600	0	56,538,749	5.3	49,397,522	4.2	XXX.....	56,538,749
12.3	Class 3.....	0	4,551,165	1,100,000	0	0	5,651,165	0.5	5,662,414	0.5	XXX.....	5,651,165
12.4	Class 4.....	0	2,547,575	1,114,376	0	0	3,661,951	0.3	3,290,005	0.3	XXX.....	3,661,951
12.5	Class 5.....	0	0	230,000	0	0	230,000	0.0	2,546,266	0.2	XXX.....	230,000
12.6	Class 6.....	8,563	36,509	51,168	124,036	339,078	559,354	0.1	561,935	0.0	XXX.....	559,354
12.7	Totals.....	114,671,042	66,902,424	40,422,109	1,903,636	8,558,969	232,458,180	22.0	361,037,974	30.5	XXX.....	232,458,180
12.8	Line 12.7 as a % of Col. 6.....	49.3	28.8	17.4	0.8	3.7	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	10.8	6.3	3.8	0.2	0.8	22.0	XXX.....	XXX.....	XXX.....	XXX.....	22.0

(a) Includes \$.....205,282,152 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....5,042,452 current year, \$.....497,758 prior year of bonds with Z designations and \$.....0 current year, \$.....160,987,373 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	5,754,219	1,493,799	41,336,330	1,136,487	19,930,491	69,651,326	6.6	55,809,271	4.7	69,651,326	0
1.2	Residential Mortgage-Backed Securities.....	236,984	10,830,799	16,083,971	46,693	2,154,085	29,352,532	2.8	184,478	0.0	29,352,531	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	5,991,203	12,324,598	57,420,301	1,183,180	22,084,576	99,003,858	9.4	55,993,749	4.7	99,003,857	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	9,226,909	0	1,072,034	0	10,298,943	1.0	10,456,769	0.9	5,203,064	5,095,878
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	9,226,909	0	1,072,034	0	10,298,943	1.0	10,456,769	0.9	5,203,064	5,095,878
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	0	0	801,233	0	0	801,233	0.1	809,381	0.1	801,233	0
5.2	Residential Mortgage-Backed Securities.....	6,675,164	11,490,794	2,834,535	496,261	4,985,502	26,482,256	2.5	29,032,003	2.5	26,482,256	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	6,675,164	11,490,794	3,635,768	496,261	4,985,502	27,283,489	2.6	29,841,384	2.5	27,283,489	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	181,886,295	160,134,686	307,126,337	13,092,906	54,062,281	716,302,505	67.7	856,214,314	72.4	544,492,530	171,809,975
6.2	Residential Mortgage-Backed Securities.....	10,286,944	19,764,553	4,751,807	5,985,361	3,888,632	44,677,297	4.2	50,687,802	4.3	41,697,913	2,979,384
6.3	Commercial Mortgage-Backed Securities.....	17,497,545	60,023,692	5,476,904	0	0	82,998,141	7.8	59,703,232	5.0	70,488,491	12,509,650
6.4	Other Loan-Backed and Structured Securities.....	11,203,721	38,528,687	7,298,605	3,369,205	339,078	60,739,296	5.7	110,299,571	9.3	20,676,003	40,063,293
6.5	Totals.....	220,874,505	278,451,618	324,653,653	22,447,472	58,289,991	904,717,239	85.5	1,076,904,919	91.0	677,354,937	227,362,302
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	7,837,194	0	0	9,487,500	17,324,694	1.6	9,975,115	0.8	17,324,694	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	7,837,194	0	0	9,487,500	17,324,694	1.6	9,975,115	0.8	17,324,694	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	187,640,514	178,692,588	349,263,900	15,301,427	83,480,272	814,378,701	76.9	XXX	XXX	637,472,847	176,905,853
9.2 Residential Mortgage-Backed Securities.....	17,199,092	42,086,146	23,670,313	6,528,315	11,028,219	100,512,085	9.5	XXX	XXX	97,532,700	2,979,384
9.3 Commercial Mortgage-Backed Securities.....	17,497,545	60,023,692	5,476,904	0	0	82,998,141	7.8	XXX	XXX	70,488,491	12,509,650
9.4 Other Loan-Backed and Structured Securities.....	11,203,721	38,528,687	7,298,605	3,369,205	339,078	60,739,296	5.7	XXX	XXX	20,676,003	40,063,293
9.5 Totals.....	233,540,872	319,331,113	385,709,722	25,198,947	94,847,569	1,058,628,223	100.0	XXX	XXX	826,170,041	232,458,180
9.6 Line 9.5 as a % of Col. 6.....	22.1	30.2	36.4	2.4	9.0	100.0	XXX	XXX	XXX	78.0	22.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	247,014,159	184,027,243	351,870,976	30,778,109	119,574,363	XXX	XXX	933,264,850	78.9	641,228,532	292,036,316
10.2 Residential Mortgage-Backed Securities.....	9,392,547	55,230,152	6,404,763	3,834,423	5,042,398	XXX	XXX	79,904,283	6.8	76,925,038	2,979,245
10.3 Commercial Mortgage-Backed Securities.....	16,945,719	42,698,605	58,908	0	0	XXX	XXX	59,703,232	5.0	23,423,383	36,279,849
10.4 Other Loan-Backed and Structured Securities.....	22,794,249	36,494,029	35,479,872	15,009,210	522,233	XXX	XXX	110,299,593	9.3	80,557,007	29,742,564
10.5 Totals.....	296,146,674	318,450,029	393,814,519	49,621,742	125,138,994	XXX	XXX	1,183,171,958	100.0	822,133,960	361,037,974
10.6 Line 10.5 as a % of Col. 8.....	25.0	26.9	33.3	4.2	10.6	XXX	XXX	100.0	XXX	69.5	30.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	82,662,024	142,631,717	321,617,300	15,301,426	75,260,381	637,472,848	60.2	641,228,532	54.2	637,472,848	XXX
11.2 Residential Mortgage-Backed Securities.....	15,393,778	40,912,075	23,670,313	6,528,315	11,028,218	97,532,699	9.2	76,925,038	6.5	97,532,699	XXX
11.3 Commercial Mortgage-Backed Securities.....	17,123,432	53,365,059	0	0	0	70,488,491	6.7	23,423,383	2.0	70,488,491	XXX
11.4 Other Loan-Backed and Structured Securities.....	3,690,595	15,519,839	0	1,465,569	0	20,676,003	2.0	80,557,007	6.8	20,676,003	XXX
11.5 Totals.....	118,869,829	252,428,690	345,287,613	23,295,310	86,288,599	826,170,041	78.0	822,133,960	69.5	826,170,041	XXX
11.6 Line 11.5 as a % of Col. 6.....	14.4	30.6	41.8	2.8	10.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	11.2	23.8	32.6	2.2	8.2	78.0	XXX	XXX	XXX	78.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	104,978,490	36,060,872	27,646,601	0	8,219,891	176,905,854	16.7	292,036,316	24.7	XXX	176,905,854
12.2 Residential Mortgage-Backed Securities.....	1,805,313	1,174,071	0	0	0	2,979,384	0.3	2,979,245	0.3	XXX	2,979,384
12.3 Commercial Mortgage-Backed Securities.....	374,113	6,658,633	5,476,904	0	0	12,509,650	1.2	36,279,849	3.1	XXX	12,509,650
12.4 Other Loan-Backed and Structured Securities.....	7,513,126	23,008,848	7,298,605	1,903,636	339,078	40,063,293	3.8	29,742,564	2.5	XXX	40,063,293
12.5 Totals.....	114,671,042	66,902,424	40,422,110	1,903,636	8,558,969	232,458,181	22.0	361,037,974	30.5	XXX	232,458,181
12.6 Line 12.5 as a % of Col. 6.....	49.3	28.8	17.4	0.8	3.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	10.8	6.3	3.8	0.2	0.8	22.0	XXX	XXX	XXX	XXX	22.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	68,545,707	68,545,707	0	0	0
2. Cost of short-term investments acquired.....	1,066,519,998	1,066,519,998	0	0	0
3. Accrual of discount.....	18,595	18,595	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	1,064,988,996	1,064,988,996	0	0	0
7. Deduct amortization of premium.....	17	17	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	70,095,286	70,095,286	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	70,095,286	70,095,286	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....			(971,372)
2.	Cost paid/(consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0		0
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17.....	(510,768)		
3.2	Section 2, Column 19.....	971,372		460,604
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....			0
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....			0
6.	Amortization:			
6.1	Section 1, Column 19.....	0		
6.2	Section 2, Column 21.....	0		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
7.1	Section 1, Column 20.....	0		
7.2	Section 2, Column 23.....	0		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
8.1	Section 1, Column 18.....	0		
8.2	Section 2, Column 20.....	0		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....			(510,768)
10.	Deduct nonadmitted assets.....			0
11.	Statement value at end of current period (Line 9 minus Line 10).....			(510,768)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....			(2)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....			0
3.1	Change in variation margin on open contracts:			
3.11	Section 1, Column 15, current year minus.....	(446,226)		
3.12	Section 1, Column 15, prior year.....	(1,690,951)	1,244,725	
3.2	Add:			
	Change in adjustment to basis of hedged item:			
3.21	Section 1, Column 17, current year to date minus.....	0		
3.22	Section 1, Column 17, prior year.....	0	0	
	Change in amount recognized:			
3.23	Section 1, Column 16, current year to date minus.....	(446,228)		
3.24	Section 1, Column 16, prior year.....	(1,690,951)	1,244,723	1,244,723
3.3	Subtotal (Line 3.1 minus Line 3.2).....			2
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....	(12,757,595)		
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	0		
4.22	Amount recognized (Section 2, Column 16).....	(12,757,595)	(12,757,595)	
4.3	Subtotal (Line 4.1 minus Line 4.2).....			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Recognized.....			0
5.2	Used to adjust basis of hedged items.....			0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			0
7.	Deduct nonadmitted assets.....			0
8.	Statement value at end of current period (Line 6 minus Line 7).....			0

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

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

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	(510,768)	
2.	Part B, Section 1, Column 14.....	0	
3.	Subtotal (Line 1 plus Line 2).....		(510,768)
4.	Part D, Column 5.....	0	
5.	Part D, Column 6.....	(510,768)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	(510,768)	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		(510,768)
10.	Part D, Column 8.....	0	
11.	Part D, Column 9.....	(510,768)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	5	
14.	Part B, Section 1, Column 19.....	3,155,269	
15.	Part D, Column 11.....	3,155,274	
16.	Total (Line 13 plus Line 14 minus Line 15).....		(0)

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	173,613,930	173,438,861	175,069
2. Cost of cash equivalents acquired.....	893,455,394	855,466,326	37,989,068
3. Accrual of discount.....	272,228	272,228	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	5,313	5,313	0
6. Deduct consideration received on disposals.....	967,312,886	929,201,172	38,111,714
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	100,033,978	99,981,556	52,422
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	100,033,978	99,981,556	52,422

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
FL-ST. PETERSBURG 570 CARILLON.....		ST PETERSBURG.....	FL.....	05/22/1996	12/31/2011	29,394,776	0	21,237,232	37,000,000	662,631	0	0	(662,631)	0	3,370,867	2,612,953
GA-DULUTH 11315 JOHNS CREEK.....		ATLANTA.....	GA....	01/20/1998	12/31/2011	11,875,789	0	8,051,701	15,800,000	296,086	0	0	(296,086)	0	1,200,000	964,019
FL-ST. PETERSBURG 570 CARILLON.....		ST PETERSBURG.....	FL.....	05/15/1996	12/31/2011	6,726,539	0	6,726,539	8,750,000	0	0	0	0	0	0	45,173
0299999. Properties Occupied by the Reporting Entity - Administrative.....						47,997,104	0	36,015,472	61,550,000	958,717	0	0	(958,717)	0	4,570,867	3,622,145
0399999. Total - Properties Occupied by the Reporting Entity.....						47,997,104	0	36,015,472	61,550,000	958,717	0	0	(958,717)	0	4,570,867	3,622,145
0699999. Totals.....						47,997,104	0	36,015,472	61,550,000	958,717	0	0	(958,717)	0	4,570,867	3,622,145

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
CARILLON HOME OFFICE PHASE 2.....	ST PETERSBURG.....	FL.....	06/30/2011	VARIOUS.....	0	0	0	(66,413)
0199999. Total - Acquired by Purchase.....					0	0	0	(66,413)
0399999. Totals.....					0	0	0	(66,413)

SCHEDULE A - PART 3

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

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

--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

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 Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

Mortgages in Good Standing - Commercial Mortgages - All Other

87847.....	.....	Calabasas.....	CA.....	.....	.03/01/2011	7.150	14,450,963	0	(347,932)	0	0	0	59,600,000	09/12/2011
88465.....	C.....	Mankato.....	MN.....	.....	.09/01/2011	6.970	5,069,471	0	3,452	0	0	0	7,740,000	09/30/2011
88880.....	C.....	Jacksonville.....	FL.....	.....	.09/01/2011	5.250	5,747,997	0	(18,415)	0	0	0	11,200,000	10/04/2011
89245.....	.....	Fort Lauderdale.....	FL.....	.....	.11/12/2004	5.670	6,003,047	0	3,063	0	0	0	6,896,552	12/20/2011
89423.....	C.....	Ellenton.....	FL.....	.....	.09/01/2011	5.520	10,148,216	0	(62,137)	0	0	0	12,900,000	10/25/2011
89520.....	.....	Westminster.....	CO.....	.....	.08/17/2005	5.460	2,402,691	0	0	0	0	0	3,980,000	12/17/2011
89891.....	.....	Northvale.....	NJ.....	.....	.09/01/2011	5.950	5,823,618	0	(11,077)	0	0	0	6,500,000	10/21/2011
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							49,646,002	0	(433,046)	0	0	0	108,816,552	...XXX.....
0899999. Total - Mortgages in Good Standing.....							49,646,002	0	(433,046)	0	0	0	108,816,552	...XXX.....
3399999. Totals.....							49,646,002	0	(433,046)	0	0	0	108,816,552	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

Mortgages in Good Standing - Commercial Mortgages - All Other								
87847.....	Calabasas.....	CA.....	.....	03/01/2011	7.150	16,425,845	0	59,600,000
88465.....	Mankato.....	MN.....	.....	09/01/2011	6.970	5,129,554	0	7,740,000
88880.....	Jacksonville.....	FL.....	.....	09/01/2011	5.250	5,866,144	0	11,200,000
89245.....	Fort Lauderdale.....	FL.....	.....	08/18/2011	5.670	0	97,483	6,896,552
89423.....	Ellenton.....	FL.....	.....	09/01/2011	5.520	10,308,829	0	12,900,000
89891.....	Northvale.....	NJ.....	.....	09/01/2011	5.950	5,865,815	0	6,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	XXX.....	43,596,187	97,483	104,836,552
0899999. Total - Mortgages in Good Standing.....				...XXX.....	XXX.....	43,596,187	97,483	104,836,552
3399999. Totals.....				...XXX.....	XXX.....	43,596,187	97,483	104,836,552

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
87847.....	Calabasas.....	CA.....		03/01/2011		0	0	0	0	0	0	0	0	1,626,950	0	0	0
88465.....	Mankato.....	MN.....		09/01/2011		0	0	0	0	0	0	0	0	63,536	0	0	0
88880.....	Jacksonville.....	FL.....		09/01/2011		0	0	0	0	0	0	0	0	99,732	0	0	0
89245.....	Fort Lauderdale.....	FL.....		11/12/2004		6,868,066	0	0	0	0	0	0	0	965,566	0	0	0
89423.....	Ellenton.....	FL.....		09/01/2011		0	0	0	0	0	0	0	0	98,476	0	0	0
89520.....	Westminster.....	CO.....		08/17/2005		2,474,883	0	0	0	0	0	0	0	72,192	0	0	0
89891.....	Northvale.....	NJ.....		09/01/2011		0	0	0	0	0	0	0	0	31,120	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						9,342,949	0	0	0	0	0	0	0	2,957,571	0	0	0
Mortgages Disposed																	
89585.....	Duluth.....	GA.....		09/01/2005	06/27/2011	3,072,929	0	0	0	0	0	0	3,072,929	3,309,663	0	236,734	236,734
0399999. Total - Mortgages Disposed.....						3,072,929	0	0	0	0	0	0	3,072,929	3,309,663	0	236,734	236,734
0599999. Total Mortgages.....						12,415,877	0	0	0	0	0	0	3,072,929	6,267,234	0	236,734	236,734

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC 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 or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Foss Virginia 2009 Fund I, LLC.....			Dover.....	DE....	State Credit Acquisition & Management Associates, LLC		05/04/2009	0	199,482	(829)	0	-.....	-.....	-.....	-.....	-.....	823	-.....	2.2
000000 00 0	Foss Virginia 2010 Fund I, LLC.....			St. Paul.....	MN....	Virginia Historic Partners, LLC.....		09/22/2010	0	127,317	533	1	(111,116)	-.....	-.....	-.....	-.....	-.....	-.....	2.0
000000 00 0	BSP Farms, LLC.....			Richmond.....	VA....	Fritz R. Kundrun; Claudine T. Kundrun; Equine Welfare Society		12/29/2011	0	86,420	(7,886)	(8,081)	(94,501)	-.....	-.....	-.....	-.....	-.....	8,080	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										413,219	(8,182)	(8,080)	(205,617)	0	0	0	0	823	8,080	...XXX....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
000000 00 0	Apollo Tax Credit Fund VIII LP.....			Boston.....	MA....	Apollo Housing II LLC.....	0.....	06/30/2000	0	20,386,588	1,650,508	1,693,148	-.....	(843,837)	-.....	-.....	-.....	-.....	99,305	59.5
000000 00 0	WNC Institutional Tax Credit Fund IX LP.....			Sacramento.....	CA....	WNC Institutional Partners IX, L.P.....		11/06/2000	0	11,405,976	945,843	944,105	-.....	(266,153)	-.....	-.....	-.....	-.....	-.....	50.0
000000 00 0	California Dreaming, LP, a Hawaii Limited Partnership			Honolulu.....	HI....	California Dreaming.....		07/19/2007	0	904,293	379,464	511,968	-.....	(90,295)	-.....	-.....	-.....	176	-.....	0.5
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....										32,696,857	2,975,815	3,149,221	0	(1,200,285)	0	0	0	176	99,305	...XXX....
State Low Income Housing Tax Credit - Unaffiliated																				
000000 00 0	The Tower at Dorsey Manor, L.P.....			Atlanta.....	GA....	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC		04/27/2010	0	284,988	523,495	267,938	-.....	(17,032)	-.....	-.....	-.....	-.....	284,988	24.0
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....										284,988	523,495	267,938	0	(17,032)	0	0	0	0	284,988	...XXX....
All Other Low Income Housing Tax Credit - Unaffiliated																				
000000 00 0	BC Wilber School LLC.....			Boston.....	MA....	Beacon Wilber LLC.....		12/01/2009	0	318,578	73,936	64,075	-.....	(69,415)	-.....	-.....	-.....	(114)	-.....	9.5
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....										318,578	73,936	64,075	0	(69,415)	0	0	0	(114)	0	...XXX....
3999999. Subtotal - Unaffiliated.....										33,713,642	3,565,064	3,473,154	(205,617)	(1,286,732)	0	0	0	885	392,373	...XXX....
4199999. Totals.....										33,713,642	3,565,064	3,473,154	(205,617)	(1,286,732)	0	0	0	885	392,373	...XXX....

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated											
000000 00 0	Foss Virginia 2010 Fund I, LLC.....		St. Paul.....	MN.....	Virginia Historic Partners, LLC.....	09/22/2010	0	0	127,375	0	2.0
000000 00 0	BSP Farms, LLC.....		Richmond.....	VA.....	Fritz R. Kundrun; Claudine T. Kundrun; Equine Welfare Society.....	12/29/2011	0	86,420	0	0	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								86,420	127,375	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated											
000000 00 0	Apollo Tax Credit Fund VIII LP.....		Boston.....	MA.....	Apollo Housing II LLC.....	06/30/2000	0	0	384,763	0	59.5
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	384,763	0	XXX.....
State Low Income Housing Tax Credit - Unaffiliated											
000000 00 0	The Tower at Dorsey Manor, L.P.....		Atlanta.....	GA.....	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC	04/27/2010	0	0	199,492	0	24.0
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....								0	199,492	0	XXX.....
All Other Low Income Housing Tax Credit - Unaffiliated											
000000 00 0	BC Wilber School LLC.....		Boston.....	MA.....	Beacon Wilber LLC.....	12/01/2009	0	0	47,459	0	9.5
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....								0	47,459	0	XXX.....
3999999. Subtotal - Unaffiliated.....								86,420	759,089	0	XXX.....
4199999. Totals.....								86,420	759,089	0	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Foss Virginia 2010 Fund I, LLC.....	St. Paul.....	MN...	Capital Distribution.....	09/22/2010	05/02/2011	183	0	0	0	0	0	0	183	183	0	0	0	0
000000 00 0	CETCA Housing Partners 2009, LLC.....	Jefferson City.....	MO...	Sale.....	12/31/2010	09/01/2011	100	0	0	0	0	0	0	100	100	0	0	0	(1,334)
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							283	0	0	0	0	0	0	283	283	0	0	0	(1,334)
3999999. Subtotal - Unaffiliated.....							283	0	0	0	0	0	0	283	283	0	0	0	(1,334)
4199999. Totals.....							283	0	0	0	0	0	0	283	283	0	0	0	(1,334)

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				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
		3	4	5																	
		Code	F or e i g n	Bond CHAR																	

U.S. Government - Issuer Obligations

3133MT	ZL	5				1		199,873	103,600	207,202	200,000	199,967	0	26	0	4,500	4,510	MN	1,150	9,000	11/07/2007	11/15/2012
31398A	DM	1				1		1,424,029	121,050	1,694,770	1,400,000	1,416,425	0	(2,561)	0	5,370	5,120	JD	3,972	75,250	11/19/2008	06/12/2017
880591	EJ	7				1		9,869,300	118,830	11,883,800	10,000,000	9,869,607	0	686	0	4,620	4,690	MS	136,181	462,500	09/16/2010	09/15/2060
912810	EQ	7				1		1,182,656	143,070	1,430,770	1,000,000	1,136,487	0	(8,653)	0	6,250	4,710	FA	23,607	62,500	01/11/2006	08/15/2023
912810	QK	7				1		10,062,540	119,850	11,985,600	10,000,000	10,060,880	0	(1,160)	0	3,870	3,830	FA	146,365	387,500	09/03/2010	08/15/2040
912828	AP	5				1		535,013	103,320	568,282	550,000	547,426	0	2,806	0	4,000	4,540	MN	2,841	22,000	03/27/2007	11/15/2012
912828	EE	6				1		1,485,234	113,330	1,700,070	1,500,000	1,493,799	0	1,532	0	4,250	4,370	FA	24,079	63,750	10/03/2005	08/15/2015
912828	GS	3				1		2,683,888	118,620	2,817,320	2,375,000	2,582,960	0	(35,658)	0	4,500	2,720	MN	13,800	106,875	03/19/2009	05/15/2017
912828	KD	1				1		5,884,712	109,530	6,571,920	6,000,000	5,913,001	0	10,800	0	2,750	2,970	FA	62,323	165,000	04/24/2009	02/15/2019
912828	MP	2				1		3,952,829	115,970	4,639,000	4,000,000	3,959,799	0	4,146	0	3,620	3,760	FA	54,769	145,000	04/21/2010	02/15/2020
912828	NB	2				1		5,020,720	100,300	5,015,250	5,000,000	5,003,451	0	(10,472)	0	1,000	0,780	AO	8,516	50,000	05/06/2010	04/30/2012
912828	NT	3				1		506,643	107,850	539,255	500,000	505,918	0	(609)	0	2,620	2,470	FA	4,958	13,125	10/20/2010	08/15/2020
912828	QN	3				1		27,031,250	111,650	27,914,500	25,000,000	26,958,230	0	(73,022)	0	3,120	2,190	MN	100,876	390,625	08/10/2011	05/15/2021
0199999	U.S. Government - Issuer Obligations							69,838,687	XXX	76,967,739	67,525,000	69,647,950	0	(112,139)	0	XXX	XXX	XXX	583,437	1,953,125	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

36176F	ZZ	7				1		3,247,761	110,040	3,325,191	3,021,774	3,237,400	0	(10,360)	0	4,650	3,060	MON	11,730	34,942	12/01/2011	07/01/2024
36176F	ZU	5				1		21,711,330	110,100	22,299,320	20,253,700	21,623,900	0	(87,430)	0	4,660	3,160	MON	78,652	312,476	12/01/2011	01/01/2023
36230R	NF	9				1		2,179,118	110,200	2,218,276	2,012,918	2,173,135	0	(5,983)	0	4,660	2,930	MON	7,820	15,569	12/01/2011	04/01/2020
36230R	NM	4				1		2,154,113	109,800	2,196,000	2,000,000	2,154,085	0	(28)	0	4,690	4,340	MON	7,830	0	12/21/2011	12/01/2061
83162C	PS	6				1		164,015	111,510	182,893	164,015	164,015	0	0	0	5,110	5,110	FA	3,492	8,381	08/09/2005	08/01/2025
0299999	U.S. Government - Residential Mortgage-Backed Securities							29,456,337	XXX	30,221,680	27,452,407	29,352,535	0	(103,801)	0	XXX	XXX	XXX	109,524	371,368	XXX	XXX
0599999	Total - U.S. Government							99,295,024	XXX	107,189,419	94,977,407	99,000,485	0	(215,940)	0	XXX	XXX	XXX	692,961	2,324,493	XXX	XXX

All Other Governments - Issuer Obligations

105756	AP	5		F		1	2FE	3,326,718	132,500	3,292,625	2,485,000	3,032,877	0	(136,619)	0	11,000	4,360	FA	101,747	273,350	10/31/2009	08/17/2015
455780	AS	5		F			3FE	2,600,000	116,250	2,906,250	2,500,000	2,548,303	0	(10,065)	0	7,500	6,940	JJ	86,458	187,500	12/13/2005	01/15/2016
922646	AS	3		F			4FE	1,077,275	72,000	738,000	1,025,000	1,072,034	0	(1,373)	0	9,250	8,700	MS	27,917	94,813	10/02/2007	09/15/2027
92670L	AD	1		F			4FE	2,600,000	103,000	2,575,000	2,500,000	2,547,575	0	(10,062)	0	6,330	6,330	JJ	79,253	171,875	12/13/2005	01/15/2016
X54003	AD	4		F			4FE	1,096,975	87,500	962,500	1,100,000	1,098,154	0	293	0	6,580	6,610	MN	8,042	72,380	06/25/2007	11/21/2016
0699999	All Other Governments - Issuer Obligations							10,700,968	XXX	10,474,375	9,610,000	10,298,943	0	(157,826)	0	XXX	XXX	XXX	303,417	799,918	XXX	XXX
1099999	Total - All Other Governments							10,700,968	XXX	10,474,375	9,610,000	10,298,943	0	(157,826)	0	XXX	XXX	XXX	303,417	799,918	XXX	XXX

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

74526Q	CT	7		SD	E		2FE	846,195	114,520	858,938	750,000	801,233	0	(8,148)	0	5,500	4,090	JJ	20,625	41,250	11/16/2005	07/01/2017
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							846,195	XXX	858,938	750,000	801,233	0	(8,148)	0	XXX	XXX	XXX	20,625	41,250	XXX	XXX

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

31402R	RN	1		C				1,435,184	108,110	1,536,198	1,420,919	1,434,540	0	(138)	0	5,000	4,420	MON	5,921	71,046	12/09/2008	10/01/2035
31407Y	RS	0						19,834	106,620	20,964	19,662	19,828	0	(3)	0	4,500	4,000	MON	74	885	10/08/2010	10/01/2035
31412T	UX	7		C				711,789	108,970	725,331	665,612	710,524	0	(348)	0	5,500	2,020	MON	3,051	36,609	10/08/2010	06/01/2038
31414X	N8	3		C				123,745	108,970	126,100	115,717	123,525	0	(61)	0	5,500	2,020	MON	530	6,364	10/08/2010	04/01/2038
31416P	VF	1		C				898,451	106,490	948,533	890,658	898,187	0	(43)	0	4,500	3,970	MON	3,340	40,080	10/08/2010	05/01/2039
31416W	RJ	3						30,738	106,490	32,451	30,471	30,730	0	(1)	0	4,500	4,030	MON	114	1,371	10/08/2010	08/01/2040
31417M	NG	4		C				64,822	106,490	68,616	64,429	64,806	0	(2)	0	4,500	4,100	MON	242	2,899	09/10/2009	09/01/2039

SCHEDULE D - PART 1

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31418V	WQ 1	FNMA AD7854.....	.....	..	.....	.....1	.....	40,506	106.490	42.744	40,136	40,494	0	0	0	0	4.500	4.010	MON...	151	1,806	10/08/2010	06/01/2040
31419A	GZ 4	FNMA AE0215.....	DR..	..	.....	.....1	.....	23,159,070	105.200	24,479,680	23,267,660	23,159,620	0	551	0	0	4.000	4.100	MON...	77,559	60,892	12/08/2011	12/01/2039
2699999	U.S.	Special Revenue - Residential Mortgage-Backed Securities.....						26,484,139	XXX.....	27,980,617	26,515,264	26,482,254	0	(45)	0	0	XXX.....	XXX.....	XXX.....	90,982	221,952	...XXX.....	...XXX.....
3199999	Total - U.S.	Special Revenue & Special Assessment Obligations.....						27,330,334	XXX.....	28,839,555	27,265,264	27,283,487	0	(8,193)	0	0	XXX.....	XXX.....	XXX.....	111,607	263,202	...XXX.....	...XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	AM 4	AT&T INC.....	.....	..	.....	.....1FE	.....	3,180,090	116.710	3,501,563	3,000,000	3,141,637	0	(18,665)	0	0	5.600	4.730	MN.....	21,467	168,000	11/18/2009	05/15/2018
00817Y	AH 1	AETNA INC.....	.....	..	.....	.....1FE	.....	4,448,655	103.910	4,676,166	4,500,000	4,454,220	0	4,316	0	0	3.950	4.090	MS.....	59,250	179,725	08/24/2010	09/01/2020
00846U	AC 5	AGILENT TECH INC.....	.....	..	.....	.....2FE	.....	4,865,050	117.780	5,300,140	4,500,000	4,786,596	0	(41,113)	0	0	6.500	5.210	MN.....	48,750	292,500	01/13/2010	11/01/2017
0258M0	CY 3	AMERICAN EXPRESS CR CO C.....	.....	..	.....	.....1FE	.....	2,995,050	108.320	3,249,675	3,000,000	2,997,788	0	1,011	0	0	7.300	7.340	FA.....	79,692	219,000	08/15/2008	08/20/2013
02666Q	G7 2	AMERICAN HONDA FINANCE 144A.....	.....	E	.....	.....1FE	.....	5,984,220	103.370	6,202,478	6,000,000	5,985,635	0	1,332	0	0	3.870	3.900	MS.....	64,583	232,500	09/14/2010	09/21/2020
029912	AY 8	AMERICAN TOWER CORP.....	LS...	.....	.....	.....2FE	.....	2,234,679	113.560	2,271,358	2,000,000	2,201,464	0	(21,594)	0	0	7.250	5.560	MN.....	18,528	145,000	06/10/2010	05/15/2019
03512T	AA 9	ANGLOGOLD ASHANTI HOLDINGS PLC.....	.....	F	.....	.....2FE	.....	3,431,144	99.010	3,366,446	3,400,000	3,426,610	0	(2,531)	0	0	5.370	5.250	AO.....	38,581	182,750	04/21/2010	04/15/2020
03523T	AM 0	ANHEUSER-BUSCH INBEV WORLDWIDE.....	LS...	E	.....	.....1FE	.....	1,997,282	107.640	2,152,944	2,000,000	1,998,496	0	446	0	0	4.120	4.150	JJ.....	38,042	82,500	02/05/2010	01/15/2015
03523T	AN 8	ANHEUSER-BUSCH INBEV WORLDWIDE.....	.....	E	.....	.....1FE	.....	509,960	116.660	583,340	500,000	508,634	0	(851)	0	0	5.370	5.110	JJ.....	12,392	26,875	04/05/2010	01/15/2020
03523T	AT 5	ANHEUSER-BUSCH INBEV WORLDWIDE EXCHGD.....	.....	E	.....	.....1FE	.....	4,990,523	106.490	5,324,806	5,000,000	4,993,025	0	1,904	0	0	3.620	3.660	AO.....	38,264	181,250	09/02/2010	04/15/2015
037389	AW 3	AON CORP.....	LS...	..	.....	.....2FE	.....	14,945,550	110.230	16,535,050	15,000,000	14,950,530	0	4,808	0	0	5.000	5.040	MS.....	189,583	791,667	09/07/2010	09/30/2020
037411	AY 1	APACHE CORP.....	.....	.....	.....	.....1FE	.....	1,474,695	120.460	1,806,951	1,500,000	1,475,189	0	538	0	0	5.250	5.360	FA.....	32,813	52,063	11/30/2010	02/01/2042
03938L	AP 9	ARCELORMITTAL SA.....	LS...	F	.....	.....2FE	.....	1,031,260	92.920	929,218	1,000,000	1,030,914	0	(346)	0	0	7.000	6.750	AO.....	14,778	70,000	01/25/2011	10/15/2039
03938L	AQ 7	ARCELORMITTAL SA.....	.....	F	.....	.....2FE	.....	984,590	90.790	907,952	1,000,000	986,235	0	1,222	0	0	5.250	5.450	FA.....	21,292	52,500	08/02/2010	08/05/2020
03938L	AS 3	ARCELORMITTAL SA.....	.....	F	.....	.....2FE	.....	1,487,640	90.450	1,356,747	1,500,000	1,487,532	0	(108)	0	0	6.750	6.810	MS.....	33,750	48,938	02/28/2011	03/01/2041
03938L	AU 8	ARCELORMITTAL SA.....	.....	F	.....	.....2FE	.....	1,490,355	91.710	1,375,754	1,500,000	1,490,817	0	462	0	0	5.500	5.580	MS.....	27,500	39,875	02/28/2011	03/01/2021
053807	AP 8	AVNET INC.....	LS...	.....	.....	.....2FE	.....	1,064,370	106.390	1,063,912	1,000,000	1,034,688	0	(14,739)	0	0	5.870	4.200	MS.....	17,299	58,750	12/07/2009	03/15/2014
05565Q	BQ 0	BP CAPITAL MARKETS PLC.....	.....	F	.....	.....1FE	.....	1,248,850	105.050	1,313,162	1,250,000	1,248,985	0	135	0	0	3.200	3.220	MS.....	12,222	20,000	03/08/2011	03/11/2016
064149	A6 4	BANK OF NOVA SCOTIA.....	LS...	A	.....	.....1FE	.....	2,996,160	104.920	3,147,734	3,000,000	2,997,529	0	740	0	0	3.400	3.420	JJ.....	45,050	102,000	01/19/2010	01/22/2015
064149	C8 8	BANK OF NOVA SCOTIA.....	.....	A	.....	.....1FE	.....	5,491,200	109.370	6,015,358	5,500,000	5,491,812	0	612	0	0	4.370	4.390	JJ.....	112,292	120,313	01/06/2011	01/13/2021
06739F	GF 2	BARCLAYS BANK PLC.....	.....	F	.....	.....1FE	.....	2,996,130	103.430	3,103,081	3,000,000	2,997,013	0	505	0	0	5.000	5.020	MS.....	41,250	150,000	09/17/2009	09/22/2016
06849T	AA 6	AMERICAN BARRICK GOLD CORP.....	LS...	A	.....	.....1FE	.....	999,780	108.200	1,082,051	1,000,000	999,809	0	42	0	0	6.120	6.130	MS.....	18,035	61,250	09/08/2008	09/15/2013
09247X	AD 3	BLACKROCK INC.....	LS...	..	.....	.....1FE	.....	1,997,100	106.290	2,125,874	2,000,000	1,998,201	0	561	0	0	3.500	3.530	JD.....	4,083	70,000	12/08/2009	12/10/2014
097023	BC 8	BOEING COMPANY.....	LS...	.....	.....	.....1FE	.....	9,839,700	109.370	10,937,780	10,000,000	9,883,172	0	21,179	0	0	3.750	4.010	MN.....	42,708	375,000	11/17/2009	11/20/2016
097751	AS 0	BOMBARDIER INC 144A.....	.....	A	.....	.....3FE	.....	450,000	107.000	481,500	450,000	450,000	0	0	0	0	7.500	7.500	MS.....	9,938	33,750	03/15/2010	03/15/2018
097751	AV 3	BOMBARDIER INC 144A.....	.....	A	.....	.....3FE	.....	650,000	109.000	708,500	650,000	650,000	0	0	0	0	7.750	7.750	MS.....	14,833	50,375	03/15/2010	03/15/2020
09776N	AB 8	BON-TON DEPT STORES INC EXCHGD.....	LS...	..	.....	.....5FE	.....	1,254,000	64.120	974,700	1,520,000	1,363,347	0	55,075	0	0	10.250	15.940	MS.....	45,874	155,800	10/31/2009	03/15/2014
10112R	AS 3	BOSTON PROPERTIES LTD LP.....	LS...	..	.....	.....2FE	.....	744,450	100.390	752,947	750,000	744,900	0	429	0	0	4.120	4.210	MN.....	3,953	30,680	11/08/2010	05/15/2021
110122	AQ 1	BRISTOL-MYERS SQUIBB CO.....	LS...	.....	.....	.....1FE	.....	26,150	132.130	33,033	25,000	26,119	0	(18)	0	0	6.120	5.790	MN.....	255	1,531	04/07/2010	05/01/2038
12189T	BA 1	BURLINGTON NORTHERN SANTA FE.....	.....	..	.....	.....2FE	.....	976,630	116.480	1,164,843	1,000,000	983,402	0	2,131	0	0	5.750	6.070	MS.....	16,931	57,500	07/24/2008	03/15/2018
125509	BQ 1	CIGNA CORP.....	.....	.....	.....	.....2FE	.....	2,980,680	105.940	3,178,248	3,000,000	2,980,624	0	(56)	0	0	5.870	5.920	MS.....	51,896	92,042	03/02/2011	03/15/2041
126117	AR 1	CNA FINANCIAL CORP.....	LS...	.....	.....	.....2FE	.....	2,988,780	102.030	3,061,166	3,000,000	2,989,262	0	482	0	0	5.750	5.790	FA.....	65,167	86,729	02/09/2011	08/15/2021
12626P	AL 7	CRH AMERICA INC.....	.....	E	.....	.....2FE	.....	499,720	102.660	513,321	500,000	499,775	0	77	0	0	5.750	5.750	JJ.....	13,257	17,410	11/30/2010	01/15/2021
126408	GJ 6	CSX CORP.....	.....	.....	.....	.....2FE	.....	2,101,660	113.830	2,276,694	2,000,000	2,075,210	0	(12,131)	0	0	5.600	4.790	MN.....	18,667	112,000	09/30/2009	05/01/2017
126408	GN 7	CSX CORP.....	LS...	.....	.....	.....2FE	.....	2,218,260	113.950	2,279,024	2,000,000	2,135,724	0	(38,410)	0	0	6.250	4.000	AO.....	31,250	125,000	10/16/2009	04/01/2015
126650	BH 2	CVS CAREMARK CORP.....	LS...	..	.....	.....2FE	.....	5,344,000	116.150	5,807,494	5,000,000	5,263,425	0	(41,912)	0	0	5.750	4.630	JD.....	23,958	287,500	01/08/2010	06/01/2017
12673P	AB 1	CA INC.....	.....	.....	.....	.....2FE	.....	2,185,100	110.090	2,201,965	2,000,000	2,109,456	0	(34,661)	0	0	6.120	4.110	JD.....	10,208	122,500	09/30/2009	12/01/2014

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.2	12673P AC 9	CA INC.....	.....	.....	.....	..2FE	2,029,980	108.370	2,167,509	2,000,000	2,024,935	0	(2,504)	0	0	5.370	5.170	JD.....	8,958	107,500	11/24/2009	12/01/2019
	14040E HG 0	CAPITAL ONE BANK.....	.....	.....	.....	..2FE	2,642,200	105.590	2,639,781	2,500,000	2,532,728	0	(21,170)	0	0	6.500	5.540	JD.....	8,125	162,500	02/06/2006	06/13/2013
	141781 AV 2	CARGILL INCORPORATED 144A.....	.....	.....	.....	..1FE	4,975,550	117.460	5,873,022	5,000,000	4,982,993	0	2,284	0	0	6.000	6.060	MN.....	28,333	300,000	07/01/2008	11/27/2017
	149123 BX 2	CATERPILLAR INC.....	.....	.....	.....	..1FE	1,492,995	109.260	1,639,001	1,500,000	1,493,295	0	300	0	0	3.900	3.950	MN.....	5,525	29,250	05/24/2011	05/27/2021
	156700 AN 6	CENTURYLINK INC.....	.....	.....	.....	..2FE	1,050,910	101.060	1,010,656	1,000,000	1,042,578	0	(4,349)	0	0	6.150	5.460	MS.....	18,108	61,500	01/12/2010	09/15/2019
	17121E AA 5	CHRYSLER GROUP LLC 144A.....	.....	.....	.....	..4FE	607,250	91.500	640,500	700,000	609,052	0	1,802	0	0	8.000	10.550	JD.....	2,489	31,267	10/12/2011	06/15/2019
	17275R AE 2	CISCO SYSTEMS INC.....	.....	.....	.....	..1FE	2,097,800	116.430	2,328,643	2,000,000	2,077,816	0	(9,166)	0	0	4.950	4.300	FA.....	37,400	99,000	09/30/2009	02/15/2019
	17275R AH 5	CISCO SYSTEMS INC.....	.....	.....	.....	..1FE	10,997,030	113.930	12,532,950	11,000,000	10,996,900	0	287	0	0	4.450	4.450	JJ.....	225,714	489,500	11/24/2009	01/15/2020
	178566 AC 9	CITY NATIONAL CORP.....	.....	.....	.....	..1FE	4,986,900	97.440	4,872,339	5,000,000	4,987,844	0	1,054	0	0	5.250	5.280	MS.....	77,292	263,958	09/08/2010	09/15/2020
	18683K AB 7	CLIFFS NATURAL RESOURCES INC.....	.....	.....	.....	..2FE	2,536,525	99.470	2,486,831	2,500,000	2,532,993	0	(2,973)	0	0	4.800	4.610	AO.....	30,000	123,667	10/26/2010	10/01/2020
	191216 AP 5	COCA-COLA.....	.....	.....	.....	..1FE	5,060,744	101.360	5,068,094	5,000,000	5,056,044	0	(4,700)	0	0	1.500	1.200	MN.....	9,583	37,500	08/31/2011	11/15/2015
	191216 AR 1	COCA-COLA.....	.....	.....	.....	..1FE	1,993,880	104.940	2,098,986	2,000,000	1,994,430	0	531	0	0	3.150	3.180	MN.....	8,050	63,000	11/04/2010	11/15/2020
	205363 AL 8	COMPUTER SCIENCES CORP.....	.....	.....	.....	..2FE	2,709,717	98.120	2,384,429	2,430,000	2,656,309	0	(30,721)	0	0	6.500	4.740	MS.....	46,508	157,950	03/23/2010	03/15/2018
	20588Y AE 3	CONNACHER OIL AND GAS 144A.....	.....	.....	.....	..5FE	230,000	90.500	208,150	230,000	230,000	0	0	0	0	8.500	8.500	FA.....	8,146	3,313	05/20/2011	08/01/2019
	20825C AU 8	CONOCOPHILLIPS.....	.....	.....	.....	..1FE	4,431,440	123.910	4,956,697	4,000,000	4,355,313	0	(35,698)	0	0	6.000	4.660	JJ.....	110,667	240,000	10/09/2009	01/15/2020
	219868 BN 5	CORPORACION ANDINA DE FOMENTO.....	.....	.....	.....	..1FE	1,611,384	122.000	1,677,500	1,375,000	1,567,304	0	(20,241)	0	0	8.120	5.780	JD.....	8,379	111,719	09/30/2009	06/04/2019
	22546Q AC 1	CREDIT SUISSE FIRST BOSTON NY.....	.....	.....	.....	..1FE	2,036,160	102.360	2,047,215	2,000,000	2,029,531	0	(3,120)	0	0	5.300	5.060	FA.....	40,633	106,000	10/14/2009	08/13/2019
	226566 AK 3	CRICKET COMMUNICATIONS INC.....	.....	.....	.....	..4FE	182,750	103.250	175,525	170,000	180,919	0	(1,831)	0	0	7.750	5.570	MN.....	1,683	6,588	05/18/2011	05/15/2013
	244199 BC 8	DEERE & CO.....	.....	.....	.....	..1FE	1,989,120	112.260	2,245,315	2,000,000	1,991,012	0	934	0	0	4.370	4.440	AO.....	18,229	87,500	10/13/2009	10/16/2019
	24422E RE 1	JOHN DEERE CAPITAL CORP.....	.....	.....	.....	..1FE	6,992,510	108.930	7,625,678	7,000,000	6,992,724	0	214	0	0	3.900	3.910	JJ.....	128,158	0	07/07/2011	07/12/2021
	24702R AM 3	DELL INC.....	.....	.....	.....	..1FE	1,365,405	109.870	1,648,060	1,500,000	1,367,277	0	1,693	0	0	5.400	6.050	MS.....	24,975	81,000	11/17/2010	09/10/2040
	25156P AK 9	DEUTSCHE TELEKOM INTL FIN.....	.....	.....	.....	..2FE	1,996,740	106.370	2,127,535	2,000,000	1,998,671	0	656	0	0	5.870	5.910	FA.....	42,757	117,500	08/11/2008	08/20/2013
	25179M AH 6	DEVON ENERGY CORP.....	.....	.....	.....	..2FE	4,446,320	122.040	4,881,977	4,000,000	4,356,707	0	(41,716)	0	0	6.300	4.790	JJ.....	116,200	252,000	10/07/2009	01/15/2019
	25459H AL 9	DIRECTV HOLDINGS LLC/DIRECTV F.....	.....	.....	.....	..2FE	2,992,667	107.840	3,235,347	3,000,000	2,995,125	0	1,550	0	0	4.750	4.810	AO.....	35,625	142,500	04/13/2010	10/01/2014
	25459H AW 5	DIRECTV HOLDINGS LLC.....	.....	.....	.....	..2FE	1,019,630	103.970	1,039,728	1,000,000	1,017,559	0	(1,543)	0	0	4.600	4.360	FA.....	17,378	45,744	08/26/2010	02/15/2021
	25459H BA 2	DIRECTV HOLDINGS LLC/DIRECTV F.....	.....	.....	.....	..2FE	1,244,488	107.020	1,337,774	1,250,000	1,244,735	0	248	0	0	5.000	5.050	MS.....	20,833	29,688	03/07/2011	03/01/2021
	25470D AA 7	DISCOVERY COMMUNICATIONS INC.....	.....	.....	.....	..2FE	2,635,825	115.010	2,875,410	2,500,000	2,612,852	0	(11,963)	0	0	5.620	4.900	FA.....	53,125	140,625	01/12/2010	08/15/2019
	26816L AX 0	DYNEGY HLDGS INC.....	.....	.....	.....	..6FE	165,000	66.000	165,000	250,000	165,000	0	2,201	73,891	0	7.500	0.010	JD.....	9,375	0	11/15/2007	06/01/2015
	26884A AH 6	ERP OPERATING LP.....	.....	.....	.....	..2FE	1,880,900	110.330	1,930,811	1,750,000	1,810,755	0	(16,536)	0	0	6.580	5.410	AO.....	24,964	115,220	05/01/2007	04/13/2015
	29078E AA 3	EMBARQ.....	.....	.....	.....	..2FE	2,511,050	105.900	2,647,640	2,500,000	2,510,708	0	(144)	0	0	7.990	7.950	JD.....	16,656	199,875	08/16/2007	06/01/2036
	29250R AN 6	ENBRIDGE ENERGY PARTNERS LP EXCHGD.....	.....	.....	.....	..2FE	3,356,100	116.040	3,481,195	3,000,000	3,288,908	0	(38,671)	0	0	6.500	4.710	AO.....	41,167	195,000	03/23/2010	04/15/2018
	29273R AD 1	ENERGY TRANSFER PARTNERS EXCHGD.....	.....	.....	.....	..2FE	2,652,331	102.160	2,554,175	2,500,000	2,533,423	0	(55,963)	0	0	5.650	3.310	FA.....	58,854	141,250	10/31/2009	08/01/2012
	30212P AC 9	EXPEDIA INC.....	.....	.....	.....	..2FE	3,300,000	108.000	3,240,000	3,000,000	3,165,889	0	(73,654)	0	0	8.500	5.620	JJ.....	127,500	255,000	02/12/2010	07/01/2012
	30251B AC 2	FMR LLC 144A.....	.....	.....	.....	..1FE	1,988,560	108.790	2,175,893	2,000,000	1,988,551	0	130	0	0	6.500	6.540	JD.....	6,139	130,000	06/30/2010	12/14/2040
	319963 BB 9	FIRST DATA CORP EXCHGD.....	.....	.....	.....	..5Z	1,769,836	87.000	1,739,130	1,999,000	1,769,942	0	105	0	0	12.620	14.910	JJ.....	116,372	0	12/29/2011	01/15/2021
	341081 FD 4	FLORIDA POWER & LIGHT.....	.....	.....	.....	..1FE	498,760	121.070	605,395	500,000	498,721	0	(22)	0	0	5.250	5.260	FA.....	10,938	16,917	12/06/2010	02/01/2041
	35177P AT 4	FRANCE TELECOM.....	.....	.....	.....	..1FE	2,117,200	110.740	2,214,861	2,000,000	2,094,856	0	(10,336)	0	0	5.370	4.620	JJ.....	51,660	107,500	10/01/2009	07/08/2019
	36186C BT 9	ALLY FINANCIAL INC AKA GMAC LLC.....	.....	.....	.....	..4FE	780,416	100.870	832,219	825,000	817,081	0	19,153	0	0	6.620	0.010	MN.....	6,984	54,656	01/04/2010	05/15/2012
	362320 AZ 6	VERIZON COMMUNICATIONS INC.....	.....	.....	.....	..1FE	1,087,580	120.740	1,207,471	1,000,000	1,055,274	0	(7,120)	0	0	6.840	5.770	AO.....	14,440	68,400	11/29/2006	04/15/2018
	36962G 4F 8	GENERAL ELEC CAP CORP.....	.....	.....	.....	..1FE	2,989,680	106.840	3,205,330	3,000,000	2,993,103	0	1,626	0	0	4.370	4.440	MS.....	36,458	131,250	09/16/2009	09/21/2015
	36962G 4G 6	GENERAL ELEC CAP CORP A.....	.....	.....	.....	..1FE	7,221,290	105.100	7,620,277	7,250,000	7,232,585	0	5,556	0	0	3.750	3.830	MN.....	35,495	271,875	11/10/2009	11/14/2014
	36962G XZ 2	GENERAL ELEC CAP CORP SER A.....	.....	.....	.....	..1FE	1,042,265	116.260	1,133,625	975,000	1,035,125	0	(1,464)	0	0	6.750	6.200	MS.....	19,378	65,813	05/31/2006	03/15/2032

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	For eig n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.3	37247D	AM	8				2FE	500,000	94.000	470,000	500,000	0	0	0	0	7.700	7.690	JD	1,711	38,500	06/21/2010	06/15/2020
	37247D	AN	6				2FE	1,494,885	90.000	1,350,000	1,500,000	0	119	0	0	7.200	7.250	FA	40,800	78,900	11/17/2010	02/15/2021
	378272	AA	6	F	1		2FE	9,975,000	102.750	10,275,000	10,000,000	0	5,911	0	0	6.000	6.070	AO	126,667	600,000	05/24/2010	04/15/2014
	38011M	AN	8				6Z	1,530,554	81.000	1,272,510	1,571,000	(258,061)	16	0	0	11.000	11.010	JD	8,160	0	12/14/2011	12/15/2017
	38060A	AA	2	F			2FE	4,382,545	88.290	3,973,235	4,500,000	0	9,173	0	0	4.870	5.210	AO	51,188	219,375	01/11/2011	10/07/2020
	38141G	CU	6	LS	1		1FE	1,406,205	96.100	1,441,580	1,500,000	0	1,813	0	0	6.120	6.620	FA	34,708	91,875	07/17/2006	02/15/2033
	38141G	GM	0				1FE	1,494,345	97.190	1,457,883	1,500,000	0	(27)	0	0	6.250	6.270	FA	39,063	47,656	01/21/2011	02/01/2041
	404280	AK	5	F			1FE	2,993,490	105.860	3,175,997	3,000,000	0	135	0	0	5.100	5.120	AO	36,550	76,500	03/29/2011	04/05/2021
	4042Q1	AE	7	E			1FE	1,499,175	93.610	1,404,285	1,500,000	0	67	0	0	4.870	4.880	FA	25,797	73,125	08/17/2010	08/24/2020
	410867	AC	9				2FE	996,570	114.600	1,146,020	1,000,000	0	253	0	0	7.500	7.540	MS	25,000	75,000	02/18/2010	03/01/2020
	413875	AN	5				2FE	1,491,810	113.890	1,708,358	1,500,000	0	182	0	0	6.150	6.190	JD	4,100	95,325	11/30/2010	12/15/2040
	42217K	AW	6				2FE	4,966,950	97.530	4,876,731	5,000,000	0	1,364	0	0	5.250	5.330	JJ	121,042	88,229	03/09/2011	01/15/2022
	423074	AJ	2	LS			2FE	2,499,125	106.790	2,669,769	2,500,000	0	179	0	0	5.350	5.350	JJ	61,674	133,750	07/09/2008	07/15/2013
	427866	AR	9				1FE	499,195	111.440	557,224	500,000	0	56	0	0	4.120	4.140	JD	1,719	19,938	12/08/2010	12/01/2020
	428040	BZ	1				4FE	955,490	100.500	954,248	949,500	0	(2,802)	0	0	8.870	8.560	JJ	42,134	84,268	09/25/2009	01/01/2012
	437076	AT	9				1FE	6,990,760	107.830	7,548,445	7,000,000	0	805	0	0	3.950	3.960	MS	81,414	280,340	09/07/2010	09/15/2020
	44108E	BA	5				3FE	304,800	102.750	328,800	320,000	0	2,019	0	0	6.750	7.680	JD	1,800	21,600	10/31/2009	06/01/2016
	44701Q	AU	6	LS			4FE	1,000,000	106.000	1,060,000	1,000,000	0	0	0	0	8.620	8.620	MS	25,396	86,250	09/02/2010	03/15/2020
	44841B	AA	4	F			1FE	1,652,140	111.870	1,845,855	1,650,000	0	(185)	0	0	5.750	5.730	MS	28,990	94,875	09/30/2009	09/11/2019
	44841S	AC	3	F			1FE	994,707	131.110	1,179,990	900,000	0	(1,753)	0	0	7.450	6.600	MN	6,891	67,050	06/26/2007	11/24/2033
	45865V	A*	1				1Z	2,000,000	91.050	1,821,048	2,000,000	0	0	0	0	4.130	4.130	MN	11,931	0	10/21/2011	11/09/2018
	459200	AG	4	LS			1FE	2,229,740	121.100	2,422,173	2,200,000	0	(26,799)	0	0	5.700	3.970	MS	33,883	114,000	11/19/2009	09/14/2017
	460146	CE	1				2FE	4,142,270	123.880	4,336,111	3,500,000	0	(41,616)	0	0	7.500	5.210	FA	99,167	150,000	02/16/2011	08/15/2021
	46625H	HQ	6				1FE	3,503,335	105.000	3,675,027	3,500,000	0	(275)	0	0	4.950	4.930	MS	46,200	173,250	03/19/2010	03/25/2020
	478165	AG	8				1FE	3,463,180	108.800	3,807,992	3,500,000	0	574	0	0	4.800	4.860	MS	56,000	168,467	08/25/2010	09/01/2040
	494550	BE	5	LS			2FE	5,888,520	110.060	6,603,670	6,000,000	0	8,590	0	0	5.300	5.530	MS	93,633	318,000	05/24/2010	09/15/2020
	500472	AC	9	F			1FE	2,458,250	127.810	3,195,401	2,500,000	0	524	0	0	6.870	7.000	MS	52,517	171,875	03/05/2008	03/11/2038
	50075N	AL	8				2FE	2,391,329	106.720	2,401,349	2,250,000	0	(35,711)	0	0	5.250	3.510	AO	29,531	118,125	10/31/2009	10/01/2013
	53217V	AB	5				2FE	1,993,360	104.840	2,096,918	2,000,000	0	1,245	0	0	4.400	4.470	MS	29,333	88,000	02/11/2010	03/01/2015
	536022	AC	0				4FE	732,832	108.500	813,750	750,000	0	806	0	0	8.620	9.000	AO	13,656	64,688	04/06/2011	04/15/2020
	564759	NH	7		1		1FE	4,994,600	99.000	4,950,250	5,000,000	0	570	0	0	1.870	2.890	JAJO	23,401	90,978	03/25/2003	04/01/2013
	565849	AD	8	LS			2FE	2,632,925	116.650	2,916,343	2,500,000	0	(15,328)	0	0	6.000	5.140	AO	37,500	150,000	02/10/2010	10/01/2017
	56585A	AD	4				2FE	1,499,223	104.840	1,572,720	1,500,000	0	16	0	0	5.120	5.130	MS	25,625	0	11/14/2011	03/01/2021
	577081	AU	6				2FE	490,600	109.810	549,066	500,000	0	68	0	0	6.200	6.340	AO	7,750	31,258	02/24/2011	10/01/2040
	581557	AV	7				1FE	1,078,930	117.050	1,170,585	1,000,000	0	(9,957)	0	0	5.700	6.410	MS	19,000	57,000	12/07/2009	03/01/2017
	594918	AH	7	LS			1FE	991,360	105.730	1,057,318	1,000,000	0	757	0	0	3.000	3.100	AO	7,500	30,333	09/22/2010	10/01/2020
	615369	AA	3	LS			2FE	4,012,400	104.370	4,175,103	4,000,000	0	(990)	0	0	5.500	5.450	MS	73,333	227,333	01/11/2011	09/01/2020
	61747Y	CK	9				1FE	7,996,800	95.890	7,671,699	8,000,000	0	616	0	0	4.200	4.200	MN	38,267	336,000	11/17/2009	11/20/2014
	620076	AZ	2				2FE	10,405,400	111.250	11,125,760	10,000,000	0	(47,000)	0	0	6.000	5.330	MN	76,667	600,000	05/25/2010	11/15/2017
	629568	AV	8	E			2FE	2,566,025	102.660	2,566,634	2,500,000	0	(3,600)	0	0	5.000	4.640	MS	36,806	62,500	05/12/2011	09/15/2020
	6325C0	BY	6	LS	F		1FE	497,760	102.230	511,187	500,000	0	183	0	0	4.370	4.430	JD	1,276	21,875	12/06/2010	12/10/2020
	64952G	AE	8				1FE	493,490	114.040	570,236	500,000	0	141	0	0	5.870	5.970	MN	3,753	29,375	03/24/2010	05/15/2033

SCHEDULE D - PART 1

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

CUSIP Identification			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
Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
900262 AR 7	TURNER BROADCASTING SYSTEM.....				2FE	2,996,765	110.080	2,862,244	2,600,000	2,769,175	0	(107,501)	0	8.370	3.860	JJ	108,875	217,750	10/31/2009	07/01/2013		
902118 BQ 0	TYCO INTERNATIONAL FINANCE.....	F			1FE	2,956,650	106.690	3,200,860	3,000,000	2,959,143	0	2,493	0	4.620	4.780	JJ	63,979	70,531	02/11/2011	01/15/2023		
907818 CY 2	UNION PACIFIC CORP.....				2FE	630,513	104.880	620,918	592,000	605,258	0	(11,873)	0	5.450	3.310	JJ	13,533	32,264	10/31/2009	01/31/2013		
907818 DK 1	UNION PACIFIC CORP EXCHGD.....				2FE	675,823	108.800	625,612	575,000	674,343	0	(1,480)	0	4.160	2.270	JJ	12,501	0	10/28/2011	04/15/2022		
911312 AM 8	UNITED PARCEL SERVICE.....				1FE	496,650	105.660	528,309	500,000	496,994	0	319	0	3.120	3.200	JJ	7,205	10,547	11/08/2010	01/15/2021		
91159H GT 1	U.S. BANCORP.....	LS			1FE	14,929,350	103.400	15,510,620	15,000,000	14,957,670	0	13,753	0	2.870	2.970	MN	49,115	431,250	11/17/2009	11/20/2014		
914906 AH 5	UNIVISION COMMUNICATIONS INC 144A.....	LS			4FE	505,625	101.500	507,500	500,000	505,323	0	(302)	0	7.870	7.660	MN	6,563	19,688	06/24/2011	11/01/2018		
918204 AS 7	VF CORPORATION.....				1FE	2,203,000	118.080	2,361,649	2,000,000	2,161,035	0	(23,775)	0	5.950	4.360	MN	19,833	119,000	03/10/2010	11/01/2017		
92344G AX 4	VERIZON GLOBAL FNDG CORP.....	LS			1FE	3,291,470	120.120	3,603,734	3,000,000	3,283,330	0	(6,010)	0	5.850	5.150	MS	51,675	175,500	08/26/2010	09/15/2035		
92553P AF 9	VIACOM INC.....				2FE	1,996,280	107.290	2,145,864	2,000,000	1,997,448	0	596	0	4.250	4.280	MS	25,028	85,000	09/24/2009	09/15/2015		
927804 FJ 8	VIRGINIA ELECTRIC AND POWER.....	LS			1FE	4,490,370	104.320	4,694,583	4,500,000	4,491,106	0	667	0	3.450	3.470	MS	51,750	155,250	08/25/2010	09/01/2022		
92924S AA 6	WEA FINANCE LLC/WCI FINANC LLC 144A.....	E			1FE	4,983,818	102.450	5,122,870	5,000,000	4,996,934	0	3,321	0	5.400	5.470	AO	67,500	270,000	08/21/2007	10/01/2012		
931142 CK 7	WAL-MART STORES INC.....	LS			1FE	1,031,760	135.590	1,355,899	1,000,000	1,030,215	0	(470)	0	6.500	6.260	FA	24,556	65,000	08/19/2008	08/15/2037		
931142 CS 0	WAL-MART STORES INC.....				1FE	1,983,100	126.060	2,521,205	2,000,000	1,983,301	0	232	0	5.620	5.680	AO	28,125	112,500	03/24/2010	04/01/2040		
931422 AE 9	WALGREEN CO.....	LS			1FE	3,414,123	118.540	3,718,706	3,137,000	3,359,147	0	(26,747)	0	5.250	4.080	JJ	75,942	164,693	11/18/2009	01/15/2019		
947074 AJ 9	WEATHERFORD INTL INC.....		E		2FE	4,336,800	113.300	4,532,042	4,000,000	4,259,865	0	(40,549)	0	6.350	4.970	JD	11,289	254,000	01/15/2010	06/15/2017		
94973V AS 6	WELLPOINT INC.....				1FE	2,017,760	107.630	2,152,728	2,000,000	2,015,673	0	(1,482)	0	4.350	4.230	FA	32,867	87,725	08/12/2010	08/15/2020		
959802 AB 5	WESTERN UNION.....	LS			1FE	2,258,854	111.980	2,655,181	2,371,000	2,298,490	0	12,535	0	5.930	6.680	AO	35,150	140,600	07/29/2008	10/01/2016		
959802 AL 3	WESTERN UNION EXCHGD.....				1FE	2,140,000	109.650	2,346,618	2,140,000	2,140,000	0	0	0	5.250	5.250	AO	28,104	112,414	10/04/2010	04/01/2020		
959802 AM 1	WESTERN UNION.....				1FE	499,390	105.320	526,631	500,000	499,389	0	8	0	6.200	6.200	JD	861	31,000	06/16/2010	06/21/2040		
960394 AP 9	WESTINGHOUSE CREDIT CORP PUTABLE BOND.....				2FE	821,250	114.080	855,608	750,000	765,513	0	(5,543)	0	8.870	7.920	JD	3,143	66,563	01/07/1994	06/14/2014		
981058 AD 2	WOORI BANK 144A.....		F		2FE	1,060,000	107.000	1,070,000	1,000,000	1,038,447	0	(10,264)	0	7.630	6.310	AO	16,320	76,300	10/31/2009	04/14/2015		
98385X AL 0	XTO ENERGY INC.....				1FE	6,857,580	125.100	7,506,501	6,000,000	6,660,119	0	(103,516)	0	6.250	4.020	FA	156,250	375,000	01/19/2010	08/01/2017		
984121 BY 8	XEROX CORP.....				2FE	2,258,240	113.500	2,270,043	2,000,000	2,140,193	0	(54,361)	0	8.250	5.070	MN	21,083	165,000	09/30/2009	05/15/2014		
984121 CA 9	XEROX CORP.....	LS			2FE	2,060,860	108.670	2,173,589	2,000,000	2,051,686	0	(5,129)	0	5.620	5.220	JD	5,000	112,500	03/12/2010	12/15/2019		
98417E AB 6	XSTRATA FIN (CANADA) LTD 144A.....		B		2FE	10,626,900	110.730	11,073,850	10,000,000	10,488,380	0	(87,478)	0	5.800	4.660	MN	74,111	580,000	05/20/2010	11/15/2016		
984851 AC 9	YARA INTERNATIONAL ASA.....		F		2FE	5,933,950	123.110	6,155,632	5,000,000	5,780,313	0	(83,521)	0	7.870	5.300	JD	21,875	393,750	02/09/2010	06/11/2019		
988498 AH 4	YUM! BRANDS INC.....				2FE	2,490,375	102.690	2,567,365	2,500,000	2,490,536	0	161	0	3.750	3.790	MN	31,771	0	08/22/2011	11/01/2021		
N2012# AC 7	CIMPOR FINANCIAL OPERATIONS EXCH.....		F		2	9,676,363	105.080	9,457,455	9,000,000	9,454,200	0	(222,163)	0	5.750	2.280	JD	15,813	517,500	03/31/2011	06/27/2013		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					549,849,355	XXX	584,435,924	535,434,500	546,229,048	(258,061)	(1,817,662)	73,891	XXX	XXX	XXX	7,199,216	25,808,115	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
000759 DE 7	AMERICAN BUS FIN SERV 2003-1 A.....				1FM	54,055	97.980	53,313	54,412	54,369	0	172	0	4.280	4.300	MON	194	3,299	12/23/2003	08/01/2023		
1248MA AC 1	CREDIT BASED SER&SEC 2007-SP1 A3 144A.....				1FM	2,978,822	98.540	2,947,353	2,990,973	2,979,384	0	139	0	5.740	5.820	MON	14,322	171,861	04/09/2007	10/01/2013		
126380 AA 2	CREDIT SUISSE MTGE CAP 2006-9 1A1.....				3FM	958,194	84.420	852,929	1,010,287	968,354	0	7,705	0	5.000	5.790	MON	4,210	50,514	09/07/2006	04/01/2036		
126673 DP 4	COUNTRYWIDE ABS CERTS 2004-7 AF6.....				1FM	7,146,919	96.790	6,918,213	7,147,262	7,146,919	0	0	0	4.710	4.710	MON	28,059	336,708	08/30/2004	10/01/2022		
126673 ZU 9	COUNTRYWIDE ABS CERTS 2005-3 AF6.....				1FM	807,468	81.200	655,738	807,504	807,468	0	0	0	5.210	5.150	MON	3,512	42,144	03/23/2005	05/01/2029		
12668W AC 1	COUNTRYWIDE ABS CERTS 2007-4 A3.....				1FM	888,800	39.350	393,592	1,000,000	393,592	(25,465)	0	68,335	0	5.710	0.010	MON	0	14,285	03/20/2007	03/01/2025	
12670B AF 6	COUNTRYWIDE ABS CERTS 2007-S2 A6.....				5FM	585,226	79.200	463,546	585,263	585,226	0	0	0	5.770	5.770	MON	2,819	33,822	03/23/2007	03/01/2022		
161546 FW 1	CHASE FNDG MTGE LN ABS 2003-4 1A6.....				1FM	1,889,971	99.970	1,889,554	1,890,026	1,889,971	0	0	0	4.420	4.420	MON	6,976	83,709	07/23/2003	12/01/2013		
172973 SJ 4	CITICORP RES MTGE 2006-1 3A2.....				1FM	77,758	89.920	73,916	82,195	77,758	0	(88)	0	5.000	6.070	MON	342	4,130	09/14/2006	01/01/2036		
22944B CX 4	CREDIT SUISSE MTG 2007-5 4A3.....				3FM	7,858,220	86.590	6,626,319	7,652,557	7,844,148	0	(4,414)	0	7.000	6.530	MON	44,640	535,671	01/16/2008	07/01/2037		
291701 CR 9	EMPIRE FNDG 1998-2 M1.....				1FM	57,381	99.700	57,231	57,400	57,381	0	0	0	7.490	7.540	MON	358	4,299	06/17/1998	04/01/2016		

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																	
	CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC 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						
35729P	PC	8	FREMONT HOME LN TR 2006-1 M1.....	.....	..	.....	3FM	.....	4,223,201	.....	2,040	.....	201,944	.....	9,875,000	.....	201,944	.....	(183,505)	.....	9,623	.....	.....	0	.....	0.610	.....	0.001	MON...	.....	0	.....	0	03/28/2006	02/25/2016					
52522Q	AM	4	LEHMAN MTGE TR 2007-10 3A1.....	.....	..	.....	1FM	.....	1,000,742	.....	63.670	.....	794,226	.....	1,247,342	.....	1,000,742	.....	0	.....	28,948	.....	68,937	.....	0	.....	6.000	.....	0.010	MON...	.....	0	.....	0	11/14/2007	10/01/2021				
65536P	AA	8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	.....	..	.....	3FM	.....	35,918	.....	28.640	.....	14,848	.....	51,843	.....	35,918	.....	0	.....	0	.....	2,290	.....	0	.....	0.390	.....	0.010	MON...	.....	0	.....	0	08/31/2009	04/25/2036				
73316P	CE	8	POPULAR ABS MTGE PT TR 2005-2 AF5.....	.....	..	.....	1FM	.....	5,000,000	.....	84.230	.....	4,211,813	.....	5,000,000	.....	5,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.430	.....	5.440	MON...	.....	22,638	.....	271,479	03/18/2005	04/01/2016				
73316P	CF	5	POPULAR ABS MTGE PT TR 2005-2 AF6.....	.....	..	.....	1FM	.....	3,288,181	.....	97.490	.....	3,205,914	.....	3,288,181	.....	3,288,181	.....	0	.....	0	.....	0	.....	0	.....	5.000	.....	4.990	MON...	.....	13,701	.....	164,309	03/18/2005	04/01/2014				
73316P	CK	4	POPULAR ABS MTGE PT TR 2005-2 M1.....	.....	..	.....	4FM	.....	3,955,716	.....	55.800	.....	2,257,974	.....	4,045,982	.....	3,975,090	.....	0	.....	5,967	.....	0	.....	0	.....	5.410	.....	5.770	MON...	.....	18,264	.....	219,024	06/30/2007	08/01/2028				
74925F	AA	1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....	.....	..	.....	3FM	.....	210,247	.....	82.070	.....	201,859	.....	245,932	.....	210,247	.....	0	.....	2,128	.....	7,281	.....	0	.....	1.690	.....	0.005	MON...	.....	0	.....	0	07/31/2009	09/25/2017				
75970Q	AH	3	RENAISSANCE HELT 2007-2 AF5.....	.....	..	.....	4FM	.....	1,577,000	.....	45.130	.....	902,768	.....	2,000,000	.....	1,577,000	.....	0	.....	0	.....	90,129	.....	0	.....	6.200	.....	0.010	MON...	.....	0	.....	0	05/14/2007	06/01/2037				
759950	FG	8	RENAISSANCE HELT 2005-1 AF6.....	.....	..	.....	1FM	.....	5,308,846	.....	89.150	.....	4,733,290	.....	5,308,890	.....	5,308,846	.....	0	.....	0	.....	0	.....	0	.....	4.970	.....	4.970	MON...	.....	21,988	.....	263,822	03/03/2005	03/01/2033				
759950	FH	6	RENAISSANCE HELT 2005-1 M1.....	.....	..	.....	1FM	.....	1,527,260	.....	57.330	.....	875,682	.....	1,527,261	.....	875,682	.....	(651,579)	.....	0	.....	0	.....	0	.....	5.350	.....	5.400	MON...	.....	6,818	.....	81,815	02/01/2011	08/01/2033				
759950	FJ	2	RENAISSANCE HELT 2005-1 M2.....	.....	..	.....	1FM	.....	954,498	.....	41.800	.....	399,075	.....	954,538	.....	399,075	.....	142,247	.....	0	.....	0	.....	0	.....	5.400	.....	5.420	MON...	.....	4,299	.....	51,593	03/03/2005	12/01/2034				
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								50,384,423		XXX		38,731,097		56,822,848		44,677,295		(718,302)		50,180		236,973		0		XXX		XXX		XXX		193,140		2,332,484		XXX		XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																																								
055359	AC	7	BCRR 2009-1 2A1 144A.....	.....	..	.....	1FE	.....	3,102,070	.....	111.770	.....	3,353,358	.....	3,000,000	.....	3,080,037	.....	0	.....	(12,265)	.....	0	.....	0	.....	5.850	.....	5.320	MON...	.....	9,763	.....	175,740	03/29/2010	07/11/2017				
05947U	4C	9	BANC OF A COMM MTGE 2005-6 ASB.....	.....	..	.....	1FM	.....	819,064	.....	104.320	.....	851,589	.....	816,258	.....	816,273	.....	0	.....	(243)	.....	0	.....	0	.....	5.190	.....	5.230	MON...	.....	3,533	.....	42,990	12/16/2005	02/01/2015				
05947U	7L	6	BANC OF A COMM MTGE 2006-1 A4.....	.....	..	.....	1FM	.....	1,479,993	.....	107.370	.....	1,605,247	.....	1,495,000	.....	1,484,302	.....	0	.....	1,905	.....	0	.....	0	.....	5.370	.....	5.600	MON...	.....	6,693	.....	80,311	10/16/2009	12/01/2015				
05950E	AD	0	BANC OF A COMM MTGE 2006-2 AAB.....	.....	..	.....	1FM	.....	124,270	.....	104.670	.....	132,930	.....	126,988	.....	125,506	.....	0	.....	459	.....	0	.....	0	.....	5.710	.....	6.480	MON...	.....	605	.....	7,360	10/09/2009	07/01/2015				
05950X	AD	8	BANC OF A COMM MTGE 2006-5 AAB.....	.....	..	.....	1FM	.....	1,907,745	.....	103.190	.....	1,958,839	.....	1,898,184	.....	1,898,912	.....	0	.....	(1,802)	.....	0	.....	0	.....	5.370	.....	5.320	MON...	.....	8,509	.....	102,103	09/28/2006	04/01/2015				
059512	AD	5	BANC OF A COMM MTGE 2007-3 AAB.....	.....	..	.....	1FM	.....	2,955,909	.....	106.570	.....	3,197,258	.....	3,000,000	.....	2,973,292	.....	0	.....	(815)	.....	0	.....	0	.....	5.620	.....	5.980	MON...	.....	14,054	.....	171,184	07/18/2007	03/01/2016				
05955F	AA	8	BANC OF AMERICA LARGE LOAN 2009-UB1 A4A.....	.....	..	.....	1FE	.....	1,371,094	.....	109.490	.....	1,368,650	.....	1,250,000	.....	1,347,477	.....	0	.....	(18,160)	.....	0	.....	0	.....	5.610	.....	3.850	MON...	.....	5,848	.....	70,597	09/16/2010	05/01/2017				
07383F	7V	4	BEAR STEARNS COMM 2005-PWR8 AAB.....	.....	..	.....	1FM	.....	2,174,199	.....	102.360	.....	2,240,975	.....	2,189,250	.....	2,182,170	.....	0	.....	3,002	.....	0	.....	0	.....	4.580	.....	4.840	MON...	.....	8,357	.....	102,331	09/30/2009	02/01/2014				
07387B	EA	7	BEAR STEARNS COMM 2005-PW10 AAB.....	.....	..	.....	1FM	.....	1,623,332	.....	105.040	.....	1,695,897	.....	1,614,515	.....	1,614,940	.....	0	.....	(885)	.....	0	.....	0	.....	5.380	.....	5.320	MON...	.....	7,241	.....	90,833	12/09/2005	12/01/2014				
07387B	FR	9	BEAR STEARNS COMM 2006-T22 AAB.....	.....	..	.....	1FM	.....	214,510	.....	104.310	.....	223,793	.....	214,533	.....	214,510	.....	0	.....	0	.....	0	.....	0	.....	5.530	.....	5.590	MON...	.....	989	.....	12,015	04/06/2006	12/01/2014				
07387M	AE	9	BEAR STEARNS COMM 2006-PW11 A4.....	.....	..	.....	1FM	.....	2,992,500	.....	110.790	.....	3,323,947	.....	3,000,000	.....	2,994,573	.....	0	.....	1,545	.....	0	.....	0	.....	5.440	.....	5.630	MON...	.....	13,603	.....	165,648	10/16/2009	01/01/2016				
07388L	AE	0	BEAR STEARNS COMM 2006-PW13 A4.....	.....	..	.....	1FM	.....	2,421,461	.....	111.110	.....	2,839,000	.....	2,555,000	.....	2,459,518	.....	0	.....	15,778	.....	0	.....	0	.....	5.540	.....	6.560	MON...	.....	11,796	.....	141,547	09/17/2009	07/01/2016				
07388N	AD	8	BEAR STEARNS COMM 2006-TOP24 A AB.....	.....	..	.....	1FM	.....	490,620	.....	103.150	.....	503,348	.....	487,964	.....	488,137	.....	0	.....	(696)	.....	0	.....	0	.....	5.530	.....	5.460	MON...	.....	2,250	.....	26,999	10/18/2006	10/01/2014				
12513X	AD	4	CITIGROUP/DEUTSCHE 2006-CD2 AAB.....	.....	..	.....	1FM	.....	750,068	.....	102.280	.....	763,421	.....	746,368	.....	746,368	.....	0	.....	(39)	.....	0	.....	0	.....	5.370	.....	5.390	MON...	.....	3,342	.....	40,673	02/27/2006	04/01/2014				
125278	AA	9	CITIGROUP COMM MTG 2010 RR2 CA3A.....	.....	..	.....	1FE	.....	484,172	.....	109.720	.....	548,608	.....	500,000	.....	487,871	.....	0	.....	2,121	.....	0	.....	0	.....	5.310	.....	5.960	MON...	.....	1,180	.....	26,555	03/03/2010	09/15/2016				
20047E	AE	2	COMM MTGE PT CERT 2006-C8 A4.....	.....	..	.....	1FM	.....	1,330,605	.....	108.880	.....	1,633,236	.....	1,500,000	.....	1,374,195	.....	0	.....	19,166	.....	0	.....	0	.....	5.300	.....	7.460	MON...	.....	6,633	.....	79,590	10/15/2009	12/01/2016				
22541S	2R	8	CSFB MTG SEC CORP 2004-C5 AAB.....	.....	..	.....	1FM	.....	2,098,921	.....	101.820	.....	2,178,727	.....	2,139,624	.....	2,129,042	.....																						

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															
396789	BF	5	GREENWICH CAP COM FN 2002-C1 A4.....	.....	..	.....	.1FM	7,291,350	101.640	7,298,986	7,180,557	7,180,557	0	(12,944)	0	0	4.940	4.770	MON...	29,608	355,294	01/23/2003	11/01/2012
396789	JR	1	GREENWICH CAP COM FN 2005-GG3 A2.....	.....	..	.....	.1FM	848,027	99.930	854,129	854,671	853,542	0	2,369	0	0	4.300	4.790	MON...	3,066	36,794	09/30/2009	02/01/2012
46625Y	XP	3	JPMORGAN CHASE COMM 2005-LDP5 A4.....	.....	..	.....	.1FM	5,850,938	110.900	6,654,309	6,000,000	5,899,607	0	21,934	0	0	5.200	5.800	MON...	26,027	316,452	09/17/2009	11/01/2015
46625Y	XQ	1	JPMORGAN CHASE COMM 2005-LDP5 ASB.....	.....	..	.....	.1FM	685,337	103.670	706,995	681,965	681,965	0	(241)	0	0	5.190	5.170	MON...	2,953	35,914	12/16/2005	01/01/2015
50179M	AE	1	LBUBS COMM MTGE TR 2006-C6 A4.....	.....	..	.....	.1FM	2,378,719	110.830	2,660,042	2,400,000	2,387,972	0	1,721	0	0	5.370	5.540	MON...	7,163	128,928	10/12/2006	09/11/2016
50180C	AD	2	LBUBS COMM MTGE TR 2006-C7 A3.....	.....	..	.....	.1FM	2,816,460	107.070	3,212,236	3,000,000	2,865,794	0	21,848	0	0	5.340	6.520	MON...	8,912	160,410	10/31/2009	10/11/2016
52108H	ZZ	3	LBUBS COMM MTGE TR 2005-C1 F 144A.....	.....	..	.....	.3FM	2,009,956	65.240	1,304,810	2,000,000	2,002,861	0	(1,185)	0	0	5.030	5.010	MON...	5,592	100,660	01/31/2005	01/11/2015
52108M	DH	3	LBUBS COMM MTGE TR 2006-C1 A4.....	.....	..	.....	.1FM	2,881,457	109.730	3,292,179	3,000,000	2,919,686	0	16,895	0	0	5.150	6.000	MON...	8,593	154,680	10/31/2009	01/11/2016
59022H	LF	7	MERRILL LYNCH MTG TR 2005-CKI1 ASB.....	.....	..	.....	.1FM	1,511,534	102.050	1,538,858	1,507,920	1,507,920	0	0	0	0	5.220	5.290	MON...	6,559	80,129	12/01/2005	07/01/2014
59022H	MU	3	MERRILL LYNCH MTG TR 2005-CKI1 A6.....	.....	..	.....	.1FM	7,328,397	110.490	8,270,874	7,485,000	7,381,504	0	23,542	0	0	5.220	5.770	MON...	32,557	396,448	09/30/2009	09/01/2015
59022H	NB	4	MERRILL LYNCH MTG TR 2005-LC1 ASB.....	.....	..	.....	.1FM	380,786	102.450	388,030	378,722	378,722	0	(76)	0	0	5.280	5.210	MON...	1,667	20,004	12/16/2005	10/01/2013
606935	AH	7	ML COUNTRYWIDE COMM 2006-1 A4.....	.....	..	.....	.1FM	154,636	111.060	183,263	165,000	157,893	0	1,481	0	0	5.430	6.820	MON...	747	9,083	09/30/2009	01/01/2016
617451	BP	3	MORGAN STNLY CAP I 2005-HQ7 AAB.....	.....	..	.....	.1FM	2,393,514	102.130	2,431,219	2,380,519	2,380,519	0	(265)	0	0	5.170	5.170	MON...	10,275	127,588	11/17/2005	04/01/2013
61751N	AE	2	MORGAN STNLY CAP I 2007-HQ11 AAB.....	.....	..	.....	.1FM	1,005,475	104.940	1,049,484	1,000,000	1,000,909	0	(973)	0	0	5.440	5.380	MON...	4,537	54,440	02/15/2007	07/01/2016
61754J	AE	8	MORGAN STNLY CAP I 2007-T27 AAB.....	.....	..	.....	.1FM	99,391	104.830	104,837	100,000	99,636	0	143	0	0	5.630	5.910	MON...	470	5,706	10/08/2009	09/01/2016
749289	AA	2	RBSCF TRUST 2009-RR2 CWA.....	.....	..	.....	.1FE	2,907,579	109.500	3,300,914	3,014,500	2,932,256	0	13,421	0	0	5.220	5.900	MON...	13,121	157,447	02/09/2010	11/01/2016
92977Q	AC	2	WACHOVIA BANK COM MTG 2006-C27.....	.....	..	.....	.1FM	1,808,030	100.740	1,812,364	1,799,051	1,799,051	0	(995)	0	0	5.720	5.650	MON...	8,586	103,032	08/10/2006	09/01/2014
933632	AB	7	WASHINGTON MUTUAL 2007-SL2 A1 144A.....	.....	..	.....	.2AM	1,022,008	97.130	992,754	1,022,011	1,022,008	0	0	0	0	5.310	5.320	MON...	4,524	54,750	03/22/2007	11/01/2016
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							82,889,647	XXX.....	88,125,602	83,552,156	82,998,141	0	76,029	0	0	XXX.....	XXX.....	XXX...	344,620	4,434,621	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
02582J	EW	6	AMERICAN EXPRESS CR MASTER TR 2007-8 B.....	.....	..	.....	.1FE	2,000,000	100.090	2,001,920	2,000,000	2,000,000	0	0	0	0	0.970	0.980	MON...	924	18,856	10/04/2007	10/15/2012
05522R	AV	0	BANK OF AMERICA CR CARD TR 2007-B2 B2.....	.....	..	.....	.1FE	15,161,540	98.390	15,447,390	15,700,000	15,519,840	0	86,785	0	0	0.470	1.040	MON...	3,546	68,414	10/18/2007	01/15/2014
13973X	AE	3	CAPITAL AUTO ASSET TR 2007-1 C.....	.....	..	.....	.1FE	971,328	100.960	1,009,687	1,000,000	997,213	0	6,826	0	0	5.380	6.170	MON...	2,391	53,800	10/04/2007	08/15/2012
239753	DL	7	TARGET CORP.....	.....	..	.....	.1FE	1,476,342	126.760	1,774,738	1,400,000	1,465,569	0	(2,221)	0	0	6.650	6.190	FA.....	38,792	93,100	05/31/2006	08/01/2028
34528W	AJ	0	FORD CREDIT AUTO OWNR 2007-B B.....	.....	..	.....	.1FE	693,380	100.460	696,753	693,512	693,382	0	(90)	0	0	5.690	5.880	MON...	1,754	39,461	10/10/2007	04/15/2012
42805R	AU	3	HERTZ VEHICLE FING LLC 2009-2A A1 144A.....	.....	..	.....	.1FE	10,999,340	102.360	11,260,480	11,000,000	10,999,770	0	203	0	0	4.260	4.300	MON...	7,810	468,600	10/16/2009	03/25/2013
42805R	AV	1	HERTZ VEHICLE FING LLC 2009-2A A2 144A.....	.....	..	.....	.1FE	4,999,695	108.260	5,413,050	5,000,000	4,999,807	0	55	0	0	5.290	5.340	MON...	4,408	264,500	10/16/2009	03/25/2015
52521G	AD	7	LEHMAN BROS SM BAL TR 2007-1 2A3.....	.....	..	.....	.2AM	15,162,470	79.630	12,090,520	15,183,000	15,162,470	0	0	0	0	5.620	5.650	MON...	71,107	853,285	03/28/2007	11/01/2021
57164R	AS	1	MARRIOTT VAC CLUB TR 2005-1 A.....	.....	..	.....	.1FE	2,490,047	100.700	2,507,607	2,490,061	2,490,047	0	0	0	0	4.500	4.450	MON...	9,350	112,202	05/24/2005	03/01/2016
724060	AA	6	PIPELINE FUNDING COMPANY LLC 144A.....	.....	..	.....	.2AM	2,000,000	115.890	2,317,800	2,000,000	2,000,000	0	0	0	0	7.500	7.500	JJ.....	69,167	150,000	10/08/2009	01/15/2030
826501	AA	6	SIERRA REC FNDG 2006-1A CL A1 144A.....	.....	..	.....	.1FE	1,984,174	101.090	1,957,396	1,936,191	1,980,338	0	(3,836)	0	0	5.840	4.340	MON...	3,455	65,960	05/31/2011	08/20/2015
82650W	AB	6	SIERRA REC FNDG 2008-1 1A A2 NOTES.....	.....	..	.....	.1FE	1,875,040	101.700	1,869,121	1,837,706	1,871,501	0	(3,539)	0	0	4.280	3.640	MON...	2,625	46,050	05/31/2011	06/20/2017
G4302*	AA	8	HARBOUR/MAINSAIL.....	.....	..	.....	....6	703,148	15.910	559,354	3,515,739	559,354	(23,969)	23,969	0	0	0.290	9.950	MON...	741	9,630	09/24/2008	10/01/2050
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							60,516,504	XXX.....	58,905,816	63,756,209	60,739,291	(23,969)	108,152	0	0	XXX.....	XXX.....	XXX...	216,070	2,243,858	XXX.....	XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							743,639,929	XXX.....	770,198,439	739,565,713	734,643,775	(1,000,332)	(1,583,301)	310,864	0	XXX.....	XXX.....	XXX...	7,953,046	34,819,078	XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																							
03076C	AC	0	AMERIPRISE FINANCIAL INC.....	LS..	..	.....	.2FE	7,839,000	100.000	7,800,000	7,800,000	7,837,194	0	(1,806)	0	0	7.510	7.380	JD.....	48,867	293,202	08/31/2011	06/01/2016
G4637E	BF	1	HSBC BANK PLC 1 EUROCLEAR 12501.....	.....	F	1	.1FE	9,487,500	45.000	7,425,000	16,500,000	9,487,500	0	0	0	0	0.620	3.280	JD.....	573	109,456	09/25/2009	06/29/2049
4299999	Hybrid Securities - Issuer Obligations.....							17,326,500	XXX.....	15,225,000	24,300,000	17,324,694	0	(1,806)	0	0	XXX.....	XXX.....	XXX...	49,440	402,658	XXX.....	XXX.....
4899999	Total - Hybrid Securities.....							17,326,500	XXX.....	15,225,000	24,300,000	17,324,694	0	(1,806)	0	0	XXX.....	XXX.....	XXX...	49,440	402,658	XXX.....	XXX.....

Totals

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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
7799999. Total - Issuer Obligations.....						648,561,705	...XXX.....	687,961,976	637,619,500	644,301,868	(258,061)	(2,097,581)	73,891	0	...XXX.....	...XXX.....	XXX...	8,156,135	29,005,066	XXX.....	XXX.....
7899999. Total - Residential Mortgage-Backed Securities.....						106,324,899	...XXX.....	96,933,394	110,790,519	100,512,084	(718,302)	(53,666)	236,973	0	...XXX.....	...XXX.....	XXX...	393,646	2,925,804	XXX.....	XXX.....
7999999. Total - Commercial Mortgage-Backed Securities.....						82,889,647	...XXX.....	88,125,602	83,552,156	82,998,141	0	76,029	0	0	...XXX.....	...XXX.....	XXX...	344,620	4,434,621	XXX.....	XXX.....
8099999. Total - Other Loan-Backed and Structured Securities.....						60,516,504	...XXX.....	58,905,816	63,756,209	60,739,291	(23,969)	108,152	0	0	...XXX.....	...XXX.....	XXX...	216,070	2,243,858	XXX.....	XXX.....
8399999. Grand Total - Bonds.....						898,292,755	...XXX.....	931,926,788	895,718,384	888,551,384	(1,000,332)	(1,967,066)	310,864	0	...XXX.....	...XXX.....	XXX...	9,110,471	38,609,349	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description		Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired	
			3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.			
Common Stocks - Parent, Subsidiaries and Affiliates																			
46069@	10	9	INTER SECURITIES INS AGY INC.....	.....	.....	100.000	0	0.000	0	30,000	0	0	0	120,000	0	120,000	0	K.....	02/28/2001
89346@	10	4	TRANSAMERICA ASSET MANAGEMENT.....	.....	.....	77,000.000	30,478,957	406.440	30,478,957	20,055,635	0	11,165,000	0	(3,356,705)	0	(3,356,705)	0	J.....	07/18/2002
89360@	10	5	TRANSAMERICA FND SVC INC.....	.....	.....	22,065.000	0	0.000	0	215,469	0	7,502,100	0	0	0	0	0	K.....	12/23/2004
98146#	10	5	WORLD FIN GRP INS AGENCY INC.....	.....	.....	8,025.000	0	0.000	0	2,193,002	0	0	0	0	0	0	0	K.....	05/14/1998
9199999			Total - Common Stocks - Parent, Subsidiaries and Affiliates.....			.....	30,478,957	XXX.....	30,478,957	22,494,106	0	18,667,100	0	(3,236,705)	0	(3,236,705)	0	XXX.....	XXX.....
9799999			Total - Common Stock.....			.....	30,478,957	XXX.....	30,478,957	22,494,106	0	18,667,100	0	(3,236,705)	0	(3,236,705)	0	XXX.....	XXX.....
9899999			Total - Preferred and Common Stock.....			.....	30,478,957	XXX.....	30,478,957	22,494,106	0	18,667,100	0	(3,236,705)	0	(3,236,705)	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.0.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
36176F	ZZ	7	GNMA REV MTG 765161 4.658% 09/01/61.....		08/03/2011	LIBERTAS PARTNERS LLC.....		3,218,685	2,992,699	10,842
36176F	ZZ	7	GNMA REV MTG 765161 4.658% 09/01/61.....		12/01/2011	Interest Capitalization.....		29,075	29,075	.0
36176F	ZU	5	GNMA REV MTG 765155 4.660% 08/01/61.....		07/26/2011	LIBERTAS PARTNERS LLC.....		21,480,000	20,022,370	75,162
36176F	ZU	5	GNMA REV MTG 765155 4.660% 08/01/61.....		12/01/2011	Interest Capitalization.....		231,324	231,324	.0
36230R	NF	9	GNMA REV MTG 756690 4.662% 10/01/61.....		08/23/2011	PERFORMANCE TRUST.....		2,166,200	2,000,000	4,921
36230R	NF	9	GNMA REV MTG 756690 4.662% 10/01/61.....		12/01/2011	Interest Capitalization.....		12,918	12,918	.0
36230R	NM	4	GNMA REV MTG 756696 4.698% 12/01/61.....		12/21/2011	PERFORMANCE TRUST.....		2,154,113	2,000,000	5,220
912828	QN	3	US TREASURY 3.125% 05/15/21.....		08/10/2011	BANK OF AMERICA.....		27,031,250	25,000,000	186,821
0599999.	Total - Bonds - U.S. Government.....							56,323,565	52,288,386	282,966
Bonds - U.S. Special Revenue and Special Assessment										
31419A	GZ	4	FNMA AE0215 4.000% 12/01/39.....		12/08/2011	Various.....		23,158,938	23,267,660	33,609
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							23,158,938	23,267,660	33,609
Bonds - Industrial and Miscellaneous										
03938L	AP	9	ARCELORMITTAL SA 7.000% 10/15/39.....	F.....	01/25/2011	MORGAN STANLEY & CO. INC.....		1,031,260	1,000,000	20,028
03938L	AS	3	ARCELORMITTAL SA 6.750% 03/01/41.....	F.....	02/28/2011	BANK OF AMERICA.....		1,487,640	1,500,000	.0
03938L	AU	8	ARCELORMITTAL SA 5.500% 03/01/21.....	F.....	02/28/2011	CITIGROUP.....		1,490,355	1,500,000	.0
05565Q	BQ	0	BP CAPITAL MARKETS PLC 3.200% 03/11/16.....	F.....	03/08/2011	CITIGROUP.....		1,248,850	1,250,000	.0
064149	C8	8	BANK OF NOVA SCOTIA 4.375% 01/13/21.....	A.....	01/06/2011	BANK OF AMERICA.....		5,491,200	5,500,000	.0
125509	BQ	1	CIGNA CORP 5.875% 03/15/41.....		03/02/2011	BANK OF AMERICA.....		2,980,680	3,000,000	.0
126117	AR	1	CNA FINANCIAL CORP 5.750% 08/15/21.....		02/09/2011	J.P. MORGAN SECURITIES INC.....		2,988,780	3,000,000	.0
149123	BV	2	CATERPILLAR INC 3.900% 05/27/21.....		05/24/2011	BARCLAYS.....		1,492,995	1,500,000	.0
17121E	AA	5	CHRYSLER GROUP LLC 144A 8.000% 06/15/19.....	E.....	10/12/2011	CREDIT SUISSE/FIRST BOSTON.....		607,250	700,000	22,244
191216	AP	5	COCA-COLA 1.500% 11/15/15.....		08/31/2011	TLIC-LPG0-LIFE PROTECTION.....		5,060,744	5,000,000	22,083
20588Y	AE	3	CONNACHER OIL AND GAS 1 8.500% 08/01/19.....	A.....	05/20/2011	CREDIT SUISSE/FIRST BOSTON.....		230,000	230,000	.0
226566	AK	3	CRICKET COMMUNICATIONS 7.750% 05/15/16.....		05/18/2011	GOLDMAN SACHS & CO.....		182,750	170,000	293
24422E	RE	1	JOHN DEERE CAPITAL CORP 3.900% 07/12/21.....		07/07/2011	CITIGROUP.....		6,992,510	7,000,000	.0
25459H	BA	2	DIRECTV HOLDINGS LLC/DIRECTV F.....		03/07/2011	CREDIT SUISSE/FIRST BOSTON.....		1,244,488	1,250,000	.0
319963	BB	9	FIRST DATA CORP EXCHGD 12.625% 01/15/21.....		12/29/2011	Tax Free Exchange.....		1,769,836	1,999,000	.0
38011M	AN	8	GMX RESOURCES INC 11.000% 12/15/17.....		12/14/2011	DIRECT.....		584,883	600,000	.0
38011M	AN	8	GMX RESOURCES INC 11.000% 12/15/17.....		12/14/2011	Tax Free Exchange.....		945,671	971,000	.0
38060A	AA	2	GOLD FIELDS OROGEN HOLDING BVI 144A.....	F.....	01/11/2011	Various.....		4,382,545	4,500,000	58,771
38141G	GM	0	GOLDMAN SACHS GROUP INC 6.250% 02/01/41.....		01/21/2011	GOLDMAN SACHS & CO.....		1,494,345	1,500,000	.0
404280	AK	5	HSBC HOLDINGS PLC 5.100% 04/05/21.....	F.....	03/29/2011	HSBC SECURITIES INC.....		2,993,490	3,000,000	.0
42217K	AW	6	HEALTH CARE REIT 5.250% 01/15/22.....		03/09/2011	UBS WARBURG SECURITIES.....		4,966,950	5,000,000	.0
45865V	A*	1	INTERCONTINENTAL EXCHANGE INC.....		10/21/2011	BANK OF AMERICA.....		2,000,000	2,000,000	.0
460146	CE	1	INTL PAPER CO 7.500% 08/15/21.....		02/16/2011	CITIGROUP.....		3,552,360	3,000,000	4,375
536022	AC	0	LINN ENERGY LLC/FIN COR 8.625% 04/15/20.....		04/06/2011	Tax Free Exchange.....		732,832	750,000	.0
56585A	AD	4	MARATHON PETROLEUM CORPORATION EXCHGD.....		11/14/2011	Tax Free Exchange.....		1,499,223	1,500,000	.0
577081	AU	6	MATTEL INC 6.200% 10/01/40.....		02/24/2011	CITIGROUP.....		490,600	500,000	13,175
615369	AA	3	MOODYS CORPORATION 5.500% 09/01/20.....		01/11/2011	Various.....		4,012,400	4,000,000	88,611
629568	AV	8	NABORS INDS INC 5.000% 09/15/20.....	E.....	05/12/2011	J.P. MORGAN SECURITIES INC.....		2,566,025	2,500,000	21,528
652482	CB	4	NEWS AMERICA INC EXCHGD 4.500% 02/15/21.....		08/19/2011	Tax Free Exchange.....		2,982,136	3,000,000	.0
65504L	AG	2	NOBLE HOLDING INTERNATIONAL CA.....	F.....	01/31/2011	BARCLAYS.....		1,490,835	1,500,000	.0
68389X	AM	7	ORACLE CORP EXCHGD 5.375% 07/15/40.....		12/12/2011	Tax Free Exchange.....		5,218,609	5,000,000	.0
69352J	AG	2	PPL ENERGY SUP LLC A 5.700% 10/15/35.....		08/31/2011	TLIC-LPG0-LIFE PROTECTION.....		6,293,000	5,800,000	124,893
806854	AB	1	SCHLUMBERGER INVESTMENT SA 144A.....	R.....	09/07/2011	CITIGROUP.....		996,790	1,000,000	.0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
826501 AA 6	SIERRA REC FNDG 2006-1A CL A1 144A.....			05/31/2011	SLIC-LPG0-GEN.....		1,984,174	1,936,191	3,455
82650W AB 6	SIERRA REC FNDG 2008-1 1A A2 NOTES.....			05/31/2011	SLIC-LPG0-GEN.....		1,875,040	1,837,706	2,356
883556 AZ 5	THERMO FISHER SCIENTIFIC INC.....			08/09/2011	BARCLAYS.....		998,090	1,000,000	0
89233P 4S 2	TOYOTA MOTOR CREDIT COR 4.250% 01/11/21.....		E.....	01/05/2011	BARCLAYS.....		4,992,350	5,000,000	0
902118 BQ 0	TYCO INTERNATIONAL FINA 4.625% 01/15/23.....		F.....	02/11/2011	RBC DOMINION SECURITIES CORP.....		2,956,650	3,000,000	13,104
907818 DK 1	UNION PACIFIC CORP EXCH 4.163% 07/15/22.....			10/28/2011	Tax Free Exchange.....		675,823	575,000	0
914906 AH 5	UNIVISION COMMUNICATIONS INC 144A.....			06/24/2011	GOLDMAN SACHS & CO.....		505,625	500,000	6,344
988498 AH 4	YUM! BRANDS INC 3.750% 11/01/21.....			08/22/2011	MORGAN STANLEY & CO. INC.....		2,490,375	2,500,000	0
N2012# AC 7	CIMPOR FINANCIAL OPERATIONS EXCH.....		F.....	03/31/2011	AGIM-IMD SHORT-GEN.....		9,676,363	9,000,000	145,188
3899999.	Total - Bonds - Industrial and Miscellaneous.....						107,656,522	106,068,897	546,448
Bonds - Hybrid Securities									
03076C AC 0	AMERIPRISE FINANCIAL IN 7.518% 06/01/66.....			08/31/2011	TLIC-LPG0-LIFE PROTECTION.....		7,839,000	7,800,000	146,601
4899999.	Total - Bonds - Hybrid Securities.....						7,839,000	7,800,000	146,601
8399997.	Total - Bonds - Part 3.....						194,978,025	189,424,943	1,009,624
8399998.	Total - Bonds - Summary Item from Part 5.....						17,815,626	17,581,036	125,289
8399999.	Total - Bonds.....						212,793,651	207,005,979	1,134,913
Common Stocks - Parent, Subsidiaries and Affiliates									
89346@ 10 4	TRANSAMERICA ASSET MANAGEMENT.....			12/31/2011	Capital Contribution.....		597,295	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						597,295	XXX	0
9799997.	Total - Common Stocks - Part 3.....						597,295	XXX	0
9799999.	Total - Common Stocks.....						597,295	XXX	0
9899999.	Total - Preferred and Common Stocks.....						597,295	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						213,390,946	XXX	1,134,913

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

83162C	PS	6	SBA 2005-20H 1 5.110% 08/01/25.....	...	08/01/2011.	Paydown.....		15,882	15,882	15,882	15,882	0	0	0	0	0	15,882	0	0	0	615	08/01/2025.
83162C	PS	6	SBA 2005-20H 1 5.110% 08/01/25.....	...	08/01/2011.	Redemption 102.5550.....		4,699	4,582	4,582	4,582	0	0	0	0	0	4,582	0	117	117	203	08/01/2025.
912810	EQ	7	US TREASURY BOND 6.250% 08/15/23.....	...	03/24/2011.	J.P. MORGAN SECURITIES INC.....		250,429	200,000	236,531	229,028	0	(385)	0	(385)	0	228,643	0	21,786	21,786	7,562	08/15/2023.
912810	QL	5	US TREASURY NOTE 4.250% 11/15/40.....	...	05/12/2011.	BANK OF AMERICA.....		4,905,058	5,000,000	4,859,981	4,860,007	0	1,045	0	1,045	0	4,861,052	0	44,007	44,007	105,076	11/15/2040.
0599999.	Total - Bonds - U.S. Government.....							5,176,068	5,220,464	5,116,976	5,109,499	0	660	0	660	0	5,110,159	0	65,910	65,910	113,456	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

E14	31402R	RN	1	FNMA 735893 5.000% 10/01/35.....	...	12/01/2011.	Paydown.....		445,321	445,321	449,791	449,633	0	(4,312)	0	(4,312)	0	445,321	0	0	0	11,515	10/01/2035.
	31407Y	RS	0	FNMA 844797 4.500% 10/01/35.....	...	12/01/2011.	Paydown.....		9,120	9,120	9,200	9,199	0	(78)	0	(78)	0	9,120	0	0	0	212	10/01/2035.
	31412Q	YQ	6	FNMA 932319 4.000% 12/01/39.....	...	09/09/2011.	Various.....		15,489	15,489	15,416	15,417	0	72	0	72	0	15,489	0	0	0	6,284	12/01/2039.
	31412Q	YQ	6	FNMA 932319 4.000% 12/01/39.....	...	11/09/2011.	BARCLAYS.....		201,305	202,252	201,305	201,305	0	0	0	0	0	201,305	0	0	0	1,640	12/01/2039.
	31412T	NX	7	FNMA 934306 5.500% 06/01/38.....	...	12/01/2011.	Paydown.....		247,443	247,443	264,610	264,269	0	(16,826)	0	(16,826)	0	247,443	0	0	0	6,734	06/01/2038.
	31414X	U8	3	FNMA 979507 5.500% 04/01/38.....	...	12/01/2011.	Paydown.....		57,511	57,511	61,501	61,421	0	(3,911)	0	(3,911)	0	57,511	0	0	0	1,581	04/01/2038.
	31416P	VF	1	FNMA AA6013 4.500% 05/01/39.....	...	12/01/2011.	Paydown.....		230,616	230,616	232,633	232,576	0	(1,961)	0	(1,961)	0	230,616	0	0	0	5,907	05/01/2039.
	31416W	RJ	3	FNMA AB1388 4.500% 08/01/40.....	...	12/01/2011.	Paydown.....		5,790	5,790	5,841	5,839	0	(49)	0	(49)	0	5,790	0	0	0	179	08/01/2040.
	31417M	NG	4	FNMA AC3090 4.500% 09/01/39.....	...	12/01/2011.	Paydown.....		18,913	18,913	19,028	19,024	0	(111)	0	(111)	0	18,913	0	0	0	541	09/01/2039.
	31417Y	TT	4	FNMA MA0561 4.000% 11/01/40.....	...	09/09/2011.	Various.....		201,401	201,401	200,457	200,463	0	938	0	938	0	201,401	0	0	0	155,445	11/01/2040.
	31417Y	TT	4	FNMA MA0561 4.000% 11/01/40.....	...	11/09/2011.	BARCLAYS.....		5,031,507	5,055,127	5,031,507	5,031,507	0	0	0	0	0	5,031,507	0	0	0	41,003	11/01/2040.
	31418N	XS	4	FNMA AD1588 4.000% 02/01/40.....	...	09/09/2011.	Various.....		19,070	19,070	18,980	18,981	0	89	0	89	0	19,070	0	0	0	10,701	02/01/2040.
	31418N	XS	4	FNMA AD1588 4.000% 02/01/40.....	...	11/09/2011.	BARCLAYS.....		345,200	346,825	345,200	345,200	0	0	0	0	0	345,200	0	0	0	2,813	02/01/2040.
	31418S	XB	0	FNMA AD5173 4.000% 09/01/40.....	...	09/09/2011.	Various.....		1,652	1,652	1,644	1,644	0	8	0	8	0	1,652	0	0	0	1,591	09/01/2040.
	31418S	XB	0	FNMA AD5173 4.000% 09/01/40.....	...	11/09/2011.	BARCLAYS.....		51,739	51,983	51,739	51,739	0	0	0	0	0	51,739	0	0	0	422	09/01/2040.
	31418V	WQ	1	FNMA AD7854 4.500% 06/01/40.....	...	12/01/2011.	Paydown.....		8,988	8,988	9,071	9,068	0	(80)	0	(80)	0	8,988	0	0	0	278	06/01/2040.
	31418X	7J	1	FNMA AD9896 4.000% 08/01/40.....	...	11/09/2011.	BARCLAYS.....		1,567,188	1,574,544	1,567,188	1,567,188	0	0	0	0	0	1,567,188	0	0	0	12,771	06/01/2040.
	31418X	7J	1	FNMA AD9896 4.000% 08/01/40.....	...	09/09/2011.	Various.....		48,141	48,141	47,915	47,916	0	224	0	224	0	48,141	0	0	0	47,777	08/01/2040.
	31418X	ML	9	FNMA AD9362 4.000% 09/01/40.....	...	11/09/2011.	BARCLAYS.....		38,213	38,392	38,213	38,213	0	0	0	0	0	38,213	0	0	0	311	08/01/2040.
	31418X	ML	9	FNMA AD9362 4.000% 09/01/40.....	...	09/09/2011.	Various.....		2,754	2,754	2,741	2,741	0	13	0	13	0	2,754	0	0	0	1,203	09/01/2040.
	31418Y	AG	1	FNMA AD9906 4.000% 08/01/40.....	...	11/09/2011.	BARCLAYS.....		532,260	534,759	532,260	532,260	0	0	0	0	0	532,260	0	0	0	4,337	09/01/2040.
	31418Y	AG	1	FNMA AD9906 4.000% 08/01/40.....	...	09/09/2011.	Various.....		19,721	19,721	19,629	19,629	0	92	0	92	0	19,721	0	0	0	16,288	08/01/2040.
	31419C	BX	0	FNMA AE1853 4.000% 08/01/40.....	...	11/09/2011.	BARCLAYS.....		38,616	38,797	38,616	38,616	0	0	0	0	0	38,616	0	0	0	315	08/01/2040.
	31419C	BX	0	FNMA AE1853 4.000% 08/01/40.....	...	09/09/2011.	Various.....		3,293	3,293	3,278	3,278	0	15	0	15	0	3,293	0	0	0	1,206	08/01/2040.
	31419C	XY	4	FNMA AE2494 4.000% 09/01/40.....	...	09/09/2011.	Various.....		237,887	237,887	236,772	236,779	0	1,108	0	1,108	0	237,887	0	0	0	188,009	09/01/2040.
	31419C	XY	4	FNMA AE2494 4.000% 09/01/40.....	...	11/09/2011.	BARCLAYS.....		6,118,505	6,147,226	6,118,505	6,118,505	0	0	0	0	0	6,118,505	0	0	0	49,861	09/01/2040.
	31419E	4B	2	FNMA AE4417 4.000% 10/01/40.....	...	11/09/2011.	BARCLAYS.....		177,162	177,993	177,162	177,162	0	0	0	0	0	177,162	0	0	0	1,444	10/01/2040.
	31419E	4B	2	FNMA AE4417 4.000% 10/01/40.....	...	09/09/2011.	Various.....		7,750	7,750	7,714	7,714	0	36	0	36	0	7,750	0	0	0	5,492	10/01/2040.
	31419E	SP	5	FNMA AE4125 4.000% 10/01/40.....	...	11/09/2011.	BARCLAYS.....		2,508,208	2,519,982	2,508,208	2,508,208	0	0	0	0	0	2,508,208	0	0	0	20,440	10/01/2040.
	31419E	SP	5	FNMA AE4125 4.000% 10/01/40.....	...	09/09/2011.	Various.....		220,463	220,463	219,429	219,436	0	1,026	0	1,026	0	220,463	0	0	0	79,083	10/01/2040.
	31419F	EJ	1	FNMA AE4636 4.000% 10/01/40.....	...	09/09/2011.	Various.....		28,479	28,479	28,346	28,347	0	133	0	133	0	28,479	0	0	0	29,231	10/01/2040.
	31419F	EJ	1	FNMA AE4636 4.000% 10/01/40.....	...	11/09/2011.	BARCLAYS.....		952,181	956,651	952,181	952,181	0	0	0	0	0	952,181	0	0	0	7,760	10/01/2040.
	31419F	UH	7	FNMA AE5083 4.000% 09/01/40.....	...	09/09/2011.	Various.....		29,721	29,721	29,582	29,583	0	138	0	138	0	29,721	0	0	0	14,252	09/01/2040.
	31419F	UH	7	FNMA AE5083 4.000% 09/01/40.....	...	11/09/2011.	BARCLAYS.....		460,836	462,999	460,836	460,836	0	0	0	0	0	460,836	0	0	0	3,755	09/01/2040.
	31419F	W5	1	FNMA AE5167 4.000% 09/01/40.....	...	09/09/2011.	Various.....		326	326	324	324	0	2	0	2	0	326	0	0	0	774	09/01/2040.
	31419F	W5	1	FNMA AE5167 4.000% 09/01/40.....	...	11/09/2011.	BARCLAYS.....		25,515	25,635	25,515	25,515	0	0	0	0	0	25,515	0	0	0	208	09/01/2040.

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
																												11	12	13	14	15						
CUSIP Identification			Description				Disposal Date	Name of Purchaser			Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date												
31419F	XP	6	FNMA AE5185 4.000%	09/01/40.....	...	09/09/2011.	Various.....				12,359	12,359	12,301	12,301	0	58	0	58	0	12,359	0	0	0	7,380	09/01/2040.													
31419F	XP	6	FNMA AE5185 4.000%	09/01/40.....	...	11/09/2011.	BARCLAYS.....				234,655	235,756	234,655	234,655	0	0	0	0	0	234,655	0	0	0	1,912	09/01/2040.													
31419H	5P	3	FNMA AE7153 4.000%	10/01/40.....	...	11/09/2011.	BARCLAYS.....				2,614,942	2,627,217	2,614,942	2,614,942	0	0	0	0	0	2,614,942	0	0	0	21,310	10/01/2040.													
31419H	5P	3	FNMA AE7153 4.000%	10/01/40.....	...	09/09/2011.	Various.....				105,438	105,438	104,944	104,947	0	491	0	491	0	105,438	0	0	0	80,977	10/01/2040.													
31419H	T3	6	FNMA AE6869 4.000%	10/01/40.....	...	11/09/2011.	BARCLAYS.....				2,202,958	2,213,300	2,202,958	2,202,958	0	0	0	0	0	2,202,958	0	0	0	17,952	10/01/2040.													
31419H	T3	6	FNMA AE6869 4.000%	10/01/40.....	...	09/09/2011.	Various.....				31,688	31,688	31,540	31,540	0	148	0	148	0	31,688	0	0	0	66,928	10/01/2040.													
31419H	XN	7	FNMA AE6984 4.000%	10/01/40.....	...	09/09/2011.	Various.....				13,862	13,862	13,797	13,797	0	65	0	65	0	13,862	0	0	0	6,136	10/01/2040.													
31419H	XN	7	FNMA AE6984 4.000%	10/01/40.....	...	11/09/2011.	BARCLAYS.....				197,651	198,579	197,651	197,651	0	0	0	0	0	197,651	0	0	0	1,611	10/01/2040.													
31419J	7G	7	FNMA AE8094 4.000%	10/01/40.....	...	11/09/2011.	BARCLAYS.....				341,234	342,835	341,234	341,234	0	0	0	0	0	341,234	0	0	0	2,781	10/01/2040.													
31419J	7G	7	FNMA AE8094 4.000%	10/01/40.....	...	09/09/2011.	Various.....				22,793	22,793	22,686	22,686	0	106	0	106	0	22,793	0	0	0	10,747	10/01/2040.													
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											25,685,864	25,796,841	25,709,045	25,708,427	0	(22,566)	0	(22,566)	0	25,685,864	0	0	0	949,095	...XXX.....													
Bonds - Industrial and Miscellaneous																																						
000759	DE	7	AMERICAN BUS FIN SERV 2003-1 A.....	...	12/01/2011.	Paydown.....					67,661	67,661	67,217	67,251	0	410	0	410	0	67,661	0	0	0	502	08/01/2023.													
00126V	AB	6	AGY HOLDING CORP 11.000% 11/15/14.....	...	04/06/2011.	LIBERTAS PARTNERS LLC.....					94,000	100,000	88,500	89,726	0	570	0	570	0	90,296	0	3,704	3,704	4,461	11/15/2014.													
00206R	AM	4	AT&T INC 5.600% 05/15/18.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					1,094,794	1,000,000	1,060,030	1,053,434	0	(1,527)	0	(1,527)	0	1,051,907	0	42,887	42,887	21,156	05/15/2018.													
05567L	G6	8	BNP PARIBAS 3.250% 03/11/15.....	F.	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					1,512,388	1,500,000	1,495,065	1,495,758	0	262	0	262	0	1,496,020	0	16,368	16,368	27,083	03/11/2015.													
057224	AZ	0	BAKER HUGHES INC 5.125% 09/15/40.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					2,828,638	3,000,000	3,002,270	3,002,055	0	240	0	240	0	3,002,295	0	(173,657)	(173,657)	92,677	09/15/2040.													
05947U	4C	9	BANC OF A COMM MTGE 2005-6 ASB.....	...	12/01/2011.	Paydown.....					183,605	183,605	184,236	183,663	0	(58)	0	(58)	0	183,605	0	0	0	5,307	02/01/2015.													
05950E	AD	0	BANC OF A COMM MTGE 2006-2 AAB.....	...	12/01/2011.	Paydown.....					18,012	18,012	17,626	17,737	0	275	0	275	0	18,012	0	0	0	825	07/01/2015.													
05950X	AD	8	BANC OF A COMM MTGE 2006-5 AAB.....	...	12/01/2011.	Paydown.....					101,816	101,816	102,329	101,952	0	(136)	0	(136)	0	101,816	0	0	0	5,255	04/01/2015.													
064149	A6	4	BANK OF NOVA SCOTIA 3.400% 01/22/15.....	A.	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					2,064,512	2,000,000	1,997,440	1,997,860	0	83	0	83	0	1,997,943	0	66,569	66,569	47,033	01/22/2015.													
07383F	7V	4	BEAR STEARNS COMM 2005-PWR8 AAB.....	...	12/01/2011.	Paydown.....					712,304	712,304	707,407	709,024	0	3,281	0	3,281	0	712,304	0	0	0	18,335	02/01/2014.													
07387B	EA	7	BEAR STEARNS COMM 2005-PW10 AAB.....	...	12/01/2011.	Paydown.....					385,196	385,196	387,300	385,509	0	(313)	0	(313)	0	385,196	0	0	0	11,820	12/01/2014.													
07387B	FR	9	BEAR STEARNS COMM 2006-T22 AAB.....	...	12/01/2011.	Paydown.....					35,467	35,467	35,463	35,463	0	4	0	4	0	35,467	0	0	0	1,400	12/01/2014.													
07388N	AD	8	BEAR STEARNS COMM 2006-TOP24 A AB.....	...	12/01/2011.	Paydown.....					12,036	12,036	12,101	12,057	0	(21)	0	(21)	0	12,036	0	0	0	639	10/01/2014.													
12513X	AD	4	CITIGROUP/DEUTSCHE 2006-CD2 AAB.....	...	12/01/2011.	Paydown.....					153,632	153,632	154,394	153,640	0	(8)	0	(8)	0	153,632	0	0	0	5,580	04/01/2014.													
126380	AA	2	CREDIT SUISSE MTGE CAP 2006-9 1A1.....	...	12/01/2011.	Paydown.....					58,533	58,533	55,514	55,657	0	2,876	0	2,876	0	58,533	0	0	0	1,977	04/01/2036.													
126673	DP	4	COUNTRYWIDE ABS CERTS 2004-7 AF6.....	...	12/01/2011.	Paydown.....					1,447,696	1,447,696	1,447,627	1,447,627	0	70	0	70	0	1,447,696	0	0	0	44,897	10/01/2022.													
126673	ZU	9	COUNTRYWIDE ABS CERTS 2005-3 AF6.....	...	12/01/2011.	Paydown.....					67,330	67,330	67,327	67,327	0	3	0	3	0	67,330	0	0	0	2,051	05/01/2029.													
12668W	AC	1	COUNTRYWIDE ABS CERTS 2007-4 A3.....	...	12/27/2011.	Capital Distribution.....					42,855	0	42,855	42,855	0	0	0	0	0	42,855	0	0	0	0	03/01/2025.													
12670B	AF	6	COUNTRYWIDE ABS CERTS 2007-S2 A6.....	...	12/01/2011.	Paydown.....					92,434	92,434	92,428	92,428	0	6	0	6	0	92,434	0	0	0	2,495	03/01/2022.													
12673P	AC	9	CA INC 5.375% 12/01/19.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					2,058,675	2,000,000	2,059,920	2,054,932	0	(1,292)	0	(1,292)	0	2,053,640	0	5,035	5,035	35,833	12/01/2019.													
141781	AR	5	CARGILL INCORPORATED 14 4.375% 06/01/13.....	...	05/05/2011.	BANK OF AMERICA.....					3,219,000	3,000,000	3,094,470	3,062,977	0	(8,935)	0	(8,935)	0	3,054,042	0	164,958	164,958	57,604	06/01/2013.													
149123	BL	4	CATERPILLAR INC 5.300% 09/15/35.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					1,017,976	1,000,000	1,101,810	1,101,054	0	(507)	0	(507)	0	1,100,547	0	(82,570)	(82,570)	28,856	09/15/2035.													
161546	FW	1	CHASE FNDG MTGE LN ABS 2003-4 1A6.....	...	12/01/2011.	Paydown.....					1,236,075	1,236,075	1,236,039	1,236,039	0	36	0	36	0	1,236,075	0	0	0	24,578	12/01/2013.													
171232	AQ	4	CHUBB CORP 6.000% 05/11/37.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS.....					2,075,453	2,000,000	2,282,240	2,280,458	0	(1,276)	0	(1,276)	0	2,279,182	0	(203,729)	(203,729)	46,667	05/11/2037.													

SCHEDULE D - PART 4

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

E14.2

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description																					
172973 5J 4	CITICORP RES MTGE 2006-1 3A2.....	...	12/01/2011.	Paydown.....				25,064	25,064	23,711	23,738	0	1,326	0	1,326	0	25,064	0	0	0	619	01/01/2036.
17305E DG 7	CITIBANK CC ISSUANCE 2006-C2 C2.....	...	05/15/2011.	Paydown.....				4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	114,000	05/15/2013.
17310M BS 8	CITIGROUP COMM MTG TR 2006-C5 AMP3 144A.	...	01/01/2011.	Various.....				51	0	0	0	0	0	0	0	0	6	0	45	45	0	07/01/2018.
20030N BB 6	COMCAST CORP 6.400% 03/01/40.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,042,616	2,000,000	1,990,480	1,990,345	0	114	0	114	0	1,990,459	0	52,158	52,158	74,667	03/01/2040.
205363 AL 8	COMPUTER SCIENCES CORP 6.500% 03/15/18....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				5,419,590	5,000,000	5,582,390	5,534,051	0	(15,380)	0	(15,380)	0	5,518,670	0	(99,080)	(99,080)	176,944	03/15/2018.
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE EXCHGD....	F.	05/24/2011.	MONLIC-NMS-NON MATCHED SURPLUS				1,750,680	1,500,000	1,498,786	1,499,007	0	84	0	84	0	1,499,092	0	251,588	251,588	55,500	10/15/2017.
22541S 2R 8	CSFB MTG SEC CORP 2004-C5 AAB.....	...	12/01/2011.	Paydown.....				567,847	567,847	557,044	564,290	0	3,557	0	3,557	0	567,847	0	0	0	11,441	01/01/2014.
22546Q AD 9	CREDIT SUISSE FIRST BOS 5.400% 01/14/20....	F.	01/06/2011.	BANK OF AMERICA.....				5,580,245	5,500,000	5,486,580	5,487,450	0	131	0	131	0	5,487,580	0	92,665	92,665	146,025	01/14/2020.
225470 NJ 8	CSFB MTG SEC CORP 2005-C6 A3.....	...	12/01/2011.	Paydown.....				208,322	208,322	207,924	207,924	0	398	0	398	0	208,322	0	0	0	6,552	06/01/2015.
22943N AA 1	CREDIT SUISSE/MS 2006-HC1A A1 144A.....	...	05/15/2011.	Paydown.....				14,213,110	14,213,110	14,206,670	14,212,400	0	706	0	706	0	14,213,110	0	0	0	26,107	05/15/2023.
22944B CX 4	CREDIT SUISSE MTG 2007-5 4A33.....	...	12/01/2011.	Paydown.....				613,486	613,486	629,974	629,200	0	(15,713)	0	(15,713)	0	613,486	0	0	0	24,816	07/01/2037.
25470D AA 7	DISCOVERY COMMUNICATIONS INC.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,432,409	2,250,000	2,372,085	2,361,364	0	(2,623)	0	(2,623)	0	2,358,741	0	73,668	73,668	79,453	08/15/2019.
260543 BJ 1	DOW CHEMICAL 7.375% 11/01/29.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				1,194,313	1,000,000	1,149,320	1,147,977	0	(1,028)	0	(1,028)	0	1,146,950	0	47,363	47,363	30,729	11/01/2029.
281023 AR 2	EDISON MISSION EXCHGD 7.750% 06/15/16.....	...	05/16/2011.	CITIGROUP.....				364,000	400,000	398,000	398,507	0	71	0	71	0	398,578	0	(34,578)	(34,578)	13,261	06/15/2016.
283695 BP 8	EL PASO CORPORATION EXC 5.950% 04/15/17....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,720,620	2,500,000	2,648,000	2,633,892	0	(4,426)	0	(4,426)	0	2,629,466	0	91,155	91,155	68,590	04/15/2017.
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24.....	...	12/01/2011.	Paydown.....				80,710	80,710	80,684	80,684	0	26	0	26	0	80,710	0	0	0	2,988	04/01/2016.
30212P AC 9	EXPEDIA INC 8.500% 07/01/16.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,180,000	2,000,000	2,200,000	2,159,695	0	(12,316)	0	(12,316)	0	2,147,379	0	32,621	32,621	127,500	07/01/2012.
30212P AH 8	EXPEDIA INC EXCHGD 5.950% 08/15/20.....	...	07/06/2011.	CREDIT SUISSE/FIRST BOSTON.				2,432,375	2,500,000	2,574,967	2,574,682	0	(3,108)	0	(3,108)	0	2,571,575	0	(139,200)	(139,200)	138,833	08/15/2020.
319963 AP 9	FIRST DATA CORP EXCHGD 9.875% 09/24/15....	...	01/24/2011.	DEUTSCHE BANC ALEX BROWN.				300,490	302,000	272,836	279,649	0	265	0	265	0	279,914	0	20,576	20,576	9,692	09/24/2015.
319963 AY 0	FIRST DATA CORP 144A 8.250% 01/15/21.....	...	10/11/2011.	CREDIT SUISSE/FIRST BOSTON.				1,126,415	1,349,000	1,273,119	1,273,210	0	3,780	0	3,780	0	1,276,991	0	(150,576)	(150,576)	91,816	01/15/2021.
319963 BA 1	FIRST DATA CORP 144A EX 12.625% 01/15/21....	...	12/29/2011.	Tax Free Exchange.....				1,277,322	1,349,000	1,273,119	1,273,056	0	4,266	0	4,266	0	1,277,322	0	0	0	98,402	01/15/2021.
337738 AF 5	FISERV INC 6.125% 11/20/12.....	...	06/14/2011.	TENDER OFFER.....				2,955,684	2,742,000	2,861,952	2,816,617	0	(17,477)	0	(17,477)	0	2,799,140	0	156,544	156,544	95,170	11/20/2012.
337738 AG 3	FISERV INC 6.800% 11/20/17.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,221,762	2,000,000	2,237,360	2,216,869	0	(6,692)	0	(6,692)	0	2,210,177	0	11,586	11,586	49,489	11/20/2017.
34528W AJ 0	FORD CREDIT AUTO OWNR 2007-B B.....	...	12/15/2011.	Paydown.....				306,488	306,488	306,430	306,471	0	17	0	17	0	306,488	0	0	0	16,982	04/15/2012.
35671D AS 4	FREEPORT MCMORAN COPPER & GOLD.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				2,753,125	2,500,000	2,800,000	2,727,083	0	(23,763)	0	(23,763)	0	2,703,320	0	49,805	49,805	104,688	04/01/2012.
35729P PC 8	FREMONT HOME LN TR 2006-1 M1.....	...	12/27/2011.	Capital Distribution.....				55,100	0	55,100	55,100	0	0	0	0	0	55,100	0	0	0	0	02/25/2016.
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA.....	...	12/01/2011.	Paydown.....				57,893	57,893	58,341	58,179	0	(286)	0	(286)	0	57,893	0	0	0	1,477	03/01/2014.
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A.....	...	11/07/2011.	Paydown.....				66,341	66,341	65,749	66,084	0	257	0	257	0	66,341	0	0	0	730	02/06/2014.
36828Q QD 1	GE CAPITAL COMM MTG 2005-C4 ASB.....	...	12/01/2011.	Paydown.....				622,690	622,690	623,240	623,240	0	(551)	0	(551)	0	622,690	0	0	0	18,394	05/01/2015.
378272 AA 6	GLENCORE FUNDING 144A 6.000% 04/15/14.....	F.	03/10/2011.	SEAPORT.....				4,168,800	3,860,000	4,031,577	3,997,868	0	(7,606)	0	(7,606)	0	3,990,262	0	178,538	178,538	94,833	04/15/2014.
396789 BF 5	GREENWICH CAP COM FN 2002-C1 A4.....	...	12/01/2011.	Paydown.....				554,443	554,443	562,998	555,443	0	(999)	0	(999)	0	554,443	0	0	0	26,170	11/01/2012.
396789 JR 1	GREENWICH CAP COM FN 2005-GG3 A2.....	...	12/01/2011.	Paydown.....				1,973,845	1,973,845	1,958,501	1,965,767	0	8,078	0	8,078	0	1,973,845	0	0	0	60,055	02/01/2012.
40429C CX 8	HSBC FINANCE CORP 5.250% 01/14/11.....	E.	01/14/2011.	Maturity.....				750,000	750,000	751,590	749,978	0	22	0	22	0	750,000	0	0	0	19,688	01/14/2011.
41283D AC 7	HARLEY DAVIDSON 144A 5.750% 12/15/14.....	...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS				1,045,899	1,000,000	1,013,320	1,011,292	0	(709)	0	(709)	0	1,010,583	0	35,316	35,316	16,931	12/15/2014.

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
418056 AS 6	HASBRO INC 6.350% 03/15/40.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	2,477,189	2,500,000	2,490,325	2,490,140	0	230	0	230	0	2,490,370	0	(13,182)	(13,182)	86,431	03/15/2040.				
428040 BZ 1	HERTZ CORP 8.875% 01/01/14.....	04/06/2011.	Various	1,009,924	988,000	1,005,760	996,308	0	(2,320)	0	(2,320)	0	993,988	0	15,936	15,936	66,982	01/01/2012.				
438516 AR 7	HONEYWELL INTERNATIONAL 5.700% 03/15/36...	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,599,882	1,500,000	1,712,340	1,710,882	0	(1,021)	0	(1,021)	0	1,709,861	0	(109,979)	(109,979)	46,550	03/15/2036.				
460146 CF 8	INTL PAPER CO 7.300% 11/15/39.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	2,229,158	2,000,000	2,235,140	2,234,258	0	(715)	0	(715)	0	2,233,543	0	(4,385)	(4,385)	55,156	11/15/2039.				
46625M RA 9	JPMORGAN CHASE COMM 2002-C3 A1.....	07/01/2011.	Paydown	709,380	709,380	691,313	704,650	0	4,730	0	4,730	0	709,380	0	0	0	37,574	07/01/2035.				
46625Y XQ 1	JPMORGAN CHASE COMM 2005-LDP5 ASB.....	12/01/2011.	Paydown	201,292	201,292	202,288	201,363	0	(71)	0	(71)	0	201,292	0	0	0	5,779	01/01/2015.				
501044 CA 7	KROGER CO. 6.800% 04/01/11.....	02/28/2011.	BNP PARIBAS	2,613,078	2,600,000	2,767,483	2,629,782	0	(20,533)	0	(20,533)	0	2,609,249	0	3,829	3,829	74,649	04/01/2011.				
52108H J6 2	LBUBS COMM MTGE TR 2004-C6 A3.....	02/11/2011.	Paydown	1,798,416	1,798,416	1,807,326	1,798,416	0	0	0	0	0	1,798,416	0	0	0	13,542	08/11/2029.				
52521G AB 1	LEHMAN SM BAL COMM 2007-1A 2A1 144A.....	09/01/2011.	Paydown	2,647,250	2,647,250	2,645,037	2,645,037	0	2,213	0	2,213	0	2,647,250	0	0	0	60,488	03/01/2037.				
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....	12/01/2011.	Redemption 66.4866	68,716	103,354	68,716	68,716	0	0	0	0	0	68,716	0	0	0	0	10/01/2021.				
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....	12/27/2011.	Capital Distribution	112,446	0	112,446	112,446	0	0	0	0	0	112,446	0	0	0	0	10/01/2021.				
536022 AB 2	LINN ENERGY LLC/FIN CORP 144A.....	04/06/2011.	Tax Free Exchange	732,832	750,000	731,640	732,368	0	464	0	464	0	732,832	0	0	0	0	04/15/2020.				
539830 AT 6	LOCKHEED MARTIN CORPORA 4.250% 11/15/19.....	01/04/2011.	Various	10,120,400	10,000,000	9,909,300	9,917,158	0	92	0	92	0	9,917,250	0	203,150	203,150	61,389	11/15/2019.				
539830 AU 3	LOCKHEED MARTIN CORPORA 5.500% 11/15/39.....	01/05/2011.	Various	3,019,140	3,000,000	3,170,642	3,170,642	0	(80)	0	(80)	0	3,170,563	0	(151,423)	(151,423)	24,521	11/15/2039.				
539830 AV 1	LOCKHEED MARTIN CORPORATION 144A.....	01/06/2011.	WELLS FARGO BANK	1,539,735	1,500,000	1,675,380	1,674,635	0	(92)	0	(92)	0	1,674,543	0	(134,808)	(134,808)	9,533	06/01/2040.				
549271 AF 1	LUBRIZOL CORP 6.500% 10/01/34.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,079,840	1,000,000	1,070,020	1,069,483	0	(221)	0	(221)	0	1,069,262	0	10,578	10,578	32,500	10/01/2034.				
552953 AG 6	MGM RESORTS INTERNATION 5.875% 02/27/14..	01/05/2011.	CREDIT SUISSE/FIRST BOSTON.	186,000	200,000	187,500	194,407	0	42	0	42	0	194,449	0	(8,449)	(8,449)	4,341	02/27/2014.				
57164R AS 1	MARRIOTT VAC CLUB TR 2005-1 A.....	12/01/2011.	Paydown	1,077,209	1,077,209	1,077,204	1,077,204	0	6	0	6	0	1,077,209	0	0	0	26,048	03/01/2016.				
580645 AF 6	MCGRAW-HILL COMPANIES 6.550% 11/15/37.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,049,353	1,000,000	1,078,960	1,078,050	0	(298)	0	(298)	0	1,077,752	0	(28,399)	(28,399)	24,744	11/15/2037.				
59022H LF 7	MERRILL LYNCH MTG TR 2005-CK1 ASB.....	12/01/2011.	Paydown	456,415	456,415	457,509	456,415	0	0	0	0	0	456,415	0	0	0	13,284	07/01/2014.				
59022H NB 4	MERRILL LYNCH MTG TR 2005-LC1 ASB.....	12/01/2011.	Paydown	112,213	112,213	112,825	112,236	0	(23)	0	(23)	0	112,213	0	0	0	3,231	10/01/2013.				
59156R AY 4	METLIFE INC 5.875% 02/06/41.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,000,686	1,000,000	1,029,260	1,029,062	0	(96)	0	(96)	0	1,028,966	0	(28,280)	(28,280)	38,351	02/06/2041.				
617451 BP 3	MORGAN STNLY CAP I 2005-HQ7 AAB.....	12/01/2011.	Paydown	619,481	619,481	622,863	619,550	0	(69)	0	(69)	0	619,481	0	0	0	20,901	04/01/2013.				
61745M L2 7	MORGAN STNLY CAP I 2004-T15 A2.....	05/01/2011.	Paydown	227,686	227,686	221,638	227,142	0	544	0	544	0	227,686	0	0	0	2,470	06/01/2041.				
61747Y CK 9	MORGAN STANLEY 4.200% 11/20/14.....	06/22/2011.	Various	7,288,330	7,000,000	6,997,200	6,997,506	0	280	0	280	0	6,997,785	0	290,545	290,545	177,217	11/20/2014.				
61945A AD 9	MOSAIC CO 144A 7.625% 12/01/16.....	12/01/2011.	Call 103.8130	1,557,195	1,500,000	1,541,250	1,523,486	0	(4,822)	0	(4,822)	0	1,518,664	0	38,531	38,531	114,375	12/01/2014.				
654902 AB 1	NOKIA OYJ 5.375% 05/15/19.....	F. 02/24/2011.	MORGAN STANLEY & CO. INC	512,860	500,000	528,275	526,328	0	(441)	0	(441)	0	525,888	0	(13,028)	(13,028)	7,913	05/15/2019.				
654902 AB 1	NOKIA OYJ 5.375% 05/15/19.....	F. 03/31/2011.	Various	2,552,852	2,500,000	2,641,375	2,631,642	0	(3,247)	0	(3,247)	0	2,628,395	0	(75,544)	(75,544)	50,764	05/15/2019.				
65504L AC 1	NOBLE HOLDING INTERNATIONAL CA.....	F. 05/12/2011.	J.P. MORGAN SECURITIES INC	2,609,600	2,500,000	2,493,125	2,493,266	0	137	0	137	0	2,493,403	0	116,197	116,197	99,021	08/12/2019.				
65504L AD 9	NOBLE HOLDING INTERNATIONAL CA.....	F. 03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,532,758	1,500,000	1,499,580	1,499,496	0	(51)	0	(51)	0	1,499,445	0	33,312	33,312	63,292	08/01/2040.				
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	12/27/2011.	Capital Distribution	1,669	0	1,669	1,669	0	0	0	0	0	1,669	0	0	0	0	04/25/2036.				
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	12/01/2011.	Redemption 45.5847	1,253	2,748	1,253	1,253	0	0	0	0	0	1,253	0	0	0	0	04/25/2036.				
655664 AH 3	NORDSTROM INC 6.950% 03/15/28.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,743,344	1,500,000	1,669,470	1,664,978	0	(1,281)	0	(1,281)	0	1,663,697	0	79,647	79,647	56,758	03/15/2028.				
668131 AA 3	NORTHWESTERN MUTUAL LIFE INS C 144A.....	03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS	1,572,533	1,500,000	1,501,605	1,501,446	0	164	0	164	0	1,501,611	0	70,922	70,922	45,473	03/30/2040.				

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
67021C AF 4	NSTAR 5.500% 03/15/40.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		1,011,672	1,000,000	983,980	984,054	0	116	0	116	0	984,170	0	27,501	27,501	29,944	03/15/2040.	
681919 AY 2	OMNICOM GROUP 6.250% 07/15/19.....				03/31/2011.	Various.....		4,449,251	4,000,000	4,348,520	4,317,316	0	(7,762)	0	(7,762)	0	4,309,554	0	139,697	139,697	177,778	07/15/2019.	
68389X AG 0	ORACLE CORP 5.000% 07/08/19.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		6,951,794	6,500,000	6,878,000	6,842,340	0	(8,759)	0	(8,759)	0	6,833,581	0	118,213	118,213	237,431	07/08/2019.	
68389X AL 9	ORACLE CORP EXCHGD 144A 5.375% 07/15/40....				12/12/2011.	Various.....		5,218,609	5,000,000	5,223,040	5,221,974	0	(3,364)	0	(3,364)	0	5,218,609	0	0	0	265,764	03/01/2037.	
73316P CF 5	POPULAR ABS MTGE PT TR 2005-2 AF6.....				12/01/2011.	Paydown.....		608,433	608,433	608,433	608,433	0	0	0	0	0	608,433	0	0	0	16,387	04/01/2014.	
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....				12/27/2011.	Capital Distribution.....		8,339	0	8,339	8,339	0	0	0	0	0	8,339	0	0	0	0	09/25/2017.	
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....				12/01/2011.	Redemption 87.6173.....		28,667	32,718	28,667	28,667	0	0	0	0	0	28,667	0	0	0	0	09/25/2017.	
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37.....				12/27/2011.	Capital Distribution.....		124,071	0	124,071	124,071	0	0	0	0	0	124,071	0	0	0	0	06/01/2037.	
759950 FG 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35.....				12/01/2011.	Paydown.....		353,914	353,914	353,911	353,911	0	3	0	3	0	353,914	0	0	0	9,864	03/01/2033.	
77340R AH 0	ROCKIES EXPRESS PIPELINE LLC 144A.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		4,949,128	5,000,000	4,996,900	4,997,221	0	300	0	300	0	4,997,520	0	(48,393)	(48,393)	89,917	04/15/2015.	
780153 AP 7	ROYAL CARIBBEAN CRUISES SR UNSECD.....				02/04/2011.	WELLS FARGO BANK.....		1,077,500	1,000,000	932,500	950,453	0	1,509	0	1,509	0	951,961	0	125,539	125,539	12,986	12/01/2013.	
78487Q AD 2	STARWOOD VAC OWNERSHIP 2003-A D 144A.....				11/01/2011.	Paydown.....		1,023,230	1,023,230	915,156	988,869	0	34,361	0	34,361	0	1,023,230	0	0	0	53,113	08/01/2013.	
802815 AQ 3	SANTANDER US DEBT SA UNIPERSON 144A.....				F. 03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		4,861,098	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(138,902)	(138,902)	129,823	01/20/2015.	
822582 AC 6	ROYAL DUTCH SHELL PLC 5.200% 03/22/17.....				F. 03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		1,100,783	1,000,000	1,069,710	1,062,147	0	(2,158)	0	(2,158)	0	1,059,989	0	40,794	40,794	27,300	03/22/2017.	
854502 AA 9	STANLEY BLACK & DECKER 5.200% 09/01/40.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		5,781,529	6,000,000	5,973,730	5,973,417	0	248	0	248	0	5,973,664	0	(192,135)	(192,135)	180,267	09/01/2040.	
872312 AA 1	TCM SUB LLC 144A 3.550% 01/15/15.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		10,078,780	10,000,000	9,986,420	9,988,929	0	362	0	362	0	9,989,292	0	89,486	89,486	252,444	01/15/2015.	
872456 AA 6	TELECOM ITALIA CAPITAL 7.175% 06/18/19.....				F. 07/13/2011.	BANK OF AMERICA.....		1,058,150	1,000,000	1,122,320	1,110,321	0	(5,735)	0	(5,735)	0	1,104,586	0	(46,436)	(46,436)	41,854	06/18/2019.	
878742 AS 4	TECK RESOURCES LIMITED 6.000% 08/15/40.....				A. 03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		4,972,597	5,000,000	5,091,600	5,091,208	0	(315)	0	(315)	0	5,090,892	0	(118,296)	(118,296)	186,667	08/15/2040.	
881609 AS 0	TESORO CORP EXCHGD 6.625% 11/01/15.....				06/24/2011.	WELLS FARGO BANK.....		510,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,000	10,000	21,899	11/01/2015.	
882440 AS 9	TEXAS GAS TRANSMISSION CORP EXCHGD.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		4,172,834	4,000,000	4,192,480	4,165,522	0	(8,767)	0	(8,767)	0	4,156,755	0	16,079	16,079	61,333	06/01/2015.	
893570 BR 1	TRANSCONT GAS PIPE CORP EXCHGD.....				03/23/2011.	MORGAN STANLEY & CO. INC.....		1,649,316	1,610,000	1,722,700	1,649,831	0	(15,444)	0	(15,444)	0	1,634,387	0	14,929	14,929	69,811	08/15/2011.	
907818 CY 2	UNION PACIFIC CORP 5.450% 01/31/13.....				06/23/2011.	Taxable Exchange.....		811,541	658,000	700,807	685,932	0	(6,255)	0	(6,255)	0	679,678	0	131,863	131,863	32,175	01/31/2013.	
929766 BJ 1	WACHOVIA BANK COM MTG 2002-C2 A2.....				09/01/2011.	Paydown.....		302,491	302,491	302,482	302,482	0	10	0	10	0	302,491	0	0	0	7,317	02/01/2012.	
92977Q AC 2	WACHOVIA BANK COM MTG 2006-C27.....				12/01/2011.	Paydown.....		200,949	200,949	201,952	201,060	0	(111)	0	(111)	0	200,949	0	0	0	10,273	09/01/2014.	
931142 CS 0	WAL-MART STORES INC 5.625% 04/01/40.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		2,044,982	2,000,000	1,983,100	1,983,069	0	254	0	254	0	1,983,323	0	61,659	61,659	56,250	04/01/2040.	
933632 AB 7	WASHINGTON MUTUAL 2007-SL2 A1 144A.....				12/01/2011.	Paydown.....		256,737	256,737	256,737	256,737	0	1	0	1	0	256,737	0	0	0	6,997	11/01/2016.	
959802 AB 5	WESTERN UNION 5.930% 10/01/16.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		6,636,482	6,000,000	6,649,140	6,580,421	0	(22,140)	0	(22,140)	0	6,558,281	0	78,201	78,201	177,900	10/01/2016.	
984121 CA 9	XEROX CORP 5.625% 12/15/19.....				03/31/2011.	MONLIC-NMS-NON MATCHED SURPLUS		1,072,515	1,000,000	1,033,760	1,031,683	0	(761)	0	(761)	0	1,030,923	0	41,592	41,592	16,563	12/15/2019.	
G4302* AA 8	HARBOUR/MAINSAIL 0.292% 10/01/50.....				12/05/2011.	Paydown.....		16,222	16,222	3,244	2,581	911	12,730	0	13,641	0	16,222	0	0	0	34	10/01/2050.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								214,033,552	207,520,174	213,695,431	213,030,003	911	(153,692)	0	(152,781)	0	212,877,228	0	1,156,320	1,156,320	5,784,941	XXX.....
Bonds - Hybrid Securities																							
90264A AA 7	UBS PREFERRED FNDG TR V 6.243% 05/15/49....				E. 06/08/2011.	BNP PARIBAS.....		493,125	500,000	487,315	487,615	0	49	0	49	0	487,664	0	5,461	5,461	18,035	05/15/2049.	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
4899999.	Total - Bonds - Hybrid Securities.....					493,125	500,000	487,315	487,615	0	49	0	49	0	487,664	0	5,461	5,461	18,035	XXX.....
8399997.	Total - Bonds - Part 4.....					...245,388,609	...239,037,479	...245,008,767	...244,335,544	911	(175,549)	0	(174,638)	0	244,160,915	0	1,227,691	1,227,691	...6,865,527	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....					17,714,831	17,581,036	17,815,626	0	0	(72,945)	0	(72,945)	0	17,742,681	0	(27,851)	(27,851)	384,959	XXX.....
8399999.	Total - Bonds.....					...263,103,440	...256,618,515	...262,824,393	...244,335,544	911	(248,494)	0	(247,583)	0	261,903,596	0	1,199,840	1,199,840	...7,250,486	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																				
46069@	10 9| INTER SECURITIES INS AG.....	...	09/30/2011.	Capital Distribution.....		120,000	XXX.....	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	XXX.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					120,000	XXX.....	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	XXX.....
9799997.	Total - Common Stocks - Part 4.....					120,000	XXX.....	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	XXX.....
9799999.	Total - Common Stocks.....					120,000	XXX.....	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					120,000	XXX.....	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					...263,223,440	XXX.....	...262,944,393	...244,455,544	911	(248,494)	0	(247,583)	0	262,023,596	0	1,199,840	1,199,840	...7,250,486	XXX.....

SCHEDULE D - PART 5

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

1	2			3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
													12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																								
Bonds - U.S. Government																									
000000 00 0	GNMA REV MTG	4.709%	10/01/51	08/24/2011	PERFORMANCE TRUST	12/21/2011	PERFORMANCE TRUST	2,000,000	2,154,313	2,154,313	2,154,313	0	0	0	0	0	0	0	0	0	0	5,232	5,232		
912828 QK 9	US TREASURY NOTE	0.625%	02/28/13	04/08/2011	J.P. MORGAN SECURITIES INC	12/21/2011	TLIC-NMS-DISTRESSED DEBT	98,000	97,713	98,511	97,820	0	107	0	107	0	0	0	690	690	494	70			
0599999.	Total - Bonds - U.S. Government							2,098,000	2,252,026	2,252,824	2,252,133	0	107	0	107	0	0	0	690	690	5,726	5,302			
Bonds - U.S. Special Revenue and Special Assessment																									
31419A GZ 4	FNMA AE0215	4.000%	12/01/39	11/09/2011	Various	12/08/2011	Various	483,340	481,082	483,340	483,340	0	2,258	0	2,258	0	0	0	0	0	18,278	698			
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							483,340	481,082	483,340	483,340	0	2,258	0	2,258	0	0	0	0	0	18,278	698			
Bonds - Industrial and Miscellaneous																									
319963 BA 1	FIRST DATA CORP 144A EXCHGD			10/11/2011	CREDIT SUISSE/FIRST BOSTON	12/29/2011	Tax Free Exchange	650,000	490,750	492,515	492,515	0	1,765	0	1,765	0	0	0	0	0	0	20,288			
38011M AK 4	GMX RESOURCES INC 144A 11.375% 02/15/19			02/04/2011	CREDIT SUISSE/FIRST BOSTON	12/14/2011	Tax Free Exchange	1,000,000	968,330	970,135	970,135	0	1,805	0	1,805	0	0	0	0	0	58,771	0			
38011M AN 8	GMX RESOURCES INC 11.000% 12/15/17			12/14/2011	DIRECT	12/14/2011	Capital Distribution	0	15,117	15,117	15,117	0	0	0	0	0	0	0	0	0	0	0			
38011M AN 8	GMX RESOURCES INC 11.000% 12/15/17			12/14/2011	Tax Free Exchange	12/14/2011	Capital Distribution	0	24,464	24,464	24,464	0	0	0	0	0	0	0	0	0	0	0			
543218 AA 9	LONGVIEW FIBRE 144A 8.000% 06/01/16			05/17/2011	BANK OF AMERICA	05/20/2011	BANK OF AMERICA	230,000	228,827	235,175	228,827	0	0	0	0	0	0	6,348	6,348	51	0				
56585A AB 8	MARATHON PETROLEUM			01/27/2011	MORGAN STANLEY & CO. INC.	11/14/2011	Tax Free Exchange	1,500,000	1,499,205	1,499,223	1,499,223	0	18	0	18	0	0	0	0	0	44,844	0			
651639 AM 8	NEWMONT MNG CORP 6.250% 10/01/39			01/06/2011	CREDIT SUISSE/FIRST BOSTON	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS	1,000,000	1,075,250	1,053,799	1,075,124	0	(126)	0	(126)	0	0	(21,325)	(21,325)	31,250	17,361				
652482 BZ 2	NEWS AMERICA INC EXCHGD 144A			02/09/2011	J.P. MORGAN SECURITIES INC	08/19/2011	Tax Free Exchange	3,000,000	2,981,400	2,982,136	2,982,136	0	736	0	736	0	0	0	0	67,125	0				
69512E BV 6	PACIFICORP MTN SER-C 9.150% 08/09/11			05/31/2011	SLIC-LPG0-GEN	08/09/2011	Maturity	3,500,000	3,553,200	3,500,000	3,500,000	0	(53,200)	0	(53,200)	0	0	0	0	140,554	80,063				
826501 AA 6	SIERRA REC FNDG 2006-1A CL A1 144A			05/31/2011	SLIC-LPG0-GEN	12/20/2011	Paydown	474,466	486,224	474,466	474,466	0	(11,758)	0	(11,758)	0	0	0	0	8,965	847				
82650W AB 6	SIERRA REC FNDG 2008-1 1A A2 NOTES			05/31/2011	SLIC-LPG0-GEN	12/20/2011	Paydown	569,480	581,049	569,480	569,480	0	(11,569)	0	(11,569)	0	0	0	0	7,645	730				
867914 BD 4	SUNTRUST BANKS INC 3.600% 04/15/16			03/21/2011	SUNTRUST GLOBAL MARKETS	03/31/2011	SURPLUS	2,500,000	2,499,025	2,485,584	2,499,013	0	(12)	0	(12)	0	0	(13,429)	(13,429)	1,750	0				
907818 DH 8	UNION PACIFIC CORP 144A EXCHGD			06/23/2011	Taxable Exchange	10/28/2011	Tax Free Exchange	575,000	678,792	675,823	675,823	0	(2,969)	0	(2,969)	0	0	0	0	0	0	0			
907818 DH 8	UNION PACIFIC CORP 144A EXCHGD			06/23/2011	Taxable Exchange	06/23/2011	DIRECT	750	885	750	885	0	0	0	0	0	0	(135)	(135)	0	0				
3899999.	Total - Bonds - Industrial and Miscellaneous							14,999,696	15,082,518	14,978,667	15,007,208	0	(75,310)	0	(75,310)	0	0	(28,541)	(28,541)	360,955	119,289				
8399998.	Total - Bonds							17,581,036	17,815,626	17,714,831	17,742,681	0	(72,945)	0	(72,945)	0	0	(27,851)	(27,851)	384,959	125,289				
9999999.	Total - Bonds, Preferred and Common Stocks								17,815,626	17,714,831	17,742,681	0	(72,945)	0	(72,945)	0	0	(27,851)	(27,851)	384,959	125,289				

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	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 - Other Affiliates

46069@	10 9	INTERSECURITIES INS AGENCY INC.....	NA.....	2ciB3.....	...NO.....	NA.....	0	100.000	100.0
89346@	10 4	TRANSAMERICA ASSET MANAGEMENT INC.....	NA.....	2ciB3.....	...NO.....	NA.....	30,478,957	77,000.000	77.0
89360@	10 5	TRANSAMERICA FUND SERVICES INC.....	NA.....	2ciB3.....	...NO.....	NA.....	0	22,065.000	44.0
98146#	10 5	WORLD FIN GRP INSURANCE AGENCY INC.....	NA.....	2ciB3.....	...NO.....	NA.....	0	8,025.000	100.0
1799999.		Total - Common Stocks - Other Affiliates.....				0	30,478,957	XXX.....	XXX.....
1899999.		Total - Common Stocks.....				0	30,478,957	XXX.....	XXX.....
1999999.		Total - Preferred and Common Stock.....				0	30,478,957	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....389,560,363.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

Common Stocks

000000	00 0	WFG Insurance Agency of Puerto Rico, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000	00 0	World Financial Group Insurance Agency of Hawaii, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000	00 0	World Financial Group Insurance Agency of Massachusetts, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000	00 0	World Financial Group Insurance Agency of Wyoming, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000	00 0	WFG Property & Casualty Insurance Agency, Inc.....	World Financial Group Insurance Agency, Inc.....	0	1,000.000	100.0
000000	00 0	WFG Property & Casualty Insurance Agency of Nevada, Inc.....	World Financial Group Insurance Agency, Inc.....	0	500.000	100.0
0299999.		Total - Common Stock.....		0	XXX.....	XXX.....
0399999.		Total - Preferred and Common Stock.....		0	XXX.....	XXX.....

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

Exempt Money Market Mutual Funds

94975H	29	6			WELLS FARGO ADVANTAGE TR PL MM STATE DEPOSITS															
				11/15/2011.	DIRECT		3,375	0	0	0	0	3,375	3,375	0	0	0.150	0.150	MON.	0	0
8899999. Total - Exempt Money Market Mutual Funds							3,375	0	0	0	0	XXX	3,375	0	0	XXX	XXX	XXX	0	0

Class One Money Market Mutual Funds

23337T	20	1	DWS MONEY MARKET SERIES - INST	12/30/2011	Various	XXX	100,033	0	0	0	0	100,033	100,033	0	0	0.160	0.160	MON	24	0
31607A	20	8	FIDELITY INV INS PRIME MON MAR INSTITUTIONAL C	12/30/2011	DIRECT	XXX	38,113,460	0	0	0	0	38,113,460	38,113,460	0	0	0.326	0.326	MON	23,993	0
31846V	41	9	FIRST AMERICAN TREAS OBLIG FD NC AND AZ STATE DEPOSITS	11/15/2011	DIRECT	XXX	8,800	0	0	0	0	8,800	8,800	0	0	0.180	0.180	MON	0	0
36085P	30	4	FFI SELECT INSTITUTIONAL FUND	12/30/2011	DIRECT	XXX	20,289	0	0	0	0	20,289	20,289	0	0	0.176	0.176	MON	1	0
4812A0	36	7	JPMORGAN PRIME MONEY MRKT FUND	12/30/2011	Various	XXX	14,303,510	0	0	0	0	14,303,510	14,303,510	0	0	0.256	0.256	MON	912	0
60934N	20	3	FEDERATED PRIME OBLIGATIONS FD	12/30/2011	Various	XXX	3,659,234	0	0	0	0	3,659,234	3,659,234	0	0	0.378	0.378	MON	990	0
61747C	71	5	MORGAN STANLEY PRIME MONEY MAR MUTUAL FUNDS	12/30/2011	DIRECT	XXX	13,876,560	0	0	0	0	13,876,560	13,876,560	0	0	0.221	0.221	MON	132	0
94984B	79	3	WELLS FARGO ADV HER MMKT - SEL	12/30/2011	DIRECT	XXX	10,022	0	0	0	0	10,022	10,022	0	0	0.150	0.150	MON	0	0
8999999. Total - Class One Money Market Mutual Funds							70,091,908	0	0	0	0	XXX	70,091,908	0	0	XXX	XXX	XXX	26,052	0
9199999. Total - Short-Term Investments							70,095,283	0	0	0	0	XXX	70,095,283	0	0	XXX	XXX	XXX	26,052	0

SCHEDULE DB - PART A - SECTION 1

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

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

Swaps - Hedging Other - Interest Rate

4460, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5.	EQUITY/IIN DEX	BARCLAYS EQUITY	.12/16/2011	.03/21/2012	1	2,140	0.00 / 0.00.....	-	-	-	(510,768)	.....	.....(510,768)	(510,768)	-	-	0	5	.....	105
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....
1209999. Total-Swaps.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....
1409999. Total-Hedging Other.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....
1449999. TOTAL.....										0	0	0	(510,768)	XXX	(510,768)	(510,768)	0	0	0	5	XXX.....	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

SCHEDULE DB - PART A - SECTION 2

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

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

Swaps - Hedging Other - Interest Rate

4221, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	BARCLAYS EQUITY	.10/15/2010	.01/26/2011	.01/26/2011	Maturity.....	1	1,300	0.00 / 0.00....	-	-	-	(594,101)	- .....	.....	.....550,564	-	-	-	0	0	105
4243, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	BARCLAYS EQUITY	.11/19/2010	.03/23/2011	.03/23/2011	Maturity.....	1	1,500	0.00 / 0.00....	-	-	-	(575,673)	- .....	.....	.....366,460	-	-	-	0	0	105
4277, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	MORGAN_EQ.....	.12/17/2010	.06/22/2011	.06/22/2011	Maturity.....	1	1,400	0.00 / 0.00....	-	-	-	(528,044)	- .....	.....	.....54,348	-	-	-	0	0	105
4289, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	MORGAN_EQ.....	.01/21/2011	.09/21/2011	.09/21/2011	Maturity.....	1	3,275	0.00 / 0.00....	-	-	-	(102,106)	- .....	.....	- .....	- .....	- .....	- .....	......0	0	105
4309, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	CREDSUIS_SEC.....	.03/18/2011	.04/19/2011	.04/19/2011	Maturity.....	1	300	0.00 / 0.00....	-	-	-	(143,909)	- .....	.....	- .....	- .....	- .....	- .....	......0	0	105
4315, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	BARCLAYS EQUITY	.04/15/2011	.07/20/2011	.07/20/2011	Maturity.....	1	1,200	0.00 / 0.00....	-	-	-	(234,271)	- .....	.....	- .....	- .....	- .....	- .....	......0	0	105
4343, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	MORGAN_EQ.....	.06/17/2011	.12/20/2011	.12/20/2011	Maturity.....	1	2,366	0.00 / 0.00....	-	-	-	858,174	- .....	.....	- .....	- .....	- .....	- .....	......0	0	105
4345, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IIN DEX	BARCLAYS.....	.07/15/2011	.12/21/2011	.12/21/2011	Maturity.....	1	1,600	0.00 / 0.00....	-	-	-	803,825	- .....	.....	- .....	- .....	- .....	- .....	......0	0	105
0919999. Total-Swaps-Hedging Other-Interest Rate.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....
0969999. Total-Swaps-Hedging Other.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....
1159999. Total-Swaps-Interest Rate.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....
1209999. Total-Swaps.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....
1409999. Total-Hedging Other.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....
1449999. TOTAL.....												0	0	0	(516,106)	0	XXX	971,372	0	0	0	0	0	XXX.....

E19

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

Long Futures

Hedging Other

HIF2.....	25	1,250	HSIHFE0112, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.01/30/2012...	HKG.....	.12/28/2011...	2,394.0984	2,376.3300	(22,210)	0	(22,210)	(22,432)	-	-	254,455	100.....
VGH2.....	189	1,890	SX5EDTB0312, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.03/16/2012...	EUX.....	.12/27/2011...	2,957.5425	2,991.1700	63,556	0	63,556	63,556	-	-	420,814	100.....
12829999. Total-Long Futures-Hedging Other.....												41,345	0	41,345	41,124	0	0	675,269	XXX.....
1329999. Total-Long Futures.....												41,345	0	41,345	41,124	0	0	675,269	XXX.....

Short Futures

Hedging Other

SPH2.....	(124)	(31,000)	SPXCME0312, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index..	.03/15/2012...	CME.....	.12/30/2011...	1,236.8790	1,252.6000	(487,351)	0	(487,351)	(487,352)	-	-	2,480,000	100.....
13429999. Total-Short Futures-Hedging Other.....												(487,351)	0	(487,351)	(487,352)	0	0	2,480,000	XXX.....
1389999. Total-Short Futures.....												(487,351)	0	(487,351)	(487,352)	0	0	2,480,000	XXX.....
1409999. Total-Hedging Other.....												(446,006)	0	(446,006)	(446,228)	0	0	3,155,269	XXX.....
1449999. TOTAL.....												(446,006)	0	(446,006)	(446,228)	0	0	3,155,269	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	100	100: Hedges Equity Risk in UL or VA Liabilities with Futures

Broker Name	Net Cash Deposits
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Brokers

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)

Long Futures

Hedging Other

HIF1.....	11	1,694,204	HSIHFE0111, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.01/28/2011	HKG.....	.01/25/2011	2,965.6800	.01/25/2011	3,080.3700	Sale	-	63,839	-	-	100.....
HIG1.....	11	1,618,006	HSIHFE0211, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.02/25/2011	HKG.....	.02/24/2011	3,081.2700	.02/24/2011	2,941.8300	Sale	-	(76,476)	-	-	100.....
HIH1.....	11	1,622,892	HSIHFE0311, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/30/2011	HKG.....	.03/24/2011	2,932.9400	.03/24/2011	2,950.7100	Sale	-	9,698	-	-	100.....
HIJ1.....	13	2,004,919	HSIHFE0411, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.04/28/2011	HKG.....	.04/26/2011	2,949.2300	.04/26/2011	3,084.4900	Sale	-	87,975	-	-	100.....
HIK1.....	13	1,899,718	HSIHFE0511, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.05/30/2011	HKG.....	.05/24/2011	3,062.9900	.05/24/2011	2,922.6400	Sale	-	(99,294)	-	-	100.....
HIM1.....	13	1,825,317	HSIHFE0611, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.06/29/2011	HKG.....	.06/24/2011	2,903.2000	.06/24/2011	2,808.1800	Sale	-	(53,484)	-	-	100.....
HIN1.....	13	1,866,158	HSIHFE0711, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.07/28/2011	HKG.....	.07/26/2011	2,809.0800	.07/26/2011	2,871.0100	Sale	-	40,142	-	-	100.....
HIQ1.....	17	2,148,006	HSIHFE0811, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.08/30/2011	HKG.....	.08/24/2011	2,870.5700	.08/24/2011	2,527.0700	Sale	-	(290,712)	-	-	100.....
HIU1.....	15	1,722,859	HSIHFE0911, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.09/29/2011	HKG.....	.09/27/2011	2,526.4000	.09/27/2011	2,297.1400	Sale	-	(171,183)	-	-	100.....
HIV1.....	20	2,421,910	HSIHFE1011, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.10/28/2011	HKG.....	.10/25/2011	2,313.2393	.10/25/2011	2,421.9098	Sale	-	107,608	-	-	100.....
HIX1.....	23	2,670,886	HSIHFE1111, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.11/29/2011	HKG.....	.11/28/2011	2,438.7993	.11/28/2011	2,322.5098	Sale	-	(133,447)	-	-	100.....
HIZ1.....	25	2,993,267	HSIHFE1211, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/29/2011	HKG.....	.12/28/2011	2,330.7811	.12/28/2011	2,394.6134	Sale	-	79,565	-	-	100.....
SPH1.....	21	4,544,358	SPXCME0311, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/17/2011	CME.....	.03/16/2011	1,721.7073	.03/16/2011	865.5921	Sale	-	(2,880,980)	-	-	100.....
SPH2.....	88	26,796,723	SPXCME0312, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/15/2012	CME.....	.12/30/2011	1,261.3523	.12/30/2011	1,218.0329	Sale	-	(953,028)	-	-	100.....
SPZ1.....	226	62,837,802	SPXCME1211, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/15/2011	CME.....	.12/08/2011	1,315.1535	.12/08/2011	1,112.1735	Sale	-	(11,468,373)	-	-	100.....
VGH1.....	77	2,757,255	SX5EDTB0311, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/18/2011	EUX.....	.03/16/2011	3,688.5363	.03/16/2011	3,580.8504	Sale	-	(47,603)	-	-	100.....
VGH2.....	5	142,430	SX5EDTB0312, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/16/2012	EUX.....	.12/19/2011	2,957.4740	.12/19/2011	2,848.6099	Sale	-	(13,018)	-	-	100.....
VGM1.....	88	3,115,793	SX5EDTB0611, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.06/17/2011	EUX.....	.06/10/2011	3,499.5116	.06/10/2011	3,540.6744	Sale	-	39,587	-	-	100.....
VGU1.....	119	3,160,609	SX5EDTB0911, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.09/16/2011	EUX.....	.09/12/2011	3,493.7025	.09/12/2011	2,655.9741	Sale	-	(1,077,703)	-	-	100.....
VGZ1.....	199	5,889,158	SX5EDTB1211, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/16/2011	EUX.....	.12/12/2011	2,777.9551	.12/12/2011	2,959.3756	Sale	-	393,646	-	-	100.....
12829999. Total-Long Futures-Hedging Other.....														0	(16,443,241)	0	0	XXX.....
1329999. Total-Long Futures.....														0	(16,443,241)	0	0	XXX.....

Short Futures

Hedging Other

SPM1.....	(66)	(19,185,430)	SPXCME0611, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.06/16/2011	CME.....	.06/16/2011	1,425.4184	.06/16/2011	1,162.7534	Sale	-	4,333,974	-	-	100.....
SPU1.....	(259)	(77,468,559)	SPXCME0911, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.09/15/2011	CME.....	.09/14/2011	1,186.4128	.09/14/2011	1,196.4256	Sale	-	(648,328)	-	-	100.....
13429999. Total-Short Futures-Hedging Other.....														0	3,685,646	0	0	XXX.....
1389999. Total-Short Futures.....														0	3,685,646	0	0	XXX.....
1409999. Total-Hedging Other.....														0	(12,757,595)	0	0	XXX.....
1449999. TOTAL.....														0	(12,757,595)	0	0	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	100	100: Hedges Equity Risk in UL or VA Liabilities with Futures

Broker Name	Net Cash Deposits
Brokers	

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	XXX.....	0	0	0	0	0	0	3,155,269	3,155,269
NAIC 1 Designation											
BARCLAYS EQUITY.....	...Y.....	...Y.....	0	0	(510,768)	0	0	(510,768)	0	5	0
0299999. Total NAIC 1 Designation.....			0	0	(510,768)	0	0	(510,768)	0	5	0
0899999. Totals.....			0	0	(510,768)	0	0	(510,768)	0	3,155,274	3,155,269

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
073902 PP 7	JPMORGAN CHASE & CO .....			.....	1.....	1,003,420	1,004,105	02/01/2012....
36962G XS 8	GENERAL ELECTRIC CO .....			.....	1.....	754,545	754,975	02/15/2012....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			.....	.....	.....1,757,965	1,759,080	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1 .....			.....	4.....	873,394	999,557	02/25/2038....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....	.....	.....873,394	999,557	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
03064R AA 5	AMERICREDIT AUTO REC 2011-4 .....			.....	1.....	1,689,038	1,688,499	10/09/2012....
06424H BN 6	BANC OF A LARGE LN 2005-MIB1 .....			.....	1.....	373,749	381,623	03/15/2022....
14041N BY 6	CAP ONE MULTI-AST EXE TRUST .....			.....	1.....	7,998,960	7,999,531	01/15/2015....
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A .....			.....	1.....	1,042,608	1,075,563	11/15/2018....
52524N AA 5	LEHMAN FLOATING RATE 2007-LLFA.....			.....	1.....	738,331	757,571	06/15/2022....
61756L AA 9	MORGAN STNLY CAP I 2007-XLF9 .....			.....	1.....	409,426	423,295	12/15/2020....
80282T AA 5	SANTNR DRIVE AUTO REC 2011-3 .....			.....	1.....	2,111,048	2,111,602	09/15/2012....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			.....	.....	.....14,363,161	14,437,684	XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	.....	.....16,994,520	17,196,321	XXX.....
6199999	Total - Issuer Obligations.....			.....	.....	.....1,757,965	1,759,080	XXX.....
6299999	Total - Residential Mortgage-Backed Securities.....			.....	.....	.....873,394	999,557	XXX.....
6399999	Total - Commercial Mortgage-Backed Securities.....			.....	.....	.....14,363,161	14,437,684	XXX.....
6599999	Subtotal - Bonds.....			.....	.....	.....16,994,520	17,196,321	XXX.....
Short-Term Invested Assets (Schedule DA Type)								
000000 00 0	FFI SELECT INSTITUTIONAL FUND .....			.....	.....	.....6,239,702	6,239,702	01/01/2012....
000000 00 0	JPMORGAN PRIME MONEY MRKT FUND.....			.....	.....	.....693,138	693,138	01/01/2012....
86958F AJ 6	SVENSKA HANDELSBANKEN AB .....			.....	.....	.....4,999,161	4,999,161	01/18/2012....
9612C4 CE 9	WESTPAC BANKING CORP .....			.....	.....	.....1,000,000	1,000,000	05/14/2012....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			.....	.....	.....12,932,001	12,932,001	XXX.....
Cash Equivalents (Schedle E Part 2 Type)								
000000 00 0	BANK OF NOVA SCOTIA .....			.....	.....	.....1,999,853	1,999,853	03/28/2012....
000000 00 0	BANK OF NOVA SCOTIA .....			.....	.....	.....1,000,000	1,000,000	05/10/2012....
000000 00 0	BARCLAYS PLC .....			.....	.....	.....3,499,830	3,499,830	01/06/2012....
000000 00 0	CANCARA ASSET SECUR LLC .....			.....	.....	.....2,999,948	2,999,948	01/03/2012....
000000 00 0	CHESHAM FINANCIAL .....			.....	.....	.....4,999,917	4,999,917	01/03/2012....
000000 00 0	CONCORD MINUTEMEN CAPITAL CO L.....			.....	.....	.....1,999,956	1,999,956	01/03/2012....
000000 00 0	EBURY FINANCE LLC .....			.....	.....	.....2,999,950	2,999,950	01/03/2012....
000000 00 0	GOTHAM FUNDING CORP .....			.....	.....	.....2,999,358	2,999,358	01/23/2012....
000000 00 0	GRAMPIAN FUNDING LLC .....			.....	.....	.....1,999,811	1,999,811	01/12/2012....
000000 00 0	KELLS FUNDING .....			.....	.....	.....2,999,490	2,999,490	01/18/2012....
000000 00 0	MONT BLANC CAPITAL CORP .....			.....	.....	.....2,999,912	2,999,912	01/04/2012....
000000 00 0	REGENCY MARKETS NO 1 LLC .....			.....	.....	.....1,999,764	1,999,764	01/18/2012....
000000 00 0	SOLITAIRE FUNDING LLC .....			.....	.....	.....3,999,689	3,999,689	01/09/2012....
000000 00 0	SWEDBANK .....			.....	.....	.....2,999,156	2,999,156	01/24/2012....
000000 00 0	MITSUBISHI UFJ FINANCIAL GROUP.....			.....	.....	.....5,999,533	5,999,533	01/09/2012....
000000 00 0	TRI PARTY REPO GOLDMAN SACHS .....			.....	.....	.....4,000,000	4,000,000	01/27/2012....
000000 00 0	BANK OF AMERICA CORP .....			.....	.....	.....5,000,000	5,000,000	02/08/2012....
000000 00 0	MORGAN STANLEY .....			.....	.....	.....5,000,000	5,000,000	03/15/2012....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....59,496,166	59,496,166	XXX.....
9999999	Totals.....			.....	.....	.....89,422,687	89,624,489	XXX.....

General Interrogatories:

1. The activity for the year: Fair Value \$.....(104,260,168) Book/Adjusted Carrying Value \$.....(104,301,705)
2. Average balance for the year: Fair Value \$.....146,886,626 Book/Adjusted Carrying Value \$.....147,083,992
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....16,196,764 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....999,557 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1.

The activity for the year: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
2.

Average balance for the year: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
3.

Grand Total Schedule DL Part 1 and Part 2: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Allfirst.....	Baltimore, Maryland.....	0.000	0	0	(5,848)	XXX
Bank of America.....	Clearwater, Florida.....	0.000	0	0	25,134	XXX
Bank of America.....	Dallas, Texas.....	0.000	0	0	8,383	XXX
Bank of America.....	Little Rock, Arkansas.....	0.000	0	0	50,861	XXX
Bank of New York.....	New York, New York.....	0.000	0	0	(3,278,428)	XXX
Bank One.....	Phoenix, Arizona.....	0.000	0	0	495	XXX
Chase Manhattan Bank.....	New York, New York.....	0.000	0	0	844,037	XXX
First Union National Bank of Florida.....	Jacksonville, Florida.....	0.000	0	0	664,391	XXX
HSBC Bank USA.....	New York, New York.....	0.000	0	0	251,228	XXX
Investors Bank & Trust Co.....	Boston, Massachusetts.....	0.000	0	0	126,268	XXX
M&T Bank.....	Baltimore, Maryland.....	0.000	0	0	271,826	XXX
U.S. Bank.....	Cedar Rapids, Iowa.....	0.000	0	0	20,000	XXX
U.S. Bank.....	St. Paul, Minnesota.....	0.000	0	0	678,605	XXX
Wachovia Bank.....	Charlotte, North Carolina.....	0.000	0	0	563,490	XXX
Wells Fargo Bank.....	Minneapolis, Minnesota.....	0.000	0	0	1,730	XXX
0199999. Total - Open Depositories.....	XXX.....	XXX.....	0	0	222,172	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	0	0	222,172	XXX..
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	2,350	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	0	0	224,522	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	550,055	4. April.....	(4,931,609)	7. July.....	(2,297,993)	10. October.....	1,550,691				
2. February.....	3,033,438	5. May.....	4,177,440	8. August.....	1,731,889	11. November.....	1,793,181				
3. March.....	(466,731)	6. June.....	1,071,121	9. September.....	2,711,573	12. December.....	224,521				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ALPINE SECURITIZATION CP 144A.....		12/20/2011	0.240	01/23/2012	39,994,133	0	3,200
BRYANT PARK FUNDING LLC CP 144A.....		12/20/2011	0.170	01/18/2012	9,999,197	0	567
MONT BLANC CAPITAL CORP CP 144A.....		12/07/2011	0.280	01/10/2012	24,998,250	0	4,861
SALISBURY REC CO LLC CP 144A.....		12/09/2011	0.370	02/09/2012	24,989,977	0	5,907
32999999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					99,981,557	0	14,535
38999999. Total - Industrial and Miscellaneous (Unaffiliated).....					99,981,557	0	14,535
Total Bonds							
77999999. Subtotals - Issuer Obligations.....					99,981,557	0	14,535
83999999. Subtotals - Bonds.....					99,981,557	0	14,535
Sweep Accounts							
CITIBANK MONEY MARKET AMARILLO.....		12/30/2011	0.041	01/01/2012	52,422	2	2
84999999. Total - Sweep Accounts.....					52,422	2	2
86999999. Total - Cash Equivalents.....					100,033,979	2	14,537

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL	.....			.....0	0	0	0
2. Alaska.....AK	.....			.....0	0	0	0
3. Arizona.....AZ	.....			.....0	0	0	0
4. Arkansas.....AR	B...	State deposit.....		0	0	109,485	113,656
5. California.....CA	.....			.....0	0	0	0
6. Colorado.....CO	.....			.....0	0	0	0
7. Connecticut.....CT	.....			.....0	0	0	0
8. Delaware.....DE	.....			.....0	0	0	0
9. District of Columbia.....DC	.....			.....0	0	0	0
10. Florida.....FL	.....			.....0	0	0	0
11. Georgia.....GA	B...	State deposit.....		0	0	163,134	177,936
12. Hawaii.....HI	.....			.....0	0	0	0
13. Idaho.....ID	.....			.....0	0	0	0
14. Illinois.....IL	.....			.....0	0	0	0
15. Indiana.....IN	.....			.....0	0	0	0
16. Iowa.....IA	.....			.....0	0	0	0
17. Kansas.....KS	.....			.....0	0	0	0
18. Kentucky.....KY	.....			.....0	0	0	0
19. Louisiana.....LA	.....			.....0	0	0	0
20. Maine.....ME	.....			.....0	0	0	0
21. Maryland.....MD	.....			.....0	0	0	0
22. Massachusetts.....MA	B...	State deposit.....		0	0	217,512	237,248
23. Michigan.....MI	.....			.....0	0	0	0
24. Minnesota.....MN	.....			.....0	0	0	0
25. Mississippi.....MS	.....			.....0	0	0	0
26. Missouri.....MO	.....			.....0	0	0	0
27. Montana.....MT	.....			.....0	0	0	0
28. Nebraska.....NE	.....			.....0	0	0	0
29. Nevada.....NV	.....			.....0	0	0	0
30. New Hampshire.....NH	.....			.....0	0	0	0
31. New Jersey.....NJ	.....			.....0	0	0	0
32. New Mexico.....NM	B...	State deposit.....		0	0	108,756	118,624
33. New York.....NY	.....			.....0	0	0	0
34. North Carolina.....NC	B...	State deposit.....		0	0	437,941	454,626
35. North Dakota.....ND	.....			.....0	0	0	0
36. Ohio.....OH	B...	State deposit.....		1,631,343	1,779,360	0	0
37. Oklahoma.....OK	.....			.....0	0	0	0
38. Oregon.....OR	.....			.....0	0	0	0
39. Pennsylvania.....PA	.....			.....0	0	0	0
40. Rhode Island.....RI	.....			.....0	0	0	0
41. South Carolina.....SC	.....			.....0	0	0	0
42. South Dakota.....SD	.....			.....0	0	0	0
43. Tennessee.....TN	.....			.....0	0	0	0
44. Texas.....TX	.....			.....0	0	0	0
45. Utah.....UT	.....			.....0	0	0	0
46. Vermont.....VT	.....			.....0	0	0	0
47. Virginia.....VA	B...	State deposit.....		0	0	81,567	88,968
48. Washington.....WA	.....			.....0	0	0	0
49. West Virginia.....WV	.....			.....0	0	0	0
50. Wisconsin.....WI	.....			.....0	0	0	0
51. Wyoming.....WY	.....			.....0	0	0	0
52. American Samoa.....AS	.....			.....0	0	0	0
53. Guam.....GU	B...	State deposit.....		0	0	54,378	59,312
54. Puerto Rico.....PR	B...	State deposit.....		0	0	801,233	858,938
55. US Virgin Islands.....VI	.....			.....0	0	0	0
56. Northern Mariana Islands.....MP	.....			.....0	0	0	0
57. Canada.....CN	.....			.....0	0	0	0
58. Aggregate Alien and Other.....OT	...XXX...	XXX.....		0	0	0	0
59. Total.....	...XXX...	XXX.....		1,631,343	1,779,360	1,974,006	2,109,308

DETAILS OF WRITE-INS

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

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