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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... 45201- 542 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle # #	Vice President	Eugene Michael Breen # #	Appointed Actuary

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February, 2012

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,253,981	0.4	7,253,981		7,253,981	0.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	118,749	0.0	118,749		118,749	0.0
1.22 Issued by U.S. government sponsored agencies	5,833,181	0.3	5,833,181		5,833,181	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	26,852,944	1.4	26,852,944		26,852,944	1.4
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	27,802,421	1.4	27,802,421		27,802,421	1.4
1.43 Revenue and assessment obligations	91,380,795	4.7	91,380,795		91,380,795	4.7
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	291,002	0.0	291,002		291,002	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	986,362	0.1	986,362		986,362	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	600,184,366	30.8	600,184,366		600,184,366	30.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	898,872,222	46.1	898,872,222		898,872,222	46.1
2.2 Unaffiliated non-U.S. securities (including Canada)	191,165,341	9.8	191,165,341		191,165,341	9.8
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	7,808,311	0.4	7,808,311		7,808,311	0.4
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	59,870,478	3.1	59,870,478		59,870,478	3.1
7. Derivatives	5,658,220	0.3	5,658,220		5,658,220	0.3
8. Receivables for securities	386,957	0.0	386,957		386,957	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	23,804,992	1.2	23,804,992		23,804,992	1.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	1,948,270,323	100.0	1,948,270,323	0	1,948,270,323	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,717,465,498
2.	Cost of bonds and stocks acquired, Part 3, Column 7		323,302,926
3.	Accrual of discount		8,992,746
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	151,610	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	(1,723,451)	
4.4	Part 4, Column 11	348	(1,571,492)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,835,828
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		185,122,946
7.	Deduct amortization of premium		2,172,138
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14	6,180,749	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		6,180,749
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,858,549,675
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,858,549,675

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	11,786,902	12,750,346	11,872,409	11,714,548
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	11,786,902	12,750,346	11,872,409	11,714,548
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,852,944	30,036,820	26,861,170	26,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	27,802,421	31,340,534	27,873,495	27,518,372
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	94,077,168	105,352,655	93,632,195	94,452,858
Industrial and Miscellaneous and Hybrid	8. United States	1,499,056,588	1,593,905,677	1,515,100,885	1,583,027,223
Securities (Unaffiliated)	9. Canada	22,931,799	24,864,139	22,902,080	23,000,000
	10. Other Countries	168,233,542	174,246,440	168,095,536	168,686,826
	11. Totals	1,690,221,929	1,793,016,256	1,706,098,501	1,774,714,049
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,850,741,364	1,972,496,611	1,866,337,770	1,935,199,827
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	7,808,311	7,808,311	8,785,318	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	7,808,311	7,808,311	8,785,318	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7,808,311	7,808,311	8,785,318	
	26. Total Stocks	7,808,311	7,808,311	8,785,318	
	27. Total Bonds and Stocks	1,858,549,675	1,980,304,922	1,875,123,088	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	26,664,674	5,369,233	2,342,116	1,815,613	256,443	36,448,079	1.9	30,700,531	1.8	36,448,079	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	26,664,674	5,369,233	2,342,116	1,815,613	256,443	36,448,079	1.9	30,700,531	1.8	36,448,079	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1		1,003,339	18,048,599	7,801,006		26,852,944	1.4	19,057,866	1.1	26,852,944	
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	1,003,339	18,048,599	7,801,006	0	26,852,944	1.4	19,057,866	1.1	26,852,944	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1			13,056,231	12,200,805		25,257,036	1.3	19,483,800	1.1	25,257,036	
4.2 Class 2	353,438	1,691,641	500,306			2,545,385	0.1	2,888,874	0.2	2,545,385	
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	353,438	1,691,641	13,556,537	12,200,805	0	27,802,421	1.5	22,372,674	1.3	27,802,421	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1		9,188,193	51,463,426	30,425,549	3,000,000	94,077,168	5.0	77,483,824	4.5	94,077,168	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	0	9,188,193	51,463,426	30,425,549	3,000,000	94,077,168	5.0	77,483,824	4.5	94,077,168	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	30,634,961	413,132,602	549,399,761	77,540,156	77,181,076	1,147,888,556	61.2	1,080,668,797	62.6	1,141,595,413	6,293,143
6.2 Class 2	12,922,882	212,899,780	222,207,433	22,996,756	5,116,747	476,143,598	25.4	430,442,107	24.9	476,143,598	
6.3 Class 3	992,370	27,161,574	11,396,822	2,357,222	6,336,419	48,244,407	2.6	41,254,049	2.4	48,244,407	
6.4 Class 4	249,972	4,615,612	6,368,647	1,689,830	1,086,809	14,010,870	0.7	12,390,301	0.7	14,010,870	
6.5 Class 5		2,122,662		302,787	391,654	2,817,103	0.2	7,676,936	0.4	2,817,103	
6.6 Class 6	9,576				107,819	117,395	0.0	663,592	0.0	117,395	
6.7 Totals	44,809,761	659,932,230	789,372,663	104,886,751	90,220,524	1,689,221,929	90.1	1,573,095,782	91.1	1,682,928,786	6,293,143
7. **Hybrid Securities**											
7.1 Class 1						0	0.0	3,000,000	0.2		
7.2 Class 2						0	0.0	1,000,000	0.1		
7.3 Class 3			1,000,000			1,000,000	0.1		0.0	1,000,000	
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	1,000,000	0	0	1,000,000	0.1	4,000,000	0.2	1,000,000	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 57,299,635	428,693,367	634,310,133	129,783,129	80,437,519	1,330,523,783	70.9	XXX	XXX	1,324,230,640	6,293,143
9.2 Class 2	(d) 13,276,320	214,591,421	222,707,739	22,996,756	5,116,747	478,688,983	25.5	XXX	XXX	478,688,983	0
9.3 Class 3	(d) 992,370	27,161,574	12,396,822	2,357,222	6,336,419	49,244,407	2.6	XXX	XXX	49,244,407	0
9.4 Class 4	(d) 249,972	4,615,612	6,368,647	1,689,830	1,086,809	14,010,870	0.7	XXX	XXX	14,010,870	0
9.5 Class 5	(d) 0	2,122,662	0	302,787	391,654	(c) 2,817,103	0.2	XXX	XXX	2,817,103	0
9.6 Class 6	(d) 9,576	0	0	0	107,819	(c) 117,395	0.0	XXX	XXX	117,395	0
9.7 Totals	71,827,873	677,184,636	875,783,341	157,129,724	93,476,967	(b) 1,875,402,541	100.0	XXX	XXX	1,869,109,398	6,293,143
9.8 Line 9.7 as a % of Col. 6	3.8	36.1	46.7	8.4	5.0	100.0	XXX	XXX	XXX	99.7	0.3
10. **Total Bonds Prior Year**											
10.1 Class 1	44,459,805	353,671,351	589,429,619	159,787,331	83,046,712	XXX	XXX	1,230,394,818	71.3	1,223,875,309	6,519,509
10.2 Class 2	16,882,024	195,792,801	194,043,487	21,466,993	6,145,676	XXX	XXX	434,330,981	25.2	434,330,981	
10.3 Class 3	999,899	21,160,414	16,041,141	2,648,395	404,200	XXX	XXX	41,254,049	2.4	41,254,049	
10.4 Class 4	1,136,555	3,523,760	6,326,428	1,050,667	352,891	XXX	XXX	12,390,301	0.7	12,390,301	
10.5 Class 5		2,168,584	120,000	55,967	5,332,385	XXX	XXX	(c) 7,676,936	0.4	7,676,936	
10.6 Class 6	145,030	185,000	25,736		307,826	XXX	XXX	(c) 663,592	0.0	663,592	
10.7 Totals	63,623,313	576,501,910	805,986,411	185,009,353	95,589,690	XXX	XXX	(b) 1,726,710,677	100.0	1,720,191,168	6,519,509
10.8 Line 10.7 as a % of Col. 8	3.7	33.4	46.7	10.7	5.5	XXX	XXX	100.0	XXX	99.6	0.4
11. **Total Publicly Traded Bonds**											
11.1 Class 1	57,299,635	428,693,367	634,310,133	127,547,112	76,380,393	1,324,230,640	70.6	1,223,875,309	70.9	1,324,230,640	XXX
11.2 Class 2	13,276,320	214,591,421	222,707,739	22,996,756	5,116,747	478,688,983	25.5	434,330,981	25.2	478,688,983	XXX
11.3 Class 3	992,370	27,161,574	12,396,822	2,357,222	6,336,419	49,244,407	2.6	41,254,049	2.4	49,244,407	XXX
11.4 Class 4	249,972	4,615,612	6,368,647	1,689,830	1,086,809	14,010,870	0.7	12,390,301	0.7	14,010,870	XXX
11.5 Class 5		2,122,662		302,787	391,654	2,817,103	0.2	7,676,936	0.4	2,817,103	XXX
11.6 Class 6	9,576				107,819	117,395	0.0	663,592	0.0	117,395	XXX
11.7 Totals	71,827,873	677,184,636	875,783,341	154,893,707	89,419,841	1,869,109,398	99.7	1,720,191,168	99.6	1,869,109,398	XXX
11.8 Line 11.7 as a % of Col. 6	3.8	36.2	46.9	8.3	4.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.8	36.1	46.7	8.3	4.8	99.7	XXX	XXX	XXX	99.7	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1				2,236,017	4,057,126	6,293,143	0.3	6,519,509	0.4	XXX	6,293,143
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	2,236,017	4,057,126	6,293,143	0.3	6,519,509	0.4	XXX	6,293,143
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	35.5	64.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.1	0.2	0.3	XXX	XXX	XXX	XXX	0.3

(a) Includes $.....1,421,700 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,103,960 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....614,123,812 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 $.....38 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 $.....24,661,177; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	26,662,470	5,252,688	988,488	1,781,054		34,684,700	1.8	28,675,958	1.7	34,684,700	
1.2 Residential Mortgage-Backed Securities				34,559	256,443	291,002	0.0	366,677	0.0	291,002	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	2,204	116,545	1,353,628			1,472,377	0.1	1,657,896	0.1	1,472,377	
1.5 Totals	26,664,674	5,369,233	2,342,116	1,815,613	256,443	36,448,079	1.9	30,700,531	1.8	36,448,079	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		1,003,339	18,048,599	7,801,006		26,852,944	1.4	19,057,866	1.1	26,852,944	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	1,003,339	18,048,599	7,801,006	0	26,852,944	1.4	19,057,866	1.1	26,852,944	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	353,438	1,691,641	13,556,537	12,200,805		27,802,421	1.5	22,372,674	1.3	27,802,421	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	353,438	1,691,641	13,556,537	12,200,805	0	27,802,421	1.5	22,372,674	1.3	27,802,421	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations		9,188,193	50,477,064	30,425,549	3,000,000	93,090,806	5.0	76,499,592	4.4	93,090,806	
5.2 Residential Mortgage-Backed Securities			986,362			986,362	0.1	984,232	0.1	986,362	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	0	9,188,193	51,463,426	30,425,549	3,000,000	94,077,168	5.0	77,483,824	4.5	94,077,168	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	29,815,392	446,115,824	474,319,674	30,335,732	7,011,003	987,597,625	52.7	904,538,825	52.4	986,175,925	1,421,700
6.2 Residential Mortgage-Backed Securities	11,780,681	66,635,150	144,530,059	51,519,170	43,378,036	317,843,096	16.9	332,724,781	19.3	317,843,096	
6.3 Commercial Mortgage-Backed Securities	2,132,168	120,409,567	133,798,233	999,997	25,487,613	282,827,578	15.1	255,782,215	14.8	282,827,578	
6.4 Other Loan-Backed and Structured Securities	1,081,520	26,771,689	36,724,697	22,031,852	14,343,872	100,953,630	5.4	80,049,961	4.6	96,082,187	4,871,443
6.5 Totals	44,809,761	659,932,230	789,372,663	104,886,751	90,220,524	1,689,221,929	90.1	1,573,095,782	91.1	1,682,928,786	6,293,143
7. **Hybrid Securities**											
7.1 Issuer Obligations			1,000,000			1,000,000	0.1	4,000,000	0.2	1,000,000	
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	1,000,000	0	0	1,000,000	0.1	4,000,000	0.2	1,000,000	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	56,831,300	463,251,685	558,390,362	82,544,146	10,011,003	1,171,028,496	62.4	XXX	XXX	1,169,606,796	1,421,700
9.2 Residential Mortgage-Backed Securities	11,780,681	66,635,150	145,516,421	51,553,729	43,634,479	319,120,460	17.0	XXX	XXX	319,120,460	0
9.3 Commercial Mortgage-Backed Securities	2,132,168	120,409,567	133,798,233	999,997	25,487,613	282,827,578	15.1	XXX	XXX	282,827,578	0
9.4 Other Loan-Backed and Structured Securities	1,083,724	26,888,234	38,078,325	22,031,852	14,343,872	102,426,007	5.5	XXX	XXX	97,554,564	4,871,443
9.5 Totals	71,827,873	677,184,636	875,783,341	157,129,724	93,476,967	1,875,402,541	100.0	XXX	XXX	1,869,109,398	6,293,143
9.6 Line 9.5 as a % of Col. 6	3.8	36.1	46.7	8.4	5.0	100.0	XXX	XXX	XXX	99.7	0.3
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	43,323,023	436,277,810	472,595,598	93,936,968	9,011,516	XXX	XXX	1,055,144,915	61.1	1,053,594,454	1,550,461
10.2 Residential Mortgage-Backed Securities	12,231,924	54,743,920	148,891,572	73,337,450	44,870,824	XXX	XXX	334,075,690	19.3	334,075,690	
10.3 Commercial Mortgage-Backed Securities	6,557,542	58,050,494	162,028,080	999,997	28,146,102	XXX	XXX	255,782,215	14.8	255,782,215	
10.4 Other Loan-Backed and Structured Securities	1,510,824	27,429,686	22,471,161	16,734,938	13,561,248	XXX	XXX	81,707,857	4.7	76,738,809	4,969,048
10.5 Totals	63,623,313	576,501,910	805,986,411	185,009,353	95,589,690	XXX	XXX	1,726,710,677	100.0	1,720,191,168	6,519,509
10.6 Line 10.5 as a % of Col. 8	3.7	33.4	46.7	10.7	5.5	XXX	XXX	100.0	XXX	99.6	0.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	56,831,300	463,251,685	558,390,362	81,122,446	10,011,003	1,169,606,796	62.4	1,053,594,454	61.0	1,169,606,796	XXX
11.2 Residential Mortgage-Backed Securities	11,780,681	66,635,150	145,516,421	51,553,729	43,634,479	319,120,460	17.0	334,075,690	19.3	319,120,460	XXX
11.3 Commercial Mortgage-Backed Securities	2,132,168	120,409,567	133,798,233	999,997	25,487,613	282,827,578	15.1	255,782,215	14.8	282,827,578	XXX
11.4 Other Loan-Backed and Structured Securities	1,083,724	26,888,234	38,078,325	21,217,535	10,286,746	97,554,564	5.2	76,738,809	4.4	97,554,564	XXX
11.5 Totals	71,827,873	677,184,636	875,783,341	154,893,707	89,419,841	1,869,109,398	99.7	1,720,191,168	99.6	1,869,109,398	XXX
11.6 Line 11.5 as a % of Col. 6	3.8	36.2	46.9	8.3	4.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.8	36.1	46.7	8.3	4.8	99.7	XXX	XXX	XXX	99.7	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations				1,421,700		1,421,700	0.1	1,550,461	0.1	XXX	1,421,700
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities				814,317	4,057,126	4,871,443	0.3	4,969,048	0.3	XXX	4,871,443
12.5 Totals	0	0	0	2,236,017	4,057,126	6,293,143	0.3	6,519,509	0.4	XXX	6,293,143
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	35.5	64.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.1	0.2	0.3	XXX	XXX	XXX	XXX	0.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	18,590,887	18,590,887			
2. Cost of short-term investments acquired	361,827,665	361,827,665			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	355,757,375	355,757,375			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,661,177	24,661,177	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	24,661,177	24,661,177	0	0	0

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

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)		10,291,926
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	7,341,350	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		7,341,350
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,617,250	
	3.2 Section 2, Column 19	(6,538,371)	(4,921,122)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
	6.1 Section 1, Column 19	(3,300,380)	
	6.2 Section 2, Column 21	(3,753,555)	(7,053,935)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		5,658,220
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		5,658,220

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,658,220	
2.	Part B, Section 1, Column 14		
3.	Subtotal (Line 1 plus Line 2)		5,658,220
4.	Part D, Column 5	5,658,220	
5.	Part D, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,658,220	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		5,658,220
10.	Part D, Column 8	5,658,220	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
3133X0 PF 0	FED HOME LOAN BK 5.375 08-15-18				1	978,860	123.703	1,237,033	1,000,000	988,488		1,402			5.375	5.585	AF15	20,306	53,750	09/02/2003	08/15/2018
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL21				1	1,781,054	112.836	2,009,670	1,781,054	1,781,054					4.440	4.440	AF27	27,238	79,079	01/15/2010	02/27/2027
912828 AJ 9	U.S. TREASURY NOTES 4.375 8-15-12	SD			1	2,009,218	102.641	2,052,813	2,000,000	2,001,293		(2,012)			4.375	4.268	AF15	33,056	87,500	10/16/2007	08/15/2012
912828 AU 4	U.S. TREASURY NOTES 3.875 02-15-13	SD			1	2,024,063	104.109	2,082,188	2,000,000	2,003,182		(2,728)			3.875	3.729	AF15	29,278	77,500	03/13/2003	02/15/2013
912828 DC 1	U.S. TREASURY NOTES 4.25 11-15-14	SD			1	1,378,609	111.031	1,443,406	1,300,000	1,335,265		(11,534)			4.250	3.253	NM15	7,803	58,863	01/24/2008	11/15/2014
912828 PM 6	U.S. TREASURY NOTES 2.125 12-31-15	SD			1	1,917,516	106.047	2,014,891	1,900,000	1,914,241		(3,274)			2.125	1.929	DJ30	2,343	38,144	01/14/2011	12/31/2015
0199999. U.S. Government - Issuer Obligations						10,089,320	XXX	10,840,001	9,981,054	10,023,523	0	(18,146)	0	0	XXX	XXX	XXX	120,024	394,836	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5-01-31			2	1	34,554	111.472	38,524	34,559	34,559					6.000	6.001	MON	173	2,072	10/19/2001	05/01/2031
31406J 2L 6	FNCL 811779 PT 5.50 1-1-35			2	1	257,582	109.191	276,717	253,425	256,443		(196)			5.500	5.356	MON	1,162	13,939	01/11/2005	01/01/2035
0299999. U.S. Government - Residential Mortgage-Backed Securities						292,136	XXX	315,241	287,984	291,002	0	(196)	0	0	XXX	XXX	XXX	1,335	16,011	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
649085 AA 5	NEW VALLEY GEN II 5.572 05-01-20 A16				1FE	1,372,216	111.275	1,476,355	1,326,761	1,353,628		(2,510)			5.572	5.269	NM	12,321	73,927	12/16/2002	05/01/2020
83162C FF 5	SBA SER 94-20D 7.70 4-1-14 AL 04-04			2	1	2,192	100.000	2,204	2,204	2,204					7.700	7.898	OA	42	170	03/29/1995	04/01/2014
83162C GM 9	SBA SER 96-20A 6.30 1-01-16 AL 8-06			2	1	116,545	100.000	116,545	116,545	116,545					6.300	6.300	JJ	3,671	7,343	01/19/1996	01/01/2016
0499999. U.S. Government - Other Loan-Backed and Structured Securities						1,490,953	XXX	1,595,104	1,445,510	1,472,377	0	(2,510)	0	0	XXX	XXX	XXX	16,034	81,440	XXX	XXX
0599999. Total - U.S. Government						11,872,409	XXX	12,750,346	11,714,548	11,786,902	0	(20,852)	0	0	XXX	XXX	XXX	137,393	492,287	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5D 2	CA ST TAX VAR PURP 5.95 04-01-16 NC			1	1FE	1,005,060	112.601	1,126,010	1,000,000	1,003,339		(674)			5.950	5.860	OA	14,875	59,500	04/22/2009	04/01/2016
13063A 7G 3	CALIFORNIA STATE 6.20 10-01-19			1	1FE	2,021,080	114.440	2,288,800	2,000,000	2,017,414		(1,716)			6.200	6.058	OA	31,000	124,000	10/08/2009	10/01/2019
373384 TL 0	GA ST SER D QSCB 3.88 07-01-22 NC				1FE	5,800,000	110.610	6,415,380	5,800,000	5,800,000					3.880	3.880	JJ	104,394		06/21/2011	07/01/2022
452152 GR 6	ILLINOIS BABS 6.2 07-01-21 AL19			1	1FE	1,999,420	111.401	2,228,020	2,000,000	1,999,476		39			6.200	6.204	JJ	62,000	117,111	07/14/2010	07/01/2021
574192 6N 5	MARYLAND ST QSCB 4.35 08-01-25			1	1FE	1,001,080	115.696	1,156,960	1,000,000	1,001,006		(53)			4.350	4.340	AF	18,125	42,413	07/29/2010	08/01/2025
57582P WK 2	MASSACHUSETTS ST 4.20 12-01-21 A21				1FE	3,036,940	110.215	3,306,450	3,000,000	3,033,997		(2,739)			4.200	4.060	DJ	10,500	126,000	12/07/2010	12/01/2021
594610 6Q 5	MI ST 4.14 11-01-20 NC				1FE	1,000,000	108.050	1,080,500	1,000,000	1,000,000					4.140	4.140	NM	6,900	42,665	10/14/2010	11/01/2020
605580 6K 0	MISSISSIPPI ST D 4.131 11-01-22 NC			1	1FE	1,000,000	117.965	1,179,650	1,000,000	1,000,000					4.131	4.131	NM	6,885	40,277	10/21/2010	11/01/2022
605580 6S 3	MISSISSIPPI ST C 3.243 10-01-21				1FE	1,000,000	103.069	1,030,690	1,000,000	1,000,000					3.243	3.243	OA	5,855		10/06/2011	10/01/2021
70914P LY 6	PENNSYLVANIA ST B 4.45 02-15-20 NC			1	1FE	2,000,580	113.065	2,261,300	2,000,000	2,000,487		(49)			4.450	4.446	AF15	33,622	89,000	01/14/2010	02/15/2020
70914P LZ 3	PENNSYLVANIA ST B 4.55 02-15-21 NC			1	1FE	3,000,930	117.258	3,517,740	3,000,000	3,000,798		(69)			4.550	4.546	AF15	51,567	136,500	01/14/2010	02/15/2021
70914P PE 6	PA ST THIRD SER B BAB 4.25 07-15-20				1FE	996,080	113.850	1,138,500	1,000,000	996,427		340			4.250	4.300	JJ15	19,597	23,847	12/16/2010	07/15/2020
880541 QR 1	TENNESSEE ST TXBL C 3.228 08-01-21				1FE	1,000,000	102.706	1,027,060	1,000,000	1,000,000					3.228	3.228	AF	5,828		10/12/2011	08/01/2021
93974C QZ 6	WASHINGTON ST BABS 4.269 08-01-21			1	1FE	2,000,000	113.988	2,279,760	2,000,000	2,000,000					4.269	4.269	AF	35,575	99,610	05/25/2010	08/01/2021
1199999. U.S. States, Territories & Possessions - Issuer Obligations						26,861,170	XXX	30,036,820	26,800,000	26,852,944	0	(4,921)	0	0	XXX	XXX	XXX	406,723	900,923	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						26,861,170	XXX	30,036,820	26,800,000	26,852,944	0	(4,921)	0	0	XXX	XXX	XXX	406,723	900,923	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
199491 Y2 1	COLUMBUS OH SER 2C 4.523 06-01-22C20			1	1FE	1,575,000	113.715	1,791,011	1,575,000	1,575,000					4.523	4.523	DJ	5,936	70,050	11/24/2010	06/01/2022
215723 JW 8	COOK CNTY IL HGH SCH-A 5.80 12-01-22			1	1FE	1,000,000	114.475	1,144,750	1,000,000	1,000,000					5.800	5.800	DJ	4,833	53,650	12/14/2010	12/01/2022
235308 QK 2	DALLAS TX ISD 4.45 02-15-20 NC				1FE	1,012,500	113.550	1,135,500	1,000,000	1,011,270		(1,140)			4.450	4.284	AF15	16,811	31,274	11/16/2010	02/15/2020
235308 QL 0	DALLAS TX ISD 4.60 02-15-21 NC				1FE	1,012,500	114.255	1,142,550	1,000,000	1,011,423		(997)			4.600	4.446	AF15	17,378	32,328	11/16/2010	02/15/2021
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 NC				1FE	2,000,000	115.349	2,306,980	2,000,000	2,000,000					5.479	5.479	AF	65,748		05/13/2011	08/01/2025
412486 4W 9	HARFORD CNTY MD 4.70 07-01-21 C20			1	1FE	1,024,120	112.912	1,129,120	1,000,000	1,021,065		(2,004)			4.700	4.400	JJ	23,500	48,958	06/02/2010	07/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
442331 SP 0	HOUSTON TX SER B 4.611 03-01-21 C20			1	1FE	1,000,000	112.754	1,127,540	1,000,000	1,000,000					4.611	4.611	SM	15,370	33,814	11/17/2010	03/01/2021
549187 6N 7	LUBBOCK TX TXBL WTR 5.25 02-15-18A15			1	1FE	1,575,892	112.583	1,728,149	1,535,000	1,560,314		(4,254)			5.250	4.882	AF15	30,444	80,587	01/29/2008	02/15/2018
549188 HF 0	LUBBOCK TX 4.892 02-15-21 C19			1	1FE	1,000,000	113.754	1,137,540	1,000,000	1,000,000					4.892	4.892	AF15	18,481	74,875	01/21/2010	02/15/2021
602409 HG 2	MILWAUKEE SEW L BABS WI 4.30 100120				1FE	1,365,000	114.082	1,557,219	1,365,000	1,365,000					4.300	4.300	OA	14,674	45,326	12/13/2010	10/01/2020
645019 3J 7	NEW HAVEN CT TXB 9TH 7.00 02-15-12				2FE	362,417	100.757	355,695	353,023	353,438		(3,320)			7.000	6.010	AF15	9,335	24,712	02/24/2009	02/15/2012
645019 3K 4	NEW HAVEN CT TXB 9TH 7.00 02-15-13				2FE	386,054	106.032	398,730	376,047	379,120		(2,569)			7.000	6.234	AF15	9,944	26,323	02/24/2009	02/15/2013
645019 3L 2	NEW HAVEN CT TXB 9TH 7.00 02-15-14				2FE	413,628	111.783	450,382	402,907	407,888		(2,129)			7.000	6.368	AF15	10,655	28,204	02/24/2009	02/15/2014
645019 3M 0	NEW HAVEN CT TXB 9TH 7.00 02-15-15				2FE	441,203	116.791	501,929	429,767	436,278		(1,828)			7.000	6.456	AF15	11,365	30,084	02/24/2009	02/15/2015
645019 3N 8	NEW HAVEN CT TXB 9TH 7.00 02-15-16				2FE	472,718	120.899	556,698	460,465	468,355		(1,620)			7.000	6.519	AF15	12,177	32,233	02/24/2009	02/15/2016
645019 3P 3	NEW HAVEN CT TXB 9TH 7.00 02-15-17				2FE	504,233	124.373	610,874	491,163	500,306		(1,459)			7.000	6.566	AF15	12,989	34,381	02/24/2009	02/15/2017
64966H 4J 6	NEW YORK NY 4.297 10-01-21			1	1FE	1,000,000	108.389	1,083,890	1,000,000	1,000,000					4.297	4.297	OA	10,743	40,702	10/07/2010	10/01/2021
655867 JF 7	NORFOLK BLD AMER TX SR B 5.45 3-1-25			1	1FE	2,828,389	125.571	3,428,088	2,730,000	2,819,572		(4,675)			5.450	5.105	SM	49,595	148,785	01/27/2010	03/01/2025
660393 L3 1	N LAS VEGAS NV 5.572 06-01-21 NC			1	1FE	1,625,000	115.095	1,870,294	1,625,000	1,625,000					5.572	5.572	DJ	7,545	90,545	05/28/2010	06/01/2021
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 2-01-21				1FE	1,007,430	103.054	1,030,540	1,000,000	1,007,409		(21)			4.400	4.301	AF	1,344		12/16/2011	02/01/2021
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03-01-26				1FE	1,000,000	113.988	1,139,880	1,000,000	1,000,000					4.750	4.750	SM	15,833	21,639	03/10/2011	03/01/2026
791240 BT 0	ST LOUIS MN SD 5.25 02-01-25 C20			1	1FE	1,458,261	113.831	1,633,475	1,435,000	1,454,750		(1,936)			5.250	5.041	AF	31,391	75,338	02/05/2010	02/01/2025
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28			1	1FE	2,000,000	103.964	2,079,280	2,000,000	2,000,000					4.006	4.006	AF15	26,929		08/24/2011	08/15/2028
87122N EZ 8	SYCAMORE OH SCH 5.55 12-01-25 A23				1FE	650,000	118.050	767,325	650,000	650,000					5.550	5.550	DJ	3,006	33,269	12/21/2010	12/01/2025
981305 SA 4	WORCESTER PENSION 6.25 01-01-28 AL22				1FE	1,159,150	113.128	1,233,095	1,090,000	1,156,233		(2,491)			6.250	5.667	JJ	34,063	68,125	10/28/2010	01/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						27,873,495	XXX	31,340,534	27,518,372	27,802,421	0	(30,443)	0	0	XXX	XXX	XXX	460,089	1,125,202	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						27,873,495	XXX	31,340,534	27,518,372	27,802,421	0	(30,443)	0	0	XXX	XXX	XXX	460,089	1,125,202	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																					
100873 AG 3	BOSTON MA HSG 5.80 01-01-22 AL10-20			1	1FE	1,500,000	108.044	1,620,660	1,500,000	1,500,000					5.800	5.800	JJ	43,500	87,000	03/11/2010	01/01/2022
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12-15-25				1FE	2,000,000	123.197	2,463,940	2,000,000	2,000,000					5.692	5.692	DJ15	5,059	94,550	02/03/2011	12/15/2025
196632 ML 4	CO SPRINGS CO 5.058 11-15-19 NC				1FE	1,000,000	116.968	1,169,680	1,000,000	1,000,000					5.058	5.058	NM15	6,463	45,241	12/17/2010	11/15/2019
199112 HV 8	COLUMBUS GA BLDG 5.05 01-01-23 C20			1	1FE	997,140	117.248	1,172,480	1,000,000	997,458		169			5.050	5.080	JJ	25,250	50,500	01/14/2010	01/01/2023
199112 HW 6	COLUMBUS GA BLDG 5.20 01-01-24 C20			1	1FE	997,010	117.786	1,177,860	1,000,000	997,307		158			5.200	5.230	JJ	26,000	52,000	01/14/2010	01/01/2024
19923P AY 4	COLUMBUS IN HS 5.605 7-15-23 C20AL23			1	1FE	3,000,000	118.571	3,557,130	3,000,000	3,000,000					5.605	5.605	JJ15	77,536	168,150	01/20/2010	07/15/2023
25477G EV 3	DC TAX 5.282 12-01-26 AL 10-20-25NC				1FE	1,000,000	117.619	1,176,190	1,000,000	1,000,000					5.282	5.282	DJ	4,402	49,739	12/03/2010	12/01/2026
34160P DA 4	FLORIDA ST 5.286 08-01-19 NC			1	1FE	2,000,000	118.164	2,363,280	2,000,000	2,000,000					5.286	5.286	AF	44,050	105,720	10/29/2009	08/01/2019
34160W TZ 7	FL ST DEPT ENVI 6.026 07-01-21 C19			1	1FE	2,500,000	117.479	2,936,975	2,500,000	2,500,000					6.026	6.026	JJ	75,325	150,650	01/08/2010	07/01/2021
392273 AM 0	GTR ORLANDO FL AV 5.47 10-01-17 NC				1FE	3,104,280	119.868	3,596,040	3,000,000	3,080,414		(11,832)			5.470	4.929	OA	41,025	164,100	12/07/2009	10/01/2017
438701 RE 6	HONOLULU HI WASTEWTR 5.193 07-01-24			1	1FE	1,225,000	110.080	1,348,480	1,225,000	1,225,000					5.193	5.193	JJ	31,807	40,996	10/27/2010	07/01/2024
454622 QD 6	INDIANA BD BK TXBL A 5.04 1-15-14				1FE	1,210,000	107.150	1,296,515	1,210,000	1,210,000					5.040	5.040	JJ15	28,120	60,984	12/04/2003	01/15/2014
454622 QE 4	INDIANA BD BK TXBL A 5.04 7-15-14			1	1FE	1,805,000	107.013	1,931,585	1,805,000	1,805,000					5.040	5.040	JJ15	41,948	90,972	12/04/2003	07/15/2014
454624 U5 4	IN BD BK TXB 5.49 01-15-24 NC AL22				1FE	2,044,940	111.807	2,236,140	2,000,000	2,042,322		(2,470)			5.490	5.251	JJ15	50,630	65,880	11/19/2010	01/15/2024
45746R AL 8	INLAND PROTN FL 4.85 07-01-20 C0719			1	1FE	2,000,000	116.240	2,324,800	2,000,000	2,000,000					4.850	4.850	JJ	48,500	97,000	02/18/2010	07/01/2020
491189 FA 9	KY ASSET FND 4.104 04-01-19 NC			1	1FE	1,007,450	106.455	1,064,550	1,000,000	1,006,453		(753)			4.104	4.001	OA	10,260	45,030	09/02/2010	04/01/2019
542690 W3 2	LONG ISLAND NY PWR 4.85 05-01-20 NC			1	1FE	999,340	113.579	1,135,790	1,000,000	999,427		55			4.850	4.858	NM	8,083	48,500	05/05/2010	05/01/2020
54473E NP 5	LA CNTY CA PUB WKS 5.591 08-01-20			1	1FE	1,500,000	108.939	1,634,085	1,500,000	1,500,000					5.591	5.591	AF	34,944	57,774	11/10/2010	08/01/2020
57429L AL 0	MARYLAND TRANS REV 6.48 7-01-22 A18			1	1FE	1,078,930	116.292	1,162,920	1,000,000	1,052,957		(3,577)			6.480	5.800	JJ	32,400	64,800	12/18/2002	07/01/2022
57583P ET 2	MA FED HWY A NTS BABS 4.835 12-15-21				1FE	1,000,000	121.763	1,217,630	1,000,000	1,000,000					4.835	4.835	DJ15	2,149	47,276	12/15/2010	12/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
575832 UG 3	MA ST BAB 5.788 05-01-25 AL0723				1FE	1,000,000	123.756	1,237,560	1,000,000	1,000,000					5.788	5.788	NM	9,647	50,484	12/10/2010	05/01/2025
59447P CQ 2	MI FIN AUTH 5.496 09-01-20				1FE	2,000,000	114.132	2,282,640	2,000,000	2,000,000					5.496	5.496	SM	37,251	79,387	12/09/2010	09/01/2020
63252F AA 7	NATL ARCHIVE 8.50 9-01-19 AL051016				1FE	1,756,650	128.996	2,125,669	1,647,858	1,710,011		(5,731)			8.500	7.836	SM	46,689	140,068	01/06/2000	09/01/2019
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27			1	1FE	1,611,600	117.905	1,862,899	1,580,000	1,610,505		(1,095)			6.420	6.226	NM	16,906	101,436	01/06/2011	11/01/2027
64971Q GW 7	NYC TRANS FIN B TXBL 3.45 05-01-21				1FE	2,005,000	104.420	2,088,400	2,000,000	2,004,843		(157)			3.450	3.419	NM	11,500	13,033	08/03/2011	05/01/2021
64971Q RA 3	NYC TRANSL FIN AUTH 2.90 11-01-21 NC				1FE	1,947,340	98.049	1,960,980	2,000,000	1,947,568		228			2.900	3.213	NM	7,089		12/13/2011	11/01/2021
64986A K6 7	NY ST ENVIR REV BABS 4.539 06-15-20				1FE	500,000	116.178	580,890	500,000	500,000					4.539	4.539	DJ15	1,009	22,695	02/03/2010	06/15/2020
649883 QE 8	NY MTGE AGY SER 166 3.999 04-01-21				1FE	1,000,000	101.144	1,011,440	1,000,000	1,000,000					3.999	3.999	OA	4,999		11/03/2011	04/01/2021
649902 S7 9	NY ST DORM 4.75 03-15-22 NC			1	1FE	2,000,000	111.644	2,232,880	2,000,000	2,000,000					4.750	4.750	SM15	27,972	95,000	05/27/2010	03/15/2022
649902 7P 2	NY DORM AUTH F 3.05 08-15-21 NC				1FE	2,323,597	100.629	2,354,719	2,340,000	2,323,908		311			3.050	3.133	AF15	15,464		10/05/2011	08/15/2021
650035 UZ 9	NY ST BABS 4.81 03-15-21 NC				1FE	1,000,000	117.743	1,177,430	1,000,000	1,000,000					4.810	4.810	SM15	14,163	37,010	12/02/2010	03/15/2021
658207 MA 0	NC HSG FIN AGY 4.00 01-01-30 C21 A17			1	1FE	2,000,000	102.866	2,057,320	2,000,000	2,000,000					4.000	4.000	JJ	9,778		10/27/2011	01/01/2030
658308 AD 3	N CAROLINA ST TPK 4.45 01-01-23 M-W			1	1FE	1,000,000	111.278	1,112,780	1,000,000	1,000,000					4.450	4.450	JJ	22,250	30,285	10/15/2010	01/01/2023
662903 MG 5	N TEX MUN WTR 4.47 09-01-22 C20			1	1FE	1,210,000	109.881	1,329,560	1,210,000	1,210,000					4.470	4.470	SM	18,029	40,716	10/29/2010	09/01/2022
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20			1	1FE	136,013	106.383	138,298	130,000	134,670		(869)			5.800	4.929	SM	2,513	7,540	06/09/2010	09/01/2022
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01-01-21				1FE	1,000,000	101.339	1,013,390	1,000,000	1,000,000					3.679	3.679	JJ	3,883		11/16/2011	01/01/2021
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01-01-22				1FE	1,000,000	101.368	1,013,680	1,000,000	1,000,000					3.849	3.849	JJ	4,063		11/16/2011	01/01/2022
677581 DZ 0	OH ST NEW INFRAST 4.994 12-15-20				1FE	2,000,000	117.572	2,351,440	2,000,000	2,000,000					4.994	4.994	DJ15	4,439	100,157	12/09/2010	12/15/2020
684273 GX 7	ORANGE CNTY CA TRN 5.563 02-15-21C20			1	1FE	1,000,000	116.535	1,165,350	1,000,000	1,000,000					5.563	5.563	AF15	21,016	35,850	12/09/2010	02/15/2021
684273 GY 5	ORANGE CNTY CA 5.813 02-15-22 C 20			1	1FE	1,000,000	112.877	1,128,770	1,000,000	1,000,000					5.813	5.813	AF15	21,960	37,462	12/09/2010	02/15/2022
68607D NC 5	OREGON ST A 4.883 11-15-22 NC			1	1FE	2,000,000	117.401	2,348,020	2,000,000	2,000,000					4.883	4.883	NM15	12,479	97,660	04/01/2010	11/15/2022
68607H 5E 2	OR ADMIN SVCS 5.437 05-01-24 C05-20			1	1FE	1,207,159	115.807	1,302,829	1,125,000	1,198,016		(7,082)			5.437	4.494	NM	10,194	61,166	09/14/2010	05/01/2024
709223 UA 7	PA TPK TXB SER B-2 6.70 06-01-18				1FE	1,191,637	121.141	1,253,809	1,035,000	1,170,245		(17,919)			6.700	4.344	DJ	5,779	69,345	10/20/2010	06/01/2018
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 041515				1FE	2,368,120	83.796	3,351,840	4,000,000	2,992,656		252,889				9.027	OA15			05/08/2009	04/15/2015
768874 SD 2	RIVERSIDE CA BAB 6.265 10-01-21 NC				1FE	1,000,000	117.540	1,175,400	1,000,000	1,000,000					6.265	6.265	OA	15,663	49,598	12/09/2010	10/01/2021
795681 GJ 8	SALT LAKE CNTY UTAH 4.78 12-01-20			1	1FE	1,000,000	109.126	1,091,260	1,000,000	1,000,000					4.780	4.780	DJ	3,983	47,800	12/09/2009	12/01/2020
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08-15-16			1	1FE	3,069,240	112.541	3,376,230	3,000,000	3,045,867		(8,556)			5.648	5.271	AF15	64,011	169,440	02/20/2009	08/15/2016
798703 BD 5	SAN LUIS OBISPO CA 7.45 9-01-19 NC			1	1FE	1,099,320	120.471	1,204,710	1,000,000	1,082,776		(8,258)			7.450	6.083	SM	24,833	74,500	12/08/2009	09/01/2019
838530 MP 5	SOUTH JERSEY PORT 6.052 01-01-19 NC			1	1FE	1,187,434	122.892	1,407,113	1,145,000	1,179,879		(3,984)			6.052	5.521	JJ	34,648	69,295	01/21/2010	01/01/2019
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09-15-21				1FE	1,000,000	101.499	1,014,990	1,000,000	1,000,000					3.100	3.100	SM15	861		11/30/2011	09/15/2021
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11-15-21			1	1FE	1,000,000	110.931	1,109,310	1,000,000	1,000,000					4.050	4.050	NM15	5,175	42,413	10/21/2010	11/15/2021
91428L FM 3	UNIV HAWAII BABS 4.361 10-01-21			1	1FE	1,000,000	109.064	1,090,640	1,000,000	1,000,000					4.361	4.361	OA	10,903	42,883	09/22/2010	10/01/2021
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11-01-22			1	1FE	1,000,000	109.836	1,098,360	1,000,000	1,000,000					3.950	3.950	NM	6,583	37,635	10/22/2010	11/01/2022
91528N AA 9	UNM SANDOVAL REG MD 4.50 072036AL26			1	1FE	3,000,000	105.485	3,164,550	3,000,000	3,000,000					4.500	4.500	JJ20	60,375	96,375	10/07/2010	07/20/2036
91754C BL 3	UTAH ST BABS 5.29 04-01-22 MWC				1FE	1,000,000	117.976	1,179,760	1,000,000	1,000,000					5.290	5.290	OA	13,225	40,116	12/17/2010	04/01/2022
92812Q U6 2	VA HSG AUTH RENTAL D 3.329 01-01-20				1FE	1,000,000	102.329	1,023,290	1,000,000	1,000,000					3.329	3.329	JJ	2,127		11/17/2011	01/01/2020
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01-01-21				1FE	1,000,000	100.459	1,004,590	1,000,000	1,000,000					3.579	3.579	JJ	2,287		11/17/2011	01/01/2021
92812Q W5 2	VA ST HSG DEV E 4.154 03-01-22 C17			1	1FE	1,000,000	100.009	1,000,090	1,000,000	1,000,000					4.154	4.154	SM	1,039		12/16/2011	03/01/2022
928172 UY 9	VA ST BLDG AUTH 4.75 08-01-20 NC				1FE	3,074,370	117.803	3,534,090	3,000,000	3,063,524		(5,959)			4.750	4.450	AF	59,375	142,500	02/11/2010	08/01/2020
93730P AA 4	WA ST BIOMED BAB 5.231 07-01-21 NC				1FE	1,000,000	113.467	1,134,670	1,000,000	1,000,000					5.231	5.231	JJ	26,155	28,625	12/03/2010	07/01/2021
93976A AF 9	WA ST CONVENTION CTR 5.021 07-01-19			1	1FE	1,000,000	116.511	1,165,110	1,000,000	1,000,000					5.021	5.021	JJ	25,105	29,429	11/17/2010	07/01/2019
93976A AJ 1	WA ST CONV CTR BABS 5.421 07-01-21			1	1FE	1,000,000	119.608	1,196,080	1,000,000	1,000,000					5.421	5.421	JJ	27,105	31,773	11/17/2010	07/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
977123 ZD 3	WISCONSIN ST TRANS 4.90 07-01-23 C20			1	1FE	2,000,000	109.989	2,199,780	2,000,000	2,000,000					4.900	4.900	JJ	49,000	54,989	11/23/2010	07/01/2023
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						92,656,570	XXX	104,239,346	93,452,858	93,090,806	0	175,568	0	0	XXX	XXX	XXX	1,398,976	3,563,527	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																					
31395X 3F 0	FHR 3018 UG PAC 5.50 10-15-34			2	1	975,625	111.331	1,113,309	1,000,000	986,362		2,130			5.500	5.799	MON	4,583	55,000	03/06/2006	10/15/2034
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						975,625	XXX	1,113,309	1,000,000	986,362	0	2,130	0	0	XXX	XXX	XXX	4,583	55,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						93,632,195	XXX	105,352,655	94,452,858	94,077,168	0	177,698	0	0	XXX	XXX	XXX	1,403,559	3,618,527	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06-15-21 NC				1FE	1,968,120	102.576	2,051,524	2,000,000	1,969,524		1,404			4.000	4.197	DJ15	3,556	39,562	06/14/2011	06/15/2021
00101A AA 3	AVERY DENNISON 6.625 10-01-17 NC !			1	2FE	1,990,580	115.590	2,311,794	2,000,000	1,993,854		851			6.625	6.690	OA	33,125	132,500	09/20/2007	10/01/2017
00182E AJ 8	ANZ NAT INTL NZ 6.20 07-19-13 NC		R		1FE	6,993,420	106.359	7,445,095	7,000,000	6,997,745		1,346			6.200	6.222	JJ19	195,300	434,000	07/10/2008	07/19/2013
00206R AP 7	AT&T INC 6.70 11-15-13 NC			1	1FE	1,125,390	110.397	1,103,971	1,000,000	1,056,950		(28,938)			6.700	3.528	NM15	8,561	67,000	07/29/2009	11/15/2013
00206R AX 0	AT&T INC 4.45 05-15-21 NC				1FE	999,250	110.001	1,100,012	1,000,000	999,291		41			4.450	4.459	NM15	5,686	24,228	04/26/2011	05/15/2021
00206R AZ 5	AT&T INC 3.875 08-15-21 NC				1FE	997,050	106.273	1,062,728	1,000,000	997,140		90			3.875	3.911	AF15	14,316		08/15/2011	08/15/2021
00209T AA 3	AT&T BROADBAND 8.375 3-15-13 NC				2FE	330,000	108.791	359,010	330,000	330,000					8.375	8.375	SM15	8,138	27,638	11/18/2002	03/15/2013
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15		R	1	3FE	904,000	101.000	913,040	904,000	904,000					7.000	7.000	OA15	13,359	63,095	10/01/2010	10/15/2016
00846U AE 1	AGILENT TECH INC 5.50 09-14-15 NC !			1	2FE	1,993,740	110.093	2,201,850	2,000,000	1,995,899		973			5.500	5.562	SM14	32,694	110,000	09/09/2009	09/14/2015
00846U AG 6	AGILENT TECH INC 5.00 07-15-20 NC			1	2FE	995,350	111.566	1,115,657	1,000,000	995,889		377			5.000	5.060	JJ15	23,056	49,306	07/13/2010	07/15/2020
009363 AG 7	AIRGAS INC 4.50 09-15-14 NC!			1	2FE	1,997,600	105.950	2,119,000	2,000,000	1,998,638		463			4.500	4.527	SM15	26,500	90,000	09/08/2009	09/15/2014
013078 AA 8	ALBERTO-CULVER CO 5.15 06-01-20 NC			1	1FE	999,590	117.290	1,172,896	1,000,000	999,643		33			5.150	5.155	DJ	4,292	51,500	05/18/2010	06/01/2020
013817 AU 5	ALCOA INC 6.15 08-15-20 NC			1	2FE	998,710	103.541	1,035,410	1,000,000	998,848		99			6.150	6.167	AF15	23,233	63,550	07/26/2010	08/15/2020
017175 AB 6	ALLEGHANY CORP 5.625 09-15-20 NC			1	2FE	1,992,620	104.754	2,095,084	2,000,000	1,993,354		577			5.625	5.674	SM15	33,125	110,938	09/15/2010	09/15/2020
017363 AK 8	ALLEGHENY ENERGY 5.75 10-15-19 NC			1	2FE	996,350	107.478	1,074,777	1,000,000	996,997		298			5.750	5.798	OA15	12,139	57,500	09/22/2009	10/15/2019
018490 AN 2	ALLERGAN INC 3.375 09-15-20 NC				1FE	1,993,940	103.046	2,060,916	2,000,000	1,994,616		523			3.375	3.411	SM15	19,875	67,688	09/07/2010	09/15/2020
02364W AX 3	AMERICA MOVIL SA 5.00 10-16-19 NC		R	1	1FE	3,967,440	111.275	4,450,984	4,000,000	3,973,293		2,730			5.000	5.105	OA16	41,667	200,000	10/08/2009	10/16/2019
02580E CC 5	AMER EXPR BK FSB 6.00 09-13-17 NC				1FE	997,550	113.933	1,139,328	1,000,000	998,429		225			6.000	6.033	SM13	18,000	60,000	09/10/2007	09/13/2017
02581F YE 3	AMER EXPR CENTUR 6.00 09-13-17 NC				1FE	997,550	113.933	1,139,328	1,000,000	998,429		225			6.000	6.033	SM13	18,000	60,000	09/10/2007	09/13/2017
025816 AW 9	AMERICAN EXPRESS 5.50 09-12-16 NC				1FE	3,022,270	110.259	3,307,773	3,000,000	3,012,199		(2,241)			5.500	5.400	SM12	49,958	165,000	12/15/2006	09/12/2016
025816 AX 7	AMERICAN EXPRESS 6.15 08-28-17 NC				1FE	997,420	114.192	1,141,924	1,000,000	998,352		237			6.150	6.185	AF29	21,013	61,500	08/22/2007	08/28/2017
02635P TQ 6	AMER GENL FIN 6.50 09-15-17 NC				4FE	1,999,140	69.750	1,395,000	2,000,000	1,999,443		78			6.500	6.502	SM15	38,278	130,000	09/12/2007	09/15/2017
02666Q G7 2	AMER HONDA FIN 3.875 09-21-20 NC				1FE	997,370	104.054	1,040,535	1,000,000	997,652		222			3.875	3.907	SM21	10,764	38,750	09/14/2010	09/21/2020
02666Q J7 9	AMER HONDA FIN 3.80 09-20-21 NC				1FE	1,994,720	103.662	2,073,238	2,000,000	1,994,843		123			3.800	3.832	SM20	21,322		09/13/2011	09/20/2021
030096 AG 6	AMER STORES CO 7.90 05-01-17 NC				4FE	1,582,500	97.500	1,462,500	1,500,000	1,549,836		(7,444)			7.900	7.140	NM	19,750	118,500	12/22/2006	05/01/2017
03073E AJ 4	AMERISOURCEBERGEN 3.50 11-15-21 C21!			1	1FE	998,580	103.163	1,031,632	1,000,000	998,596		16			3.500	3.517	NM15	4,569		11/08/2011	11/15/2021
03076C AB 2	AMERIPRISE FINL 5.65 11-15-15 NC			1	1FE	1,000,000	113.025	1,130,250	1,000,000	1,000,000					5.650	5.650	NM15	7,219	56,500	11/18/2005	11/15/2015
031162 AJ 9	AMGEN INC 4.85 11-18-14 NC			1	2FE	2,144,620	108.602	2,172,032	2,000,000	2,081,639		(26,570)			4.850	3.351	NM18	11,586	97,000	07/28/2009	11/18/2014
031162 AV 2	AMGEN INC 5.85 06-01-17 NC!			1	2FE	3,278,040	115.290	3,458,697	3,000,000	3,202,337		(32,382)			5.850	4.435	DJ	14,625	175,500	08/04/2009	06/01/2017
032166 AR 1	AMSOUTH BANCORP 5.20 04-01-15 NC				3FE	1,998,900	93.000	1,860,000	2,000,000	1,999,579		116			5.200	5.207	OA	26,000	104,000	03/18/2005	04/01/2015
03235E AK 6	AMVESCAP PLC 5.375 2-27-13 NC		R	1	1FE	1,980,253	104.281	2,085,622	2,000,000	1,995,109		3,991			5.375	5.596	AF27	37,028	107,500	08/22/2003	02/27/2013
034863 AD 2	ANGLO AMERICAN 4.45 09-27-20 NC		R	1	2FE	1,999,520	100.537	2,010,744	2,000,000	1,999,570		40			4.450	4.453	SM27	23,239	89,000	09/20/2010	09/27/2020
03523T AN 8	ANHEUSER BUSCH 5.375 01-15-20 NC!			1	1FE	2,980,350	117.655	3,529,641	3,000,000	2,983,722		1,575			5.375	5.459	JJ15	74,354	161,250	10/13/2009	01/15/2020
037389 AW 3	AON CORP 5.00 09-30-20 NC			1	2FE	996,370	110.216	1,102,161	1,000,000	996,747		290			5.000	5.046	SM31	12,639	52,778	09/07/2010	09/30/2020
037411 AS 4	APACHE CORP 5.625 01-15-17 NC !			1	1FE	2,007,140	118.185	2,363,706	2,000,000	2,004,094		(686)			5.625	5.578	JJ15	51,875	112,500	01/25/2007	01/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
038222 AF 2	APPLIED MATERIAL 4.30 06-15-21 NC				1FE	1,995,780	106.348	2,126,958	2,000,000	1,995,973		193			4.300	4.326	DJ15	3,822	44,672	06/01/2011	06/15/2021
03938L AL 8	ARCELORMITTAL 9.00 02-15-15 NC!		R	1	2FE	989,310	110.435	1,104,351	1,000,000	993,509		1,722			9.000	9.244	AF15	34,000	90,000	05/14/2009	02/15/2015
03938L AU 8	ARCELORMITTAL 5.50 03-01-21 NC		R		2FE	993,570	91.655	916,553	1,000,000	993,974		404			5.500	5.585	SM	18,333	26,583	02/28/2011	03/01/2021
03939R AB 6	ARCH WESTERN FIN 6.75 07-01-13 C11!			1	3FE	1,998,750	100.375	2,007,500	2,000,000	1,998,916		166			6.750	6.789	JJ	67,500		10/04/2011	07/01/2013
039483 BB 7	ARCHER DANIELS 4.479 03-01-21 NC				1FE	2,014,580	113.263	2,265,256	2,000,000	2,013,687		(893)			4.479	4.608	SM	29,860	45,196	03/30/2011	03/01/2021
042735 BA 7	ARROW ELECTRONIC 6.00 04-01-20!			1	2FE	1,999,380	107.694	2,153,884	2,000,000	1,999,483		47			6.000	6.004	OA	30,000	120,000	09/23/2009	04/01/2020
045488 AC 7	ASSOC BANC-CORP 5.125 03-28-16 C15			1	2FE	1,003,990	102.674	1,026,742	1,000,000	1,003,438		(552)			5.125	5.032	SM28	13,240	25,625	03/29/2011	03/28/2016
04621X AC 2	ASSURANT INC 5.625 02-15-14 NC				2FE	998,870	104.485	1,044,854	1,000,000	999,705		127			5.625	5.640	AF15	21,250	56,250	02/10/2004	02/15/2014
048303 CE 9	ATLANTIC CITY ELEC 4.35 04-01-21 C21			1	1FE	998,480	112.066	1,120,664	1,000,000	998,572		92			4.350	4.369	OA	10,875	21,267	03/29/2011	04/01/2021
05252A BK 6	AUST & NZ BANK 4.875 01-12-21NC		R		1FE	997,570	105.604	1,056,044	1,000,000	997,758		188			4.875	4.906	JJ12	22,885	24,375	01/05/2011	01/12/2021
05329W AJ 1	AUTONATION INC 6.75 04-15-18 NC			1	3FE	982,500	104.500	1,045,000	1,000,000	985,350		1,797			6.750	7.042	OA15	14,250	67,500	05/19/2010	04/15/2018
05367A AD 5	AVIATION CAPITAL 6.75 04-06-21 NC				2FE	1,000,000	94.571	945,706	1,000,000	1,000,000					6.750	6.750	OA06	15,938	33,750	03/30/2011	04/06/2021
05379B AP 2	AVISTA CORP 5.125 04-01-22 NC			1	1FE	2,993,100	116.078	3,482,331	3,000,000	2,994,051		431			5.125	5.150	OA	38,438	153,750	09/15/2009	04/01/2022
054937 AE 7	BB&T CORP 5.20 12-23-15 NC				1FE	1,992,060	108.001	2,160,020	2,000,000	1,996,807		705			5.200	5.245	DJ23	2,311	104,000	12/16/2003	12/23/2015
05523R AB 3	BAE SYSTEMS PLC 4.75 10-11-21 NC		R		2FE	998,980	102.313	1,023,134	1,000,000	998,998		18			4.750	4.763	OA11	10,556		10/05/2011	10/11/2021
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06-01-14 NC			1	2FE	997,990	106.064	1,060,636	1,000,000	998,965		393			4.950	4.996	DJ	4,125	49,500	06/01/2009	06/01/2014
055451 AG 3	BHP FINANCE USA 5.50 04-01-14 NC		R		1FE	3,986,640	109.698	4,387,916	4,000,000	3,993,555		2,620			5.500	5.577	OA	55,000	220,000	03/18/2009	04/01/2014
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11-01-21 NC		R		1FE	1,000,000	104.961	1,049,611	1,000,000	1,000,000					3.561	3.561	NM	5,935		10/27/2011	11/01/2021
05569A AB 5	BP AMI LEASING 5.523 05-08-19 NC			1	1FE	5,000,000	116.192	5,809,610	5,000,000	5,000,000					5.523	5.523	NM08	40,655	276,150	05/01/2009	05/08/2019
057224 BA 4	BAKER HUGHES INC 3.20 08-15-21 NC				1FE	2,993,880	102.970	3,089,088	3,000,000	2,994,075		195			3.200	3.224	AF15	35,733		08/10/2011	08/15/2021
059172 AA 4	BALT GAS & ELEC 6.125 07-01-13 NC			1	2FE	1,999,800	107.426	2,148,516	2,000,000	1,999,934		41			6.125	6.127	JJ	61,250	122,500	06/23/2008	07/01/2013
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21			1	1FE	1,998,660	102.274	2,045,478	2,000,000	1,998,691		31			3.550	3.558	SM23	19,328		09/16/2011	09/23/2021
06541E AA 0	BANK UNITED 8.00 3-15-09 MTNA NC				6*	1,993,984	0.002	38	1,878,000	38	(150)						SM15			04/17/2001	03/15/2009
066836 AA 5	BAPTIST HEALTH 4.59 08-15-21 NC				1FE	2,000,000	107.672	2,153,438	2,000,000	2,000,000					4.590	4.590	AF15	34,680	20,400	05/09/2011	08/15/2021
067316 AA 7	BACARDI LTD 7.45 04-01-14 NC		R	1	2FE	4,995,450	112.553	5,627,635	5,000,000	4,997,748		888			7.450	7.472	OA	93,125	372,500	03/24/2009	04/01/2014
067383 AC 3	CR BARD INC 4.40 01-15-21 NC				1FE	992,820	112.477	1,124,770	1,000,000	993,417		579			4.400	4.489	JJ15	20,289	25,056	12/15/2010	01/15/2021
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC		R		1FE	2,975,490	102.645	3,079,335	3,000,000	2,979,395		2,021			5.125	5.231	JJ08	73,885	153,750	01/05/2010	01/08/2020
06739G BP 3	BARCLAYS BK PLC 5.14 10-14-20 NC		R	1	2FE	999,300	86.321	863,210	1,000,000	999,367		56			5.140	5.149	OA14	10,994	51,400	10/06/2010	10/14/2020
071813 BA 6	BAXTER INTL 4.50 08-15-19 NC!			1	1FE	996,660	112.861	1,128,610	1,000,000	997,321		288			4.500	4.542	AF15	17,000	45,000	08/17/2009	08/15/2019
071813 BC 2	BAXTER INTL 4.25 03-15-20 NC			1	1FE	996,120	110.360	1,103,598	1,000,000	996,705		329			4.250	4.298	SM15	12,514	42,500	03/04/2010	03/15/2020
073902 KF 4	BEAR STEARNS CO 5.30 10-30-15 NC				1FE	1,947,780	107.701	2,154,022	2,000,000	1,974,589		5,788			5.300	5.674	OA30	17,961	106,000	10/23/2006	10/30/2015
079860 AL 6	BELLSOUTH CORP 5.2 12-15-16 NC			1	1FE	1,933,380	115.231	2,304,622	2,000,000	1,962,243		6,437			5.200	5.642	DJ15	4,622	104,000	01/03/2007	12/15/2016
081437 AH 8	BEMIS CO INC 4.50 10-15-21 C21			1	2FE	993,530	106.301	1,063,006	1,000,000	993,655		125			4.500	4.581	OA15	10,875		09/27/2011	10/15/2021
084423 AC 6	BERKLEY W.R. 8.70 01-01-22 NC				2FE	977,500	124.566	1,245,655	1,000,000	980,318		1,175			8.700	9.003	JJ	43,500	87,000	06/08/2009	01/01/2022
084664 AD 3	BERKSHIRE HATHAWAY 4.625 10-15-13 NC			1	1FE	2,985,210	106.328	3,189,843	3,000,000	2,996,836		1,659			4.625	4.687	OA15	29,292	138,750	09/30/2003	10/15/2013
086516 AJ 0	BEST BUY CO 6.75 07-15-13 NC!			1	2FE	2,994,720	105.861	3,175,818	3,000,000	2,998,202		1,074			6.750	6.792	JJ15	93,375	202,500	06/19/2008	07/15/2013
091797 AN 0	BLACK & DECKER 5.75 11-15-16 NC !			1	1FE	1,996,170	116.213	2,324,250	2,000,000	1,997,827		375			5.750	5.776	NM16	14,375	115,000	01/11/2007	11/15/2016
092113 AG 4	BLACK HILLS CORP 5.875 07-15-20 NV			1	2FE	1,000,000	115.984	1,159,840	1,000,000	1,000,000					5.875	5.875	JJ15	27,090	58,587	07/13/2010	07/15/2020
09247X AC 5	BLACKROCK INC 6.25 09-15-17 NC !			1	1FE	3,967,840	116.446	4,657,852	4,000,000	3,979,237		2,936			6.250	6.360	SM15	73,611	250,000	09/12/2007	09/15/2017
097014 AL 8	BOEING CAP CORP 4.70 10-27-19 NC			1	1FE	2,997,870	113.812	3,414,351	3,000,000	2,998,254		181			4.700	4.709	OA27	25,067	141,000	10/22/2009	10/27/2019
097023 AV 7	BOEING CO 5.00 03-15-14 NC			1	1FE	2,986,740	109.158	3,274,749	3,000,000	2,993,748		2,616			5.000	5.101	SM15	44,167	150,000	03/11/2009	03/15/2014
097023 AY 1	BOEING CO 3.50 02-15-15 NC			1	1FE	2,478,925	107.724	2,693,108	2,500,000	2,487,622		3,678			3.500	3.669	AF15	33,056	87,500	07/23/2009	02/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
09751W AA 9	BOLDINI LTD 3.6 07-19-35 AL25		R		4Z	1,000,000	98.826	988,260	1,000,000	1,000,000					3.600	3.600	JJ19	1,200		12/13/2011	07/19/2035
10112R AS 3	BOSTON PROP LP 4.125 05-15-21 NC			1	2FE	992,600	101.007	1,010,071	1,000,000	993,245		577			4.125	4.213	NM15	5,271	40,906	11/08/2010	05/15/2021
10510K AA 5	BRAMBLES USA INC 5.35 04-01-20 NC			1	2FE	999,690	106.823	1,068,233	1,000,000	999,733		25			5.350	5.354	OA	13,375	53,500	03/24/2010	04/01/2020
11133T AA 1	BROADRIDGE FIN 6.125 06-01-17 NC !			1	2FE	457,717	105.000	485,100	462,000	459,360		398			6.125	6.251	DJ	2,358	28,298	05/23/2007	06/01/2017
115637 AH 3	BROWN-FORMAN 5.20 04-01-12 NC			1	1FE	1,999,140	101.117	2,022,346	2,000,000	1,999,952		188			5.200	5.210	OA	26,000	104,000	03/28/2007	04/01/2012
11778B AA 0	BRITISH SKY BROADCAST 5.625 10-15-15		R	1	2FE	3,961,520	113.619	4,544,764	4,000,000	3,982,379		4,055			5.625	5.756	OA15	47,500	225,000	11/29/2006	10/15/2015
118230 AJ 0	BUCKEYE PARTNERS 4.875 02-01-21 NC				2FE	996,200	105.475	1,054,745	1,000,000	996,491		291			4.875	4.923	AF	20,313	26,813	01/04/2011	02/01/2021
120568 AT 7	BUNGE LTD FIN CP 8.50 06-15-19 NC!			1	2FE	999,970	122.405	1,224,047	1,000,000	999,975		2			8.500	8.500	DJ15	3,778	85,000	06/04/2009	06/15/2019
12189T BB 9	BURLINGTON NORTH 7.00 02-01-14!			1	2FE	999,830	112.116	1,121,155	1,000,000	999,924		33			7.000	7.004	AF	29,167	70,000	11/25/2008	02/01/2014
125509 BM 0	CIGNA CORP 5.125 06-15-20 NC			1	2FE	994,740	107.811	1,078,106	1,000,000	995,415		422			5.125	5.193	DJ15	2,278	51,250	05/12/2010	06/15/2020
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15			1	4FE	914,152	109.000	1,015,880	932,000	916,335		1,523			11.375	11.751	JJ15	48,885	106,963	07/06/2010	07/15/2018
12572Q AD 7	CME GROUP INC 5.75 02-15-14 NC!			1	1FE	3,993,560	109.056	4,362,224	4,000,000	3,997,051		1,271			5.750	5.787	AF15	86,889	230,000	02/04/2009	02/15/2014
12572X AA 8	CME GROUP INDEX 4.40 03-15-18 NC			1	1FE	1,996,000	107.431	2,148,620	2,000,000	1,996,777		442			4.400	4.430	SM15	25,911	88,000	03/08/2010	03/15/2018
126117 AQ 3	CNA FINANCIAL 5.875 08-15-20 NC			1	2FE	1,993,700	103.408	2,068,154	2,000,000	1,994,372		488			5.875	5.917	AF15	44,389	119,132	08/05/2010	08/15/2020
12626P AE 3	CRH AMERICA INC 5.30 10-15-13 NC			1	2FE	997,500	103.875	1,038,751	1,000,000	999,453		284			5.300	5.332	OA15	11,189	53,000	09/22/2003	10/15/2013
12626P AL 7	CRH AMERICA INC 5.75 01-15-21 NC				2FE	1,048,950	101.940	1,019,402	1,000,000	1,046,987		(1,963)			5.750	5.095	JJ15	26,514	34,819	07/07/2011	01/15/2021
126650 BH 2	CVS CAREMARK 5.75 06-01-17 NC !			1	2FE	989,510	116.648	1,166,478	1,000,000	993,582		980			5.750	5.890	DJ	4,792	57,500	05/22/2007	06/01/2017
127055 AG 6	CABOT CORP 5.00 10-01-16! NC!			1	2FE	1,986,440	107.792	2,155,836	2,000,000	1,990,313		1,760			5.000	5.116	OA	25,000	100,000	09/21/2009	10/01/2016
12707P AA 3	CABOT CORP 5.25 9-01-13 NC				2FE	1,988,460	103.057	2,061,148	2,000,000	1,997,623		1,331			5.250	5.326	SM	35,000	105,000	09/17/2003	09/01/2013
127210 AB 8	CADBURY SCHWEPPES 5.125 10-01-13 NC			1	2FE	995,517	106.354	1,063,535	1,000,000	997,275		1,451			5.125	5.290	OA	12,813	51,250	09/22/2003	10/01/2013
133131 AS 1	CAMDEN PROP TRST 4.875 06-15-23 NC				2FE	1,977,560	100.500	2,010,000	2,000,000	1,978,361		801			4.875	5.000	DJ15	4,333	52,000	05/31/2011	06/15/2023
13342B AE 5	CAMERON INTERNATIONAL 4.50 06-01-21				2FE	1,983,020	107.335	2,146,698	2,000,000	1,983,810		790			4.500	4.607	DJ	7,500	44,750	05/25/2011	06/01/2021
134429 AS 8	CAMPBELL SOUP CO 4.875 10-01-13 NC			1	1FE	994,020	106.961	1,069,613	1,000,000	998,736		676			4.875	4.951	OA	12,188	48,750	09/15/2003	10/01/2013
136375 BV 3	CANADIAN NATL RR 2.85 12-15-21 C21 !		I	1	1FE	1,986,780	100.822	2,016,446	2,000,000	1,986,925		145			2.850	2.926	DJ15	7,283		11/07/2011	12/15/2021
13645R AK 0	CANADIAN PAC LTD 4.45 03-15-23 NC		I	1	2FE	1,991,500	100.834	2,016,674	2,000,000	1,992,168		528			4.450	4.495	SM15	26,206	87,022	09/20/2010	03/15/2023
140661 AJ 8	CAPMARK FINL GRP A FR 09-30-14 C11!			1	4Z	33,940	100.500	34,238	34,068	33,950		9			7.000	7.138	FMAN	404	225	10/03/2011	09/30/2014
140661 AK 5	CAPMARK FINL GRP B FR 09-30-15 C11!			1	4Z	69,946	101.500	72,260	71,192	70,010		64			9.000	9.526	FMAN	1,068	570	10/03/2011	09/30/2015
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC				1FE	2,172,000	108.682	2,360,567	2,172,000	2,172,000					4.307	4.307	NM14	12,213	46,255	05/25/2011	05/14/2021
141781 G# 5	CARGILL INC 7.28 06-30-23 A0616!			1	1	1,479,234	117.807	1,488,090	1,263,158	1,421,700		(9,495)			7.280	5.771	DJ30	255	91,957	10/29/2004	06/30/2023
142339 AE 0	CARLISLE COS INC 5.125 12-15-20 NC			1	2FE	1,991,000	109.692	2,193,836	2,000,000	1,991,751		708			5.125	5.183	DJ15	4,556	104,208	12/06/2010	12/15/2020
14912L 4C 2	CATERPILLAR FIN 6.2 09-30-13 MTN NC				1FE	2,996,790	109.124	3,273,705	3,000,000	2,998,769		648			6.200	6.225	SM31	47,017	186,000	09/23/2008	09/30/2013
149123 BV 2	CATERPILLAR INC 3.90 05-27-21 NC				1FE	1,990,660	109.684	2,193,670	2,000,000	1,991,119		459			3.900	3.957	NM27	7,367	39,000	05/24/2011	05/27/2021
151020 AE 4	CELGENE CORP 3.95 10-15-20!			1	2FE	1,994,900	100.553	2,011,058	2,000,000	1,995,425		427			3.950	3.981	OA15	16,678	80,756	10/04/2010	10/15/2020
15135U AD 1	CENOVUS ENERGY 5.7 10-15-19 NC!		I	1	2FE	2,997,990	117.581	3,527,436	3,000,000	2,998,352		164			5.700	5.709	OA15	36,100	171,000	09/15/2009	10/15/2019
15189Y AC 0	CENTERPOINT ENERGY 6.15 05-01-16 NC			1	2FE	498,220	116.228	581,142	500,000	499,092		178			6.150	6.198	NM	5,125	30,750	05/15/2006	05/01/2016
154051 BH 8	CENTRAL MAINE 5.70 06-01-19 NC			1	1FE	1,001,770	105.075	1,050,753	1,000,000	1,001,402		(148)			5.700	5.677	DJ	4,750	57,000	05/27/2009	06/01/2019
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17			2	3FE	1,795,975	94.425	1,879,058	1,990,000	1,806,370		10,396			6.000	8.105	MJSD	21,890	20,874	08/12/2011	05/24/2017
17275R AC 6	CISCO SYSTEMS 5.50 02-22-16 NC			1	1FE	3,248,430	116.340	3,490,197	3,000,000	3,164,160		(35,724)			5.500	4.051	AF22	59,125	165,000	07/28/2009	02/22/2016
172967 CQ 2	CITIGROUP INC 5.00 09-15-14 NC				1FE	6,755,964	99.095	6,742,431	6,804,000	6,788,544		5,205			5.000	5.091	SM15	100,170	340,200	09/16/2004	09/15/2014
178566 AC 9	CITY NATIONAL 5.25 09-15-20 NC			1	1FE	1,994,760	99.273	1,985,462	2,000,000	1,995,297		416			5.250	5.284	SM15	30,917	105,583	09/08/2010	09/15/2020
19075Q AB 8	COBANK, ACB 7.875 04-16-18 NC				1FE	1,000,000	118.851	1,188,512	1,000,000	1,000,000					7.875	7.875	OA15	16,625	78,750	04/14/2008	04/16/2018
1912EQ AC 6	COCA-COLA HBC BV 5.125 09-17-13		R	1	1FE	990,830	104.044	1,040,437	1,000,000	998,078		1,048			5.125	5.244	SM17	14,806	51,250	09/10/2003	09/17/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
19122T AE 9	COCA-COLA ENTER 3.25 08-19-21 NC				2FE	982,460	100.372	1,003,721	1,000,000	983,004		544			3.250	3.459	AF19	11,917		08/16/2011	08/19/2021
191241 AD 0	COCA-COLA FEMSA 4.625 02-15-20 NC		R	1	1FE	2,984,730	110.524	3,315,723	3,000,000	2,987,115		1,277			4.625	4.689	AF15	52,417	138,750	02/02/2010	02/15/2020
19567P AH 2	COLONIAL GAS CO 7.12 04-07-28				1FE	1,713,120	126.373	1,895,594	1,500,000	1,666,751		(6,327)			7.120	5.311	AF15	40,347	106,800	01/22/2003	04/07/2028
20030N AP 6	COMCAST CORP 6.50 01-15-17 NC			1	2FE	1,030,890	117.685	1,176,851	1,000,000	1,017,568		(2,899)			6.500	6.090	JJ15	29,972	65,000	10/23/2006	01/15/2017
20035C AA 8	COMERICA BANK 5.70 06-01-14 NC				1FE	1,996,540	108.419	2,168,386	2,000,000	1,998,977		384			5.700	5.723	DJ	9,500	114,000	05/26/2004	06/01/2014
200641 AA 6	COMMERCE GROUP 5.95 12-09-13 NC			1	2FE	993,240	103.480	1,034,802	1,000,000	998,358		776			5.950	6.041	DJ09	3,636	59,500	12/02/2003	12/09/2013
202795 HS 2	COMMONWLTH EDIS 6.15 09-15-17 NC			1	2FE	997,180	117.959	1,179,586	1,000,000	998,187		258			6.150	6.188	SM15	18,108	61,500	09/04/2007	09/15/2017
203233 AA 9	COMMONWEALTH REIT 5.875 09-15-20 NC			1	2FE	1,957,060	102.039	2,040,782	2,000,000	1,961,254		3,278			5.875	6.166	SM15	34,597	116,847	09/14/2010	09/15/2020
20449E XN 1	COMPASS BANK 6.40 10-01-17 NC				1FE	3,997,520	101.746	4,069,826	4,000,000	3,998,392		225			6.400	6.408	OA	64,000	256,000	09/12/2007	10/01/2017
205363 AL 8	COMPUTER SCIENCE 6.50 03-15-18 NC				2FE	1,075,090	98.124	981,236	1,000,000	1,067,094		(7,996)			6.500	5.220	SM15	19,139	65,000	02/11/2011	03/15/2018
207597 DY 8	CONN LIGHT & PWR 5.75 09-01-17 NC			1	1FE	1,995,280	117.365	2,347,303	2,000,000	1,996,992		437			5.750	5.782	SM	38,333	115,000	09/10/2007	09/01/2017
20825C AM 6	CONOCOPHILLIPS 4.4 05-15-13 NC			1	1FE	1,710,551	105.096	1,996,820	1,900,000	1,836,930		42,414			4.400	6.982	NM15	10,682	83,600	10/17/2008	05/15/2013
20825C AT 1	CONOCOPHILLIPS 4.60 01-15-15 NC			1	1FE	2,621,700	111.144	2,778,597	2,500,000	2,570,220		(21,487)			4.600	3.616	JJ15	53,028	115,000	07/16/2009	01/15/2015
20825C AU 8	CONOCOPHILLIPS 6.00 01-15-20 NC			1	1FE	4,962,350	124.208	6,210,405	5,000,000	4,969,491		2,866			6.000	6.097	JJ15	138,333	300,000	05/18/2009	01/15/2020
209111 EP 4	CON EDISON OF NY 5.30 12-01-16 NC			1	1FE	1,994,320	116.550	2,330,992	2,000,000	1,996,836		549			5.300	5.337	DJ	8,833	106,000	11/28/2006	12/01/2016
209111 EW 9	CON EDISON OF NY 5.55 04-01-14 NC			1	1FE	1,998,420	109.665	2,193,308	2,000,000	1,999,238		310			5.550	5.568	OA	27,750	111,000	03/23/2009	04/01/2014
210795 PW 4	CONTL AIRLINES INC 6.75 09-15-15 C12			1	3FE	990,000	95.000	950,000	1,000,000	992,370		1,749			6.750	6.987	SM15	19,875	72,563	08/13/2010	09/15/2015
21685W BT 3	RABOBANK UTRECHT 4.50 01-11-21 NC		R		1FE	1,994,580	103.719	2,074,377	2,000,000	1,995,007		427			4.500	4.534	JJ11	42,500	45,000	01/04/2011	01/11/2021
219023 AF 5	CORN PRODUCTS 4.625 11-01-20 NC			1	2FE	996,000	105.942	1,059,418	1,000,000	996,412		321			4.625	4.675	NM	7,708	51,903	09/14/2010	11/01/2020
219350 AS 4	CORNING INC 6.625 05-15-19 NC!			1	1FE	2,009,220	121.026	2,420,518	2,000,000	2,007,330		(754)			6.625	6.561	NM15	16,931	132,500	05/07/2009	05/15/2019
222372 AJ 3	COUNTRYWIDE FINL 6.25 05-15-16 NC				2FE	3,026,100	94.304	2,829,109	3,000,000	3,013,905		(2,728)			6.250	6.125	NM15	23,958	187,500	11/30/2006	05/15/2016
224044 BH 9	COX COMMUN INC 5.50 10-01-15 NC			1	2FE	992,950	112.111	1,121,108	1,000,000	997,285		634			5.500	5.581	OA	13,750	55,000	09/15/2003	10/01/2015
224044 BQ 9	COX COMMUN INC 5.875 12-1-16 NC			1	2FE	1,999,100	115.173	2,303,454	2,000,000	1,999,493		87			5.875	5.881	DJ	9,792	117,500	11/28/2006	12/01/2016
22541L AM 5	CS FIRST BOSTON USA 5.125 1-15-14 NC				1FE	996,120	104.608	1,046,079	1,000,000	999,042		435			5.125	5.175	JJ15	23,632	51,250	01/06/2004	01/15/2014
22541L AR 4	CS FIRST BOSTON 4.875 01-15-15 NC				1FE	990,770	104.614	1,046,137	1,000,000	996,718		977			4.875	4.993	JJ15	22,479	48,750	12/21/2004	01/15/2015
22546Q AD 9	CREDIT SUISSE MTN 5.40 01-14-20 NC		R		1FE	3,075,620	93.652	2,809,553	3,000,000	3,067,382		(6,897)			5.400	5.047	JJ14	75,150	162,000	10/05/2010	01/14/2020
22546Q AF 4	CREDIT SUISSE NY 4.375 08-05-20 NC		R		1FE	3,071,420	98.038	2,941,125	3,000,000	3,063,854		(6,144)			4.375	4.077	AF05	53,229	131,250	10/05/2010	08/05/2020
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21				1FE	990,350	99.361	993,607	1,000,000	990,586		236			3.875	3.993	SM15	11,410		09/07/2011	09/15/2021
244199 BB 0	DEERE & CO 6.95 04-25-14 NC				1FE	999,010	113.990	1,139,901	1,000,000	999,741		100			6.950	6.962	OA25	12,742	69,500	04/10/2002	04/25/2014
244199 BC 8	DEERE & CO 4.375 10-16-19 NC				1FE	2,983,680	112.394	3,371,806	3,000,000	2,986,696		1,401			4.375	4.443	OA16	27,344	131,250	10/13/2009	10/16/2019
24422E RE 1	JOHN DEERE CAP 3.9 07-12-21 MTN NC				1FE	1,997,860	108.487	2,169,748	2,000,000	1,997,943		83			3.900	3.913	JJ12	36,617		07/07/2011	07/12/2021
24702R AQ 4	DELL INC 4.625 04-01-21 NC				1FE	1,990,820	108.609	2,172,184	2,000,000	1,991,374		554			4.625	4.683	OA	23,125	46,507	03/28/2011	04/01/2021
247131 AF 2	DELPHI FINL GROUP 7.875 01-31-20 NC			1	2FE	2,999,850	113.373	3,401,185	3,000,000	2,999,871		11			7.875	7.876	JJ31	99,094	236,250	01/14/2010	01/31/2020
249030 AC 1	DENTSPLY INTL 4.125 08-15-21 NC				2FE	1,993,060	102.801	2,056,016	2,000,000	1,993,262		202			4.125	4.168	AF15	29,333		08/16/2011	08/15/2021
250847 DT 4	DETROIT EDISON 5.20 10-15-12 NC			1	1FE	1,487,370	103.393	1,550,891	1,500,000	1,498,746		1,520			5.200	5.310	OA15	16,467	78,000	10/17/2002	10/15/2012
250847 DX 5	DETROIT EDISON 4.80 02-15-15 NC			1	1FE	948,930	110.691	1,106,909	1,000,000	977,569		6,408			4.800	5.593	AF15	18,133	48,000	01/12/2007	02/15/2015
250847 EE 6	DETROIT EDISON 6.40 10-01-13 NC			1	1FE	1,994,840	109.132	2,182,630	2,000,000	1,997,999		1,049			6.400	6.461	OA	32,000	128,000	10/07/2008	10/01/2013
2515E0 AA 7	DEUTSCHE BK FINL 5.375 03-02-15 NC				1FE	3,016,190	98.043	2,941,290	3,000,000	3,006,029		(11,834)			5.375	5.301	AF21	58,229	161,250	01/04/2005	03/02/2015
25179M AG 8	DEVON ENERGY 5.625 01-15-14 NC			1	2FE	2,001,450	108.939	2,178,786	2,000,000	2,000,636		(288)			5.625	5.608	JJ15	51,875	112,500	01/07/2009	01/15/2014
25243Y AK 5	DIAGEO CAP PLC 5.125 01-30-12 NC		R	1	1FE	3,012,930	100.311	3,009,335	3,000,000	3,000,309		(3,771)			5.125	4.994	JJ31	64,490	153,750	06/10/2008	01/30/2012
25389J AH 9	DIGITAL REALTY LP 5.875 02-01-20 NC			1	2FE	982,960	103.570	1,035,696	1,000,000	985,495		1,353			5.875	6.105	AF	24,479	58,750	01/21/2010	02/01/2020
25459H AU 9	DIRECTV HLDGS 5.875 10-01-19 NC!			1	2FE	1,985,180	112.548	2,250,956	2,000,000	1,987,823		1,205			5.875	5.974	OA	29,375	117,500	09/14/2009	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
25468P CE 4	DISNEY (WALT) CO 5.625 09-15-16 NC			1	1FE	993,570	118.314	1,183,139	1,000,000	996,523		628			5.625	5.710	SM15	16,563	56,250	09/18/2006	09/15/2016
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC			1	1FE	987,170	101.485	1,014,851	1,000,000	987,570		400			2.750	2.899	AF16	9,854		08/17/2011	08/16/2021
25470D AC 3	DISCOVERY COMMUN 5.05 06-01-20 NC			1	2FE	1,993,500	110.628	2,212,565	2,000,000	1,994,322		529			5.050	5.092	DJ	8,417	101,000	05/26/2010	06/01/2020
256853 AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16		R	1	1FE	2,522,378	107.529	2,719,093	2,528,700	2,523,609		529			5.888	5.922	DJ15	6,617	148,890	07/27/2009	06/15/2019
256882 AA 9	DOLPHIN SUB II I 6.50 10-15-16			1	3FE	1,000,000	105.250	1,052,500	1,000,000	1,000,000					6.500	6.500	OA15	15,888		09/26/2011	10/15/2016
257867 AT 8	DONNELLEY & SONS 6.125 01-15-17 NC !			1	3FE	995,180	93.000	930,000	1,000,000	997,211		459			6.125	6.190	JJ15	28,243	61,250	01/05/2007	01/15/2017
257867 AV 3	DONNELLEY & SONS 8.60 08-15-16 NC!			1	3FE	492,990	100.250	501,250	500,000	494,898		860			8.600	8.874	AF15	16,244	43,000	08/19/2009	08/15/2016
263534 BQ 1	DUPONT EI NEMOUR 5.25 12-15-16NC			1	1FE	1,993,080	116.957	2,339,136	2,000,000	1,996,121		668			5.250	5.295	DJ15	4,667	105,000	12/12/2006	12/15/2016
263534 BZ 1	DUPONT EI NEMOUR 4.625 01-15-20 NC			1	1FE	1,991,700	114.707	2,294,144	2,000,000	1,993,140		689			4.625	4.677	JJ15	42,653	92,500	11/04/2009	01/15/2020
264399 EM 4	DUKE ENERGY CORP 5.30 10-01-15 NC			1	1FE	1,995,790	114.458	2,289,169	2,000,000	1,998,088		450			5.300	5.328	OA	26,500	106,000	09/18/2003	10/01/2015
264399 EQ 5	DUKE ENERGY CORP 6.3 02-01-14 NC			1	2FE	1,996,240	110.378	2,207,554	2,000,000	1,998,295		743			6.300	6.344	AF	52,500	126,000	01/21/2009	02/01/2014
26441C AC 9	DUKE ENERGY CORP 3.95 09-15-14 NC			1	2FE	1,998,780	106.682	2,133,648	2,000,000	1,999,316		235			3.950	3.963	SM15	23,261	79,000	08/25/2009	09/15/2014
26441Y AQ 0	DUKE REALTY LP 6.50 01-15-18 NC			1	2FE	999,480	110.875	1,108,750	1,000,000	999,655		45			6.500	6.507	JJ15	29,972	65,000	09/21/2007	01/15/2018
26442E AA 8	DUKE ENERGY OHIO 5.45 04-01-19 NC			1	1FE	999,600	119.241	1,192,406	1,000,000	999,690		34			5.450	5.455	OA	13,625	54,500	03/18/2009	04/01/2019
268317 AA 2	ELEC DE FRANCE 5.50 01-26-14 NC		R		1FE	4,980,150	105.894	5,294,691	5,000,000	4,991,119		3,943			5.500	5.592	JJ26	118,403	275,000	01/21/2009	01/26/2014
268317 AD 6	ELEC DE FRANCE 4.6 01-27-20 NC		R		1FE	1,991,280	103.231	2,064,614	2,000,000	1,992,666		733			4.600	4.655	JJ27	39,356	92,000	01/21/2010	01/27/2020
26835P AC 4	EDP FINANCE BV 4.9 10-01-19 NC !		R		2FE	2,980,800	74.614	2,238,411	3,000,000	2,984,345		1,619			4.900	4.982	OA	36,750	147,000	09/22/2009	10/01/2019
26875P AB 7	EOG RESOURCES INC 6.125 10-01-13 NC			1	1FE	1,999,220	108.841	2,176,819	2,000,000	1,999,700		158			6.125	6.134	OA	30,625	122,500	09/25/2008	10/01/2013
26875P AD 3	EOG RESOURCES IN 5.625 06-01-19 NC			1	1FE	998,160	118.593	1,185,934	1,000,000	998,545		154			5.625	5.649	DJ	4,688	56,250	05/18/2009	06/01/2019
268789 AA 2	E.ON INTL FIN BV 5.80 04-30-18 NC!		R	1	1FE	995,780	114.306	1,143,064	1,000,000	997,060		374			5.800	5.856	OA30	9,828	58,000	04/15/2008	04/30/2018
26884L AA 7	EQT CORP 8.125 06-01-19 NC			1	2FE	996,680	118.291	1,182,909	1,000,000	997,310		255			8.125	8.174	DJ	6,771	81,250	05/12/2009	06/01/2019
26884L AB 5	EQT CORP 4.875 11-15-21				2FE	1,981,700	100.933	2,018,652	2,000,000	1,981,915		215			4.875	4.992	NM15	14,625		11/02/2011	11/15/2021
26884T AD 4	ERAC USA FINANCE 4.50 08-16-21 NC !				2FE	1,990,720	101.571	2,031,414	2,000,000	1,991,173		453			4.500	4.557	AF16	33,750	22,500	05/09/2011	08/16/2021
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A12!			1	2FE	175,144	100.052	168,224	168,138	168,536		(1,554)			7.066	6.092	MJSD	33	33,225	04/02/2007	03/31/2012
278058 DG 4	EATON CORP 5.95 03-20-14 NC!				1FE	1,999,300	110.523	2,210,459	2,000,000	1,999,665		137			5.950	5.958	SM20	33,386	119,000	03/11/2009	03/20/2014
27876G AY 4	ECHOSTAR DBS 6.625 10-01-14 NC			1	3FE	1,020,000	106.750	1,067,500	1,000,000	1,013,828		(4,494)			6.625	6.071	OA	16,563	66,250	08/12/2010	10/01/2014
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC				3FE	1,017,500	107.750	1,077,500	1,000,000	1,016,152		(1,348)			7.125	6.667	AF	29,688		08/09/2011	02/01/2016
285661 AD 6	ELEC DATA SYSTEM 6.00 08-01-13			1	1FE	972,420	106.025	1,060,250	1,000,000	994,438		3,241			6.000	6.375	AF	25,000	60,000	07/03/2003	08/01/2013
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22			1	1FE	1,924,902	114.052	2,195,393	1,924,902	1,924,902		5,209			5.209	5.209	AF11	38,993	100,268	02/03/2010	02/11/2030
291011 BA 1	EMERSON ELECTRIC 5.00 04-15-19 NC!			1	1FE	1,485,825	116.000	1,740,000	1,500,000	1,488,987		1,219			5.000	5.122	OA15	15,833	75,000	04/14/2009	04/15/2019
291641 BD 9	EMPIRE DIST ELEC 4.65 06-01-20 NC			1	2FE	1,995,720	111.747	2,234,938	2,000,000	1,996,276		354			4.650	4.677	DJ	7,750	93,000	05/24/2010	06/01/2020
29250R AH 9	ENBRIDGE ENERGY 5.875 12-15-16 NC			1	2FE	999,120	114.786	1,147,859	1,000,000	999,500		85			5.875	5.887	DJ15	2,611	58,750	12/18/2006	12/15/2016
29250R AS 5	ENBRIDGE ENERGY 5.2 03-15-20 N			1	2FE	999,590	110.929	1,109,287	1,000,000	999,650		33			5.200	5.205	SM15	15,311	52,000	02/25/2010	03/15/2020
29268B AE 1	ENEL FIN INTL 5.125 10-07-19 NC		R	1	1FE	3,982,400	89.648	3,585,924	4,000,000	3,985,592		1,473			5.125	5.182	OA07	47,833	205,000	09/30/2009	10/07/2019
29358Q AA 7	ENSCO PLC 4.70 03-15-21 NC		R		2FE	980,250	103.973	1,039,731	1,000,000	981,485		1,235			4.700	4.953	SM15	13,839	23,239	03/08/2011	03/15/2021
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07-01-19 NC				2FE	1,998,720	122.414	2,448,290	2,000,000	1,998,970		103			6.640	6.649	JJ	66,400	132,800	06/09/2009	07/01/2019
29365P AP 7	ENTERGY GULF ST 5.59 10-01-24 NC			1	2FE	2,997,600	112.393	3,371,794	3,000,000	2,997,846		113			5.590	5.598	OA	41,925	167,700	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10-01-20 NC			1	2FE	1,997,220	102.039	2,040,784	2,000,000	1,997,511		234			3.950	3.967	OA	19,750	79,000	09/27/2010	10/01/2020
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01-31-20 NC			1	2FE	1,987,100	110.387	2,207,749	2,000,000	1,989,339		1,031			5.250	5.332	JJ31	44,042	105,000	09/24/2009	01/31/2020
29379V AP 8	ENTERPRISE PRODUCTS 5.2 09-01-20 NC			1	2FE	997,010	110.360	1,103,600	1,000,000	997,382		233			5.200	5.238	SM20	17,333	52,000	05/11/2010	09/01/2020
293791 AN 9	ENTERPRISE PRODUCTS 5.60 10-15-14 NC			1	2FE	999,140	109.956	1,099,563	1,000,000	999,711		93			5.600	5.611	OA15	11,822	56,000	09/23/2004	10/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
29736R AD 2	ESTEE LAUDER CO 7.75 11-01-13 NC!			1	1FE	1,998,640	111.994	2,239,881	2,000,000	1,999,440		274			7.750	7.767	NM	25,833	155,000	10/30/2008	11/01/2013
302182 AD 2	EXPRESS SCRIPTS 6.25 06-15-14 NC!			1	2FE	1,991,480	108.931	2,178,627	2,000,000	1,995,497		1,645			6.250	6.350	DJ15	5,556	125,000	06/04/2009	06/15/2014
30251B AA 6	FMR LLC 5.35 11-15-21 NC			1	1FE	2,995,440	106.094	3,182,828	3,000,000	2,996,061		296			5.350	5.367	NM15	20,508	160,500	10/28/2009	11/15/2021
30257G AA 9	FPL ENERGY NATL 5.608 31024 A0317 !			1	2FE	595,557	103.172	618,539	599,520	596,525		167			5.608	5.665	SM10	10,367	32,607	03/21/2005	03/10/2024
302570 BA 3	FPL GROUP CAPITAL 5.35 06-15-13 NC			1	2FE	2,999,760	105.475	3,164,243	3,000,000	2,999,923		49			5.350	5.352	DJ15	7,133	160,500	06/11/2008	06/15/2013
302570 BC 9	FPL GROUP CAPITAL 7.875 12-15-15 NC			1	2FE	5,000,000	118.771	5,938,555	5,000,000	5,000,000					7.875	7.875	DJ15	17,500	393,750	12/09/2008	12/15/2015
307000 AA 7	FAMILY DOLLAR 5.00 02-01-21 NC				2FE	994,940	103.127	1,031,274	1,000,000	995,309		369			5.000	5.065	AF	20,833	25,417	01/25/2011	02/01/2021
314275 AA 6	FEDERATED RETAIL 5.9 12-01-16 NC !			1	2FE	3,011,190	111.620	3,348,609	3,000,000	3,006,348		(1,086)			5.900	5.850	DJ	14,750	177,000	01/11/2007	12/01/2016
31428X AQ 9	FEDEX CORP 7.375 01-15-14 NC!			1	2FE	1,000,000	111.430	1,114,298	1,000,000	1,000,000					7.375	7.375	JJ15	34,007	73,750	01/13/2009	01/15/2014
316773 CF 5	FIFTH THIRD BANK 5.45 01-15-17 NC				2FE	3,986,000	105.458	4,218,309	4,000,000	3,992,046		1,336			5.450	5.461	JJ15	100,522	218,000	12/14/2006	01/15/2017
319477 AF 2	FIRST-CITIZENS 5.125 06-01-15 NC			1	2FE	1,994,660	100.032	2,000,648	2,000,000	1,997,863		558			5.125	5.160	SM31	25,910	102,500	05/24/2005	06/01/2015
33582V AC 2	FIRST NIAGARA 7.25 12-15-21 NC				2FE	1,000,000	102.017	1,020,172	1,000,000	1,000,000					7.250	7.250	DJ15	3,625		12/08/2011	12/15/2021
337158 AE 9	FIRST TENN BANK 5.65 04-01-16 NC				2FE	997,350	100.314	1,003,144	1,000,000	998,692		265			5.650	5.685	OA	14,125	56,500	03/23/2006	04/01/2016
33716M AA 5	FIRST TENN BANK 4.625 5-15-13 NC				2FE	962,040	100.903	1,009,032	1,000,000	993,304		4,599			4.625	5.137	NM15	5,910	46,250	12/03/2003	05/15/2013
341099 CD 9	FLORIDA PWR CORP 5.10 12-01-15 NC			1	1FE	1,007,230	113.715	1,137,147	1,000,000	1,003,043		(687)			5.100	5.013	DJ	4,250	51,000	12/17/2004	12/01/2015
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15			2	2FE	1,866,071	99.250	1,852,076	1,866,071	1,866,071					5.750	5.750	MJSD	15,391	109,974	09/30/2010	10/07/2015
354613 AG 6	FRANKLIN RES INC 4.625 05-20-20 NC			1	1FE	998,890	108.295	1,082,948	1,000,000	999,037		92			4.625	4.639	NM20	5,267	46,250	05/17/2010	05/20/2020
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC				2FE	2,000,000	104.016	2,080,321	2,000,000	2,000,000					5.350	5.350	OA	26,750	107,000	03/18/2005	04/01/2015
361438 AB 0	GAMCO INVESTORS 5.875 06-01-21 NC				2FE	2,000,000	107.810	2,156,202	2,000,000	2,000,000					5.875	5.875	DJ	9,792	59,076	05/25/2011	06/01/2021
361448 AH 6	GATX CORP 4.75 10-01-12 NC!			1	2FE	1,998,860	101.812	2,036,237	2,000,000	1,999,702		382			4.750	4.770	OA	23,750	95,000	09/21/2009	10/01/2012
361652 AA 8	GFI GROUP INC 8.375 07-19-18 NC				3FE	1,000,000	88.500	885,000	1,000,000	1,000,000					8.375	8.375	JJ19	37,688		07/14/2011	07/19/2018
364725 AT 8	GANNETT CO INC 6.375 09-01-15 NC				3FE	2,972,500	101.000	3,030,000	3,000,000	2,978,733		4,980			6.375	6.596	SM	63,750	177,437	09/28/2010	09/01/2015
364760 AK 4	GAP INC/THE 5.95 04-12-21 NC				2FE	1,993,000	95.250	1,905,000	2,000,000	1,993,378		378			5.950	5.997	OA12	26,114	59,500	04/07/2011	04/12/2021
369550 AR 9	GENERAL DYNAMICS 3.875 07-15-21 C21			1	1FE	1,996,700	107.854	2,157,076	2,000,000	1,996,828		128			3.875	3.895	JJ15	36,382		07/05/2011	07/15/2021
36962G 4J 0	GEN ELEC CAP CRP 5.50 01-08-20 NC				1FE	2,989,740	109.657	3,289,721	3,000,000	2,991,353		836			5.500	5.545	JJ08	79,292	165,000	01/05/2010	01/08/2020
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01-07-21 NC				1FE	996,200	104.499	1,044,992	1,000,000	996,501		301			4.625	4.673	JJ07	22,354	23,125	01/04/2011	01/07/2021
375558 AU 7	GILEAD SCIENCES 4.40 12-01-21 C21 !			1	2FE	1,995,400	106.149	2,122,972	2,000,000	1,995,419		19			4.400	4.429	DJ	4,400		12/06/2011	12/01/2021
38141G EU 4	GOLDMAN SACHS GP 5.625 01-15-17 NC				1FE	1,998,620	97.996	1,959,928	2,000,000	1,999,210		132			5.625	5.634	JJ15	51,875	112,500	01/03/2007	01/15/2017
398433 AF 9	GRIFFON CORP 7.125 04-01-18 C040114			1	4FE	952,500	99.000	990,000	1,000,000	954,702		2,202			7.125	8.062	OA	17,813	38,396	08/09/2011	04/01/2018
402479 CA 5	GULF POWER CO 4.75 04-15-20 NC			1	1FE	999,840	111.772	1,117,716	1,000,000	999,862		13			4.750	4.752	OA15	10,028	47,500	04/06/2010	04/15/2020
4041A2 AH 7	HBOS PLC 6.75 05-21-18 NC		R		2FE	1,008,670	79.404	794,038	1,000,000	1,006,166		(753)			6.750	6.630	NM21	7,500	67,500	05/16/2008	05/21/2018
4042Q1 AE 7	HSBC BANK USA NA 4.875 08-24-20 NC				1FE	1,998,900	94.268	1,885,366	2,000,000	1,999,020		89			4.875	4.882	AF24	34,396	97,500	08/17/2010	08/24/2020
404280 AK 5	HSBC HOLDINGS 5.10 04-05-21 NC		R		1FE	997,830	106.246	1,062,463	1,000,000	997,956		126			5.100	5.128	OA05	12,183	25,500	03/29/2011	04/05/2021
406216 AZ 4	HALLIBURTON CO 3.25 11-15-21 C21			1	1FE	996,700	103.115	1,031,155	1,000,000	996,737		37			3.250	3.289	NM15	4,243		11/08/2011	11/15/2021
41011W BJ 8	JOHN HANCOCK GLB 5.25 02-25-15 NC				1FE	2,728,714	110.358	2,952,069	2,675,000	2,694,560		(5,602)			5.250	4.996	AF25	49,153	140,438	12/17/2004	02/25/2015
410867 AC 9	HANOVER INSURANCE GRP 7.50 03-01-20			1	2FE	1,993,140	114.945	2,298,893	2,000,000	1,994,059		510			7.500	7.549	SM	50,000	150,000	02/18/2010	03/01/2020
412824 AB 0	HARLEYSVILLE GRP 5.75 07-15-13 NC			1	2FE	991,980	104.041	1,040,405	1,000,000	998,446		938			5.750	5.857	JJ15	26,514	57,500	07/07/2003	07/15/2013
413875 AL 9	HARRIS CORP 6.375 06-15-19 NC!			1	2FE	996,910	113.543	1,135,430	1,000,000	997,525		252			6.375	6.417	DJ15	2,833	63,750	06/04/2009	06/15/2019
415864 AH 0	HARSCO CORP 5.125 9-15-13 NC			1	2FE	997,130	106.766	1,067,657	1,000,000	999,403		327			5.125	5.162	SM15	15,090	51,250	09/08/2003	09/15/2013
41987Q AX 1	HAWAIIAN ELEC IND 6.51 05-05-14				2FE	1,074,070	108.384	1,083,842	1,000,000	1,019,469		(7,569)			6.510	5.612	OA10	14,648	65,100	02/14/2003	05/05/2014
42217K AS 5	HEALTH CARE REIT 6.125 04-15-20 NC			1	2FE	992,970	103.937	1,039,365	1,000,000	993,900		548			6.125	6.220	OA15	12,931	61,250	03/30/2010	04/15/2020
42217K AT 3	HEALTH CARE REIT 4.70 09-15-17 NC			1	2FE	1,994,200	99.780	1,995,608	2,000,000	1,995,143		725			4.700	4.749	SM15	27,678	95,306	09/07/2010	09/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
42218S AC 2	HEALTH CARE SVCS 4.70 01-15-21 NC				1FE	996,980	108.217	1,082,173	1,000,000	997,218		238			4.700	4.738	JJ15	21,672	24,544	01/04/2011	01/15/2021
428236 AV 5	HEWLETT-PACKARD CO 4.75 06-02-14 NC			1	1FE	3,195,810	105.919	3,177,559	3,000,000	3,101,929		(39,852)			4.750	3.277	DJ02	11,479	142,500	08/04/2009	06/02/2014
428236 BV 4	HEWLETT-PACK CO 4.65 12-09-21 NC				1FE	997,070	105.494	1,054,944	1,000,000	997,084		14			4.650	4.687	DJ09	2,842		12/06/2011	12/09/2021
431116 AB 8	HIGHMARK INC 4.75 05-15-21 NC				2FE	995,960	102.083	1,020,833	1,000,000	996,169		209			4.750	4.801	NM15	6,069	24,938	05/03/2011	05/15/2021
431571 AA 6	HILLENBRAND INC 5.50 07-15-20 NC			1	2FE	989,010	108.308	1,083,084	1,000,000	990,273		866			5.500	5.645	JJ15	25,361	55,917	07/06/2010	07/15/2020
43474T AA 1	HOLCIM LTD 6.00 12-30-19 NC!		R		2FE	986,740	102.939	1,029,393	1,000,000	988,994		1,037			6.000	6.176	DJ30	167	60,000	09/24/2009	12/30/2019
437076 AP 7	HOME DEPOT INC 5.4 03-01-16 NC			1	1FE	1,990,710	115.727	2,314,534	2,000,000	1,995,376		964			5.400	5.463	SM	36,000	108,000	11/30/2006	03/01/2016
437076 AR 3	HOME DEPOT INC 5.25 12-16-13 NC !			1	1FE	1,988,580	108.716	2,174,314	2,000,000	1,996,367		1,716			5.250	5.349	DJ16	4,375	105,000	12/14/2006	12/16/2013
438516 AX 4	HONEYWELL INTL 5.30 03-01-18 NC			1	1FE	1,345,272	118.166	1,530,253	1,295,000	1,332,929		(5,183)			5.300	4.746	SM	22,878	68,635	07/15/2009	03/01/2018
438516 AZ 9	HONEYWELL INTL 5.00 02-15-19 NC			1	1FE	2,073,080	116.586	2,331,713	2,000,000	2,057,448		(6,699)			5.000	4.524	AF15	37,778	100,000	08/05/2009	02/15/2019
441812 KD 5	HOUSEHOLD FIN CO 4.75 07-15-13 NC				1FE	955,090	101.856	1,018,557	1,000,000	991,293		5,292			4.750	5.347	JJ15	21,903	47,500	10/16/2003	07/15/2013
443510 AF 9	HUBBELL INC 3.625 11-15-22 NC			1	1FE	991,740	105.712	1,057,116	1,000,000	992,368		561			3.625	3.711	NM15	4,632	36,049	11/08/2010	11/15/2022
448055 AF 0	HUSKY ENERGY INC 7.25 12-15-19 NC		I	1	2FE	997,670	122.507	1,225,066	1,000,000	998,097		171			7.250	7.282	DJ15	3,222	72,500	05/06/2009	12/15/2019
44841B AA 4	HUTCHISON WHAMPOA 5.75 09-11-19 NC		R		1FE	2,982,690	111.330	3,339,900	3,000,000	2,985,851		1,422			5.750	5.827	SM11	52,708	172,500	09/08/2009	09/11/2019
449505 AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21			1	2FE	1,998,900	106.663	2,133,261	2,000,000	1,998,956		56			6.450	6.458	NM	21,500	68,800	04/14/2011	05/01/2021
449786 AA 0	ING BANK NV 5.125 05-01-15 NC		R		1FE	2,021,680	93.611	1,872,220	2,000,000	2,007,841		(2,113)			5.125	4.996	NM	17,083	102,500	11/29/2004	05/01/2015
449786 AP 7	ING BANK NV 5.00 06-09-21 NC		R		1FE	1,992,220	102.840	2,056,799	2,000,000	1,992,562		342			5.000	5.050	DJ09	6,111	50,000	06/01/2011	06/09/2021
452308 AH 2	ILLINOIS TOOL WK 5.15 04-01-14 NC!			1	1FE	4,996,000	109.957	5,497,832	5,000,000	4,998,079		786			5.150	5.168	OA	64,375	257,500	03/23/2009	04/01/2014
45665Q AC 7	INFINITY PROP 5.50 02-18-14 NC			1	2FE	1,995,260	104.207	2,084,144	2,000,000	1,998,763		533			5.500	5.531	AF18	40,639	110,000	02/19/2004	02/18/2014
45687A AB 8	INGERSOLL-RAND 6.00 08-15-13 NC!		R	1	2FE	2,998,710	106.830	3,204,909	3,000,000	2,999,539		263			6.000	6.010	AF15	68,000	180,000	08/12/2008	08/15/2013
458140 AJ 9	INTEL CORP 3.30 10-01-21				1FE	1,995,240	105.153	2,103,064	2,000,000	1,995,354		114			3.300	3.328	OA	18,700		09/14/2011	10/01/2021
459200 GJ 4	IBM CORP 5.7 09-14-17 NC			1	1FE	2,186,320	121.107	2,422,145	2,000,000	2,137,576		(20,856)			5.700	4.326	SM14	33,883	114,000	08/05/2009	09/14/2017
459200 GM 7	IBM CORP 7.625 10-15-18 NC			1	1FE	2,961,100	134.172	3,354,299	2,500,000	2,858,440		(43,202)			7.625	5.099	OA15	40,243	190,625	07/15/2009	10/15/2018
459745 FY 6	INTL LEASE FIN 6.50 09-01-14 NC			1	2FE	2,009,970	102.625	2,052,500	2,000,000	2,006,863		(2,300)			6.500	6.358	SM	43,333	133,972	08/11/2010	09/01/2014
459745 ZZ 1	INTL LEASE/DELOS L+500 03-17-16			2	3FE	1,987,500	100.167	2,003,340	2,000,000	1,990,644		1,806			7.000	7.126	MJSD	389	141,556	03/15/2010	03/17/2016
460146 CG 6	INTL PAPER CO 4.75 02-15-22 C21 !			1	2FE	999,190	106.236	1,062,358	1,000,000	999,198		8			4.750	4.760	AF15	5,938		11/08/2011	02/15/2022
461202 AA 1	INTUIT INC 5.40 03-15-12 NC !			1	2FE	999,950	100.875	1,008,751	1,000,000	999,998		11			5.400	5.401	SM15	15,900	54,000	03/07/2007	03/15/2012
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13			2	3FE	634,643	99.200	635,925	641,053	636,774		2,126			5.000	5.462	JAJO	1,602	24,472	03/11/2011	06/28/2013
46849L SB 8	JACKSON NAT LIFE 5.375 05-08-13 MTN				1FE	999,220	104.700	1,046,999	1,000,000	999,768		161			5.375	5.393	NM08	7,913	53,760	05/01/2008	05/08/2013
47102X AC 9	JANUS CAP GROUP 6.119 04-15-14 NC!				2FE	1,997,820	106.828	2,136,561	2,000,000	1,999,171		328			6.119	6.139	OA15	25,836	122,380	06/04/2007	04/15/2014
472319 AB 8	JEFFERIES GROUP 5.50 03-15-16 NC			1	2FE	993,740	92.000	920,000	1,000,000	997,329		550			5.500	5.572	SM15	16,194	55,000	03/03/2004	03/15/2016
475070 AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC			1	2FE	6,507,400	103.784	7,264,868	7,000,000	6,817,379		79,919			4.750	6.105	JJ31	139,465	332,500	05/29/2008	01/30/2014
478366 AU 1	JOHNSON CONTROLS 5.00 03-30-20 NC			1	2FE	2,978,530	111.980	3,359,412	3,000,000	2,981,577		1,758			5.000	5.092	SM31	37,917	150,000	03/30/2010	03/30/2020
481165 AJ 7	JOY GLOBAL INC 5.125 10-15-21 !				2FE	2,003,930	107.311	2,146,222	2,000,000	2,003,860		(70)			5.125	5.099	OA15	22,492		10/06/2011	10/15/2021
48248N AA 8	KKR GROUP FINANCE 6.375 09-29-20			1	1FE	995,840	104.411	1,044,113	1,000,000	996,230		313			6.375	6.432	SM29	16,292	63,750	09/22/2010	09/29/2020
485260 BL 6	KANSAS GAS & ELEC 6.70 06-15-19 NC			1	2FE	998,190	123.958	1,239,582	1,000,000	998,545		146			6.700	6.725	DJ15	2,978	67,000	06/08/2009	06/15/2019
49306S AA 4	KEY BANK NA 7.413 05-06-15			1	2FE	2,011,000	110.971	2,219,423	2,000,000	2,005,937		(1,514)			7.413	7.311	OA06	22,650	148,260	05/01/2008	05/06/2015
49327X AB 6	KEY BANK NA 5.45 03-03-16 MTN				2FE	2,966,920	108.077	3,242,305	3,000,000	2,983,708		3,320			5.450	5.592	SM15	48,142	163,500	11/29/2006	03/03/2016
494368 BE 2	KIMBERLY-CLARK 3.625 08-01-20 NC			1	1FE	997,000	107.634	1,076,345	1,000,000	997,363		257			3.625	3.661	AF	15,104	36,451	07/26/2010	08/01/2020
49446X AA 4	KIMCO REALTY 4.30 02-01-18 MTN			1	2FE	1,993,040	100.407	2,008,148	2,000,000	1,994,130		826			4.300	4.355	AF	35,833	78,356	08/25/2010	02/01/2018
494550 BE 5	KINDER MORGAN 5.30 09-15-20 NC			1	2FE	999,610	108.738	1,087,382	1,000,000	999,658		30			5.300	5.305	SM15	15,606	53,000	05/12/2010	09/15/2020
494550 BJ 4	KINDER MORGAN 4.15 03-01-22				2FE	999,140	101.785	1,017,849	1,000,000	999,165		25			4.150	4.160	SM	15,447		08/03/2011	03/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
50075N AL 8	KRAFT FOODS INC 5.25 10-01-13 NC				2FE	1,985,840	106.708	2,134,153	2,000,000	1,996,961		1,616			5.250	5.342	OA	26,250	105,000	09/22/2003	10/01/2013
50075N BA 1	KRAFT FOODS INC 5.375 02-10-20 NC				2FE	1,983,520	115.215	2,304,305	2,000,000	1,986,002		1,339			5.375	5.483	AF10	42,104	107,500	02/04/2010	02/10/2020
502413 AY 3	L-3 COMMS CORP 5.20 10-15-19 NC			1	2FE	1,992,840	101.626	2,032,513	2,000,000	1,994,138		596			5.200	5.246	OA15	21,956	104,000	09/29/2009	10/15/2019
502413 BA 4	L-3 COMMS CORP 4.95 02-15-21 C20			1	2FE	994,290	98.880	988,803	1,000,000	994,695		405			4.950	5.023	AF15	18,700	25,850	02/02/2011	02/15/2021
50540R AF 9	LABORATORY CORP 5.625 12-15-15 NC !			1	2FE	997,130	112.214	1,122,145	1,000,000	998,671		292			5.625	5.663	DJ15	2,500	56,250	12/09/2005	12/15/2015
526107 AC 1	LENNOX INTL INC 4.90 05-15-17 NC			1	2FE	999,220	104.726	1,047,264	1,000,000	999,380		99			4.900	4.913	NM15	6,261	49,000	05/03/2010	05/15/2017
53079E AC 8	LIBERTY MUTUAL 5.75 03-15-14 NC			1	2FE	992,610	104.550	1,045,497	1,000,000	997,984		833			5.750	5.849	SM15	16,931	57,500	03/16/2004	03/15/2014
53079E AS 3	LIBERTY MUTUAL 7.3 06-15-14 NC			1	2FE	2,557,200	108.549	3,256,474	3,000,000	2,768,995		78,085			7.300	10.963	DJ15	9,733	219,000	05/14/2008	06/15/2014
53117C AM 4	LIBERTY PROP LP 4.75 10-01-20 NC			1	2FE	997,630	101.607	1,016,065	1,000,000	997,871		192			4.750	4.780	OA	11,875	48,028	09/22/2010	10/01/2020
53217V AC 3	LIFE TECH CORP 6.00 03-01-20 NC			1	2FE	997,960	111.697	1,116,970	1,000,000	998,254		161			6.000	6.027	SM	20,000	60,000	02/11/2010	03/01/2020
534187 AP 4	LINCOLN NATL CORP 4.75 02-15-14 NC				2FE	980,180	103.857	1,038,569	1,000,000	994,580		2,364			4.750	5.023	AF15	17,944	47,500	12/17/2004	02/15/2014
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21				1FE	997,300	99.386	993,864	1,000,000	997,371		71			3.350	3.382	SM15	10,422		09/06/2011	09/15/2021
548661 CN 5	LOWES COMPANIES 6.1 09-15-17 NC !			1	1FE	999,180	118.916	1,189,161	1,000,000	999,474		75			6.100	6.111	SM15	17,961	61,000	09/06/2007	09/15/2017
55259P AD 8	MARSHALL & ILSLEY 5.00 01-17-17 NC				1FE	996,460	105.107	1,051,071	1,000,000	998,268		295			5.000	5.039	JJ17	22,778	50,000	11/19/2004	01/17/2017
552848 AA 1	MGIC INVT CORP 5.375 11-01-15 NC			1	5FE	2,905,800	67.500	2,025,000	3,000,000	1,925,584					5.375	8.374	NM	26,875	161,250	01/29/2007	11/01/2015
55608J AC 2	MACQUARIE GROUP 6.00 01-14-20 NC		R		1FE	2,997,330	94.085	2,822,563	3,000,000	2,997,738		213			6.000	6.012	JJ14	83,500	180,000	01/07/2010	01/14/2020
55616X AD 9	MACYS RETAIL HLD 5.875 01-15-13 NC !			1	2FE	998,170	103.420	1,034,197	1,000,000	937,281		14,588			5.875	6.268	JJ15	27,090	58,750	08/28/2007	01/15/2013
559080 AB 2	MAGELLAN MIDSTREAM 5.65 10-15-16 NC			1	2FE	998,790	114.035	1,140,352	1,000,000	999,419		103			5.650	5.664	OA15	11,928	56,500	10/07/2004	10/15/2016
564759 QB 7	MANUF & TRADERS 5.629 12-01-21 C16@			1	1FE	2,000,000	93.664	1,873,281	2,000,000	2,000,000					5.629	5.629	DJ	9,382	112,580	11/28/2006	12/01/2021
56501R AB 2	MANULIFE FIN COR 4.9 09-17-20 NC		I		1FE	1,996,880	102.670	2,053,393	2,000,000	1,997,203		252			4.900	4.920	SM17	28,311	98,000	09/14/2010	09/17/2020
56585A AD 4	MARATHON PETRO 5.125 03-01-21 NC				2FE	999,470	105.221	1,052,210	1,000,000	999,508		38			5.125	5.132	SM	17,083	29,896	01/27/2011	03/01/2021
570535 AH 7	MARKEL CORP 7.125 09-30-19 NC			1	2FE	2,995,260	114.697	3,440,910	3,000,000	2,996,065		369			7.125	7.147	SM31	54,031	213,750	09/17/2009	09/30/2019
573284 AK 2	MARTIN MAR MTLS 6.60 04-15-18 NC!			1	2FE	999,290	105.847	1,058,467	1,000,000	999,501		62			6.600	6.610	OA15	13,933	66,000	04/16/2008	04/15/2018
577081 AT 9	MATTEL INC 4.35 10-01-20 NC			1	2FE	1,995,500	106.158	2,123,162	2,000,000	1,995,965		371			4.350	4.378	OA	21,750	87,725	09/23/2010	10/01/2020
58013M EB 6	MCDONALD'S CORP 5.8 10-15-17 NC			1	1FE	1,995,960	122.080	2,441,599	2,000,000	1,997,384		370			5.800	5.827	OA15	24,489	116,000	10/15/2007	10/15/2017
58013M EJ 9	MCDONALD'S CORP 3.50 07-15-20 MTN NC			1	1FE	996,020	108.000	1,080,002	1,000,000	996,504		345			3.500	3.548	JJ15	16,139	33,347	07/28/2010	07/15/2020
580645 AD 1	MCGRAW-HILL INC 5.375 11-15-12 NC!			1	1FE	1,898,309	103.625	1,968,870	1,900,000	1,899,674		356			5.375	5.395	AF15	38,581	102,125	10/30/2007	11/15/2012
581557 AW 5	MCKESSON CORP 6.50 02-15-14 NC!			1	1FE	2,095,700	110.876	2,217,528	2,000,000	2,047,748		(21,123)			6.500	5.258	AF15	49,111	130,000	09/01/2009	02/15/2014
582839 AE 6	MEAD JOHNSON 4.90 11-01-19 NC!			1	2FE	996,490	110.046	1,100,458	1,000,000	997,110		296			4.900	4.945	NM	8,167	49,000	10/29/2009	11/01/2019
58405U AG 7	MEDCO HEALTH SOL 4.125 09-15-20 NC			1	2FE	997,800	99.637	996,374	1,000,000	998,039		184			4.125	4.152	SM15	12,146	41,823	09/07/2010	09/15/2020
585515 AE 9	MELLON FUNDING CORP 5.50 11-15-18 NC			1	1FE	998,450	111.620	1,116,197	1,000,000	998,982		119			5.500	5.518	NM15	7,028	55,000	01/11/2007	11/15/2018
585907 AN 8	MELLON BANK NA 5.45 04-01-16 NC				1FE	999,690	112.593	1,125,926	1,000,000	999,848		31			5.450	5.454	OA	13,625	54,500	03/20/2006	04/01/2016
587405 AB 7	MERCANTILE BANKS 4.625 04-15-13 NC			1	2FE	1,958,360	104.037	2,080,750	2,000,000	1,993,007		5,138			4.625	4.909	OA15	19,528	92,500	01/28/2004	04/15/2013
589331 AP 2	MERCK & CO INC 4.00 06-30-15 NC			1	1FE	3,106,950	110.241	3,307,245	3,000,000	3,066,305		(17,595)			4.000	3.325	DJ30	333	120,000	08/21/2009	06/30/2015
59562V AK 3	MIDAMERICAN ENER 5.00 02-15-14 NC!			1	2FE	1,990,340	106.699	2,133,974	2,000,000	1,997,531		1,076			5.000	5.062	AF15	37,778	100,000	02/09/2004	02/15/2014
59565A AB 6	MIDCONTINENT EXP 6.7 09-15-19 NC			1	2FE	1,997,280	111.248	2,224,968	2,000,000	1,997,756		216			6.700	6.719	SM15	39,456	134,000	09/09/2009	09/15/2019
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20				2FE	1,000,000	101.771	1,017,713	1,000,000	1,000,000					6.000	6.000	SM15	21,167		08/17/2011	03/15/2025
610202 BL 6	MONONGAHELA PWR 5.7 03-15-17 NC			1	2FE	996,350	115.266	1,152,663	1,000,000	997,919		334			5.700	5.747	SM15	16,783	57,000	09/13/2006	03/15/2017
610202 BM 4	MONONGAHELA PWR 7.95 12-15-13 NC			1	2FE	3,991,880	111.916	4,476,638	4,000,000	3,996,442		1,620			7.950	8.000	DJ15	14,133	318,000	12/10/2008	12/15/2013
61746B DB 9	MORGAN STANLEY 5.75 10-18-16 MTN			1	1FE	2,054,460	97.493	1,949,860	2,000,000	2,030,038		(5,355)			5.750	5.390	OA18	23,319	115,000	12/08/2006	10/18/2016
61748A AE 6	MORGAN STANLEY 4.75 04-01-14 NC				1FE	1,915,260	98.758	1,975,168	2,000,000	1,976,895		9,435			4.750	5.302	OA	23,750	95,000	04/05/2004	04/01/2014
61980A AC 7	MOTIVA ENTERPR 5.75 01-15-20 NC			1	1FE	998,040	115.897	1,158,969	1,000,000	998,343		158			5.750	5.776	JJ15	26,514	57,500	01/06/2010	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
620076 AY 5	MOTOROLA INC 5.375 11-15-12 NC !			1	2FE	2,997,030	103.447	3,103,405	3,000,000	2,999,428		625			5.375	5.398	NM15	20,604	161,250	10/29/2007	11/15/2012
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC				2FE	996,540	100.773	1,007,734	1,000,000	996,637		97			4.625	4.668	SM15	16,444		08/16/2011	09/15/2021
6325C0 AR 2	NATL AUSTRALIA BK 5.35 06-12-13 NC		R		1FE	6,999,720	104.584	7,320,890	7,000,000	6,999,911		57			5.350	5.351	DJ12	19,765	374,500	06/05/2008	06/12/2013
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12-10-20 NC		R		1FE	964,080	101.853	1,018,532	1,000,000	966,325		2,245			4.375	4.844	DJ10	2,552	43,750	03/29/2011	12/10/2020
636180 BK 6	NATL FUEL GAS 4.90 12-01-21 C21			1	2FE	998,670	102.166	1,021,657	1,000,000	998,679		9			4.900	4.917	DJ	4,083		11/28/2011	12/01/2021
637417 AD 8	NATL RETAIL PPTY 5.50 07-15-21 C21			1	2FE	2,957,310	100.259	3,007,772	3,000,000	2,958,876		1,566			5.500	5.688	JJ15	80,209		06/28/2011	07/15/2021
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC			1	1FE	1,531,523	101.006	1,324,184	1,311,000	1,316,231		(30,774)			7.250	4.799	SM	31,683	95,047	09/29/2003	03/01/2012
638612 AG 6	NATIONWIDE FIN 5.625 2-13-15 NC			1	2FE	3,339,348	106.477	3,566,964	3,350,000	3,345,138		1,388			5.625	5.676	AF13	72,234	188,438	05/23/2007	02/13/2015
638612 AH 4	NATIONWIDE FIN 5.10 10-01-15 NC			1	2FE	3,700,364	105.851	4,022,331	3,800,000	3,751,563		11,347			5.100	5.481	OA	48,450	193,800	12/27/2006	10/01/2015
63946B AD 2	NBC UNIVERSAL 5.15 04-30-20 NC			1	2FE	998,450	111.781	1,117,811	1,000,000	998,657		126			5.150	5.170	OA30	8,726	51,500	04/27/2010	04/30/2020
63946B AE 0	NBC UNIVERSAL 4.375 04-01-21 NC			1	2FE	1,999,500	105.843	2,116,864	2,000,000	1,999,548		39			4.375	4.378	OA	21,875	86,771	09/27/2010	04/01/2021
650119 AA 8	NEW YORK UNIV 5.236 07-01-32 NC AL25			1	1FE	4,010,690	114.829	4,593,171	4,000,000	4,011,365		(519)			5.236	5.207	JJ	104,720	209,440	09/28/2010	07/01/2032
651639 AL 0	NEWMONT MINING 5.125 10-01-19 NC!			1	2FE	2,985,060	110.468	3,314,035	3,000,000	2,987,824		1,248			5.125	5.189	OA	38,438	153,750	09/15/2009	10/01/2019
65364U AA 4	NIAGARA MOHAWK 4.881 08-15-19 NC			1	1FE	1,000,000	111.957	1,119,574	1,000,000	1,000,000					4.881	4.881	AF15	18,439	48,810	08/03/2009	08/15/2019
65473Q AK 9	NISOURCE FINANCE 6.15 03-01-13 NC			1	2FE	913,440	105.000	955,500	910,000	910,928		(748)			6.150	6.058	SM	18,655	55,965	05/15/2008	03/01/2013
654902 AB 1	NOKIA CORP 5.375 05-15-19 NC		R	1	2FE	2,000,850	101.208	2,024,157	2,000,000	2,000,646		(5,686)			5.375	5.369	NM15	13,736	107,500	04/30/2009	05/15/2019
65504L AA 5	NOBLE CORP 7.375 03-15-14 NC		R		2FE	2,990,850	111.521	3,345,626	3,000,000	2,995,774		1,704			7.375	7.445	SM15	65,146	221,250	11/18/2008	03/15/2014
65504L AC 1	NOBLE HLDG INTL 4.9 08-01-20 NC		R	1	2FE	997,250	105.845	1,058,455	1,000,000	997,566		223			4.900	4.935	AF	20,417	49,681	07/21/2010	08/01/2020
65535H AB 5	NOMURA HOLDINGS 6.70 03-04-20 NC		R		2FE	2,016,350	105.216	2,104,329	2,000,000	2,014,079		(1,276)			6.700	6.587	SM04	43,550	134,000	02/26/2010	03/04/2020
65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC		R		1FE	1,016,600	103.321	1,033,213	1,000,000	1,015,566		(1,034)			4.875	4.662	JJ14	22,615	24,375	03/29/2011	01/14/2021
65557C AJ 2	NORDEA BANK AB 4.875 01-27-20 NC		R		1FE	4,316,200	104.333	4,173,333	4,000,000	4,279,728		(29,040)			4.875	3.858	JJ27	83,417	195,020	09/27/2010	01/27/2020
655664 AP 5	NORDSTROM INC 4.00 10-15-21 C21			1	1FE	998,280	105.168	1,051,685	1,000,000	998,311		31			4.000	4.021	OA15	8,889		10/05/2011	10/15/2021
655844 BC 1	NORFOLK SOUTHERN 5.9 06-15-19 NC!			1	2FE	997,500	121.040	1,210,397	1,000,000	998,011		207			5.900	5.933	DJ15	2,622	59,000	05/27/2009	06/15/2019
659421 AD 3	NORTH FORK BANCP 5.875 08-15-12 NC				2FE	1,061,090	102.084	1,020,843	1,000,000	1,005,195		(8,035)			5.875	5.015	AF15	22,194	58,750	09/24/2003	08/15/2012
665859 AH 7	NORTHERN TRUST CO 5.20 11-09-12 NC				1FE	1,996,180	103.822	2,076,430	2,000,000	1,999,275		809			5.200	5.244	NM09	15,022	104,000	11/06/2007	11/09/2012
666807 BA 9	NORTHROP GRUMMAN 5.05 08-01-19 NC			1	2FE	998,370	111.962	1,119,623	1,000,000	998,693		138			5.050	5.071	AF	21,042	50,500	07/27/2009	08/01/2019
666807 BB 7	NORTHROP GRUMMAN 3.70 08-01-14 NC			1	2FE	998,140	105.162	1,051,618	1,000,000	998,997		363			3.700	3.741	AF	15,417	37,000	07/27/2009	08/01/2014
66989G AA 8	NOVARTIS SEC INV 5.125 02-10-19 NC		R	1	1FE	1,044,690	117.509	1,175,085	1,000,000	1,035,104		(4,100)			5.125	4.542	AF10	20,073	51,250	08/03/2009	02/10/2019
66989H AA 6	NOVARTIS CAPITAL 4.125 02-10-14 NC			1	1FE	3,113,370	106.743	3,202,282	3,000,000	3,054,597		(24,644)			4.125	3.225	AF10	48,469	123,750	07/23/2009	02/10/2014
67019E AB 3	NSTAR 4.50 11-15-19 NC			1	1FE	991,670	110.694	1,106,942	1,000,000	993,137		709			4.500	4.605	NM15	5,750	45,000	11/12/2009	11/15/2019
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09-15-21			1	2FE	998,260	104.776	1,047,762	1,000,000	998,299		39			4.625	4.647	SM15	13,104		09/14/2011	09/15/2021
674003 AA 6	OAKTREE CAP MAN 6.75 12-02-19 NC				1FE	1,974,960	104.504	2,090,084	2,000,000	1,978,902		1,944			6.750	6.925	DJ02	10,875	135,000	11/19/2009	12/02/2019
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21			1	1FE	980,930	103.070	1,030,704	1,000,000	981,496		566			3.125	3.342	AF15	11,545		08/15/2011	02/15/2022
677050 AE 6	OPC SCHERER FNDG 6.1 03-15-19 NC			1	1FE	2,187,200	121.331	2,426,620	2,000,000	2,150,888		(17,126)			6.100	4.847	SM15	35,922	122,000	10/27/2009	03/15/2019
677347 CD 6	OHIO EDISON 6.4 07-15-16 NC			1	2FE	999,870	115.701	1,157,006	1,000,000	999,931		13			6.400	6.402	JJ15	29,511	64,000	06/21/2006	07/15/2016
677415 CL 3	OHIO POWER AES 6.00 6-01-16 NC			1	2FE	1,992,940	115.129	2,302,584	2,000,000	1,996,354		701			6.000	6.048	DJ	10,000	120,000	06/07/2006	06/01/2016
677415 CP 4	OHIO POWER CO 5.375 10-01-21 NC			1	2FE	1,991,740	114.251	2,285,017	2,000,000	1,992,923		539			5.375	5.422	OA	26,875	107,500	09/21/2009	10/01/2021
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09-01-18 NC			1	1FE	1,992,900	123.713	2,474,251	2,000,000	1,994,783		610			6.350	6.399	SM	42,333	127,000	09/04/2008	09/01/2018
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01-15-19 NC			1	1FE	999,820	133.159	1,331,585	1,000,000	999,860		14			8.250	8.253	JJ15	38,042	82,500	12/09/2008	01/15/2019
679574 AG 8	OLD DOMIN ELEC 6.21 12-01-28 AL 0620			1	1FE	1,564,354	115.884	1,641,695	1,416,667	1,555,134		(4,949)			6.210	5.326	DJ	7,331	87,975	02/05/2010	12/01/2028
681919 AS 5	OMNICOM GROUP 5.9 04-15-16 NC			1	2FE	2,990,460	111.756	3,352,670	3,000,000	2,995,618		841			5.900	5.936	OA15	37,367	177,000	12/27/2006	04/15/2016
68233D AL 1	ONCOR ELECTRIC 6.375 1-15-15 NC			1	2FE	991,880	114.271	1,142,710	1,000,000	997,337		770			6.375	6.473	JJ15	29,396	63,750	12/17/2002	01/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
693304 AN 7	PECO ENERGY 5.00 10-01-14 NC			1	1FE	3,995,400	110.255	4,410,200	4,000,000	3,997,550		812			5.000	5.024	OA	50,000	200,000	03/19/2009	10/01/2014
69331C AE 8	PG&E CORP 5.75 04-01-14 NC			1	2FE	2,983,680	108.966	3,268,970	3,000,000	2,992,148		3,177			5.750	5.876	OA	43,125	172,500	03/09/2009	04/01/2014
693476 AT 0	PNC FUNDING CORP 5.25 11-15-15 NC				1FE	1,992,360	108.701	2,174,014	2,000,000	1,997,003		681			5.250	5.293	NM15	13,417	105,000	10/27/2003	11/15/2015
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC				1FE	991,910	100.726	1,007,260	1,000,000	992,156		246			3.000	3.094	SM15	10,667		08/18/2011	09/15/2021
69352J AG 2	PPL ENERGY SUPP 5.7 10-15-35 P/C1015			1	2FE	1,999,600	108.405	2,168,092	2,000,000	1,999,638		7			5.700	5.701	OA15	24,067	114,000	10/20/2005	10/15/2035
69352J AH 0	PPL ENERGY SUPPLY 6.20 05-15-16 NC			1	2FE	499,305	111.456	557,281	500,000	499,643		69			6.200	6.219	NM15	3,961	31,000	05/15/2006	05/15/2016
69352J AL 1	PPL ENERGY SUPPLY 6.50 05-01-18			1	2FE	1,993,220	113.571	2,271,420	2,000,000	1,995,263		587			6.500	6.546	NM	21,667	130,000	03/11/2008	05/01/2018
69352J AN 7	PPL ENERGY SUPPL 4.60 12-15-21 NC			1	2FE	1,999,360	101.801	2,036,016	2,000,000	1,999,362		2			4.600	4.604	DJ15	3,833		12/13/2011	12/15/2021
69362B AW 2	PSEG POWER LLC 5.125 04-15-20 NC			1	2FE	1,991,440	111.780	2,235,601	2,000,000	1,992,629		696			5.125	5.180	OA15	21,639	102,500	03/29/2010	04/15/2020
69362B AY 8	PSEG POWER LLC 4.15 09-15-21			1	2FE	999,110	103.928	1,039,277	1,000,000	999,131		21			4.150	4.161	SM15	11,758		09/14/2011	09/15/2021
694308 GT 8	PACIFIC GAS & ELEC 3.50 10-01-20 NC			1	1FE	1,990,080	104.407	2,088,138	2,000,000	1,991,171		846			3.500	3.559	OA	17,500	73,112	09/08/2010	10/01/2020
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09-15-22			1	1FE	988,480	103.573	1,035,730	1,000,000	989,508		790			3.500	3.619	SM15	10,306	35,486	09/07/2010	09/15/2022
70213H AB 4	PARTNERS HEALTH 3.443 07-01-21 NC				1FE	1,000,000	101.363	1,013,630	1,000,000	1,000,000					3.443	3.443	JJ	1,148		12/08/2011	07/01/2021
705006 AB 0	PEARSON PLC 5.70 06-01-14 NC		R		2FE	1,014,960	109.283	1,092,830	1,000,000	1,004,679		(1,765)			5.700	5.491	DJ	4,750	57,000	03/23/2005	06/01/2014
709631 AD 7	PENTAIR INC 5.00 05-15-21 C21			1	2FE	1,996,080	105.940	2,118,801	2,000,000	1,996,278		198			5.000	5.025	NM15	12,778	51,667	05/02/2011	05/15/2021
713448 BJ 6	PEPSICO INC 7.90 11-01-18			1	1FE	3,058,875	134.234	3,355,840	2,500,000	2,934,209		(52,389)			7.900	4.880	NM	32,917	197,500	07/15/2009	11/01/2018
713448 BN 7	PEPSICO INC 4.50 01-15-20 NC			1	1FE	1,993,300	113.109	2,262,188	2,000,000	1,994,390		567			4.500	4.542	JJ15	41,500	90,000	01/11/2010	01/15/2020
714046 AE 9	PERKINELMER INC 5.00 11-15-21 !				2FE	993,720	100.963	1,009,629	1,000,000	993,809		89			5.000	5.081	NM15	9,167		10/20/2011	11/15/2021
714264 AD 0	PERNOD-RICARD SA 4.45 01-15-22 !		R		2FE	997,460	103.316	1,033,161	1,000,000	997,496		36			4.450	4.481	JJ15	8,158		10/20/2011	01/15/2022
717081 DA 8	PFIZER INC 5.35 03-15-15 NC			1	1FE	5,251,000	113.292	5,664,620	5,000,000	5,147,830		(43,010)			5.350	4.320	SM15	78,764	267,500	07/16/2009	03/15/2015
718172 AB 5	PHILIP MORRIS IN 4.875 05-16-13 NC				1FE	2,940,630	105.750	3,172,503	3,000,000	2,981,875		12,393			4.875	5.337	NM16	18,281	146,250	06/12/2008	05/16/2013
72447X AC 1	PITNEY BOWES INC 5.75 09-15-17 NC !			1	2FE	988,030	107.702	1,077,022	1,000,000	992,342		1,100			5.750	5.910	SM15	16,931	57,500	09/06/2007	09/15/2017
72650R AJ 1	PLAINS ALL AMER 5.25 06-15-15 NC			1	2FE	995,180	109.703	1,097,031	1,000,000	998,050		501			5.250	5.313	DJ15	2,333	52,500	05/24/2005	06/15/2015
72650R AT 9	PLAINS ALL AMER 6.50 05-01-18 NC				2FE	994,240	115.927	1,159,273	1,000,000	995,942		502			6.500	6.579	NM	10,833	65,000	04/18/2008	05/01/2018
72925P AB 1	PLUM CREEK TIMBER 5.875 11-15-15 NC			1	2FE	997,310	109.818	1,098,177	1,000,000	998,770		275			5.875	5.911	NM15	7,507	58,750	11/08/2005	11/15/2015
72925P AC 9	PLUM CREEK TIMBER 4.7 03-15-21 NC			1	2FE	999,330	100.554	1,005,542	1,000,000	999,389		52			4.700	4.708	SM15	13,839	39,167	11/08/2010	03/15/2021
73755L AH 0	POTASH CORP 4.875 03-30-20!		I	1	2FE	2,973,270	114.575	3,437,236	3,000,000	2,977,914		2,119			4.875	4.985	SM31	36,969	146,250	09/23/2009	03/30/2020
74005P AV 6	PRAXAIR INC 3.25 09-15-15 NC			1	1FE	1,994,860	106.961	2,139,226	2,000,000	1,996,728		817			3.250	3.297	SM15	19,139	65,000	08/27/2009	09/15/2015
7425A0 BD 1	PRINCIPAL LIFE 5.125 10-15-13 NC				1FE	998,530	105.805	1,058,046	1,000,000	999,680		167			5.125	5.144	OA15	10,819	51,250	10/07/2003	10/15/2013
743263 AM 7	PROGRESS ENERGY 6.05 03-15-14 NC			1	2FE	997,250	110.441	1,104,410	1,000,000	998,683		542			6.050	6.115	SM15	17,814	60,500	03/16/2009	03/15/2014
743315 AF 0	PROGRESSIVE CORP 7.00 10-1-13 NC				1FE	1,047,430	109.215	1,092,152	1,000,000	1,009,496		(4,979)			7.000	6.417	OA	17,500	70,000	01/23/2002	10/01/2013
743674 AR 4	PROTECTIVE LIFE 4.30 06-01-13 NC			1	2FE	2,809,540	103.366	3,100,985	3,000,000	2,965,281		23,057			4.300	5.158	DJ	10,750	129,000	01/05/2004	06/01/2013
74432Q AB 1	PRUDENTIAL FINL 4.50 07-15-13 NC				2FE	1,000,950	103.679	1,036,792	1,000,000	1,000,175		(107)			4.500	4.488	JJ15	20,750	45,000	07/01/2003	07/15/2013
74432Q AJ 4	PRUDENTIAL FINL 5.50 3-15-16 NC				2FE	2,994,070	108.473	3,254,177	3,000,000	2,997,480		496			5.500	5.521	SM15	48,583	165,000	12/27/2006	03/15/2016
744448 BX 8	PUBLIC SERV COLO SER15 5.50 040114NC			1	1FE	993,710	110.259	1,102,586	1,000,000	998,339		675			5.500	5.580	OA	13,750	55,000	09/02/2003	04/01/2014
744448 CC 3	PUBLIC SERV COLO 5.125 06-01-19 NC			1	1FE	994,600	117.315	1,173,154	1,000,000	995,739		460			5.125	5.195	DJ	4,271	51,250	05/28/2009	06/01/2019
744482 BH 2	PUB SVC NEW HAMP 6.15 09-01-17 NC			1	1FE	998,290	116.421	1,164,209	1,000,000	998,901		158			6.150	6.173	SM	20,500	61,500	09/17/2007	09/01/2017
744538 AC 3	PUB SVC NEW HAMP 3.2 09-01-21				1FE	995,780	99.625	996,250	1,000,000	995,889		109			3.200	3.250	SM	9,600		09/06/2011	09/01/2021
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10-01-21				2FE	998,570	103.255	1,032,546	1,000,000	998,594		24			5.350	5.369	OA	11,740		10/06/2011	10/01/2021
744593 AC 8	STEER-IBM-Z2-A 6.415 6-01-18 AL06-15				1FE	674,489	111.280	774,074	695,610	684,917		1,297			6.415	6.714	DJ	3,719	44,623	01/01/2006	06/01/2018
745332 BZ 8	PUGET SOUND ENERGY 6.75 01-15-16 NC			1	1FE	4,000,000	120.257	4,810,292	4,000,000	4,000,000					6.750	6.750	JJ15	124,500	270,000	01/20/2009	01/15/2016
747262 AA 1	QVC INC 7.50 10-01-19			1	2FE	990,000	108.000	1,080,000	1,000,000	991,266		801			7.500	7.652	OA	18,750	75,000	05/20/2010	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
749121 BV 0	QWEST COMMS INTL 7.50 02-15-14 C11!			1	2FE	2,002,500	100.375	2,007,500	2,000,000	2,000,846		(1,654)			7.500	7.145	AF15	56,667		10/05/2011	02/15/2014
751028 AF 8	RALCORP HOLDINGS 4.95 08-15-20 NC			1	2FE	998,400	101.576	1,015,755	1,000,000	998,583		129			4.950	4.970	AF15	18,700	52,113	07/21/2010	08/15/2020
755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A01-10-15			1	2FE	408,273	107.310	443,744	413,517	411,347		327			6.375	6.492	NM15	3,368	26,361	06/02/1998	05/15/2017
758202 AF 2	REED ELSEVIER PL 7.75 01-15-14 NC!			1	2FE	2,493,600	111.557	2,788,914	2,500,000	2,497,091		1,269			7.750	7.813	JJ15	89,340	193,750	01/13/2009	01/15/2014
75884R AS 2	REGENCY CENTERS 4.8 04-15-21 NC			1	2FE	1,997,200	101.305	2,026,108	2,000,000	1,997,461		212			4.800	4.817	OA15	20,267	98,133	09/30/2010	04/15/2021
760759 AM 2	REPUBLIC SERVICE 4.75 05-15-23 NC				2FE	1,994,720	108.941	2,178,823	2,000,000	1,994,934		214			4.750	4.779	NM15	12,139	49,083	05/02/2011	05/15/2023
774341 AB 7	ROCKWELL COLLINS 5.250 07-15-19 NC!			1	1FE	994,710	116.270	1,162,705	1,000,000	995,828		440			5.250	5.318	JJ15	24,208	52,500	05/01/2009	07/15/2019
776696 AB 2	ROPER INDS 6.625 08-15-13 NC!			1	2FE	4,998,800	107.736	5,386,806	5,000,000	4,999,570		244			6.625	6.631	AF15	125,139	331,250	07/29/2008	08/15/2013
780097 AL 5	ROYAL BK SCOTLAND 5.00 10-01-14 NC		R		3FE	963,080	82.501	825,006	1,000,000	988,726		3,706			5.000	5.447	OA	12,500	50,000	08/21/2003	10/01/2014
78355H JP 5	RYDER SYSTEM INC 3.6 03-01-16 MTN NC			1	2FE	998,860	103.940	1,039,399	1,000,000	999,116		193			3.600	3.623	SM	12,000	35,900	08/26/2010	03/01/2016
78390X AA 9	SAIC INC 4.45 12-01-20 C20			1	1FE	996,370	106.468	1,064,677	1,000,000	996,676		297			4.450	4.496	DJ	3,708	42,172	12/13/2010	12/01/2020
78442F AG 3	SLM CORP 5.375 1-15-13 NC				2FE	999,290	100.794	1,007,942	1,000,000	999,908		84			5.375	5.376	JJ15	24,785	53,750	12/03/2002	01/15/2013
78442F BG 2	SLM CORP 5.00 10-01-13 NC				2FE	992,530	100.482	1,004,822	1,000,000	998,411		848			5.000	5.096	OA	12,500	50,000	09/17/2003	10/01/2013
784635 AL 8	SPX CORP 7.625 12-15-14 NC			1	3FE	1,064,500	110.000	1,100,000	1,000,000	1,045,580		(13,729)			7.625	5.921	DJ15	3,389	76,250	08/10/2010	12/15/2014
786514 BU 2	SAFEWAY INC 4.75 12-01-21 NC				2FE	997,490	102.585	1,025,851	1,000,000	997,504		14			4.750	4.782	DJ	3,431		11/30/2011	12/01/2021
790849 AE 3	ST JUDE MEDICAL 3.75 07-15-14 NC!			1	1FE	3,995,900	105.785	4,231,414	4,000,000	3,997,806		809			3.750	3.773	JJ15	69,167	150,000	08/07/2009	07/15/2014
80105N AG 0	SANOFI-AVENTIS 4.00 03-29-21 NC		R		1FE	1,979,520	110.778	2,215,566	2,000,000	1,980,795		1,275			4.000	4.126	SM29	20,444	40,000	03/22/2011	03/29/2021
803111 AS 2	SARA LEE CORP 4.10 09-15-20 NC			1	2FE	1,998,520	100.545	2,010,894	2,000,000	1,998,682		124			4.100	4.109	SM15	24,144	83,822	08/30/2010	09/15/2020
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21		R	1	1FE	996,790	102.466	1,024,661	1,000,000	996,871		81			3.300	3.338	SM14	9,808		09/07/2011	09/14/2021
80851Q DA 9	CHARLES SCHWAB 6.375 09-01-17 MTN NC				1FE	1,985,872	117.641	2,352,820	2,000,000	1,987,620		1,754			6.375	6.507	SM	42,500	127,500	09/11/2007	09/01/2017
808513 AD 7	SCHWAB CHARLES 4.45 07-22-20 NC			1	1FE	998,720	106.550	1,065,496	1,000,000	998,872		106			4.450	4.466	JJ22	19,654	44,500	07/19/2010	07/22/2020
80932R AG 0	SCOTLAND INTL BV 4.25 05-23-13		R		2FE	2,836,400	91.267	2,738,000	3,000,000	2,971,312		19,388			4.250	4.963	NM23	13,458	127,500	09/29/2003	05/23/2013
81013T AB 7	SCOTTISH POWER 5.375 03-15-15 NC		R	1	1FE	999,930	105.142	1,051,416	1,000,000	999,973		7			5.375	5.376	SM15	15,826	53,750	03/15/2005	03/15/2015
811904 AK 7	SEACOR HOLDINGS 7.375 10-01-19 NC!			1	3FE	993,290	105.400	1,053,998	1,000,000	994,411		517			7.375	7.471	OA	18,438	73,750	09/21/2009	10/01/2019
81683R AJ 3	SEMINOLE TRIBE 7.804 10-01-20 NC A17			1	3FE	1,700,000	98.250	1,670,250	1,700,000	1,700,000					7.804	7.804	OA	33,167	132,668	09/27/2007	10/01/2020
822582 AF 9	SHELL INTL FIN 4.00 03-21-14 NC		R	1	1FE	1,999,460	107.085	2,141,706	2,000,000	1,999,747		107			4.000	4.006	SM21	22,222	80,000	03/18/2009	03/21/2014
822582 AJ 1	SHELL INTL FIN 4.30 09-22-19C		R	1	1FE	2,989,620	115.324	3,459,722	3,000,000	2,991,607		897			4.300	4.343	SM22	35,475	129,000	09/15/2009	09/22/2019
826200 AC 1	SIEMENS FINANCIAL 5.75 10-17-16 NC		R	1	1FE	4,067,720	115.376	4,615,051	4,000,000	4,037,205		(6,631)			5.750	5.525	OA17	47,278	230,000	11/29/2006	10/17/2016
826552 AA 9	SIGMA-ALDRICH 3.375 11-01-20 NC			1	1FE	1,998,300	104.668	2,093,366	2,000,000	1,998,471		146			3.375	3.385	NM	11,250	68,063	10/25/2010	11/01/2020
828807 BW 6	SIMON PROP GP LP 5.25 12-01-16 C16			1	1FE	4,950,330	110.367	5,518,348	5,000,000	4,972,234		4,813			5.250	5.380	DJ	21,875	262,500	12/08/2006	12/01/2016
828807 CD 7	SIMON PROP GP LP 5.65 02-01-20 NC			1	1FE	1,992,420	114.289	2,285,778	2,000,000	1,993,572		611			5.650	5.700	AF	47,083	113,000	01/19/2010	02/01/2020
83238P AB 0	SMITHS GROUP PLC 7.2 05-15-19 NC!		R	1	2FE	998,800	122.987	1,229,868	1,000,000	999,038		96			7.200	7.217	NM15	9,200	72,000	05/07/2009	05/15/2019
833034 AE 1	SNAP-ON INC 5.50 01-15-17 NC !			1	1FE	998,770	115.146	1,151,461	1,000,000	999,298		118			5.500	5.516	JJ15	25,361	55,000	01/11/2007	01/15/2017
833034 AF 8	SNAP-ON INC 5.85 03-01-14 NC!			1	1FE	2,497,800	108.407	2,710,180	2,500,000	2,498,972		433			5.850	5.870	SM	48,750	146,250	02/19/2009	03/01/2014
83367T AD 1	SOCIETE GENERALE 3.10 09-14-15 NC		R		1FE	999,680	87.310	873,099	1,000,000	999,758		61			3.100	3.107	SM14	9,214	31,000	09/07/2010	09/14/2015
83368R AA 0	SOCIETE GENERALE 5.20 04-15-21 NC		R		1FE	1,997,240	84.367	1,687,342	2,000,000	1,997,392		152			5.200	5.218	OA15	21,956	51,133	04/11/2011	04/15/2021
835495 AK 8	SONOCO PRODUCTS 4.375 11-01-21 !			1	2FE	995,430	103.638	1,036,375	1,000,000	995,495		65			4.375	4.432	NM	7,778		10/20/2011	11/01/2021
837004 BC 3	SOUTH CAROLINA E&G 7.125 6-15-13 NC				1FE	2,041,240	107.971	2,159,425	2,000,000	2,006,911		(4,371)			7.125	6.871	DJ15	6,333	142,500	05/07/2001	06/15/2013
842400 FK 4	SOUTHERN CAL ED 5.75 03-15-14 NC			1	1FE	2,984,760	110.253	3,307,587	3,000,000	2,993,221		2,803			5.750	5.861	SM15	50,792	172,500	10/07/2008	03/15/2014
84383Q AA 1	SOUTHN STAR CENT 6.00 06-01-16 NC			1	2FE	1,988,320	110.494	2,209,889	2,000,000	1,994,035		1,146			6.000	6.078	DJ	10,000	120,000	04/12/2006	06/01/2016
843877 AF 8	SOUTHERN STATES 11.250 05-15-15 C13			1	4FE	1,458,330	103.000	1,545,000	1,500,000	1,469,472		6,982			11.250	12.002	NM15	21,563	168,750	04/28/2010	05/15/2015
844741 AY 4	SOUTHWEST AIR CO 5.75 12-15-16 NC			1	2FE	1,990,680	111.856	2,237,117	2,000,000	1,994,720		896			5.750	5.812	DJ15	5,111	115,000	12/11/2006	12/15/2016

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
845437 BH 4	SOUTHWESTERN ELEC PR 5.55 011517 NC			1	2FE	1,994,220	111.852	2,237,035	2,000,000	1,996,695		554			5.550	5.588	JJ15	51,183	111,000	01/08/2007	01/15/2017
84755T AD 9	SPECTRA ENERGY 5.65 03-01-20 NC			1	2FE	997,880	110.687	1,106,874	1,000,000	998,251		164			5.650	5.677	SM	18,833	56,500	08/25/2009	03/01/2020
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14			1	4FE	1,000,000	99.500	995,000	1,000,000	1,000,000					11.000	11.000	NM	18,333	60,194	04/11/2011	05/01/2017
854502 AC 5	STANLEY BLACK 3.4 12-01-21 !			1	1FE	998,980	101.475	1,014,752	1,000,000	998,989		9			3.400	3.412	DJ	3,683		11/17/2011	12/01/2021
854616 AN 9	STANLEY WORKS 6.15 10-01-13 NC!			1	1FE	2,994,120	107.709	3,231,269	3,000,000	2,997,740		1,189			6.150	6.196	OA	46,125	184,500	09/24/2008	10/01/2013
855030 AJ 1	STAPLES INC 9.75 01-15-14 NC!			1	2FE	2,000,000	113.875	2,277,500	2,000,000	2,000,000					9.750	9.750	JJ15	89,917	195,000	01/12/2009	01/15/2014
855707 AB 1	STATE AUTO FINCL 6.25 11-15-13 NC			1	3FE	994,860	98.509	985,091	1,000,000	998,781		596			6.250	6.320	NM17	7,639	62,500	11/06/2003	11/15/2013
85744N AA 9	STATE ST BK & TR 5.30 01-15-16 NC				1FE	1,927,600	112.407	2,248,140	2,000,000	1,958,007		8,964			5.300	5.892	JJ15	48,878	106,000	05/05/2008	01/15/2016
85771S AA 4	STATOILHYDRO ASA 5.25 04-15-19 NC		R	1	1FE	1,497,135	115.496	1,732,433	1,500,000	1,497,767		245			5.250	5.275	OA15	16,625	78,750	04/16/2009	04/15/2019
863667 AB 7	STRYKER CORP 4.375 01-15-20 NC			1	1FE	993,280	111.829	1,118,286	1,000,000	994,375		570			4.375	4.459	JJ15	20,174	43,750	01/12/2010	01/15/2020
86765B AF 6	SUNOCO LOGISTICS 8.75 02-15-14 NC			1	2FE	4,999,750	112.655	5,632,761	5,000,000	4,999,881		49			8.750	8.751	AF15	165,278	437,500	02/03/2009	02/15/2014
86765B AG 4	SUNOCO LOGISTICS 5.50 02-15-20 NC			1	2FE	1,993,440	108.250	2,164,996	2,000,000	1,994,419		531			5.500	5.543	AF15	41,556	110,000	02/09/2010	02/15/2020
86787E AM 9	SUNTRUST BANKS 7.25 03-15-18 NC				2FE	993,430	112.163	1,121,630	1,000,000	995,386		569			7.250	7.344	SM15	21,347	72,500	03/12/2008	03/15/2018
86787G AD 4	SUNTRUST BANKS 5.20 01-17-17 NC				2FE	305,076	102.292	313,014	306,000	305,544		77			5.200	5.234	JJ17	7,249	15,912	12/01/2004	01/17/2017
867914 AZ 6	SUNTRUST BANKS 6.00 09-11-17 NC				2FE	1,999,840	110.536	2,210,710	2,000,000	1,999,898		15			6.000	6.001	SM11	36,667	120,000	09/05/2007	09/11/2017
87151Q AA 4	SYMETRA FINL 6.125 04-01-16 NC			1	2FE	3,044,120	102.142	3,064,263	3,000,000	3,023,180		(4,696)			6.125	5.915	OA	45,938	183,750	12/11/2006	04/01/2016
87161C AG 0	SYNOVUS FINL 5.125 06-15-17 NC				4FE	1,443,480	84.500	1,267,500	1,500,000	1,466,416		5,131			5.125	5.242	DJ15	3,417	76,875	01/11/2007	06/15/2017
872540 AM 1	TJX COS INC 6.95 04-15-19!			1	1FE	998,120	124.577	1,245,771	1,000,000	998,513		152			6.950	6.976	OA15	14,672	69,500	04/02/2009	04/15/2019
87425E AG 8	TALISMAN ENERGY 5.125 05-15-15 NC		I	1	2FE	2,997,420	108.130	3,243,890	3,000,000	2,998,981		270			5.125	5.136	NM15	19,646	153,750	05/09/2005	05/15/2015
88163V AC 3	TEVA PHARM FIN 5.55 02-01-16 NC			1	1FE	962,970	113.111	1,131,114	1,000,000	981,944		3,792			5.550	6.056	AF	23,125	55,500	04/07/2006	02/01/2016
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11-10-21		R		1FE	996,350	101.033	1,010,335	1,000,000	996,393		43			3.650	3.694	NM10	5,171		11/07/2011	11/10/2021
883556 AZ 5	THERMO FISHER 3.60 08-15-21 NC			1	1FE	1,996,180	105.194	2,103,871	2,000,000	1,996,300		120			3.600	3.623	AF15	27,000		08/09/2011	08/15/2021
884903 AT 2	THOMSON CORP 5.25 8-15-13 NC		I	1	1FE	986,320	105.973	1,059,727	1,000,000	997,251		1,581			5.250	5.429	AF15	19,833	52,500	08/25/2003	08/15/2013
884903 BA 2	THOMSON REUTERS 5.95 07-15-13 NC!		I	1	1FE	2,984,940	106.643	3,199,295	3,000,000	2,994,940		3,049			5.950	6.066	JJ15	82,308	178,500	06/17/2008	07/15/2013
884903 BK 0	THOMSON REUTERS 3.95 09-30-21		I		1FE	995,760	103.478	1,034,775	1,000,000	995,844		84			3.950	4.002	SM31	9,436		09/28/2011	09/30/2021
887317 AK 1	TIME WARNER INC 4.75 03-29-21 NC				2FE	989,430	108.352	1,083,519	1,000,000	990,060		630			4.750	4.885	SM29	12,139	23,486	03/29/2011	03/29/2021
887317 AN 5	TIME WARNER INC 4.00 01-15-22 NC				2FE	982,970	102.964	1,029,642	1,000,000	983,247		277			4.000	4.206	JJ15	8,222		10/12/2011	01/15/2022
88732J AG 3	TIME WARNER CABLE 5.40 07-02-12 NC			1	2FE	998,150	102.212	1,022,124	1,000,000	999,799		384			5.400	5.441	JJ02	26,850	54,000	04/04/2007	07/02/2012
88732J AK 4	TIME WARNER CABLE 6.20 07-01-13 NC			1	2FE	6,985,160	107.332	7,513,272	7,000,000	6,995,088		3,032			6.200	6.250	JJ	217,000	434,000	06/16/2008	07/01/2013
88732J AQ 1	TIME WARNER CABLE 8.25 02-14-14 NC			1	2FE	1,497,735	112.899	1,693,487	1,500,000	1,498,968		429			8.250	8.286	AF14	47,094	123,750	11/13/2008	02/14/2014
88732J AR 9	TIME WARNER CABLE 7.50 04-01-14 NC			1	2FE	3,981,360	112.092	4,483,666	4,000,000	3,990,778		3,631			7.500	7.614	OA	75,000	300,000	03/23/2009	04/01/2014
887389 AG 9	TIMKEN CO 6.00 09-15-14 NC!			1	2FE	998,630	108.348	1,083,476	1,000,000	999,209		262			6.000	6.032	SM15	17,667	60,000	09/09/2009	09/15/2014
88948A AR 8	TOLL ROAD INV II 0.00 02-15-16 NC			1	2FE	2,213,225	72.440	2,535,408	3,500,000	2,606,118		180,014				7.420				09/25/2009	02/15/2016
891027 AN 4	TORCHMARK CORP 6.375 06-15-16 NC			1	2FE	2,977,410	109.588	3,287,639	3,000,000	2,988,133		2,231			6.375	6.479	DJ15	8,500	191,250	06/20/2006	06/15/2016
89233P 5F 9	TOYOTA MTR CRED 3.40 09-15-21				1FE	1,994,960	103.900	2,078,007	2,000,000	1,995,086		126			3.400	3.430	SM15	20,022		09/08/2011	09/15/2021
898813 AK 6	TUCSON ELEC PWR 5.15 11-15-21				2FE	996,820	106.316	1,063,159	1,000,000	996,856		36			5.150	5.191	NM15	7,581		11/03/2011	11/15/2021
899896 AA 2	TUPPERWARE CORP 4.75 06-01-21			1	2FE	1,979,780	100.565	2,011,308	2,000,000	1,980,708		928			4.750	4.879	DJ	7,917	47,236	05/25/2011	06/01/2021
902118 BL 1	TYCO INTL FINANCE 8.50 01-15-19 P14!		R	1	1FE	1,213,060	128.931	1,289,306	1,000,000	1,171,872		(19,502)			8.500	5.520	JJ15	39,194	85,000	10/27/2009	01/15/2019
90261X GD 8	UBS AG STAMFORD 4.875 08-04-20		R		1FE	4,148,920	98.964	3,958,577	4,000,000	4,133,064		(12,678)			4.875	4.401	AF04	79,625	195,000	10/05/2010	08/04/2020
902691 AD 6	UGI UTILITIES 5.753 09-30-16 NC			1	1FE	1,000,000	116.025	1,160,249	1,000,000	1,000,000					5.753	5.753	SM31	14,542	57,530	09/12/2006	09/30/2016
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12-15-21				1FE	2,000,000	99.833	1,996,660	2,000,000	2,000,000					3.853	3.853	DJ15	6,635		11/23/2011	12/15/2021
904851 AA 0	UNIONBANCAL CORP 5.250 12-16-13 NC				1FE	2,989,110	103.105	3,093,159	3,000,000	2,997,402		1,228			5.250	5.297	DJ16	6,563	157,500	12/03/2003	12/16/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
90520G AA 4	UNION BANK CALIF 5.95 05-11-16 NC				1FE	2,566,075	108.277	2,706,923	2,500,000	2,535,190		(6,949)			5.950	5.582	NM11	20,660	148,750	01/24/2007	05/11/2016
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC				1	818,182	105.762	865,323	818,182	818,182					4.710	4.710	NM15	4,924	38,536	06/16/2005	05/15/2020
90919U AA 2	UNISON LEASE FND 5.349 04-15-17			1	1FE	2,990,000	102.996	3,089,878	3,000,000	2,991,217		1,217			5.349	5.413	MON	7,132	142,640	02/18/2011	04/15/2017
913017 BQ 1	UNITED TECH CORP 6.125 02-01-19 NC			1	1FE	2,240,100	123.549	2,470,985	2,000,000	2,188,507		(22,096)			6.125	4.553	AF	51,042	122,500	08/04/2009	02/01/2019
913017 BR 9	UNITED TECH CORP 4.50 04-15-20 NC			1	1FE	1,990,020	112.287	2,245,738	2,000,000	1,991,518		825			4.500	4.562	OA15	19,000	90,000	02/23/2010	04/15/2020
91324P BA 9	UNITEDHEALTH GRP 5.50 11-15-12 NC			1	1FE	2,780,940	103.950	3,118,503	3,000,000	2,944,903		58,973			5.500	7.722	NM15	21,083	165,000	01/05/2009	11/15/2012
91529Y AH 9	UNUM GROUP 5.625 09-15-20 NC			1	2FE	2,010,300	103.823	2,076,467	2,000,000	2,009,256		(811)			5.625	5.557	SM15	33,125	112,500	09/09/2010	09/15/2020
918204 AV 0	VF CORP 3.50 09-01-21 NC				1FE	996,900	103.529	1,035,286	1,000,000	996,992		92			3.500	3.537	SM	12,347		08/17/2011	09/01/2021
91911T AJ 2	VALE OVERSEAS LTD 5.625 09-15-19 NC		R	1	2FE	992,320	109.870	1,098,698	1,000,000	993,721		633			5.625	5.727	SM15	16,563	56,250	09/08/2009	09/15/2019
91911T AL 7	VALE OVERSEAS 4.625 09-15-20 NC		R	1	2FE	1,980,600	103.436	2,068,715	2,000,000	1,982,631		1,578			4.625	4.748	SM15	27,236	92,500	09/08/2010	09/15/2020
91913Y AR 1	VALERO ENERGY 6.125 02-01-20 NC			1	2FE	1,987,380	111.076	2,221,519	2,000,000	1,989,227		1,000			6.125	6.211	AF	51,042	122,500	02/03/2010	02/01/2020
92239M AE 1	VECTREN UTILITY 5.75 08-01-18 NC			1	1FE	991,770	111.524	1,115,239	1,000,000	995,514		545			5.750	5.833	AF	23,958	57,500	07/24/2003	08/01/2018
92276M AW 5	VENTAS REALTY LP 4.75 06-01-21 NC				2FE	1,982,640	96.649	1,932,979	2,000,000	1,983,492		852			4.750	4.860	DJ	7,917	51,194	05/10/2011	06/01/2021
92344S AP 5	VERIZON WIRELESS 5.55 02-01-14 NC!			1	1FE	8,204,560	108.742	8,699,380	8,000,000	8,099,805		(45,529)			5.550	4.885	AF	185,000	444,000	08/07/2009	02/01/2014
92553P AE 2	VIACOM INC 4.375 09-15-14 NC!			1	2FE	2,978,730	107.118	3,213,533	3,000,000	2,988,021		4,075			4.375	4.534	SM15	38,646	131,250	08/19/2009	09/15/2014
92769V AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13		R	1	3FE	1,070,000	112.250	1,122,500	1,000,000	1,065,451		(4,549)			9.500	7.786	AF15	35,889		08/11/2011	08/15/2016
92849T AJ 7	VITERRA INC 5.95 08-01-20 NC		I	1	2FE	994,810	102.870	1,028,698	1,000,000	995,370		402			5.950	6.020	AF	24,792	59,004	07/30/2010	08/01/2020
92852E AL 9	VIVENDI 6.675 04-14-18 NC!		R	1	2FE	1,993,500	115.125	2,302,493	2,000,000	1,995,452		569			6.625	6.670	OA04	32,021	132,500	04/01/2008	04/04/2018
92857W AF 7	VODAFONE GROUP 5.00 12-16-13 NC		R	1	1FE	990,830	107.505	1,075,054	1,000,000	997,815		1,035			5.000	5.119	DJ16	2,083	50,000	01/02/2004	12/16/2013
92857W AK 6	VODAFONE GROUP 5.75 03-15-16 NC		R	1	1FE	3,013,380	116.048	3,481,447	3,000,000	3,006,930		(1,437)			5.750	5.686	SM15	50,792	172,500	12/08/2006	03/15/2016
92857W AR 1	VODAFONE GROUP 5.35 02-27-12 NC		R	1	1FE	1,998,960	100.685	2,013,703	2,000,000	1,999,964		229			5.350	5.362	AF27	36,856	107,000	02/21/2007	02/27/2012
92931B AB 2	INTEGRYS ENERGY 5.375 12-01-12 NC			1	2FE	1,963,220	102.435	2,048,693	2,000,000	1,990,426		9,888			5.375	5.920	DJ	8,958	107,500	02/06/2009	12/01/2012
92936M AA 5	WPP FINANCE 2010 4.75 11-21-21 !		R		2FE	995,670	99.804	998,040	1,000,000	995,708		38			4.750	4.805	NM21	5,278		11/02/2011	11/21/2021
931142 CL 5	WAL-MART STORES 4.25 04-15-13 NC				1FE	2,427,075	104.936	2,623,409	2,500,000	2,477,527		16,500			4.250	4.980	OA15	22,431	106,250	10/10/2008	04/15/2013
93884P CQ 1	WASH GAS LIGHT 6.49 09-27-27 MTN				1FE	1,677,675	124.583	1,868,741	1,500,000	1,638,637		(5,379)			6.490	5.599	SM15	28,664	97,350	01/21/2003	09/27/2027
939653 AL 5	WASHINGTON REIT 4.95 10-01-20 NC			1	2FE	2,975,970	104.432	3,132,949	3,000,000	2,978,368		1,924			4.950	5.053	OA	37,125	148,913	09/23/2010	10/01/2020
94707V AA 8	WEATHERFORD INTL 5.125 09-15-20 NC			1	2FE	2,004,070	104.637	2,092,732	2,000,000	2,003,655		(327)			5.125	5.099	SM15	30,181	100,222	09/16/2010	09/15/2020
94973V AQ 0	WELLPOINT INC 6.00 02-15-14 NC!			1	1FE	4,990,450	108.871	5,443,548	5,000,000	4,995,621		1,881			6.000	6.045	AF15	113,333	300,000	02/02/2009	02/15/2014
94973V AW 7	WELLPOINT INC A 3.70 08-15-21 C15			1	1FE	1,997,680	101.827	2,036,535	2,000,000	1,997,753		73			3.700	3.714	AF15	27,956		08/10/2011	08/15/2021
950840 AA 6	WESFARMERS LTD 6.998 04-10-13!		R	1	2FE	3,000,000	106.576	3,197,267	3,000,000	3,000,000					6.998	6.998	OA10	47,237	209,940	04/03/2008	04/10/2013
961548 AS 3	WESTVACO CORP 7.50 06-15-27 A1218				3FE	653,069	110.783	714,548	645,000	651,927		(235)			7.500	7.382	DJ15	2,150	48,375	04/05/2006	06/15/2027
970648 AE 1	WILLIS NORTH AMER 7.00 09-29-19 NC			1	2FE	995,030	111.366	1,113,662	1,000,000	995,871		389			7.000	7.070	SM15	20,611	70,000	09/22/2009	09/29/2019
971807 AC 6	WILMINGTON TRUST 4.875 04-15-13 NC				2FE	2,979,630	102.413	3,072,392	3,000,000	2,996,666		2,448			4.875	4.965	OA15	30,875	146,250	09/29/2003	04/15/2013
976656 CA 4	WISC ELEC POWER 6.00 04-01-14 NC			1	1FE	998,060	110.446	1,104,456	1,000,000	999,130		351			6.000	6.042	OA	15,000	60,000	09/25/2008	04/01/2014
980888 AD 3	WOOLWORTHS LTD 4.00 09-22-20 NC		R		1FE	1,997,540	102.780	2,055,604	2,000,000	1,997,802		207			4.000	4.015	SM22	22,000	80,000	09/14/2010	09/22/2020
981811 AD 4	WORTHINGTON INDS 6.50 04-15-20 NC			1	2FE	998,900	114.620	1,146,202	1,000,000	999,042		85			6.500	6.515	OA15	13,722	65,000	04/08/2010	04/15/2020
983024 AE 0	WYETH 5.50 02-01-14 NC			1	1FE	2,992,641	109.570	3,287,094	3,000,000	2,996,172		1,688			5.500	5.566	AF	68,750	165,000	12/11/2003	02/01/2014
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12-01-16 NC !			1	2FE	1,990,820	108.000	2,160,000	2,000,000	1,994,802		883			6.000	6.062	DJ	10,000	120,000	11/30/2006	12/01/2016
98417E AK 6	XSTRATA CAN FIN 4.95 11-15-21 !		I		2FE	998,740	102.150	1,021,503	1,000,000	998,754		14			4.950	4.966	NM15	7,012		11/03/2011	11/15/2021
98419M AE 0	XYLEM INC 4.875 10-01-21				2FE	999,350	106.375	1,063,750	1,000,000	999,364		14			4.875	4.883	OA	13,678		09/15/2011	10/01/2021
984851 AC 9	YARA INTL SA 7.875 06-11-19 NC!		R	1	2FE	994,890	122.790	1,227,900	1,000,000	995,845		396			7.875	7.950	DJ11	4,375	78,750	06/04/2009	06/11/2019
988498 AH 4	YUM! BRANDS INC 3.75 11-01-21 C21			1	2FE	1,992,300	101.432	2,028,643	2,000,000	1,992,513		213			3.750	3.796	NM	25,417		08/22/2011	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						989,933,264	XXX	1,060,593,990	990,204,778	987,597,625	(150)	117,976	0	0	XXX	XXX	XXX	14,398,632	48,614,214	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36			2	1FM	1,210,329	85.625	1,182,708	1,381,259	1,230,391		20,057			0.404	7.683	MON	93	3,150	05/13/2011	08/25/2036
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 36RE			2	1FM	505,173	86.735	527,906	608,642	524,992		5,807			4.933	7.946	MON	2,518	30,093	05/14/2008	05/25/2036
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46			2	1FM	408,190	42.136	229,326	544,254	392,069		(1,586)	21,860		0.484	2.369	MON	219	2,318	05/20/2008	10/25/2046
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE			2	1FM	1,150,192	100.125	1,256,895	1,255,326	1,187,169		15,724			5.002	8.114	MON	5,482	65,311	07/30/2009	04/26/2037
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE			2	1FM	1,452,006	100.875	1,498,426	1,485,428	1,456,715		2,377			5.500	5.920	MON	6,808	90,661	12/10/2009	06/26/2035
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE			2	1FM	3,434,155	100.125	3,657,923	3,653,356	3,476,353		18,493			5.985	7.338	MON	18,510	222,439	08/26/2009	11/26/2036
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE			2	1FM	1,688,523	103.375	1,794,869	1,736,270	1,695,008		2,924			6.000	6.467	MON	8,681	104,176	09/02/2009	06/27/2037
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE			2	1FM	1,736,036	101.375	1,786,707	1,762,473	1,739,977		2,498			5.500	5.848	MON	8,078	96,935	05/11/2010	03/26/2036
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE			2	1FM	2,219,703	102.375	2,289,593	2,236,477	2,231,820		594			6.000	6.064	MON	2,236	134,188	12/18/2009	12/26/2036
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.0 37RE			2	1FM	2,576,989	100.060	2,668,600	2,667,000	2,586,416		9,422			6.000	6.643	MON	13,335	146,701	01/07/2011	02/26/2037
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE			2	1FM	1,685,385	93.000	1,654,256	1,778,770	1,686,593		1,205			6.000	7.015	MON	8,894	70,652	04/20/2011	10/26/2035
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35			2	1FM	1,621,628	64.804	1,295,390	1,998,926	1,470,779		1,174	92,791		0.694	4.219	MON	232	12,599	04/07/2008	05/25/2035
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9-25-35			2	1FM	973,750	88.020	880,200	1,000,000	928,571		(2,316)	38,123		5.500	5.490	MON	4,583	55,000	10/13/2005	09/25/2035
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35			2	1FM	304,814	96.800	333,873	344,910	327,072		7,235			2.762	7.952	MON	877	10,465	09/10/2008	11/25/2035
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37			2	1FM	521,791	57.000	313,075	549,254	397,135		17,476	50,731		5.846	7.500	MON	2,676	32,089	05/13/2008	01/25/2037
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36			2	3FM	57,160	59.893	36,037	60,169	45,976		2,313	8,853		5.791	6.400	MON	290	3,485	04/30/2008	10/25/2036
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37			2	1FM	368,323	65.000	273,611	420,941	315,447		(2,902)	49,163		5.774	8.411	MON	2,025	24,284	04/25/2008	05/25/2037
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE			2	1FM	2,175,955	102.798	2,236,844	2,175,955	2,175,955					6.000	6.000	MON	10,880	130,556	01/06/2010	09/26/2037
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.0 37 RE			2	1FM	4,734,146	104.190	5,192,113	4,983,312	4,784,650		23,526			6.000	6.824	MON	24,917	298,961	11/24/2009	08/26/2037
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE			2	1FM	4,906,250	103.770	5,188,500	5,000,000	4,939,112		16,958			6.000	6.429	MON	25,000	299,962	12/08/2009	10/26/2036
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 1037RE			2	1FM	1,930,000	88.000	1,760,000	2,000,000	1,935,852		5,852			6.000	6.667	MON	10,000	90,000	03/22/2011	10/26/2037
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.0 0837RE			2	1FM	5,002,908	105.290	5,247,882	4,984,217	4,998,389		(2,380)			6.000	5.927	MON	24,921	324,016	02/10/2010	08/26/2037
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.0 08-37 RE			2	1FM	466,250	101.470	507,350	500,000	469,876		2,926			6.000	7.031	MON	2,500	32,496	09/23/2010	08/26/2037
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.0 0837 RE			2	1FM	2,011,209	59.740	2,090,900	3,500,000	2,039,783		23,182			6.000	11.504	MON	17,500	227,474	09/23/2010	08/26/2037
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12-25-36			2	2AM	1,447,174	95.860	1,387,269	1,447,182	1,447,182					6.159	5.764	MON	12,961	83,597	05/08/2007	12/25/2036
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36			2	1FM	691,617	62.218	439,094	705,731	392,081		(15,663)			3.031	5.759	MON	2,534	25,561	08/29/2007	06/20/2036
12641P AA 2	CSMC 2009-6R 1A1 SEQ SSNR 5.75 RE			2	1FM	2,100,000	102.000	2,142,000	2,100,000	2,100,000					5.750	5.750	MON	10,063	120,736	05/29/2009	01/26/2036
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 36 RE			2	1FM	330,000	68.000	224,400	330,000	330,000					5.750	5.750	MON	1,581	18,973	05/29/2009	01/26/2036
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 36RE			2	2FM	180,000	44.000	79,200	180,000	180,000					5.750	5.750	MON	920	10,349	05/29/2009	01/26/2036
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 36 RE			2	1FM	150,000	39.000	58,500	150,000	23,939		662	70,836		5.750	38.844	MON	719	8,624	05/29/2009	01/26/2036
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 36 RE			2	1FM	120,000	33.000	39,600	120,000	6,000		(5)	22,808		5.750	99.000	MON	575	6,899	05/29/2009	01/26/2036
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 36 RE			2	1FM	66,617	27.000	32,400	120,000	3,600		(750)	17,225		5.750	99.000	MON	575	6,899	05/29/2009	01/26/2036
12641P AJ 3	CSMC 2009-6R 2A1 SEQ SSNR 5.5 RE			2	1FM	3,990,000	100.875	4,024,913	3,990,000	3,990,000					5.500	5.500	MON	18,288	219,732	05/29/2009	10/26/2035
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 35 RE			2	1FM	630,000	64.500	406,350	630,000	630,000					5.500	5.500	MON	2,888	34,695	05/29/2009	10/26/2035
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 35 RE			2	1FM	420,000	57.125	239,925	420,000	420,000					5.500	5.500	MON	1,925	23,130	05/29/2009	10/26/2035
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 35 RE			2	1FM	240,000	50.750	121,800	240,000	228,000			12,000		5.500	5.860	MON	1,100	13,217	05/29/2009	10/26/2035
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 35 RE			2	1FM	360,000	44.750	161,100	360,000	110,040		(2,486)	237,993		5.500	18.682	MON	1,650	19,825	05/29/2009	10/26/2035
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 35 RE			2	1FM	326,640	34.625	124,650	360,000	7,200		(2,789)	67,831		5.500	99.000	MON	1,650	19,825	05/29/2009	10/26/2035
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 35 RE			2	1FM	560,000	100.750	564,200	560,000	560,000					5.500	5.500	MON	2,567	30,820	05/29/2009	11/26/2035

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
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 35 RE			2	1FM	110,000	63.875	70,263	110,000	110,000					5.500	5.500	MON	504	6,054	05/29/2009	11/26/2035
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 35 RE			2	2FM	100,000	58.000	58,000	100,000	100,000					5.500	5.500	MON	458	5,504	05/29/2009	11/26/2035
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 35 RE			2	1FM	80,000	52.000	41,600	80,000	61,330		(195)	18,475		5.500	6.587	MON	367	4,403	05/29/2009	11/26/2035
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 35 RE			2	1FM	88,034	42.500	38,250	90,000	5,331		(207)	31,522		5.500	99.000	MON	413	4,953	05/29/2009	11/26/2035
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 35 RE			2	1FM	18,239	34.375	20,625	60,000	1,113		(87)			5.500	99.000	MON	275	3,302	05/29/2009	11/26/2035
12641P BJ 2	CSMC 2009-6R 6A1 SEQ SSNR 5.5 RE			2	1FM	1,340,000	101.500	1,360,100	1,340,000	1,340,000					5.500	5.500	MON	6,142	73,887	05/29/2009	09/26/2035
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 35 RE			2	1FM	220,000	66.875	147,125	220,000	220,000					5.500	5.500	MON	1,008	12,131	05/29/2009	09/26/2035
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 35 RE			2	1FM	140,000	59.750	83,650	140,000	140,000					5.500	5.500	MON	642	7,720	05/29/2009	09/26/2035
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 35 RE			2	1FM	120,000	52.625	63,150	120,000	101,972		(263)	17,765		5.500	6.087	MON	550	6,617	05/29/2009	09/26/2035
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 35 RE			2	1FM	80,000	45.000	36,000	80,000	29,794		12,172	52,136		5.500		MON	367	4,411	05/29/2009	09/26/2035
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 35 RE			2	1FM	97,485	38.250	38,250	100,000	9,267		(1,615)	13,650		5.500	44.414	MON	458	5,514	05/29/2009	09/26/2035
12641P BX 1	CSMC 2009-6R 8A1 SEQ SSNR 5.5 RE			2	1FM	3,700,000	102.000	3,774,000	3,700,000	3,700,000					5.500	5.500	MON	16,958	203,500	05/29/2009	10/26/2035
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 35 RE			2	1FM	500,000	58.125	290,625	500,000	500,000					5.500	5.500	MON	2,291	27,500	05/29/2009	10/26/2035
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 35 RE			2	1FM	300,000	48.000	144,000	300,000	300,000					5.500	5.500	MON	1,375	16,500	05/29/2009	10/26/2035
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 35 RE			2	2FM	250,000	42.875	107,188	250,000	250,000					5.500	5.500	MON	1,145	13,750	05/29/2009	10/26/2035
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 35 RE			2	1FM	100,000	32.750	32,750	100,000	58,792			41,208		5.500	9.539	MON	458	5,500	05/29/2009	10/26/2035
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 35 RE			2	1FM	107,416	27.000	40,500	150,000	2,196		(303)	76,168		5.500	99.000	MON	687	8,250	05/29/2009	10/26/2035
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 35RE			2	1FM	600,000	103.125	618,750	600,000	600,000					2.742	4.978	MON	1,371	18,325	05/29/2009	10/26/2035
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 35RE			2	1FM	90,000	71.875	64,688	90,000	90,000					2.742	4.978	MON	236	2,749	05/29/2009	10/26/2035
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 35RE			2	1FM	31,276	66.500	53,200	80,000	43,510		11,219			2.742	44.509	MON	210	2,443	05/29/2009	10/26/2035
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 35RE			2	1FM	36,741	58.500	64,350	110,000	50,961		13,497			2.742	47.868	MON	289	3,360	05/29/2009	10/26/2035
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 35RE			2	1FM	16,770	47.500	28,500	60,000	23,427		6,657			2.742	54.945	MON	157	1,833	05/29/2009	10/26/2035
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 35RE			2	1FM	13,499	41.875	25,125	60,000	19,078		5,943			2.742	64.308	MON	157	1,833	05/29/2009	10/26/2035
12641P CS 1	CSMC 2009-6R 11A1 SEQ SSNR 5.5 36 RE			2	1FM	1,540,000	102.625	1,580,425	1,540,000	1,540,000					5.500	5.500	MON	7,058	84,692	05/29/2009	01/26/2036
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 36RE			2	1FM	180,000	69.125	124,425	180,000	180,000					5.500	5.500	MON	825	9,899	05/29/2009	01/26/2036
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 36RE			2	2FM	140,000	59.500	83,300	140,000	140,000					5.500	5.500	MON	642	7,699	05/29/2009	01/26/2036
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 36RE			2	1FM	80,000	49.750	39,800	80,000	54,387		664			5.500	10.692	MON	367	4,400	05/29/2009	01/26/2036
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 36RE			2	1FM	24,949	39.125	23,475	60,000	15,671		(1,237)			5.500	12.780	MON	275	3,300	05/29/2009	01/26/2036
12641P CZ 5	CSMC 2009-6R 12A1 SEQ SSNR 5.0 35 RE			2	1FM	1,520,000	101.375	1,540,900	1,520,000	1,520,000					5.000	5.000	MON	6,333	76,009	05/29/2009	04/26/2035
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.0 35 RE			2	1FM	200,000	64.125	128,250	200,000	200,000					5.000	5.000	MON	833	10,001	05/29/2009	04/26/2035
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.0 35 RE			2	1FM	120,000	56.250	67,500	120,000	120,000					5.000	5.000	MON	500	6,001	05/29/2009	04/26/2035
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.0 35 RE			2	2FM	60,000	48.125	28,875	60,000	60,000					5.000	5.000	MON	250	3,000	05/29/2009	04/26/2035
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.0 35 RE			2	1FM	32,141	39.750	15,900	40,000	33,768		641			5.000	8.134	MON	167	2,000	05/29/2009	04/26/2035
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.0 35 RE			2	1FM	14,665	34.375	20,625	60,000	18,327		4,755			5.000	29.276	MON	250	3,000	05/29/2009	04/26/2035
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.0 092637RE			2	1FM	230,567	57.250	189,262	330,588	205,187		218			6.000	10.213	MON	3,306	18,191	06/24/2009	09/26/2037
12641Q AE 2	CSMC 2009-7R 4A1 SEQ SSNR 6.0 0737RE			2	1FM	462,445	90.125	416,778	462,445	462,445					6.000	6.000	MON	2,306	27,822	06/24/2009	07/26/2037
12641Q AF 9	CSMC 2009-7R 4A2 SUB 6.0 072637RE			2	1FM	100,000	23.875	23,875	100,000	81,090		(416)	18,494		6.000	7.514	MON	998	5,507	06/24/2009	07/26/2037
12641Q AG 7	CSMC 2009-7R 4A3 SUB 6.0 0737RE			2	1FM	50,000	19.625	9,813	50,000	18,131		(276)	14,667		6.000	15.477	MON	498	2,753	06/24/2009	07/26/2037
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.0 0737RE			2	1FM	50,000	18.625	9,313	50,000	7,500		(287)	7,213		6.000	43.485	MON	498	2,753	06/24/2009	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.0 0737RE			2	1FM	64,331	13.625	25,727	188,818	14,681		(5,003)	4,613		6.000	40.808	MON	1,913	10,372	06/24/2009	07/26/2037
12641Q AN 2	CSMC 2009-7R 5A1 SEQ SSNR 5.5 35RE			2	1FM	2,250,000	103.125	2,320,313	2,250,000	2,250,000					5.500	5.500	MON	20,624	113,671	06/24/2009	11/26/2035
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.5 1135RE			2	1FM	240,000	41.500	99,600	240,000	240,000					5.500	5.500	MON	2,200	12,125	06/24/2009	11/26/2035

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
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.5 1135RE			2	2FM	120,000	28.125	33,750	120,000	120,000					5.500	5.500	MON	1,100	6,062	06/24/2009	11/26/2035
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 1135RE			2	1FM	180,000	27.750	49,950	180,000	60,498		(961)	118,541		5.500	16.932	MON	1,650	9,094	06/24/2009	11/26/2035
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 1135RE			2	1FM	160,461	22.125	46,463	210,000	8,642		(884)	23,593		5.500	99.000	MON	1,924	10,609	06/24/2009	11/26/2035
12641Q AW 2	CSMC 2009-7R 6A1 SEQ SSNR 5.50 35RE			2	1FM	1,700,000	95.375	1,621,375	1,700,000	1,700,000					5.500	5.500	MON	7,755	93,749	06/24/2009	09/26/2035
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 0935RE			2	1FM	120,000	19.500	23,400	120,000	102,820			17,180		5.500	6.505	MON	1,094	6,064	06/24/2009	09/26/2035
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.5 0935RE			2	1FM	112,439	14.875	26,775	180,000	50,400		(685)	63,735		5.500	20.464	MON	1,642	9,096	06/24/2009	09/26/2035
12641Q BC 5	CSMC 2009-7R 7A1 SEQ SSNR FLT 36RE			2	1FM	363,570	102.875	374,022	363,570	363,570					6.000	6.000	MON	2,120	19,987	06/24/2009	12/26/2036
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 1236RE			2	1FM	175,875	99.375	187,145	188,322	178,736		1,397			6.000	7.066	MON	1,099	10,358	06/24/2009	12/26/2036
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 1236RE			2	1FM	65,620	92.500	87,099	94,161	69,815		1,833			6.000	10.997	MON	549	5,179	06/24/2009	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 1236RE			2	1FM	45,430	48.500	137,004	282,483	47,308		854			6.000	41.573	MON	472	15,537	06/24/2009	12/26/2036
12641Q BU 5	CSMC 2009-7R 9A1 SEQ SSNR 5.25 35RE			2	1FM	1,400,000	102.150	1,430,100	1,400,000	1,400,000					5.250	5.250	MON	12,250	67,362	06/24/2009	08/26/2035
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 0835RE			2	1FM	240,000	64.900	155,760	240,000	240,000					5.250	5.250	MON	2,100	11,548	06/24/2009	08/26/2035
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 0835RE			2	1FM	120,000	53.150	63,780	120,000	120,000					5.250	5.250	MON	1,050	5,774	06/24/2009	08/26/2035
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 0835RE			2	1FM	220,597	27.775	66,660	240,000	164,160		(171)	42,701		5.250	7.799	MON	2,100	11,548	06/24/2009	08/26/2035
12641Q CB 6	CSMC 2009-7R 10A1 SEQ SSNR CSTR 36RE			2	1FM	328,366	99.875	327,956	328,366	328,366					2.765	5.175	MON	757	9,079	06/24/2009	01/26/2036
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 0136RE			2	1FM	291,797	97.750	285,232	291,797	279,294		4,759			2.765	4.748	MON	1,385	7,467	06/24/2009	01/26/2036
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 0136RE			2	1FM	227,720	79.625	435,644	547,120	299,928		42,230			2.765	20.575	MON	2,597	14,000	06/24/2009	01/26/2036
12641Q CH 3	CSMC 2009-7R 11A1 SEQ SSNR 5.5 35 RE			2	1FM	2,187,500	98.375	2,151,953	2,187,500	2,187,500					5.500	5.500	MON	20,052	110,286	06/24/2009	02/26/2035
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 0235RE			2	1FM	262,383	54.375	169,922	312,500	217,950		536	31,823		5.500	8.017	MON	2,864	15,755	06/24/2009	02/26/2035
12641Q CN 0	CSMC 2009-7R 12A1 SEQ SSNR 5.75 36RE			2	1FM	364,962	100.000	362,411	362,411	363,531		(536)			5.750	5.424	MON	1,734	20,827	06/24/2009	01/26/2036
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 0136RE			2	1FM	120,977	99.125	119,918	120,977	120,977					5.750	5.750	MON	1,158	6,374	06/24/2009	01/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 0136RE			2	1FM	60,489	92.375	55,877	60,489	60,489					5.750	5.750	MON	578	3,187	06/24/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 0136RE			2	1FM	60,489	67.000	40,528	60,489	60,489					5.750	5.750	MON	578	3,187	06/24/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 0136RE			2	1FM	127,698	44.500	56,826	127,698	67,449		(1,170)	29,721		5.750	11.136	MON	1,222	6,728	06/24/2009	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ SSNR 6. 0637RE			2	1FM	680,870	98.625	671,508	680,870	680,870					6.000	6.000	MON	3,404	40,842	06/24/2009	06/26/2037
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.0 0637RE			2	1FM	134,170	82.000	110,019	134,170	134,170					6.000	6.000	MON	1,342	7,378	06/24/2009	06/26/2037
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.0 0637RE			2	1FM	67,085	50.125	33,626	67,085	30,811		(24)	36,250		6.000	11.201	MON	670	3,689	06/24/2009	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.0 0637RE			2	1FM	109,187	42.625	57,190	134,170	35,950		(2,149)	33,693		6.000	13.028	MON	1,342	7,378	06/24/2009	06/26/2037
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.75 0437RE			2	1FM	328,077	97.375	319,465	328,077	328,077					5.750	5.750	MON	3,037	18,231	06/24/2009	04/26/2037
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 0437RE			2	1FM	212,184	95.500	202,636	212,184	212,184					5.750	5.750	MON	1,910	11,657	06/24/2009	04/26/2037
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 0437RE			2	1FM	212,184	82.000	173,991	212,184	212,184					5.750	5.750	MON	1,910	11,657	06/24/2009	04/26/2037
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 0437RE			2	1FM	212,184	69.375	147,203	212,184	212,184					5.750	5.750	MON	1,910	11,657	06/24/2009	04/26/2037
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 0437RE			2	1FM	1,308,775	52.375	777,921	1,485,290	1,004,810		(19,758)	211,414		5.750	5.310	MON	13,364	81,602	06/24/2009	04/26/2037
12641Q DV 1	CSMC 2009-7R 16A1 SEQ SSNR 5.75 36RE			2	1FM	999,564	99.250	991,875	999,370	994,119		(21)	5,358		5.750	5.850	MON	4,789	57,463	06/24/2009	02/26/2036
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 0236RE			2	1FM	148,244	23.625	35,023	148,244	32,980		(7,518)	49,598		5.750		MON	1,420	7,814	06/24/2009	02/26/2036
12641Q EA 6	CSMC 2009-7R 17A1 SEQ SSNR FLT 37RE			2	1FM	1,050,000	55.750	585,375	1,050,000	919,797		25,194			0.444	2.849	MON	453	3,362	06/24/2009	03/26/2037
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 0337RE			2	1FM	510,000	30.875	157,463	510,000	40,037		9,357	168,420		0.444	19.511	MON	220	1,633	06/24/2009	03/26/2037
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 0337RE			2	1FM	270,000	11.250	30,375	270,000	7,664		(436)			0.444	0.730	MON	117	865	06/24/2009	03/26/2037
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 0337RE			2	1FM	270,000	2.500	6,750	270,000	3,714		(336)			0.444	21.732	MON	117	865	06/24/2009	03/26/2037
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 0337RE			2	1FM	225,543	0.675	2,025	300,000	2,041		(209)			0.444	45.987	MON	130	961	06/24/2009	03/26/2037
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 0337RE			2	1FM	75,833	0.200	1,200	600,000	2,463		(250)			0.444	88.988	MON	259	1,921	06/24/2009	03/26/2037
12641Q EK 4	CSMC 2009-7R 18A1 SEQ SSNR STP 37RE			2	1FM	1,050,000	69.875	733,688	1,050,000	1,050,000					5.880	5.880	MON	10,290	48,706	06/24/2009	03/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 0337RE			2	3FM	510,000	52.750	269,025	510,000	510,000			4,998		5.880	5.880	MON	4,998	23,657	06/24/2009	03/26/2037
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 0337RE			2	5FM	270,000	24.375	65,813	270,000	197,078		9,893	55,815		5.880		MON	2,646	12,525	06/24/2009	03/26/2037
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 0337RE			2	1FM	270,000	14.500	39,150	270,000	37,800	163,260	(6,805)	165,905		5.880	45.851	MON	2,646	12,525	06/24/2009	03/26/2037
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 0337RE			2	1FM	300,000	4.750	14,250	300,000	24,000		(1,904)	24,646		5.880	85.717	MON	2,940	13,916	06/24/2009	03/26/2037
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 0337RE			2	1FM	153,598	0.425	2,550	600,000	1		(3,179)			5.880	99.000	MON	5,880	27,832	06/24/2009	03/26/2037
12641Q EV 0	CSMC 2009-7R 1A1 SEQ SSNR 5.75 36 RE			2	1FM	1,700,000	96.625	1,642,625	1,700,000	1,700,000					5.750	5.750	MON	16,292	89,604	06/24/2009	03/26/2036
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 032636RE			2	2FM	120,000	25.875	31,050	120,000	120,000					5.750	5.750	MON	1,150	6,325	06/24/2009	03/26/2036
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 032636RE			2	1FM	60,000	23.625	14,175	60,000	10,643		39	39,416		5.750	34.686	MON	576	3,163	06/24/2009	03/26/2036
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 032636RE			2	1FM	66,682	20.000	24,000	120,000	5,918		604	8,831		5.750	99.000	MON	1,150	6,325	06/24/2009	03/26/2036
12641Q FC 1	CSMC 2009-7R 2A1 SEQ SSNR 5.5 35RE			2	1FM	2,400,000	103.000	2,472,000	2,400,000	2,400,000					5.500	5.500	MON	21,970	120,925	06/24/2009	08/26/2035
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.5 082635RE			2	1FM	240,000	38.000	91,200	240,000	240,000					5.500	5.500	MON	2,198	12,093	06/24/2009	08/26/2035
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 082635RE			2	1FM	290,078	27.000	97,200	360,000	239,479		14			5.500	8.485	MON	3,297	18,139	06/24/2009	08/26/2035
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ SSNR 6.0 37RE			2	1FM	1,147,031	101.125	1,159,935	1,147,031	1,147,031					6.000	6.000	MON	5,737	68,837	06/24/2009	09/26/2037
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.0 0937 RE			2	1FM	220,392	82.125	180,997	220,392	220,392					6.000	6.000	MON	2,204	12,127	06/24/2009	09/26/2037
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP RE			2	1FM	1,792,500	92.080	1,841,600	2,000,000	1,818,804		26,304			3.500	5.629	MON	5,833	58,333	02/22/2011	07/27/2035
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35			2	1FM	1,618,701	87.969	1,634,377	1,857,907	1,614,409		(4,293)			5.500	7.075	MON	8,515	25,689	09/14/2011	04/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35			2	1FM	1,771,167	85.894	1,679,625	1,955,469	1,744,739		(97,222)	35,122		5.500	6.741	MON	8,963	67,682	02/19/2008	05/25/2035
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5-25-36			2	1FM	999,984	54.094	540,938	1,000,000	504,628		(19,642)			5.377	10.200	MON	4,595	54,590	12/08/2005	05/25/2036
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33			2	1FM	881,765	102.970	916,112	889,689	884,000		190			5.750	5.825	MON	4,263	51,156	12/02/2002	02/25/2033
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06-47			2	1FM	1,670,000	81.344	1,626,875	2,000,000	1,762,888		92,888			0.424	9.804	MON	488	4,743	05/03/2011	06/25/2047
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36			2	1FM	1,539,172	76.000	1,419,860	1,868,236	1,563,049		23,875			0.474	5.896	MON	395	4,990	07/26/2011	02/25/2036
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 06-25-34			2	1FM	1,995,000	89.651	1,793,012	2,000,000	1,995,245		186			5.390	5.412	MON	9,430	110,767	08/11/2010	06/25/2034
161546 CW 4	CFAB 2002-3 1A5 SEQ 5.407 06-25-32			2	2FM	909,997	94.070	856,089	910,055	910,055					5.407	5.407	MON	4,101	49,182	09/10/2002	06/25/2032
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36			2	1FM	339,083	74.850	288,413	385,321	291,146		(21,895)			2.765	8.223	MON	901	10,747	09/05/2008	01/25/2036
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136			2	1FM	146,511	89.000	149,450	167,921	146,457		770			6.000	8.074	MON	1,008	10,073	02/27/2008	11/25/2036
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 0936			2	1FM	2,135,030	76.710	2,086,356	2,719,783	2,126,562		(41,185)	54,451		5.806	5.080	MON	13,512	161,367	08/13/2008	09/25/2036
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10-25-35			2	1FM	2,971,875	96.500	2,895,000	3,000,000	2,959,299		1,012	27,502		5.500	5.600	MON	13,750	164,971	10/25/2005	10/25/2035
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34			2	1FM	891,991	90.590	892,878	985,625	892,180		190			2.760	5.304	MON	2,263	6,787	09/22/2011	03/25/2034
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36			2	1FM	869,153	75.755	799,304	1,055,117	906,981		35,021			0.444	6.625	MON	386	4,065	11/30/2010	08/25/2036
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36			2	1FM	484,387	100.000	493,486	493,486	490,849		1,124			5.706	6.211	MON	2,347	28,158	01/29/2008	07/25/2036
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7-25-36			2	3FM	2,947,480	94.693	2,840,784	3,000,000	2,963,646		7,909			5.939	6.515	MON	14,848	178,170	05/12/2010	07/25/2036
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 9-25-36			2	1FM	1,707,268	97.036	1,915,225	1,973,720	1,820,209		35,053			5.775	8.452	MON	9,499	113,982	08/07/2008	09/25/2036
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37			2	4FM	332,593	76.167	260,490	341,998	196,376		(38,640)			6.000	10.341	MON	1,710	20,506	09/27/2007	04/25/2037
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37			2	2FM	2,587,523	93.950	2,527,821	2,690,602	2,591,268		3,961			6.265	6.759	MON	14,047	149,905	04/12/2011	06/25/2037
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.0 8-37 RE			2	1FM	2,015,000	103.576	2,071,522	2,000,000	2,012,563		(1,964)			6.000	5.862	MON	10,000	119,983	09/29/2010	08/25/2037
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE			2	2FM	2,672,760	100.745	2,692,683	2,672,760	2,672,760					6.100	6.100	MON	13,587	109,076	04/07/2011	04/25/2037
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE			2	1FM	1,784,008	97.491	1,811,710	1,858,341	1,796,388		5,246			5.293	6.032	MON	8,322	99,150	08/31/2009	11/25/2035
17315X AE 1	CMLTI 2009-9 2A2 RR SUB CSTR 11-35RE			2	1FM	84,844	75.467	283,003	375,000	84,844					5.293	26.213	MON	1,679	20,008	08/31/2009	11/25/2035
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE			2	1FM	3,790,612	102.068	3,927,921	3,848,337	3,802,438		4,734			6.000	6.246	MON	19,242	230,895	10/27/2009	05/25/2037
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE			2	1FM	2,297,514	100.237	2,306,563	2,301,109	2,298,080		310			5.500	5.533	MON	10,547	126,602	02/18/2010	12/25/2035
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33			2	1FM	1,082,757	104.358	1,122,450	1,075,573	1,081,155		(200)			5.500	5.440	MON	4,930	59,155	01/07/2005	06/25/2033
225458 QM 3	CSFB 2005-4 3A15 PAC 5.50 6-25-35			2	3FM	2,007,500	102.094	2,041,875	2,000,000	1,993,535		(3,485)	9,139		5.500	5.217	MON	9,167	109,964	07/05/2005	06/25/2035

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
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37			2	1FM	1,900,196	40.910	777,371	1,900,199	518,746		29,530			5.674	27.292	MON	9,403	110,921	07/24/2006	01/25/2037
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46			2	1FM	2,253,789	66.460	2,269,504	3,414,832	2,298,468		44,679			0.444	8.647	MON	1,208	7,634	05/27/2011	04/25/2046
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246			2	1FM	1,281,174	46.517	779,034	1,674,737	1,058,468		(9,007)	136,608		0.454	2.785	MON	127	6,621	05/13/2008	12/25/2046
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08-15-30			2	1FM	118,289	85.492	101,138	118,301	118,297		1			7.030	7.032	MON	693	7,930	05/27/1999	08/15/2030
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20			2	1FM	1,029,292	84.852	1,018,509	1,200,341	1,049,825		3,329			0.594	7.834	MON	672	6,363	03/19/2008	03/25/2020
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.0 2-25-37			2	1FM	199,463	66.000	180,336	273,237	125,833		(7,815)			6.000	13.309	MON	1,366	16,399	08/13/2008	02/25/2037
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36			2	1FM	995,557	76.874	992,310	1,290,835	1,005,673		10,117			0.564	11.896	MON	192	1,702	09/22/2011	02/25/2036
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE			2	1FM	7,220,193	102.250	7,610,977	7,443,498	7,258,502		17,964			5.974	6.603	MON	37,053	444,647	10/27/2009	01/26/2037
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.67876 092536			2	1FM	905,836	54.500	783,620	1,437,834	767,207		(37,980)			5.679	13.449	MON	6,804	79,046	09/24/2008	09/25/2036
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34			2	2FM	1,102,200	71.412	784,411	1,098,425	1,107,053		(347)			2.891	2.810	MON	2,829	33,881	05/04/2007	12/25/2034
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29			2	1FE	132,705	104.500	134,520	128,727	128,727					7.070	6.388	MON	784	9,094	08/29/2002	01/15/2029
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30			2	1FM	439,224	83.500	421,554	504,855	457,377		15,622			0.514	8.074	MON	215	2,298	10/21/2010	07/25/2030
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE			2	2AM	562,371	86.847	490,858	565,197	562,874		75			5.180	5.225	MON	2,420	29,124	01/28/2005	09/25/2034
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37			2	1FM	1,241,741	95.240	1,347,733	1,415,089	1,274,328		10,386			5.500	7.719	MON	6,486	77,830	09/19/2008	09/25/2037
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435			2	3FM	915,200	53.906	587,322	1,089,524	929,996		3,297			0.914	5.397	MON	166	9,405	02/11/2008	04/25/2035
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35			2	4FM	302,607	26.018	151,408	581,937	132,367		(29,961)	10,822		0.924		MON	310	5,090	05/20/2008	08/25/2035
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635			2	3FM	247,056	36.000	150,746	418,739	155,690		(15,233)	72,589		5.500	22.194	MON	1,919	23,030	08/19/2008	06/25/2035
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6-25-39			2	6FE	518,129	45.000	306,787	681,748	9,538		(100,226)			0.444	99.000	MON	135	2,095	05/15/2008	06/25/2039
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235			2	4FM	740,099	71.190	547,578	769,184	698,737		(6,737)			6.000	0.496	MON	3,846	46,151	02/07/2008	12/25/2035
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36			2	3FM	1,777,787	73.330	1,392,418	1,898,838	1,592,435		(35,412)	166,817		5.750	5.402	MON	9,099	109,163	01/31/2008	03/25/2036
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6-36			2	1FM	740,711	74.507	689,855	925,889	427,082		(155,415)			2.757	13.191	MON	3,726	33,491	10/15/2008	06/25/2036
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136			2	3FM	1,266,208	85.590	1,454,694	1,699,608	1,418,988		(25,078)			5.950	5.790	MON	8,427	101,128	05/01/2008	11/25/2036
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36			2	1FM	1,429,209	72.323	1,304,281	1,803,419	1,437,350		8,341			0.474	7.655	MON	205	4,889	05/11/2011	07/25/2036
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37			2	3FM	104,523	96.120	103,242	107,409	107,409		7,263			5.587	21.443	MON	516	6,163	06/23/2008	04/25/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE			2	1FM	2,356,444	90.000	2,679,542	2,977,269	2,421,325		14,238			5.137	7.439	MON	13,590	159,470	12/07/2009	07/27/2037
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE			2	1FM	1,804,576	98.910	2,329,404	2,355,074	1,909,035		36,967			2.248	7.151	MON	4,412	65,383	12/18/2008	03/26/2037
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE			2	1FM	1,444,073	91.890	1,710,825	1,861,819	1,743,026		102,662			7.335	26.680	MON	23,925	128,310	12/18/2008	11/26/2036
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE			2	1FM	2,131,519	104.110	3,050,342	2,929,923	2,340,873		72,767			9.500	18.660	MON	22,177	273,471	12/18/2008	06/26/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE			2	1FM	2,262,854	101.870	2,432,897	2,388,237	2,292,529		12,998			5.453	6.805	MON	11,249	133,749	08/14/2009	05/26/2037
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE			2	1FM	2,093,232	100.246	2,260,119	2,254,575	2,138,072		19,900			2.248	4.300	MON	8,330	62,502	08/18/2009	03/27/2037
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE			2	1FM	2,135,963	106.930	2,309,973	2,160,266	2,138,961		1,579			5.750	5.944	MON	10,351	123,993	01/05/2010	12/26/2035
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.0 RE			2	1FM	4,823,000	108.050	5,211,252	4,823,000	4,823,000					6.000	6.000	MON	24,115	313,489	02/17/2010	04/26/2037
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ 6.0 RE			2	1FM	1,045,305	66.840	1,606,165	2,403,000	1,071,953		15,433			6.000	15.010	MON	12,015	156,192	02/17/2010	04/26/2037
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.0 07-36 RE			2	1FM	7,138,874	106.250	7,490,412	7,049,799	7,124,523		(8,274)			6.000	5.775	MON	35,249	460,040	07/08/2010	07/26/2036
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.0 07-36 RE			2	1FM	371,844	106.070	439,417	414,271	375,286		2,286			6.000	7.257	MON	4,142	22,788	07/08/2010	07/26/2036
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.0 07-36 RE			2	1FM	336,679	105.110	435,474	414,303	341,891		3,470			6.000	8.332	MON	4,144	23,240	07/08/2010	07/26/2036
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE			2	1FM	1,941,724	106.230	1,923,257	1,810,465	1,921,821		(15,942)			5.740	3.822	MON	8,753	114,109	09/15/2010	03/26/2039
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 0339 RE			2	1FM	1,125,203	71.930	1,150,880	1,600,000	1,139,197		11,338			5.740	9.111	MON	7,735	100,115	09/15/2010	03/26/2039
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SNR CSTR 0339RE			2	1FM	491,771	105.440	527,200	500,000	492,670		725			5.740	5.977	MON	2,417	31,286	09/15/2010	03/26/2039
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE			2	1FM	579,554	98.638	571,660	579,554	579,554					6.500	6.500	MON	3,139	37,891	04/01/2009	09/26/2036
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 36RE			2	3FM	243,014	71.870	174,654	243,014	243,014					6.500	6.500	MON	1,316	15,882	04/01/2009	09/26/2036
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 36RE			2	4FM	121,507	49.597	60,264	121,507	107,459		(556)	13,492		6.500	6.353	MON	658	7,941	04/01/2009	09/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 36RE			2	5FM	121,507	27.409	33,304	121,507	79,146		(1,136)	41,225		6.500	6.711	MON	658	7,941	04/01/2009	09/26/2036
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 36RE			2	5FM	121,507	21.966	26,690	121,507	36,452	47,099	(4,580)	50,109		6.500	0.478	MON	658	7,938	04/01/2009	09/26/2036
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 36RE			2	6FM	281,913	14.888	56,089	376,743	42,286		(10,722)	33,255		6.500	21.320	MON	4,122	22,522	04/01/2009	09/26/2036
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE			2	1FM	1,258,716	95.243	1,198,843	1,258,716	1,258,716					4.390	5.679	MON	4,604	63,933	04/01/2009	01/26/2047
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 47RE			2	1FM	905,017	58.079	525,626	905,017	905,017					4.390	5.679	MON	3,310	45,967	04/01/2009	01/26/2047
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 47RE			2	1FM	452,509	40.848	184,839	452,509	452,509					4.390	5.679	MON	3,526	21,328	04/01/2009	01/26/2047
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 47RE			2	1FM	452,509	20.533	92,913	452,509	198,132		(2,907)			4.390	9.312	MON	3,516	21,328	04/01/2009	01/26/2047
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 47RE			2	1FM	820,341	14.053	181,694	1,292,882	99,876		(38,181)	159,441		4.390	25.662	MON	10,045	66,681	04/01/2009	01/26/2047
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 47RE			2	6FM	148,111	9.865	76,524	775,729	27,003		(24,840)			4.390	3.758	MON	3,334	42,847	04/01/2009	01/26/2047
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE			2	1FM	312,227	98.606	307,875	312,227	312,227					5.951	5.990	MON	1,557	18,379	04/01/2009	09/26/2036
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 36RE			2	1FM	639,984	80.460	543,105	675,000	654,710		5,526			5.951	6.802	MON	6,733	36,413	04/01/2009	09/26/2036
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 36RE			2	1FM	124,537	59.610	178,830	300,000	134,825		4,240			5.951	17.274	MON	2,992	16,183	04/01/2009	09/26/2036
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE			2	1FM	323,294	86.720	280,361	323,294	323,294					5.515	5.515	MON	2,996	16,139	04/01/2009	01/26/2036
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 36RE			2	1FM	240,000	78.009	187,221	240,000	240,000					5.515	5.515	MON	2,206	12,004	04/01/2009	01/26/2036
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 36RE			2	1FM	120,000	74.481	89,378	120,000	120,000					5.515	5.515	MON	1,104	6,002	04/01/2009	01/26/2036
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 36RE			2	1FM	120,000	59.585	71,502	120,000	120,000					5.515	5.515	MON	1,104	6,002	04/01/2009	01/26/2036
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 36RE			2	4FM	120,000	39.985	47,982	120,000	120,000	64,932				5.515	5.515	MON	1,104	6,002	04/01/2009	01/26/2036
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 36RE			2	1FM	274,634	32.167	141,534	440,000	114,255		(9,973)	66,727		5.515	10.901	MON	4,044	22,008	04/01/2009	01/26/2036
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE			2	1FM	587,786	84.250	495,209	587,786	587,786					0.634	0.862	MON	62	3,353	04/01/2009	09/26/2036
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 36RE			2	1FM	532,316	56.505	300,784	532,316	381,803		7,517	94,605		0.634	0.802	MON	337	2,772	04/01/2009	09/26/2036
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 36RE			2	1FM	266,158	20.873	55,556	266,158	7,125		4,167	93,409		0.634	41.735	MON	169	1,386	04/01/2009	09/26/2036
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 36RE			2	1FM	103,771	13.196	35,124	266,158	5,318		297	7,375		0.634	30.622	MON	169	1,386	04/01/2009	09/26/2036
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 36RE			2	1FM	30,189	7.733	20,582	266,158	3,891		(101)			0.634	38.785	MON	28	1,386	04/01/2009	09/26/2036
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 36RE			2	1FM	20,649	3.564	12,566	352,586	2,827		181			0.634	99.000	MON	37	2,011	04/01/2009	09/26/2036
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE			2	1FM	1,288,957	95.144	1,226,363	1,288,957	1,288,957					6.500	6.500	MON	6,982	83,724	04/01/2009	07/26/2037
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 37RE			2	1FM	799,584	78.797	642,848	815,830	807,623		3,396			6.500	6.893	MON	8,838	48,580	04/01/2009	07/26/2037
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 37RE			2	1FM	308,918	69.529	283,620	407,915	282,163		13,228	56,432		6.500	8.630	MON	4,420	24,290	04/01/2009	07/26/2037
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 37RE			2	1FM	278,533	50.744	206,991	407,915	142,770		7,627	155,935		6.500	9.406	MON	4,420	24,290	04/01/2009	07/26/2037
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 37RE			2	1FM	867,855	32.578	465,119	1,427,703	519,504		156,933	131,411		6.500	23.281	MON	15,466	85,016	04/01/2009	07/26/2037
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 37RE			2	1FM	162,403	20.714	113,864	549,688	16,363		2,985	16,204		6.500	99.000	MON	6,049	32,539	04/01/2009	07/26/2037
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE			2	1FM	578,725	97.830	566,165	578,725	578,725					5.349	5.725	MON	2,659	35,159	04/01/2009	05/21/2036
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 36RE			2	1FM	285,116	61.990	176,743	285,116	178,819		(804)			5.349	7.723	MON	1,310	16,830	04/01/2009	05/21/2036
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 36RE			2	1FM	142,558	43.150	61,514	142,558	59,852		(1,688)			5.349	10.565	MON	655	8,415	04/01/2009	05/21/2036
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 36RE			2	4FM	142,558	33.040	47,101	142,558	43,052		(3,087)			5.349	11.442	MON	655	8,415	04/01/2009	05/21/2036
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 36RE			2	4FM	62,434	24.360	49,610	203,654	19,431		(6,411)			5.349	22.290	MON	936	12,021	04/01/2009	05/21/2036
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 36RE			2	1FM	24,074	18.140	25,860	142,558	5,378		(5,877)			5.349	27.918	MON	655	8,415	04/01/2009	05/21/2036
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE			2	1FM	200,909	98.600	198,097	200,909	200,909					4.851	5.410	MON	850	10,157	04/01/2009	04/26/2047
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 47RE			2	1FM	262,483	85.115	223,411	262,483	262,483					4.851	5.410	MON	1,110	14,393	04/01/2009	04/26/2047
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 47RE			2	1FM	131,241	62.772	82,383	131,241	131,241					4.851	5.410	MON	555	7,196	04/01/2009	04/26/2047
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 47RE			2	1FM	204,989	31.996	108,687	339,683	58,361		(1,057)	71,201		4.851	23.581	MON	1,436	18,626	04/01/2009	04/26/2047
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 47RE			2	1FM	54,754	22.451	51,997	231,602	11,580		(3,620)	35,111		4.851	99.000	MON	979	11,709	04/01/2009	04/26/2047
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE			2	1FM	1,283,220	97.500	1,276,081	1,308,803	1,278,788		2,722			5.500	6.038	MON	5,999	71,966	04/01/2009	06/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 37RE			2	1FM	98,772	37.937	82,594	217,714	100,825		1,186			5.500	15.580	MON	1,996	10,975	04/01/2009	06/26/2037
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 37RE			2	1FM	98,072	26.559	86,734	326,572	57,689		(3,760)	15,580		5.500	17.634	MON	2,994	16,462	04/01/2009	06/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE			2	1FM	935,940	96.764	905,653	935,940	935,940					5.500	5.500	MON	4,290	51,473	04/01/2009	08/26/2037
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 37RE			2	1FM	280,444	87.794	249,545	284,238	281,283		329			5.500	5.678	MON	2,606	14,329	04/01/2009	08/26/2037
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 37RE			2	1FM	52,600	71.588	101,741	142,119	64,866		5,267			5.500	21.953	MON	1,302	7,165	04/01/2009	08/26/2037
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 37RE			2	1FM	112,287	54.442	232,115	426,356	125,746		5,828			5.500	24.941	MON	3,908	21,494	04/01/2009	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE			2	1FM	1,409,464	97.840	1,379,020	1,409,464	1,409,464					7.000	7.000	MON	8,222	98,654	04/01/2009	08/26/2037
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 37RE			2	1FM	216,222	83.099	292,007	351,396	240,095		8,117			7.000	15.382	MON	2,050	26,645	04/01/2009	08/26/2037
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 37RE			2	1FM	66,583	68.063	119,586	175,698	63,161		2,829			7.000	27.502	MON	1,025	13,323	04/01/2009	08/26/2037
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 37RE			2	1FM	72,937	51.202	125,946	245,977	64,936		1,234			7.000	31.584	MON	2,870	15,782	04/01/2009	08/26/2037
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 37RE			2	5FM	68,009	43.439	122,115	281,117	43,368		(11,460)			7.000	17.146	MON	3,280	18,037	04/01/2009	08/26/2037
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE			2	1FM	682,737	99.122	676,742	682,737	682,737					2.691	5.424	MON	1,650	19,188	04/01/2009	09/26/2035
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 35RE			2	1FM	785,053	88.420	694,144	785,053	785,053					2.691	5.424	MON	1,898	22,063	04/01/2009	09/26/2035
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 35RE			2	1FM	900,891	69.590	1,024,347	1,471,974	982,715		51,408			2.691	9.061	MON	3,558	41,368	04/01/2009	09/26/2035
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 35RE			2	1FM	181,472	20.870	143,360	686,921	156,774		(8,973)			2.691	10.423	MON	1,660	19,305	04/01/2009	09/26/2035
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE			2	1FM	455,818	99.126	451,832	455,818	455,818					5.221	5.705	MON	2,045	24,630	04/01/2009	04/26/2037
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 37RE			2	1FM	366,187	90.791	357,128	393,350	371,113		(152)			5.221	6.191	MON	3,530	19,373	04/01/2009	04/26/2037
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 37RE			2	1FM	82,768	84.582	166,351	196,675	103,814		4,697			5.221	17.582	MON	882	10,542	04/01/2009	04/26/2037
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 37RE			2	1FM	60,246	57.872	113,819	196,675	74,126		2,193			5.221	21.494	MON	882	11,432	04/01/2009	04/26/2037
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 37RE			2	1FM	114,707	41.473	203,919	491,688	116,752		(4,825)			5.221	23.852	MON	2,206	28,581	04/01/2009	04/26/2037
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 37RE			2	5FM	88,063	29.077	152,500	524,467	58,132		(16,871)			5.221	27.276	MON	2,353	28,113	04/01/2009	04/26/2037
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE			2	1FM	65,430	100.000	65,430	65,430	65,430					5.166	5.632	MON	580	3,168	04/01/2009	06/26/2037
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 37RE			2	1FM	276,555	95.383	290,507	304,568	304,568		409			5.166	4.766	MON	1,352	16,097	04/01/2009	06/26/2037
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 37RE			2	1FM	80,305	94.193	143,441	152,284	152,284		14,670			5.166	4.968	MON	676	8,049	04/01/2009	06/26/2037
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 37RE			2	1FM	61,238	85.741	130,569	152,284	152,284		34,312			5.166	4.598	MON	676	8,049	04/01/2009	06/26/2037
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 37RE			2	1FM	68,665	72.436	157,585	217,549	184,617		49,110			5.166	7.576	MON	966	11,498	04/01/2009	06/26/2037
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE			2	1FM	409,615	90.582	371,037	409,614	409,614					5.611	5.611	MON	1,915	20,963	04/01/2009	12/26/2036
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 36RE			2	1FM	300,000	79.904	239,711	300,000	300,000					5.611	5.611	MON	2,806	15,429	04/01/2009	12/26/2036
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 36RE			2	1FM	150,000	78.017	117,025	150,000	150,000					5.611	5.611	MON	1,402	7,715	04/01/2009	12/26/2036
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 36RE			2	3FM	900,000	58.727	528,542	900,000	703,157		(1,759)	92,629		5.611	7.003	MON	4,208	54,703	04/01/2009	12/26/2036
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 36RE			2	1FM	236,384	18.710	112,262	600,000	2		(11,998)			5.611	99.000	MON	2,805	36,469	04/01/2009	12/26/2036
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 37RE			2	1FM	51,458	47.297	123,474	261,058	51,823		44,555	95,621		5.166	16.583	MON	1,159	13,798	04/01/2009	06/26/2037
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE			2	1FM	472,498	98.264	464,296	472,498	472,498					6.000	6.000	MON	4,762	25,947	04/01/2009	02/26/2037
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.0 37RE			2	1FM	115,347	49.903	57,561	115,347	115,347					6.000	6.000	MON	1,154	6,343	04/01/2009	02/26/2037
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.0 37RE			2	1FM	59,052	35.682	30,868	86,510	17,220		743	39,676		6.000	14.169	MON	866	4,757	04/01/2009	02/26/2037
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.0 37RE			2	1FM	23,798	27.702	23,965	86,510	1		(864)			6.000	99.000	MON	866	4,757	04/01/2009	02/26/2037
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.0 37RE			2	1FM	27,147	19.952	28,376	142,219	1		(710)			6.000	99.000	MON	1,430	7,812	04/01/2009	02/26/2037
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE			2	1FM	1,653,723	96.140	1,589,890	1,653,723	1,653,723					5.750	5.750	MON	15,975	87,022	04/01/2009	02/26/2037
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 37RE			2	1FM	403,716	53.367	215,451	403,716	403,716					5.750	5.750	MON	3,868	21,276	04/01/2009	02/26/2037
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 37RE			2	5FM	302,787	39.286	118,954	302,787	302,787					5.750	5.750	MON	1,451	17,407	04/01/2009	02/26/2037
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 37RE			2	1FM	302,787	23.765	71,956	302,787	67,067		(1,433)	36,691		5.750	22.643	MON	1,451	17,407	04/01/2009	02/26/2037
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 37RE			2	1FM	231,744	18.111	90,219	498,150	6,581		(3,480)	81,798		5.750	47.618	MON	2,387	28,638	04/01/2009	02/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE			2	1FM	122,937	100.000	122,937	122,937	122,937					5.246	5.808	MON	552	6,596	04/01/2009	11/26/2037
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR RE			2	1FM	477,854	94.912	453,543	477,854	477,854					5.246	5.808	MON	2,146	27,719	04/01/2009	11/26/2037
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR RE			2	1FM	238,927	92.532	221,083	238,927	238,927					5.246	5.808	MON	1,073	13,860	04/01/2009	11/26/2037
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR RE			2	1FM	238,927	90.751	216,828	238,927	238,927					5.246	5.808	MON	1,073	13,860	04/01/2009	11/26/2037
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR RE			2	1FM	641,845	88.756	636,189	716,782	693,688		20,228			5.246	9.263	MON	3,219	41,579	04/01/2009	11/26/2037
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR RE			2	1FM	203,085	72.893	522,481	716,782	335,980		63,092			5.246	37.104	MON	3,219	41,579	04/01/2009	11/26/2037
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE			2	1FM	89,171	97.258	86,725	89,171	89,171					6.000	6.000	MON	446	5,351	04/01/2009	07/26/2036
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.0 36RE			2	1FM	241,197	83.813	202,155	241,197	241,197					6.000	6.000	MON	1,206	15,678	04/01/2009	07/26/2036
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.0 36RE			2	2FM	120,599	74.435	89,767	120,599	120,599					6.000	6.000	MON	603	7,839	04/01/2009	07/26/2036
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.0 36RE			2	1FM	120,599	52.838	63,722	120,599	68,340		800			6.000	13.493	MON	1,206	7,236	04/01/2009	07/26/2036
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.0 36RE			2	1FM	93,185	39.788	47,984	120,599	11,953		(21)			6.000	65.606	MON	603	7,839	04/01/2009	07/26/2036
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.0 36RE			2	1FM	30,320	29.992	49,329	164,474	11,193		(1)			6.000	67.006	MON	822	10,872	04/01/2009	07/26/2036
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE			2	1FM	235,030	88.670	208,400	235,030	235,030					5.837	5.837	MON	1,143	13,133	04/01/2009	04/26/2037
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 RE			2	1FM	226,757	79.740	180,817	226,757	226,757					5.837	5.837	MON	1,103	13,792	04/01/2009	04/26/2037
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 RE			2	1FM	113,379	66.307	75,178	113,379	96,010		(217)			5.837	7.138	MON	551	6,896	04/01/2009	04/26/2037
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 RE			2	1FM	113,379	47.840	54,240	113,379	65,048		1,007			5.837	11.168	MON	551	6,896	04/01/2009	04/26/2037
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 RE			2	1FM	113,379	32.808	37,198	113,379	25,858		632	18,345		5.837	20.114	MON	551	6,896	04/01/2009	04/26/2037
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 RE			2	1FM	180,208	25.309	119,565	472,411	37,793		(5,009)	84,796		5.837	53.843	MON	2,298	28,733	04/01/2009	04/26/2037
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.5 35RE			2	2FM	2,074,237	92.030	1,908,920	2,074,237	2,074,237					5.500	5.500	MON	9,507	123,904	04/01/2009	11/26/2035
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.5 35RE			2	4FM	300,000	20.850	62,550	300,000	176,985		(2,401)	120,614		5.500	4.742	MON	1,375	17,903	04/01/2009	11/26/2035
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.5 35RE			2	1FM	504,856	12.980	77,225	594,954	41,647	41,001	(18,916)	154,364		5.500	14.148	MON	2,727	35,528	04/01/2009	11/26/2035
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE			2	1FM	820,742	98.810	810,975	820,742	820,742					5.850	5.850	MON	4,001	48,262	04/01/2009	05/26/2036
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 36RE			2	1FM	176,000	55.438	97,570	176,000	176,000					5.850	5.850	MON	858	11,197	04/01/2009	05/26/2036
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 36RE			2	1FM	88,000	42.614	37,500	88,000	45,274		(196)	36,384		5.850	11.644	MON	429	5,598	04/01/2009	05/26/2036
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 36RE			2	1FM	88,000	35.055	30,848	88,000	10,560		(604)	23,157		5.850	53.978	MON	429	5,598	04/01/2009	05/26/2036
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE			2	1FM	124,099	26.325	38,381	145,797	11,240		(2,820)			5.850	35.923	MON	711	9,286	04/01/2009	05/26/2036
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 35RE			2	1FM	1,600,000	85.771	1,372,332	1,600,000	1,600,000					5.250	5.250	MON	7,000	90,989	04/01/2009	09/26/2035
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 35RE			2	5FM	200,000	42.304	84,607	200,000	174,556		(1,444)	24,000		5.250	4.364	MON	875	11,374	04/01/2009	09/26/2035
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 35RE			2	1FM	116,304	21.530	43,060	200,000	19,825	61,584	(5,087)	71,928		5.250	30.039	MON	875	11,374	04/01/2009	09/26/2035
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE			2	1FE	583,955	96.808	580,516	599,657	585,937		272			6.000	7.960	MON	6,190	32,905	04/01/2009	04/26/2036
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.0 36RE			2	1AM	76,530	63.457	88,719	139,811	78,000		8,309			6.000	22.120	MON	699	9,088	04/01/2009	04/26/2036
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.0 36RE			2	1AM	25,987	47.063	32,899	69,905	25,339		2,138			6.000	27.445	MON	350	4,544	04/01/2009	04/26/2036
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.0 36RE			2	1AM	19,324	34.983	24,455	69,905	16,614		(30)			6.000	26.015	MON	350	4,544	04/01/2009	04/26/2036
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.0 36RE			2	6FE	24,950	23.984	31,560	131,587	20,827		1,095			6.000	39.884	MON	658	8,553	04/01/2009	04/26/2036
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 36RE			2	1FM	1,500,000	96.400	1,446,000	1,500,000	1,500,000					5.750	5.750	MON	7,188	93,432	04/01/2009	02/26/2036
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 36RE			2	1FM	1,050,000	72.126	757,319	1,050,000	977,512		(238)	72,250		5.750	6.256	MON	5,031	65,402	04/01/2009	02/26/2036
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 36RE			2	1FM	385,378	37.063	166,784	450,000	62,555		(8,365)	70,650		5.750	26.465	MON	2,156	28,030	04/01/2009	02/26/2036
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE			2	1FM	873,546	94.636	826,688	873,546	873,546					6.000	6.000	MON	4,368	52,410	04/01/2009	04/26/2036
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.0 36RE			2	4FM	132,384	34.414	45,559	132,384	106,274			26,110		6.000	6.722	MON	662	8,604	04/01/2009	04/26/2036
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.0 36RE			2	1FM	58,536	31.027	20,538	66,192	1,655		275	21,116		6.000	99.000	MON	331	4,302	04/01/2009	04/26/2036
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.0 36RE			2	1FM	18,264	26.393	17,470	66,192	1,324			9,035		6.000	99.000	MON	331	4,302	04/01/2009	04/26/2036
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.0 36RE			2	1FM	35,896	21.081	37,536	178,062	3,325		(822)	6,538		6.000	99.000	MON	890	11,657	04/01/2009	04/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE			2	1FM	186,070	96.591	179,727	186,070	186,070					6.000	6.000	MON	930	11,160	04/01/2009	07/26/2036
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.0 36RE			2	1FM	131,157	59.974	98,859	164,836	138,818		2,488			6.000	10.027	MON	824	10,713	04/01/2009	07/26/2036
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.0 36RE			2	6FM	18,470	30.018	24,741	82,418	17,703		(374)			6.000	26.099	MON	412	5,356	04/01/2009	07/26/2036
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE			2	1FM	882,566	97.443	860,000	882,566	882,566					6.000	6.000	MON	4,413	52,943	04/01/2009	03/26/2036
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.0 36RE			2	1FM	432,511	43.683	200,211	458,324	334,145		17	101,838		6.000	7.753	MON	2,292	29,786	04/01/2009	03/26/2036
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.0 36RE			2	1FM	59,104	27.219	62,375	229,162	2		(6,174)			6.000	99.000	MON	1,146	14,893	04/01/2009	03/26/2036
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE			2	1FM	208,130	98.250	204,488	208,130	208,130					6.000	6.000	MON	1,041	12,484	04/01/2009	03/26/2037
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.0 37RE			2	1FM	111,935	71.269	79,775	111,935	111,935					6.000	6.000	MON	560	7,274	04/01/2009	03/26/2037
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.0 37RE			2	1FM	55,967	56.673	31,718	55,967	55,967					6.000	6.000	MON	280	3,637	04/01/2009	03/26/2037
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.0 37RE			2	4FM	55,967	47.978	26,852	55,967	55,967					6.000	6.000	MON	280	3,637	04/01/2009	03/26/2037
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.0 37RE			2	1FM	55,967	36.377	20,359	55,967	16,847		(830)	38,290		6.000	4.923	MON	280	3,637	04/01/2009	03/26/2037
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.0 37RE			2	1FM	57,492	28.128	39,907	141,876	7,682		2,637	11,357		6.000	99.000	MON	709	9,437	04/01/2009	03/26/2037
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE			2	1FM	359,069	93.292	334,982	359,069	359,069					5.750	5.750	MON	1,721	20,647	04/01/2009	04/26/2037
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 37RE			2	2FM	306,423	65.375	200,323	306,423	306,423					5.750	5.750	MON	1,468	19,087	04/01/2009	04/26/2037
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 37RE			2	1FM	153,212	62.274	95,411	153,212	125,731			27,481		5.750	6.134	MON	734	9,543	04/01/2009	04/26/2037
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 37RE			2	1FM	153,212	52.150	79,900	153,212	15,321			137,891		5.750	14.812	MON	734	9,543	04/01/2009	04/26/2037
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 37RE			2	1FM	153,212	36.218	55,490	153,212	7,661		1,628	19,985		5.750	73.021	MON	734	9,543	04/01/2009	04/26/2037
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 37RE			2	1FM	69,459	24.192	52,434	216,742	4,335		5,910	22,620		5.750	99.000	MON	1,039	14,062	04/01/2009	04/26/2037
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE			2	1FM	205,762	99.780	205,309	205,762	205,762					5.750	5.750	MON	986	11,832	04/01/2009	01/26/2036
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 36RE			2	1FM	360,000	91.361	328,898	360,000	360,000					5.750	5.750	MON	1,725	20,700	04/01/2009	01/26/2036
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 36RE			2	1FM	180,000	88.361	159,050	180,000	180,000					5.750	5.750	MON	863	10,350	04/01/2009	01/26/2036
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 36RE			2	1FM	180,000	74.005	133,210	180,000	180,000					5.750	5.750	MON	863	10,350	04/01/2009	01/26/2036
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 36RE			2	2FM	180,000	60.494	108,889	180,000	180,000					5.750	5.750	MON	863	10,350	04/01/2009	01/26/2036
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 36RE			2	1FM	391,666	32.421	198,468	612,153	240,658		19,999	96,657		5.750	7.194	MON	2,933	35,201	04/01/2009	01/26/2036
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE			2	1FM	198,339	95.609	189,630	198,339	198,339					5.500	5.500	MON	909	10,908	04/01/2009	02/26/2036
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.5 36RE			2	1FM	168,571	82.843	139,649	168,571	168,571					5.500	5.500	MON	773	9,271	04/01/2009	02/26/2036
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.5 36RE			2	1FM	84,285	74.350	62,666	84,285	84,285					5.500	5.500	MON	386	4,636	04/01/2009	02/26/2036
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.5 36RE			2	2FM	84,285	46.697	39,358	84,285	84,285					5.500	5.500	MON	386	4,636	04/01/2009	02/26/2036
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.5 36RE			2	1FM	210,713	28.614	60,293	210,713	108,043		(2,502)	49,297		5.500	7.012	MON	966	11,589	04/01/2009	02/26/2036
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.5 36RE			2	1FM	13,868	15.966	15,910	99,651	5,210		2,086	6,864		5.500	77.115	MON	457	5,479	04/01/2009	02/26/2036
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE			2	1FM	522,069	99.417	519,026	522,069	522,069					5.269	5.512	MON	2,353	28,031	04/01/2009	06/26/2036
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR RE			2	1FM	60,799	97.116	135,227	139,243	91,425		13,645			5.269	26.604	MON	627	7,476	04/01/2009	06/26/2036
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR RE			2	1FM	48,513	83.865	145,970	174,054	80,535		15,161			5.269	36.610	MON	784	9,346	04/01/2009	06/26/2036
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR RE			2	1FM	22,740	58.137	70,833	121,838	37,993		7,557			5.269	46.042	MON	549	6,542	04/01/2009	06/26/2036
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE			2	1FM	802,813	99.490	798,717	802,813	802,813					0.948	2.253	MON	701	8,201	04/01/2009	01/26/2047
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 RE			2	1FM	672,459	28.307	247,361	873,856	472,884		21,691	70,188		0.948	1.759	MON	763	8,922	04/01/2009	01/26/2047
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE			2	1FM	233,284	94.660	220,827	233,284	233,284					6.500	6.500	MON	1,264	15,164	04/01/2009	03/26/2036
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.5 36RE			2	4FM	428,160	78.121	334,482	428,160	428,160					6.500	6.500	MON	2,319	27,830	04/01/2009	03/26/2036
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.5 36RE			2	1FM	139,097	66.316	141,970	214,080	160,265		3,021			6.500	11.400	MON	1,160	13,915	04/01/2009	03/26/2036
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.5 36RE			2	1FM	64,581	35.817	76,676	214,080	69,823		(391)			6.500	20.222	MON	1,160	13,915	04/01/2009	03/26/2036
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.5 36RE			2	1FM	50,288	28.653	61,341	214,080	35,976		(846)			6.500	37.524	MON	1,160	13,915	04/01/2009	03/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.5 36RE			2	4FM	42,337	19.952	58,245	291,927	24,326		(7,737)			6.500	40.521	MON	1,581	17,172	04/01/2009	03/26/2036
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 RE			2	1FM	40,429	14.340	83,542	582,571	5,826		(602)	8,136		0.948	99.000	MON	509	5,948	04/01/2009	01/26/2047
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE			2	3FM	4,672,686	78.796	3,993,727	5,068,413	4,296,908		(56,278)	331,706		8.326	8.573	MON	7,034	450,273	07/07/2008	06/25/2047
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE			2	1FM	741,151	91.000	780,381	857,562	769,067		8,890			3.333	6.164	MON	3,911	43,747	08/26/2008	01/25/2037
472321 AD 0	JMAC 2008-R2 2A2 RR SUB CSTR 0137 RE			2	1FM	51,814	30.000	36,009	120,030	45,370		(1,343)	9,782		3.333		MON	547	6,124	08/26/2008	01/25/2037
472321 AH 1	JMAC 2008-R2 2A3 RR SUB CSTR 0137 RE			2	1FM	33,701	5.000	6,002	120,030	11,762		(5,562)	6,683		3.333		MON	547	6,124	08/26/2008	01/25/2037
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE			2	1FM	2,172,294	88.000	2,417,323	2,746,958	2,294,836		37,578			5.062	9.450	MON	12,385	146,909	08/26/2008	01/25/2039
472321 AK 4	JMAC 2008-R2 3A2 RR SUB CSTR 0139 RE			2	1FM	218,568	15.000	84,000	560,000	84,000		(21,333)	57,067		5.062		MON	2,525	29,949	08/26/2008	01/25/2039
472321 AL 2	JMAC 2008-R2 3A3 RR MEZ CSTR 0139 RE			2	1FM	129,701	0.375	2,165	577,219	2,165		(15,201)	25,183		5.062	39.408	MON	2,602	30,869	08/26/2008	01/25/2039
472321 AN 8	JMAC 2008-R2 2A4 RR SEQ CSTR 0137 RE			2	1FM	46,892	0.375	846	225,533	846		(2,978)	9,972		3.333	14.004	MON	1,028	11,626	08/26/2008	01/25/2037
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE			2	1FM	1,054,623	97.500	1,114,642	1,143,222	1,073,344		8,337			2.607	4.368	MON	4,338	36,830	08/21/2009	03/26/2037
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 36RE			2	1FM	9,400,000	103.625	10,362,500	10,000,000	9,563,165		73,225			6.000	7.069	MON	100,000	600,000	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 RR MEZ 6.0 0936 RE			2	1FM	356,400	57.500	1,012,000	1,760,000	393,348		19,257			6.000	32.650	MON	17,600	105,600	08/10/2009	09/26/2036
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37			2	1FM	579,387	53.082	473,151	891,365	473,135		(629)	24,084		5.646	10.875	MON	4,464	50,168	08/11/2008	01/25/2037
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47			2	1FM	3,466,472	97.500	3,886,322	3,985,972	3,491,728		(35,997)			5.870	10.375	MON	20,200	243,677	01/04/2010	07/25/2047
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 52536			2	1FM	978,906	88.500	885,000	1,000,000	928,367		(1,634)	27,240		5.750	6.005	MON	4,792	57,497	04/07/2006	05/25/2036
576434 HM 9	MALT 2003-7 7A4 PAC 5.75 11-25-33			2	1FM	4,013,750	100.832	4,033,272	4,000,000	4,005,489		(262)			5.750	5.713	MON	19,167	229,960	10/28/2003	11/25/2033
589929 PK 8	MLMI 1998-GN1 M1 MEZ 7.63 2-25-27			2	1FM	73,238	101.500	74,344	73,245	73,245					7.630	7.632	MON	466	5,613	03/05/1998	02/25/2027
59549P AA 6	MDST 4 A ABS 8.33 4-1-30			2	3AM	139,118	101.000	136,786	135,431	137,955		(989)			8.330	6.722	JAJO	2,820	11,281	10/20/2010	04/01/2030
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37			2	1FM	789,207	87.969	821,604	933,973	803,121		13,913			0.374	6.302	MON	212	1,918	05/12/2011	06/25/2037
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE			2	1FM	2,062,248	102.500	2,113,804	2,062,248	2,062,248					6.500	6.500	MON	11,171	134,047	02/09/2010	10/26/2037
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.5 1037 RE			2	1FM	552,000	94.500	567,000	600,000	558,499		3,657			6.500	7.665	MON	6,500	35,750	02/09/2010	10/26/2037
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.5 1037 RE			2	1FM	878,265	32.375	679,148	2,097,754	825,071		(8,420)	53,154		6.500	13.223	MON	11,363	136,354	02/09/2010	10/26/2037
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 052535			2	1FM	461,848	64.999	545,811	839,724	496,486		10,986			0.624	6.571	MON	88	4,707	08/26/2008	05/25/2035
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7-25-36			2	1FM	167,914	65.000	118,313	182,021	135,075		(5,475)			5.909	6.890	MON	896	8,592	12/19/2007	07/25/2036
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35			2	1FM	746,081	90.000	722,985	803,317	773,698		6,460			4.786	6.634	MON	3,204	38,446	01/31/2008	03/25/2035
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36			2	1FM	1,881,377	66.257	1,594,733	2,406,878	1,942,467		61,092			0.464	12.022	MON	93	7,094	09/08/2011	03/25/2036
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47			2	1FM	705,826	57.750	407,629	705,851	455,794		17,550	81,150		5.995	6.205	MON	3,526	41,157	05/08/2007	03/25/2047
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11-15-18			2	4AM	230,993	97.250	243,098	249,972	249,972		5,250			0.428	0.021	MON	107	957	06/26/2008	11/15/2018
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37			2	1FM	1,882,018	88.000	1,860,872	2,114,627	1,941,591		59,572			0.394	8.098	MON	521	6,685	02/23/2011	01/25/2037
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE			2	1FM	3,492,269	97.750	3,435,162	3,514,233	3,495,959		2,615			5.500	5.677	MON	16,107	193,284	07/29/2010	10/26/2037
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE			2	1FM	2,168,912	100.500	2,147,543	2,136,859	2,161,617		(5,164)			4.994	4.453	MON	9,180	109,056	07/08/2010	06/26/2037
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE			2	1FM	1,098,113	39.500	961,565	2,434,341	1,149,076		49,137	11,950		4.994	3.426	MON	10,131	54,815	07/08/2010	06/26/2037
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE			2	1FM	1,547,775	63.750	1,932,736	3,031,742	1,589,903		30,581			6.000	13.118	MON	15,158	105,817	07/08/2010	03/26/2036
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE			2	1FM	2,347,748	100.875	2,321,854	2,301,714	2,335,548		(8,638)			6.000	5.156	MON	11,506	138,078	07/08/2010	03/26/2036
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTRRE			2	1FM	1,940,000	100.906	2,018,125	2,000,000	1,952,545		5,247			5.525	6.043	MON	9,535	104,428	11/03/2009	08/25/2036
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE			2	1FM	948,940	100.281	986,123	983,357	955,009		2,963			5.312	6.069	MON	4,434	48,303	11/05/2009	10/25/2036
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE			2	1FM	2,776,177	97.000	2,797,810	2,884,340	2,770,736		(5,442)			5.558	5.650	MON	13,489	26,810	10/18/2011	05/26/2036
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37			2	4FM	897,771	48.000	742,983	1,547,881	742,983	(226,120)	71,320			0.856	22.310	MON	773	11,758	01/28/2011	03/10/2037
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37			2	1FM	1,419,616	61.000	1,202,730	1,971,689	1,433,120		10,934			5.131	8.577	MON	9,231	103,733	09/21/2010	09/25/2037
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02-35			2	1FM	1,805,625	77.629	1,552,574	2,000,000	1,816,185		8,005			5.493	6.505	MON	9,155	109,860	08/24/2010	02/25/2035
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4-25-33			2	4FM	494,009	66.750	329,916	494,257	448,617		1,920			5.670	8.554	MON	2,335	28,406	04/16/2003	04/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34			2	1FM	1,170,408	86.869	1,016,834	1,170,532	818,507		20,670			5.220	23.944	MON	5,092	61,101	07/20/2004	07/25/2034
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34			2	1FM	1,209,283	100.464	1,325,935	1,319,817	1,252,299		11,434			4.350	6.527	MON	4,784	57,412	02/20/2008	03/25/2034
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33			2	1FM	1,126,126	100.784	1,109,305	1,100,673	1,119,439		(668)			5.750	5.552	MON	5,274	63,287	04/23/2003	03/25/2033
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33			2	1FM	1,668,717	102.356	1,655,768	1,617,660	1,655,268		(1,311)			5.500	5.237	MON	7,414	88,971	06/27/2003	06/25/2033
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35			2	1FM	1,134,607	77.125	952,453	1,234,947	953,311		11,544	14,131		6.000	8.117	MON	6,175	74,098	02/08/2008	10/25/2035
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36			2	1FM	586,612	60.500	355,122	586,979	434,391		12,165	48,621		5.500	6.400	MON	2,690	32,284	02/13/2006	02/25/2036
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32			2	1FM	305,333	87.000	292,313	335,992	291,306		(14,040)			4.767	5.559	MON	1,335	18,065	05/19/2008	10/25/2032
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09-35			2	1FM	1,185,000	59.031	1,180,625	2,000,000	1,206,472		21,472			0.734	6.616	MON	1,226	5,691	08/02/2011	09/25/2035
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9-25-34			2	1FM	3,862,656	101.000	4,040,000	4,000,000	3,929,358		12,381			5.000	5.414	MON	16,667	197,824	10/24/2005	09/25/2034
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35			2	1FM	1,507,530	63.360	1,364,525	2,153,614	1,455,444		25,093	119,307		0.594	4.268	MON	214	11,415	08/27/2008	08/25/2035
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36			2	1FM	1,920,271	64.868	1,754,428	2,704,607	1,931,302		11,031			0.454	10.741	MON	1,036	7,115	05/18/2011	03/25/2036
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07-35			2	1FM	1,710,000	86.250	1,725,000	2,000,000	1,819,932		88,581			0.744	5.835	MON	1,509	12,538	09/28/2010	07/25/2035
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/38			2	1FM	1,040,000	43.000	860,000	2,000,000	1,124,236		52,665			0.594	5.859	MON	506	10,754	04/30/2010	08/25/2038
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36			2	1FM	374,911	38.597	183,172	474,571	214,592		3,931	17,086		0.894	3.762	MON	71	3,940	04/23/2008	07/25/2036
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5-25-34			2	1FM	939,010	97.000	970,000	1,000,000	977,822		4,675			5.000	5.650	MON	4,167	49,994	08/27/2004	05/25/2034
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34			2	1FM	410,977	70.000	416,933	595,619	419,271		6,658			1.494	5.680	MON	149	8,629	10/01/2010	05/25/2034
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR			2	1FM	850,411	90.125	864,804	959,561	848,127		(18,208)			4.547	5.649	MON	3,637	7,274	10/11/2011	03/25/2036
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37			2	1FM	1,539,771	80.422	1,541,875	1,917,225	1,462,399		(71,332)				4.530	MON			11/02/2010	12/28/2037
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33			2	1FM	329,555	100.778	358,078	355,316	332,975		1,030			5.750	7.995	MON	1,703	20,427	03/05/2008	09/25/2033
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						333,502,260	XXX	315,991,359	382,528,974	317,843,096	151,756	1,145,763	6,180,749	0	XXX	XXX	XXX	1,806,590	18,474,512	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03027W AA 0	AMTT 2007-1A AFX SEQ 5.4197 041537			2	1FE	3,000,000	107.250	3,217,500	3,000,000	3,000,000					5.420	5.420	MON	12,194	162,591	04/27/2007	04/15/2037
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01-29			2	1FM	999,997	109.930	1,099,300	1,000,000	999,997					4.954	4.954	MON	2,340	49,130	12/09/2010	01/14/2029
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 0740RE			2	1FE	10,357,500	111.406	12,254,688	11,000,000	10,525,327		71,926			5.858	6.814	MON	35,799	644,380	05/12/2010	07/17/2040
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9-10-45			2	1FM	2,017,656	103.031	2,060,625	2,000,000	2,002,341		(1,912)			5.447	5.231	MON	9,078	108,940	01/02/2007	09/10/2045
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2-10-51			2	1FM	1,892,031	106.270	2,125,400	2,000,000	1,892,031					5.791	5.812	MON	9,661	117,607	02/08/2008	02/10/2051
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR RE			2	1FE	4,583,828	110.190	4,958,550	4,500,000	4,566,460		(12,068)			5.671	5.315	MON	21,290	257,807	07/22/2010	02/24/2051
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR RE			2	1FE	1,941,953	109.740	2,194,800	2,000,000	1,953,952		7,720			5.742	6.287	MON	9,570	116,374	05/26/2010	12/24/2049
05955T AE 0	BALL 2009-UB2 A4AC RR SEQ CSTR 44 RE			2	1FE	3,629,320	108.680	4,347,200	4,000,000	3,720,767		47,329			5.325	7.046	MON	17,750	213,000	12/04/2009	02/24/2044
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 0649 RE			2	1FE	1,952,188	96.810	1,936,200	2,000,000	1,958,522		6,334			5.811	6.269	MON	9,686	117,793	12/14/2010	06/24/2049
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR RE			2	1FE	4,971,734	110.900	5,830,829	5,257,750	5,037,151		36,683			5.654	6.656	MON	24,771	299,793	02/17/2010	06/15/2049
05955U AG 2	BALL 2010-UB3 A4A2 SEQ SSNR CSTR RE			2	1FE	3,781,250	112.124	4,484,956	4,000,000	3,829,757		26,102			5.816	6.782	MON	19,379	235,703	01/29/2010	05/15/2046
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338RE			2	1FE	3,838,125	109.323	4,372,924	4,000,000	3,872,816		21,659			5.338	6.091	MON	17,793	213,512	05/25/2010	12/15/2043
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 1243 RE			2	1FE	1,041,406	108.430	1,084,300	1,000,000	1,033,926		(6,018)			5.334	4.562	MON	4,445	53,340	09/03/2010	12/16/2043
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 RE			2	1FE	1,840,391	114.293	2,285,860	2,000,000	1,881,919		18,149			6.500	7.914	MON	7,222	130,000	07/30/2009	07/17/2040
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38			2	1FM	3,267,556	101.731	3,270,468	3,214,813	3,263,822		(830)			5.533	5.358	MON	14,804	180,040	01/03/2007	04/12/2038
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09-11-41			2	1FM	8,053,164	110.870	8,869,600	8,000,000	8,027,997		(5,961)			5.540	5.444	MON	36,933	443,200	05/16/2007	09/11/2041
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44			2	1FM	180,585	100.012	187,705	187,682	187,349		1,926			5.205	6.276	MON	814	28,354	02/08/2008	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44			2	1FM	2,485,875	102.750	2,671,497	2,600,000	2,556,653		19,183			5.309	6.165	MON	11,503	138,034	02/25/2008	02/11/2044
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 1-15-46			2	1FM	1,642,969	107.733	2,154,660	2,000,000	1,781,643		48,196			5.344	8.841	MON	8,907	108,390	10/20/2008	01/15/2046
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44 FD			2	1FM	2,048,438	109.750	2,195,000	2,000,000	2,046,653		(1,784)			4.961	4.661	MON	8,269	33,075	08/04/2011	04/15/2044
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06-50RE			2	1FE	2,019,063	95.405	1,908,104	2,000,000	2,018,959		(104)			5.743	5.749	MON	6,069	86,702	03/17/2011	06/14/2050

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
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR RE			2	1FE	5,016,719	109.525	6,352,421	5,800,000	5,216,850		92,135			5.485	7.939	MON	14,141	318,130	09/30/2009	03/17/2051
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTRRE			2	1FE	3,873,374	109.722	4,388,860	4,000,000	3,873,374					5.311	5.905	MON	9,442	212,440	02/23/2010	12/19/2039
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068RE			2	1FE	3,241,758	112.939	3,388,164	3,000,000	3,210,143		(31,615)			6.068	4.669	MON	8,091	182,040	01/10/2011	02/19/2051
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR RE			2	1FE	3,739,104	109.469	4,378,750	4,000,000	3,805,708		39,006			5.543	6.909	MON	18,477	221,720	02/05/2010	12/11/2049
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09-40 RE			2	1FE	3,380,469	110.000	4,400,000	4,000,000	3,560,238		84,329			5.695	8.883	MON	18,983	227,800	09/18/2009	09/15/2040
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09-40 RE			2	1FE	985,625	94.750	947,500	1,000,000	986,520		895			5.695	6.008	MON	4,746	28,475	06/16/2011	09/15/2040
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2-40 RE			2	1FE	4,184,219	108.814	4,352,560	4,000,000	4,146,567		(28,449)			5.383	4.490	MON	17,943	215,320	08/25/2010	02/15/2040
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 0449 RE			2	1FE	3,817,500	111.638	4,465,520	4,000,000	3,858,492		22,963			5.692	6.517	MON	18,973	227,680	02/03/2010	04/16/2049
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR RE			2	1FE	1,884,063	111.186	2,223,722	2,000,000	1,914,371		17,791			5.795	7.021	MON	9,665	117,565	03/10/2010	09/15/2039
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 0240RE			2	1FE	4,033,477	108.813	4,352,500	4,000,000	4,035,089		(2,700)			5.383	5.153	MON	17,943	188,405	04/06/2011	02/15/2040
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02-40 RE			2	1FE	1,191,063	93.509	1,271,728	1,360,000	1,195,911		4,848			5.383	8.459	MON	6,101	6,101	11/22/2011	02/15/2040
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 RE			2	1FE	2,098,047	107.057	2,141,138	2,000,000	2,085,713		(12,334)			5.378	4.412	MON	8,963	80,670	03/17/2011	08/12/2048
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08-48 RE			2	1FE	847,500	92.161	921,610	1,000,000	848,801		986			5.378	6.456	MON	4,482	53,780	09/01/2010	08/12/2048
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40			2	1FM	2,213,820	102.811	2,280,148	2,217,805	2,216,857		492			5.251	5.303	MON	9,705	116,465	04/06/2007	04/15/2040
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10-15-41			2	1FM	3,842,656	106.037	4,241,480	4,000,000	3,940,589		22,401			4.733	5.390	MON	15,777	189,222	02/09/2007	10/15/2041
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3-15-49			2	1FM	3,090,938	104.430	3,132,900	3,000,000	3,007,898		(17,145)			5.728	5.272	MON	14,323	174,284	12/19/2006	03/15/2049
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3-15-49			2	1FM	5,207,422	111.288	5,564,421	5,000,000	5,104,481		(23,150)			5.728	5.144	MON	23,871	290,473	12/19/2006	03/15/2049
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12-10-49			2	1FM	3,779,531	105.500	4,220,000	4,000,000	3,911,030		37,545			5.697	6.824	MON	18,991	231,045	02/14/2008	12/10/2049
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12-10-49			2	1FM	2,958,086	111.248	3,337,436	3,000,000	2,974,085		4,039			5.697	5.887	MON	14,243	173,284	08/09/2007	12/10/2049
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12-10-46			2	1FM	8,268,308	103.480	8,870,306	8,572,000	8,452,845		40,220			5.308	5.817	MON	37,917	455,001	06/05/2008	12/10/2046
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6-10-46			2	1FM	6,218,438	110.425	6,625,488	6,000,000	6,109,127		(24,404)			5.751	5.236	MON	28,773	350,149	01/12/2007	06/10/2046
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3-15-39			2	1FM	3,041,875	107.363	3,220,902	3,000,000	3,039,212		(600)			5.661	5.565	MON	14,149	172,111	01/25/2007	03/15/2039
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40			2	1FM	811,006	100.180	831,786	830,291	811,937		268			5.268	5.421	MON	3,645	63,854	06/10/2008	02/15/2040
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38			2	1FM	2,605,531	103.105	3,096,762	3,003,494	2,605,531		1			4.813	4.813	MON	12,047	144,416	11/04/2008	02/15/2038
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8-15-38			2	1FM	947,930	109.617	1,096,170	1,000,000	974,829		6,721			5.100	5.944	MON	4,250	50,986	07/17/2007	08/15/2038
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 05-21RE			2	1FE	1,579,980	111.310	1,669,650	1,500,000	1,578,211		(1,770)			4.537	3.861	MON	5,671	17,014	09/21/2011	05/12/2021
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD			2	1FM	2,019,957	109.360	2,187,206	2,000,000	2,019,011		(946)			4.638	4.490	MON	7,730	30,920	08/11/2011	08/10/2044
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 08-44			2	1FM	486,223	105.900	529,500	500,000	486,571		348			5.414	5.782	MON	2,275	9,154	08/11/2011	08/10/2044
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12-39RE			2	1FE	1,999,063	97.382	1,947,638	2,000,000	1,999,079		14			5.286	5.289	MON	8,810	105,718	10/21/2010	12/17/2039
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 1249 RE			2	1FE	1,846,719	108.824	2,176,472	2,000,000	1,889,230		21,134			5.147	6.608	MON	8,578	102,938	11/18/2009	12/14/2049
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 FD			2	1FM	1,009,962	104.730	1,047,300	1,000,000	1,016,540		6,578			3.817	3.657	MON	3,181	6,361	09/22/2011	08/10/2044
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43 FD			2	1FM	2,089,844	113.660	2,273,200	2,000,000	2,086,678		(3,166)			5.162	4.591	MON	8,603	34,414	08/08/2011	12/10/2043
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD			2	1FM	4,587,539	109.750	4,938,750	4,500,000	4,584,452		(3,087)			4.753	4.525	MON	17,824	65,354	08/29/2011	03/10/2044
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3-12-39			2	1FM	971,523	102.688	1,026,875	1,000,000	994,637		5,822			4.767	5.395	MON	3,973	47,670	08/17/2007	03/12/2039
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41			2	1FM	503,575	101.360	561,870	554,331	531,372		8,811			4.475	8.363	MON	2,067	24,805	10/17/2008	07/15/2041
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 071541			2	1FM	7,056,875	104.580	7,320,600	7,000,000	7,052,315		(747)			5.115	5.066	MON	29,838	358,050	12/02/2004	07/15/2041
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19			2	1FM	1,074,417	95.475	1,198,019	1,254,793	1,129,025		31,524			0.653	6.977	MON	846	7,703	03/17/2010	07/15/2019
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47			2	1FM	2,063,750	106.040	2,120,800	2,000,000	2,059,815		(3,935)			5.336	4.646	MON	8,893	35,573	08/24/2011	05/15/2047
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05-47			2	1FM	1,880,321	103.280	2,008,609	1,944,819	1,944,819		16,602			5.298	6.303	MON	8,586	103,037	02/11/2008	05/15/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06-47			2	1FM	2,000,720	105.000	2,247,127	2,140,121	2,074,237		23,307			5.447	6.771	MON	9,714	116,572	08/12/2008	06/12/2047
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49			2	1FM	5,452,613	105.110	6,107,895	5,810,955	5,620,298		59,937			5.434	6.578	MON	26,314	315,768	11/12/2008	01/15/2049
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1-15-49			2	1FM	966,797	107.750	1,077,500	1,000,000	979,979		3,346			5.420	5.883	MON	4,517	54,200	08/17/2007	01/15/2049

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
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2-12-49			2	1FM	6,976,914	106.355	7,444,815	7,000,000	6,987,657		2,873			5.740	5.793	MON	33,494	407,439	12/06/2007	02/12/2049
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6-15-49			2	1FM	5,011,016	104.750	5,237,500	5,000,000	5,004,973		(1,629)			5.817	5.777	MON	24,238	294,859	12/14/2007	06/15/2049
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51			2	1FM	1,066,875	108.612	1,086,116	1,000,000	1,064,206		(2,669)			5.882	4.516	MON	4,902	14,705	09/16/2011	02/15/2051
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 06-49RE			2	1FE	4,936,709	110.840	5,542,000	5,000,000	4,948,712		8,124			5.740	5.970	MON	23,932	291,070	06/04/2010	06/20/2049
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46 FD			2	1FM	1,955,938	109.566	2,191,322	2,000,000	1,957,220		1,283			4.717	5.040	MON	7,862	31,447	08/11/2011	02/15/2046
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46			2	1FM	2,019,996	107.081	2,141,618	2,000,000	2,019,501		(495)			4.171	4.061	MON	6,952	20,855	09/16/2011	08/15/2046
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR RE			2	1FE	8,814,141	110.045	11,004,530	10,000,000	9,173,763		167,314			5.647	8.059	MON	47,086	567,631	10/02/2009	03/18/2051
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 1249 RE			2	1FE	2,710,722	109.660	3,289,800	3,000,000	2,787,882		37,137			5.543	7.350	MON	13,858	166,290	10/29/2009	12/17/2049
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 0650 RE			2	1FE	2,745,000	110.580	3,317,400	3,000,000	2,806,808		29,734			5.743	7.240	MON	14,358	173,135	10/29/2009	06/17/2050
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12-12-49			2	1FM	1,238,133	100.348	1,266,584	1,262,193	1,252,355		3,587			5.112	5.568	MON	5,377	64,522	06/13/2008	12/12/2049
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8-12-48			2	1FM	4,678,984	102.000	5,100,000	5,000,000	4,830,679		43,267			5.364	6.479	MON	22,350	268,200	02/11/2008	08/12/2048
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7-12-46			2	1FM	2,964,844	110.093	3,302,775	3,000,000	2,978,428		4,420			5.414	5.606	MON	13,535	162,420	05/18/2007	07/12/2046
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09-47 FD			2	1FM	1,888,694	106.915	1,999,301	1,870,000	1,892,519		3,825			4.700	4.499	MON	7,324	73,242	02/10/2011	09/15/2047
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539			2	1FM	1,562,452	100.640	1,554,418	1,544,533	1,561,457		(249)			5.980	5.899	MON	7,697	92,371	07/24/2007	01/15/2039
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6-11-42			2	1FM	1,982,344	113.914	2,278,286	2,000,000	1,989,280		1,760			5.638	5.760	MON	9,403	114,121	08/14/2007	06/11/2042
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE			2	1FE	4,811,464	100.750	4,920,785	4,884,154	4,820,493		9,029			4.250	4.593	MON	17,298	155,682	03/25/2011	12/19/2040
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE			234	2FE	178,202	1.650	161,812	9,806,807	157,668		(20,533)			0.800	38.100	MON		69,945	03/25/2011	12/19/2040
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10-20 RE			2	1FE	1,994,900	105.577	2,111,540	2,000,000	1,995,657		699			2.900	2.942	MON	645	58,000	11/03/2010	10/29/2020
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR RE			2	1FE	4,716,420	105.469	5,273,438	5,000,000	4,878,896		73,158			5.795	7.501	MON	24,166	318,098	08/31/2009	09/17/2039
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 RE			2	1FE	3,028,594	108.500	3,255,000	3,000,000	3,021,106		(4,363)			5.467	5.280	MON	13,668	163,948	03/31/2010	09/16/2039
74928H AB 2	RBSCF 2010-RR3 CSCB SUB SSUP 5.467RE			2	1FE	2,973,125	96.440	2,893,200	3,000,000	2,978,615		4,339			5.467	5.641	MON	13,668	109,277	06/16/2011	09/16/2039
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02-51RE			2	1FE	2,068,438	96.375	1,927,500	2,000,000	2,060,232		(8,205)			5.899	5.395	MON	9,996	90,130	03/03/2011	02/16/2051
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR RE			2	1FE	5,632,500	109.501	6,570,072	6,000,000	5,726,223		48,643			5.223	6.346	MON	26,115	313,380	03/09/2010	08/16/2048
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR RE			2	1FE	4,781,250	111.062	5,553,120	5,000,000	4,828,947		26,755			5.899	6.684	MON	24,580	299,067	02/08/2010	02/16/2051
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR RE			2	1FE	4,574,688	109.406	5,470,313	5,000,000	4,683,208		56,138			5.336	6.941	MON	22,233	266,800	12/14/2009	05/16/2047
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.305RE			2	1FE	1,985,625	99.567	1,991,346	2,000,000	1,993,215		6,115			5.305	5.639	MON	8,842	106,100	09/16/2010	01/16/2049
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695RE			2	1FE	3,190,781	109.469	3,284,063	3,000,000	3,165,082		(25,699)			5.695	4.540	MON	14,238	156,612	01/20/2011	09/16/2040
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44 FD			2	1FM	3,151,641	110.750	3,322,500	3,000,000	3,146,235		(5,405)			4.869	4.229	MON	12,173	48,690	08/05/2011	02/15/2044
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD			2	1FM	2,030,469	110.951	2,219,020	2,000,000	2,026,052		(4,416)			4.902	4.752	MON	8,170	32,680	08/05/2011	06/15/2044
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					280,084,225	XXX	309,761,623	298,116,541	282,827,578	0	1,129,082	0	0	XXX	XXX	XXX	1,239,498	14,595,148	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00164T AA 6	AMC EAST COMM LLC 5.74 011528 NC A22			1	1FE	2,093,200	106.300	2,126,000	2,000,000	2,088,327		(3,417)			5.740	5.327	JJ15	52,936	114,800	07/22/2010	01/15/2028
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17		R	23	1FE	3,654,852	94.500	3,650,024	3,862,459	3,667,565		12,713			0.844	1.507	MJSD	520	11,311	08/24/2011	03/25/2017
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40			2	1FE	1,976,355	103.995	2,055,310	1,976,355	1,976,355					5.438	5.438	MON	3,284	111,401	12/03/2010	12/20/2040
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18				2AM	1,000,000	103.750	1,037,500	1,000,000	1,000,000					8.625	8.625	OA15	20,843		09/27/2011	10/15/2021
03702L AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17			2	1FE	1,217,256	96.000	1,263,314	1,315,953	1,313,020		55,627			0.744	1.319	MON	164	9,101	03/29/2010	05/24/2017
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012				3AM	385,736	101.661	394,737	388,287	387,922		261			7.375	7.453	OA15	6,045	28,635	10/12/1999	04/15/2013
05377R AC 8	AESOP 2009-2A A ABS 5.68 2-20-14			2	1FE	2,787,750	103.344	2,790,281	2,700,000	2,727,392		(28,596)			5.680	4.548	MON	4,686	153,360	10/20/2009	02/20/2014
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36			2	1FM	142,300	95.122	196,172	206,232	142,763		(911)			0.514	20.363	MON	18	933	05/13/2008	12/25/2036
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11-39			2	1FE	1,997,461	100.926	2,016,609	1,998,106	1,997,465		5			5.610	5.682	MON	4,982	7,159	11/18/2011	11/15/2039
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26			2	1FE	1,964,069	100.290	1,970,508	1,964,810	1,964,074		5			4.940	4.944	MON	4,011	12,398	10/26/2011	10/18/2026
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC				2AM	758,952	100.097	759,688	758,952	758,952					7.770	7.770	MON	3,440	58,915	12/14/2001	01/10/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20			1	2AM	1,303,415	102.573	1,336,953	1,303,415	1,303,415					5.298	5.298	MON	4,028	69,036	12/09/2004	01/11/2027
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41			2	2AM	2,928,409	102.508	3,001,854	2,928,409	2,928,409					5.955	5.955	FMAN	19,861	129,821	02/18/2011	02/20/2041
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38			2	1FE	986,468	104.459	1,030,518	986,530	986,530		63			5.730	5.732	MON	2,512	56,688	12/09/2010	12/15/2038
15189X AJ 7	CENTERPOINT HOUS 7.00 03-01-14 NC			1	1FE	1,999,560	112.640	2,252,794	2,000,000	1,999,796		85			7.000	7.005	SM	46,667	140,000	01/06/2009	03/01/2014
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26		R	2	1FE	991,298	100.109	992,752	991,667	991,301		3			4.940	4.948	MON	1,769	3,534	11/17/2011	11/18/2026
22822R AQ 3	CROWN CASTLE TOW 5.495 01-15-17 NC			1	1FE	3,000,000	109.000	3,270,000	3,000,000	3,000,000					5.495	5.495	MON	7,327	164,850	01/08/2010	01/15/2017
23335J AA 4	DSCMT 2011-1 A SEQ 3.91 03-16			2	1FE	999,972	101.280	1,012,802	1,000,000	999,976		4			3.910	3.911	MON	1,738	29,759	03/07/2011	03/15/2016
24488R AC 5	DEKA 2004-2A B CDO FLT 8-23-34		R	23	1AM	1,187,500	42.000	840,000	2,000,000	1,224,295		11,225			1.845	8.208	FMAN	3,976	33,244	05/12/2008	08/23/2034
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014				1FE	476,542	111.997	601,327	536,913	507,815		4,077			7.125	8.373	MON	3,188	38,255	08/03/2000	06/01/2017
347466 AE 4	FORT IRWIN LD LLC 5.30 12-15-35 A826			1	1FE	2,472,500	102.883	2,700,676	2,625,000	2,476,007		2,847			5.300	5.739	DJ15	6,183	139,125	11/01/2010	12/15/2035
35952F AB 6	FORT HUACHUCA 8.00 12-15-26 NC AL22			1	1FE	2,153,000	128.465	2,569,300	2,000,000	2,142,111		(5,155)			8.000	7.216	DJ15	7,111	160,000	10/19/2009	12/15/2026
361477 AA 0	GATX CORP SER 08-2 9.00 11-15-13 NC			1	2AM	3,307,991	112.078	3,707,516	3,307,991	3,307,991					9.000	9.000	NM15	38,042	297,719	11/03/2008	11/15/2013
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4-25-33			2	1FM	1,165,691	74.500	877,766	1,178,209	508,881					5.120	11.854	MON	5,027	60,324	05/24/2007	04/25/2033
36246M AK 5	GTP ACQUISITION 4.347 06-15-16 NC				1FE	2,000,000	103.750	2,075,000	2,000,000	2,000,000					4.347	4.347	MON	3,864	38,157	06/29/2011	06/15/2016
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23				1FE	1,998,140	93.600	1,828,825	1,953,873	1,996,440		(1,270)			6.422	6.219	MON	7,668	125,477	08/25/2010	10/09/2029
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18			1	3AM	710,219	108.439	770,157	710,219	710,219					7.760	7.760	MON	1,684	55,113	09/22/1999	08/20/2018
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14				3FE	1,050,953	100.000	1,050,953	1,050,953	1,052,310		1,357			6.690	6.690	MON	2,148	71,674	09/25/1997	09/20/2016
42805R AV 1	HERTZ 2009-2A A2 5.29 03-25-16			2	1FE	3,999,756	108.261	4,330,428	4,000,000	3,999,849		44			5.290	5.291	MON	3,527	211,600	10/16/2009	03/25/2016
44329H AG 9	HP COMM LLC 5.02 03-15-23 NC AL0618			1	1FE	3,138,835	90.692	2,942,955	3,245,000	3,155,723		5,691			5.020	5.350	SM15	47,965	162,899	05/22/2007	03/15/2023
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48			2	1FE	925,897	99.000	916,823	926,083	925,905		9			3.820	3.822	MON	1,572	35,377	10/29/2010	12/15/2048
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56			2	1FE	1,962,256	99.931	1,961,415	1,962,768	1,962,273		17			4.700	4.750	MON	4,100	46,126	06/08/2011	10/15/2056
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18			1	1	1,898,290	105.000	2,018,435	1,922,319	1,900,073		1,406			6.200	6.350	OA	29,796	119,184	09/22/2010	10/01/2022
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=			2	1FE	1,865,000	92.000	1,840,000	2,000,000	1,865,000					5.550	5.550	MON	6,475	46,253	06/17/2011	12/10/2065
641423 BX 5	NEVADA POWER CO 7.375 01-15-14 NC!			1	2AM	1,999,980	111.087	2,221,747	2,000,000	1,999,991		4			7.375	7.375	JJ15	68,014	147,500	01/07/2009	01/15/2014
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23			2	1FE	156,271	99.250	184,641	186,037	179,805		4,802			0.702	7.870	FMAN	123	919	07/29/2008	11/28/2023
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19			1	1FE	492,206	106.000	509,013	480,200	491,034		(714)			7.041	6.733	OA	8,453	33,811	04/29/2010	04/01/2022
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21			2	1FE	1,230,632	115.073	1,417,777	1,232,068	1,231,299		88			5.220	5.237	FMAN	8,218	64,313	07/28/2004	05/17/2021
78403D AB 6	SBA TOWER TRUST 5.101 04-15-17			1	1FE	3,000,000	105.276	3,158,280	3,000,000	3,000,000					5.101	5.101	MON	6,801	153,030	04/08/2010	04/15/2017
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42			2	1FE	2,252,974	102.879	2,317,842	2,252,974	2,252,974					3.778	3.752	MON	3,783	85,220	03/04/2010	07/15/2042
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44			2	1FE	2,701,158	101.950	2,753,829	2,701,158	2,701,158					3.528	3.480	MON	3,971	95,316	03/03/2010	05/16/2044
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41			2	3AM	2,962,519	101.386	2,988,350	2,947,500	2,960,247		(2,274)			5.438	5.374	MON	4,898	84,603	07/15/2011	05/20/2041
84474W AA 8	SOUTHWEST AIR 6.53 07-02-19 C10 A14			1	1AM	1,074,799	109.604	1,331,104	1,214,462	1,103,184		10,390			6.530	8.189	JJ02	39,432	79,304	01/20/2009	07/02/2019
844741 AR 9	SW AIR ETC 95-A3 7.22 7-1-13 A 07-12				2FE	955,693	103.688	990,187	954,972	949,428		3,262			7.220	7.590	JJ	34,474	68,949	10/31/2008	07/01/2013
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26			2	1FE	1,883,333	97.642	1,838,924	1,883,333	1,883,333					4.310	4.310	MON	2,706	49,942	05/10/2011	05/20/2026
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26		R	2	1FE	1,900,000	99.257	1,885,883	1,900,000	1,900,000		(2)			4.700	4.700	MON	3,969	43,653	06/17/2011	06/15/2026
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39			2	1FE	1,833,266	112.987	2,071,349	1,833,266	1,833,266					6.657	6.657	MON	5,085	122,239	10/29/2009	11/16/2039
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40			2	1FE	1,919,441	96.612	1,854,414	1,919,441	1,919,441					5.194	5.194	MON	4,154	99,695	10/18/2010	10/16/2040
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41			2	1FE	950,973	100.644	957,099	950,973	950,973		(49,026)			4.370	4.370	MON	1,847	18,409	06/29/2011	07/15/2041
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07-41			2	1FE	1,000,000	105.835	1,058,348	1,000,000	1,000,000		5			6.024	6.024	MON	2,677	26,606	06/30/2011	07/15/2041
90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17				1FE	2,530,625	112.142	2,837,906	2,530,625	2,530,625					5.404	5.404	JJ02	67,998	136,755	07/22/2004	07/02/2025
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15			1	1FE	410,416	113.703	484,754	426,335	417,962		874			6.700	7.055	AF23	10,156	28,564	07/28/1999	02/23/2019
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18			1	3AM	772,704	99.250	794,724	800,730	775,299		1,590			6.636	7.069	JJ02	26,421	53,136	04/30/2010	07/02/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15			1	1FE	3,873,717	99.505	3,866,168	3,885,401	3,875,460		1,957			4.141	4.212	MON	7,151	150,840	03/30/2011	11/15/2015
92935H AB 5	WCP 2010-1 B 6.829 11-15-15			1	2AM	1,000,000	102.978	1,029,780	1,000,000	1,000,000					6.829	6.829	MON	3,035	68,290	11/01/2010	11/15/2015
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13			1	1FE	1,306,979	111.863	1,221,917	1,092,335	1,158,554		(19,400)			8.800	6.540	JJ	48,063	96,126	12/07/2001	12/30/2014
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31				1	814,317	117.180	954,217	814,317	814,317					6.660	6.660	MON	2,410	54,234	12/17/2009	09/15/2031
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32				1	1,187,642	117.180	1,391,679	1,187,642	1,187,642					6.660	6.660	MON	3,515	79,097	12/15/2009	10/15/2032
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33				1	906,231	117.180	1,061,921	906,231	906,231					6.660	6.660	MON	2,682	60,352	12/16/2009	06/15/2033
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34				1	1,201,165	117.180	1,407,525	1,201,165	1,201,165					6.660	6.660	MON	3,555	79,997	12/23/2009	05/15/2034
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33				1	762,088	117.180	893,014	762,088	762,088					6.660	6.660	MON	2,256	50,755	12/18/2009	10/15/2033
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						101,578,752	XXX	105,671,784	102,863,756	100,953,630	0	7,646	0	0	XXX	XXX	XXX	733,004	4,773,883	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,705,098,501	XXX	1,792,018,756	1,773,714,049	1,689,221,929	151,606	2,400,467	6,180,749	0	XXX	XXX	XXX	18,177,724	86,457,757	XXX	XXX
Hybrid Securities - Issuer Obligations																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR C15		R	1	3FE	1,000,000	99.750	997,500	1,000,000	1,000,000					6.000	6.000	FMAN	10,500	60,000	10/28/2010	10/28/2020
4299999. Hybrid Securities - Issuer Obligations						1,000,000	XXX	997,500	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
4899999. Total - Hybrid Securities						1,000,000	XXX	997,500	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,148,413,819	XXX	1,238,048,191	1,148,957,062	1,146,367,319	(150)	240,034	0	0	XXX	XXX	XXX	16,794,944	54,658,702	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						334,770,021	XXX	317,419,909	383,816,958	319,120,460	151,756	1,147,697	6,180,749	0	XXX	XXX	XXX	1,812,508	18,545,523	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						280,084,225	XXX	309,761,623	298,116,541	282,827,578	0	1,129,082	0	0	XXX	XXX	XXX	1,239,498	14,595,148	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						103,069,705	XXX	107,266,888	104,309,266	102,426,007	0	5,136	0	0	XXX	XXX	XXX	749,038	4,855,323	XXX	XXX
8399999. Grand Total - Bonds						1,866,337,770	XXX	1,972,496,611	1,935,199,827	1,850,741,364	151,606	2,521,949	6,180,749	0	XXX	XXX	XXX	20,595,988	92,654,696	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.			38,000.000	909,340	23.930	909,340	807,393				68,400		68,400		L	09/14/2007
140661 10 9	CAPMARK FINANCIAL GROUP INC.			13,989.000	232,217	16.600	232,217	186,054				46,164		46,164		L	10/03/2011
247361 70 2	DELTA AIR LINES INC.			4,683.000	37,885	8.090	37,885	43,721				(21,120)		(21,120)		L	12/29/2010
92769L 10 1	VIRGIN MEDIA INC.			310,050.000	6,628,869	21.380	6,628,869	7,748,150		49,608		(1,816,893)		(1,816,893)		L	12/22/2006
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				7,808,311	XXX	7,808,311	8,785,318	0	49,608	0	(1,723,451)	0	(1,723,451)	0	XXX	XXX
9799999.	Total - Common Stock				7,808,311	XXX	7,808,311	8,785,318	0	49,608	0	(1,723,451)	0	(1,723,451)	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				7,808,311	XXX	7,808,311	8,785,318	0	49,608	0	(1,723,451)	0	(1,723,451)	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 PM 6	U.S. TREASURY NOTES 2.125 12-31-15		01/14/2011	GOLDMAN SACHS & CO.		1,917,516	1,900,000	2,008
0599999.	Total - Bonds - U.S. Government					1,917,516	1,900,000	2,008
Bonds - U.S. States, Territories and Possessions								
373384 TL 0	GA ST SER D QSCB 3.88 07-01-22 NC		06/21/2011	CITIGROUP		5,800,000	5,800,000	
605580 6S 3	MISSISSIPPI ST C 3.243 10-01-21		10/06/2011	BANK OF AMER / ML		1,000,000	1,000,000	
880541 QR 1	TENNESSEE ST TXBL C 3.228 08-01-21		10/12/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,800,000	7,800,000	0
Bonds - U.S. Political Subdivisions of States								
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 NC		05/13/2011	STONE AND YOUNGBERG		2,000,000	2,000,000	
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 2-01-21		12/16/2011	MORGAN KEEGAN & COMPANY		1,007,430	1,000,000	
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03-01-26		03/10/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28		08/24/2011	RBC CAPITAL		2,000,000	2,000,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					6,007,430	6,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12-15-25		02/03/2011	BARCLAYS AMERICA		2,000,000	2,000,000	
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		01/06/2011	CREW AND ASSOCIATES		2,040,000	2,000,000	24,967
64971Q GW 7	NYC TRANS FIN B TXBL 3.45 05-01-21		08/03/2011	J. P. MORGAN SECURITIES		2,005,000	2,000,000	
64971Q RA 3	NYC TRANSL FIN AUTH 2.90 11-01-21 NC		12/13/2011	J. P. MORGAN SECURITIES		1,947,340	2,000,000	4,672
649883 QE 8	NY MTGE AGY SER 166 3.999 04-01-21		11/03/2011	CITIGROUP		1,000,000	1,000,000	
649902 7P 2	NY DORM AUTH F 3.05 08-15-21 NC		10/05/2011	GOLDMAN SACHS & CO.		2,323,597	2,340,000	
658207 MA 0	NC HSG FIN AGY 4.00 01-01-30 C21 A17		10/27/2011	RBC CAPITAL		2,000,000	2,000,000	
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01-01-21		11/16/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01-01-22		11/16/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09-15-21		11/30/2011	BANK OF AMER / ML		1,000,000	1,000,000	
92812Q U6 2	VA HSG AUTH RENTAL D 3.329 01-01-20		11/17/2011	WELLS FARGO BROKERAGE		1,000,000	1,000,000	
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01-01-21		11/17/2011	WELLS FARGO BROKERAGE		1,000,000	1,000,000	
92812Q W5 2	VA ST HSG DEV E 4.154 03-01-22 C17		12/16/2011	MORGAN KEEGAN & COMPANY		1,000,000	1,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					19,315,937	19,340,000	29,639
Bonds - Industrial and Miscellaneous								
00038A AB 9	ABB TREASURY USA 4.00 06-15-21 NC		06/14/2011	DEUTSCHE MORGAN GRENFELL		1,968,120	2,000,000	
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	08/24/2011	CANTOR FITZGERALD & CO.		3,681,551	3,890,675	3,628
00206R AX 0	AT&T INC 4.45 05-15-21 NC		04/26/2011	BANK OF AMER / ML		999,250	1,000,000	
00206R AZ 5	AT&T INC 3.875 08-15-21 NC		08/15/2011	BARCLAYS AMERICA		997,050	1,000,000	
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		05/13/2011	RBS SECURITIES/GREENWICHS		1,413,320	1,612,918	332
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	MORGAN STANLEY & CO.		1,000,000	1,000,000	
02666Q J7 9	AMER HONDA FIN 3.80 09-20-21 NC		09/13/2011	BANK OF AMER / ML		1,994,720	2,000,000	
03073E AJ 4	AMERISOURCEBERGEN 3.50 11-15-21 C21!		11/08/2011	J. P. MORGAN SECURITIES		998,580	1,000,000	
038222 AF 2	APPLIED MATERIAL 4.30 06-15-21 NC		06/01/2011	J. P. MORGAN SECURITIES		1,995,780	2,000,000	
03938L AU 8	ARCELORMITTAL 5.50 03-01-21 NC	R	02/28/2011	CITIGROUP		993,570	1,000,000	
03939R AB 6	ARCH WESTERN FIN 6.75 07-01-13 C11!		10/04/2011	JANNEY, MONTGOMERY SCOTT		998,750	1,000,000	18,000
03939R AB 6	ARCH WESTERN FIN 6.75 07-01-13 C11!		10/04/2011	MORGAN STANLEY & CO.		1,000,000	1,000,000	18,000
039483 BB 7	ARCHER DANIELS 4.479 03-01-21 NC		03/30/2011	BANK OF AMER / ML		2,014,580	2,000,000	8,617
045488 AC 7	ASSOC BANC-CORP 5.125 03-28-16 C15		03/29/2011	KEYBANK CAPITAL MARKET		1,003,990	1,000,000	427
048303 CE 9	ATLANTIC CITY ELEC 4.35 04-01-21 C21		03/29/2011	CITIGROUP		998,480	1,000,000	
05252A BK 6	AUST & NZ BANK 4.875 01-12-21NC	R	01/05/2011	BANK OF AMER / ML		997,570	1,000,000	
05367A AD 5	AVIATION CAPITAL 6.75 04-06-21 NC		03/30/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05523R AB 3	BAE SYSTEMS PLC 4.75 10-11-21 NC	R	10/05/2011	MORGAN STANLEY & CO		998,980	1,000,000	
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.0 37RE		01/07/2011	BANK OF AMER / ML		2,576,989	2,667,000	4,890
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		04/20/2011	BARCLAYS AMERICA		1,798,265	1,897,905	7,908
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11-01-21 NC	R	10/27/2011	HSBC SECURITIES INC		1,000,000	1,000,000	
057224 BA 4	BAKER HUGHES INC 3.20 08-15-21 NC		08/10/2011	J. P. MORGAN SECURITIES		2,993,880	3,000,000	
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 1037RE		03/22/2011	GOLDMAN SACHS & CO		1,930,000	2,000,000	8,000
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21		09/16/2011	DEUTSCHE BANK		1,998,660	2,000,000	
066836 AA 5	BAPTIST HEALTH 4.59 08-15-21 NC		05/09/2011	BANK OF AMER / ML		2,000,000	2,000,000	
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	03/30/2011	BARCLAYS AMERICA		1,015,580	1,000,000	12,243
081437 AH 8	BEMIS CO INC 4.50 10-15-21 C21		09/27/2011	WELLS FARGO BROKERAGE		993,530	1,000,000	
09751W AA 9	BOLDINI LTD 3.6 07-19-35 AL25	R	12/13/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
118230 AJ 0	BUCKEYE PARTNERS 4.875 02-01-21 NC		01/04/2011	BARCLAYS AMERICA		996,200	1,000,000	
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11-39		11/18/2011	CS FIRST BOSTON CORP		1,999,354	2,000,000	
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44 FD		08/04/2011	CITIGROUP		2,048,438	2,000,000	2,205
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06-50RE		03/17/2011	RBS SECURITIES/GREENWICHS		2,019,063	2,000,000	2,872
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068RE		01/10/2011	CITIGROUP		3,241,758	3,000,000	14,159
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26		10/26/2011	WELLS FARGO BROKERAGE		1,999,246	2,000,000	
12626P AL 7	CRH AMERICA INC 5.75 01-15-21 NC		07/07/2011	KEYBANK CAPITAL MARKET		1,048,950	1,000,000	34,340
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09-40 RE		06/16/2011	RBS SECURITIES/GREENWICHS		985,625	1,000,000	3,164
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 0240RE		04/06/2011	RBS SECURITIES/GREENWICHS		1,577,930	1,500,000	2,243
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02-40 RE		11/22/2011	GOLDMAN SACHS & CO		1,191,063	1,360,000	5,491
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 RE		03/17/2011	GOLDMAN SACHS & CO		2,098,047	2,000,000	6,274
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP RE		02/22/2011	BANK OF AMER / ML		1,792,500	2,000,000	4,667
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35		09/14/2011	RBS SECURITIES/GREENWICHS		1,636,198	1,877,989	5,164
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/06/2011	WELLS FARGO BROKERAGE		895,184	1,026,367	1,254
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06-47		05/03/2011	RBS SECURITIES/GREENWICHS		1,670,000	2,000,000	209
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		02/18/2011	BARCLAYS AMERICA		3,000,000	3,000,000	
133131 AS 1	CAMDEN PROP TRST 4.875 06-15-23 NC		05/31/2011	DEUTSCHE MORGAN GRENFELL		1,977,560	2,000,000	
13342B AE 5	CAMERON INTERNATIONAL 4.50 06-01-21		05/25/2011	J. P. MORGAN SECURITIES		1,983,020	2,000,000	
136375 BV 3	CANADIAN NATL RR 2.85 12-15-21 C21 !	I	11/07/2011	J. P. MORGAN SECURITIES		1,986,780	2,000,000	
140661 AJ 8	CAPMARK FINL GRP A FR 09-30-14 C11!		10/03/2011	EXCHANGED		106,388	106,788	
140661 AK 5	CAPMARK FINL GRP B FR 09-30-15 C11!		10/03/2011	EXCHANGED		69,946	71,192	
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/16/2011	EXCHANGED		1,073,000	1,073,000	
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/25/2011	EXCHANGED		1,099,000	1,099,000	1,183
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		05/12/2011	GOLDMAN SACHS & CO		1,608,486	1,949,680	468
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		07/26/2011	SOUTHWEST SECURITIES		147,698	181,783	7
149123 BV 2	CATERPILLAR INC 3.90 05-27-21 NC		05/24/2011	BARCLAYS AMERICA		1,990,660	2,000,000	
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		08/12/2011	CITIGROUP		1,805,000	2,000,000	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34		09/22/2011	MORGAN STANLEY & CO		897,602	991,826	1,974
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		04/12/2011	J. P. MORGAN SECURITIES		889,357	933,708	2,275
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		04/07/2011	CITIGROUP		2,875,357	2,875,357	5,359
19122T AE 9	COCA-COLA ENTER 3.25 08-19-21 NC		08/16/2011	DEUTSCHE MORGAN GRENFELL		982,460	1,000,000	
205363 AL 8	COMPUTER SCIENCE 6.50 03-15-18 NC		02/11/2011	BANK OF AMER / ML		1,075,090	1,000,000	27,264
21685W BT 3	RABOBANK UTRECHT 4.50 01-11-21 NC	R	01/04/2011	BARCLAYS AMERICA		1,994,580	2,000,000	
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26	R	11/17/2011	CS FIRST BOSTON CORP		999,628	1,000,000	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		05/27/2011	GOLDMAN SACHS & CO		2,502,235	3,791,265	290
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 05-21RE		09/21/2011	DEUTSCHE MORGAN GRENFELL		1,579,980	1,500,000	5,482

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD		08/11/2011	DEUTSCHE MORGAN GRENFELL		2,019,957	2,000,000	7,472
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 08-44		08/11/2011	DEUTSCHE MORGAN GRENFELL		486,223	500,000	2,244
23335J AA 4	DSCMT 2011-1 A SEQ 3.91 03-16		03/07/2011	DEUTSCHE MORGAN GRENFELL		999,972	1,000,000	
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21		09/07/2011	DEUTSCHE BANK		990,350	1,000,000	
24422E RE 1	JOHN DEERE CAP 3.9 07-12-21 MTN NC		07/07/2011	CITIGROUP		1,997,860	2,000,000	
24702R AQ 4	DELL INC 4.625 04-01-21 NC		03/28/2011	DEUTSCHE MORGAN GRENFELL		1,990,820	2,000,000	
249030 AC 1	DENTSPLY INTL 4.125 08-15-21 NC		08/16/2011	MORGAN STANLEY & CO		1,993,060	2,000,000	
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC		08/17/2011	GOLDMAN SACHS & CO		987,170	1,000,000	
256882 AA 9	DOLPHIN SUB II I 6.50 10-15-16		09/26/2011	BANK OF AMER / ML		1,000,000	1,000,000	
26884L AB 5	EQT CORP 4.875 11-15-21		11/02/2011	DEUTSCHE BANK		1,981,700	2,000,000	
26884T AD 4	ERAC USA FINANCE 4.50 08-16-21 NC !		05/09/2011	BARCLAYS AMERICA		1,990,720	2,000,000	
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC		08/09/2011	BANK OF AMER / ML		1,017,500	1,000,000	2,177
29358Q AA 7	ENSCO PLC 4.70 03-15-21 NC	R	03/08/2011	CITIGROUP		980,250	1,000,000	
307000 AA 7	FAMILY DOLLAR 5.00 02-01-21 NC		01/25/2011	MORGAN STANLEY & CO		994,940	1,000,000	
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36		09/22/2011	CANTOR FITZGERALD & CO		1,033,667	1,340,250	19
33582V AC 2	FIRST NIAGARA 7.25 12-15-21 NC		12/08/2011	GOLDMAN SACHS & CO		1,000,000	1,000,000	
361438 AB 0	GAMCO INVESTORS 5.875 06-01-21 NC		05/25/2011	CITIGROUP		2,000,000	2,000,000	
361652 AA 8	GFI GROUP INC 8.375 07-19-18 NC		07/14/2011	JEFFERIES & COMPANY		1,000,000	1,000,000	
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 FD		09/22/2011	GOLDMAN SACHS & CO		1,009,962	1,000,000	1,272
36246M AK 5	GTP ACQUISITION 4.347 06-15-16 NC		06/29/2011	MORGAN STANLEY & CO		2,000,000	2,000,000	
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43 FD		08/08/2011	GOLDMAN SACHS & CO		2,089,844	2,000,000	2,868
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD		08/04/2011	GOLDMAN SACHS & CO		3,070,547	3,000,000	3,169
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD		08/29/2011	GOLDMAN SACHS & CO		1,516,992	1,500,000	
364760 AK 4	GAP INC/THE 5.95 04-12-21 NC		04/07/2011	GOLDMAN SACHS & CO		1,993,000	2,000,000	
369550 AR 9	GENERAL DYNAMICS 3.875 07-15-21 C21		07/05/2011	BANK OF AMER / ML		1,996,700	2,000,000	
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01-07-21 NC		01/04/2011	MORGAN STANLEY & CO		996,200	1,000,000	
375558 AU 7	GILEAD SCIENCES 4.40 12-01-21 C21 !		12/06/2011	BANK OF AMER / ML		1,995,400	2,000,000	
398433 AF 9	GRIFFON CORP 7.125 04-01-18 C040114		08/09/2011	DEUTSCHE MORGAN GRENFELL		952,500	1,000,000	28,698
404280 AK 5	HSBC HOLDINGS 5.10 04-05-21 NC	R	03/29/2011	HSBC SECURITIES INC		997,830	1,000,000	
406216 AZ 4	HALLIBURTON CO 3.25 11-15-21 C21		11/08/2011	CITIGROUP		996,700	1,000,000	
42218S AC 2	HEALTH CARE SVCS 4.70 01-15-21 NC		01/04/2011	BANK OF AMER / ML		996,980	1,000,000	
428236 BV 4	HEWLETT-PACK CO 4.65 12-09-21 NC		12/06/2011	MORGAN STANLEY & CO		997,070	1,000,000	
431116 AB 8	HIGHMARK INC 4.75 05-15-21 NC		05/03/2011	BANK OF AMER / ML		995,960	1,000,000	
449505 AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21	R	04/14/2011	RBS SECURITIES/GREENWICHS		1,998,900	2,000,000	
449786 AP 7	ING BANK NV 5.00 06-09-21 NC		06/01/2011	DEUTSCHE MORGAN GRENFELL		1,992,220	2,000,000	
458140 AJ 9	INTEL CORP 3.30 10-01-21		09/14/2011	GOLDMAN SACHS & CO		1,995,240	2,000,000	
460146 CG 6	INTL PAPER CO 4.75 02-15-22 C21 !		11/08/2011	DEUTSCHE BANK		999,190	1,000,000	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13		03/11/2011	J. P. MORGAN SECURITIES		990,000	1,000,000	
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		06/08/2011	UBS WARBURG		1,999,478	2,000,000	
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		05/11/2011	RBS SECURITIES/GREENWICHS		1,517,815	1,915,224	439
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47		08/24/2011	J. P. MORGAN SECURITIES		2,063,750	2,000,000	8,300
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51		09/16/2011	CANTOR FITZGERALD & CO		1,066,875	1,000,000	3,268
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46 FD		08/11/2011	RBS SECURITIES/GREENWICHS		1,955,938	2,000,000	3,931
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46		09/16/2011	J. P. MORGAN SECURITIES		2,019,996	2,000,000	6,489
481165 AJ 7	JOY GLOBAL INC 5.125 10-15-21 !		10/06/2011	GOLDMAN SACHS & CO		991,510	1,000,000	
481165 AJ 7	JOY GLOBAL INC 5.125 10-15-21 !		10/06/2011	GOLDMAN SACHS & CO		1,012,420	1,000,000	

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494550 BJ 4	KINDER MORGAN 4.15 03-01-22		08/03/2011	CITIGROUP		999,140	1,000,000	
502413 BA 4	L-3 COMMS CORP 4.95 02-15-21 C20		02/02/2011	BANK OF AMER / ML		994,290	1,000,000	
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21		09/06/2011	CITIGROUP		997,300	1,000,000	
56585A AD 4	MARATHON PETRO 5.125 03-01-21 NC		01/27/2011	MORGAN STANLEY & CO		999,470	1,000,000	
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=		06/17/2011	JEFFERIES & COMPANY		1,865,000	2,000,000	308
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20		08/17/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000	
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09-47 FD		02/10/2011	MORGAN STANLEY & CO		1,888,694	1,870,000	6,592
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		05/12/2011	RBS SECURITIES/GREENWICHS		860,871	1,018,782	182
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE		03/25/2011	MORGAN STANLEY & CO		4,925,586	5,000,000	17,118
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/25/2011	MORGAN STANLEY & CO		170,000	10,000,000	
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/30/2011	CAPITALIZED INTEREST		8,201		
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC		08/16/2011	CITIGROUP		996,540	1,000,000	
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12-10-20 NC	R	03/29/2011	CS FIRST BOSTON CORP		964,080	1,000,000	13,490
636180 BK 6	NATL FUEL GAS 4.90 12-01-21 C21		11/28/2011	J. P. MORGAN SECURITIES		998,670	1,000,000	
637417 AD 8	NATL RETAIL PPTY 5.50 07-15-21 C21		06/28/2011	BANK OF AMER / ML		2,957,310	3,000,000	
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		01/24/2011	BARCLAYS AMERICA		1,579,482	1,902,990	45
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		09/08/2011	AMHERST SECURITIES GROUP		586,448	856,129	175
65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC	R	03/29/2011	CS FIRST BOSTON CORP		1,016,600	1,000,000	10,427
655664 AP 5	NORDSTROM INC 4.00 10-15-21 C21		10/05/2011	WELLS FARGO BROKERAGE		998,280	1,000,000	
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09-15-21		09/14/2011	BANK OF AMER / ML		998,260	1,000,000	
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21		08/15/2011	CITIGROUP		980,930	1,000,000	
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC		08/18/2011	J. P. MORGAN SECURITIES		991,910	1,000,000	
69352J AN 7	PPL ENERGY SUPPL 4.60 12-15-21 NC		12/13/2011	WELLS FARGO BROKERAGE		1,999,360	2,000,000	
69362B AY 8	PSEG POWER LLC 4.15 09-15-21		09/14/2011	BARCLAYS AMERICA		999,110	1,000,000	
70213H AB 4	PARTNERS HEALTH 3.443 07-01-21 NC		12/08/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
709631 AD 7	PENTAIR INC 5.00 05-15-21 C21		05/02/2011	J. P. MORGAN SECURITIES		1,996,080	2,000,000	
714046 AE 9	PERKINELMER INC 5.00 11-15-21 !		10/20/2011	BANK OF AMER / ML		993,720	1,000,000	
714264 AD 0	PERNOD-RICARD SA 4.45 01-15-22 !	R	10/20/2011	J. P. MORGAN SECURITIES		997,460	1,000,000	
744538 AC 3	PUB SVC NEW HAMP 3.2 09-01-21		09/06/2011	BANK OF AMER / ML		995,780	1,000,000	
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10-01-21		10/06/2011	J. P. MORGAN SECURITIES		998,570	1,000,000	
749121 BV 0	QWEST COMMS INTL 7.50 02-15-14 C11!		10/05/2011	GLEACHER & CO		2,002,500	2,000,000	23,333
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		02/23/2011	GOLDMAN SACHS & CO		2,670,000	3,000,000	900
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		01/26/2011	CAPITALIZED INTEREST		4,701	10,001	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		02/26/2011	CAPITALIZED INTEREST		4,916	10,032	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		03/26/2011	CAPITALIZED INTEREST		4,936	10,074	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		04/26/2011	CAPITALIZED INTEREST		4,848	10,099	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		06/01/2011	CAPITALIZED INTEREST		4,845	10,094	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		06/26/2011	CAPITALIZED INTEREST		4,829	10,112	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		07/26/2011	CAPITALIZED INTEREST		4,628	10,062	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		08/26/2011	CAPITALIZED INTEREST		4,630	10,071	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		09/26/2011	CAPITALIZED INTEREST		4,441	10,093	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		10/26/2011	CAPITALIZED INTEREST		4,236	10,085	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		11/26/2011	CAPITALIZED INTEREST		3,923	10,058	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE		12/26/2011	CAPITALIZED INTEREST		3,885	10,090	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		01/26/2011	CAPITALIZED INTEREST		9,136	14,275	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		02/26/2011	CAPITALIZED INTEREST		9,461	14,336	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		03/26/2011	CAPITALIZED INTEREST		9,536	14,421	

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74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		04/26/2011	CAPITALIZED INTEREST		9,574	14,493	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		06/01/2011	CAPITALIZED INTEREST		9,649	14,565	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		06/26/2011	CAPITALIZED INTEREST		9,680	14,638	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		07/26/2011	CAPITALIZED INTEREST		9,709	14,711	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		08/26/2011	CAPITALIZED INTEREST			14,777	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		09/26/2011	CAPITALIZED INTEREST		9,807	14,858	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		10/26/2011	CAPITALIZED INTEREST		9,706	14,933	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		11/26/2011	CAPITALIZED INTEREST		9,755	15,007	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE		12/26/2011	CAPITALIZED INTEREST		9,803	15,082	
74928H AB 2	RBSCF 2010-RR3 CSCB SUB SSUP 5.467RE		06/16/2011	RBS SECURITIES/GREENWICHS		2,005,156	2,000,000	6,074
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02-51RE		03/03/2011	RBS SECURITIES/GREENWICHS		2,068,438	2,000,000	2,371
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695RE		01/20/2011	RBS SECURITIES/GREENWICHS		3,190,781	3,000,000	11,390
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE		10/18/2011	RBS SECURITIES/GREENWICHS		2,887,500	3,000,000	13,993
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		01/28/2011	BARCLAYS AMERICA		974,782	1,680,659	903
760759 AM 2	REPUBLIC SERVICE 4.75 05-15-23 NC		05/02/2011	BANK OF AMER / ML		1,994,720	2,000,000	
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09-35		08/02/2011	RBS SECURITIES/GREENWICHS		1,185,000	2,000,000	383
786514 BU 2	SAFEWAY INC 4.75 12-01-21 NC		11/30/2011	BANK OF AMER / ML		997,490	1,000,000	
80105N AG 0	SANOFI-AVENTIS 4.00 03-29-21 NC	R	03/22/2011	J. P. MORGAN SECURITIES		1,979,520	2,000,000	
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21	R	09/07/2011	CITIGROUP		996,790	1,000,000	
83368R AA 0	SOCIETE GENERALE 5.20 04-15-21 NC	R	04/11/2011	BANK OF AMER / ML		1,997,240	2,000,000	
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		05/12/2011	BARCLAYS AMERICA		2,000,000	2,000,000	
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		07/15/2011	BARCLAYS AMERICA		1,010,236	995,000	
835495 AK 8	SONOCO PRODUCTS 4.375 11-01-21 !		10/20/2011	BANK OF AMER / ML		995,430	1,000,000	
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14		04/11/2011	WELLS FARGO BROKERAGE		1,000,000	1,000,000	
854502 AC 5	STANLEY BLACK 3.4 12-01-21 !		11/17/2011	CITIGROUP		998,980	1,000,000	
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		05/18/2011	GOLDMAN SACHS & CO		2,219,388	3,125,899	906
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		05/10/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000	
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11-10-21	R	11/07/2011	GOLDMAN SACHS & CO		996,350	1,000,000	
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26	R	06/17/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000	
883556 AZ 5	THERMO FISHER 3.60 08-15-21 NC		08/09/2011	BARCLAYS AMERICA		1,996,180	2,000,000	
884903 BK 0	THOMSON REUTERS 3.95 09-30-21	I	09/28/2011	DEUTSCHE BANK		995,760	1,000,000	
887317 AK 1	TIME WARNER INC 4.75 03-29-21 NC		03/29/2011	WELLS FARGO BROKERAGE		989,430	1,000,000	
887317 AN 5	TIME WARNER INC 4.00 01-15-22 NC		10/12/2011	GOLDMAN SACHS & CO		982,970	1,000,000	
89233P 5F 9	TOYOTA MTR CRED 3.40 09-15-21		09/08/2011	BNP PARIBAS		1,994,960	2,000,000	
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		06/29/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000	
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07-41		06/30/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000	
898813 AK 6	TUCSON ELEC PWR 5.15 11-15-21		11/03/2011	SCOTIA CAPITAL MARKETS		996,820	1,000,000	
899896 AA 2	TUPPERWARE CORP 4.75 06-01-21		05/25/2011	J. P. MORGAN SECURITIES		1,979,780	2,000,000	
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12-15-21		11/23/2011	RBC CAPITAL		2,000,000	2,000,000	
90919U AA 2	UNISON LEASE FND 5.349 04-15-17		02/18/2011	DEUTSCHE MORGAN GRENFELL		1,990,000	2,000,000	2,675
918204 AV 0	VF CORP 3.50 09-01-21 NC		08/17/2011	BANK OF AMER / ML		996,900	1,000,000	
92276M AW 5	VENTAS REALTY LP 4.75 06-01-21 NC		05/10/2011	BARCLAYS AMERICA		1,982,640	2,000,000	
92769V AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13	R	08/11/2011	BNP PARIBAS		1,070,000	1,000,000	264
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15	R	03/30/2011	DEUTSCHE MORGAN GRENFELL		979,578	991,475	2,167
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44 FD		08/05/2011	RBS SECURITIES/GREENWICHS		3,151,641	3,000,000	3,652
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD		08/05/2011	RBS SECURITIES/GREENWICHS		2,030,469	2,000,000	2,451

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
92936M AA 5	WPP FINANCE 2010 4.75 11-21-21 !		11/02/2011	HSBC SECURITIES INC.		995,670	1,000,000	
94973V AW 7	WELLPOINT INC A 3.70 08-15-21 C15		08/10/2011	CITIGROUP		1,997,680	2,000,000	
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR		10/11/2011	RBS SECURITIES/GREENWICHS		866,334	977,528	1,617
98417E AK 6	XSTRATA CAN FIN 4.95 11-15-21 !	I	11/03/2011	J. P. MORGAN SECURITIES		998,740	1,000,000	
98419M AE 0	XYLEM INC 4.875 10-01-21		09/15/2011	J. P. MORGAN SECURITIES		999,350	1,000,000	
988498 AH 4	YUM! BRANDS INC 3.75 11-01-21 C21		08/22/2011	MORGAN STANLEY & CO		1,992,300	2,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					275,953,063	293,377,356	400,153
8399997.	Total - Bonds - Part 3					310,993,946	328,417,356	431,800
8399998.	Total - Bonds - Summary Item from Part 5					12,122,926	12,000,000	30,280
8399999.	Total - Bonds					323,116,872	340,417,356	462,080
Common Stocks - Industrial and Miscellaneous								
140661 10 9	CAPMARK FINANCIAL GROUP INC		10/03/2011	EXCHANGED	13,989.000	186,054	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					186,054	XXX	0
9799997.	Total - Common Stocks - Part 3					186,054	XXX	0
9799999.	Total - Common Stocks					186,054	XXX	0
9899999.	Total - Preferred and Common Stocks					186,054	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					323,302,926	XXX	462,080

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
31383S RS 1	FNCL 511797 PT 6.0 5-01-31		12/27/2011.	PAYDOWNS		4,211	4,211	4,210	4,211				0		4,211			0	119	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.50 1-1-35		12/27/2011.	PAYDOWNS		70,377	70,377	71,533	71,270		(893)		(893)		70,377			0	1,710	01/01/2035.
649085 AA 5	NEW VALLEY GEN II 5.572 05-01-20 A16		05/01/2011.	SINKING FUND PAYMENT		112,536	112,536	116,392	115,028		(69)		(69)		114,959		(2,422)	(2,422)	3,135	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL21		02/27/2011.	SINKING FUND PAYMENT		29,465	29,465	29,465	29,465				0		29,465			0	654	02/27/2027.
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL21		08/27/2011.	SINKING FUND PAYMENT		30,523	30,523	30,523	30,523				0		30,523			0	1,355	02/27/2027.
83162C FF 5	SBA SER 94-20D 7.70 4-1-14 AL 04-04		10/03/2011.	PAYDOWNS		1,342	1,342	1,334	1,342				0		1,342			0	70	04/01/2014.
83162C GM 9	SBA SER 96-20A 6.30 1-01-16 AL 8-06		07/01/2011.	PAYDOWNS		66,639	66,639	66,639	66,639				0		66,639			0	2,881	01/01/2016.
912827 6T 4	U.S. TREASURY NOTES 5.00 2-15-11		02/15/2011.	REDEEMED		1,900,000	1,900,000	1,954,910	1,900,929		(929)		(929)		1,900,000			0	47,500	02/15/2011.
0599999.	Total - Bonds - U.S. Government					2,215,093	2,215,093	2,275,006	2,219,407	0	(1,891)	0	(1,891)	0	2,217,516	0	(2,422)	(2,422)	57,424	XXX
Bonds - U.S. Political Subdivisions of States																				
549187 6N 7	LUBBOCK TX TXBL WTR 5.25 02-15-18A15		02/15/2011.	SINKING FUND PAYMENT		150,000	150,000	153,996	152,889		(49)		(49)		152,840		(2,840)	(2,840)	3,938	02/15/2018.
645019 3H 1	NEW HAVEN CT TXB 9TH 7.00 02-15-11		02/15/2011.	REDEEMED		330,000	330,000	338,781	330,566		(566)		(566)		330,000			0	11,550	02/15/2011.
981305 SA 4	WORCESTER PENSION 6.25 01-01-28 AL22		01/01/2011.	SINKING FUND PAYMENT		60,000	60,000	63,806	63,783				0		63,783		(3,783)	(3,783)	1,875	01/01/2028.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					540,000	540,000	556,583	547,238	0	(615)	0	(615)	0	546,623	0	(6,623)	(6,623)	17,363	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
091089 HT 2	BIRMINGHAM WTR&SWR 4.92 01-01-13 C05		01/01/2011.	REDEEMED BY CALL		1,420,000	1,420,000	1,420,000	1,420,000				0		1,420,000			0	34,932	01/01/2013.
63252F AA 7	NATL ARCHIVE 8.50 9-01-19 AL051016		09/01/2011.	SINKING FUND PAYMENT		70,989	70,989	75,675	73,913		(162)		(162)		73,751		(2,762)	(2,762)	6,034	09/01/2019.
63252F AA 7	NATL ARCHIVE 8.50 9-01-19 AL051016		03/01/2011.	SINKING FUND PAYMENT		68,095	68,095	72,590	70,900		(38)		(38)		70,862		(2,767)	(2,767)	2,894	09/01/2019.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		11/01/2011.	PARTIAL CALL		220,000	220,000	224,400			(126)		(126)		224,274		(4,274)	(4,274)	14,124	11/01/2027.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		05/01/2011.	PARTIAL CALL		200,000	200,000	204,000			(44)		(44)		203,956		(3,956)	(3,956)	6,420	11/01/2027.
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20		09/01/2011.	PARTIAL CALL		510,000	510,000	533,588	531,734		(2,253)		(2,253)		529,481		(19,481)	(19,481)	29,580	09/01/2022.
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20		03/01/2011.	PARTIAL CALL		360,000	360,000	376,650	375,342		(391)		(391)		374,951		(14,951)	(14,951)	10,440	09/01/2022.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,849,084	2,849,084	2,906,903	2,471,889	0	(3,014)	0	(3,014)	0	2,897,275	0	(48,191)	(48,191)	104,424	XXX
Bonds - Industrial and Miscellaneous																				
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	12/29/2011.	PAYDOWNS		28,216	28,216	26,699			60		60		26,759		1,457	1,457	60	03/25/2017.
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15	R	04/15/2011.	SINKING FUND PAYMENT		48,000	48,000	48,000	48,000				0		48,000			0	1,680	10/15/2016.
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15	R	10/15/2011.	SINKING FUND PAYMENT		48,000	48,000	48,000	48,000				0		48,000			0	3,332	10/15/2016.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		12/27/2011.	PAYDOWNS		231,660	231,660	202,992			28,668		28,668		231,660			0	177	08/25/2036.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		12/20/2011.	PAYDOWNS		23,640	23,640	23,640	23,640				0		23,640			0	697	12/20/2040.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 36RE		12/27/2011.	PAYDOWNS		482,585	482,585	400,545	411,655		70,930		70,930		482,585			0	11,473	05/25/2036.
007924 AF 0	AEGON NV 4.75 06-01-13 NC		12/16/2011.	STERNE AGEE & LEACH		1,023,830	1,000,000	957,300	987,285		4,850		4,850		992,135		31,695	31,695	50,139	06/01/2013.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		12/27/2011.	PAYDOWNS		52,647	52,647	39,487	40,195		12,452		12,452		52,647			0	122	10/25/2046.
03523T BD 9	ANHEUSER BUSCH 7.20 01-15-14NC!RE611		06/20/2011.	REDEEMED BY CALL		3,434,220	3,000,000	2,999,100	2,999,417		82		82		2,999,499		434,721	434,721	201,000	01/15/2014.
03702L AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17		12/30/2011.	PAYDOWNS		261,524	261,524	241,910	249,886		11,638		11,638		261,524			0	1,528	05/24/2017.
037389 AS 2	AON CORP 7.375 12-14-12 NC		12/01/2011.	WELLS FARGO BROKERAGE		1,056,610	1,000,000	999,660	999,913		39		39		999,952		56,658	56,658	72,111	12/14/2012.
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012		04/15/2011.	SINKING FUND PAYMENT		116,055	116,055	115,292	115,867		22		22		115,889		165	165	4,280	04/15/2013.
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012		10/15/2011.	SINKING FUND PAYMENT		120,334	120,334	119,543	120,140		63		63		120,203		131	131	8,875	04/15/2013.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		12/28/2011.	PAYDOWNS		563,464	563,464	516,274	525,811		37,653		37,653		563,464			0	15,971	04/26/2037.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		12/28/2011.	PAYDOWNS		409,268	409,268	400,057	400,699		8,569		8,569		409,268			0	11,911	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		12/28/2011.	PAYDOWNS		1,712,737	1,712,737	1,609,970	1,621,082		91,655		91,655		1,712,737			0	49,550	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		12/30/2011.	PAYDOWNS		528,754	528,754	514,212	515,295		13,459		13,459		528,754			0	14,968	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		12/29/2011.	PAYDOWNS		151,440	151,440	149,167	149,289		2,151		2,151		151,440			0	5,384	03/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		12/28/2011.	PAYDOWNS		762,235	762,235	756,517	760,443		1,792		1,792		762,235			0	20,693	12/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		12/28/2011.	PAYDOWNS		119,134	119,134	112,881			6,253		6,253		119,134			0	2,661	10/26/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		12/27/2011.	PAYDOWNS		265,341	265,341	215,256	207,395		57,946		57,946		265,341			0	939	05/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		12/27/2011.	PAYDOWNS		236,808	236,808	209,277	219,588		17,220		17,220		236,808			0	3,772	11/25/2035.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		12/27/2011.	PAYDOWNS		40,720	75,352	71,585	59,047		(18,327)		(18,327)		40,720			0	2,144	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		12/27/2011.	PAYDOWNS		5,752	9,636	9,155	8,411		(2,659)		(2,659)		5,752			0	272	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		12/27/2011.	PAYDOWNS		130,197	135,965	118,970	118,706		11,491		11,491		130,197			0	2,586	05/25/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		12/28/2011.	PAYDOWNS		1,094,085	1,094,085	1,094,085	1,094,085				0		1,094,085			0	31,054	09/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.0 37 RE		12/28/2011.	PAYDOWNS		16,688	16,688	15,853	15,944		744		744		16,688			0	971	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.0 0837RE		12/28/2011.	PAYDOWNS		15,783	15,783	15,842	15,836		(53)		(53)		15,783			0	919	08/26/2037.
060505 BG 8	BANK OF AMERICA 5.25 12-01-15 NC		11/30/2011.	BANK OF AMER / ML		925,100	1,000,000	943,590	971,334		4,720		4,720		976,054		(50,954)	(50,954)	53,083	12/01/2015.
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	09/09/2011.	BARCLAYS AMERICA		989,600	1,000,000	1,015,580			(640)		(640)		1,014,940		(25,340)	(25,340)	35,021	01/08/2020.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38		08/12/2011.	PAYDOWNS		385,187	385,187	391,506	391,158		(5,971)		(5,971)		385,187			0	12,639	04/12/2038.
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44		12/12/2011.	PAYDOWNS		2,812,317	2,812,317	2,705,977	2,778,506		33,811		33,811		2,812,317			0	92,734	02/11/2044.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		12/27/2011.	PAYDOWNS		265,047	265,047	182,883	184,644		80,403		80,403		265,047			0	635	12/25/2036.
075811 AE 9	BECKMAN COULTER INC 6.00 06-01-15NC!		08/10/2011.	REDEEMED BY CALL		2,931,275	2,500,000	2,490,725	2,492,888		873		873		2,493,761		437,514	437,514	103,750	06/01/2015.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11-39		12/15/2011.	PAYDOWN		1,894	1,894	1,894					0		1,894			0	9	11/15/2039.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12-25-36		12/27/2011.	PAYDOWNS		506,277	506,277	506,275	506,277				0		506,277			0	17,175	12/25/2036.
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		11/18/2011.	PAYDOWNS		3,000,000	3,000,000	3,106,524	3,072,089		(72,089)		(72,089)		3,000,000			0	233,689	11/15/2044.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2011.	PAYDOWNS		48,688	57,387	56,240	33,158		15,530		15,530		48,688			0	1,340	06/20/2036.
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15		07/15/2011.	PARTIAL CALL		70,040	68,000	66,698	66,746		58		58		66,804		3,236	3,236	7,735	07/15/2018.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26		12/19/2011.	PAYDOWNS		35,190	35,190	35,177					0		35,177		13	13	145	10/18/2026.
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12		11/15/2011.	CASH TENDER OFFER		2,170,000	2,000,000	2,075,000	2,067,148		(11,467)		(11,467)		2,055,681		114,319	114,319	155,833	06/15/2015.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ SSNR 6.0 0737RE		12/30/2011.	PAYDOWNS		100,723	100,723	100,723	100,723				0		100,723			0	2,945	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.0 0737RE		12/27/2011.	PAYDOWNS			11,181	3,809	1,439		(1,439)		(1,439)					0	623	07/26/2037.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ SSNR FLT 36RE		12/30/2011.	PAYDOWNS		235,876	235,876	235,876	235,876				0		235,876			0	3,866	12/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ SSNR CSTR 36RE		12/29/2011.	PAYDOWNS		640,452	640,452	640,452	640,452				0		640,452			0	9,374	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ SSNR 5.75 36RE		12/30/2011.	PAYDOWNS		215,681	215,681	217,203	216,672		(991)		(991)		215,681			0	6,651	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ SSNR 6. 0637RE		12/30/2011.	PAYDOWNS		227,937	227,937	227,937	227,937				0		227,937			0	6,782	06/26/2037.
12641Q DC 3	CSMC 2009-7R 14A1 SEQ SSNR 5.75 37RE		09/29/2011.	PAYDOWNS		262,437	262,437	262,437	262,437				0		262,437			0	4,900	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.75 0437RE		12/30/2011.	PAYDOWNS		96,292	96,292	96,292	96,292				0		96,292			0	4,653	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ SSNR 5.75 36RE		12/29/2011.	PAYDOWNS		544,220	544,220	544,325	544,289		(69)		(69)		544,220			0	15,334	02/26/2036.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ SSNR 6.0 37RE		12/29/2011.	PAYDOWNS		1,326,938	1,326,938	1,326,938	1,326,938				0		1,326,938			0	40,738	09/26/2037.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		01/10/2011.	SINKING FUND PAYMENT		8,285	8,285	8,285	8,285				0		8,285			0	54	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		02/10/2011.	SINKING FUND PAYMENT		8,339	8,339	8,339	8,339				0		8,339			0	108	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		03/10/2011.	SINKING FUND PAYMENT		8,393	8,393	8,393	8,393				0		8,393			0	163	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		04/10/2011.	SINKING FUND PAYMENT		8,447	8,447	8,447	8,447				0		8,447			0	219	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		05/10/2011.	SINKING FUND PAYMENT		8,502	8,502	8,502	8,502				0		8,502			0	275	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		06/10/2011.	SINKING FUND PAYMENT		8,557	8,557	8,557	8,557				0		8,557			0	332	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		07/10/2011.	SINKING FUND PAYMENT		8,612	8,612	8,612	8,612				0		8,612			0	390	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		08/10/2011.	SINKING FUND PAYMENT		8,668	8,668	8,668	8,668				0		8,668			0	449	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		09/12/2011.	SINKING FUND PAYMENT		8,724	8,724	8,724	8,724				0		8,724			0	565	01/10/2012.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		10/10/2011.	SINKING FUND PAYMENT		8,781	8,781	8,781	8,781				0		8,781			0	569	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		11/10/2011.	SINKING FUND PAYMENT		8,838	8,838	8,838	8,838				0		8,838			0	629	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		12/10/2011.	SINKING FUND PAYMENT		8,895	8,895	8,895	8,895				0		8,895			0	691	01/10/2012.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		01/10/2011.	SINKING FUND PAYMENT		10,500	10,500	10,500	10,500				0		10,500			0	46	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		02/10/2011.	SINKING FUND PAYMENT		4,616	4,616	4,616	4,616				0		4,616			0	41	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		03/10/2011.	SINKING FUND PAYMENT		4,636	4,636	4,636	4,636				0		4,636			0	61	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		04/10/2011.	SINKING FUND PAYMENT		4,657	4,657	4,657	4,657				0		4,657			0	82	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		05/10/2011.	SINKING FUND PAYMENT		4,677	4,677	4,677	4,677				0		4,677			0	103	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		06/10/2011.	SINKING FUND PAYMENT		4,698	4,698	4,698	4,698				0		4,698			0	124	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		07/10/2011.	SINKING FUND PAYMENT		4,719	4,719	4,719	4,719				0		4,719			0	146	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		08/10/2011.	SINKING FUND PAYMENT		4,740	4,740	4,740	4,740				0		4,740			0	167	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		09/12/2011.	SINKING FUND PAYMENT		4,761	4,761	4,761	4,761				0		4,761			0	210	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		10/10/2011.	SINKING FUND PAYMENT		4,782	4,782	4,782	4,782				0		4,782			0	211	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		11/10/2011.	SINKING FUND PAYMENT		4,803	4,803	4,803	4,803				0		4,803			0	233	01/11/2027.
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		12/10/2011.	SINKING FUND PAYMENT		4,824	4,824	4,824	4,824				0		4,824			0	256	01/11/2027.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35		12/27/2011.	PAYDOWNS		20,083	20,083	17,497			2,586		2,586		20,083			0	194	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		12/27/2011.	PAYDOWNS		223,854	223,854	206,356	102,603		121,251		121,251		223,854			0	5,361	05/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		12/27/2011.	PAYDOWNS		381,312	381,312	377,918	378,793		2,519		2,519		381,312			0	13,192	02/25/2033.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		11/21/2011.	PAYDOWNS		71,592	71,592	71,592					0		71,592			0	2,100	02/20/2041.
140661 AF 6	CAPMARK FINL GRP 5.875 05-10-12 NC !		10/03/2011.	EXCHANGED		506,137	1,000,000	999,570	185,000				0		185,000		321,137	321,137		05/10/2012.
140661 AJ 8	CAPMARK FINL GRP A FR 09-30-14 C11!		10/10/2011.	PARTIAL CALL		51,334	51,334	51,141			2		2		51,143		191	191	50	09/30/2014.
140661 AJ 8	CAPMARK FINL GRP A FR 09-30-14 C11!		12/01/2011.	PARTIAL CALL		21,386	21,386	21,306			4		4		21,310		76	76	245	09/30/2014.
141781 AR 5	CARGILL INC 4.375 06-01-13 NC		05/16/2011.	EXCHANGED		1,073,690	1,000,000	1,000,000	980,627		19,373		19,373		1,000,000		73,690	73,690	20,742	06/01/2013.
141781 G# 5	CARGILL INC 7.28 06-30-23 A0616!		06/30/2011.	SINKING FUND PAYMENT		105,263	105,263	123,269	119,266		(388)		(388)		118,878		(13,615)	(13,615)	3,832	06/30/2023.
141784 DE 5	CARGILL INC 5.00 11-15-13 NC		05/25/2011.	EXCHANGED		1,099,470	1,000,000	1,000,000	997,652		2,348		2,348		1,000,000		99,470	99,470	25,676	11/15/2013.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		12/27/2011.	PAYDOWNS		263,227	263,227	217,011			46,216		46,216		263,227			0	236	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		12/15/2011.	PAYDOWNS		13,469	13,469	13,469	13,469				0		13,469			0	422	12/15/2038.
16132N AV 8	CHARTER ONE BANK 6.375 05-15-12 NC		12/01/2011.	RBS SECURITIES/GREENWICHS.		1,000,000	1,000,000	1,100,260	1,017,363		(11,468)		(11,468)		1,005,895		(5,895)	(5,895)	67,469	05/15/2012.
161546 CW 4	CFAB 2002-3 1A5 SEQ 5.407 06-25-32		09/26/2011.	PAYDOWN		229	229	229	229				0		229			0	9	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		12/27/2011.	PAYDOWNS		198,918	198,918	175,046	161,601		37,317		37,317		198,918			0	2,147	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		12/27/2011.	PAYDOWNS		122,402	122,402	106,795	106,195		16,207		16,207		122,402			0	2,483	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 0936		12/27/2011.	PAYDOWNS		247,216	247,216	194,065	201,988		45,228		45,228		247,216			0	10,784	09/25/2036.
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		12/30/2011.	PAYDOWNS		10,000	10,000	9,026			34		34		9,059		941	941	136	05/24/2017.
172967 CQ 2	CITIGROUP INC 5.00 09-15-14 NC		08/22/2011.	KEYBANK CAPITAL MARKET		5,068,650	5,000,000	4,964,700	4,984,818		2,428		2,428		4,987,246		81,404	81,404	236,111	09/15/2014.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40		12/16/2011.	PAYDOWNS		1,040,539	1,040,539	1,038,669	1,039,866		673		673		1,040,539			0	24,099	04/15/2040.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34		12/27/2011.	PAYDOWNS		6,200	6,200	5,611			589		589		6,200			0	23	03/25/2034.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		12/27/2011.	PAYDOWNS		191,176	191,176	157,482	157,990		33,186		33,186		191,176			0	391	08/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		12/27/2011.	PAYDOWNS		800,558	800,558	785,798	794,461		6,097		6,097		800,558			0	21,695	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 9-25-36		12/27/2011.	PAYDOWN		26,280	26,280	22,732	23,769		2,511		2,511		26,280			0	1,518	09/25/2036.
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		09/26/2011.	PAYDOWNS		634,231	634,231	590,628	616,849		17,382		17,382		634,231			0	13,680	11/25/2036.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		12/27/2011.	PAYDOWNS		265,485	265,485	258,185	182,439		83,046		83,046		265,485			0	6,987	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		12/27/2011.	PAYDOWNS		167,020	167,020	160,820	161,418		5,602		5,602		167,020			0	4,619	06/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		12/27/2011.	PAYDOWNS		202,595	202,595	202,595					0		202,595			0	4,962	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		12/27/2011.	PAYDOWNS		531,007	531,007	509,767	511,805		19,202		19,202		531,007			0	14,994	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE		12/27/2011.	PAYDOWNS		151,663	151,663	149,389	149,667		1,996		1,996		151,663			0	7,177	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		12/27/2011.	PAYDOWNS		894,999	894,999	893,600	893,697		1,302		1,302		894,999			0	28,342	12/25/2035.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		12/27/2011.	PAYDOWNS		332,923	332,923	335,146	334,710		(1,787)		(1,787)		332,923			0	9,505	06/25/2033.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		12/16/2011.	PAYDOWNS		2,096,708	2,096,708	2,048,006	2,049,680		47,028		47,028		2,096,708			0	75,883	02/15/2040.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38		12/16/2011.	PAYDOWNS		1,733,983	1,733,983	1,504,231	1,504,231		229,752		229,752		1,733,983			0	75,846	02/15/2038.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26	R	12/19/2011.	PAYDOWN		8,333	8,333	8,330			3		3		8,333			0	34	11/18/2026.
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		12/27/2011.	PAYDOWNS			65,173	65,173	16,778		(16,778)		(16,778)					0	2,079	01/25/2037.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		12/27/2011.	PAYDOWNS		376,433	376,433	248,446			127,987		127,987		376,433			0	329	04/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		12/27/2011.	PAYDOWNS		261,318	314,834	240,848	226,355		34,963		34,963		261,318			0	748	12/25/2046.
2515E0 AA 7	DEUTSCHE BK FINL 5.375 03-02-15 NC		11/18/2011.	DEUTSCHE BANK		955,350	1,000,000	1,034,090	1,005,954		6,971		6,971		1,012,925		(57,575)	(57,575)	67,486	03/02/2015.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20		12/27/2011.	PAYDOWNS		637,635	637,635	546,775	555,916		81,719		81,719		637,635			0	1,507	03/25/2020.
25152C MN 3	DEUTSCHE BK LOND 6.00 09-01-17 NC	R	09/09/2011.	DEUTSCHE MORGAN GRENFELL		1,124,510	1,000,000	994,950	996,313		316		316		996,629		127,881	127,881	62,167	09/01/2017.
256853 AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16	R	06/15/2011.	SINKING FUND PAYMENT		117,900	117,900	117,605	117,638		11		11		117,649		251	251	3,471	06/15/2019.
256853 AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16	R	12/15/2011.	SINKING FUND PAYMENT		122,100	122,100	121,795	121,829		24		24		121,853		247	247	7,189	06/15/2019.
267482 AC 1	DYCOM INDUSTRIES 8.125 101515 C10 !		01/21/2011.	CASH TENDER OFFER		1,356,069	1,300,000	1,348,750	1,330,342		(294)		(294)		1,330,048		26,021	26,021	28,167	10/15/2015.
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A12!		03/31/2011.	SINKING FUND PAYMENT		212,726	212,726	221,590	215,196		(475)		(475)		214,721		(1,995)	(1,995)	3,758	03/31/2012.
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A12!		06/30/2011.	SINKING FUND PAYMENT		216,802	216,802	225,836	219,320		(981)		(981)		218,339		(1,537)	(1,537)	7,660	03/31/2012.
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A12!		09/30/2011.	SINKING FUND PAYMENT		220,878	220,878	230,082	223,443		(1,513)		(1,513)		221,930		(1,052)	(1,052)	11,705	03/31/2012.
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A12!		12/31/2011.	SINKING FUND PAYMENT		225,118	225,118	234,498	227,732		(2,074)		(2,074)		225,658		(540)	(540)	15,907	03/31/2012.
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22		02/11/2011.	SINKING FUND PAYMENT		25,027	25,027	25,027	25,027				0		25,027			0	652	02/11/2030.
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22		08/11/2011.	SINKING FUND PAYMENT		25,678	25,678	25,678	25,678				0		25,678			0	1,338	02/11/2030.
30257G AA 9	FPL ENERGY NATL 5.608 31024 A0317 !		03/10/2011.	SINKING FUND PAYMENT		39,950	39,950	39,686	39,739		2		2		39,741		209	209	1,120	03/10/2024.
30257G AA 9	FPL ENERGY NATL 5.608 31024 A0317 !		09/12/2011.	SINKING FUND PAYMENT		36,170	36,170	35,931	35,979		7		7		35,986		184	184	3,043	03/10/2024.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		01/01/2011.	SINKING FUND PAYMENT		5,617	5,617	4,986	5,270				0		5,270		347	347	33	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		02/01/2011.	SINKING FUND PAYMENT		5,651	5,651	5,015	5,301		4		4		5,305		346	346	67	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		03/01/2011.	SINKING FUND PAYMENT		5,684	5,684	5,045	5,333		7		7		5,340		344	344	101	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		04/01/2011.	SINKING FUND PAYMENT		5,718	5,718	5,075	5,365		10		10		5,375		343	343	136	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		05/01/2011.	SINKING FUND PAYMENT		5,752	5,752	5,105	5,396		15		15		5,411		341	341	171	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		06/01/2011.	SINKING FUND PAYMENT		5,786	5,786	5,135	5,428		18		18		5,446		340	340	206	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		07/01/2011.	SINKING FUND PAYMENT		5,820	5,820	5,166	5,461		21		21		5,482		338	338	242	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		08/01/2011.	SINKING FUND PAYMENT		5,855	5,855	5,197	5,493		26		26		5,519		336	336	278	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		09/01/2011.	SINKING FUND PAYMENT		5,890	5,890	5,227	5,526		29		29		5,555		335	335	315	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		10/01/2011.	SINKING FUND PAYMENT		5,925	5,925	5,258	5,559		33		33		5,592		333	333	352	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		11/01/2011.	SINKING FUND PAYMENT		5,960	5,960	5,290	5,592		37		37		5,629		331	331	389	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 121014		12/01/2011.	SINKING FUND PAYMENT		5,995	5,995	5,321	5,625		41		41		5,666		329	329	427	06/01/2017.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.0 2-25-37		12/27/2011.	PAYDOWNS		28,374	42,033	30,683	20,559		7,815		7,815		28,374			0	1,230	02/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36		12/27/2011.	PAYDOWNS		49,414	49,414	38,111			11,303		11,303		49,414			0	39	02/25/2036.
337738 AF 5	FISERV INC 6.125 11-20-12 NC !		06/14/2011.	CASH TENDER OFFER		2,956,762	2,743,000	2,741,711	2,742,468		122		122		2,742,590		214,172	214,172	95,205	11/20/2012.
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		12/30/2011.	PAYDOWNS		116,071	116,071	116,071	116,071				0		116,071			0	5,186	10/07/2015.
361477 AA 0	GATX CORP SER 08-2 9.00 11-15-13 NC		05/15/2011.	SINKING FUND PAYMENT		105,427	105,427	105,427	105,427				0		105,427			0	4,744	11/15/2013.
361477 AA 0	GATX CORP SER 08-2 9.00 11-15-13 NC		11/15/2011.	SINKING FUND PAYMENT		104,307	104,307	104,307	104,307				0		104,307			0	9,388	11/15/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
361849 XD 9	GMACC 2003-C1 A2 SEQ 4.079 5-10-36		09/29/2011.	BANK OF AMER / ML		5,143,164	5,000,000	4,733,438	4,903,824		33,902		33,902		4,937,726		205,438	205,438	171,658	05/10/2036.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		12/28/2011.	PAYDOWNS		307,165	307,165	297,950	298,789		8,376		8,376		307,165			0	12,677	01/26/2037.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.67876 092536		12/27/2011.	PAYDOWNS		108,579	108,579	68,403	60,803		47,776		47,776		108,579			0	3,210	09/25/2036.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34		12/27/2011.	PAYDOWNS		125,037	125,037	125,468	126,058		(1,021)		(1,021)		125,037			0	2,480	12/25/2034.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		01/09/2011.	SINKING FUND PAYMENT		1,468	1,468	1,501	1,501		(1)		(1)		1,500		(33)	(33)	8	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		02/09/2011.	SINKING FUND PAYMENT		1,475	1,475	1,509	1,509		(1)		(1)		1,508		(33)	(33)	16	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		03/09/2011.	SINKING FUND PAYMENT		1,483	1,483	1,517	1,517		(1)		(1)		1,516		(33)	(33)	24	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		04/09/2011.	SINKING FUND PAYMENT		1,491	1,491	1,525	1,525		(1)		(1)		1,524		(33)	(33)	32	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		05/09/2011.	SINKING FUND PAYMENT		1,499	1,499	1,533	1,533				0		1,533		(33)	(33)	40	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		06/09/2011.	SINKING FUND PAYMENT		1,507	1,507	1,541	1,541				0		1,541		(33)	(33)	48	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		07/09/2011.	SINKING FUND PAYMENT		1,515	1,515	1,550	1,549				0		1,549		(33)	(33)	57	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		08/09/2011.	SINKING FUND PAYMENT		1,523	1,523	1,558	1,558		(1)		(1)		1,557		(34)	(34)	65	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		09/09/2011.	SINKING FUND PAYMENT		1,532	1,532	1,566	1,566		(1)		(1)		1,565		(34)	(34)	74	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		10/09/2011.	SINKING FUND PAYMENT		1,551	1,551	1,587	1,586		(1)		(1)		1,585		(34)	(34)	83	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		11/09/2011.	SINKING FUND PAYMENT		1,861	1,861	1,903	1,902		(1)		(1)		1,901		(41)	(41)	110	10/09/2029.
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		12/09/2011.	SINKING FUND PAYMENT		1,919	1,919	1,962	1,962		(1)		(1)		1,961		(42)	(42)	123	10/09/2029.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		01/20/2011.	SINKING FUND PAYMENT		8,144	8,144	8,144	8,144				0		8,144			0	53	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		02/20/2011.	SINKING FUND PAYMENT		8,197	8,197	8,197	8,197				0		8,197			0	106	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		03/20/2011.	SINKING FUND PAYMENT		8,250	8,250	8,250	8,250				0		8,250			0	160	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		04/20/2011.	SINKING FUND PAYMENT		8,303	8,303	8,303	8,303				0		8,303			0	215	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		05/20/2011.	SINKING FUND PAYMENT		8,357	8,357	8,357	8,357				0		8,357			0	270	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		06/20/2011.	SINKING FUND PAYMENT		8,411	8,411	8,411	8,411				0		8,411			0	326	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		07/20/2011.	SINKING FUND PAYMENT		8,465	8,465	8,465	8,465				0		8,465			0	383	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		08/20/2011.	SINKING FUND PAYMENT		8,520	8,520	8,520	8,520				0		8,520			0	441	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		09/20/2011.	SINKING FUND PAYMENT		8,575	8,575	8,575	8,575				0		8,575			0	499	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		10/20/2011.	SINKING FUND PAYMENT		8,409	8,409	8,409	8,409				0		8,409			0	544	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		11/20/2011.	SINKING FUND PAYMENT		8,464	8,464	8,464	8,464				0		8,464			0	602	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		12/20/2011.	SINKING FUND PAYMENT		8,518	8,518	8,518	8,518				0		8,518			0	661	08/20/2018.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		01/20/2011.	SINKING FUND PAYMENT		20,560	20,560	20,560	21,024		(464)		(464)		20,560			0	115	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		02/20/2011.	SINKING FUND PAYMENT		20,667	20,667	20,667	21,560		(893)		(893)		20,667			0	235	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		03/20/2011.	SINKING FUND PAYMENT		20,768	20,768	20,768	20,768				0		20,768			0	347	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		04/20/2011.	SINKING FUND PAYMENT		20,883	20,883	20,883	20,883				0		20,883			0	466	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		05/20/2011.	SINKING FUND PAYMENT		20,999	20,999	20,999	20,999				0		20,999			0	585	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		06/20/2011.	SINKING FUND PAYMENT		21,137	21,137	21,137	21,137				0		21,137			0	707	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		07/20/2011.	SINKING FUND PAYMENT		21,252	21,252	21,252	21,252				0		21,252			0	829	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		08/20/2011.	SINKING FUND PAYMENT		21,367	21,367	21,367	21,367				0		21,367			0	953	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		09/20/2011.	SINKING FUND PAYMENT		21,045	21,045	21,045	21,045				0		21,045			0	1,056	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		10/20/2011.	SINKING FUND PAYMENT		21,160	21,160	21,160	21,160				0		21,160			0	1,180	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		11/20/2011.	SINKING FUND PAYMENT		23,672	23,672	23,672	23,672				0		23,672			0	1,452	09/20/2016.
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		12/20/2011.	SINKING FUND PAYMENT		21,366	21,366	21,366	21,366				0		21,366			0	1,429	09/20/2016.
372490 ZZ 8	GENTIVA HEALTH TL B L+500 08-17-16		03/09/2011.	PAYDOWN		1,013,625	993,750	954,000	955,802		57,823		57,823		1,013,625			0	12,670	08/17/2016.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		12/15/2011.	PAYDOWNS		64,315	64,315	66,305	64,315				0		64,315			0	2,397	01/15/2029.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30		12/27/2011.	PAYDOWNS		196,022	196,022	170,540	171,521		24,501		24,501		196,022			0	489	07/25/2030.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		12/27/2011.	PAYDOWNS		73,253	73,253	72,887	72,940		313		313		73,253			0	2,018	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37		12/27/2011.	PAYDOWNS		643,673	643,673	564,822	574,922		68,751		68,751		643,673			0	17,009	09/25/2037.
41659E EW 3	HARTFORD LIFE 0/2.91875 3-15-11 MTN		03/15/2011.	REDEEMED		3,000,000	3,000,000	2,430,000	2,947,096		52,904		52,904		3,000,000			0	3,012	03/15/2011.
42307T AC 2	HEINZ CO. 6.625 07-15-11 NC		07/15/2011.	REDEEMED		2,500,000	2,500,000	2,628,125	2,509,647		(9,647)		(9,647)		2,500,000			0	165,625	07/15/2011.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		12/27/2011.	PAYDOWNS		93,822	93,822	78,811	79,798		14,024		14,024		93,822			0	416	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		12/27/2011.	PAYDOWNS		63,051	63,051	32,785	18,760		44,291		44,291		63,051			0	263	08/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		12/27/2011.	PAYDOWNS		87,409	87,409	51,572	50,837		36,572		36,572		87,409			0	2,595	06/25/2035.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6-25-39		12/30/2011.	PAYDOWNS		217,860	217,860	165,574	35,077		182,783		182,783		217,860			0	412	06/25/2039.
45974V ZY 7	INTL LEASE FIN 5.45 03-24-11 NC		03/24/2011.	REDEEMED		1,000,000	1,000,000	998,060	999,899		101		101		1,000,000			0	27,250	03/24/2011.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13		12/20/2011.	PAYDOWNS		358,944	358,944	355,354			513		513		355,867		3,083	3,083	5,260	06/28/2013.
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		12/15/2011.	PAYDOWNS		67,070	67,070	67,058	67,058		12		12		67,070			0	1,472	12/15/2048.
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		12/15/2011.	PAYDOWNS		37,232	37,232	37,222			10		10		37,232			0	534	10/15/2056.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41		12/15/2011.	PAYDOWNS		602,798	602,798	547,606	568,255		34,543		34,543		602,798			0	17,004	07/15/2041.
46625Y NA 7	JPMCC 2005-LDP2 A2 SEQ 4.575 071542		02/18/2011.	PAYDOWNS		834,135	834,135	812,239	812,239		21,896		21,896		834,135			0		07/15/2042.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19		12/15/2011.	PAYDOWNS		407,617	407,617	349,021	356,521		51,096		51,096		407,617			0	1,259	07/15/2019.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		12/27/2011.	PAYDOWNS		50,205	50,205	48,307	46,047		4,158		4,158		50,205			0	1,534	12/25/2035.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36		12/27/2011.	PAYDOWNS		93,741	101,163	94,714	95,612		(1,871)		(1,871)		93,741			0	4,806	03/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6-36		12/27/2011.	PAYDOWNS		839,134	839,134	671,307	527,916		311,218		311,218		839,134			0	16,645	06/25/2036.
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136		03/25/2011.	PAYDOWNS		33,333	33,333	30,667	33,333				0		33,333			0	443	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		12/27/2011.	PAYDOWNS		300,392	300,392	223,793	255,227		45,165		45,165		300,392			0	14,075	11/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		12/27/2011.	PAYDOWNS		111,805	111,805	88,606			22,999		22,999		111,805			0	131	07/25/2036.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05-47		12/15/2011.	PAYDOWN		55,181	55,181	53,351	54,710		471		471		55,181			0	2,923	05/15/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06-47		12/12/2011.	PAYDOWN		45,879	45,879	42,891	43,967		1,912		1,912		45,879			0	2,499	06/12/2047.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		12/15/2011.	PAYDOWNS		189,044	189,044	177,386	180,891		8,153		8,153		189,044			0	6,845	01/15/2049.
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		12/16/2011.	PAYDOWNS		3,842,521	3,842,521	3,669,606	3,762,377		80,144		80,144		3,842,521			0	164,141	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		12/27/2011.	PAYDOWNS		493,262	493,262	480,005	459,903		33,359		33,359		493,262			0	15,668	04/25/2037.
46630V AP 7	JPMCC 2007-CB19 C SUB CSTR 2-12-49		04/29/2011.	WELLS FARGO BROKERAGE		1,200,000	2,000,000	1,912,344	884,400				0		884,400		315,600	315,600	49,156	02/12/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		527,571	527,571	417,560	426,534		101,037		101,037		527,571			0	14,929	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		693,230	693,230	531,188	551,054		142,176		142,176		693,230			0	10,774	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		12/30/2011.	PAYDOWNS		178,038	178,038	138,092	156,860		21,178		21,178		178,038			0	7,563	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		930,411	930,411	676,873	720,247		210,164		210,164		930,411			0	43,244	06/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		12/29/2011.	PAYDOWNS		878,329	878,329	832,217	838,349		39,980		39,980		878,329			0	24,740	05/26/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		864,710	864,710	802,829	812,395		52,315		52,315		864,710			0	12,925	03/27/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		12/28/2011.	PAYDOWNS		377,140	377,140	372,898	373,143		3,997		3,997		377,140			0	12,203	12/26/2035.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.0 07-36 RE		12/30/2011.	PAYDOWNS		350,201	350,201	354,624	354,324		(4,123)		(4,123)		350,201			0	17,008	07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		12/28/2011.	PAYDOWNS		159,857	159,857	171,448	171,099		(11,242)		(11,242)		159,857			0	5,014	03/26/2039.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		12/29/2011.	PAYDOWNS		105,280	105,280	105,280	105,280				0		105,280			0	3,707	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 36RE		12/27/2011.	PAYDOWNS			28,281	21,162	6,475		(6,475)		(6,475)					0	1,619	09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		12/29/2011.	PAYDOWNS		376,818	376,818	376,818	376,818				0		376,818			0	10,722	01/26/2047.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		12/29/2011.	PAYDOWNS		96,029	96,029	96,029	96,029				0		96,029			0	3,313	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		12/30/2011.	PAYDOWNS		201,234	201,234	201,234	201,234				0		201,234			0	5,228	01/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		12/29/2011.	PAYDOWNS		241,794	241,794	241,794	241,794				0		241,794			0	700	09/26/2036.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 36RE		12/27/2011.	PAYDOWNS			182,119	10,666	1,364		(1,364)		(1,364)					0	495	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		12/30/2011.	PAYDOWNS		443,750	443,750	443,750	443,750				0		443,750			0	13,754	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 37RE		12/27/2011.	PAYDOWNS			308,017	91,003	16,578		(16,578)		(16,578)					0	8,746	07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		12/21/2011.	PAYDOWNS		211,408	211,408	211,408	211,408				0		211,408			0	6,430	05/21/2036.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		12/29/2011.	PAYDOWNS		72,563	72,563	72,563	72,563				0		72,563			0	2,730	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		12/30/2011.	PAYDOWNS		335,573	335,573	329,014	327,179		8,394		8,394		335,573			0	8,312	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		407,645	407,645	407,645	407,645				0		407,645			0	13,696	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		330,496	330,496	330,496	330,496				0		330,496			0	11,455	08/26/2037.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		12/29/2011.	PAYDOWNS		305,124	305,124	305,124	305,124				0		305,124			0	4,412	09/26/2035.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		12/29/2011.	PAYDOWNS		261,127	261,127	261,127	261,127				0		261,127			0	6,820	04/26/2037.
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		12/30/2011.	PAYDOWNS		255,472	255,472	255,472	255,472				0		255,472			0	5,429	06/26/2037.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		12/30/2011.	PAYDOWNS		320,931	320,931	320,931	320,931				0		320,931			0	9,401	12/26/2036.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		12/30/2011.	PAYDOWNS		95,250	95,250	95,250	95,250				0		95,250			0	2,927	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.0 37RE		12/27/2011.	PAYDOWNS			30,802	5,879	154		(154)		(154)					0	1,248	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		12/30/2011.	PAYDOWNS		333,394	333,394	333,394	333,394				0		333,394			0	9,826	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 37RE		12/27/2011.	PAYDOWNS			107,422	49,974	19,808		(19,808)		(19,808)					0	4,175	02/26/2037.
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		12/29/2011.	PAYDOWNS		806,666	806,666	806,666	806,666				0		806,666			0	21,180	11/26/2037.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		12/30/2011.	PAYDOWNS		80,114	80,114	80,114	80,114				0		80,114			0	2,964	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.0 36RE		12/27/2011.	PAYDOWNS			36,524	6,733	2,486		(2,486)		(2,486)					0	1,525	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		12/30/2011.	PAYDOWNS		72,023	72,023	72,023	72,023				0		72,023			0	2,129	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.5 35RE		12/29/2011.	PAYDOWN		25,763	25,763	25,763	25,763				0		25,763			0	1,417	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.5 35RE		12/27/2011.	PAYDOWN			5,046	4,281	1,475	348	(1,823)		(1,475)					0	278	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		12/29/2011.	PAYDOWNS		554,958	554,958	554,958	554,958				0		554,958			0	16,117	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE		12/27/2011.	PAYDOWN			2,203	1,875	212		(212)		(212)					0	129	05/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		12/30/2011.	PAYDOWNS		334,613	334,613	325,850	326,805		7,808		7,808		334,613			0	9,867	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		12/30/2011.	PAYDOWNS		131,554	131,554	131,554	131,554				0		131,554			0	4,034	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.0 36RE		12/27/2011.	PAYDOWNS			16,835	3,394	1,009		(1,009)		(1,009)					0	814	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		12/30/2011.	PAYDOWNS		35,360	35,360	35,360	35,360				0		35,360			0	1,079	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		12/30/2011.	PAYDOWNS		180,359	180,359	180,359	180,359				0		180,359			0	5,355	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		12/30/2011.	PAYDOWNS		64,572	64,572	65,612	64,572				0		64,572			0	2,180	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.0 37RE		12/27/2011.	PAYDOWNS			41,742	16,916	4,826		(4,826)		(4,826)					0	1,330	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		12/30/2011.	PAYDOWNS		122,547	122,547	126,656	122,547				0		122,547			0	3,923	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 37RE		12/27/2011.	PAYDOWNS			106,488	34,127	10,339		(10,339)		(10,339)					0	3,200	04/26/2037.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		12/29/2011.	PAYDOWNS		155,255	155,255	155,255	155,255				0		155,255			0	4,620	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 36RE		12/27/2011.	PAYDOWNS			70,555	45,143	36,572		(36,572)		(36,572)					0	2,055	01/26/2036.
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		12/30/2011.	PAYDOWNS		72,590	72,590	72,590	72,590				0		72,590			0	2,098	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.5 36RE		12/27/2011.	PAYDOWNS			46,651	6,492	4,677		(4,677)		(4,677)					0	1,309	02/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		12/29/2011.	PAYDOWNS		290,586	290,586	290,586	290,586				0		290,586			0	8,037	06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		12/30/2011.	PAYDOWNS		222,423	222,423	222,423	222,423				0		222,423			0	1,218	01/26/2047.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		12/30/2011.	PAYDOWNS		89,654	89,654	89,654	89,654				0		89,654			0	1,872	03/26/2036.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		12/27/2011.	PAYDOWNS		422,183	422,183	389,222	390,238		31,945		31,945		422,183			0	22,298	06/25/2047.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		12/29/2011.	PAYDOWNS		224,759	224,759	194,248	199,238		25,521		25,521		224,759			0	6,392	01/25/2037.

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472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		12/29/2011.	PAYDOWNS		665,103	665,103	525,965	546,535		118,568		118,568		665,103			0	18,149	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 RR MEZ CSTR 0139 RE		12/27/2011.	PAYDOWNS			102,781	23,095	7,577		(7,577)		(7,577)					0	4,953	01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 RR SEQ CSTR 0137 RE		12/27/2011.	PAYDOWNS			134,559	27,977	8,231		(8,231)		(8,231)					0	4,553	01/25/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		12/28/2011.	PAYDOWNS		248,233	248,233	228,995	231,249		16,984		16,984		248,233			0	4,264	03/26/2037.
485134 BC 3	KANSAS CITY P&L 6.50 11-15-11 NC		11/15/2011.	REDEEMED		1,000,000	1,000,000	1,057,830	1,007,446		(7,446)		(7,446)		1,000,000			0	65,000	11/15/2011.
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18		04/01/2011.	SINKING FUND PAYMENT		53,921	53,921	53,247	53,257		10		10		53,267		654	654	1,672	10/01/2022.
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18		10/01/2011.	SINKING FUND PAYMENT		57,245	57,245	56,529	56,540		32		32		56,572		673	673	3,549	10/01/2022.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		12/27/2011.	PAYDOWNS		72,217	72,217	46,940	40,336		31,881		31,881		72,217			0	1,979	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		12/27/2011.	PAYDOWNS		795,281	795,281	691,629	703,852		91,429		91,429		795,281			0	18,392	07/25/2047.
530718 AC 9	LIBERTY MEDIA 5.70 05-15-13 NC		03/22/2011.	BARCLAYS AMERICA		1,050,000	1,000,000	1,004,220	1,001,220		(109)		(109)		1,001,111		48,889	48,889	20,583	05/15/2013.
531359 AA 5	LIBERTY TIRE REC 11.00 10-01-16 C13		02/04/2011.	PRINCERIDGE GROUP LLC		1,117,500	1,000,000	989,290	989,618		119		119		989,737		127,763	127,763	39,417	10/01/2016.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12-12-49		12/12/2011.	PAYDOWNS		1,715,021	1,715,021	1,682,325	1,696,776		18,245		18,245		1,715,021			0	71,120	12/12/2049.
565849 AG 1	MARATHON OIL CORP 6.50 02-15-14 NC		01/13/2011.	MORGAN STANLEY & CO		3,970,015	3,500,000	3,694,295	3,640,022		(1,399)		(1,399)		3,638,623		331,392	331,392	97,319	02/15/2014.
59018Y RZ 6	MERRILL LYNCH 5.30 09-30-15 MTN		06/29/2011.	BANK OF AMER / ML		3,191,040	3,000,000	2,991,540	2,996,010		370		370		2,996,380		194,660	194,660	121,458	09/30/2015.
59156R AC 2	METLIFE INC 6.125 12-1-11 NC		12/01/2011.	REDEEMED		1,000,000	1,000,000	999,030	999,885		115		115		1,000,000			0	61,250	12/01/2011.
59217E AG 9	MET LIFE GLOBAL 5.20 09-18-13 NC		10/26/2011.	J. P. MORGAN SECURITIES		1,062,340	1,000,000	997,220	999,099		259		259		999,358		62,982	62,982	58,211	09/18/2013.
59549P AA 6	MDST 4 A ABS 8.33 4-1-30		10/03/2011.	PAYDOWNS		30,799	30,799	31,636	31,596		(797)		(797)		30,799			0	1,613	04/01/2030.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539		12/15/2011.	PAYDOWNS		1,336,198	1,336,198	1,351,699	1,351,051		(14,853)		(14,853)		1,336,198			0	67,675	01/15/2039.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		12/27/2011.	PAYDOWNS		84,809	84,809	71,663			13,146		13,146		84,809			0	67	06/25/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		12/29/2011.	PAYDOWNS		1,174,718	1,174,718	1,174,718	1,174,718				0		1,174,718			0	44,081	10/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE		12/21/2011.	PAYDOWN		115,846	115,846	114,122			1,724		1,724		115,846			0	3,693	12/19/2040.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 052535		12/27/2011.	PAYDOWNS		75,953	75,953	41,775	43,914		32,039		32,039		75,953			0	199	05/25/2035.
637071 AD 3	NATIONAL OILWELL 6.50 3-15-11 NC		03/15/2011.	REDEEMED		1,000,000	1,000,000	985,260	999,593		407		407		1,000,000			0	32,500	03/15/2011.
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC		08/19/2011.	PARTIAL CALL		357,706	345,000	403,032	354,475		(5,077)		(5,077)		349,398		8,308	8,308	24,179	03/01/2012.
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC		10/21/2011.	PARTIAL CALL		352,610	344,000	401,864	353,447		(6,473)		(6,473)		346,974		5,637	5,637	28,404	03/01/2012.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7-25-36		12/27/2011.	PAYDOWNS		20,052	20,052	18,499	15,483		4,569		4,569		20,052			0	627	07/25/2036.
65334H AD 4	NEXEN INC 5.20 03-10-15 NC		02/01/2011.	KNIGHT LIBERTAS LLC		1,061,740	1,000,000	970,510	985,612		254		254		985,866		75,874	75,874	20,800	03/10/2015.
65473Q AK 9	NISOURCE FINANCE 6.15 03-01-13 NC		12/13/2011.	CASH TENDER OFFER		1,157,820	1,090,000	1,094,120	1,092,006		(848)		(848)		1,091,158		66,662	66,662	86,028	03/01/2013.
654902 AB 1	NOKIA CORP 5.375 05-15-19 NC	R	07/19/2011.	MORGAN STANLEY & CO		973,810	1,000,000	1,010,100	1,003,166		5,141		5,141		1,008,307		(34,497)	(34,497)	36,878	05/15/2019.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		12/27/2011.	PAYDOWNS		288,579	288,579	268,018	275,620		12,959		12,959		288,579			0	8,497	03/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		12/27/2011.	PAYDOWNS		352,240	352,240	284,554			67,686		67,686		352,240			0	665	03/25/2036.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47		12/27/2011.	PAYDOWNS		40,506	94,550	94,547	69,574		(29,068)		(29,068)		40,506			0	2,753	03/25/2047.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		11/28/2011.	PAYDOWNS		371,003	371,003	311,643	349,001		22,002		22,002		371,003			0	1,117	11/28/2023.
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19		04/01/2011.	SINKING FUND PAYMENT		1,356	1,356	1,390	1,389		(1)		(1)		1,388		(32)	(32)	48	04/01/2022.
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19		10/01/2011.	SINKING FUND PAYMENT		2,732	2,732	2,801	2,798		(3)		(3)		2,795		(63)	(63)	192	04/01/2022.
679574 AG 8	OLD DOMIN ELEC 6.21 12-01-28 AL 0620		12/01/2011.	SINKING FUND PAYMENT		83,333	83,333	92,021	91,769		(265)		(265)		91,504		(8,170)	(8,170)	5,175	12/01/2028.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11-15-18		12/15/2011.	PAYDOWNS		227,787	247,126	228,361	241,939		(14,152)		(14,152)		227,787			0	495	11/15/2018.
743315 AK 9	PROGRESSIVE CORP 6.375 1-15-12 NC		12/01/2011.	SUSQUEHANNA INTL GROUP		2,011,960	2,000,000	1,995,820	1,999,438		495		495		1,999,933		12,027	12,027	177,438	01/15/2012.
744593 AC 8	STEER-IBM-Z2-A 6.415 6-01-18 AL06-15		06/01/2011.	SINKING FUND PAYMENT		41,267	41,267	40,014	40,556		31		31		40,587		680	680	1,324	06/01/2018.
744593 AC 8	STEER-IBM-Z2-A 6.415 6-01-18 AL06-15		12/01/2011.	SINKING FUND PAYMENT		42,599	42,599	41,304	41,865		71		71		41,936		663	663	2,733	06/01/2018.
74531E AG 7	PUGET SOUND ENERGY 7.69 2-01-11 MTNC		02/01/2011.	REDEEMED		1,500,000	1,500,000	1,644,825	1,501,703		(1,703)		(1,703)		1,500,000			0	24,352	02/01/2011.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		12/27/2011.	PAYDOWNS		885,373	885,373	787,982			97,391		97,391		885,373			0	1,205	01/25/2037.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		12/28/2011.	PAYDOWNS		806,751	806,751	801,710	801,957		4,794		4,794		806,751			0	23,943	10/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		12/28/2011.	PAYDOWNS		1,034,536	1,034,536	1,050,056	1,049,026		(14,490)		(14,490)		1,034,536			0	26,014	06/26/2037.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		12/28/2011.	PAYDOWNS		1,123,814	1,123,814	1,146,292	1,144,554		(20,740)		(20,740)		1,123,814			0	30,360	03/26/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		12/30/2011.	PAYDOWNS		396,567	396,567	382,688	383,942		12,625		12,625		396,567			0	10,119	10/25/2036.
74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE		02/16/2011.	PAYDOWNS		256,887	256,887	252,708	253,169		3,718		3,718		256,887			0	2,226	08/26/2034.
74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE		02/16/2011.	RBS SECURITIES/GREENWICHS.		4,915,050	4,743,113	4,665,942	4,674,464		783		783		4,675,247		239,803	239,803	55,904	08/26/2034.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE		12/28/2011.	PAYDOWNS		115,660	115,660	111,322			4,338		4,338		115,660			0	804	05/26/2036.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		12/12/2011.	PAYDOWNS		132,779	132,779	77,011			55,778		55,778		132,779			0	423	03/10/2037.
755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A01-10-15		05/15/2011.	SINKING FUND PAYMENT		30,031	30,031	29,651	29,850		9		9		29,859		173	173	957	05/15/2017.
755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A01-10-15		11/15/2011.	SINKING FUND PAYMENT		30,989	30,989	30,596	30,801		22		22		30,823		166	166	1,976	05/15/2017.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		12/27/2011.	PAYDOWNS		16,937	16,937	12,194	12,215		4,722		4,722		16,937			0	437	09/25/2037.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		12/27/2011.	PAYDOWNS		369,321	370,287	370,248	252,387		116,934		116,934		369,321			0	11,783	07/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		12/29/2011.	PAYDOWNS		412,398	412,398	377,860	387,727		24,671		24,671		412,398			0	9,738	03/25/2034.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		12/27/2011.	PAYDOWNS		239,244	239,244	244,773	243,468		(4,224)		(4,224)		239,244			0	6,487	03/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		12/27/2011.	PAYDOWNS		496,067	496,067	511,724	508,002		(11,935)		(11,935)		496,067			0	12,936	06/25/2033.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		12/29/2011.	PAYDOWNS		111,543	155,112	142,508	120,062		(8,519)		(8,519)		111,543			0	5,328	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		12/27/2011.	PAYDOWNS		50,376	82,747	82,696	66,376		(16,000)		(16,000)		50,376			0	2,363	02/25/2036.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		12/27/2011.	PAYDOWNS		153,864	153,864	139,821	139,824		14,040		14,040		153,864			0	3,216	10/25/2032.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		11/15/2011.	PAYDOWNS		131,239	131,239	131,088	131,148		91		91		131,239			0	4,523	05/17/2021.
780097 AP 6	ROYAL BK SCOTLAND 5.05 01-08-15 NC	R	12/14/2011.	RBS SECURITIES/GREENWICHS.		790,000	1,000,000	1,012,720	1,005,837		(1,283)		(1,283)		1,004,554		(214,554)	(214,554)	73,085	01/08/2015.
780097 AP 6	ROYAL BK SCOTLAND 5.05 01-08-15 NC	R	12/19/2011.	CITIGROUP SALOM		396,250	500,000	506,360	502,919		(652)		(652)		502,267		(106,017)	(106,017)	36,752	01/08/2015.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		12/15/2011.	PAYDOWNS		375,224	375,224	375,224	375,224				0		375,224			0	8,265	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		12/15/2011.	PAYDOWNS		181,847	181,847	181,847	181,847				0		181,847			0	3,482	05/16/2044.
786514 BC 2	SAFEWAY INC 6.50 03-01-11 NC		03/01/2011.	REDEEMED		6,500,000	6,500,000	6,681,090	6,504,367		(4,367)		(4,367)		6,500,000			0	211,250	03/01/2011.
80851Q DA 9	CHARLES SCHWAB 6.375 09-01-17 MTN NC		01/05/2011.	CONSENT FEE		10,000		10,000					0		10,000			0		09/01/2017.
811410 AK 5	SEA LAND SER A 6.60 1-02-11 AL11		01/02/2011.	REDEEMED		30,301	30,301	30,301	30,301				0		30,301			0	1,000	01/02/2011.
81180W AA 9	SEAGATE HDD CAYM 6.875 05-01-20 C15	R	03/07/2011.	MORGAN STANLEY & CO		990,000	1,000,000	1,005,000	1,004,771		(68)		(68)		1,004,703		(14,703)	(14,703)	24,635	05/01/2020.
81683R AJ 3	SEMINOLE TRIBE 7.804 10-01-20 NC A17		10/01/2011.	SINKING FUND PAYMENT		100,000	100,000	100,000	100,000				0		100,000			0	7,804	10/01/2020.
827065 AA 1	SILICON VALLEY BK 5.70 06-01-12 NC		05/03/2011.	CASH TENDER OFFER		1,052,240	1,000,000	1,052,375	999,708		52,532		52,532		1,052,240			0	24,067	06/01/2012.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		12/20/2011.	PAYDOWNS		47,500	47,500	47,715			(215)		(215)		47,500			0	796	05/20/2041.
84474W AA 8	SOUTHWEST AIR 6.53 07-02-19 C10 A14		01/02/2011.	SINKING FUND PAYMENT		204,068	204,068	180,600	183,624		4		4		183,628		20,439	20,439	6,663	07/02/2019.
844741 AR 9	SW AIR ETC 95-A3 7.22 7-1-13 A 07-12		01/01/2011.	SINKING FUND PAYMENT		405,415	405,415	405,721	401,677				0		401,677		3,738	3,738	14,635	07/01/2013.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		12/27/2011.	PAYDOWNS		448,788	448,788	314,151	322,929		125,859		125,859		448,788			0	1,158	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		12/27/2011.	PAYDOWNS		421,290	421,290	299,116			122,174		122,174		421,290			0	495	03/25/2036.
86764P AC 3	SUNOCO INC 4.875 10-15-14 NC		07/28/2011.	MORGAN STANLEY & CO		1,039,180	1,000,000	999,180	999,644		50		50		999,694		39,486	39,486	38,865	10/15/2014.
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		12/20/2011.	PAYDOWNS		116,669	116,669	116,669					0		116,669			0	1,704	05/20/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26	R	12/19/2011.	PAYDOWNS		100,002	100,002	100,002					0		100,002			0	1,312	06/15/2026.
88948A AR 8	TOLL ROAD INV II 0.00 02-15-16 NC		10/26/2011.	BB&T CAPITAL		1,164,060	1,500,000	948,525	1,039,759		62,897		62,897		1,102,656		61,405	61,405		02/15/2016.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		12/16/2011.	PAYDOWNS		90,967	90,967	90,967	90,967				0		90,967			0	3,194	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		12/16/2011.	PAYDOWNS		69,341	69,341	69,341	69,341				0		69,341			0	1,946	10/16/2040.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		12/15/2011.	PAYDOWNS		49,028	49,028	49,028			49,028		49,028		49,028			0	536	07/15/2041.
90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17		07/02/2011.	SINKING FUND PAYMENT		88,556	88,556	88,556	88,556				0		88,556			0	4,786	07/02/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15		02/23/2011.	SINKING FUND PAYMENT		35,610	35,610	34,280	34,837		11		11		34,848		762	762	1,193	02/23/2019.
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15		08/23/2011.	SINKING FUND PAYMENT		19,402	19,402	18,677	18,981		25		25		19,006		396	396	1,300	02/23/2019.
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC		05/15/2011.	SINKING FUND PAYMENT		90,909	90,909	90,909	90,909				0		90,909			0	2,141	05/15/2020.
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		01/02/2011.	SINKING FUND PAYMENT		20,667	20,667	19,944	19,970				0		19,970		697	697	686	07/02/2022.
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		07/02/2011.	SINKING FUND PAYMENT		47,449	47,449	45,788	45,848		46		46		45,894		1,555	1,555	3,149	07/02/2022.
918005 AY 5	AQUILA INC 7.95 02-01-11 NC		02/01/2011.	REDEEMED		2,000,000	2,000,000	1,965,000	1,998,407		1,593		1,593		2,000,000			0	79,500	02/01/2011.
92344R AA 0	VERIZON NEW ENGLAND 6.50 9-15-11 NC		04/27/2011.	REDEEMED BY CALL		1,023,490	1,000,000	1,022,500	1,002,115		(956)		(956)		1,001,159		22,331	22,331	40,083	09/15/2011.
929160 AJ 8	VULCAN MATERIALS 6.30 06-15-13 C!		04/04/2011.	MORGAN STANLEY & CO		3,180,000	3,000,000	2,993,970	2,996,797		316		316		2,997,113		182,887	182,887	58,800	06/15/2013.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		01/15/2011.	SINKING FUND PAYMENT		6,066	6,066	6,066	6,066				0		6,066			0	21	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		02/15/2011.	SINKING FUND PAYMENT		6,692	6,692	6,692	6,692				0		6,692			0	46	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		03/15/2011.	SINKING FUND PAYMENT		5,798	5,798	5,798	5,798				0		5,798			0	60	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		04/15/2011.	SINKING FUND PAYMENT		8,224	8,224	8,200	8,224		(24)		(24)		8,200		24	24	92	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		05/15/2011.	SINKING FUND PAYMENT		9,207	9,207	9,207	9,207				0		9,207			0	159	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		06/15/2011.	SINKING FUND PAYMENT		8,801	8,801	8,775	8,801		(25)		(25)		8,776		25	25	159	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		07/15/2011.	SINKING FUND PAYMENT		9,325	9,325	9,297	9,325		(27)		(27)		9,298		26	26	201	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		08/15/2011.	SINKING FUND PAYMENT		9,904	9,904	9,874	9,904		(28)		(28)		9,876		28	28	248	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		09/15/2011.	SINKING FUND PAYMENT		8,701	8,701	8,675	8,701		(24)		(24)		8,677		23	23	248	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		10/15/2011.	SINKING FUND PAYMENT		8,555	8,555	8,529	8,555		(23)		(23)		8,532		23	23	273	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		11/15/2011.	SINKING FUND PAYMENT		8,971	8,971	8,944	8,971		(24)		(24)		8,947		23	23	317	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		12/15/2011.	SINKING FUND PAYMENT		8,812	8,812	8,786	8,812		(22)		(22)		8,790		23	23	342	11/15/2015.
930059 AB 6	WADDELL & REED 5.60 01-15-11 NC		01/15/2011.	REDEEMED		2,000,000	2,000,000	1,999,300	1,999,994		6		6		2,000,000			0	56,000	01/15/2011.
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13		01/01/2011.	SINKING FUND PAYMENT		1,260	1,260	1,508	1,359				0		1,359		(99)	(99)	55	12/30/2014.
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13		07/01/2011.	SINKING FUND PAYMENT		310,630	310,630	371,669	334,978		(2,714)		(2,714)		332,264		(21,634)	(21,634)	27,335	12/30/2014.
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		07/25/2011.	PAYDOWNS		71,827	71,827	69,853	71,827				0		71,827			0	2,289	05/25/2017.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		12/27/2011.	PAYDOWNS		26,465	53,090	41,942	25,478		987		987		26,465			0	253	07/25/2036.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		12/27/2011.	PAYDOWNS		99,562	99,562	68,700	68,972		30,590		30,590		99,562			0	780	05/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR		12/27/2011.	PAYDOWNS		17,968	17,968	15,923			17,968		17,968		17,968			0	131	03/25/2036.
94984C AD 8	WFMBS 2006-AR11 A4 SEQ SSNR CSTR 836		03/25/2011.	PAYDOWNS		52,258	52,258	49,711	51,459		799		799		52,258			0	364	08/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		12/27/2011.	PAYDOWNS		850,169	850,169	682,792	680,115		170,054		170,054		850,169			0		12/28/2037.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		12/27/2011.	PAYDOWNS		125,888	125,888	116,760	117,608		8,280		8,280		125,888			0	3,740	09/25/2033.
961548 AS 3	WESTVACO CORP 7.50 06-15-27 A1218		06/15/2011.	SINKING FUND PAYMENT		110,000	110,000	111,376	111,221		(17)		(17)		111,204		(1,204)	(1,204)	4,125	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		12/15/2011.	PAYDOWNS		19,292	19,292	19,292	19,292				0		19,292			0	702	09/15/2031.
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		12/15/2011.	PAYDOWNS		22,449	22,449	22,449	22,449				0		22,449			0	818	10/15/2032.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		12/15/2011.	PAYDOWNS		18,369	18,369	18,369	18,369				0		18,369			0	672	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		12/15/2011.	PAYDOWNS		22,492	22,492	22,492	22,492				0		22,492			0	820	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		12/15/2011.	PAYDOWNS		15,007	15,007	15,007	15,007				0		15,007			0	547	10/15/2033.
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/19/2011.	CITADEL SECURITIES		985,675	890,000	943,207	957,978		(14,794)		(14,794)		943,184		42,491	42,491	86,880	07/15/2016.
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/18/2011.	CONSENT FEE		11,125		11,125			11,125		11,125		11,125			0		07/15/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					164,055,401	164,211,424	158,611,634	151,410,837	348	4,309,342	0	4,309,690	0	160,507,944	0	3,547,459	3,547,459	5,721,764	XXX
Bonds - Hybrid Securities																				
94986E AA 8	WELLS FARGO CAP 7.70 C13@100		10/03/2011.	REDEEMED BY CALL		3,000,000	3,000,000	3,000,000					0		3,000,000			0	234,208	03/26/2013.
4899999.	Total - Bonds - Hybrid Securities					3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	234,208	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4					172,659,578	172,815,601	167,350,126	156,649,371	348	4,303,822	0	4,304,170	0	169,169,358	0	3,490,223	3,490,223	6,135,183	XXX
8399998.	Total - Bonds - Summary Item from Part 5					12,463,368	12,000,000	12,122,926			(5,163)		(5,163)		12,117,763		345,605	345,605	132,276	XXX
8399999.	Total - Bonds					185,122,946	184,815,601	179,473,052	156,649,371	348	4,298,659	0	4,299,007	0	181,287,121	0	3,835,828	3,835,828	6,267,459	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					185,122,946	XXX	179,473,052	156,649,371	348	4,298,659	0	4,299,007	0	181,287,121	0	3,835,828	3,835,828	6,267,459	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
05567L T3 1	BNP PARIBAS 5.00 01-15-21 NC		01/12/2011	BNP PARIBAS	09/09/2011	GOLDMAN SACHS & CO.	1,000,000	992,330	1,008,700	992,716		386		386			15,984	15,984	32,778	
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12		08/10/2011	CITIGROUP SALOM	11/15/2011	CASH TENDER OFFER	1,000,000	1,057,500	1,085,000	1,052,888		(4,612)		(4,612)			32,112	32,112	35,417	14,167
191216 AT 7	COCA-COLA CO 3.3 09-01-21		08/03/2011	CITIGROUP SALOM	08/04/2011	GOLDMAN SACHS & CO.	2,000,000	1,998,260	2,020,480	1,998,260				0			22,220	22,220		
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!		09/30/2011	DEUTSCHE MORGAN GRENFELL	11/04/2011	GOLDMAN SACHS & CO.	1,000,000	1,051,250	1,102,500	1,050,390		(860)		(860)			52,110	52,110	13,694	6,847
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!		10/04/2011	BANK OF AMER / ML	11/04/2011	GOLDMAN SACHS & CO.	1,000,000	1,035,000	1,102,500	1,034,485		(515)		(515)			68,015	68,015	13,695	7,250
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/04/2011	RBS SECURITIES/GREENWICHS	09/21/2011	DEUTSCHE MORGAN GRENFELL	2,000,000	2,009,219	2,043,438	2,009,219				0			34,219	34,219	14,115	2,016
278865 AL 4	ECOLAB INC 4.35 12-08-21 !		12/05/2011	BANK OF AMER / ML	12/06/2011	J. P. MORGAN SECURITIES	1,000,000	999,360	1,031,520	999,360				0			32,160	32,160	121	
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		05/25/2011	J. P. MORGAN SECURITIES	08/26/2011	J. P. MORGAN SECURITIES	1,000,000	997,990	1,025,110	998,029		39		39			27,081	27,081	10,870	
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		05/25/2011	J. P. MORGAN SECURITIES	09/01/2011	UBS WARBURG	1,000,000	997,990	1,044,120	998,031		41		41			46,089	46,089	11,586	
749590 ZZ 1	REYNOLDS TL A L+450 08-06-15		01/01/2011	CITIGROUP SALOM	02/14/2011	PAYDOWN	1,000,000	984,027	1,000,000	984,385		358		358			15,615	15,615		
3899999.	Total - Bonds - Industrial and Miscellaneous						12,000,000	12,122,926	12,463,368	12,117,763	0	(5,163)	0	(5,163)	0	0	345,605	345,605	132,276	30,280
8399998.	Total - Bonds						12,000,000	12,122,926	12,463,368	12,117,763	0	(5,163)	0	(5,163)	0	0	345,605	345,605	132,276	30,280
9999999.	Total - Bonds, Preferred and Common Stocks							12,122,926	12,463,368	12,117,763	0	(5,163)	0	(5,163)	0	0	345,605	345,605	132,276	30,280

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

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: $.....0.
2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/30/2011.	The Bank of New York Mellon	XXX	24,661,177						24,661,177	325		0.020	0.020	Mthly.	7,482	
8899999. Total - Exempt Money Market Mutual Funds							24,661,177	0	0	0	0	XXX	24,661,177	325	0	XXX	XXX	XXX	7,482	0
9199999. Total - Short-Term Investments							24,661,177	0	0	0	0	XXX	24,661,177	325	0	XXX	XXX	XXX	7,482	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 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		7,422,439	1,273.8500		184,825		38,971	*#	38,971	23,569		(169,423)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012		2,392,130	1,273.8500		68,693		12,587	*#	12,587	6,862		(62,968)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		668,017	1,273.8500		16,241		40	*#	40	(1,313)		(14,888)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		4,915,471	1,280.2600		128,659		50,724	*#	50,724	40,003		(117,938)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		2,651,524	1,280.2600		80,192		28,292	*#	28,292	21,610		(73,510)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		554,319	1,280.2600		14,886			*#		(1,241)		(13,645)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		8,181,337	1,310.8700		224,993		62,393	*#	62,393	24,895		(187,495)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		2,368,502	1,310.8700		73,501		18,427	*#	18,427	6,177		(61,251)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		552,260	1,310.8700		15,335			*#		(2,556)		(12,779)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		5,762,265	1,343.0100		142,447		24,693	*#	24,693	952		(118,706)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		3,258,964	1,343.0100		90,464		14,279	*#	14,279	(798)		(75,387)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		444,993	1,343.0100		10,050			*#		(1,675)		(8,375)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		6,919,109	1,321.1500		192,414		81,194	*#	81,194	33,091		(144,311)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		1,770,005	1,321.1500		56,391		22,204	*#	22,204	8,105		(42,292)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		623,180	1,321.1500		17,665			*#		(4,416)		(13,249)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		8,650,533	1,279.2100		253,658		184,529	*#	184,529	121,114		(190,243)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		1,044,688	1,279.2100		35,280		24,759	*#	24,759	15,939		(26,460)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		532,619	1,279.2100		16,596		546	*#	546	(3,603)		(12,447)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		7,363,550	1,335.5400		210,397		93,079	*#	93,079	22,946		(140,264)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		2,250,957	1,335.5400		71,479		30,179	*#	30,179	6,353		(47,653)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		850,894	1,335.5400		23,019		4	*#	4	(7,669)		(15,346)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		9,702,521	1,330.3600		282,828		142,591	*#	142,591	48,315		(188,552)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		2,185,578	1,330.3600		71,283		34,451	*#	34,451	10,690		(47,522)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		899,567	1,330.3600		25,208		28	*#	28	(8,375)		(16,805)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		7,234,223	1,340.2000		219,963		105,205	*#	105,205	13,554		(128,312)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		3,830,389	1,340.2000		128,642		59,258	*#	59,258	5,657		(75,041)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		666,925	1,340.2000		19,612		27	*#	27	(8,145)		(11,440)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		7,130,390	1,333.2700		197,129		119,016	*#	119,016	36,879		(114,992)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012		2,893,992	1,333.2700		87,757		51,516	*#	51,516	14,951		(51,192)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		632,902	1,333.2700		15,504		94	*#	94	(6,366)		(9,044)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		8,048,431	1,286.1700		233,349		195,311	*#	195,311	78,636		(116,674)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012		2,508,426	1,286.1700		81,386		67,614	*#	67,614	26,921		(40,693)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		660,589	1,286.1700		19,949		3,285	*#	3,285	(6,690)		(9,974)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		7,775,626	1,278.3600		231,561		197,469	*#	197,469	81,688		(115,780)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		3,788,322	1,278.3600		127,842		108,092	*#	108,092	44,171		(63,921)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		587,015	1,278.3600		18,868		4,105	*#	4,105	(5,329)		(9,434)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		6,754,873	1,339.2200		197,670		121,433	*#	121,433	6,125		(82,362)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		2,153,056	1,339.2200		69,886		42,201	*#	42,201	1,434		(29,119)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012		1,047,657	1,339.2200		30,767		1,168	*#	1,168	(16,779)		(12,820)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		8,887,314	1,325.8400		262,295		180,290	*#	180,290	27,284		(109,289)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		2,402,762	1,325.8400		79,649		53,940	*#	53,940	7,478		(33,187)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012		806,223	1,325.8400		24,263		1,944	*#	1,944	(12,210)		(10,109)			1	A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	08/10/2011	08/06/2012		7,311,129	1,199.3800		156,783		244,952	*#	244,952	140,430		(52,261)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	08/10/2011	08/06/2012		3,430,134	1,199.3800		81,880		128,974	*#	128,974	74,387		(27,293)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	08/10/2011	08/06/2012		881,186	1,199.3800		17,295		29,419	*#	29,419	17,889		(5,765)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		6,400,124	1,123.5300		193,679		245,572	*#	245,572	116,453		(64,560)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		2,507,682	1,123.5300		84,837		108,113	*#	108,113	51,555		(28,279)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012		657,150	1,123.5300		22,957		31,992	*#	31,992	16,687		(7,652)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		2,486,005	1,165.2400		56,942		65,962	*#	65,962	23,256		(14,236)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		5,317,093	1,165.2400		172,393		201,127	*#	201,127	71,832		(43,098)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	09/07/2011	09/06/2012		626,987	1,165.2400		19,807		24,410	*#	24,410	9,555		(4,952)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,725,179	1,202.0900		116,448		143,752	*#	143,752	56,416		(29,112)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,516,562	1,202.0900		154,654		192,872	*#	192,872	76,882		(38,664)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012		681,182	1,202.0900		16,110		20,776	*#	20,776	8,694		(4,028)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/07/2011	10/06/2012		4,178,723	1,164.9700		88,204		113,110	*#	113,110	39,607		(14,701)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/07/2011	10/06/2012		6,145,541	1,164.9700		184,002		235,640	*#	235,640	82,305		(30,667)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2011	10/06/2012		988,526	1,164.9700		25,354		36,262	*#	36,262	15,134		(4,226)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/24/2011	10/20/2012		5,413,168	1,215.3900		128,226		131,719	*#	131,719	24,864		(21,371)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		5,725,422	1,215.3900		189,514		193,729	*#	193,729	35,801		(31,586)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		820,444	1,215.3900		25,361		23,539	*#	23,539	2,405		(4,227)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		6,830,688	1,253.2300		163,514		154,468	*#	154,468	4,580		(13,626)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		3,178,873	1,253.2300		102,705		97,286	*#	97,286	3,140		(8,559)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	11/08/2011	11/06/2012		1,008,702	1,253.2300		29,684		24,340	*#	24,340	(2,870)		(2,474)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		4,677,340	1,215.6500		90,727		108,930	*#	108,930	25,764		(7,561)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		6,629,976	1,215.6500		176,705		213,052	*#	213,052	51,072		(14,725)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		986,717	1,215.6500		22,394		27,685	*#	27,685	7,157		(1,866)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		2,357,433	1,258.4700		48,948		47,734	*#	47,734	(1,214)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		8,788,627	1,258.4700		235,905		231,400	*#	231,400	(4,505)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2011	12/06/2012		1,151,042	1,258.4700		28,317		25,404	*#	25,404	(2,913)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	12/21/2011	12/20/2012		3,456,573	1,241.3000		69,226		73,716	*#	73,716	4,490					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/21/2011	12/20/2012		9,683,943	1,241.3000		258,072		275,786	*#	275,786	17,714					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	12/21/2011	12/20/2012		1,220,501	1,241.3000		28,111		30,561	*#	30,561	2,450					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX
0429999. Total-Purchased Options										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX
1409999. Total-Hedging Other										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX
1449999. TOTAL										0	7,341,350	0	5,658,220	XXX	5,658,220	1,617,250	0	(3,300,380)	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Indexed Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/07/2010	01/06/2011	01/06/2011	EXPIRATION		7,956,823	1,137.1400	244,973			529,130		*#	(503,520)		(20,414)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2010	01/20/2011	01/20/2011	EXPIRATION		6,189,216	1,138.0400	172,509			408,485		*#	(366,502)		(14,376)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/09/2010	02/06/2011	02/06/2011	EXPIRATION		8,868,193	1,066.1900	296,857			638,546		*#	(567,970)		(49,476)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/23/2010	02/20/2011	02/20/2011	EXPIRATION		7,847,334	1,109.1700	219,819			510,105		*#	(430,828)		(36,637)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/09/2010	03/06/2011	03/06/2011	EXPIRATION		7,595,999	1,138.7000	227,940			501,308		*#	(348,406)		(56,985)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	03/23/2010	03/20/2011	03/20/2011	EXPIRATION		8,766,531	1,159.9000	272,390			574,182		*#	(360,509)		(68,098)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2010	04/06/2011	04/06/2011	EXPIRATION		7,761,279	1,189.4300	232,297			516,143		*#	(259,084)		(77,432)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/22/2010	04/20/2011	04/20/2011	EXPIRATION		10,319,018	1,207.1700	312,690			686,241		*#	(300,077)		(104,230)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	05/07/2010	05/06/2011	05/06/2011	EXPIRATION		8,627,018	1,128.1500	313,376			647,017		*#	(372,807)		(130,573)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/21/2010	05/20/2011	05/20/2011	EXPIRATION		4,339,433	1,071.5900	150,116			279,904		*#	(179,216)		(62,548)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	05/21/2010	05/20/2011	05/20/2011	EXPIRATION		4,234,415	1,071.5900	177,265			338,764		*#	(215,013)		(73,861)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	06/08/2010	06/06/2011	06/06/2011	EXPIRATION		4,477,169	1,064.8800	161,785			340,261		*#	(199,672)		(80,892)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	06/08/2010	06/06/2011	06/06/2011	EXPIRATION		4,223,116	1,064.8800	130,436			268,168		*#	(158,340)		(65,218)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/22/2010	06/20/2011	06/20/2011	EXPIRATION		5,252,103	1,113.2000	191,457			404,429		*#	(206,932)		(95,729)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/22/2010	06/20/2011	06/20/2011	EXPIRATION		5,172,089	1,113.2000	159,456			325,834		*#	(168,135)		(79,728)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011	07/06/2011	EXPIRATION		3,432,583	1,028.0600	116,694			216,260		*#	(116,643)		(68,072)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011	07/06/2011	EXPIRATION		4,091,991	1,028.0600	160,605			302,821		*#	(163,481)		(93,686)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011	07/20/2011	EXPIRATION		4,664,495	1,083.4800	145,469			291,541		*#	(146,211)		(84,857)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011	07/20/2011	EXPIRATION		5,053,484	1,083.4800	180,548			368,885		*#	(184,177)		(105,320)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011	08/06/2011	EXPIRATION		4,331,934	1,121.6400	126,949			251,271		*#	(100,782)		(84,632)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011	08/06/2011	EXPIRATION		4,821,228	1,121.6400	161,318			325,430		*#	(130,126)		(107,545)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011	08/20/2011	EXPIRATION		5,557,265	1,071.6900	156,654			268,817		*#	(147,353)		(104,436)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011	08/20/2011	EXPIRATION		3,016,239	1,071.6900	98,900			145,902		*#	(94,601)		(65,934)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/08/2010	09/06/2011	09/06/2011	EXPIRATION		4,165,583	1,104.5100	119,818			229,039		*#	(86,393)		(89,864)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/08/2010	09/06/2011	09/06/2011	EXPIRATION		2,446,344	1,104.5100	80,710			134,509		*#	(59,727)		(60,532)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011	09/20/2011	EXPIRATION		5,453,116	1,142.7100	149,366			283,367		*#	(97,324)		(112,025)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011	09/20/2011	EXPIRATION		4,634,682	1,142.7100	148,323			240,837		*#	(98,544)		(111,242)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011	10/06/2011	EXPIRATION		7,126,255	1,159.9700	199,049			30,717		*#	(101,431)		(165,875)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011	10/06/2011	EXPIRATION		2,028,594	1,159.9700	66,088			8,744		*#	(34,281)		(55,074)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011	10/06/2011	EXPIRATION		672,342	1,159.9700	19,330			46,057		*#	(15,250)		(16,108)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011	10/20/2011	EXPIRATION		8,366,231	1,178.1700	236,536			264,301		*#	(101,098)		(197,114)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011	10/20/2011	EXPIRATION		1,810,873	1,178.1700	60,805			57,208		*#	(26,564)		(50,671)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011	10/20/2011	EXPIRATION		538,902	1,178.1700	15,986			36,913		*#	(9,421)		(13,322)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011	11/06/2011	EXPIRATION		3,855,418	1,225.8500	100,234			86,113		*#	(24,157)		(91,881)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011	11/06/2011	EXPIRATION		4,832,107	1,225.8500	143,759			107,928		*#	(35,119)		(131,779)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/09/2010	11/06/2011	11/06/2011	EXPIRATION		562,130	1,225.8500	14,734			19,207		*#	(4,633)		(13,506)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	11/23/2010	11/20/2011	11/20/2011	EXPIRATION		5,074,808	1,199.7300	128,548			67,341		*#	(44,835)		(117,836)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011	11/20/2011	EXPIRATION		4,697,276	1,199.7300	135,782			62,331		*#	(48,035)		(124,467)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011	11/20/2011	EXPIRATION		444,035	1,199.7300	11,107			23,973		*#	(6,540)		(10,181)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011	12/06/2011	EXPIRATION		3,859,774	1,223.1200	102,307			111,553		*#	(9,443)		(102,307)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011	12/06/2011	EXPIRATION		5,684,985	1,223.1200	172,764			164,305		*#	(16,405)		(172,764)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011	12/06/2011	EXPIRATION		472,700	1,223.1200	13,743			18,385		*#	(1,903)		(13,743)				A

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Indexed Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/22/2010	12/20/2011	12/20/2011	EXPIRATION		5,050,811	1,247.0800	137,866					*#	1,655		(137,866)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011	12/20/2011	EXPIRATION		6,877,992	1,247.0800	216,033					*#	1,725		(216,036)				A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011	12/20/2011	EXPIRATION		658,722	1,247.0800	18,683			8,949		*#	(264)		(18,683)				A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX
0429999. Total-Purchased Options												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX
1409999. Total-Hedging Other												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX
1449999. TOTAL												6,702,077	0	0	11,141,221	0	XXX	(6,538,371)	0	(3,753,555)	0	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

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

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

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

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		721,472		721,472	721,472		721,472		0
BARCLAYS	Y	N		1,639,172		1,639,172	1,639,172		1,639,172		0
BNP PARIBAS NEW YORK	Y	N		1,328,006		1,328,006	1,328,006		1,328,006		0
CREDIT SUISSE	Y	N		1,381,574		1,381,574	1,381,574		1,381,574		0
J.P. MORGAN CHASE	Y	N		531,119		531,119	531,119		531,119		0
WELLS FARGO	Y	N		56,878		56,878	56,878		56,878		0
0299999. Total NAIC 1 Designation			0	5,658,220	0	5,658,220	5,658,220	0	5,658,220	0	0
0899999. Totals			0	5,658,220	0	5,658,220	5,658,220	0	5,658,220	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
PNC Bank	Pittsburgh, PA					(1,168,276)	XXX
The Bank of New York Mellon	New York, NY		0.010	11		212,091	XXX
The Neighborhood National Bank	National City, CA		0.550	750	92	100,000	XXX
0199999. Total - Open Depositories		XXX	XXX	761	92	(856,185)	XXX
0399999. Total Cash on Deposit		XXX	XXX	761	92	(856,185)	XXX
0599999. Total Cash		XXX	XXX	761	92	(856,185)	XXX

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

1. January	3,170,109	4. April	(2,930,621)	7. July	(2,905,561)	10. October	(648,650)
2. February	5,580,397	5. May	773,638	8. August	3,795,680	11. November	(689,611)
3. March	2,433,426	6. June	742,269	9. September	(3,979,180)	12. December	(856,185)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			266,787	287,842
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE			128,390	138,789
11. Georgia GA	B	LIFE INSURANCE			35,949	38,860
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			513,563	555,156
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			118,119	127,685
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			412,702	429,005
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	5,057,813	5,249,658		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	LIFE INSURANCE			174,611	188,753
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			515,225	544,236
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	5,057,813	5,249,658	2,165,346	2,310,326

DETAILS OF WRITE-INS

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

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