



ANNUAL STATEMENT

For the Year Ended December 31, 2012
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Financial Way..... Cincinnati OH US..... 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Morris <i>(Name)</i> amber_morris@ohionational.com <i>(E-Mail Address)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number) (Extension)</i> 513-794-4516 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman, & CEO	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary, Vice Chairman & CRO

OTHER

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

DIRECTORS OR TRUSTEES

Larry Joel Adams	Ronald John Dolan	Michael Francis Haverkamp	Gary Thomas Huffman
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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) Gary Thomas Huffman	_____ (Signature) Therese Susan McDonough	_____ (Signature) Joseph Richard Sander
_____ (Printed Name) President, Chairman, & CEO	_____ (Printed Name) Secretary	_____ (Printed Name) Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This _____ day of February 2013

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

Roxanna S Henry, Notary Public
May 11, 2014

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,932,962	0.1	2,932,962	0	2,932,962	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	14,214,222	0.5	14,214,222	0	14,214,222	0.5
1.22 Issued by U.S. government sponsored agencies.....	78,608	0.0	78,608	0	78,608	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,151,077	0.0	1,151,077	0	1,151,077	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.....	154,374,054	5.6	154,374,054	0	154,374,054	5.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,875,000	0.1	1,875,000	0	1,875,000	0.1
1.43 Revenue and assessment obligations.....	2,007,885	0.1	2,007,885	0	2,007,885	0.1
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	34,018,371	1.2	34,018,371	0	34,018,371	1.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	2,117,913	0.1	2,117,913	0	2,117,913	0.1
1.513 All other.....	3,991,348	0.1	3,991,348	0	3,991,348	0.1
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	68,279,934	2.5	68,279,934	0	68,279,934	2.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	164,003,568	6.0	164,003,568	0	164,003,568	6.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,329,494,796	48.4	1,329,494,796	0	1,329,494,796	48.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	398,830,292	14.5	398,830,292	0	398,830,292	14.5
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	84,357,063	84,357,063	3.1
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	5,257,857	0.2	5,257,857	0	5,257,857	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	107,180	0.0	107,180	0	107,180	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	400,005,805	14.5	400,005,805	0	400,005,805	14.5
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	89,550,642	3.3	89,550,642	0	89,550,642	3.3
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	77,886	0.0	77,886	0	77,886	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	84,357,063	3.1	84,357,063	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(7,440,858)	(0.3)	(7,440,858)	0	(7,440,858)	(0.3)
11. Other invested assets.....	411,823	0.0	411,823	0	411,823	0.0
12. Total invested assets.....	2,749,697,427	100.0	2,749,697,427	84,357,063	2,749,697,427	100.0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	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.....		0
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.....		398,170,002
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	29,770,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	29,770,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		27,603,793
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	330,404	330,404
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		400,005,805
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		400,005,805
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		400,005,805

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		441,964
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	9,037	
5.2	Totals, Part 3, Column 9.....	15,426	24,463
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		47,245
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(4,750)	
9.2	Totals, Part 3, Column 14.....	(2,607)	(7,357)
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		411,824
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		411,824

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,991,291,629
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		417,909,759
3.	Accrual of discount.....		3,245,449
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	794,628	
4.2	Part 2, Section 1, Column 15.....	(143)	
4.3	Part 2, Section 2, Column 13.....	(83,124)	
4.4	Part 4, Column 11.....	2,994	714,355
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,300,353
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		228,790,472
7.	Deduct amortization of premium.....		3,163,708
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,696,961	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	75,353	1,772,314
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,182,735,051
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,182,735,051

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	49,318,611	53,814,366	49,101,837	46,370,739
	2. Canada.....	1,075,291	1,123,303	1,088,642	1,075,000
	3. Other Countries.....	1,075,577	1,141,275	1,078,191	1,075,000
	4. Totals.....	51,469,479	56,078,944	51,268,670	48,520,739
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	137,689,309	147,205,996	137,693,587	137,662,436
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	92,929,120	98,726,114	92,556,306	90,285,873
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,383,833,624	1,544,401,540	1,386,268,958	1,388,641,283
	9. Canada.....	85,166,581	99,754,047	85,420,639	83,507,800
	10. Other Countries.....	426,281,906	466,867,930	426,288,106	437,495,688
	11. Totals.....	1,895,282,111	2,111,023,517	1,897,977,703	1,909,644,771
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	2,177,370,019	2,413,034,571	2,179,496,266	2,186,113,819
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	5,257,857	5,300,657	5,258,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	5,257,857	5,300,657	5,258,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	5,257,857	5,300,657	5,258,000	
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	2,467	2,467	5,328	
	21. Canada.....	0	0	0	
	22. Other Countries.....	104,713	104,713	0	
	23. Totals.....	107,180	107,180	5,328	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	107,180	107,180	5,328	
	26. Total Stocks.....	5,365,037	5,407,837	5,263,328	
	27. Total Bonds and Stocks....	2,182,735,056	2,418,442,408	2,184,759,594	

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.....	7,003,423	9,602,328	15,565,325	13,895,957	3,251,578	49,318,611	2.3	13,416,450	0.7	42,280,671	7,037,940
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	7,003,423	9,602,328	15,565,325	13,895,957	3,251,578	49,318,611	2.3	13,416,450	0.7	42,280,671	7,037,940
2. All Other Governments											
2.1 Class 1.....	75,500	2,075,368	0	0	0	2,150,868	0.1	2,153,118	0.1	1,075,291	1,075,577
2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	75,500	2,075,368	0	0	0	2,150,868	0.1	2,153,118	0.1	1,075,291	1,075,577
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	0	5,845,488	51,230,198	49,026,741	30,520,837	136,623,264	6.3	68,708,057	3.5	136,623,264	0
3.2 Class 2.....	0	0	0	1,066,045	0	1,066,045	0.0	1,064,886	0.1	1,066,045	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	5,845,488	51,230,198	50,092,786	30,520,837	137,689,309	6.3	69,772,943	3.5	137,689,309	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	8,341,583	16,935,468	33,640,703	32,026,230	110,136	91,054,120	4.2	85,659,124	4.3	86,975,265	4,078,855
5.2 Class 2.....	80,000	400,000	710,000	685,000	0	1,875,000	0.1	1,955,000	0.1	0	1,875,000
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	8,421,583	17,335,468	34,350,703	32,711,230	110,136	92,929,120	4.3	87,614,124	4.4	86,975,265	5,953,855

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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.....	97,095,942	265,091,984	314,272,480	172,738,757	38,833,116	888,032,279	40.8	890,496,810	44.7	563,085,522	324,946,758
6.2 Class 2.....	31,209,370	312,623,172	376,633,468	105,575,878	23,626,887	849,668,775	39.0	766,650,500	38.5	496,995,110	352,673,664
6.3 Class 3.....	7,534,746	32,306,586	31,662,344	17,257,666	4,500,439	93,261,781	4.3	106,471,123	5.3	62,092,791	31,168,989
6.4 Class 4.....	1,474,363	15,134,590	10,441,426	8,140,535	0	35,190,914	1.6	27,125,913	1.4	29,035,080	6,155,834
6.5 Class 5.....	1,558,093	4,600,783	2,773,821	2,089,862	0	11,022,559	0.5	7,451,503	0.4	7,381,748	3,640,810
6.6 Class 6.....	0	410,873	0	0	3,018,479	3,429,352	0.2	5,313,997	0.3	1,663,479	1,765,873
6.7 Totals.....	138,872,514	630,167,988	735,783,539	305,802,698	69,978,921	1,880,605,660	86.4	1,803,509,846	90.6	1,160,253,730	720,351,928
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2.....	0	10,662,589	0	0	0	10,662,589	0.5	10,611,006	0.5	0	10,662,589
7.3 Class 3.....	0	4,013,872	0	0	0	4,013,872	0.2	4,018,108	0.2	4,013,872	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	14,676,461	0	0	0	14,676,461	0.7	14,629,114	0.7	4,013,872	10,662,589
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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).....112,516,448	.....299,550,636	.....414,708,706	.....267,687,685	.....72,715,667	.....1,167,179,142	.....53.6	.....XXX	.....XXX	.....830,040,013	.....337,139,130
9.2 Class 2.....	(d).....31,289,370	.....323,685,761	.....377,343,468	.....107,326,923	.....23,626,887	.....863,272,409	.....39.6	.....XXX	.....XXX	.....498,061,155	.....365,211,253
9.3 Class 3.....	(d).....7,534,746	.....36,320,458	.....31,662,344	.....17,257,666	.....4,500,439	.....97,275,653	.....4.5	.....XXX	.....XXX	.....66,106,663	.....31,168,989
9.4 Class 4.....	(d).....1,474,363	.....15,134,590	.....10,441,426	.....8,140,535	.....0	.....35,190,914	.....1.6	.....XXX	.....XXX	.....29,035,080	.....6,155,834
9.5 Class 5.....	(d).....1,558,093	.....4,600,783	.....2,773,821	.....2,089,862	.....0	(c).....11,022,559	.....0.5	.....XXX	.....XXX	.....7,381,748	.....3,640,810
9.6 Class 6.....	(d).....0	.....410,873	.....0	.....0	.....3,018,479	(c).....3,429,352	.....0.2	.....XXX	.....XXX	.....1,663,479	.....1,765,873
9.7 Totals.....	.....154,373,020	.....679,703,101	.....836,929,765	.....402,502,671	.....103,861,472	(b).....2,177,370,029	.....100.0	.....XXX	.....XXX	.....1,432,288,138	.....745,081,889
9.8 Line 9.7 as a % of Col. 6.....	.....7.1	.....31.2	.....38.4	.....18.5	.....4.8	.....100.0	.....XXX	.....XXX	.....XXX	.....65.8	.....34.2
10. Total Bonds Prior Year											
10.1 Class 1.....	.....85,513,469	.....280,340,362	.....406,856,715	.....232,701,315	.....55,021,698	.....XXX	.....XXX	.....1,060,433,559	.....53.3	.....770,566,599	.....289,866,959
10.2 Class 2.....	.....22,147,055	.....259,147,036	.....383,570,684	.....80,276,952	.....35,139,665	.....XXX	.....XXX	.....780,281,392	.....39.2	.....450,414,058	.....329,867,334
10.3 Class 3.....	.....7,174,610	.....46,735,344	.....19,417,987	.....19,053,974	.....18,107,316	.....XXX	.....XXX	.....110,489,231	.....5.5	.....87,753,177	.....22,736,055
10.4 Class 4.....	.....478,840	.....12,581,315	.....10,776,634	.....3,195,118	.....94,006	.....XXX	.....XXX	.....27,125,913	.....1.4	.....22,677,801	.....4,448,111
10.5 Class 5.....	.....619,200	.....2,751,945	.....2,996,924	.....1,083,434	.....0	.....XXX	.....XXX	(c).....7,451,503	.....0.4	.....2,515,196	.....4,936,306
10.6 Class 6.....	.....0	.....3,046,858	.....338,492	.....0	.....1,928,647	.....XXX	.....XXX	(c).....5,313,997	.....0.3	.....1,173,647	.....4,140,349
10.7 Totals.....	.....115,933,174	.....604,602,860	.....823,957,436	.....336,310,793	.....110,291,332	.....XXX	.....XXX	(b).....1,991,095,595	.....100.0	.....1,335,100,478	.....655,995,114
10.8 Line 10.7 as a % of Col. 8.....	.....5.8	.....30.4	.....41.4	.....16.9	.....5.5	.....XXX	.....XXX	.....100.0	.....XXX	.....67.1	.....32.9
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....78,078,394	.....189,891,687	.....292,678,117	.....211,089,146	.....58,302,669	.....830,040,013	.....38.1	.....770,566,599	.....38.7	.....830,040,013	.....XXX
11.2 Class 2.....	.....8,579,696	.....198,479,559	.....206,411,072	.....65,666,988	.....18,923,840	.....498,061,155	.....22.9	.....450,414,058	.....22.6	.....498,061,155	.....XXX
11.3 Class 3.....	.....2,175,515	.....27,791,334	.....14,811,490	.....16,827,885	.....4,500,439	.....66,106,663	.....3.0	.....87,753,177	.....4.4	.....66,106,663	.....XXX
11.4 Class 4.....	.....939,783	.....11,219,277	.....9,161,541	.....7,714,479	.....0	.....29,035,080	.....1.3	.....22,677,801	.....1.1	.....29,035,080	.....XXX
11.5 Class 5.....	.....1,529,526	.....4,156,619	.....0	.....1,695,603	.....0	.....7,381,748	.....0.3	.....2,515,196	.....0.1	.....7,381,748	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....1,663,479	.....1,663,479	.....0.1	.....1,173,647	.....0.1	.....1,663,479	.....XXX
11.7 Totals.....	.....91,302,914	.....431,538,476	.....523,062,220	.....302,994,101	.....83,390,427	.....1,432,288,138	.....65.8	.....1,335,100,478	.....67.1	.....1,432,288,138	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....6.4	.....30.1	.....36.5	.....21.2	.....5.8	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....4.2	.....19.8	.....24.0	.....13.9	.....3.8	.....65.8	.....XXX	.....XXX	.....XXX	.....65.8	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....34,438,054	.....109,658,949	.....122,030,588	.....56,598,539	.....14,412,999	.....337,139,129	.....15.5	.....289,866,959	.....14.6	.....XXX	.....337,139,129
12.2 Class 2.....	.....22,709,674	.....125,206,202	.....170,932,396	.....41,659,935	.....4,703,047	.....365,211,254	.....16.8	.....329,867,334	.....16.6	.....XXX	.....365,211,254
12.3 Class 3.....	.....5,359,230	.....8,529,124	.....16,850,854	.....429,781	.....0	.....31,168,989	.....1.4	.....22,736,055	.....1.1	.....XXX	.....31,168,989
12.4 Class 4.....	.....534,580	.....3,915,313	.....1,279,884	.....426,057	.....0	.....6,155,834	.....0.3	.....4,448,111	.....0.2	.....XXX	.....6,155,834
12.5 Class 5.....	.....28,567	.....444,164	.....2,773,821	.....394,259	.....0	.....3,640,811	.....0.2	.....4,936,306	.....0.2	.....XXX	.....3,640,811
12.6 Class 6.....	.....0	.....410,873	.....0	.....0	.....1,355,000	.....1,765,873	.....0.1	.....4,140,349	.....0.2	.....XXX	.....1,765,873
12.7 Totals.....	.....63,070,105	.....248,164,625	.....313,867,543	.....99,508,571	.....20,471,046	.....745,081,890	.....34.2	.....655,995,114	.....32.9	.....XXX	.....745,081,890
12.8 Line 12.7 as a % of Col. 6.....	.....8.5	.....33.3	.....42.1	.....13.4	.....2.7	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....2.911.414.44.60.934.2XXXXXXXXXXXX34.2

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- (a) Includes \$.....395,784,701 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....48,759,511 current year, \$.....34,646,629 prior year of bonds with Z designations and \$.....0 current year, \$.....0 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 \$.....3,023,173 current year, \$.....0 prior year of bonds with 5* designations and \$.....325,000 current year, \$.....2,325,000 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	227,925	1,128,210	7,147,530	1,467,236	0	9,970,901	0.5	13,411,584	0.7	2,932,962	7,037,940	
1.2 Residential Mortgage-Backed Securities.....	6,439,612	7,005,912	6,083,234	3,771,861	0	23,300,619	1.1	4,865	0.0	23,300,619	0	
1.3 Commercial Mortgage-Backed Securities.....	335,886	1,468,206	2,334,560	8,656,860	3,251,578	16,047,090	0.7	0	0.0	16,047,090	0	
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.5 Totals.....	7,003,423	9,602,328	15,565,324	13,895,957	3,251,578	49,318,610	2.3	13,416,449	0.7	42,280,671	7,037,940	
2. All Other Governments												
2.1 Issuer Obligations.....	75,500	2,075,368	0	0	0	2,150,868	0.1	2,153,118	0.1	1,075,291	1,075,577	
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.5 Totals.....	75,500	2,075,368	0	0	0	2,150,868	0.1	2,153,118	0.1	1,075,291	1,075,577	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	0	5,845,488	51,230,198	50,092,786	30,520,837	137,689,309	6.3	69,772,944	3.5	137,689,309	0	
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.5 Totals.....	0	5,845,488	51,230,198	50,092,786	30,520,837	137,689,309	6.3	69,772,944	3.5	137,689,309	0	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	80,000	1,100,237	13,526,005	14,116,278	0	28,822,520	1.3	16,417,637	0.8	22,868,665	5,953,855	
5.2 Residential Mortgage-Backed Securities.....	8,193,478	15,596,050	19,909,264	15,297,672	110,136	59,106,600	2.7	50,117,223	2.5	59,106,600	0	
5.3 Commercial Mortgage-Backed Securities.....	148,105	639,181	915,434	3,297,280	0	5,000,000	0.2	21,079,264	1.1	5,000,000	0	
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.5 Totals.....	8,421,583	17,335,468	34,350,703	32,711,230	110,136	92,929,120	4.3	87,614,124	4.4	86,975,265	5,953,855	
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	57,857,427	471,471,501	657,303,053	265,047,582	63,317,493	1,514,997,056	69.6	1,417,017,459	71.2	925,360,311	589,636,745	
6.2 Residential Mortgage-Backed Securities.....	44,894,584	73,965,893	43,660,519	30,581,719	2,981,632	196,084,347	9.0	251,343,305	12.6	183,688,591	12,395,756	
6.3 Commercial Mortgage-Backed Securities.....	(24,327)	(105,652)	6,001,709	324,018	628,044	6,823,792	0.3	6,731,436	0.3	1,958,305	4,865,486	
6.4 Other Loan-Backed and Structured Securities.....	36,144,829	84,836,247	28,818,256	9,849,380	3,051,753	162,700,465	7.5	128,417,647	6.4	49,246,523	113,453,942	
6.5 Totals.....	138,872,513	630,167,989	735,783,537	305,802,699	69,978,922	1,880,605,660	86.4	1,803,509,847	90.6	1,160,253,730	720,351,929	
7. Hybrid Securities												
7.1 Issuer Obligations.....	0	14,676,461	0	0	0	14,676,461	0.7	14,629,114	0.7	4,013,872	10,662,589	
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.5 Totals.....	0	14,676,461	0	0	0	14,676,461	0.7	14,629,114	0.7	4,013,872	10,662,589	
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	

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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.....	58,240,852	496,297,265	729,206,786	330,723,882	93,838,330	1,708,307,115	78.5	XXX	XXX	1,093,940,410	614,366,706
9.2 Residential Mortgage-Backed Securities.....	59,527,674	96,567,855	69,653,017	49,651,252	3,091,768	278,491,566	12.8	XXX	XXX	266,095,810	12,395,756
9.3 Commercial Mortgage-Backed Securities.....	459,664	2,001,735	9,251,703	12,278,158	3,879,622	27,870,882	1.3	XXX	XXX	23,005,395	4,865,486
9.4 Other Loan-Backed and Structured Securities.....	36,144,829	84,836,247	28,818,256	9,849,380	3,051,753	162,700,465	7.5	XXX	XXX	49,246,523	113,453,942
9.5 Totals.....	154,373,019	679,703,102	836,929,762	402,502,672	103,861,473	2,177,370,028	100.0	XXX	XXX	1,432,288,138	745,081,890
9.6 Line 9.5 as a % of Col. 6.....	7.1	31.2	38.4	18.5	4.8	100.0	XXX	XXX	XXX	65.8	34.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	36,470,432	401,625,245	729,052,450	270,659,216	95,594,513	XXX	XXX	1,533,401,856	77.0	973,534,477	559,867,379
10.2 Residential Mortgage-Backed Securities.....	46,070,023	134,080,482	69,529,060	46,396,696	5,389,132	XXX	XXX	301,465,393	15.1	289,138,222	12,327,169
10.3 Commercial Mortgage-Backed Securities.....	1,459,842	1,927,783	7,510,961	10,200,295	6,711,819	XXX	XXX	27,810,700	1.4	23,892,767	3,917,933
10.4 Other Loan-Backed and Structured Securities.....	31,932,877	66,969,348	17,864,966	9,054,587	2,595,869	XXX	XXX	128,417,647	6.4	48,535,013	79,882,635
10.5 Totals.....	115,933,174	604,602,858	823,957,437	336,310,794	110,291,333	XXX	XXX	1,991,095,596	100.0	1,335,100,479	655,995,116
10.6 Line 10.5 as a % of Col. 8.....	5.8	30.4	41.4	16.9	5.5	XXX	XXX	100.0	XXX	67.1	32.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	24,824,925	314,587,721	438,036,767	240,839,574	75,651,423	1,093,940,410	50.2	973,534,477	48.9	1,093,940,410	XXX
11.2 Residential Mortgage-Backed Securities.....	56,583,934	88,402,979	69,349,162	49,081,722	2,678,013	266,095,810	12.2	289,138,222	14.5	266,095,810	XXX
11.3 Commercial Mortgage-Backed Securities.....	483,991	2,107,387	5,062,366	11,954,139	3,397,512	23,005,395	1.1	23,892,767	1.2	23,005,395	XXX
11.4 Other Loan-Backed and Structured Securities.....	9,410,064	26,440,389	10,613,926	1,118,665	1,663,478	49,246,522	2.3	48,535,013	2.4	49,246,522	XXX
11.5 Totals.....	91,302,914	431,538,476	523,062,221	302,994,100	83,390,426	1,432,288,137	65.8	1,335,100,479	67.1	1,432,288,137	XXX
11.6 Line 11.5 as a % of Col. 6.....	6.4	30.1	36.5	21.2	5.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	4.2	19.8	24.0	13.9	3.8	65.8	XXX	XXX	XXX	65.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	33,415,928	181,709,544	291,170,019	89,884,308	18,186,907	614,366,706	28.2	559,867,379	28.1	XXX	614,366,706
12.2 Residential Mortgage-Backed Securities.....	2,943,740	8,164,875	303,856	569,530	413,755	12,395,756	0.6	12,327,169	0.6	XXX	12,395,756
12.3 Commercial Mortgage-Backed Securities.....	(24,327)	(105,652)	4,189,338	324,018	482,110	4,865,487	0.2	3,917,933	0.2	XXX	4,865,487
12.4 Other Loan-Backed and Structured Securities.....	26,734,765	58,395,858	18,204,330	8,730,714	1,388,274	113,453,941	5.2	79,882,635	4.0	XXX	113,453,941
12.5 Totals.....	63,070,106	248,164,625	313,867,543	99,508,570	20,471,046	745,081,890	34.2	655,995,116	32.9	XXX	745,081,890
12.6 Line 12.5 as a % of Col. 6.....	8.5	33.3	42.1	13.4	2.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.9	11.4	14.4	4.6	0.9	34.2	XXX	XXX	XXX	XXX	34.2

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Sch. DA-Verification
NONE

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
Mortgages in Good Standing - Commercial Mortgages - All Other															
0024695		COEUR D'ALENE	ID		04/30/2001	8.000	1,427,898	0	0	0	0	0	0	3,495,000	12/31/2011
0024745		SAN ANTONIO	TX		08/29/1997	8.125	895,544	0	0	0	0	0	0	3,725,000	12/31/2011
0024750		DOUGLASS TWP	PA		09/30/1997	8.000	1,002,781	0	0	0	0	0	0	5,265,000	12/31/2011
0024762	O	SODDY-DAISY	TN		04/30/2001	8.000	111,377	0	0	0	0	0	0	569,500	12/31/2011
0024786		COLUMBUS	GA		06/03/1998	7.250	434,346	0	0	0	0	0	0	2,400,000	12/31/2011
0024798	O	FAYETTEVILLE	NC		09/30/1998	7.165	91,627	0	0	0	0	0	0	356,499	12/31/2011
0024807		BROKEN ARROW	OK		10/22/1998	7.240	145,070	0	0	0	0	0	0	3,430,000	12/31/2010
0024809		COLONIAL HGTS	TN		10/30/1998	7.400	893,908	0	0	0	0	0	0	3,295,000	12/31/2011
0024872	O	OAKWOOD	GA		10/22/1999	7.000	421,144	0	0	0	0	0	0	1,512,501	12/31/2011
0024881		ELKTON	MD		02/15/2000	8.050	2,591,469	0	0	0	0	0	0	6,005,000	12/31/2011
0024883		LOS ANGELES	CA		04/26/2000	8.650	310,900	0	0	0	0	0	0	5,105,000	12/31/2011
0024884		LOUISA	KY		04/28/2000	8.000	1,260,235	0	0	0	0	0	0	3,490,000	12/31/2010
0024885		BEAVERCREEK TWP	OH		05/11/2000	8.250	862,142	0	0	0	0	0	0	2,350,000	12/31/2011
0024891		TAYLORS	SC		09/07/2000	8.000	5,594,806	0	0	0	0	0	0	15,340,000	12/31/2010
0024893		ALBUQUERQUE	NM		11/06/2000	9.000	1,136,139	0	0	0	0	0	0	3,755,000	12/31/2011
0024902		HALLS CROSSROAD	TN		05/16/2001	8.000	327,931	0	0	0	0	0	0	1,835,000	12/31/2011
0024905		BATTLE CREEK	MI		08/30/2001	8.200	1,699,729	0	0	0	0	0	0	9,155,000	12/31/2011
0024906		OLIVE TWP	IN		08/30/2001	8.200	821,750	0	0	0	0	0	0	4,425,000	12/31/2011
0024907		TOWNSEND TWP	OH		08/30/2001	8.200	1,062,872	0	0	0	0	0	0	5,725,000	12/31/2011
0024909		KNOX COUNTY	TN		08/30/2001	8.200	539,772	0	0	0	0	0	0	3,070,000	12/31/2011
0024910		ROWAN COUNTY	NC		08/30/2001	8.200	849,864	0	0	0	0	0	0	4,580,000	12/31/2011
0024912		VERNON TOWNSHIP	PA		09/10/2001	8.210	399,674	0	0	0	0	0	0	2,300,000	12/31/2011
0024913		KNOX COUNTY	TN		10/12/2001	7.750	1,373,125	0	0	0	0	0	0	2,845,000	12/31/2011
0024917		MUSKOGEE	OK		12/21/2001	7.500	1,136,202	0	0	0	0	0	0	3,195,000	12/31/2010
0024922		BIRMINGHAM	AL		04/09/2002	7.680	5,094,587	0	0	0	0	0	0	17,240,000	12/31/2011
0024924		COLUMBUS	OH		05/01/2002	7.500	1,144,361	0	0	0	0	0	0	2,475,000	12/31/2011
0024926		EL PASO	TX		05/17/2002	7.850	2,165,337	0	0	0	0	0	0	9,770,000	12/31/2011
0024927		BROOKSVILLE	FL		05/20/2002	7.500	851,996	0	0	0	0	0	0	2,490,000	12/31/2011
0125139		PHENIX CITY	AL		05/17/2005	5.820	1,727,911	0	0	0	0	0	0	3,115,000	12/31/2011
0125329		MOUNTAIN BROOK	AL		06/21/2007	6.060	2,380,108	0	0	0	0	0	0	4,370,000	12/31/2011
0125488		BIRMINGHAM	AL		03/09/2011	5.070	1,093,203	0	0	0	0	0	0	2,860,000	12/31/2011
0125523		FORT PAYNE	AL		08/30/2011	5.500	1,570,475	0	0	0	0	0	0	4,180,000	12/31/2011
0325132		TUCSON	AZ		04/07/2005	5.850	623,508	0	0	0	0	0	0	980,000	12/31/2011
0325153		GILBERT	AZ		07/07/2005	5.750	1,003,547	0	0	0	0	0	0	1,725,000	12/31/2010
0325357		LAVEEN	AZ		11/30/2007	6.330	824,549	0	0	0	0	0	0	1,370,000	12/31/2010
0325372		SCOTTSDALE	AZ		01/07/2008	6.050	1,055,008	0	0	0	0	0	0	1,600,000	12/31/2011
0325431		TUCSON	AZ		12/05/2008	6.700	1,395,960	0	0	0	0	0	0	3,060,000	12/31/2011
0325510		CHANDLER	AZ		06/29/2011	5.125	1,340,924	0	0	0	0	0	0	2,710,000	12/31/2011
0325548		MESA	AZ		03/20/2012	5.000	1,960,494	0	0	0	0	0	0	4,200,000	02/21/2012
0425231		LITTLE ROCK	AR		04/25/2006	6.080	2,802,203	0	0	0	0	0	0	4,465,000	12/31/2011
0524992		DEL AIRE	CA		04/10/2003	6.400	2,793,729	0	0	0	0	0	0	7,830,000	12/31/2011
0524994		TUSTIN	CA		04/17/2003	6.125	2,636,565	0	0	0	0	0	0	6,255,000	12/31/2011
0524995		FRESNO	CA		04/23/2003	6.500	1,086,971	0	0	0	0	0	0	1,640,000	12/31/2011

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Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0525116		SAN DIEGO	CA		12/29/2004	6.180	4,291,724	0	0	0	0	0	9,190,000	12/31/2011
0525133		PACOIMA	CA		04/20/2005	5.770	2,709,455	0	0	0	0	0	4,625,000	12/31/2011
0525142		FRESNO	CA		05/31/2005	5.820	3,005,003	0	0	0	0	0	6,965,000	12/31/2011
0525227		SAN DIEGO	CA		04/03/2006	6.200	1,382,216	0	0	0	0	0	9,075,000	12/31/2011
0525241		SANTA ANNA	CA		06/07/2006	6.110	2,703,909	0	0	0	0	0	15,995,000	12/31/2011
0525267		SAN DIEGO	CA		09/27/2006	6.640	1,761,817	0	0	0	0	0	3,305,000	12/31/2011
0525291		LONG BEACH	CA		12/27/2006	6.160	1,524,403	0	0	0	0	0	2,280,000	12/31/2011
0525295		MISSION VIEJO	CA		12/28/2006	6.320	1,388,835	0	0	0	0	0	2,980,000	12/31/2011
0525315		SACRAMENTO	CA		04/16/2007	7.500	1,424,278	0	0	0	0	0	2,885,000	12/31/2011
0525373		WINDSOR	CA		01/15/2008	6.050	3,344,047	0	0	0	0	0	4,395,000	12/31/2011
0525396		MORGAN HILLS	CA		05/22/2008	6.000	2,686,837	0	0	0	0	0	14,175,000	12/31/2011
0525404		LOS ANGELES	CA		07/09/2008	6.760	1,582,581	0	0	0	0	0	2,250,000	12/31/2011
0525417		DEL MAR	CA		09/30/2008	6.600	1,355,084	0	0	0	0	0	5,020,000	12/31/2011
0525425		CHINO	CA		10/30/2008	6.530	2,499,057	0	0	0	0	0	3,635,000	12/31/2011
0525452		SUNNYVALE	CA		06/17/2010	6.490	982,871	0	0	0	0	0	2,505,000	12/31/2011
0525522		DANA POINT	CA		08/19/2011	5.500	1,227,740	0	0	0	0	0	2,760,000	12/31/2011
0525583		VICTORVILLE	CA		11/02/2012	4.750	1,240,701	0	0	0	0	0	3,320,000	09/26/2012
0625232		DENVER	CO		04/25/2006	6.050	1,267,306	0	0	0	0	0	2,650,000	12/31/2010
0R24234	O	NEW BRIGHTON	MN		04/29/1999	7.250	12,988	0	0	0	0	0	208,000	12/31/2011
0R24298		ALBUQUERQUE	NM		08/24/1999	7.500	147,751	0	0	0	0	0	555,000	12/31/2011
1025057		LAKELAND	FL		02/27/2004	5.970	1,792,135	0	0	0	0	0	4,220,000	12/31/2011
1025169		PALMETTO	FL		09/16/2005	5.770	1,579,676	0	0	0	0	0	1,835,000	12/31/2011
1025205		PORT ST LUCIE	FL		01/31/2006	5.790	629,812	0	0	0	0	0	1,240,000	12/31/2011
1025264		WEST PALM BEACH	FL		09/07/2006	6.540	1,561,458	0	0	0	0	0	3,920,000	12/31/2011
1025286		FORT LAUDERDALE	FL		12/18/2006	6.330	2,205,656	0	0	0	0	0	2,792,000	12/31/2011
1025325		PLANTATION	FL		05/14/2007	6.310	744,818	0	0	0	0	0	1,490,000	12/31/2011
1025349		WINTER HAVEN	FL		09/28/2007	6.590	695,488	0	0	0	0	0	2,165,000	12/31/2011
1025363		CORAL SPRINGS	FL		12/20/2007	6.600	1,629,284	0	0	0	0	0	3,070,000	12/31/2011
1025381		ROCKLEDGE	FL		01/31/2008	6.450	2,435,186	0	0	0	0	0	4,695,000	12/31/2011
1025398		TAMPA	FL		06/02/2008	6.550	955,710	0	0	0	0	0	3,855,000	12/31/2011
1025434		POMPANO BEACH	FL		02/17/2009	7.670	693,254	0	0	0	0	0	1,715,000	12/31/2011
1025473		JACKSONVILLE	FL		11/01/2010	6.125	1,731,737	0	0	0	0	0	3,930,000	12/31/2011
1025485		GROVELAND	FL		01/26/2011	5.650	2,251,391	0	0	0	0	0	4,140,000	12/31/2011
1025486		GROVELAND	FL		01/26/2011	5.650	422,132	0	0	0	0	0	2,063,000	12/31/2011
1025489		ORLANDO	FL		03/24/2011	5.910	927,339	0	0	0	0	0	3,470,000	12/31/2011
1025495		ST PETERSBURG	FL		04/07/2011	5.690	1,355,487	0	0	0	0	0	2,340,000	03/17/2011
1025502		BRADENTON	FL		05/25/2011	5.650	1,060,152	0	0	0	0	0	3,365,000	12/31/2011
1025503		JACKSONVILLE	FL		05/27/2011	5.625	1,446,911	0	0	0	0	0	2,500,000	04/27/2011
1025505		TAMPA	FL		06/03/2011	5.625	1,068,555	0	0	0	0	0	1,520,000	12/31/2011
1025515		KISSIMMEE	FL		07/07/2011	5.730	1,129,957	0	0	0	0	0	1,725,000	06/29/2011
1025519		DESTIN	FL		07/27/2011	5.500	2,885,938	0	0	0	0	0	5,925,000	12/31/2011
1025528		ORLANDO	FL		09/29/2011	5.500	948,249	0	0	0	0	0	1,585,000	12/31/2011
1025565		TAMPA	FL		07/03/2012	4.875	2,772,187	0	0	0	0	0	6,000,000	05/25/2012
1025575		TITUSVILLE	FL		09/26/2012	5.000	812,367	0	0	0	0	0	1,440,000	08/01/2012

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Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
1025581		MARIANNA	FL		10/26/2012	4.875	1,593,951	0	0	0	0	0	2,600,000	08/08/2012
1125112		TIFTON	GA		11/29/2004	6.300	349,813	0	0	0	0	0	875,000	12/31/2011
1125183		OAKWOOD	GA		11/01/2005	6.210	2,003,753	0	0	0	0	0	3,245,000	12/31/2011
1125258		DALTON	GA		08/21/2006	6.720	2,260,839	0	0	0	0	0	3,055,000	12/31/2011
1125338		OAKWOOD	GA		08/13/2007	6.940	482,469	0	0	0	0	0	800,000	12/31/2010
1125362		SAVANNAH	GA		12/20/2007	6.260	2,053,057	0	0	0	0	0	2,865,000	12/31/2011
1125483		SAVANNAH	GA		12/22/2010	5.750	1,372,194	0	0	0	0	0	3,215,000	12/31/2011
1125531		SAVANNAH	GA		10/20/2011	5.500	811,589	0	0	0	0	0	1,730,000	12/31/2011
1325092		COEUR D'ALENE	ID		09/16/2004	6.290	576,566	0	0	0	0	0	1,360,000	12/31/2011
1325224		COEUR D'ALENE	ID		03/30/2006	6.250	431,261	0	0	0	0	0	1,155,000	12/31/2011
1425146		KENILWORTH	IL		06/08/2005	5.750	959,151	0	0	0	0	0	1,355,000	12/31/2011
1425236		MIDLOTHIAN	IL		05/15/2006	6.010	1,164,878	0	0	0	0	0	2,005,000	12/31/2011
1425304		ARLINGTON HEIGHTS	IL		02/01/2007	6.270	1,811,424	0	0	0	0	0	3,400,000	12/31/2011
1425382		EDWARDSVILLE	IL		02/07/2008	6.670	1,894,616	0	0	0	0	0	2,415,000	12/31/2011
1425385		BOURBONNAIS	IL		02/28/2008	6.000	914,117	0	0	0	0	0	1,155,000	12/31/2011
1425429		LINCOLNWOOD	IL		12/01/2008	6.600	1,645,850	0	0	0	0	0	3,365,000	12/31/2011
1425458		CHICAGO	IL		07/16/2010	6.410	832,977	0	0	0	0	0	1,485,000	12/31/2011
1425459		GURNEE	IL		07/22/2010	6.125	897,855	0	0	0	0	0	1,580,000	12/31/2011
1425596		CHICAGO	IL		12/26/2012	4.950	1,000,000	0	0	0	0	0	2,170,000	12/06/2012
1525141		ZIONSVILLE	IN		05/24/2005	5.890	1,084,725	0	0	0	0	0	1,590,000	12/31/2011
1525180		BUCKCREEK TWP	IN		10/28/2005	5.570	2,150,011	0	0	0	0	0	2,990,000	12/31/2011
1525229		ST JOSEPH TWP	IN		04/07/2006	6.460	878,777	0	0	0	0	0	1,515,000	12/31/2010
1525287		BROWNSBURG	IN		12/20/2006	6.300	1,424,138	0	0	0	0	0	2,015,000	12/31/2011
1525331		INDIANAPOLIS	IN		06/26/2007	6.130	534,246	0	0	0	0	0	4,305,000	12/31/2011
1525332		MCCORDSVILLE	IN		06/28/2007	6.390	1,713,469	0	0	0	0	0	2,415,000	12/31/2011
1525371		INDIANAPOLIS	IN		12/26/2007	6.470	1,802,415	0	0	0	0	0	2,470,000	12/31/2011
1525491		FISHERS	IN		04/06/2011	5.880	931,001	0	0	0	0	0	1,500,000	12/31/2011
1525499		CARMEL	IN		04/28/2011	5.870	1,178,813	0	0	0	0	0	3,435,000	12/31/2011
1525573		GRIFFITH	IN		09/11/2012	5.000	1,985,003	0	0	0	0	0	4,600,000	08/02/2012
1625230		DAVENPORT	IA		04/24/2006	6.300	354,057	0	0	0	0	0	1,250,000	12/31/2011
1625247		DES MOINES	IA		06/29/2006	5.810	1,191,039	0	0	0	0	0	2,200,000	12/31/2011
1625278		ELLSWORTH	IA		11/28/2006	6.510	785,157	0	0	0	0	0	1,260,000	12/31/2011
1625322		WATERLOO	IA		04/30/2007	6.620	268,227	0	0	0	0	0	755,000	12/31/2011
1625419		DES MOINES	IA		10/09/2008	6.490	2,391,662	0	0	0	0	0	3,955,000	12/31/2011
1825089		DANVILLE	KY		08/26/2004	6.660	718,531	0	0	0	0	0	1,050,000	12/31/2010
1825143		LEXINGTON	KY		05/31/2005	6.040	815,907	0	0	0	0	0	1,600,000	12/31/2011
1825352		LOUISVILLE	KY		10/17/2007	6.375	989,034	0	0	0	0	0	2,215,000	12/31/2011
2225157		PLYMOUTH	MA		07/18/2005	5.500	3,991,787	0	0	0	0	0	8,555,000	12/31/2011
2225506		BURLINGTON	MA		06/09/2011	5.625	1,406,004	0	0	0	0	0	2,770,000	05/02/2011
2325307		PLYMOUTH TWP	MI		03/01/2007	6.320	1,733,957	0	0	0	0	0	4,220,000	12/31/2011
2325326		ROMULUS	MI		05/30/2007	6.300	883,599	0	0	0	0	0	1,675,000	12/31/2011
2325550		ROCHESTER HILLS	MI		04/04/2012	5.000	2,044,309	0	0	0	0	0	8,900,000	12/20/2011
2425080		MINNETONKA	MN		06/18/2004	5.620	6,825,948	0	0	0	0	0	16,795,000	12/31/2011
2425368		ST PAUL	MN		12/21/2007	6.100	2,617,273	0	0	0	0	0	3,920,000	12/31/2011

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Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
2425507		GOLDEN VALLEY	MN		06/14/2011	5.690	1,200,429	0	0	0	0	0	1,965,000	12/31/2011
2425572		MAPLE GROVE	MN		09/04/2012	4.750	1,442,723	0	0	0	0	0	3,100,000	08/22/2012
2425585		EDEN PRAIRIE	MN		11/29/2012	4.500	900,000	0	0	0	0	0	2,330,000	10/29/2012
2625165		LEE'S SUMMIT	MO		08/22/2005	5.910	843,418	0	0	0	0	0	2,090,000	12/31/2011
2625179		JEFFERSON COUNTY	MO		10/06/2005	5.940	719,514	0	0	0	0	0	1,565,000	12/31/2011
2625233		ST LOUIS	MO		04/26/2006	6.100	2,236,338	0	0	0	0	0	2,160,000	12/31/2011
2625406		EARTH CITY	MO		07/23/2008	6.620	3,547,070	0	0	0	0	0	5,690,000	12/31/2011
2725159		BOZEMAN	MT		07/29/2005	6.070	973,211	0	0	0	0	0	2,770,000	12/31/2011
2725206		BOZEMAN	MT		02/08/2006	5.930	1,566,538	0	0	0	0	0	4,615,000	12/31/2011
2725366		BOZEMAN	MT		12/20/2007	6.410	1,078,587	0	0	0	0	0	3,215,000	12/31/2011
2725477		BOZEMAN	MT		11/29/2010	6.000	593,134	0	0	0	0	0	935,000	12/31/2011
2825023		OMAHA	NE		09/09/2003	6.500	774,204	0	0	0	0	0	1,265,000	12/31/2011
2825149		OMAHA	NE		06/22/2005	5.980	415,352	0	0	0	0	0	970,000	12/31/2011
2825151		OMAHA	NE		06/29/2005	5.860	613,155	0	0	0	0	0	1,305,000	12/31/2011
2825251		LINCOLN	NE		07/13/2006	6.350	1,008,000	0	0	0	0	0	2,700,000	12/31/2011
2825293		OMAHA	NE		12/28/2006	6.330	1,960,698	0	0	0	0	0	4,260,000	12/31/2011
2825496		PAPILLION	NE		04/15/2011	5.750	812,398	0	0	0	0	0	2,045,000	12/31/2011
2925469		LAS VEGAS	NV		10/27/2010	5.900	1,906,766	0	0	0	0	0	5,330,000	12/31/2011
3025334		COLEBROOK	NH		07/31/2007	6.140	755,349	0	0	0	0	0	870,000	12/31/2011
3125190		ELIZABETH	NJ		11/15/2005	5.690	1,377,528	0	0	0	0	0	2,190,000	12/31/2011
3225187		ALBUQUERQUE	NM		11/09/2005	5.800	2,171,359	0	0	0	0	0	4,475,000	12/31/2011
3225235		ROSWELL	NM		05/04/2006	7.640	2,449,480	0	0	0	0	0	8,735,000	12/31/2011
3325115		MORAVIA	NY		12/22/2004	6.970	794,464	0	0	0	0	0	1,530,000	12/31/2011
3325129		AUBURN	NY		03/22/2005	6.160	732,312	0	0	0	0	0	1,465,000	12/31/2011
3325171		PENFIELD	NY		09/22/2005	5.590	1,214,948	0	0	0	0	0	1,640,000	12/31/2011
3325194		MINEOLA	NY		11/18/2005	5.850	2,107,926	0	0	0	0	0	6,320,000	12/31/2011
3325269		BOHEMIA	NY		09/29/2006	6.630	2,235,022	0	0	0	0	0	2,780,000	12/31/2011
3425202		DURHAM	NC		01/19/2006	6.040	1,346,336	0	0	0	0	0	2,275,000	12/31/2011
3425239		GREENSBORO	NC		05/31/2006	6.230	1,557,518	0	0	0	0	0	4,170,000	12/31/2010
3425370		CHARLOTTE	NC		12/21/2007	6.260	3,527,572	0	0	0	0	0	4,805,000	12/31/2010
3425403		GOLDSBORO	NC		06/24/2008	6.510	2,669,751	0	0	0	0	0	4,735,000	12/31/2010
3425444		ROANOKE RAPIDS	NC		03/01/2010	6.375	711,828	0	0	0	0	0	2,530,000	12/31/2011
3425457		CHARLOTTE	NC		07/13/2010	6.375	1,433,396	0	0	0	0	0	3,265,000	12/31/2011
3425475		HOLLY SPRINGS	NC		11/22/2010	6.260	1,230,437	0	0	0	0	0	1,750,000	12/31/2011
3425487		ASHEVILLE	NC		01/26/2011	5.250	1,739,602	0	0	0	0	0	2,910,000	12/31/2011
3425582		MONROE	NC		10/26/2012	4.500	2,385,915	0	0	0	0	0	4,150,000	09/04/2012
3625002		LOVELAND	OH		05/30/2003	6.000	3,427,488	0	0	0	0	0	6,860,000	12/31/2011
3625138		VANDALIA	OH		05/10/2005	5.810	1,732,862	0	0	0	0	0	7,050,000	12/31/2011
3625144		GROVEPORT	OH		06/02/2005	5.800	905,058	0	0	0	0	0	2,340,000	12/31/2011
3625145		CINCINNATI	OH		06/02/2005	5.870	3,345,198	0	0	0	0	0	7,035,000	12/31/2011
3625166		COLUMBUS	OH		08/30/2005	5.820	585,722	0	0	0	0	0	1,390,000	12/31/2011
3625184		FRANKLIN TWP	OH		11/01/2005	5.820	729,682	0	0	0	0	0	1,490,000	12/31/2011
3625185		WASHINGTON TWP	OH		11/01/2005	6.240	4,949,221	0	0	0	0	0	9,700,000	12/31/2010
3625189		COLUMBUS	OH		11/10/2005	5.680	922,494	0	0	0	0	0	1,810,000	12/31/2011

E04.3

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3625192		GAHANNA	OH		11/18/2005	5.860	571,404	0	0	0	0	0	1,025,000	12/31/2009
3625197		WASHINGTON TWP	OH		12/16/2005	5.850	1,528,874	0	0	0	0	0	2,765,000	12/31/2011
3625240		BROOK PARK	OH		06/06/2006	5.990	1,686,185	0	0	0	0	0	3,265,000	12/31/2011
3625246		ELYRIA	OH		06/27/2006	6.420	1,045,759	0	0	0	0	0	1,790,000	12/31/2011
3625252		PAINESVILLE	OH		07/18/2006	6.420	939,115	0	0	0	0	0	2,255,000	12/31/2011
3625256		HUBER HEIGHTS	OH		08/08/2006	6.730	2,447,035	0	0	0	0	0	6,805,000	12/31/2011
3625274		GROVE CITY	OH		10/31/2006	6.600	901,509	0	0	0	0	0	5,510,000	12/31/2011
3625280		CINCINNATI	OH		11/28/2006	6.500	1,147,600	0	0	0	0	0	1,835,000	12/31/2011
3625283		BROOK PARK	OH		12/05/2006	6.500	916,000	0	0	0	0	0	2,275,000	12/31/2011
3625290		FAIRFIELD	OH		12/22/2006	6.340	784,454	0	0	0	0	0	2,220,000	12/31/2011
3625294		WEST CHESTER	OH		12/28/2006	6.380	1,413,276	0	0	0	0	0	2,970,000	12/31/2011
3625335		COLUMBUS	OH		07/31/2007	6.280	2,059,043	0	0	0	0	0	2,510,000	12/31/2011
3625361		CINCINNATI	OH		12/11/2007	6.250	1,710,696	0	0	0	0	0	3,620,000	12/31/2011
3625388		CARROLLTON	OH		03/24/2008	6.100	1,550,443	0	0	0	0	0	3,605,000	12/31/2011
3625534		FOREST PARK	OH		10/27/2011	5.375	1,113,375	0	0	0	0	0	2,690,000	12/31/2011
3625568		PATASKALA	OH		07/20/2012	4.500	1,592,431	0	0	0	0	0	2,930,000	06/21/2012
3625569		COLUMBUS	OH		07/20/2012	4.750	1,113,661	0	0	0	0	0	1,500,000	06/08/2012
3725123		OKLAHOMA CITY	OK		02/22/2005	5.860	1,855,449	0	0	0	0	0	3,725,000	12/31/2011
3725181		TULSA	OK		10/31/2005	5.810	444,629	0	0	0	0	0	1,680,000	12/31/2011
3725225		TULSA	OK		03/31/2006	6.110	824,384	0	0	0	0	0	1,760,000	12/31/2011
3725226		MUSKOGEE	OK		03/31/2006	6.210	485,912	0	0	0	0	0	1,170,000	12/31/2011
3725532		TULSA	OK		10/20/2011	5.500	1,281,623	0	0	0	0	0	2,115,000	12/31/2011
3825553		PORTLAND	OR		05/07/2012	5.375	983,279	0	0	0	0	0	3,600,000	12/19/2011
3925199		HORSHAM TWP	PA		12/28/2005	5.530	2,657,484	0	0	0	0	0	4,560,000	12/31/2010
3925244		CASTLE SHANNON BOROUGH	PA		06/15/2006	6.390	514,478	0	0	0	0	0	940,000	12/31/2011
3925248		QUAKERTOWN	PA		07/06/2006	6.380	3,085,242	0	0	0	0	0	5,190,000	12/31/2011
3925289		PITTSBURGH	PA		12/21/2006	6.375	785,066	0	0	0	0	0	2,120,000	12/31/2011
3925551		PITTSBURGH	PA		04/30/2012	4.750	924,865	0	0	0	0	0	2,500,000	04/04/2012
3925552		PITTSBURGH	PA		04/30/2012	4.750	635,848	0	0	0	0	0	1,650,000	04/04/2012
4125118		MOUNT PLEASANT	SC		01/18/2005	5.750	1,799,554	0	0	0	0	0	3,010,000	12/31/2011
4125271		NORTH MYRTLE BEACH	SC		09/29/2006	6.680	1,498,530	0	0	0	0	0	2,475,000	12/31/2011
4125272		CONWAY	SC		10/24/2006	6.940	1,425,882	0	0	0	0	0	2,735,000	12/31/2011
4125365		GEORGETOWN	SC		12/20/2007	6.040	2,898,282	0	0	0	0	0	9,050,000	12/31/2011
4125440		GREENVILLE	SC		12/23/2009	6.875	1,906,994	0	0	0	0	0	5,245,000	12/31/2011
4125449		GREENVILLE	SC		06/03/2010	6.000	937,064	0	0	0	0	0	1,815,000	12/31/2011
4125536		FORT MILL	SC		10/31/2011	5.500	1,237,663	0	0	0	0	0	2,435,000	12/31/2011
4325113		LAKELAND	TN		12/14/2004	6.200	1,533,541	0	0	0	0	0	2,105,000	12/31/2011
4325167		COLLIERSVILLE	TN		08/30/2005	5.770	1,157,480	0	0	0	0	0	2,000,000	12/31/2011
4325374		HENDERSONVILLE	TN		01/24/2008	6.030	855,174	0	0	0	0	0	1,595,000	12/31/2011
4425058		ABILENE	TX		02/27/2004	6.230	4,032,330	0	0	0	0	0	7,690,000	12/31/2011
4425107		DALLAS	TX		11/16/2004	6.160	977,460	0	0	0	0	0	2,090,000	12/31/2011
4425108		EL PASO	TX		11/17/2004	5.875	788,923	0	0	0	0	0	2,430,000	12/31/2011
4425120		LAREDO	TX		01/25/2005	6.610	1,181,657	0	0	0	0	0	2,960,000	12/31/2011

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
4425161	EL PASO	TX	08/10/2005	6.010	1,553,952	0	0	0	0	0	0	5,735,000	12/31/2011	
4425188	SAN ANTONIO	TX	11/09/2005	5.660	843,739	0	0	0	0	0	0	2,750,000	12/31/2011	
4425193	PASADENA	TX	11/18/2005	5.850	1,164,197	0	0	0	0	0	0	2,880,000	12/31/2011	
4425222	CONROE	TX	03/28/2006	6.170	1,472,864	0	0	0	0	0	0	2,910,000	12/31/2011	
4425223	CONROE	TX	03/28/2006	6.170	335,864	0	0	0	0	0	0	665,000	12/31/2011	
4425228	TEMPLE	TX	04/06/2006	6.150	1,349,083	0	0	0	0	0	0	2,270,000	12/31/2011	
4425249	HOUSTON	TX	07/11/2006	6.630	1,970,248	0	0	0	0	0	0	4,060,000	12/31/2011	
4425250	DALLAS	TX	07/12/2006	6.700	1,957,678	0	0	0	0	0	0	3,470,000	12/31/2011	
4425284	LEWISVILLE	TX	12/12/2006	6.330	1,218,662	0	0	0	0	0	0	1,290,000	12/31/2011	
4425299	CONROE	TX	01/19/2007	6.610	577,336	0	0	0	0	0	0	1,160,000	12/31/2010	
4425302	MCALLEN	TX	01/31/2007	6.240	1,074,572	0	0	0	0	0	0	8,015,000	12/31/2011	
4425312	HOUSTON	TX	03/29/2007	6.300	887,738	0	0	0	0	0	0	1,690,000	12/31/2011	
4425316	ADDISON	TX	04/16/2007	6.200	1,246,906	0	0	0	0	0	0	1,955,000	12/31/2011	
4425324	DALLAS	TX	05/14/2007	6.100	1,799,958	0	0	0	0	0	0	3,510,000	12/31/2011	
4425333	HOUSTON	TX	06/29/2007	6.400	1,782,372	0	0	0	0	0	0	3,830,000	12/31/2011	
4425367	CARROLLTON	TX	12/21/2007	6.410	3,081,583	0	0	0	0	0	0	3,815,000	12/31/2011	
4425369	SUGAR LAND	TX	12/21/2007	6.300	1,369,574	0	0	0	0	0	0	2,090,000	12/31/2011	
4425377	SAN ANTONIO	TX	01/29/2008	6.100	1,067,162	0	0	0	0	0	0	2,870,000	12/31/2011	
4425393	TEMPLE	TX	05/12/2008	6.580	1,004,459	0	0	0	0	0	0	1,480,000	12/31/2011	
4425415	HOUSTON	TX	09/26/2008	6.580	1,062,996	0	0	0	0	0	0	1,550,000	12/31/2011	
4425427	HOUSTON	TX	11/21/2008	6.500	3,109,927	0	0	0	0	0	0	8,860,000	12/31/2011	
4425462	HOUSTON	TX	09/15/2010	5.750	1,128,715	0	0	0	0	0	0	2,195,000	12/31/2011	
4425493	DALLAS	TX	04/07/2011	5.680	1,383,688	0	0	0	0	0	0	3,870,000	12/31/2011	
4425511	SAN ANTONIO	TX	06/30/2011	5.610	1,036,791	0	0	0	0	0	0	2,000,000	12/31/2011	
4425554	PORTLAND	TX	05/14/2012	4.750	1,709,485	0	0	0	0	0	0	3,200,000	04/05/2012	
4425571	EL PASO	TX	08/28/2012	5.125	1,386,997	0	0	0	0	0	0	2,220,000	07/03/2012	
4425592	LYTLE	TX	12/20/2012	4.500	1,150,000	0	0	0	0	0	0	2,680,000	11/06/2012	
4525162	SALT LAKE CITY	UT	08/15/2005	5.710	2,346,938	0	0	0	0	0	0	3,575,000	12/31/2011	
4525163	SANDY	UT	08/15/2005	5.830	951,930	0	0	0	0	0	0	1,865,000	12/31/2011	
4525380	PROVO	UT	01/31/2008	6.280	2,491,947	0	0	0	0	0	0	5,785,000	12/31/2011	
4625461	BARRE	VT	08/26/2010	5.850	3,192,889	0	0	0	0	0	0	6,335,000	12/31/2011	
4725131	STERLING	VA	03/30/2005	5.670	2,646,929	0	0	0	0	0	0	8,075,000	12/31/2010	
4725134	MIDLOTHIAN	VA	04/28/2005	5.850	737,745	0	0	0	0	0	0	1,830,000	12/31/2011	
4725204	POWHATAN	VA	01/30/2006	6.100	798,703	0	0	0	0	0	0	1,275,000	12/31/2011	
4725237	MECHANICSVILLE	VA	05/15/2006	6.170	918,615	0	0	0	0	0	0	2,485,000	12/31/2011	
4725261	NORFOLK	VA	08/30/2006	6.650	1,248,287	0	0	0	0	0	0	2,330,000	12/31/2011	
4725408	GAINESVILLE	VA	08/15/2008	6.480	1,262,939	0	0	0	0	0	0	1,915,000	12/31/2010	
4725411	NORFOLK	VA	09/02/2008	6.610	3,072,153	0	0	0	0	0	0	8,655,000	12/31/2011	
4725412	NORFOLK	VA	09/02/2008	6.510	22,789	0	0	0	0	0	0	8,655,000	12/31/2011	
4725420	GAINESVILLE	VA	10/10/2008	6.600	2,426,985	0	0	0	0	0	0	3,450,000	12/31/2011	
4725450	VIRGINIA BEACH	VA	06/07/2010	6.000	1,134,104	0	0	0	0	0	0	3,970,000	12/31/2011	
4725454	MIDLOTHIAN	VA	06/23/2010	6.860	686,966	0	0	0	0	0	0	1,300,000	05/04/2010	
4725467	PORTSMOUTH	VA	10/27/2010	6.250	1,196,638	0	0	0	0	0	0	2,550,000	12/31/2011	
4725546	ROANOKE	VA	02/27/2012	5.625	1,706,908	0	0	0	0	0	0	3,100,000	12/07/2011	

E04.5

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
4825137		SPOKANE VALLEY	WA		.05/02/2005	5.760	345,098	0	0	0	0	0	3,000,000	12/31/2011	
4825262		TACOMA	WA		.09/01/2006	6.300	970,387	0	0	0	0	0	2,695,000	12/31/2011	
4825435		GIG HARBOR	WA		.02/19/2009	7.250	1,525,628	0	0	0	0	0	3,385,000	12/31/2011	
4925383		HEDGESVILLE	WV		.02/11/2008	6.240	2,176,015	0	0	0	0	0	4,470,000	12/31/2011	
5025191		OCONOMOWOC	WI		.11/16/2005	5.710	1,921,527	0	0	0	0	0	3,580,000	12/31/2011	
5025364		PRAIRIE DU CHIEN	WI		.12/20/2007	6.400	1,965,773	0	0	0	0	0	5,255,000	12/31/2011	
5025416		MADISON	WI		.09/30/2008	6.850	2,173,753	0	0	0	0	0	4,120,000	12/31/2011	
5025447		MADISON	WI		.04/20/2010	6.300	929,873	0	0	0	0	0	4,800,000	12/31/2011	
5325355		TOWNSEND TWP	OH		.11/28/2007	6.770	1,597,412	0	0	0	0	0	8,660,523	12/31/2011	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							400,005,805	0	0	0	0	0	942,047,023	...XXX	
0899999. Total - Mortgages in Good Standing							400,005,805	0	0	0	0	0	0	942,047,023	...XXX
3399999. Totals							400,005,805	0	0	0	0	0	0	942,047,023	...XXX

General Interrogatory:

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

E04.6

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325548.....	MESA.....	AZ.....		03/20/2012	5.000	2,000,000	0	4,200,000
0525583.....	VICTORVILLE.....	CA.....		11/02/2012	4.750	1,250,000	0	3,320,000
1025565.....	TAMPA.....	FL.....		07/03/2012	4.875	2,800,000	0	6,000,000
1025575.....	TITUSVILLE.....	FL.....		09/26/2012	5.000	825,000	0	1,440,000
1025581.....	MARIANNA.....	FL.....		10/26/2012	4.875	1,600,000	0	2,600,000
1425596.....	CHICAGO.....	IL.....		12/26/2012	4.950	1,000,000	0	2,170,000
1525573.....	GRIFFITH.....	IN.....		09/11/2012	5.000	2,000,000	0	4,600,000
2325550.....	ROCHESTER HILLS.....	MI.....		04/04/2012	5.000	2,100,000	0	8,900,000
2425572.....	MAPLE GROVE.....	MN.....		09/04/2012	4.750	1,450,000	0	3,100,000
2425585.....	EDEN PRAIRIE.....	MN.....		11/29/2012	4.500	900,000	0	2,330,000
3425582.....	MONROE.....	NC.....		10/26/2012	4.500	2,400,000	0	4,150,000
3625568.....	PATASKALA.....	OH.....		07/20/2012	4.500	1,650,000	0	2,930,000
3625569.....	COLUMBUS.....	OH.....		07/20/2012	4.750	1,125,000	0	1,500,000
3825553.....	PORTLAND.....	OR.....		05/07/2012	5.375	1,000,000	0	3,600,000
3925551.....	PITTSBURGH.....	PA.....		04/30/2012	4.750	960,000	0	2,500,000
3925552.....	PITTSBURGH.....	PA.....		04/30/2012	4.750	660,000	0	1,650,000
4425554.....	PORTLAND.....	TX.....		05/14/2012	4.750	1,750,000	0	3,200,000
4425571.....	EL PASO.....	TX.....		08/28/2012	5.125	1,400,000	0	2,220,000
4425592.....	LYTLE.....	TX.....		12/20/2012	4.500	1,150,000	0	2,680,000
4725546.....	ROANOKE.....	VA.....		02/27/2012	5.625	1,750,000	0	3,100,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	29,770,000	0	66,190,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	29,770,000	0	66,190,000
3399999. Totals.....				XXX.....	XXX.....	29,770,000	0	66,190,000

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0024719	PLAINFIELD	IN		06/12/1997	07/11/2012	67,141	0	0	0	0	0	0	11,360	11,360	0	0	0
0024741	ONONDAGA	NY		04/30/2001	08/15/2012	110,060	0	0	0	0	0	0	12,370	12,370	0	0	0
0024744	EL PASO	TX		08/28/1997	09/05/2012	203,689	0	0	0	0	0	0	23,022	23,022	0	0	0
0024850	HENDERSON	NV		04/13/1999	03/30/2012	238,220	0	0	0	0	0	0	95,993	95,993	0	0	0
0024947	COLUMBIA	MD		10/15/2002	08/03/2012	1,529,861	0	0	0	0	0	0	1,488,477	1,488,477	0	0	0
0R24066	GREELEY	CO		07/31/1997	08/02/2012	36,779	0	0	0	0	0	0	4,540	4,540	0	0	0
3625340	ATHENS	OH		08/16/2007	08/08/2012	2,183,721	0	0	0	0	0	0	2,034,757	2,034,757	0	0	0
4425114	ALLEN	TX		12/20/2004	07/23/2012	331,204	0	0	0	0	0	0	312,956	312,956	0	0	0
0199999	Total - Mortgages Closed by Repayment					4,700,675	0	0	0	0	0	0	3,983,475	3,983,475	0	0	0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE	ID		04/30/2001		1,526,977	0	0	0	0	0	0	0	99,078	0	0	0
0024719	PLAINFIELD	IN		06/12/1997		67,141	0	0	0	0	0	0	0	55,781	0	0	0
0024741	ONONDAGA	NY		04/30/2001		110,060	0	0	0	0	0	0	0	97,691	0	0	0
0024744	EL PASO	TX		08/28/1997		203,689	0	0	0	0	0	0	0	180,667	0	0	0
0024745	SAN ANTONIO	TX		08/29/1997		1,044,113	0	0	0	0	0	0	0	148,570	0	0	0
0024750	DOUGLASS TWP	PA		09/30/1997		1,166,329	0	0	0	0	0	0	0	163,548	0	0	0
0024762	SODDY-DAISY	TN		04/30/2001		135,258	0	0	0	0	0	0	0	23,881	0	0	0
0024786	COLUMBUS	GA		06/03/1998		495,284	0	0	0	0	0	0	0	60,938	0	0	0
0024798	FAYETTEVILLE	NC		09/30/1998		106,062	0	0	0	0	0	0	0	14,435	0	0	0
0024807	BROKEN ARROW	OK		10/22/1998		281,007	0	0	0	0	0	0	0	135,937	0	0	0
0024809	COLONIAL HGTS	TN		10/30/1998		1,010,140	0	0	0	0	0	0	0	116,231	0	0	0
0024850	HENDERSON	NV		04/13/1999		238,220	0	0	0	0	0	0	0	142,226	0	0	0
0024872	OAKWOOD	GA		10/22/1999		466,898	0	0	0	0	0	0	0	45,754	0	0	0
0024881	ELKTON	MD		02/15/2000		2,773,060	0	0	0	0	0	0	0	181,592	0	0	0
0024883	LOS ANGELES	CA		04/26/2000		421,818	0	0	0	0	0	0	0	110,918	0	0	0
0024884	LOUISA	KY		04/28/2000		1,370,384	0	0	0	0	0	0	0	110,148	0	0	0
0024885	BEAVERCREEK TWP	OH		05/11/2000		926,752	0	0	0	0	0	0	0	64,610	0	0	0
0024891	TAYLORS	SC		09/07/2000		6,089,128	0	0	0	0	0	0	0	494,322	0	0	0
0024893	ALBUQUERQUE	NM		11/06/2000		1,229,036	0	0	0	0	0	0	0	92,897	0	0	0
0024902	HALLS CROSSROAD	TN		05/16/2001		406,077	0	0	0	0	0	0	0	78,146	0	0	0
0024905	BATTLE CREEK	MI		08/30/2001		2,071,741	0	0	0	0	0	0	0	372,012	0	0	0
0024906	OLIVE TWP	IN		08/30/2001		1,001,636	0	0	0	0	0	0	0	179,887	0	0	0
0024907	TOWNSEND TWP	OH		08/30/2001		1,295,473	0	0	0	0	0	0	0	232,600	0	0	0
0024909	KNOX COUNTY	TN		08/30/2001		695,128	0	0	0	0	0	0	0	155,356	0	0	0
0024910	ROWAN COUNTY	NC		08/30/2001		1,035,870	0	0	0	0	0	0	0	186,006	0	0	0
0024912	VERNON TOWNSHIP	PA		09/10/2001		484,975	0	0	0	0	0	0	0	85,302	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		1,476,114	0	0	0	0	0	0	0	102,988	0	0	0
0024917	MUSKOGEE	OK		12/21/2001		1,234,830	0	0	0	0	0	0	0	98,628	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		5,483,275	0	0	0	0	0	0	0	388,688	0	0	0
0024924	COLUMBUS	OH		05/01/2002		1,186,498	0	0	0	0	0	0	0	42,138	0	0	0
0024926	EL PASO	TX		05/17/2002		2,551,501	0	0	0	0	0	0	0	386,164	0	0	0
0024927	BROOKSVILLE	FL		05/20/2002		911,334	0	0	0	0	0	0	0	59,338	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0024947	COLUMBIA	MD		10/15/2002		1,529,861	0	0	0	0	0	0	0	41,384	0	0	0
0125139	PHENIX CITY	AL		05/17/2005		1,819,319	0	0	0	0	0	0	0	91,408	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,478,819	0	0	0	0	0	0	0	98,711	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		1,213,266	0	0	0	0	0	0	0	120,064	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,674,801	0	0	0	0	0	0	0	104,326	0	0	0
0325132	TUCSON	AZ		04/07/2005		643,560	0	0	0	0	0	0	0	20,052	0	0	0
0325153	GILBERT	AZ		07/07/2005		1,035,441	0	0	0	0	0	0	0	31,894	0	0	0
0325357	LAVEEN	AZ		11/30/2007		864,204	0	0	0	0	0	0	0	39,655	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008		1,076,997	0	0	0	0	0	0	0	21,989	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,425,164	0	0	0	0	0	0	0	29,204	0	0	0
0325510	CHANDLER	AZ		06/29/2011		1,383,067	0	0	0	0	0	0	0	42,143	0	0	0
0325548	MESA	AZ		03/20/2012		0	0	0	0	0	0	0	0	39,506	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		3,016,320	0	0	0	0	0	0	0	214,116	0	0	0
0524992	DEL AIRE	CA		04/10/2003		2,976,675	0	0	0	0	0	0	0	182,945	0	0	0
0524994	TUSTIN	CA		04/17/2003		2,812,213	0	0	0	0	0	0	0	175,649	0	0	0
0524995	FRESNO	CA		04/23/2003		1,126,720	0	0	0	0	0	0	0	39,750	0	0	0
0525116	SAN DIEGO	CA		12/29/2004		4,408,679	0	0	0	0	0	0	0	116,955	0	0	0
0525133	PACOIMA	CA		04/20/2005		2,797,310	0	0	0	0	0	0	0	87,854	0	0	0
0525142	FRESNO	CA		05/31/2005		3,151,085	0	0	0	0	0	0	0	146,082	0	0	0
0525227	SAN DIEGO	CA		04/03/2006		1,421,267	0	0	0	0	0	0	0	39,051	0	0	0
0525241	SANTA ANNA	CA		06/07/2006		3,343,139	0	0	0	0	0	0	0	639,230	0	0	0
0525267	SAN DIEGO	CA		09/27/2006		1,807,339	0	0	0	0	0	0	0	45,522	0	0	0
0525291	LONG BEACH	CA		12/27/2006		1,573,924	0	0	0	0	0	0	0	49,521	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		1,659,449	0	0	0	0	0	0	0	270,614	0	0	0
0525315	SACRAMENTO	CA		04/16/2007		1,524,699	0	0	0	0	0	0	0	100,421	0	0	0
0525373	WINDSOR	CA		01/15/2008		3,426,443	0	0	0	0	0	0	0	82,396	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,763,891	0	0	0	0	0	0	0	77,055	0	0	0
0525404	LOS ANGELES	CA		07/09/2008		1,616,658	0	0	0	0	0	0	0	34,077	0	0	0
0525417	DEL MAR	CA		09/30/2008		1,420,128	0	0	0	0	0	0	0	65,044	0	0	0
0525425	CHINO	CA		10/30/2008		2,553,314	0	0	0	0	0	0	0	54,257	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		1,011,927	0	0	0	0	0	0	0	29,056	0	0	0
0525522	DANA POINT	CA		08/19/2011		1,285,942	0	0	0	0	0	0	0	58,202	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		0	0	0	0	0	0	0	0	9,299	0	0	0
0625232	DENVER	CO		04/25/2006		1,313,336	0	0	0	0	0	0	0	46,030	0	0	0
0R24066	GREELEY	CO		07/31/1997		36,779	0	0	0	0	0	0	0	32,239	0	0	0
0R24234	NEW BRIGHTON	MN		04/29/1999		21,403	0	0	0	0	0	0	0	8,415	0	0	0
0R24298	ALBUQUERQUE	NM		08/24/1999		223,993	0	0	0	0	0	0	0	76,242	0	0	0
1025057	LAKELAND	FL		02/27/2004		1,900,733	0	0	0	0	0	0	0	108,598	0	0	0
1025169	PALMETTO	FL		09/16/2005		1,634,311	0	0	0	0	0	0	0	54,634	0	0	0
1025205	PORT ST LUCIE	FL		01/31/2006		656,544	0	0	0	0	0	0	0	26,732	0	0	0
1025264	WEST PALM BEACH	FL		09/07/2006		1,587,873	0	0	0	0	0	0	0	26,416	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		2,263,430	0	0	0	0	0	0	0	57,774	0	0	0
1025325	PLANTATION	FL		05/14/2007		787,592	0	0	0	0	0	0	0	42,774	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1025349	WINTER HAVEN	FL		09/28/2007		751,716	0	0	0	0	0	0	0	56,228	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,714,699	0	0	0	0	0	0	0	85,415	0	0	0
1025381	ROCKLEDGE	FL		01/31/2008		2,555,986	0	0	0	0	0	0	0	120,801	0	0	0
1025398	TAMPA	FL		06/02/2008		1,093,042	0	0	0	0	0	0	0	137,332	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		730,681	0	0	0	0	0	0	0	37,426	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010		1,827,575	0	0	0	0	0	0	0	95,838	0	0	0
1025485	GROVELAND	FL		01/26/2011		2,334,351	0	0	0	0	0	0	0	82,960	0	0	0
1025486	GROVELAND	FL		01/26/2011		437,689	0	0	0	0	0	0	0	15,557	0	0	0
1025489	ORLANDO	FL		03/24/2011		971,789	0	0	0	0	0	0	0	44,450	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		1,448,263	0	0	0	0	0	0	0	92,777	0	0	0
1025502	BRADENTON	FL		05/25/2011		1,154,692	0	0	0	0	0	0	0	94,539	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,516,596	0	0	0	0	0	0	0	69,686	0	0	0
1025505	TAMPA	FL		06/03/2011		1,119,573	0	0	0	0	0	0	0	51,018	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		1,182,987	0	0	0	0	0	0	0	53,029	0	0	0
1025519	DESTIN	FL		07/27/2011		2,972,262	0	0	0	0	0	0	0	86,324	0	0	0
1025528	ORLANDO	FL		09/29/2011		989,188	0	0	0	0	0	0	0	40,939	0	0	0
1025565	TAMPA	FL		07/03/2012		0	0	0	0	0	0	0	0	27,813	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		0	0	0	0	0	0	0	0	12,633	0	0	0
1025581	MARIANNA	FL		10/26/2012		0	0	0	0	0	0	0	0	6,049	0	0	0
1125112	TIFTON	GA		11/29/2004		388,378	0	0	0	0	0	0	0	38,565	0	0	0
1125183	OAKWOOD	GA		11/01/2005		2,120,805	0	0	0	0	0	0	0	117,052	0	0	0
1125258	DALTON	GA		08/21/2006		2,419,793	0	0	0	0	0	0	0	158,954	0	0	0
1125338	OAKWOOD	GA		08/13/2007		502,778	0	0	0	0	0	0	0	20,309	0	0	0
1125362	SAVANNAH	GA		12/20/2007		2,132,500	0	0	0	0	0	0	0	79,443	0	0	0
1125483	SAVANNAH	GA		12/22/2010		1,440,627	0	0	0	0	0	0	0	68,433	0	0	0
1125531	SAVANNAH	GA		10/20/2011		881,357	0	0	0	0	0	0	0	69,768	0	0	0
1325092	COEUR D'ALENE	ID		09/16/2004		595,288	0	0	0	0	0	0	0	18,722	0	0	0
1325224	COEUR D'ALENE	ID		03/30/2006		443,477	0	0	0	0	0	0	0	12,217	0	0	0
1425146	KENILWORTH	IL		06/08/2005		989,855	0	0	0	0	0	0	0	30,704	0	0	0
1425236	MIDLOTHIAN	IL		05/15/2006		1,198,256	0	0	0	0	0	0	0	33,378	0	0	0
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,888,490	0	0	0	0	0	0	0	77,065	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,937,465	0	0	0	0	0	0	0	42,849	0	0	0
1425385	BOURBONNAIS	IL		02/28/2008		936,627	0	0	0	0	0	0	0	22,511	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,702,031	0	0	0	0	0	0	0	56,181	0	0	0
1425458	CHICAGO	IL		07/16/2010		862,929	0	0	0	0	0	0	0	29,952	0	0	0
1425459	GURNEE	IL		07/22/2010		943,420	0	0	0	0	0	0	0	45,565	0	0	0
1525141	ZIONSVILLE	IN		05/24/2005		1,119,193	0	0	0	0	0	0	0	34,468	0	0	0
1525180	BUCKCREEK TWP	IN		10/28/2005		2,218,119	0	0	0	0	0	0	0	68,108	0	0	0
1525229	ST JOSEPH TWP	IN		04/07/2006		918,709	0	0	0	0	0	0	0	39,932	0	0	0
1525287	BROWNSBURG	IN		12/20/2006		1,485,113	0	0	0	0	0	0	0	60,975	0	0	0
1525331	INDIANAPOLIS	IN		06/26/2007		632,229	0	0	0	0	0	0	0	97,983	0	0	0
1525332	MCCORDSVILLE	IN		06/28/2007		1,769,840	0	0	0	0	0	0	0	56,371	0	0	0
1525371	INDIANAPOLIS	IN		12/26/2007		1,870,818	0	0	0	0	0	0	0	68,403	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1525491	FISHERS	IN		04/06/2011		975,322	0	0	0	0	0	0	0	44,321	0	0	0
1525499	CARMEL	IN		04/28/2011		1,224,538	0	0	0	0	0	0	0	45,725	0	0	0
1525573	GRIFFITH	IN		09/11/2012		0	0	0	0	0	0	0	0	14,997	0	0	0
1625230	DAVENPORT	IA		04/24/2006		407,258	0	0	0	0	0	0	0	53,202	0	0	0
1625247	DES MOINES	IA		06/29/2006		1,247,057	0	0	0	0	0	0	0	56,018	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		827,016	0	0	0	0	0	0	0	41,860	0	0	0
1625322	WATERLOO	IA		04/30/2007		300,714	0	0	0	0	0	0	0	32,487	0	0	0
1625419	DES MOINES	IA		10/09/2008		2,474,869	0	0	0	0	0	0	0	83,207	0	0	0
1825089	DANVILLE	KY		08/26/2004		757,597	0	0	0	0	0	0	0	39,066	0	0	0
1825143	LEXINGTON	KY		05/31/2005		858,379	0	0	0	0	0	0	0	42,473	0	0	0
1825352	LOUISVILLE	KY		10/17/2007		1,058,396	0	0	0	0	0	0	0	69,363	0	0	0
2225157	PLYMOUTH	MA		07/18/2005		4,122,050	0	0	0	0	0	0	0	130,262	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,473,125	0	0	0	0	0	0	0	67,122	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,867,785	0	0	0	0	0	0	0	133,828	0	0	0
2325326	ROMULUS	MI		05/30/2007		928,703	0	0	0	0	0	0	0	45,103	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012		0	0	0	0	0	0	0	0	55,691	0	0	0
2425080	MINNETONKA	MN		06/18/2004		7,068,588	0	0	0	0	0	0	0	242,640	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,681,823	0	0	0	0	0	0	0	64,550	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,235,832	0	0	0	0	0	0	0	35,403	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		0	0	0	0	0	0	0	0	7,277	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		920,040	0	0	0	0	0	0	0	76,622	0	0	0
2625179	JEFFERSON COUNTY	MO		10/06/2005		741,416	0	0	0	0	0	0	0	21,902	0	0	0
2625233	ST LOUIS	MO		04/26/2006		2,300,718	0	0	0	0	0	0	0	64,380	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,624,857	0	0	0	0	0	0	0	77,787	0	0	0
2725159	BOZEMAN	MT		07/29/2005		1,178,167	0	0	0	0	0	0	0	204,956	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,642,167	0	0	0	0	0	0	0	75,629	0	0	0
2725366	BOZEMAN	MT		12/20/2007		1,152,386	0	0	0	0	0	0	0	73,799	0	0	0
2725477	BOZEMAN	MT		11/29/2010		622,418	0	0	0	0	0	0	0	29,284	0	0	0
2825023	OMAHA	NE		09/09/2003		821,951	0	0	0	0	0	0	0	47,747	0	0	0
2825149	OMAHA	NE		06/22/2005		457,407	0	0	0	0	0	0	0	42,055	0	0	0
2825151	OMAHA	NE		06/29/2005		675,593	0	0	0	0	0	0	0	62,438	0	0	0
2825251	LINCOLN	NE		07/13/2006		1,052,946	0	0	0	0	0	0	0	44,946	0	0	0
2825293	OMAHA	NE		12/28/2006		2,115,622	0	0	0	0	0	0	0	154,925	0	0	0
2825496	PAPILLION	NE		04/15/2011		836,542	0	0	0	0	0	0	0	24,145	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		2,002,477	0	0	0	0	0	0	0	95,711	0	0	0
3025334	COLEBROOK	NH		07/31/2007		786,187	0	0	0	0	0	0	0	30,838	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,423,383	0	0	0	0	0	0	0	45,855	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		2,378,759	0	0	0	0	0	0	0	207,400	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,646,780	0	0	0	0	0	0	0	197,300	0	0	0
3325115	MORAVIA	NY		12/22/2004		835,007	0	0	0	0	0	0	0	40,543	0	0	0
3325129	AUBURN	NY		03/22/2005		767,693	0	0	0	0	0	0	0	35,380	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,253,647	0	0	0	0	0	0	0	38,699	0	0	0
3325194	MINEOLA	NY		11/18/2005		2,258,719	0	0	0	0	0	0	0	150,793	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3325269	BOHEMIA	NY		09/29/2006		2,371,636	0	0	0	0	0	0	0	136,614	0	0	0
3425202	DURHAM	NC		01/19/2006		1,385,953	0	0	0	0	0	0	0	39,617	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,749,075	0	0	0	0	0	0	0	191,557	0	0	0
3425370	CHARLOTTE	NC		12/21/2007		3,612,851	0	0	0	0	0	0	0	85,279	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,765,632	0	0	0	0	0	0	0	95,881	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		822,490	0	0	0	0	0	0	0	110,663	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,505,453	0	0	0	0	0	0	0	72,057	0	0	0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,266,304	0	0	0	0	0	0	0	35,867	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,828,998	0	0	0	0	0	0	0	89,396	0	0	0
3425582	MONROE	NC		10/26/2012		0	0	0	0	0	0	0	0	14,085	0	0	0
3625002	LOVELAND	OH		05/30/2003		3,557,766	0	0	0	0	0	0	0	130,278	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,912,104	0	0	0	0	0	0	0	179,241	0	0	0
3625144	GROVEPORT	OH		06/02/2005		952,579	0	0	0	0	0	0	0	47,520	0	0	0
3625145	CINCINNATI	OH		06/02/2005		3,450,915	0	0	0	0	0	0	0	105,717	0	0	0
3625166	COLUMBUS	OH		08/30/2005		643,887	0	0	0	0	0	0	0	58,165	0	0	0
3625184	FRANKLIN TWP	OH		11/01/2005		766,539	0	0	0	0	0	0	0	36,856	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		5,094,911	0	0	0	0	0	0	0	145,689	0	0	0
3625189	COLUMBUS	OH		11/10/2005		969,183	0	0	0	0	0	0	0	46,689	0	0	0
3625192	GAHANNA	OH		11/18/2005		599,911	0	0	0	0	0	0	0	28,507	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005		1,575,152	0	0	0	0	0	0	0	46,277	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,734,233	0	0	0	0	0	0	0	48,048	0	0	0
3625246	ELYRIA	OH		06/27/2006		1,092,562	0	0	0	0	0	0	0	46,803	0	0	0
3625252	PAINESVILLE	OH		07/18/2006		964,396	0	0	0	0	0	0	0	25,281	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		2,551,803	0	0	0	0	0	0	0	104,768	0	0	0
3625274	GROVE CITY	OH		10/31/2006		939,830	0	0	0	0	0	0	0	38,321	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,177,286	0	0	0	0	0	0	0	29,686	0	0	0
3625283	BROOK PARK	OH		12/05/2006		987,722	0	0	0	0	0	0	0	71,722	0	0	0
3625290	FAIRFIELD	OH		12/22/2006		846,403	0	0	0	0	0	0	0	61,950	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,524,639	0	0	0	0	0	0	0	111,363	0	0	0
3625335	COLUMBUS	OH		07/31/2007		2,110,558	0	0	0	0	0	0	0	51,515	0	0	0
3625340	ATHENS	OH		08/16/2007		2,183,721	0	0	0	0	0	0	0	148,965	0	0	0
3625361	CINCINNATI	OH		12/11/2007		1,868,505	0	0	0	0	0	0	0	157,807	0	0	0
3625388	CARROLLTON	OH		03/24/2008		1,664,696	0	0	0	0	0	0	0	114,253	0	0	0
3625534	FOREST PARK	OH		10/27/2011		1,156,509	0	0	0	0	0	0	0	43,134	0	0	0
3625568	PATASKALA	OH		07/20/2012		0	0	0	0	0	0	0	0	57,569	0	0	0
3625569	COLUMBUS	OH		07/20/2012		0	0	0	0	0	0	0	0	11,339	0	0	0
3725123	OKLAHOMA CITY	OK		02/22/2005		1,916,427	0	0	0	0	0	0	0	60,978	0	0	0
3725181	TULSA	OK		10/31/2005		526,245	0	0	0	0	0	0	0	81,616	0	0	0
3725225	TULSA	OK		03/31/2006		905,013	0	0	0	0	0	0	0	80,629	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		533,222	0	0	0	0	0	0	0	47,310	0	0	0
3725532	TULSA	OK		10/20/2011		1,335,632	0	0	0	0	0	0	0	54,008	0	0	0
3825553	PORTLAND	OR		05/07/2012		0	0	0	0	0	0	0	0	16,721	0	0	0
3925199	HORSHAM TWP	PA		12/28/2005		2,740,820	0	0	0	0	0	0	0	83,336	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		537,568	0	0	0	0	0	0	0	23,090	0	0	0
3925248	QUAKERTOWN	PA		07/06/2006		3,193,135	0	0	0	0	0	0	0	107,893	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		846,944	0	0	0	0	0	0	0	61,879	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		0	0	0	0	0	0	0	0	35,135	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		0	0	0	0	0	0	0	0	24,152	0	0	0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,859,392	0	0	0	0	0	0	0	59,838	0	0	0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,537,071	0	0	0	0	0	0	0	38,541	0	0	0
4125272	CONWAY	SC		10/24/2006		1,537,601	0	0	0	0	0	0	0	111,720	0	0	0
4125365	GEORGETOWN	SC		12/20/2007		3,012,704	0	0	0	0	0	0	0	114,422	0	0	0
4125440	GREENVILLE	SC		12/23/2009		2,004,977	0	0	0	0	0	0	0	97,983	0	0	0
4125449	GREENVILLE	SC		06/03/2010		1,007,355	0	0	0	0	0	0	0	70,291	0	0	0
4125536	FORT MILL	SC		10/31/2011		1,295,335	0	0	0	0	0	0	0	57,672	0	0	0
4325113	LAKELAND	TN		12/14/2004		1,582,564	0	0	0	0	0	0	0	49,023	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005		1,272,654	0	0	0	0	0	0	0	115,174	0	0	0
4325374	HENDERSONVILLE	TN		01/24/2008		888,686	0	0	0	0	0	0	0	33,512	0	0	0
4425058	ABILENE	TX		02/27/2004		4,202,936	0	0	0	0	0	0	0	170,606	0	0	0
4425107	DALLAS	TX		11/16/2004		1,087,460	0	0	0	0	0	0	0	110,000	0	0	0
4425108	EL PASO	TX		11/17/2004		832,937	0	0	0	0	0	0	0	44,014	0	0	0
4425114	ALLEN	TX		12/20/2004		331,204	0	0	0	0	0	0	0	18,248	0	0	0
4425120	LAREDO	TX		01/25/2005		1,287,370	0	0	0	0	0	0	0	105,713	0	0	0
4425161	EL PASO	TX		08/10/2005		1,714,246	0	0	0	0	0	0	0	160,294	0	0	0
4425188	SAN ANTONIO	TX		11/09/2005		870,015	0	0	0	0	0	0	0	26,276	0	0	0
4425193	PASADENA	TX		11/18/2005		1,262,636	0	0	0	0	0	0	0	98,439	0	0	0
4425222	CONROE	TX		03/28/2006		1,511,514	0	0	0	0	0	0	0	38,651	0	0	0
4425223	CONROE	TX		03/28/2006		344,688	0	0	0	0	0	0	0	8,824	0	0	0
4425228	TEMPLE	TX		04/06/2006		1,411,925	0	0	0	0	0	0	0	62,842	0	0	0
4425249	HOUSTON	TX		07/11/2006		2,078,664	0	0	0	0	0	0	0	108,416	0	0	0
4425250	DALLAS	TX		07/12/2006		2,064,887	0	0	0	0	0	0	0	107,208	0	0	0
4425284	LEWISVILLE	TX		12/12/2006		1,239,534	0	0	0	0	0	0	0	20,872	0	0	0
4425299	CONROE	TX		01/19/2007		590,683	0	0	0	0	0	0	0	13,347	0	0	0
4425302	MCALLEN	TX		01/31/2007		1,158,890	0	0	0	0	0	0	0	84,318	0	0	0
4425312	HOUSTON	TX		03/29/2007		910,561	0	0	0	0	0	0	0	22,822	0	0	0
4425316	ADDISON	TX		04/16/2007		1,298,887	0	0	0	0	0	0	0	51,982	0	0	0
4425324	DALLAS	TX		05/14/2007		1,842,882	0	0	0	0	0	0	0	42,924	0	0	0
4425333	HOUSTON	TX		06/29/2007		1,913,026	0	0	0	0	0	0	0	130,655	0	0	0
4425367	CARROLLTON	TX		12/21/2007		3,154,695	0	0	0	0	0	0	0	73,111	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,418,101	0	0	0	0	0	0	0	48,527	0	0	0
4425377	SAN ANTONIO	TX		01/29/2008		1,093,305	0	0	0	0	0	0	0	26,143	0	0	0
4425393	TEMPLE	TX		05/12/2008		1,040,612	0	0	0	0	0	0	0	36,153	0	0	0
4425415	HOUSTON	TX		09/26/2008		1,086,095	0	0	0	0	0	0	0	23,099	0	0	0
4425427	HOUSTON	TX		11/21/2008		3,217,122	0	0	0	0	0	0	0	107,195	0	0	0
4425462	HOUSTON	TX		09/15/2010		1,186,568	0	0	0	0	0	0	0	57,853	0	0	0
4425493	DALLAS	TX		04/07/2011		1,458,357	0	0	0	0	0	0	0	74,669	0	0	0

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425511	SAN ANTONIO	TX		06/30/2011		1,067,645	0	0	0	0	0	0	0	30,854	0	0	0
4425554	PORTLAND	TX		05/14/2012		0	0	0	0	0	0	0	0	40,515	0	0	0
4425571	EL PASO	TX		08/28/2012		0	0	0	0	0	0	0	0	13,003	0	0	0
4525162	SALT LAKE CITY	UT		08/15/2005		2,445,637	0	0	0	0	0	0	0	98,699	0	0	0
4525163	SANDY	UT		08/15/2005		1,000,881	0	0	0	0	0	0	0	48,951	0	0	0
4525380	PROVO	UT		01/31/2008		2,610,038	0	0	0	0	0	0	0	118,090	0	0	0
4625461	BARRE	VT		08/26/2010		3,291,737	0	0	0	0	0	0	0	98,848	0	0	0
4725131	STERLING	VA		03/30/2005		2,957,268	0	0	0	0	0	0	0	310,338	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		814,985	0	0	0	0	0	0	0	77,241	0	0	0
4725204	POWHATAN	VA		01/30/2006		837,105	0	0	0	0	0	0	0	38,402	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		987,659	0	0	0	0	0	0	0	69,044	0	0	0
4725261	NORFOLK	VA		08/30/2006		1,280,758	0	0	0	0	0	0	0	32,471	0	0	0
4725408	GAINESVILLE	VA		08/15/2008		1,324,711	0	0	0	0	0	0	0	61,772	0	0	0
4725411	NORFOLK	VA		09/02/2008		3,260,168	0	0	0	0	0	0	0	188,015	0	0	0
4725412	NORFOLK	VA		09/02/2008		88,355	0	0	0	0	0	0	0	65,566	0	0	0
4725420	GAINESVILLE	VA		10/10/2008		2,479,573	0	0	0	0	0	0	0	52,588	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		1,248,812	0	0	0	0	0	0	0	114,708	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		736,014	0	0	0	0	0	0	0	49,049	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		1,260,401	0	0	0	0	0	0	0	63,763	0	0	0
4725546	ROANOKE	VA		02/27/2012		0	0	0	0	0	0	0	0	43,092	0	0	0
4825137	SPOKANE VALLEY	WA		05/02/2005		612,460	0	0	0	0	0	0	0	267,361	0	0	0
4825262	TACOMA	WA		09/01/2006		1,013,443	0	0	0	0	0	0	0	43,056	0	0	0
4825435	GIG HARBOR	WA		02/19/2009		1,554,813	0	0	0	0	0	0	0	29,185	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		2,311,215	0	0	0	0	0	0	0	135,200	0	0	0
5025191	OCONOMOWOC	WI		11/16/2005		1,981,046	0	0	0	0	0	0	0	59,520	0	0	0
5025364	PRAIRIE DU CHIEN	WI		12/20/2007		2,145,805	0	0	0	0	0	0	0	180,033	0	0	0
5025416	MADISON	WI		09/30/2008		2,247,390	0	0	0	0	0	0	0	73,637	0	0	0
5025447	MADISON	WI		04/20/2010		958,377	0	0	0	0	0	0	0	28,504	0	0	0
5325355	TOWNSEND TWP	OH		11/28/2007		1,959,407	0	0	0	0	0	0	0	361,996	0	0	0
0299999. Total - Mortgages With Partial Repayments						397,219,593	0	0	0	0	0	0	0	23,000,318	0	0	0
Mortgages Disposed																	
1625196	DES MOINES	IA		12/08/2005	03/29/2012	950,404	0	0	330,404	0	(330,404)	0	620,000	620,000	0	0	0
0399999. Total - Mortgages Disposed						950,404	0	0	330,404	0	(330,404)	0	620,000	620,000	0	0	0
0599999. Total Mortgages						402,870,672	0	0	330,404	0	(330,404)	0	4,603,475	27,603,793	0	0	0

E06.6

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	BLUE CHIP CAPITAL FUND II.....		CINCINNATI.....	OH...	BLUE CHIP.....		04/30/2001	.....1	.....46,595	.....46,595	.....46,595	.....2,892	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4.5
	COMPASS PARTNERS EUROPEAN EQUITY FUND		NEW YORK.....	NY....	COMPASS PARTNERS.....		04/30/2001	.....1	.....86,063	.....86,063	.....86,063	.....28,100	.....0	.....0	.....0	.....(4,750)	.....0	.....493,943	.....0	.....1.1
	R.W. ALLSOP AND ASSOCIATES III.....		CEDAR RAPIDS.....	IA....	VENTURE CAPITAL L.P.....		04/30/2001	.....1	.....279,165	.....279,165	.....279,165	.....(21,955)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1.6
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....411,823	.....411,823	.....411,823	.....9,037	.....0	.....0	.....0	.....(4,750)	.....0	.....493,943	.....0	....XXX....
3999999	Subtotal - Unaffiliated.....								.....411,823	.....411,823	.....411,823	.....9,037	.....0	.....0	.....0	.....(4,750)	.....0	.....493,943	.....0	....XXX....
4199999	Totals.....								.....411,823	.....411,823	.....411,823	.....9,037	.....0	.....0	.....0	.....(4,750)	.....0	.....493,943	.....0	....XXX....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	COMPASS PARTNERS EUROPEAN EQUITY FUND.....	NEW YORK.....	NY...	COMPASS PARTNERS.....	04/30/2001	09/26/2012	.....97,139	.....15,426	.....0	.....0	.....0	.....0	.....15,426	.....(2,607)	.....47,245	.....47,245	.....0	.....0	.....0	.....0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....97,139	.....15,426	.....0	.....0	.....0	.....0	.....15,426	.....(2,607)	.....47,245	.....47,245	.....0	.....0	.....0	.....0
3999999	Subtotal - Unaffiliated.....						.....97,139	.....15,426	.....0	.....0	.....0	.....0	.....15,426	.....(2,607)	.....47,245	.....47,245	.....0	.....0	.....0	.....0
4199999	Totals.....						.....97,139	.....15,426	.....0	.....0	.....0	.....0	.....15,426	.....(2,607)	.....47,245	.....47,245	.....0	.....0	.....0	.....0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	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	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
233244	AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD			1	2,841,210	123.951	3,718,515	3,000,000	3,114,205	0	(9,659)	0	0	6.001	5.524	MON	12,002	180,030	12/08/2004	12/07/2021
		RATE MTG CERT				0	0.000	0	0	0	0	0	0	0.000	0.000			0	0		
36235*	AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT			2	3,796,908	113.053	4,292,508	3,796,908	3,796,908	0	0	0	0	4.730	4.777	MON	7,982	179,592	09/09/2010	06/15/2030
		LEASE BACKED CERT				0	0.000	0	0	0	0	0	0	0.000	0.000			0	0		
831641	EM 3	SMALL BUSINESS ADMIN 2008-10B			1	126,827	112.162	142,251	126,827	126,827	0	0	0	0	5.944	5.944	FMAN	1,074	7,558	08/19/2008	08/10/2018
912810	DT 2	US TREAS BOND	SD		1	103,500	127.110	127,110	100,000	100,877	0	(255)	0	0	9.875	9.518	MN	1,282	9,875	12/16/1985	11/15/2015
912810	EJ 3	US TREAS BOND	SD		1	1,797,272	153.329	2,736,923	1,785,000	1,791,756	0	(548)	0	0	8.125	8.062	MN	18,830	145,031	03/23/1992	05/15/2021
912810	EJ 3	US TREAS BOND			1	15,103	153.329	22,999	15,000	15,057	0	(5)	0	0	8.125	8.062	MN	158	1,219	03/23/1992	05/15/2021
912810	EM 6	US TREAS BOND	SD		1	1,042,017	150.391	1,503,910	1,000,000	1,025,271	0	(1,802)	0	0	7.250	6.886	FA	27,385	72,500	01/21/1999	08/15/2022
0199999	U.S. Government - Issuer Obligations					9,722,837	XXX	12,544,216	9,823,735	9,970,901	0	(12,269)	0	0	XXX	XXX	XXX	68,713	595,805	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202B	U9 4	GNMA II SF POOL# 001508			2	654	120.514	789	654	654	0	0	0	10.000	10.146	MON	5	66	11/21/1990	11/20/2020	
36202B	UP 8	GNMA II SF POOL# 001490			2	1,235	120.356	1,489	1,237	1,233	0	0	0	10.000	10.166	MON	10	124	10/18/1990	10/20/2020	
36202B	VT 9	GNMA II SF POOL# 001526			2	1,993	121.426	2,373	1,954	1,965	0	(1)	0	10.000	9.871	MON	16	195	12/20/1990	12/20/2020	
38373S	TM 9	GNMA 2003-20 MA			2	8,570,184	104.113	8,970,347	8,615,956	8,593,383	0	3,287	0	5.500	5.604	MON	39,490	473,877	11/03/2003	06/16/2032	
38373V	PY 0	GNMA 2002-64 ZH			2	6,356,549	113.811	7,295,334	6,410,060	6,374,046	0	(571)	0	6.000	6.154	MON	32,050	384,604	11/25/2002	09/16/2032	
38374J	F3 5	GNMA 2004-97 C			2	1,600,859	105.035	1,628,043	1,550,000	1,592,592	0	(2,457)	0	4.522	4.132	MON	5,841	70,091	08/26/2009	02/16/2028	
38376G	AN 0	GNMA 2009-86 A			2	1,968,846	104.528	2,055,426	1,966,388	1,968,316	0	(157)	0	3.536	3.538	MON	5,794	69,532	08/26/2009	03/16/2035	
38377T	GE 5	GNMA 2011-2 HG			2	5,584,375	109.960	5,498,010	5,000,000	5,575,923	0	(8,452)	0	4.000	2.590	MON	16,667	33,333	10/09/2012	01/20/2041	
38377T	LL 3	GNMA 2011-3 QP			2	2,766,752	110.503	2,748,184	2,486,968	2,753,415	0	(13,336)	0	4.000	2.386	MON	8,290	33,160	08/06/2012	06/20/2040	
0299999	U.S. Government - Residential Mortgage-Backed Securities					26,851,447	XXX	28,199,995	26,033,217	26,861,527	0	(21,687)	0	0	XXX	XXX	XXX	108,163	1,064,982	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38373M	2F 6	GNMA 2008-80 IO			2.4	622,595	7.180	647,273	0	607,950	0	(6,370)	0	0.968	11.487	MON	7,268	190,859	11/17/2009	04/16/2050	
38373M	3S 7	GNMA 2008-86 IO			2.4	738,173	4.130	603,134	0	723,138	0	(5,544)	0	0.842	14.182	MON	10,250	231,725	11/19/2009	10/16/2048	
38373M	7D 6	GNMA 2009-37 IO			2.4	585,136	5.415	357,645	0	575,261	0	(4,760)	0	1.632	16.518	MON	8,980	286,260	11/19/2009	05/16/2049	
38374N	JX 6	GNMA 2006-42 B			2	1,656,532	107.333	1,624,793	1,513,787	1,650,399	0	(2,901)	0	5.222	4.553	MON	6,588	79,050	11/12/2010	08/16/2046	
38376G	2H 2	GNMA 2011-92 C			2	1,961,875	112.500	2,250,000	2,000,000	1,964,299	0	1,705	0	4.145	4.341	MON	6,908	82,875	07/20/2011	04/16/2052	
38376G	QY 9	GNMA 2010-72 B			2	4,986,133	106.833	5,341,650	5,000,000	4,986,677	0	220	0	3.459	3.496	MON	14,413	172,950	06/16/2010	05/16/2036	
38376G	U2 4	GNMA 2011-77 D			2	1,977,109	112.283	2,245,660	2,000,000	1,978,459	0	908	0	4.294	4.420	MON	7,157	85,886	06/09/2011	10/16/2045	
0399999	U.S. Government - Commercial Mortgage-Backed Securities					12,527,553	XXX	13,070,155	10,513,787	12,486,183	0	(16,742)	0	0	XXX	XXX	XXX	61,564	1,129,605	XXX	XXX
0599999	Total - U.S. Government					49,101,837	XXX	53,814,366	46,370,739	49,318,611	0	(50,698)	0	0	XXX	XXX	XXX	238,440	2,790,392	XXX	XXX
All Other Governments - Issuer Obligations																					
683078	FY 0	ONTARIO ELECTRICITY FIN		A	.1FE	89,312	101.710	76,283	75,000	75,500	0	(2,002)	0	7.450	4.659	MS	1,412	5,588	11/30/2004	03/31/2013	
683234	8A 9	PROVINCE OF ONTARIO		A	.1FE	999,330	104.702	1,047,020	1,000,000	999,791	0	137	0	4.100	4.115	JD	1,708	41,000	06/09/2009	06/16/2014	
46513E	GM 8	AGENCY FOR INTL DEV - ISRAEL 3RD JUBILEE		R	.1FE	1,000,000	106.183	1,061,830	1,000,000	1,000,000	0	0	0	5.650	5.652	MN	9,417	56,500	06/01/2004	07/01/2014	
		SER B ISRAEL BDS				0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
50064Q	AA 8	KOREA LAND CORPORATION 144A		R	.1FE	78,191	105.927	79,445	75,000	75,577	0	(385)	0	5.750	5.177	MN	371	4,313	11/30/2004	05/30/2014	
0699999	All Other Governments - Issuer Obligations					2,166,833	XXX	2,264,578	2,150,000	2,150,868	0	(2,250)	0	0	XXX	XXX	XXX	12,908	107,401	XXX	XXX
1099999	Total - All Other Governments					2,166,833	XXX	2,264,578	2,150,000	2,150,868	0	(2,250)	0	0	XXX	XXX	XXX	12,908	107,401	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01170R	EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A			1	1,961,320	103.193	2,063,860	2,000,000	1,961,656	0	336	0	0	4.125	4.251	JD	6,875	32,083	05/25/2012	12/01/2037

E10

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	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	Stated Contractual Maturity Date
040484 GP 6	ARIZONA BOARD OF REGENTS UNIV ARIZONA.....			2	.1FE	1,495,000	100.044	1,495,658	1,495,000	1,495,000	0	0	0	0	3.912	3.912	JD	0	0	12/20/2012	06/01/2034
	SYS REV.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN.....				.1FE	1,000,000	101.737	1,017,370	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	2,890	0	10/18/2012	01/01/2030
04300D AD 2	ART INSTITUTE OF CHICAGO.....				.1FE	2,000,000	104.189	2,083,780	2,000,000	2,000,000	0	0	0	0	3.780	3.780	MS	15,330	0	10/11/2012	03/01/2027
052414 NR 6	AUSTIN TX ELEC UTILITY SYS REV.....			1	.1FE	3,000,000	98.663	2,959,890	3,000,000	3,000,000	0	0	0	0	3.156	3.156	MN	3,419	0	12/04/2012	11/15/2027
14916R AC 8	CATHOLIC HEALTH INITIATIVE.....				.1FE	2,493,350	101.409	2,535,225	2,500,000	2,493,448	0	98	0	0	2.950	2.981	MN	12,497	0	10/25/2012	11/01/2022
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH.....				.1FE	2,000,000	114.261	2,285,220	2,000,000	2,000,000	0	0	0	0	5.070	5.070	JD	8,450	101,400	03/24/2010	12/01/2020
172217 GX 3	CITY OF CINCINNATI OHIO BUILD AMERICA.....			1	.1FE	1,055,000	113.467	1,197,077	1,055,000	1,055,000	0	0	0	0	4.630	4.630	JD	4,071	48,847	07/14/2010	12/01/2020
	BONDS.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
199491 R4 5	CITY OF COLUMBUS OHIO BUILD AMERICA.....			1	.1FE	1,000,000	113.884	1,138,840	1,000,000	1,000,000	0	0	0	0	4.110	4.110	JD	3,425	41,100	07/30/2010	06/01/2021
	BONDS.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG.....				.1FE	7,000,000	117.140	8,199,800	7,000,000	7,000,000	0	0	0	0	4.576	4.576	MN	53,387	320,320	10/28/2010	11/01/2022
20775B YZ 3	CONNECTICUT ST HSG FIN PROGRAM 2012.....			1	.1FE	2,000,000	104.753	2,095,060	2,000,000	2,000,000	0	0	0	0	4.150	4.150	MN	10,606	36,428	05/23/2012	05/15/2042
	SERIES D-2.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
230563 AS 7	CUMBERLAND COUNTY NJ.....			1	.1FE	1,000,000	114.035	1,140,350	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009	04/15/2020
234667 HV 8	DALLAS COUNTY HOSPITAL DISTR.....			1	.1FE	500,000	119.775	598,875	500,000	500,000	0	0	0	0	5.048	5.048	FA	9,535	25,240	08/26/2009	08/15/2021
246412 EC 0	DELAWARE ST SOLID WASTE AUTH.....				.1FE	1,000,000	110.705	1,107,050	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD	4,267	51,200	06/11/2010	06/01/2020
246412 ED 8	DELAWARE ST SOLID WASTE AUTH.....			1	.1FE	2,000,000	110.989	2,219,780	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010	06/01/2021
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C.....				.1FE	2,000,000	97.788	1,955,760	2,000,000	2,000,000	0	0	0	0	3.773	3.773	JD	2,515	0	12/05/2012	12/01/2035
29270C YV 1	ENERGY NORTHWEST.....				.1FE	1,000,000	103.120	1,031,200	1,000,000	1,000,000	0	0	0	0	3.603	3.603	JJ	12,811	0	08/15/2012	07/01/2027
34160P CW 7	FLORIDA ST DEPT OF MGMT SVCS.....				.1FE	2,700,000	107.830	2,911,410	2,700,000	2,700,000	0	0	0	0	4.277	4.277	FA	48,116	115,479	10/29/2009	08/01/2015
372546 AN 1	GEORGE WASHINGTON UNIVERSITY.....				.1FE	1,000,000	115.230	1,152,300	1,000,000	1,000,000	0	0	0	0	4.452	4.452	MS	13,109	44,520	03/24/2011	09/15/2021
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY.....				.1FE	1,000,000	108.487	1,084,870	1,000,000	1,000,000	0	0	0	0	3.485	3.485	MS	10,261	16,263	03/20/2012	09/15/2022
373384 RV 0	STATE OF GEORGIA.....				.1FE	4,000,000	109.914	4,396,560	4,000,000	4,000,000	0	0	0	0	3.720	3.720	AO	37,200	148,800	10/13/2010	10/01/2023
373539 MA 0	GEORGIA ST HSG & FIN AUTH REV 2006.....			1	.1FE	1,003,710	103.170	1,031,700	1,000,000	1,002,682	0	(839)	0	0	4.900	4.800	JD	4,083	49,000	08/31/2011	12/01/2031
	SERIES A.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
373539 QP 3	GEORGIA ST HSG & FIN AUTH REV 2007.....			1	.1FE	985,000	102.561	1,025,610	1,000,000	985,470	0	291	0	0	4.850	4.952	JD	4,042	48,500	08/10/2011	12/01/2037
	SERIES A.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED.....				.1FE	1,000,000	108.296	1,082,960	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	20,885	06/21/2012	06/01/2032
	SCH CONSTRUCT.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV.....			1	.1FE	4,992,436	100.673	5,026,035	4,992,436	4,992,436	0	0	0	0	2.625	2.625	MON	10,921	10,921	11/06/2012	12/01/2042
452227 FN 6	ILLINOIS ST SALES TAX REVENUE.....				.1FE	1,500,000	102.075	1,531,125	1,500,000	1,500,000	0	0	0	0	3.081	3.081	JD	2,054	26,702	05/10/2012	06/15/2023
452227 FP 1	ILLINOIS ST SALES TAX REVENUE.....				.1FE	770,000	101.948	785,000	770,000	770,000	0	0	0	0	3.231	3.231	JD	1,106	14,374	05/10/2012	06/15/2024
469466 EV 4	JACKSONVILLE PORT AUTHORITY.....			1	.1FE	1,032,760	104.899	1,048,990	1,000,000	1,032,021	0	(739)	0	0	4.500	4.101	MN	7,500	4,375	09/13/2012	11/01/2031
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT.....				.1FE	250,000	117.096	292,740	250,000	250,000	0	0	0	0	5.050	5.050	AO	3,156	12,625	03/19/2010	10/01/2021
491189 FA 9	KENTUCKY ASSET/LIABILITY COMM.....				.1FE	2,000,000	111.555	2,231,100	2,000,000	2,000,000	0	0	0	0	4.104	4.104	AO	20,520	82,080	08/18/2010	04/01/2019
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES.....			1	.1FE	875,000	101.699	889,866	875,000	875,000	0	0	0	0	4.268	4.268	JJ	19,087	0	06/06/2012	01/01/2028
	A.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
49151E 7A 5	COMMONWEALTH OF KENTUCKY.....				.1FE	1,000,000	113.307	1,133,070	1,000,000	1,000,000	0	0	0	0	4.403	4.403	MN	7,338	44,030	10/26/2010	11/01/2020
544525 NV 6	LOS ANGELES DEP WATER & POWER.....				.1FE	1,000,000	118.477	1,184,770	1,000,000	1,000,000	0	0	0	0	5.081	5.081	JJ	25,405	50,810	11/20/2009	07/01/2021
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH.....				.1FE	500,000	113.109	565,545	500,000	500,000	0	0	0	0	4.280	4.280	JD	1,783	21,400	11/05/2010	06/01/2021
	SALES TAX REV.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			

E10.1

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	For eign 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	Stated Contractual Maturity Date	
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH..... SALES TAX REV.....			.1FE	1,000,000	115.665	1,156,650	1,000,000	1,000,000	0	0	0	0	4.530	4.530	JD	3,775	45,300	11/05/2010	06/01/2022	
56052E 2H 0	MAINE ST HSG AUTH MTG PUR 2011 SERIES..... C-2.....			.1FE	1,665,000	108.539	1,807,174	1,665,000	1,665,000	0	0	0	0	4.875	4.875	MN	10,372	81,169	08/18/2011	11/15/2041	
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES..... I TAXABLE.....			.1FE	2,010,000	107.083	2,141,660	2,000,000	2,007,885	0	(1,605)	0	0	6.500	6.391	MS	43,333	130,000	08/16/2011	03/01/2043	
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE.....			.1FE	2,985,930	99.940	2,998,200	3,000,000	2,985,956	0	26	0	0	3.150	3.193	JD	16,013	0	12/19/2012	06/01/2026	
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA..... BONDS.....			.1FE	500,000	123.006	615,030	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010	07/01/2025	
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV..... SERIES J.....			.1FE	3,007,500	108.396	3,251,880	3,000,000	3,006,657	0	(601)	0	0	5.500	5.467	JJ	82,500	159,500	07/21/2011	07/01/2026	
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV..... SERIES J 2012.....			.1FE	1,000,000	100.381	1,003,810	1,000,000	1,000,000	0	0	0	0	4.800	4.800	JJ	24,533	0	06/01/2012	07/01/2027	
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY.....			.1FE	1,050,000	106.879	1,122,230	1,050,000	1,050,000	0	0	0	0	4.350	4.350	JD	3,806	30,831	03/08/2012	12/01/2027	
59259Y BD 0	METROPOLITAN TRANS AUTH NY.....			.1FE	2,000,000	110.691	2,213,820	2,000,000	2,000,000	0	0	0	0	5.013	5.013	MN	12,811	100,260	10/07/2009	11/15/2020	
594610 7A 9	MICHIGAN STATE.....			.1FE	2,495,075	112.729	2,818,225	2,500,000	2,495,669	0	366	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011	04/15/2022	
59465M C8 6	MICHIGAN ST HSG DEV AUTH 2012 B-2.....			.1FE	1,745,000	102.811	1,794,052	1,745,000	1,745,000	0	0	0	0	5.372	5.373	AO	23,435	58,588	02/08/2012	10/01/2028	
59465M C9 4	MICHIGAN ST HSG DEV AUTH 2012 B-2.....			.1FE	1,257,300	102.246	1,298,524	1,270,000	1,257,354	0	54	0	0	5.622	5.704	AO	17,850	44,625	02/08/2012	10/01/2026	
597502 BF 9	MIDLAND CNTY TEX HOSP DIST.....			.1FE	1,500,000	121.988	1,829,820	1,500,000	1,500,000	0	0	0	0	5.605	5.605	MN	10,743	84,075	08/18/2009	05/15/2030	
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....			.1FE	1,910,000	107.848	2,059,897	1,910,000	1,910,000	0	0	0	0	4.450	4.450	JJ	42,498	64,218	08/26/2011	07/01/2031	
605580 6J 3	STATE OF MISSISSIPPI.....			.1FE	2,000,000	112.101	2,242,020	2,000,000	2,000,000	0	0	0	0	3.931	3.931	MN	13,103	78,620	10/21/2010	11/01/2021	
60636Y HL 8	MISSOURI ST HSG 2012 SERIES 1.....			.1FE	1,000,000	101.143	1,011,430	1,000,000	1,000,000	0	0	0	0	3.723	3.723	JJ	5,585	0	10/17/2012	07/01/2028	
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....			.1FE	1,487,895	111.988	1,679,820	1,500,000	1,488,730	0	657	0	0	5.375	5.462	JD	6,719	80,625	06/08/2011	12/01/2024	
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....			.1FE	2,000,000	104.213	2,084,260	2,000,000	2,000,000	0	0	0	0	3.550	3.550	MS	20,314	0	08/15/2012	09/01/2032	
64763F QD 4	NEW ORLEANS LOUISIANA.....			.1FE	3,000,000	101.679	3,050,370	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	24,038	0	10/12/2012	09/01/2025	
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD..... AMERICA BONDS.....			.1FE	2,001,000	116.695	2,333,900	2,000,000	2,000,807	0	(69)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022	
68608E MW 9	OREGON HSG MULTIFAM 2012 SER B.....			.1FE	1,500,000	100.940	1,514,100	1,500,000	1,500,000	0	0	0	0	4.125	4.125	JJ	10,484	0	10/04/2012	07/01/2043	
686343 CQ 5	ORLAND IL FIRE PROTECTION DIST.....			.1FE	1,038,996	98.986	1,044,302	1,055,000	1,039,006	0	10	0	0	3.750	3.900	JD	330	0	12/20/2012	12/15/2025	
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF).....			.1FE	1,500,000	115.669	1,735,035	1,500,000	1,500,000	0	0	0	0	4.750	4.750	JJ	32,854	71,250	01/26/2011	07/15/2025	
736740 MS 7	PORTLAND OREGON TAX REVENUE 2012 SER A..... JELD-WEN FIELD PROJ.....			.1FE	2,010,580	103.415	2,068,300	2,000,000	2,010,187	0	(393)	0	0	3.250	3.200	JD	5,417	39,181	04/13/2012	06/01/2022	
745190 TR 9	PUERTO RICO HWY & TRANS AUTH.....			.2FE	1,062,875	98.114	1,079,254	1,100,000	1,066,045	0	1,159	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030	
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR.....			.1FE	2,119,560	105.202	2,104,040	2,000,000	2,117,374	0	(2,186)	0	0	4.000	3.225	AO	14,667	0	10/11/2012	10/01/2040	
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS..... REC ZONE ECON DEV.....			.1FE	1,090,000	111.570	1,216,113	1,090,000	1,090,000	0	0	0	0	4.863	4.863	AO	13,252	53,007	05/13/2010	04/01/2022	
762315 MB 2	RHODE ISLAND ST STUDENT LOAN 2012 A.....			.1FE	1,447,057	102.756	1,489,962	1,450,000	1,447,133	0	76	0	0	4.000	4.021	JD	4,833	40,278	02/09/2012	12/01/2024	
762315 MC 0	RHODE ISLAND ST STUDENT LOAN 2012 A.....			.1FE	1,271,572	102.683	1,319,477	1,285,000	1,272,094	0	522	0	0	4.000	4.101	JD	4,283	35,694	02/09/2012	12/01/2025	
783186 NF 2	RUTGERS ST UNIV NJ.....			.1FE	1,000,000	109.558	1,095,580	1,000,000	1,000,000	0	0	0	0	4.126	4.126	MN	6,877	41,260	11/04/2010	05/01/2021	
797669 UQ 9	SAN FRANCISCO CA BAY AREA 2012 SER B..... (RAPID TR DIS).....			.1FE	2,000,000	101.247	2,024,940	2,000,000	2,000,000	0	0	0	0	4.287	4.287	JJ	20,721	0	09/21/2012	07/01/2042	
799017 KY 3	SAN MATEO CA UNION HS DISTRICT.....			.1FE	1,000,000	100.854	1,008,540	1,000,000	1,000,000	0	0	0	0	3.220	3.220	MS	4,830	0	10/25/2012	09/01/2024	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83756C AY 1	SOUTH DAKOTA HSG DEV AUTH MTGE 2012			1	1FE	1,355,000	104.153	1,411,273	1,355,000	1,355,000	0	0	0	0	4.000	4.000	MN	9,033	20,777	05/23/2012	11/01/2042
	SERIES C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				1FE	2,365,000	103.633	2,450,920	2,365,000	2,365,000	0	0	0	0	4.400	4.400	AO	3,469	0	12/06/2012	04/01/2035
843375 ZM 1	SOUTHERN MINNESOTA MUNICIPAL POWER				1FE	935,000	107.267	1,002,946	935,000	935,000	0	0	0	0	4.324	4.324	JJ	20,215	40,429	10/14/2010	01/01/2023
	AGENCY					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	112.085	560,425	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010	01/01/2018
875301 FH 1	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1FE	1,000,000	99.539	995,390	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	1,158	0	12/13/2012	07/01/2025
875301 FJ 7	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1FE	1,000,000	99.687	996,870	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	1,173	0	12/13/2012	07/01/2026
87638T EG 4	TARRANT CNTY EDU FACS FIN CORP			2	1FE	500,000	99.782	498,910	500,000	500,000	0	0	0	0	4.366	4.366	MN	5,276	0	09/27/2012	11/15/2047
882722 JX 0	TEXAS STATE			1	1FE	500,000	123.688	618,440	500,000	500,000	0	0	0	0	5.113	5.113	AO	6,391	25,565	08/12/2009	10/01/2020
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	2,000,000	112.708	2,254,160	2,000,000	2,000,000	0	0	0	0	3.823	3.823	AO	19,115	76,460	09/22/2010	04/01/2023
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006			1	1FE	1,932,581	103.021	1,993,456	1,935,000	1,932,771	0	64	0	0	4.900	4.909	JJ	47,408	94,815	08/09/2011	01/01/2033
	SERIES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES				1FE	134,865	111.668	150,752	135,000	134,921	0	19	0	0	4.470	4.487	MN	1,006	6,035	06/09/2009	11/01/2016
	2009A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q Q6 2	VIRGINIA RES AUTH INF REV BND SERIES			1	1FE	750,000	108.342	812,565	750,000	750,000	0	0	0	0	4.130	4.130	MN	5,163	30,975	11/05/2010	11/01/2022
	2010 C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER			2	1FE	2,000,000	100.117	2,002,340	2,000,000	2,000,000	0	0	0	0	3.820	3.820	MN	9,762	0	11/07/2012	11/01/2029
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,008,050	111.330	1,113,300	1,000,000	1,006,510	0	(644)	0	0	5.200	5.100	JJ	26,000	52,000	05/21/2010	01/01/2021
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012				1FE	2,000,000	100.621	2,012,420	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	14,183	0	10/25/2012	11/15/2033
93978P KP 1	WASHINGTON ST HSG FIN COMMN SERIES 2011A			1	1FE	1,634,175	111.534	1,806,851	1,620,000	1,632,497	0	(1,175)	0	0	4.750	4.639	JJ	38,475	67,331	08/12/2011	07/01/2029
93978P LL 9	WASHINGTON ST HSG FIN COMMN SERIES 2012			2	1FE	1,325,000	105.833	1,402,287	1,325,000	1,325,000	0	0	0	0	3.700	3.700	JJ	24,513	3,405	05/31/2012	07/01/2030
93978P ML 8	WASHINGTON ST HSG FIN COMMN			1	1FE	2,000,000	102.029	2,040,580	2,000,000	2,000,000	0	0	0	0	3.500	3.500	JJ	9,333	0	11/07/2012	07/01/2030
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES			1	1FE	2,985,000	109.469	3,267,650	2,985,000	2,985,000	0	0	0	0	4.600	4.600	AO	34,328	138,073	08/24/2011	10/01/2033
	B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
940858 L4 3	WASHOE COUNTY NEVADA SCH DIST				1FE	1,000,000	110.360	1,103,600	1,000,000	1,000,000	0	0	0	0	5.220	5.220	JD	4,350	52,200	10/28/2009	06/01/2019
1199999	U.S. States, Territories & Possessions - Issuer Obligations					137,693,587	XXX	147,205,996	137,662,436	137,689,309	0	(4,573)	0	0	XXX	XXX	XXX	1,255,545	3,688,143	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					137,693,587	XXX	147,205,996	137,662,436	137,689,309	0	(4,573)	0	0	XXX	XXX	XXX	1,255,545	3,688,143	XXX	XXX

E10.3

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

05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	3,998,720	110.569	4,422,760	4,000,000	3,998,865	0	83	0	0	3.810	3.813	MN	25,400	152,400	11/09/2010	11/01/2023
076523 AA 7	CITY OF BEDFORD VIRGINIA LESSEE			2		1,875,000	100.073	1,876,369	1,875,000	1,875,000	0	0	0	0	7.810	7.811	MN	24,406	146,438	06/07/1996	05/01/2026
	APPALACHIAN POWER CO					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
313373 KN 1	FEDERAL HOME LOAN BANK				1	3,105,480	123.620	3,708,600	3,000,000	3,097,427	0	(5,427)	0	0	4.375	4.057	AO	22,969	131,250	06/22/2011	04/28/2026
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE			2	1FE	4,080,000	101.506	4,060,240	4,000,000	4,078,855	0	(1,145)	0	0	3.666	3.479	MON	10,591	44,399	10/16/2012	08/05/2030
	BACKED CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	1,000,000	115.349	1,153,490	1,000,000	1,000,000	0	0	0	0	5.599	5.599	FA	23,329	55,990	11/19/2010	02/01/2021
452024 HG 0	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	117.498	3,524,940	3,000,000	3,000,000	0	0	0	0	5.799	5.799	FA	72,488	173,970	11/19/2010	02/01/2022
452151 8V 8	ILLINOIS STATE			2	1FE	500,000	106.081	530,405	500,000	500,000	0	0	0	0	4.421	4.421	JJ	11,053	22,105	01/08/2010	01/01/2015
452151 LD 3	ILLINOIS STATE				1FE	955,610	106.598	1,065,980	1,000,000	968,765	0	4,910	0	0	4.350	5.016	JD	3,625	43,500	03/16/2010	06/01/2018
59333A LC 3	MIAMI-DADE CNTY EDU FACS AUTH				1FE	1,500,000	99.250	1,488,750	1,500,000	1,500,000	0	0	0	0	2.958	2.958	AO	2,342	0	11/29/2012	04/01/2021
658203 V7 6	NORTH CAROLINA ST MUNI PWR AGY #1				1FE	1,090,000	98.837	1,077,323	1,090,000	1,090,000	0	0	0	0	3.742	3.742	JJ	2,266	0	11/30/2012	01/01/2029
	CATAWBA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677521 HN 9	STATE OF OHIO ULT GO.....	..	..	..	..1FE	5,000,000	115.236	5,761,800	5,000,000	5,000,000	0	0	0	0	4.461	4.461	FA	92,938	223,050	11/23/2010	08/01/2022
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS.....	..	..	..	..1	82,858	126.087	94,565	75,000	78,608	0	(625)	0	0	6.250	5.137	JD	208	4,688	11/30/2004	12/15/2017
977100 CU 8	WISCONSIN STATE.....	..	..	..1	..1FE	1,635,000	99.734	1,630,651	1,635,000	1,635,000	0	0	0	0	3.939	3.939	MN	5,725	0	11/06/2012	05/01/2030
977100 CV 6	WISCONSIN STATE.....	..	..	..1	..1FE	1,000,000	100.375	1,003,750	1,000,000	1,000,000	0	0	0	0	4.019	4.019	MN	3,572	0	11/06/2012	05/01/2031
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					28,822,668	XXX	31,399,623	28,675,000	28,822,520	0	(2,204)	0	0	XXX	XXX	XXX	300,912	997,790	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31340Y 4Z 9	FHLMC REMIC 93 H.....	..	..	..2	..1	39,120	109.438	40,919	37,390	37,587	0	(94)	0	0	8.500	8.150	MON	265	3,178	04/14/1993	11/15/2020
31358P HV 2	FNMA REMIC G92-35 EB.....	..	..	..2	..1	60,633	113.741	68,815	60,501	60,337	0	7	0	0	7.500	7.552	MON	378	4,538	05/07/1993	07/25/2022
31358Q EU 5	FNMA REMIC 1992-162 D.....	..	..	..2	..1	303,168	116.107	363,237	312,847	308,985	0	444	0	0	7.000	7.359	MON	1,825	21,899	03/04/1996	09/25/2022
3136A6 TH 7	FNR 2012-63 MW.....	..	..	..2	..1	9,463,866	114.104	9,580,172	8,396,000	9,414,205	0	(49,661)	0	0	4.000	2.238	MON	27,987	111,947	08/03/2012	05/24/2034
3136A8 DP 2	FANNIE MAE 2012-104 V.....	..	..	..2	..1	7,890,387	106.100	7,729,210	7,284,835	7,869,300	0	(21,087)	0	0	3.500	2.256	MON	21,247	84,990	08/06/2012	02/25/2038
3136A9 2W 7	FNR 2012-118 VB.....	..	..	..2	..1	5,200,000	105.102	5,255,100	5,000,000	5,197,111	0	(2,889)	0	0	3.000	2.566	MON	12,500	25,000	10/15/2012	10/25/2032
3136A9 LC 0	FNR 2012-114 VG.....	..	..	..2	..1	3,218,438	107.325	3,219,750	3,000,000	3,215,457	0	(2,981)	0	0	3.500	2.790	MON	8,750	17,500	10/17/2012	09/25/2029
3136A9 V7 0	FNR 2012-124 VM.....	..	..	..2	..1	3,740,287	110.348	3,827,972	3,469,000	3,739,843	0	(443)	0	0	3.500	2.833	MON	10,118	0	12/18/2012	10/25/2029
3137AG DP 2	FHR 3947 PB.....	..	..	..2	..1	1,447,425	115.469	1,573,934	1,363,084	1,443,890	0	(3,535)	0	0	4.500	3.956	MON	5,112	46,004	03/14/2012	10/15/2041
3137AR WS 1	FHR 4073 HC.....	..	..	..2	..1	5,347,538	105.978	5,238,301	4,942,843	5,330,642	0	(16,896)	0	0	3.500	2.272	MON	14,417	57,667	08/06/2012	03/15/2035
31392D 2B 7	FNMA 2002-59 ZB.....	..	..	..2	..1	6,697,926	112.902	7,866,836	6,967,844	6,866,952	0	21,758	0	0	6.000	6.519	MON	34,839	418,071	08/27/2002	09/25/2032
31392R WT 4	FHLMC 2492 Z.....	..	..	..2	..1	2,844,317	111.080	3,501,676	3,152,388	3,058,205	0	36,189	0	0	5.500	6.804	MON	14,448	173,381	08/19/2002	08/15/2032
31393A 5P 8	FNMA 2003-43 PE.....	..	..	..2	..1	4,505,952	111.012	5,093,674	4,588,400	4,555,307	0	252	0	0	5.500	5.739	MON	21,030	252,362	09/19/2003	05/25/2033
31393N 4A 4	FHLMC 2589 GM.....	..	..	..2	..1	7,856,169	110.585	8,756,160	7,918,028	7,890,866	0	7,517	0	0	5.500	5.631	MON	36,291	435,492	04/11/2003	03/15/2033
31405W QT 5	FNMA POOL 801566.....	..	..	..2	..1	118,412	108.009	127,140	117,713	117,913	0	(56)	0	0	5.000	4.894	MON	490	5,886	08/25/2005	01/01/2020
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					58,733,638	XXX	62,242,896	56,610,873	59,106,600	0	(31,475)	0	0	XXX	XXX	XXX	209,697	1,657,915	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH.....	..	..	..1	..1	2,000,000	100.081	2,001,620	2,000,000	2,000,000	0	0	0	0	3.600	3.600	JD	2,000	0	12/19/2012	12/01/2032
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012.....	..	..	..1	..1FE	3,000,000	102.733	3,081,975	3,000,000	3,000,000	0	0	0	0	3.039	3.035	MN	7,851	0	11/15/2012	11/20/2028
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....					5,000,000	XXX	5,083,595	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	9,851	0	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					92,556,306	XXX	98,726,114	90,285,873	92,929,120	0	(33,679)	0	0	XXX	XXX	XXX	520,460	2,655,705	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC.....	..	..	..	..2	2,000,000	98.140	1,962,794	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	26,015	0	08/22/2012	08/22/2022
00037B AB 8	ABB FINANCE USA INC.....	..	..	..1	..1FE	1,964,620	102.899	2,057,980	2,000,000	1,966,602	0	1,982	0	0	2.875	3.082	MN	8,465	28,750	05/04/2012	05/08/2022
00101J AB 2	ADT CORP.....	..	..	..2	..2FE	2,006,240	97.734	1,954,680	2,000,000	2,005,995	0	(245)	0	0	3.500	3.463	JJ	34,222	0	06/28/2012	07/15/2022
00103Y AF 8	AES RED OAK SENIOR SECURED BONDS.....	..	..	..2	..4FE	5,000,000	111.187	5,559,350	5,000,000	5,000,000	0	0	0	0	9.200	9.305	FMAN	39,611	460,000	09/26/2000	11/30/2029
001055 AJ 1	AFLAC INC.....	..	..	..1	..1FE	1,025,940	108.053	1,080,530	1,000,000	1,024,427	0	(1,513)	0	0	4.000	3.682	FA	15,111	20,556	04/16/2012	02/15/2022
001192 AG 8	AGL CAPITAL CORP.....	..	..	..2	..2FE	3,034,460	119.830	3,594,900	3,000,000	3,024,801	0	(3,079)	0	0	5.250	5.101	FA	59,500	157,500	08/28/2009	08/15/2019
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A.....	..	..	..1	..1FE	86,226	134.626	100,970	75,000	84,478	0	(264)	0	0	6.900	5.800	MS	1,524	5,175	11/30/2004	03/15/2032
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....	..	..	..2	..1	3,211,528	126.929	3,882,248	3,058,598	3,152,393	0	(8,920)	0	0	7.450	6.873	MON	10,127	227,866	12/16/2005	08/15/2021
00440E AC 1	ACE INA HOLDINGS INC.....	..	..	..1	..1FE	5,833,650	156.898	7,844,900	5,000,000	5,680,056	0	(20,245)	0	0	8.875	7.436	FA	167,639	443,750	06/05/2002	08/15/2029
00817Y AE 8	AETNA INC.....	..	..	..2	..2FE	3,969,203	116.157	4,646,280	4,000,000	3,987,270	0	3,220	0	0	6.000	6.104	JD	10,667	240,000	07/07/2006	06/15/2016
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS.....	..	..	..2	..3FE	512,000	92.170	471,910	512,000	512,000	0	0	0	0	6.080	6.082	AO	7,782	31,130	11/15/2006	10/01/2016
	144A.....	..	..	..	..	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A.....	..	..	..2	..3FE	410,000	102.590	420,619	410,000	410,000	0	0	0	0	6.350	6.346	AO	6,509	26,035	02/07/2008	10/01/2015
013078 AA 8	ALBERTO-CULVER COMPANY.....	..	..	..1	..1FE	999,590	120.129	1,201,290	1,000,000	999,692	0	33	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010	06/01/2020

E10.4

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1

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

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3, 4, 5), 6 (NAIC Designation), 7 (Actual Cost), 8 (Rate Used to Obtain Fair Value), 9 (Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), Dates (21-22). Rows include various bond issuers like ALLETE INC, ALLIANCE RESOURCES, etc.

E10.5

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1

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

E10.6

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	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	Stated Contractual Maturity Date
080555 AE 5	BELO CORPORATION DEBENTURES.....	..	..	..	..	.3FE	84,939	103.142	77,357	75,000	82,867	0	(319)	0	0	7.750	6.610	JD	484	5,813	11/30/2004	06/01/2027
084423 AM 4	BERKLEY (WR) CORPORATION.....	..	..	..	..	.2FE	2,747,883	108.489	2,983,448	2,750,000	2,749,399	0	231	0	0	5.600	5.610	MN	19,678	154,000	05/04/2005	05/15/2015
	PROPERTY/CASUALTY INS.....	..	..	..	..		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
09247X AC 5	BLACKROCK INC.....	..	..	..	..	.1FE	4,959,800	122.765	6,138,250	5,000,000	4,977,955	0	3,917	0	0	6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017
09256B AA 5	BLACKSTONE HOLDINGS 144A.....	..	..	..	..	.1FE	1,994,650	117.652	2,353,040	2,000,000	1,996,051	0	459	0	0	6.625	6.662	FA	50,056	132,500	08/13/2009	08/15/2019
093662 AC 8	BLOCK FINANCIAL CORP GUAR H&R BLOCK.....	..	..	..	..	.2FE	5,003,050	105.809	5,290,450	5,000,000	5,000,691	0	(353)	0	0	5.125	5.117	AO	43,420	256,250	10/26/2004	10/30/2014
096629 AA 8	BOARDWALK PIPELINES LLC.....	..	..	..	..	.2FE	249,207	110.782	276,955	250,000	249,665	0	71	0	0	5.500	5.537	FA	5,729	13,750	09/15/2005	02/01/2017
097023 AT 2	BOEING CO SENIOR NOTES.....	..	..	..	..	.1FE	252,130	100.618	251,545	250,000	250,035	0	(283)	0	0	5.125	5.007	FA	4,840	12,813	12/15/2003	02/15/2013
099738 AA 4	BORGER ENERGY ASSOCIATED LP.....	..	..	..	..	.4FE	2,896,434	104.885	3,037,925	2,896,434	2,896,434	0	0	0	0	7.260	7.259	JD	584	210,281	06/11/1998	12/31/2022
10112R AU 8	BOSTON PROPERTIES LP.....	..	..	..	..	.2FE	798,232	105.405	843,240	800,000	798,281	0	49	0	0	3.850	3.876	FA	12,833	4,278	05/31/2012	02/01/2023
10138M AF 2	BOTTLING GROUP LLC.....	..	..	..	..	.1FE	126,036	103.955	129,944	125,000	125,113	0	(124)	0	0	5.000	4.893	MN	799	6,250	12/12/2003	11/15/2013
10510K AA 5	BRAMBLES USA INC.....	..	..	..	..	.2FE	3,010,150	112.060	3,361,800	3,000,000	3,007,862	0	(871)	0	0	5.350	5.306	AO	40,125	160,500	03/25/2010	04/01/2020
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP.....	..	..	..	..	.1Z	2,954,167	127.511	3,766,887	2,954,167	2,954,167	0	0	0	0	6.540	6.541	JD	537	193,203	11/04/2009	06/30/2024
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES.....	..	..	..	..	.1FE	16,445,949	138.815	20,648,731	14,875,000	15,914,862	0	(68,856)	0	0	7.150	6.230	JD	47,269	1,063,563	12/18/2002	06/15/2023
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS.....	..	..	..	..	.2FE	1,000,000	112.423	1,124,230	1,000,000	1,000,000	0	0	0	0	6.125	6.125	JD	5,104	61,250	10/14/2009	06/01/2017
116663 AC 9	BRUCE MANSFIELD.....	..	..	..	..	.2FE	1,849,996	107.321	1,985,434	1,849,996	1,849,996	0	0	0	0	6.850	6.850	JD	10,560	126,725	10/03/2007	06/01/2034
118230 AH 4	BUCKEYE PARTNERS LP.....	..	..	..	..	.2FE	3,009,170	109.962	3,298,860	3,000,000	3,007,390	0	(917)	0	0	5.500	5.455	FA	62,333	165,000	06/10/2010	08/15/2019
120569 AA 6	BUNGE NA FINANCE LP.....	..	..	..	..	.2FE	1,348,461	115.005	1,552,568	1,350,000	1,349,252	0	151	0	0	5.900	5.915	AO	19,913	79,650	03/19/2007	04/01/2017
124857 AG 8	CBS CORP.....	..	..	..	..	.2FE	2,449,225	104.069	2,601,725	2,500,000	2,452,217	0	2,992	0	0	3.375	3.622	MS	28,125	41,953	04/27/2012	03/01/2022
12542R B* 0	CHS INC.....	..	..	..	..	.2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.180	6.180	AO	59,740	247,200	10/04/2007	10/04/2017
125509 BM 0	CIGNA CORP.....	..	..	..	..	.2FE	1,006,830	114.213	1,142,130	1,000,000	1,005,410	0	(585)	0	0	5.125	5.037	JD	2,278	51,250	05/12/2010	06/15/2020
12572Q AE 5	CME GROUP INC.....	..	..	..	..	.1FE	2,990,730	101.816	3,054,480	3,000,000	2,990,991	0	251	0	0	3.000	3.036	MS	27,750	0	09/05/2012	09/15/2022
126117 AH 3	CNA FINANCIAL CORP.....	..	..	..	..	.2FE	78,907	120.455	90,341	75,000	76,890	0	(309)	0	0	6.950	6.358	JJ	2,404	5,213	11/30/2004	01/15/2018
126117 AL 4	CNA FINANCIAL CORP.....	..	..	..	..	.2FE	995,860	108.617	1,086,170	1,000,000	999,000	0	470	0	0	5.850	5.905	JD	2,600	58,500	01/11/2005	12/15/2014
126168 AB 9	RIO TINTO FIN USA LTD.....	..	..	..	..	.1FE	2,982,600	104.959	3,148,770	3,000,000	2,998,570	0	1,464	0	0	7.125	7.180	JD	17,813	213,750	12/09/1993	12/01/2013
126408 GT 4	CSX CORP.....	..	..	..	..	.2FE	2,998,470	108.135	3,244,050	3,000,000	2,998,781	0	132	0	0	3.700	3.706	AO	18,808	111,000	10/18/2010	10/30/2020
127097 B# 9	CABOT OIL & GAS CORP.....	..	..	..	..	.2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.440	6.440	JJ	88,550	193,200	07/16/2008	07/16/2018
127097 D* 1	CABOT OIL & GAS CORP.....	..	..	..	..	.2	1,000,000	109.648	1,096,480	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	24,992	54,200	12/30/2010	01/15/2021
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO.....	..	..	..	..	.2FE	1,000,000	111.811	1,118,180	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	144	51,900	12/29/2010	12/29/2020
133131 AL 6	CAMDEN PROPERTY TRUST.....	..	..	..	..	.2FE	125,091	104.236	130,295	125,000	125,011	0	(11)	0	0	5.375	5.365	JD	299	6,719	12/09/2003	12/15/2013
13342B AC 9	CAMERON INTL CORP.....	..	..	..	..	.2FE	998,990	121.001	1,210,010	1,000,000	999,402	0	88	0	0	6.375	6.388	JJ	29,396	63,750	06/23/2008	07/15/2018
134429 AS 8	CAMPBELL SOUP COMPANY.....	..	..	..	..	.1FE	123,980	103.340	129,175	125,000	124,905	0	122	0	0	4.875	4.980	AO	1,523	6,094	12/11/2003	10/01/2013
14149Y AG 3	CARDINAL HEALTH.....	..	..	..	..	.2FE	113,191	107.711	134,639	125,000	121,881	0	1,165	0	0	4.000	5.095	JD	222	5,000	12/09/2003	06/15/2015
141781 AE 4	CARGILL INC 144A SENIOR NOTES.....	..	..	..	..	.1FE	87,743	140.541	105,406	75,000	84,786	0	(450)	0	0	7.500	6.080	MS	1,875	5,625	11/30/2004	09/01/2026
144285 AH 6	CARPENTER TECHNOLOGY.....	..	..	..	..	.2FE	77,267	101.629	76,222	75,000	75,125	0	(326)	0	0	6.625	6.160	MN	635	4,969	11/30/2004	05/15/2013
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B.....	..	..	..	..	.2FE	79,459	112.657	84,493	75,000	77,220	0	(343)	0	0	6.990	6.324	AO	1,107	5,243	11/30/2004	04/20/2018
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A.....	..	..	..	..	.2	1,600,000	108.883	1,742,128	1,600,000	1,600,000	0	0	0	0	6.090	6.090	JD	3,248	97,440	12/19/2006	12/19/2016
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR.....	..	..	..	..	.2	1,000,000	116.039	1,160,389	1,000,000	1,000,000	0	0	0	0	6.000	6.000	FA	20,500	0	08/28/2012	08/28/2019
	UNSEC NOTES SER A.....	..	..	..	..		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
149123 BF 7	CATERPILLAR INC.....	..	..	..	..	.1FE	84,359	133.417	100,063	75,000	82,414	0	(292)	0	0	6.625	5.660	JJ	2,291	4,969	11/30/2004	07/15/2028
149162 B* 9	CATHOLIC HEALTHCARE WEST SERIES B.....	..	..	..	..	.1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.090	6.092	JJ	60,900	121,800	05/28/2008	05/15/2015
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C.....	..	..	..	..	.1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.452	JJ	64,500	129,000	05/28/2008	05/15/2018

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	For eign	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	Stated Contractual Maturity Date
151020 AE 4	CELGENE CORP.....	..	..	..	.2FE	1,504,155	108.911	1,633,665	1,500,000	1,503,372	0	(365)	0	0	3.950	3.916	AO	12,508	59,250	10/05/2010	10/15/2020
151020 AH 7	CELGENE CORP.....	..	..	..	.2FE	999,490	102.201	1,022,010	1,000,000	999,510	0	20	0	0	3.250	3.256	FA	12,819	0	08/06/2012	08/15/2022
15133K AC 7	CENTEL CAPITAL CORP.....	..	..	..	.2FE	4,137,177	117.116	4,713,919	4,025,000	4,079,850	0	(5,727)	0	0	9.000	8.730	AO	76,475	362,250	12/27/1991	10/15/2019
151895 B@ 7	CENTERPOINT PROPERTIES TRUST.....	..	..	..	.2	4,000,000	111.589	4,463,544	4,000,000	4,000,000	0	0	0	0	6.320	6.320	JD	11,236	252,800	06/15/2006	06/15/2016
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D.....	..	..	..	.2FE	3,235,406	108.376	3,386,750	3,125,000	3,209,671	0	(3,971)	0	0	7.200	6.880	JD	18,750	225,000	08/18/2004	12/01/2025
165069 AS 4	VERIZON MARYLAND INC FORMERLY BELL ATLANTIC MD.....	..	..	1	.1FE	79,584	101.700	76,275	75,000	75,228	0	(664)	0	0	7.150	6.206	MN	894	5,363	11/30/2004	05/01/2023
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLANTIC VA.....	..	..	..	.1FE	7,740,013	133.336	9,166,850	6,875,000	7,442,232	0	(44,565)	0	0	7.875	6.646	JJ	249,648	541,406	07/27/2004	01/15/2022
171232 AE 1	CHUBB CORP DEBENTURES.....	..	..	..	.1FE	82,216	136.604	102,453	75,000	81,100	0	(169)	0	0	6.800	6.070	MN	652	5,100	11/30/2004	11/15/2031
171232 AR 2	CHUBB CORP.....	..	..	..	.1FE	991,060	123.644	1,236,440	1,000,000	994,589	0	836	0	0	5.750	5.869	MN	7,347	57,500	05/01/2008	05/15/2018
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES.....	..	..	..	.2FE	80,924	121.450	91,088	75,000	79,786	0	(181)	0	0	6.920	6.267	MN	663	5,190	05/09/2005	05/15/2028
17252M AH 3	CINTAS CORPORATION NO 2.....	..	..	..	.2FE	5,824,003	120.038	6,902,185	5,750,000	5,792,320	0	(7,221)	0	0	6.125	5.950	JD	29,349	352,188	01/09/2008	12/01/2017
172967 BW 0	CITIGROUP INC SUB NOTES.....	..	..	..	.2FE	245,125	106.633	266,583	250,000	248,759	0	486	0	0	4.875	5.102	MN	1,828	12,188	12/05/2003	05/07/2015
185508 AF 5	CLECO POWER LLC.....	..	..	..	.2FE	1,992,860	116.634	2,332,680	2,000,000	1,995,592	0	650	0	0	6.650	6.699	JD	5,911	133,000	05/28/2008	06/15/2018
19075Q AB 8	COBANK ACB 144A.....	..	..	..	.1FE	2,804,300	122.732	3,375,130	2,750,000	2,783,720	0	(5,039)	0	0	7.875	7.589	AO	45,117	216,563	04/25/2008	04/16/2018
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES.....	..	..	..	.1FE	94,292	135.877	101,908	75,000	91,277	0	(452)	0	0	7.630	5.753	MN	493	5,723	11/30/2004	04/15/2032
195891 AE 6	COLONIAL REALTY LP SENIOR NOTES.....	..	..	..	.2FE	76,430	101.750	76,313	75,000	75,061	0	(207)	0	0	6.150	5.858	AO	974	4,613	11/30/2004	04/15/2013
195891 AJ 5	COLONIAL REALTY LP REITS.....	..	..	..	.2FE	2,952,180	109.250	3,277,500	3,000,000	2,983,819	0	5,306	0	0	5.500	5.715	AO	41,250	165,000	01/17/2006	10/01/2015
199575 AW 1	COLUMBUS SOUTHN PWR CO.....	..	..	..	.2FE	997,740	120.146	1,201,460	1,000,000	998,605	0	216	0	0	6.050	6.081	MN	10,083	60,500	05/13/2008	05/01/2018
20030N 60 6	COMCAST CORP.....	..	..	1	.2FE	1,500,000	26.190	392,850	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MJSD	5,208	0	11/29/2012	12/15/2061
20035C AA 8	COMERICA BANK.....	..	..	..	.1FE	994,060	106.438	1,064,380	1,000,000	998,941	0	699	0	0	5.700	5.779	JD	4,750	57,000	06/07/2004	06/01/2014
202795 HU 7	COMMONWEALTH EDISON.....	..	..	..	.1FE	2,994,240	121.491	3,644,730	3,000,000	2,996,543	0	555	0	0	5.800	5.826	MS	51,233	174,000	03/19/2008	03/15/2018
207597 DY 8	CONNECTICUT LT & PWR CO.....	..	..	..	.1FE	2,992,920	117.636	3,529,080	3,000,000	2,996,133	0	705	0	0	5.750	5.782	MS	57,500	172,500	09/10/2007	09/01/2017
209111 ET 6	CONSOLIDATED EDISON CO NY Inc.....	..	..	..	.1FE	2,001,800	122.203	2,444,060	2,000,000	2,001,076	0	(171)	0	0	5.850	5.838	AO	29,250	117,000	04/03/2008	04/01/2018
209115 A* 5	CONSOLIDATED EDISON INC.....	..	..	2	1	3,671,162	143.312	5,261,227	3,671,162	3,671,162	0	0	0	0	8.710	8.710	JD	888	319,758	06/27/2008	06/30/2022
210518 CT 1	CONSUMERS ENERGY CO.....	..	..	1	.1FE	1,506,095	103.793	1,556,895	1,500,000	1,505,745	0	(350)	0	0	2.850	2.802	MN	5,463	22,206	05/01/2012	05/15/2022
216831 AE 7	COOPER TIRE & RUBBER CO.....	..	..	..	.4FE	5,574,950	112.851	5,642,550	5,000,000	5,316,714	0	(34,564)	0	0	8.000	6.840	JD	17,778	400,000	01/22/2003	12/15/2019
219023 AF 5	CORN PRODUCTS INTERNATIONAL.....	..	..	..	.2FE	1,007,480	112.048	1,120,480	1,000,000	1,006,140	0	(641)	0	0	4.625	4.531	MN	7,778	46,250	09/15/2010	11/01/2020
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP.....	..	..	..	.2FE	5,098,450	110.235	5,511,750	5,000,000	5,042,605	0	(11,114)	0	0	6.250	5.967	MN	39,931	312,500	03/05/2007	05/15/2016
224044 BM 8	COX COMMUNICATIONS INC.....	..	..	..	.2FE	159,447	109.335	174,936	160,000	159,864	0	65	0	0	5.450	5.497	JD	388	8,720	05/31/2005	12/15/2014
22541L AE 3	CREDIT SUISSE FB USA INC.....	..	..	..	.1FE	87,554	144.776	108,582	75,000	85,666	0	(285)	0	0	7.125	5.890	JJ	2,464	5,344	11/30/2004	07/15/2032
226829 AA 7	CROCKET COGENERATION 144A.....	..	..	2	.2FE	660,742	110.590	730,715	660,742	660,742	0	0	0	0	5.869	5.912	MJSD	108	38,779	03/10/2005	03/30/2025
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL C-2017 144A.....	..	..	1	.1FE	1,507,920	109.338	1,640,070	1,500,000	1,505,479	0	(1,056)	0	0	4.174	4.122	MON	2,783	62,610	07/29/2010	08/15/2037
22845# AC 3	CROWN PINE PARENT LP TIMBER LP.....	..	..	..	.2	4,027,897	110.000	4,400,000	4,000,000	4,023,642	0	(3,885)	0	0	6.480	5.841	JD	12,240	261,432	10/26/2011	12/14/2017
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER LP.....	..	..	..	.3FE	498,110	104.760	523,800	500,000	499,638	0	218	0	0	5.900	5.950	JJ	13,603	29,500	06/23/2004	07/15/2014
2314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K.....	..	..	..	.2	2,000,000	108.275	2,165,502	2,000,000	2,000,000	0	0	0	0	4.690	4.690	FA	36,738	96,145	08/01/2011	08/01/2018
233326 C* 6	DST SYSTEMS INC.....	..	..	..	.2	2,000,000	106.038	2,120,760	2,000,000	2,000,000	0	0	0	0	5.420	5.420	FA	42,758	108,400	08/09/2010	08/09/2020
233835 AQ 0	DAIMLER FINANCE NA LLC.....	..	..	..	.1FE	11,272,750	156.331	15,633,100	10,000,000	11,065,240	0	(27,484)	0	0	8.500	7.419	JJ	384,861	850,000	08/05/2002	01/18/2031
235851 AM 4	DANAHER CORP.....	1	.1FE	999,750	113.010	1,130,100	1,000,000	999,782	0	21	0	0	3.900	3.903	JD	867	39,000	06/20/2011	06/23/2021

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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	For eign 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	Stated Contractual Maturity Date	
237194 # 2	DARDEN RESTAURANTS INC SERIES B.....			2	3,000,000	99.571	2,987,130	3,000,000	3,000,000	0	0	0	0	4.520	4.520	FA	45,577	0	08/28/2012	08/28/2024	
244217 BK 0	JOHN DEERE CAPITAL CORP DEBENTURES.....			1FE	254,353	100.202	250,505	250,000	250,022	0	(578)	0	0	5.100	4.860	JJ	5,879	12,750	12/10/2003	01/15/2013	
24422E QR 3	JOHN DEERE CAPITAL CORP SERIES D.....			1FE	249,235	120.152	300,380	250,000	249,548	0	73	0	0	5.350	5.390	AO	3,269	13,375	03/31/2008	04/03/2018	
24422E QV 4	JOHN DEERE CAPITAL CORP.....			1FE	1,992,940	122.103	2,442,060	2,000,000	1,995,508	0	651	0	0	5.750	5.797	MS	35,458	115,000	09/03/2008	09/10/2018	
24424C AU 5	JOHN DEERE CAPITAL CORP.....			1FE	1,000,000	111.161	1,111,610	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	2,333	52,500	06/12/2009	06/15/2015	
24702R AQ 4	DELL INC.....			1FE	2,488,525	108.784	2,719,600	2,500,000	2,490,179	0	957	0	0	4.625	4.683	AO	28,906	115,625	03/28/2011	04/01/2021	
24715@ AD 6	DELOITTE LLP SERIES B.....			1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.290	6.290	MS	90,856	314,500	09/17/2009	09/17/2019	
249030 AC 1	DENTSPLY INTERNATIONAL.....			2FE	996,530	106.711	1,067,110	1,000,000	996,914	0	307	0	0	4.125	4.168	FA	15,583	40,333	08/16/2011	08/15/2021	
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D.....			1	4,000,000	103.999	4,159,960	4,000,000	4,000,000	0	0	0	0	4.310	4.310	MS	57,467	172,400	09/01/2011	09/01/2023	
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C.....			2	3,000,000	112.501	3,375,039	3,000,000	3,000,000	0	0	0	0	6.280	6.363	MON	15,177	188,400	09/14/2009	09/02/2017	
25179M AL 7	DEVON ENERGY CORPORATION.....			2FE	2,107,500	119.861	2,397,220	2,000,000	2,105,487	0	(1,614)	0	0	5.600	5.239	JJ	51,644	112,933	08/24/2011	07/15/2041	
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES.....			2FE	5,868,694	118.570	6,965,988	5,875,000	5,873,285	0	601	0	0	8.750	8.763	JD	22,847	514,063	02/17/1995	06/15/2015	
25468P CB 0	WALT DISNEY COMPANY MTN SERIES B.....			1FE	257,225	123.443	308,608	250,000	253,207	0	(548)	0	0	5.875	5.575	JD	653	14,688	12/08/2003	12/15/2017	
254709 AD 0	DISCOVER FINANCIAL SVS.....			2FE	5,009,702	117.249	5,862,450	5,000,000	5,005,540	0	(1,047)	0	0	6.450	6.421	JD	17,021	322,500	06/02/2008	06/12/2017	
25470D AE 9	DISCOVERY COMMUNICATIONS.....			2FE	1,993,920	111.111	2,222,220	2,000,000	1,994,679	0	509	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011	06/15/2021	
257867 AR 2	RR DONNELLEY & SONS.....			3FE	682,909	102.000	697,680	684,000	683,681	0	123	0	0	5.500	5.521	MN	4,807	37,620	12/13/2005	05/15/2015	
260543 BA 0	DOW CHEMICAL CO.....			2FE	95,998	132.475	99,356	75,000	88,182	0	(1,192)	0	0	9.000	6.241	AO	1,688	6,750	11/30/2004	04/01/2021	
261561 AB 0	DRESDNER BANK NEW YORK SUB DEBENTURES.....			3FE	5,508,500	108.269	5,413,450	5,000,000	5,141,038	0	(46,772)	0	0	7.250	6.101	MS	106,736	362,500	10/04/2002	09/15/2015	
263534 CE 7	E I DU PONT DE NEMOURS.....			1FE	3,990,920	115.269	4,610,760	4,000,000	3,992,294	0	766	0	0	4.250	4.278	AO	42,500	170,000	03/24/2011	04/01/2021	
26439R AK 2	SPECTRA ENERGY CAPITAL SENIOR NOTES.....			2FE	4,724,600	119.791	5,989,550	5,000,000	4,767,808	0	5,530	0	0	6.750	7.201	FA	127,500	337,500	06/12/2002	02/15/2032	
264411 AC 3	DUKE REALTY LP.....			2FE	121,066	101.419	126,774	125,000	124,809	0	501	0	0	4.625	5.048	MN	739	5,781	12/05/2003	05/15/2013	
26441C AD 7	DUKE ENERGY CORP.....			2FE	1,995,670	117.443	2,348,860	2,000,000	1,996,967	0	372	0	0	5.050	5.077	MS	29,739	101,000	10/15/2009	09/15/2019	
26875P AA 9	EOG RESOURCES INC.....			1FE	3,004,390	121.107	3,633,210	3,000,000	3,002,394	0	(432)	0	0	5.875	5.855	MS	51,896	176,250	09/05/2007	09/15/2017	
26875P AC 5	EOG RESOURCES INC.....			1FE	745,988	126.084	945,630	750,000	747,371	0	362	0	0	6.875	6.950	AO	12,891	51,563	09/25/2008	10/01/2018	
26882P BB 7	ERAC USA FINANCE CO 144A.....			2FE	4,000,040	121.191	4,847,640	4,000,000	4,000,010	0	(2)	0	0	6.375	6.375	AO	53,833	255,000	10/11/2007	10/15/2017	
27430* AG 8	EAST PENN MANUFACTURING CO.....			2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	5.940	5.940	AO	39,105	197,700	04/12/2006	04/12/2016	
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A.....			2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.880	6.880	MN	7,453	68,800	05/22/2008	05/22/2015	
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B.....			2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	7.260	7.260	MN	15,730	145,200	05/22/2008	05/22/2018	
277432 AN 0	EASTMAN CHEMICAL CO.....			2FE	2,787,032	104.830	2,935,240	2,800,000	2,787,785	0	753	0	0	3.600	3.654	FA	57,680	0	05/30/2012	08/15/2022	
278058 AM 4	EATON CORP DEBENTURES.....			2FE	94,793	138.950	104,213	75,000	88,126	0	(1,000)	0	0	8.100	5.711	FA	2,295	6,075	11/30/2004	08/15/2022	
278265 AC 7	EATON VANCE CORP.....			1FE	3,030,000	120.540	3,616,200	3,000,000	3,016,581	0	(2,910)	0	0	6.500	6.363	AO	48,208	195,000	10/01/2007	10/02/2017	
29078E AB 1	EMBARQ CORP.....			2FE	6,065,500	117.094	7,025,640	6,000,000	6,028,482	0	(7,179)	0	0	7.082	6.923	JD	35,410	424,920	01/25/2007	06/01/2016	
291011 AT 1	EMERSON ELECTRIC CO.....			1FE	245,825	101.428	253,570	250,000	249,820	0	528	0	0	4.500	4.722	MN	1,875	11,250	12/15/2003	05/01/2013	
29266R K# 4	ENERGIZER HOLDINGS INC.....			2	4,000,000	107.652	4,306,080	4,000,000	4,000,000	0	0	0	0	6.230	6.230	AO	52,609	249,200	10/15/2007	10/15/2014	
29273R AB 5	ENERGY TRANSFER PARTNERS.....			2FE	997,129	109.701	1,097,010	1,000,000	999,228	0	338	0	0	5.950	5.990	FA	24,792	59,500	07/29/2005	02/01/2015	
29348Q AB 8	ENOGEX LLC 144A.....			2FE	1,035,590	114.400	1,144,000	1,000,000	1,028,014	0	(3,065)	0	0	6.250	5.769	MS	18,403	62,500	05/13/2010	03/15/2020	
29364D AJ 9	ENERGY ARKANSAS INC FIRST MORTGAGE.....			1	2,990,445	99.818	2,994,540	3,000,000	2,992,110	0	195	0	0	5.900	5.922	JD	14,750	177,000	01/23/2010	06/01/2033	
29364L AL 6	ENERGY GULF STATES FIRST MORTGAGE.....			2FE	1,540,500	100.000	1,500,000	1,500,000	1,500,000	0	0	0	0	6.200	5.319	JJ	46,500	93,000	02/02/2005	07/01/2033	
29364N AK 4	ENERGY MISSISSIPPI INC FIRST MORTGAGE.....			2FE	70,089	112.371	84,278	75,000	72,581	0	372	0	0	4.950	5.650	JD	309	3,713	11/30/2004	06/01/2018	
293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR.....			2FE	79,616	100.471	75,353	75,000	75,058	0	(677)	0	0	6.375	5.431	FA	1,992	4,781	11/30/2004	02/01/2013	
	ENTERPRISE PROD PARTNERS.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			

E10.8

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	For eign 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	Stated Contractual Maturity Date	
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING.....			.2FE	76,967	100.450	75,338	75,000	75,055	0	(638)	0	0	6.125	5.237	FA	1,914	4,594	10/26/2009	02/01/2013	
29379V AP 8	ENTERPRISE PRODUCTS OPERATING.....			.2FE	997,010	120.398	1,203,980	1,000,000	997,563	0	253	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020	
299808 AD 7	EVEREST REINSURANCE HOLDINGS.....			.1FE	3,038,820	103.257	3,097,710	3,000,000	3,008,479	0	(4,427)	0	0	5.400	5.232	AO	34,200	162,000	10/12/2004	10/15/2014	
30161M AH 6	EXELON GENERATION CO LLC.....			.2FE	1,001,960	104.787	1,047,870	1,000,000	1,001,583	0	(173)	0	0	4.000	3.976	AO	10,000	40,000	09/28/2010	10/01/2020	
302491 AQ 8	FMC CORPORATION.....			.2FE	1,010,100	113.487	1,134,870	1,000,000	1,007,536	0	(884)	0	0	5.200	5.070	JD	2,311	52,000	11/24/2009	12/15/2019	
302491 AR 6	FMC CORPORATION.....			.2FE	1,038,230	106.407	1,064,070	1,000,000	1,036,100	0	(2,130)	0	0	3.950	3.483	FA	16,458	27,321	04/25/2012	02/01/2022	
302508 BA 3	FMR LLC 144A.....			.1FE	400,416	100.852	403,408	400,000	400,021	0	(127)	0	0	4.750	4.717	MS	6,333	19,000	07/24/2009	03/01/2013	
30251B AB 4	FMR LLC 144A.....			.1FE	2,088,180	125.916	2,518,320	2,000,000	2,086,757	0	(1,254)	0	0	6.450	6.119	MN	16,483	129,000	08/26/2011	11/15/2039	
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A.....			.3Z	938,971	106.073	995,992	938,971	938,971	0	0	0	0	7.590	7.591	JJ	33,852	71,268	07/01/2008	07/10/2018	
303250 A@ 3	FAIR ISAAC CORPORATION SERIES A.....			.3	1,000,000	101.152	1,011,520	1,000,000	1,000,000	0	0	0	0	6.370	6.370	MN	9,555	63,700	05/07/2008	05/07/2013	
303250 C@ 1	FAIR ISAAC CORPORATION.....			.3	1,000,000	100.913	1,009,130	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	25,143	54,200	07/14/2010	07/14/2019	
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES.....			.2FE	233,525	110.530	276,325	250,000	242,384	0	1,192	0	0	4.500	5.152	JD	938	11,250	12/16/2003	06/01/2018	
31953* AL 6	BNSF RAILWAY COMPANY SERIES A.....			.2	1,277,580	110.000	1,405,338	1,277,580	1,277,580	0	0	0	0	5.960	5.959	MN	9,729	76,144	10/16/2007	10/15/2027	
31953* AM 4	BNSF RAILWAY COMPANY SERIES B.....			.2	128,392	110.000	141,231	128,392	128,392	0	0	0	0	5.960	5.959	MN	978	7,652	10/16/2007	10/15/2027	
31953* AN 2	BNSF RAILWAY COMPANY SERIES C.....			.2	812,484	110.000	893,733	812,484	812,484	0	0	0	0	5.960	5.959	MN	6,188	48,424	10/16/2007	10/15/2027	
31953* AP 7	BNSF RAILWAY COMPANY SERIES D.....			.2	329,045	110.000	361,949	329,045	329,045	0	0	0	0	5.960	5.959	MN	2,506	19,611	10/16/2007	10/15/2027	
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E.....			.2	436,471	110.000	480,119	436,471	436,471	0	0	0	0	5.960	5.959	MN	3,324	26,014	10/16/2007	10/15/2027	
32055R AN 7	FIRST INDUSTRIAL LP REITS.....			.3FE	2,491,325	107.125	2,678,125	2,500,000	2,496,838	0	927	0	0	5.750	5.796	JJ	66,285	143,750	01/05/2006	01/15/2016	
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN.....			.3FE	84,039	112.375	84,281	75,000	79,268	0	(724)	0	0	7.500	6.141	JD	469	5,625	11/30/2004	12/01/2017	
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP.....			.2FE	1,565,437	119.687	1,795,305	1,500,000	1,551,725	0	(5,575)	0	0	6.750	6.150	MS	28,688	101,250	06/10/2010	03/19/2020	
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB.....			.1FE	82,202	124.162	93,122	75,000	81,342	0	(130)	0	0	6.550	5.872	AO	1,037	4,913	11/30/2004	10/15/2035	
	DEBENTURES.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED.....			.2	1,200,000	106.254	1,275,048	1,200,000	1,200,000	0	0	0	0	5.440	5.440	AO	16,320	65,280	04/04/2005	04/01/2015	
	NOTES.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE.....			.1FE	125,120	100.757	125,946	125,000	125,003	0	(17)	0	0	4.800	4.786	MS	2,000	6,000	12/19/2003	03/01/2013	
341099 CG 2	FLORIDA POWER CORP.....			.1FE	997,310	122.305	1,223,050	1,000,000	998,539	0	264	0	0	5.800	5.836	MS	17,078	58,000	09/13/2007	09/15/2017	
343412 AB 8	FLUOR CORP.....			.1FE	1,014,940	106.123	1,061,230	1,000,000	1,013,654	0	(1,286)	0	0	3.375	3.194	MS	9,938	33,938	01/04/2012	09/15/2021	
34354P AC 9	FLOWERVE CORP.....			.2FE	996,150	101.004	1,010,040	1,000,000	996,251	0	101	0	0	3.500	3.546	MS	10,694	0	09/06/2012	09/15/2022	
345397 WF 5	FORD MOTOR CREDIT 2011-1.....			.2FE	1,000,000	106.747	1,067,470	1,000,000	1,000,000	0	0	0	0	4.207	4.207	AO	8,881	21,035	09/21/2012	04/15/2016	
345397 WB 6	FORD MOTOR CREDIT CO LLC.....			.2FE	495,550	105.498	527,490	500,000	495,646	0	96	0	0	4.250	4.361	MS	5,667	0	09/20/2012	09/20/2022	
354613 AG 6	FRANKLIN RESOURCES INC.....			.1FE	998,890	114.435	1,144,350	1,000,000	999,133	0	96	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020	
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE.....			.2FE	4,321,973	119.935	5,183,558	4,321,973	4,321,973	0	0	0	0	6.500	6.554	MJSD	780	280,928	12/19/2005	12/19/2025	
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING.....			.2FE	18,562	101.315	18,866	18,621	18,612	0	11	0	0	5.129	5.207	JJ	440	955	11/30/2004	01/15/2014	
	CORP.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE.....			.1FE	94,388	136.180	102,135	75,000	91,527	0	(439)	0	0	8.500	6.462	MN	815	6,375	11/30/2004	11/15/2031	
36804P AH 9	GATX FINANCIAL CORP GMT5.7 4/15/15.....			.2FE	1,993,360	108.891	2,177,820	2,000,000	1,998,136	0	744	0	0	5.700	5.744	AO	24,067	114,000	04/11/2005	04/15/2015	
369550 AR 9	GENERAL DYNAMICS.....			.1FE	998,350	112.191	1,121,910	1,000,000	998,557	0	140	0	0	3.875	3.895	JJ	17,868	39,073	07/05/2011	07/15/2021	
369622 42 8	GENERAL ELECTRIC CAPITAL CORP.....			.1FE	2,000,000	101.960	2,039,200	2,000,000	2,000,000	0	0	0	0	4.875	4.875	JAJO	21,938	0	10/02/2012	10/15/2052	
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP.....			.1FE	2,995,650	102.393	3,071,790	3,000,000	2,995,770	0	120	0	0	3.150	3.167	MS	29,925	0	09/04/2012	09/07/2022	
36962G ZY 3	GENERAL ELECTRIC CAPITAL CORP MTN SERIES.....			.1FE	260,520	100.416	251,040	250,000	250,054	0	(1,394)	0	0	5.450	4.871	JJ	6,283	13,625	12/08/2003	01/15/2013	
	A.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
37048@ AB 0	GENERAL PARTS INTL INC FKA THE INTL.....			.2	2,000,000	105.766	2,115,326	2,000,000	2,005,864	0	5,864	0	0	8.480	8.310	MN	28,267	161,267	11/01/2011	11/01/2016	

E10.9

SCHEDULE D - PART 1

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

E10.10

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	For eign 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	Stated Contractual Maturity Date	
	GROUP INC.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
378272 AA 6	GLENCORE FUNDING LLC 144A GUAR.....			2FE	2,927,040	105.237	3,157,110	3,000,000	2,987,432	0	9,125	0	0	6.000	6.345	AO	38,000	180,000	10/18/2004	04/15/2014	
	GLENCORE INTL AG.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
38141G CU 6	GOLDMAN SACHS GROUP INC.....			1FE	9,882,999	117.186	11,572,118	9,875,000	9,881,764	0	(167)	0	0	6.125	6.119	FA	228,497	604,844	02/10/2003	02/15/2033	
39121J A* 1	GREAT RIVER ENERGY 2009B.....			2	2,860,465	115.362	3,299,890	2,860,465	2,860,465	0	0	0	0	5.810	5.811	JJ	83,097	166,193	09/02/2009	07/01/2021	
39121J AE 0	GREAT RIVER ENERGY 144A.....			1FE	905,700	115.460	1,154,600	1,000,000	910,651	0	1,241	0	0	6.254	7.011	JJ	31,270	62,540	08/12/2008	07/01/2038	
404119 AL 3	HCA INC.....			4FE	929,400	105.125	1,051,250	1,000,000	988,693	0	8,775	0	0	5.750	6.747	MS	16,931	57,500	06/08/2004	03/15/2014	
406216 AV 3	HALLIBURTON CO.....			1FE	999,840	123.397	1,233,970	1,000,000	999,902	0	14	0	0	5.900	5.902	MS	17,372	59,000	09/09/2008	09/15/2018	
41242* AJ 1	HARDWOOD FUNDING LLC (NBA) SENIOR NOTES.....			2Z	3,000,000	114.197	3,425,895	3,000,000	3,000,000	0	0	0	0	5.670	5.670	JD	11,340	170,142	06/07/2010	06/08/2020	
	SERIES I.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
416515 AT 1	HARTFORD FINL SVCS GRP.....			2FE	4,942,355	113.575	5,678,750	5,000,000	4,969,915	0	6,209	0	0	5.375	5.537	MS	79,132	268,750	02/12/2008	03/15/2017	
416515 AU 8	HARTFORD FINL SVCS GRP.....			2FE	1,499,955	119.010	1,785,150	1,500,000	1,500,001	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008	03/15/2018	
421915 EC 9	HCP INC.....			2FE	1,347,938	110.190	1,377,375	1,250,000	1,302,500	0	(22,862)	0	0	6.000	3.954	MS	25,000	75,000	12/15/2010	03/01/2015	
421915 ED 7	HCP INC REITS.....			2FE	1,742,738	114.333	2,000,828	1,750,000	1,746,814	0	633	0	0	5.625	5.673	MN	16,406	98,438	04/22/2005	05/01/2017	
421915 EG 0	HCP INC REITS - HEALTH CARE.....			2FE	3,284,418	116.874	3,798,405	3,250,000	3,265,270	0	(3,578)	0	0	6.300	6.156	MS	60,288	204,750	09/27/2006	09/15/2016	
421915 EJ 4	HCP INC REITS.....			2FE	844,246	114.993	977,441	850,000	847,245	0	579	0	0	6.000	6.091	JJ	21,392	51,000	01/17/2007	01/30/2017	
421946 AF 1	HEALTH CARE REALTY TR REIT.....			2FE	3,908,168	104.448	4,256,256	4,075,000	4,044,472	0	23,027	0	0	5.125	5.757	AO	52,211	208,844	01/19/2006	04/01/2014	
42217K AM 8	HEALTH CARE REIT INC REITS.....			2FE	3,998,625	110.602	4,424,080	4,000,000	3,999,697	0	115	0	0	5.875	5.878	MN	30,028	235,000	06/15/2005	05/15/2015	
42218S AC 2	HEALTH CARE SVCS CORP 144A.....			1FE	108,310	108.310	2,166,200	2,000,000	2,059,366	0	(6,076)	0	0	4.700	4.260	JJ	43,344	94,000	06/29/2011	01/15/2021	
428236 BM 4	HEWLETT-PACKARD CO.....			2FE	4,320,695	98.367	4,180,598	4,250,000	4,311,588	0	(6,024)	0	0	4.300	4.095	JD	15,229	182,750	06/16/2011	06/01/2021	
431116 AA 0	HIGHMARK INC 144A.....			1FE	4,988,600	102.757	5,137,850	5,000,000	4,999,042	0	1,461	0	0	6.800	6.832	FA	128,444	340,000	08/14/2003	08/15/2013	
431282 AK 8	HIGHWOODS REALTY LP REITS.....			2FE	997,018	113.106	1,131,060	1,000,000	998,532	0	300	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017	
441060 AG 9	HOSPIRA INC.....			2FE	1,847,077	116.352	2,152,512	1,850,000	1,848,564	0	289	0	0	6.050	6.071	MS	28,292	111,925	03/20/2007	03/30/2017	
44106M AJ 7	HOSPITALITY PROPERTIES REITS.....			2FE	3,923,520	105.450	4,218,000	4,000,000	3,979,647	0	8,829	0	0	5.125	5.382	FA	77,444	205,000	07/08/2005	02/15/2015	
443510 AF 9	HUBBELL INC.....			1FE	3,941,060	107.654	4,306,160	4,000,000	3,948,642	0	4,212	0	0	3.625	3.782	MN	18,528	145,000	06/28/2011	11/15/2022	
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES.....			2FE	124,380	102.728	128,410	125,000	124,921	0	72	0	0	4.900	4.963	JJ	2,824	6,125	12/19/2003	01/15/2014	
449909 AL 4	ICI WILMINGTON GUAR IMPERIAL CHEM.....			2FE	76,672	104.652	78,489	75,000	75,208	0	(216)	0	0	5.625	5.310	JD	352	4,219	11/30/2004	12/01/2013	
	INDUSTRIES.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
45138L AZ 6	IDAHO POWER CORP.....			1FE	998,290	101.705	1,017,050	1,000,000	998,391	0	101	0	0	2.950	2.970	AO	7,375	13,767	04/10/2012	04/01/2022	
45326T AA 6	INCITEC PIVOT FIN LLC.....			2FE	3,012,880	113.087	3,392,610	3,000,000	3,010,369	0	(1,212)	0	0	6.000	5.937	JD	10,500	180,000	06/01/2010	12/10/2019	
458140 AM 2	INTEL CORP.....			1FE	3,645,165	99.860	3,644,890	3,650,000	3,645,183	0	18	0	0	2.700	2.715	JD	5,475	0	12/05/2012	12/15/2022	
45820E AH 5	INTELSAT LTD SENIOR NOTES.....			5FE	1,558,607	104.236	1,563,540	1,500,000	1,506,414	0	(7,332)	0	0	6.500	5.964	MN	16,250	97,500	02/02/2004	11/01/2013	
459200 AL 5	IBM CORP.....			1FE	3,135,840	103.326	3,099,780	3,000,000	3,005,699	0	(11,980)	0	0	7.500	7.066	JD	10,000	225,000	02/03/1994	06/15/2013	
459200 GJ 4	IBM CORP.....			1FE	996,540	121.011	1,210,110	1,000,000	998,131	0	338	0	0	5.700	5.746	MS	16,942	57,000	09/11/2007	09/14/2017	
459200 GM 7	IBM CORP.....			1FE	996,280	134.016	1,340,160	1,000,000	997,517	0	330	0	0	7.625	7.679	AO	16,097	76,250	10/09/2008	10/15/2018	
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY.....			2FE	2,003,600	108.016	2,160,320	2,000,000	2,002,870	0	(308)	0	0	5.500	5.476	JD	4,889	110,000	06/03/2010	06/15/2020	
46051M AD 4	INTERNATIONAL TRANSMISSION CO 144A.....			1FE	1,248,588	116.463	1,455,788	1,250,000	1,249,160	0	134	0	0	5.750	5.765	AO	17,969	71,875	03/25/2008	04/01/2018	
461070 AC 8	INTERSTATE POWER AND LIGHT.....			2FE	3,865,855	131.397	5,091,634	3,875,000	3,867,078	0	178	0	0	6.450	6.468	AO	52,765	249,938	10/14/2003	10/15/2033	
461202 AB 9	INTUIT INC.....			2FE	1,991,120	115.300	2,306,000	2,000,000	1,995,655	0	891	0	0	5.750	5.809	MS	33,861	115,000	03/07/2007	03/15/2017	
465685 AA 3	ITC HOLDINGS CORP 144A DEBENTURES.....			2FE	72,921	101.946	76,460	75,000	74,840	0	286	0	0	5.250	5.660	JJ	1,816	3,938	11/30/2004	07/15/2013	
465685 AC 9	ITC HOLDINGS CORP 144A.....			2FE	1,236,863	113.561	1,419,513	1,250,000	1,244,132	0	1,362	0	0	5.875	6.017	MS	18,563	73,438	10/25/2006	09/30/2016	
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES.....			1FE	125,748	108.998	136,248	125,000	125,192	0	(76)	0	0	5.250	5.179	MN	1,094	6,563	12/12/2003	05/01/2015	

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	For eign	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	Stated Contractual Maturity Date
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED				.1FE	67,874	110.045	82,534	75,000	71,482	0	540	0	0	4.700	5.720	JD	294	3,525	11/30/2004	06/01/2018
	NOTE					0	0.000	0	0	0	0	0	0	0.000	0.000			0	0		
47102X AF 2	JANUS CAPITAL GROUP				.2FE	997,410	114.634	1,146,340	1,000,000	996,437	0	665	0	0	6.700	6.794	JD	2,978	67,000	06/07/2007	06/15/2017
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES				.2FE	684,551	107.129	749,903	700,000	694,247	0	1,595	0	0	5.500	5.785	MS	11,336	38,500	10/28/2005	03/15/2016
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE				.2FE	2,860,126	113.389	3,259,934	2,875,000	2,869,674	0	1,416	0	0	5.625	5.687	MN	26,953	161,719	11/05/2004	05/01/2016
478366 AR 8	JOHNSON CONTROLS INC				.2FE	3,902,574	113.303	4,418,817	3,900,000	3,900,927	0	(274)	0	0	5.500	5.491	JJ	98,908	214,500	01/10/2006	01/15/2016
480081 AH 1	JONES APPAREL GROUP				.4FE	242,013	104.500	261,250	250,000	248,073	0	953	0	0	5.125	5.565	MN	1,637	12,813	06/16/2005	11/15/2014
481165 AF 5	JOY GLOBAL INC				.2FE	4,989,594	115.143	5,757,150	5,000,000	4,995,432	0	1,020	0	0	6.000	6.027	MN	38,333	300,000	02/12/2007	11/15/2016
482480 AA 8	KLA-TENCOR CORP				.2FE	992,760	120.765	1,207,650	1,000,000	995,529	0	672	0	0	6.900	7.002	MN	11,500	69,000	04/29/2008	05/01/2018
48305Q AA 1	KAISER FOUNDATION HOSPITALS				.1FE	991,940	105.794	1,057,940	1,000,000	992,428	0	488	0	0	3.500	3.597	AO	8,750	16,528	04/03/2012	04/01/2022
484168 AC 3	KANEB PIPELINE OPERATING PART				.3FE	250,458	101.470	253,675	250,000	250,035	0	(82)	0	0	5.875	5.840	JD	1,224	14,688	10/24/2006	06/01/2013
485260 BH 5	KANSAS GAS & ELEC			1	.1FE	71,602	110.285	78,967	71,602	71,602	0	0	0	0	5.647	5.647	MS	1,033	4,043	11/16/2005	03/29/2021
487836 BD 9	KELLOGG CO				.2FE	997,100	111.720	1,117,200	1,000,000	997,506	0	261	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011	12/15/2020
492386 AT 4	KERR-MCGEE CORP				.2FE	3,593,700	132.247	3,967,410	3,000,000	3,491,560	0	(13,426)	0	0	7.875	6.364	MS	69,563	236,250	01/08/2003	09/15/2031
49327X AB 6	KEY BANK NA				.2FE	1,967,045	111.985	2,340,487	2,090,000	2,033,888	0	15,558	0	0	5.450	6.401	MS	33,539	113,905	02/27/2008	03/03/2016
494368 BB 8	KIMBERLY-CLARK				.1FE	3,339,850	122.689	4,110,082	3,350,000	3,344,588	0	994	0	0	6.125	6.166	FA	85,495	205,188	07/25/2007	08/01/2017
494492 AA 9	KINCAID GENERATION LLC 144A			2	.2FE	3,566,049	117.746	4,188,512	3,557,231	3,561,000	0	(410)	0	0	7.330	7.301	JD	11,589	260,745	07/06/1998	06/15/2020
494550 AR 7	KINDER MORGAN ENERGY PARTNERS SENIOR NOTES				.2FE	123,404	104.173	130,216	125,000	124,812	0	188	0	0	5.000	5.164	JD	278	6,250	12/10/2003	12/15/2013
494550 AY 2	KINDER MORGAN ENERGY PARTNERS				.2FE	5,002,250	119.713	5,985,650	5,000,000	5,001,328	0	(218)	0	0	5.950	5.944	FA	112,389	297,500	02/06/2008	02/15/2018
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURED NT SERIES B			2	.2FE	2,011,660	106.111	2,122,220	2,000,000	2,005,049	0	(1,001)	0	0	5.737	5.711	MJSD	319	114,740	01/11/2005	03/30/2021
500255 AP 9	KOHL'S CORPORATION				.2FE	2,478,135	119.940	2,998,500	2,500,000	2,487,849	0	2,028	0	0	6.250	6.366	JD	6,944	156,250	02/22/2008	12/15/2017
50075N AS 3	KRAFT FOODS INC				.2FE	845,019	122.482	1,041,097	850,000	847,756	0	405	0	0	6.500	6.567	FA	21,486	55,250	08/08/2007	08/11/2018
50075N AU 8	KRAFT FOODS INC				.2FE	4,565,340	121.990	5,489,550	4,500,000	4,538,422	0	(6,306)	0	0	6.125	5.928	FA	114,844	275,625	01/17/2008	02/01/2018
501044 BM 2	KROGER CO				.2FE	82,664	125.206	93,905	75,000	78,998	0	(550)	0	0	6.800	5.730	JD	227	5,100	11/30/2004	12/15/2018
501044 CQ 2	KROGER CO			1	.2FE	2,992,660	103.830	3,114,900	3,000,000	2,993,097	0	437	0	0	3.400	3.429	AO	21,533	50,717	04/16/2012	04/15/2022
502413 AZ 0	L-3 COMMUNICATIONS CORP				.2FE	996,790	111.226	1,112,260	1,000,000	997,559	0	263	0	0	4.750	4.789	JJ	21,903	47,500	05/18/2010	07/15/2020
50540R AL 6	LABORATORY CORP OF AMERICA HLD			1	.2FE	1,012,680	106.482	1,064,482	1,000,000	1,012,294	0	(386)	0	0	3.750	3.595	FA	13,333	0	08/21/2012	08/23/2022
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES				.2FE	4,862,033	116.561	5,682,349	4,875,000	4,869,328	0	778	0	0	7.000	7.025	AO	85,313	341,250	10/01/1998	10/01/2018
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL BANK-LESSEE			2		5,307,599	123.180	6,537,922	5,307,599	5,307,599	0	0	0	0	7.240	7.350	MON	27,753	436,367	12/16/1998	12/05/2020
524660 AW 7	LEGGET & PLATT INC			1	.2FE	797,648	103.372	826,976	800,000	797,723	0	75	0	0	3.400	3.435	FA	10,276	0	08/08/2012	08/15/2022
526057 AS 3	LENNAR CORP				.4FE	4,989,174	107.500	5,375,000	5,000,000	4,996,624	0	1,255	0	0	5.600	5.630	JD	23,333	280,000	12/08/2005	05/31/2015
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				.3FE	7,092,927	109.000	7,793,500	7,150,000	7,102,548	0	1,268	0	0	8.500	8.576	JJ	280,240	607,750	01/09/2002	07/15/2029
53079E AC 8	LIBERTY MUTUAL GROUP 144A				.2FE	3,977,560	104.605	4,184,200	4,000,000	3,996,068	0	3,081	0	0	5.750	5.836	MS	67,722	230,000	01/12/2006	03/15/2014
53117C AM 4	LIBERTY PROPERTY LP				.2FE	498,815	110.020	550,100	500,000	499,039	0	101	0	0	4.750	4.780	AO	5,938	23,750	09/22/2010	10/01/2020
53117C AN 2	LIBERTY PROPERTY LP				.2FE	1,005,440	105.401	1,054,010	1,000,000	1,005,197	0	(243)	0	0	4.125	4.058	JD	1,833	21,083	06/07/2012	06/15/2022
532716 AL 1	THE LIMITED BRANDS INC 5 1/4 11/01/14				.3FE	866,843	105.800	951,142	899,000	891,389	0	3,841	0	0	5.250	5.744	MN	7,866	47,198	04/28/2005	11/01/2014
534187 AL 3	LINCOLN NATIONAL CORP				.2FE	1,054,680	120.784	1,207,840	1,000,000	1,033,088	0	(5,246)	0	0	7.000	6.245	MS	20,611	70,000	05/15/2008	03/15/2018
540424 AN 8	LOEWS CORP SENIOR NOTES				.1FE	71,672	112.220	84,165	75,000	73,833	0	324	0	0	5.250	5.790	MS	1,159	3,938	11/30/2004	03/15/2016
548661 CN 5	LOWES COMPANIES INC				.1FE	5,026,500	122.390	6,119,500	5,000,000	5,014,401	0	(2,593)	0	0	6.100	6.029	MS	89,806	305,000	09/11/2007	09/15/2017

E10.11

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	For eign	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	Stated Contractual Maturity Date
548661 CT 2	LOWES COMPANIES INC.....				.1FE	1,000,280	109.551	1,095,510	1,000,000	1,000,277	0	(3)	0	0	3.750	3.746	AO	7,917	37,500	07/21/2011	04/15/2021
5526J0 AB 4	MDC HOLDINGS INC.....				.2FE	1,996,960	107.805	2,156,100	2,000,000	1,999,074	0	337	0	0	5.375	5.395	JJ	53,750	107,500	06/28/2005	07/01/2015
565849 AB 2	MARATHON OIL.....				.2FE	10,730,832	131.438	13,768,131	10,475,000	10,690,802	0	(5,520)	0	0	6.800	6.609	MS	209,733	712,300	12/08/2003	03/15/2032
571748 AP 7	MARSH & MCLENNAN HQ.....				.2FE	3,476,050	112.587	3,940,545	3,500,000	3,492,127	0	2,623	0	0	5.750	5.841	MS	59,257	201,250	10/05/2005	09/15/2015
573284 AK 2	MARTIN MARIETTA MATERIAL.....				.2FE	751,478	110.799	830,993	750,000	750,893	0	(137)	0	0	6.600	6.573	AO	10,450	49,500	04/17/2008	04/15/2018
574599 AN 6	MASCO CORP.....				.3FE	85,321	102.767	77,075	75,000	75,897	0	(1,387)	0	0	7.125	5.143	FA	2,019	5,344	11/30/2004	08/15/2013
574599 BD 7	MASCO CORP.....				.3FE	5,973,580	110.967	6,658,020	6,000,000	5,988,173	0	2,726	0	0	6.125	6.185	AO	89,833	367,500	10/04/2006	10/03/2016
574754 AC 1	MASHANTUCKET WESTERN PEQUOT 144A.....			2	.6	600,000	67.922	679,220	1,000,000	600,000	193,940	0	0	5.912	11.981	MS	0	0	07/29/2005	09/01/2021	
	SERIES A.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
575767 AJ 7	MASS MUTUAL LIFE 144A.....				.1FE	6,104,080	117.416	7,044,960	6,000,000	6,102,348	0	(1,732)	0	0	5.375	5.259	JD	26,875	281,292	01/20/2012	12/01/2041
577081 AT 9	MATTEL INC.....				.2FE	3,026,560	108.086	3,242,580	3,000,000	3,021,453	0	(2,298)	0	0	4.350	4.241	AO	32,625	130,500	09/23/2010	10/01/2020
577778 BF 9	MACYS RETAIL HLDGS INC.....				.2FE	1,121,960	121.127	1,211,270	1,000,000	1,047,545	0	(10,893)	0	0	7.450	6.026	AO	15,728	74,500	07/13/2004	10/15/2016
577778 BM 4	MACYS RETAIL HLDGS INC.....				.2FE	6,187,900	119.709	5,985,450	5,000,000	5,645,246	0	(80,241)	0	0	8.500	6.043	JD	35,417	425,000	08/24/2004	06/01/2019
577778 BS 1	MACYS RETAIL HLDGS INC.....				.2FE	381,500	107.449	376,072	350,000	368,946	0	(11,984)	0	0	5.750	2.153	JJ	9,280	20,125	12/09/2011	07/15/2014
579780 AH 0	MCCORMICK & CO.....			1	.1FE	996,460	110.933	1,109,330	1,000,000	996,907	0	300	0	0	3.900	3.943	JJ	17,983	39,758	07/05/2011	07/15/2021
58013M DU 5	MCDONALDS CORPORATION MTN SERIES H.....				.1FE	236,045	101.596	253,990	250,000	249,248	0	1,757	0	0	4.125	4.868	JD	859	10,313	12/10/2003	06/01/2013
580645 AE 9	MCGRAW HILL COS INC.....				.1FE	4,977,020	116.154	5,807,700	5,000,000	4,987,185	0	2,259	0	0	5.900	5.962	AO	62,278	295,000	10/31/2007	11/15/2017
58155Q AD 5	MCKESSON CORP.....			1	.1FE	3,556,185	116.583	4,080,405	3,500,000	3,547,701	0	(4,920)	0	0	4.750	4.543	MS	55,417	166,250	03/24/2011	03/01/2021
585055 AP 1	MEDTRONIC INC.....				.1FE	1,828,488	104.843	1,834,753	1,750,000	1,770,813	0	(16,716)	0	0	4.500	3.480	MS	23,188	78,750	05/15/2009	03/15/2014
585055 AV 8	MEDTRONIC INC.....			1	.1FE	3,989,600	113.319	4,532,760	4,000,000	3,991,194	0	886	0	0	4.125	4.157	MS	48,583	165,000	03/24/2011	03/15/2021
585515 AD 1	MELLON FUNDING CORP.....				.1FE	251,883	108.194	270,485	250,000	250,406	0	(198)	0	0	5.000	4.910	JD	1,042	12,500	12/11/2003	12/01/2014
590188 JF 6	MERRILL LYNCH CO.....				.1FE	5,072,900	118.897	5,944,850	5,000,000	5,034,328	0	(5,029)	0	0	6.500	6.351	JJ	149,861	325,000	10/04/2002	07/15/2018
59022C CS 0	MERRILL LYNCH & CO.....				.2FE	947,690	109.645	1,096,450	1,000,000	972,883	0	5,277	0	0	5.700	6.427	MN	9,342	57,000	07/19/2007	05/02/2017
59156R AG 3	METLIFE INC SENIOR NOTES.....				.1FE	250,283	103.874	259,685	250,000	250,032	0	(35)	0	0	5.000	4.985	MN	1,285	12,500	12/12/2003	11/24/2013
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B.....				.2	2,000,000	112.581	2,251,624	2,000,000	2,000,000	0	0	0	0	5.400	5.403	FA	36,300	108,000	07/29/2011	07/29/2021
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED.....			2	.ZZ	866,794	111.975	970,596	866,794	866,794	0	0	0	0	5.330	5.366	MJSD	128	46,200	08/26/2010	06/30/2027
	NOTES.....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
605068 AA 3	MISSION HEALTH SYSTEM.....			2	.1FE	2,000,000	100.049	2,000,980	2,000,000	2,000,000	0	0	0	0	4.244	4.244	JD	7,073	2,581	11/08/2012	12/01/2034
608190 AH 7	MOHAWK INDUSTRIES INC.....				.2FE	4,008,960	113.500	4,540,000	4,000,000	4,003,318	0	(1,015)	0	0	6.375	6.345	JJ	117,583	265,000	01/12/2006	01/15/2016
615369 AB 1	MOODYS CORPORATION.....				.2FE	2,519,410	107.011	2,675,275	2,500,000	2,518,855	0	(555)	0	0	4.500	4.403	MS	40,938	0	08/16/2012	09/01/2022
617446 HR 3	MORGAN STANLEY GROUP SENIOR NOTES.....				.1FE	256,275	100.767	251,918	250,000	250,137	0	(824)	0	0	5.300	4.956	MS	4,417	13,250	12/12/2003	03/01/2013
61980A AC 7	MOTIVA ENTERPRISES LLC 144A.....				.1FE	998,040	119.191	1,191,910	1,000,000	998,518	0	166	0	0	5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020
620076 BB 4	MOTOROLA SOLUTIONS INC.....			1	.2FE	2,060,960	102.827	2,056,540	2,000,000	2,058,840	0	(2,120)	0	0	3.750	3.381	MN	9,583	37,500	07/31/2012	05/15/2022
626717 AD 4	MURPHY OIL CORP.....			1	.2FE	699,766	100.873	680,893	675,000	698,849	0	(917)	0	0	4.000	3.555	JD	2,250	14,475	07/17/2012	06/01/2022
629568 AX 9	NABORS INDUSTRIES INC.....				.2FE	755,255	117.478	881,085	750,000	753,288	0	(533)	0	0	6.150	6.049	FA	17,425	46,125	10/16/2008	02/15/2018
629568 AQ 4	NABORS INDUSTRIES INC.....				.2FE	3,776,116	107.793	3,988,341	3,700,000	3,772,399	0	(3,718)	0	0	4.625	4.349	MS	50,387	137,465	06/26/2012	09/15/2021
62963# AJ 0	NRP OPERATING LLC SERIES I.....			2	.2	5,000,000	102.656	5,132,800	5,000,000	5,000,000	0	0	0	0	5.030	5.031	JD	20,958	248,706	04/20/2011	12/01/2026
636180 BG 5	NATIONAL FUEL GAS CO.....				.2FE	1,991,315	120.284	2,405,680	2,000,000	1,994,510	0	845	0	0	6.500	6.562	AO	27,444	130,000	02/23/2009	04/15/2018
637432 KT 1	NATIONAL RURAL UTILITIES COOP.....				.1FE	1,995,540	120.359	2,407,180	2,000,000	1,997,457	0	423	0	0	5.450	5.479	FA	45,417	109,000	01/15/2008	02/01/2018
638585 AN 9	BANK OF AMERICA CORP (FORMERLY.....				.2FE	89,278	113.541	85,156	75,000	79,281	0	(1,482)	0	0	7.750	5.386	FA	2,196	5,813	11/30/2004	08/15/2015
	NATIONSBANK CORP).....					0	0.000	0	0	0	0	0	0	0.000	0.000		0	0			
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS.....				.2FE	3,019,480	110.208	3,306,240	3,000,000	3,005,830	0	(2,217)	0	0	6.000	5.911	MN	20,500	180,000	07/05/2005	05/20/2015

E10.12

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	For eign 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	Stated Contractual Maturity Date	
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A.....	..	1	..1FE	4,568,390	..96.086	4,323,870	4,500,000	4,524,667	..0	..(11,659)	..0	..0	5.810	5.510	JD.....	11,620	261,450	12/03/2008	12/15/2024	
63946B AE 0	NBC UNIVERSAL MEDIA LLC.....	..	0	..2FE	2,040,873	..113.303	2,266,060	2,000,000	2,035,970	..0	..(3,603)	..0	..0	4.375	4.116	AO.....	21,875	87,500	08/25/2011	04/01/2021	
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES.....	..	1	..1FE	12,420,672	..133.675	15,934,060	11,920,000	12,330,116	..0	..(11,852)	..0	..0	7.875	7.512	MN.....	119,945	938,700	05/07/2002	11/15/2029	
645767 AW 4	NJ BELL TEL DEBENTURES.....	..	4	..1FE	88,333	..128.399	96,299	75,000	86,018	..0	..(355)	..0	..0	7.850	6.412	MN.....	752	5,888	11/30/2004	11/15/2029	
64952W AM 5	NEW YORK LIFE GLOBAL FDG 144A.....	..	5	..1FE	745,575	..101.141	758,558	750,000	749,651	..0	..1,194	..0	..0	4.600	4.767	AO.....	7,283	34,500	05/22/2009	04/15/2013	
650094 CJ 2	NY TELEPHONE DEBENTURES.....	..	2	..1FE	1,556,625	..113.190	1,697,850	1,500,000	1,545,529	..0	..(1,752)	..0	..0	6.500	6.190	AO.....	20,583	97,500	03/02/2005	04/15/2028	
651229 AG 1	NEWELL RUBBERMAID INC.....	..	1	..2FE	1,495,515	..117.959	1,769,385	1,500,000	1,497,342	..0	..413	..0	..0	6.250	6.290	AO.....	19,792	93,750	03/25/2008	04/15/2018	
651229 AM 8	NEWELL RUBBERMAID INC.....	..	8	..2FE	498,205	..105.635	528,175	500,000	498,287	..0	..82	..0	..0	4.000	4.044	JD.....	889	10,056	06/12/2012	06/15/2022	
651639 AN 6	NEWMONT MINING CORP.....	..	6	..2FE	1,477,635	..103.942	1,559,130	1,500,000	1,479,022	..0	..1,387	..0	..0	3.500	3.681	MS.....	15,458	27,271	04/16/2012	03/15/2022	
652482 BX 7	NEWS AMERICA INC.....	..	7	..2FE	997,125	..121.858	1,218,580	1,000,000	997,789	..0	..226	..0	..0	5.650	5.686	FA.....	21,344	56,500	03/24/2010	08/15/2020	
65364U AA 4	NIAGARA MOHAWK POWER 144A.....	..	4	..1FE	1,000,000	..114.472	1,144,720	1,000,000	1,000,000	..0	..0	..0	..0	4.881	4.881	FA.....	18,439	48,810	08/03/2009	08/15/2019	
65473Q AQ 6	NISOURCE FINANCE CORP.....	..	6	..2FE	3,719,360	..115.387	4,615,480	4,000,000	3,853,566	..0	..26,168	..0	..0	5.250	6.159	MS.....	61,833	210,000	01/30/2007	09/15/2017	
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES.....	..	1	..2FE	10,725,066	..134.805	14,019,720	10,400,000	10,654,264	..0	..(9,831)	..0	..0	8.000	7.712	AO.....	208,000	832,000	11/30/2004	04/01/2027	
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES.....	..	7	..2FE	103,989	..144.350	108,263	75,000	92,143	..0	..(1,785)	..0	..0	9.750	5.913	JD.....	325	7,313	11/30/2004	06/15/2020	
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED.....	..	2	..3FE	6,560,938	..116.000	7,610,688	6,560,938	6,560,938	..0	..0	..0	..0	8.812	8.810	AO.....	122,054	578,150	02/07/2002	10/15/2026	
	SERIES B.....	..		..	0	..0.000	0	0	0	..0	..0	..0	..0	0.000	0.000		0	0		
665501 AJ 1	NORTHERN NATURAL GAS CO 144A.....	..	1	..1FE	2,056,440	..111.794	2,235,880	2,000,000	2,049,173	..0	..(5,018)	..0	..0	4.250	3.896	JD.....	7,083	85,000	06/27/2011	06/01/2021	
66586G CC 9	NORTHERN TRUST COMPANY 144A.....	..	9	..1FE	6,007,380	..119.969	7,198,140	6,000,000	6,004,104	..0	..(714)	..0	..0	5.850	5.834	MN.....	50,700	351,000	11/07/2007	11/09/2017	
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE.....	..	2	..1FE	95,600	..113.041	84,781	75,000	86,409	..0	..(1,346)	..0	..0	7.630	5.007	JD.....	477	5,723	11/30/2004	12/09/2019	
	SERIES MTNB.....	..		..	0	..0.000	0	0	0	..0	..0	..0	..0	0.000	0.000		0	0		
670346 AK 1	NUCOR CORP.....	..	1	..1FE	1,741,513	..122.589	2,145,308	1,750,000	1,744,796	..0	..794	..0	..0	5.850	5.915	JD.....	8,531	102,375	05/28/2008	06/01/2018	
67059T AC 9	NUSTAR LOGISTICS LP.....	..	9	..3FE	2,793,392	..95.135	2,663,780	2,800,000	2,793,871	..0	..479	..0	..0	4.750	4.780	FA.....	55,417	66,131	01/30/2012	02/01/2022	
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1.....	..	7	..1FE	1,000,000	..109.970	1,099,700	1,000,000	999,894	..0	..(5)	..0	..0	5.420	5.420	AO.....	9,334	54,200	12/13/2004	01/29/2020	
	GTD BY WACHOVIA CORP.....	..		..	0	..0.000	0	0	0	..0	..0	..0	..0	0.000	0.000		0	0		
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2.....	..	5	..6	130,000	..22.500	225,000	1,000,000	130,000	..0	..0	..0	..0	5.540	43.545	AO.....	0	100,767	12/13/2004	01/29/2020	
	GTD BY LEHMAN BROTHER.....	..		..	0	..0.000	0	0	0	..0	..0	..0	..0	0.000	0.000		0	0		
67103H AC 1	O'REILLY AUTOMOTIVE INC.....	..	1	..2FE	1,011,150	..104.473	1,044,730	1,000,000	1,010,817	..0	..(333)	..0	..0	3.800	3.666	MS.....	13,722	0	08/17/2012	09/01/2022	
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance.....	..	0	..2FE	993,570	..111.495	1,114,950	1,000,000	998,073	..0	..738	..0	..0	6.875	6.966	MN.....	11,458	68,750	05/10/2005	05/01/2015	
676220 AF 3	OFFICE DEPOT INC.....	..	3	..5FE	24,275	..102.000	23,460	23,000	23,112	..0	..(173)	..0	..0	6.250	5.441	FA.....	543	1,438	11/30/2004	08/15/2013	
677415 CJ 8	OHIO POWER CO SENIOR NOTES.....	..	8	..2FE	1,859,625	..101.893	1,910,494	1,875,000	1,861,863	..0	..302	..0	..0	6.375	6.437	JJ.....	55,117	119,531	07/08/2003	07/15/2033	
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE.....	..	6	..1FE	4,026,926	..119.533	4,737,075	3,962,986	4,012,871	..0	..(2,163)	..0	..0	5.676	5.476	JD.....	18,745	224,939	12/16/2005	12/01/2028	
68268N AJ 2	ONEOK PARTNERS LP.....	..	2	..2FE	995,760	..102.372	1,023,720	1,000,000	995,869	..0	..109	..0	..0	3.375	3.425	AO.....	10,125	0	09/10/2012	10/01/2022	
690742 AA 9	OWENS CORNING.....	..	9	..2FE	5,023,608	..112.789	5,639,450	5,000,000	5,011,644	..0	..(2,542)	..0	..0	6.500	6.432	JD.....	27,083	325,000	06/22/2007	12/01/2016	
69349L AA 6	PNC BANK NA.....	..	6	..1FE	4,813,650	..114.546	5,727,300	5,000,000	4,906,130	..0	..20,100	..0	..0	5.250	5.778	JJ.....	121,042	262,500	11/07/2007	01/15/2017	
693506 AB 0	PPG INDUSTRIES DEBENTURES.....	..	0	..2FE	6,995,590	..124.991	8,749,370	7,000,000	6,997,946	..0	..233	..0	..0	7.400	7.406	FA.....	195,689	518,000	01/31/2002	08/15/2019	
693506 BB 2	PPG INDUSTRIES.....	..	2	..2FE	334,482	..124.147	372,441	300,000	323,332	..0	..(3,854)	..0	..0	6.650	4.936	MS.....	5,874	19,950	12/09/2009	03/15/2018	
69362B AW 2	PSEG POWER LLC.....	..	2	..2FE	2,495,621	..113.926	2,848,150	2,500,000	2,496,672	..0	..368	..0	..0	5.125	5.147	AO.....	27,049	128,125	08/17/2010	04/15/2020	
693659 AC 8	ARIZONA PUBLIC SERVICE.....	..	8	..2FE	22,123	..105.857	21,171	20,000	20,641	..0	..(145)	..0	..0	8.000	5.883	JD.....	4	1,600	11/30/2004	12/30/2015	
694032 AX 1	PACIFIC BELL TELEPHONE DEBENTURES.....	..	1	..1FE	76,553	..103.680	77,760	75,000	75,921	..0	..(98)	..0	..0	6.625	6.410	AO.....	1,049	4,969	11/30/2004	10/15/2034	
694476 AC 6	PACIFIC LIFECORP 144A.....	..	6	..2FE	1,043,380	..115.376	1,153,760	1,000,000	1,033,961	..0	..(3,825)	..0	..0	6.000	5.418	FA.....	23,500	60,000	05/24/2010	02/10/2020	
70342@ AC 2	PATTERSON COMPANIES INC.....	..	2	..1	1,000,000	..110.000	1,100,000	1,000,000	1,000,000	..0	..0	..0	..0	5.750	5.750	MS.....	15,333	57,500	03/19/2008	03/25/2018	
703481 A* 2	PATTERSON-UTI ENERGY INC.....	..	2	..2	2,000,000	..106.899	2,137,980	2,000,000	2,000,000	..0	..0	..0	..0	4.970	4.970	AO.....	23,746	99,458	10/05/2010	10/05/2020	

E10.13

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	For eign 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	Stated Contractual Maturity Date	
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A			.1FE	1,070,930	109,510	1,095,100	1,000,000	1,069,145	0	(1,475)	0	0	6.650	6.070	AO	16,625	66,500	08/26/2011	06/15/2034	
708696 BM 0	PENNSYLVANIA ELECTRIC CO SERIES C SENIOR NOTES			.2FE	79,034	114,477	85,858	75,000	77,187	0	(281)	0	0	6.625	6.057	AO	1,242	4,969	11/30/2004	04/01/2019	
708696 BW 8	PENNSYLVANIA ELECTRIC CO			.2FE	747,360	116,113	870,848	750,000	748,032	0	218	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009	04/01/2020	
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD			.1FE	87,827	144,412	108,309	75,000	85,292	0	(381)	0	0	7.000	5.690	MS	1,750	5,250	11/30/2004	03/01/2029	
714046 A@ 8	BOTTLING GRP LLC				0	0	0	0	0	0	0	0	0	0.000	0.000		0	0			
714290 A# 0	PERKIN ELMER INC			.2	1,000,000	108,801	1,088,010	1,000,000	1,000,000	0	0	0	0	6.000	6.000	MN	5,167	60,000	05/30/2008	05/30/2015	
718172 AH 2	PERRIGO COMPANY			.2	1,000,000	110,000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.370	6.370	MN	5,662	63,700	05/29/2008	05/29/2018	
718546 AA 2	PHILLIPS 66 144A			.1FE	3,771,462	116,584	4,313,608	3,700,000	3,756,010	0	(6,499)	0	0	4.500	4.255	MS	43,938	166,500	07/01/2010	03/26/2020	
72447W AN 9	PITNEY BOWES INC MTN			.2FE	1,496,445	112,279	1,684,185	1,500,000	1,496,714	0	269	0	0	4.300	4.329	AO	16,125	35,654	03/07/2012	04/01/2022	
72447X AC 1	PITNEY BOWES INC			.2FE	117,808	101,387	126,734	125,000	124,581	0	896	0	0	3.875	4.632	JD	215	4,844	12/19/2003	06/15/2013	
72650R AW 2	PITNEY BOWES INC			.2FE	988,030	107,414	1,074,140	1,000,000	993,517	0	1,167	0	0	5.750	5.910	MS	16,931	57,500	09/06/2007	09/15/2017	
72925P AB 1	PLUM CREEK TIMBERLANDS			.2FE	3,016,950	121,332	3,639,960	3,000,000	3,013,465	0	(1,547)	0	0	5.750	5.671	JJ	79,542	172,500	05/25/2010	01/15/2020	
73651E AA 6	PLUM CREEK TIMBERLANDS			.2FE	2,219,270	111,440	2,507,400	2,250,000	2,238,280	0	3,637	0	0	5.875	6.076	MN	16,891	132,188	01/11/2007	11/15/2015	
737679 DD 9	PORTLAND GENERAL ELEC CO 144A FIRST			.1FE	74,798	102,322	76,742	75,000	74,984	0	27	0	0	5.625	5.663	FA	1,758	4,219	11/30/2004	08/01/2013	
73932# AA 4	MORTGAGE SERIES MTN				0	0	0	0	0	0	0	0	0	0.000	0.000		0	0			
74005P AL 8	POTOMAC ELEC PWR CO			.1FE	1,495,650	106,432	1,596,480	1,500,000	1,495,928	0	278	0	0	3.050	3.084	AO	11,438	22,494	03/28/2012	04/01/2022	
74251V AE 2	POWER MINN 9090 LLC SERIES A SENIOR SECURED NOTE		2	.5Z	890,542	92,644	825,037	890,542	890,542	0	0	0	0	7.170	7.235	JAJO	13,480	63,852	12/10/2004	07/15/2027	
74254P YE 6	PRAXAIR INC			.1FE	0	0	0	0	0	0	0	0	0	0.000	0.000		0	0			
743263 AL 9	PRINCIPAL FINANCIAL GROUP			.1FE	118,365	101,531	126,914	125,000	124,645	0	831	0	0	3.950	4.651	JD	411	4,938	12/19/2003	06/01/2013	
743315 AB 2	PRINCIPAL LIFE INC FDG			.1FE	996,360	100,951	1,009,510	1,000,000	996,457	0	97	0	0	3.300	3.343	MS	10,175	0	09/05/2012	09/15/2022	
74340X AB 7	PROGRESS ENERGY INC			.2FE	491,750	101,411	507,055	500,000	499,273	0	2,272	0	0	5.300	5.782	AO	4,932	26,500	06/16/2009	04/24/2013	
74340X AL 5	PROGRESSIVE CORP SENIOR NOTES			.1FE	3,994,220	113,838	4,553,520	4,000,000	3,997,901	0	617	0	0	5.625	5.644	JJ	103,750	225,000	01/10/2006	01/15/2016	
74432Q AB 1	PROLOGIS TRUST			.2FE	10,388,300	130,817	13,081,700	10,000,000	10,306,065	0	(10,670)	0	0	6.625	6.320	MS	220,833	662,500	10/08/2002	03/01/2029	
74438G AE 1	PROLOGIS TRUST FORMERLY SECURITY CAPITAL IND			.2FE	125,756	101,308	126,635	125,000	125,075	0	(449)	0	0	5.500	5.125	MS	2,292	6,875	06/08/2011	03/01/2013	
744538 AC 3	PRUDENTIAL FINANCIAL INC MTN SERIES B			.2FE	2,996,833	121,960	3,658,800	3,000,000	2,997,706	0	413	0	0	7.625	7.645	JJ	114,375	228,750	06/08/2011	07/01/2017	
74730* AJ 1	PRUDENTIAL FINANCIAL INC MTN SERIES B			.2FE	0	0	0	0	0	0	0	0	0	0.000	0.000		0	0			
74834L AP 5	PRUDENTIAL HOLDINGS LLC 144A			.1FE	120,083	102,037	127,546	125,000	124,658	0	612	0	0	4.500	5.022	JJ	2,594	5,625	12/15/2003	07/15/2013	
749685 AQ 6	PUBLIC SVC NEW HAMP			.1FE	93,750	129,298	96,974	75,000	85,719	0	(1,218)	0	0	8.695	6.121	JD	235	6,521	11/30/2004	12/18/2023	
750236 AJ 0	QUAD GRAPHICS INC			.2	1,514,835	101,590	1,523,850	1,500,000	1,513,589	0	(1,246)	0	0	3.200	3.080	MS	16,000	46,400	01/19/2012	09/01/2021	
755111 AU 5	QUEST DIAGNOSTICS			.2FE	3,618,712	108,201	3,915,475	3,618,712	3,618,712	0	0	0	0	8.000	8.001	MS	96,499	289,497	09/28/1995	09/01/2020	
758203 AA 1	RPM INTERNATIONAL INC			.2FE	492,455	111,057	555,285	500,000	494,441	0	642	0	0	4.750	4.938	JJ	9,962	23,750	11/12/2009	01/30/2020	
75820Q AC 6	RADIANT GROUP INC 06/15/15			.5FE	1,981,820	117,468	2,349,360	2,000,000	1,989,202	0	1,720	0	0	6.500	6.626	FA	49,111	130,000	02/19/2008	02/15/2018	
75884R AS 2	RAYTHEON CO DEBENTURES			.1FE	925,000	89,500	1,790,000	2,000,000	1,133,446	0	207,926	0	0	5.375	16.530	JD	4,778	107,500	06/02/2005	06/15/2015	
75913M AB 5	REED ELSEVIER 144A			.2FE	5,404,800	125,653	6,282,650	5,000,000	5,202,179	0	(27,923)	0	0	6.400	5.592	JD	14,222	320,000	01/12/2004	12/15/2018	
759509 AD 4	REED ELSEVIER CAPITAL MTN			.2FE	124,460	124,460	93,345	75,000	78,621	0	(233)	0	0	6.625	6.010	AO	1,049	4,969	11/30/2004	10/15/2023	
75952A AF 4	REGENCY CENTERS LP			.2FE	87,049	127,838	95,879	75,000	83,936	0	(473)	0	0	7.500	6.113	MN	719	5,625	11/30/2004	05/15/2025	
	REGIONS BANK			.3FE	1,001,880	110,630	1,106,300	1,000,000	1,001,564	0	(151)	0	0	4.800	4.777	AO	10,133	48,000	09/30/2010	04/15/2021	
	RELIANCE STEEL & ALUMINUM CO			.2FE	1,010,140	120,882	1,208,820	1,000,000	1,006,335	0	(933)	0	0	7.500	7.355	MN	9,583	75,000	05/12/2008	05/15/2018	
	RELIANT ENERGY MID-ATLANTIC PW SERIES B			.4FE	2,991,858	113,998	3,419,940	3,000,000	2,996,255	0	832	0	0	6.200	6.237	MN	23,767	186,000	04/02/2007	11/15/2016	
	PASS THRU CERT				1,059,128	109,500	1,149,984	1,050,214	1,053,260	0	(684)	0	0	9.237	9.100	JJ	48,235	97,008	03/23/2001	07/02/2017	
					0	0	0	0	0	0	0	0	0	0.000	0.000		0	0			

E10.14

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	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	Stated Contractual Maturity Date
760761	AB 2 REPUBLIC SERVICES INC.....				.2FE	2,002,979	118.317	2,366,340	2,000,000	2,002,425	0	(295)	0	0	5.500	5.478	MS	32,389	110,000	08/03/2010	09/15/2019
76169#	AG 8 REYES HOLDINGS LLC SERIES 2012A.....				.3	2,000,000	96.187	1,923,740	2,000,000	2,000,000	0	0	0	0	5.130	5.130	JJ	41,040	0	08/07/2012	07/31/2022
76176L	EQ 0 REYNOLDS METAL.....				.2	88,455	100.462	75,347	75,000	75,190	0	(1,964)	0	0	8.100	5.362	MN	776	6,075	11/30/2004	02/04/2013
77340R	AC 1 ROCKIES EXPRESS PIPELINE 144A.....				.3FE	2,510,715	102.794	2,569,850	2,500,000	2,506,863	0	(993)	0	0	6.850	6.790	JJ	78,965	171,250	06/24/2008	07/15/2018
776696	AC 0 ROPER INDUSTRIES.....				.2FE	2,026,400	119.608	2,392,160	2,000,000	2,019,273	0	(2,290)	0	0	6.250	6.072	MS	41,667	125,000	08/27/2009	09/01/2019
783549	AZ 1 RYDER SYSTEM INC.....				.2FE	1,106,400	127.374	1,273,740	1,000,000	1,081,073	0	(4,053)	0	0	6.950	6.037	JD	5,792	69,500	06/13/2005	12/01/2025
783764	AK 9 RYLAND GROUP.....				.4FE	995,560	104.500	1,045,000	1,000,000	998,896	0	499	0	0	5.375	5.433	JJ	24,785	53,750	01/06/2005	01/15/2015
78387G	AL 7 AT&T INC.....				.1FE	5,994,360	115.050	6,903,000	6,000,000	5,997,765	0	571	0	0	5.625	5.637	JD	15,000	337,500	08/11/2004	06/15/2016
78403D	AA 8 SBA TOWER TRUST 144A.....				.1FE	500,000	102.748	513,740	500,000	501,847	0	1,693	0	0	4.538	4.408	MON	1,001	21,388	04/08/2010	04/15/2015
78403D	AC 4 SBA TOWER TRUST 144A.....				.1FE	700,000	103.159	722,113	700,000	700,000	0	0	0	0	2.933	2.951	MON	798	7,300	07/26/2012	12/15/2042
78412D	AN 9 SEMCO ENERGY.....				.1FE	499,650	109.507	547,535	500,000	499,728	0	30	0	0	5.150	5.159	AO	5,007	25,750	04/14/2010	04/21/2020
78442F	AG 3 SLM CORP MTN SERIES A.....				.2FE	257,700	100.163	250,408	250,000	250,040	0	(1,025)	0	0	5.375	4.949	JJ	6,196	13,438	12/15/2003	01/15/2013
78442F	AR 9 SLM CORP SENIOR NOTES SERIES MTNA.....				.2FE	990,000	100.079	1,000,790	1,000,000	997,081	0	464	0	0	5.320	5.384	AO	9,753	53,200	01/09/2004	04/25/2018
806605	AE 1 MERCK & CO INC.....				.1FE	254,273	104.563	261,408	250,000	250,487	0	(508)	0	0	5.300	5.079	JD	1,104	13,250	12/05/2003	12/01/2013
808513	AD 7 CHARLES SCHWAB CORP.....				.1FE	1,002,450	113.468	1,134,680	1,000,000	1,001,946	0	(213)	0	0	4.450	4.419	JJ	19,654	44,500	07/20/2010	07/22/2020
80851Q	DA 9 CHARLES SCHWAB CORP.....				.1FE	2,991,570	121.173	3,635,190	3,000,000	2,995,343	0	834	0	0	6.375	6.414	MS	63,750	191,250	09/11/2007	09/01/2017
808626	AE 5 SCIENCE APPLICATIONS INTL.....				.1FE	85,175	119.090	89,318	75,000	83,682	0	(227)	0	0	7.125	6.102	JJ	2,672	5,344	11/30/2004	07/01/2032
812404	AX 9 SEARS ROEBUCK ACCEPTANCE.....				.15FE	1,668,000	64.001	2,224,035	3,475,000	1,695,603	0	27,524	0	0	7.500	15.979	AO	55,021	260,625	07/19/2002	10/15/2027
81683R	AB 0 SEMINOLE TRIBE OF FLORIDA 144A.....				.2FE	120,000	101.989	122,387	120,000	120,000	0	0	0	0	5.798	5.799	AO	1,739	6,958	10/06/2005	10/01/2013
81721M	20 8 SENIOR HOUSING PROP TRUST.....				.2FE	1,000,000	98.440	984,400	1,000,000	1,000,000	0	0	0	0	5.625	5.625	FMAN	9,375	15,781	07/17/2012	08/01/2042
824348	AL 0 SHERWIN-WILLIAMS CO DEBENTURES.....				.1FE	89,815	126.316	94,737	75,000	86,404	0	(513)	0	0	7.375	5.782	FA	2,305	5,531	11/30/2004	02/01/2027
828783	AT 7 SIMON PROPERTY INVESTORS REIT.....				.1FE	85,130	125.337	94,003	75,000	80,054	0	(765)	0	0	7.375	5.911	JD	246	5,531	11/30/2004	06/15/2018
828807	BZ 9 SIMON PROPERTY GROUP INC.....				.1FE	1,997,720	122.096	2,441,920	2,000,000	1,998,637	0	207	0	0	6.125	6.140	MN	10,549	122,500	05/12/2008	05/30/2018
82894*	AS 6 J R SIMPLOT COMPANY J R SIMPLOT COMPANY.....				.2	2,000,000	107.145	2,142,890	2,000,000	2,000,000	0	0	0	0	6.140	6.140	MS	40,933	122,800	03/01/2005	03/01/2015
	SENIOR NOT.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
82894*	AT 4 J R SIMPLOT COMPANY.....				.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.210	6.210	MN	18,285	124,200	05/08/2007	05/08/2017
82894*	AV 9 J R SIMPLOT COMPANY SENIOR NOTES.....				.2	2,000,000	99.172	1,983,438	2,000,000	2,000,000	0	0	0	0	3.910	3.910	MN	8,472	39,100	05/22/2012	05/22/2024
833034	AH 4 SNAP-ON INC.....				.1FE	2,522,150	121.270	3,031,750	2,500,000	2,517,504	0	(1,516)	0	0	6.125	6.020	MS	51,042	153,125	08/14/2009	09/01/2021
837004	BY 5 SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....				.1FE	126,526	120.289	150,361	125,000	125,741	0	(107)	0	0	5.250	5.131	MN	1,094	6,563	12/18/2003	11/01/2018
837004	CC 2 SOUTH CAROLINA ELEC & GAS.....				.1FE	2,742,108	127.228	3,498,770	2,750,000	2,744,998	0	685	0	0	6.500	6.538	MN	29,792	178,750	09/25/2008	11/01/2018
84055*	AA 6 SOUTH TEXAS ELECTRIC COOP SERIES A.....				.2	2,823,529	117.919	3,329,478	2,823,529	2,823,529	0	0	0	0	5.410	5.411	JJ	76,376	152,753	11/19/2009	01/01/2028
84265V	AD 7 SOUTHERN COPPER CORP.....				.2FE	1,501,495	115.275	1,729,125	1,500,000	1,501,203	0	(133)	0	0	5.375	5.361	AO	16,797	80,625	05/04/2010	04/16/2020
84314#	AB 7 SOUTHERN ILLINOIS POWER COOP SENIOR.....				.2	1,964,286	116.865	2,295,561	1,964,286	1,964,286	0	0	0	0	5.750	5.750	JD	5,020	112,946	07/01/2010	06/15/2040
	SECURED NOTES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
84314#	AC 5 SOUTHERN ILLINOIS POWER COOP SENIOR.....				.2	961,538	109.505	1,052,934	961,538	961,538	0	0	0	0	5.000	5.000	JD	2,137	48,077	07/01/2010	06/15/2025
	SECURED NOTES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
844030	AA 4 SOUTHERN UNION CO SENIOR NOTES.....				.2FE	1,927,380	129.007	2,580,140	2,000,000	1,948,774	0	2,798	0	0	7.600	7.952	FA	63,333	152,000	01/30/2002	02/01/2024
84489P	AE 8 SOUTHWEST GAS COMPANY SERIES MTNA.....				.2FE	80,624	127.307	95,480	75,000	79,438	0	(181)	0	0	6.760	6.144	AO	1,268	5,070	11/30/2004	09/24/2027
845743	BN 2 SOUTHWESTERN PUBLIC SERVICE.....				.1FE	1,001,750	111.748	1,117,480	1,000,000	1,001,740	0	(10)	0	0	4.500	4.489	FA	17,000	45,625	08/24/2011	08/15/2041
852060	AT 9 SPRINT CAPITAL CORP.....				.4FE	96,625	123.250	92,438	75,000	93,529	0	(477)	0	0	8.750	6.482	MS	1,932	6,563	11/30/2004	03/15/2032
852891	AC 4 STANCORP FINANCIAL GROUP.....				.2FE	1,001,870	104.383	1,043,830	1,000,000	1,001,816	0	(54)	0	0	5.000	4.976	FA	19,583	0	08/06/2012	08/15/2022
854502	70 5 STANLEY BLACK & DECKER.....				.2FE	500,000	103.800	519,000	500,000	500,000	0	0	0	0	5.750	5.750	MJSD	1,278	11,181	07/18/2012	07/25/2052

E10.15

SCHEDULE D - PART 1

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

E10.16

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	Description	Code	ign	CHAR	Designation	Actual Cost	Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Year's (Amortization)/ Accretion	Year's Other Than Temporary Impairment Recognized	Foreign Exchange Change in B./A.C.V.	of	Rate of	Paid	Amount Due and Accrued	Received During Year	Acquired	Contractual Maturity Date
855244 AC 3	STARBUCKS CORP.....				.2FE	5,175,600	121,120	6,056,000	5,000,000	5,096,966	0	(17,837)	0	0	6.250	5.766	FA	118,056	312,500	01/24/2008	08/15/2017
855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES.....				.2FE	75,200	103,006	77,255	75,000	75,025	0	(27)	0	0	6.250	6.210	MN	599	4,688	11/30/2004	11/15/2013
857473 AE 2	STATE STREET BOSTON.....				.1FE	88,858	140,708	105,531	75,000	85,511	0	(503)	0	0	7.350	5.832	JD	245	5,513	11/30/2004	06/15/2026
867914 AZ 6	SUNTRUST BANKS.....				.2FE	2,999,760	119,156	3,574,680	3,000,000	2,999,874	0	23	0	0	6.000	6.001	MS	55,000	180,000	09/05/2007	09/11/2017
871503 AK 4	SYMANTEC CORP.....				.2FE	1,288,630	102,440	1,331,720	1,300,000	1,289,144	0	514	0	0	3.950	4.057	JD	2,282	25,818	06/12/2012	06/15/2022
872287 AF 4	TCI COMMUNICATIONS INC.....				.2FE	89,279	140,335	105,251	75,000	85,859	0	(522)	0	0	7.875	6.242	FA	2,231	5,906	11/30/2004	02/15/2026
87236Y AA 6	TD AMERITRADE HOLDING CO.....				.1FE	1,510,870	119,058	1,785,870	1,500,000	1,508,316	0	(967)	0	0	5.600	5.502	JD	7,000	84,000	03/02/2010	12/01/2019
87236Y AB 4	TD AMERITRADE HOLDING CO.....				.1FE	499,505	106,774	533,870	500,000	499,800	0	98	0	0	4.150	4.172	JD	1,729	20,750	11/20/2009	12/01/2014
87243B AB 5	BOARDWALK PIPELINES LLC.....				.2FE	70,095	111,217	83,413	75,000	72,564	0	372	0	0	5.200	5.910	JD	325	3,900	11/30/2004	06/01/2018
87265C AH 3	NORTHROP GRUMM SPACE SENIOR NOTES.....				.2FE	6,025,139	136,514	7,440,013	5,450,000	5,786,031	0	(31,652)	0	0	9.350	8.226	FA	192,506	509,575	01/09/2002	06/04/2020
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECURED NOTES.....				.2Z	1,000,000	112,692	1,126,917	1,000,000	1,000,000	0	0	0	0	5.410	5.410	AO	9,167	29,755	04/12/2012	04/30/2024
87612E AF 3	TARGET CORP DEBENTURES.....				.1FE	5,555,050	138,769	6,938,450	5,000,000	5,455,719	0	(12,891)	0	0	7.000	6.168	JJ	161,389	350,000	01/07/2003	07/15/2031
87612E AK 2	TARGET CORP DEBENTURES.....				.1FE	5,025,248	132,539	6,461,276	4,875,000	5,001,089	0	(3,202)	0	0	6.350	6.123	MN	51,594	309,563	01/06/2003	11/01/2032
87875U AK 8	TECO FINANCE INC.....				.2FE	1,992,420	116,767	2,335,340	2,000,000	1,994,166	0	654	0	0	5.150	5.199	MS	30,328	103,000	03/05/2010	03/15/2020
879868 AL 1	TEMPLE INLAND INC.....				.2FE	2,981,370	120,767	3,623,010	3,000,000	3,039,026	0	(6,395)	0	0	6.625	6.319	JJ	91,646	198,750	12/02/2005	01/15/2018
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND.....				.2FE	6,432,058	119,974	7,349,751	6,126,120	6,336,536	0	(9,934)	0	0	9.500	8.950	FA	242,492	581,981	01/10/2002	02/01/2030
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A.....				.2FE	3,787,135	107,131	4,057,196	3,787,135	3,787,135	0	0	0	0	6.119	6.165	MJSD	644	231,735	04/29/2004	03/30/2024
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR SECURED NOTES.....				.2FE	8,170,129	107,967	8,785,148	8,136,882	8,156,496	0	(1,652)	0	0	6.125	6.121	MJSD	1,384	498,384	10/20/2003	03/30/2023
88162F B@ 3	TETRA TECHNOLOGIES.....				.2	1,000,000	110,000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.560	6.560	AO	11,116	65,600	04/30/2008	04/30/2015
881685 AV 3	TEXACO CAPITAL INC.....				.1FE	101,279	146,130	109,598	75,000	91,571	0	(1,453)	0	0	8.875	5.618	MS	2,219	6,656	11/30/2004	09/01/2021
883203 BL 4	TEXTRON INC.....				.2FE	490,265	113,594	567,970	500,000	494,225	0	988	0	0	5.600	5.874	JD	2,333	28,000	08/20/2008	12/01/2017
883556 AX 0	THERMO FISHER SCIENTIFIC INC.....				.2FE	3,606,965	112,997	3,954,895	3,500,000	3,592,968	0	(9,468)	0	0	4.500	4.113	MS	52,500	157,500	06/29/2011	03/01/2021
884315 AG 7	THOMAS & BETTS CORP.....				.1FE	495,930	123,521	617,605	500,000	496,732	0	276	0	0	5.625	5.720	MN	3,594	28,125	11/16/2009	11/15/2021
88643@ AJ 5	TIDEWATER INC SENIOR NOTES SERIES I.....				.2	4,000,000	106,127	4,245,096	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	184,400	10/15/2010	12/30/2022
887315 BJ 7	TIME WARNER INC DEBENTURES.....				.2FE	5,765,100	125,563	6,278,150	5,000,000	5,336,262	0	(59,767)	0	0	7.250	5.627	AO	76,528	362,500	02/20/2004	10/15/2017
891027 AF 1	TORCHMARK CORP.....				.2FE	5,096,666	130,792	6,376,110	4,875,000	5,026,380	0	(9,421)	0	0	7.875	7.440	MN	49,055	383,906	08/01/2002	05/15/2023
89233P AC 7	TOYOTA MOTOR CREDIT CORP.....				.1FE	1,034,250	115,416	1,154,160	1,000,000	1,027,037	0	(3,046)	0	0	4.500	4.076	JD	1,750	45,000	07/15/2010	06/17/2020
893830 AF 6	TRANSOCEAN INC.....				.2FE	88,675	126,718	95,039	75,000	86,474	0	(335)	0	0	7.500	6.100	AO	1,188	5,625	11/30/2004	04/15/2031
89417E AC 3	TRAVELERS COS INC.....				.1FE	958,230	121,865	1,218,650	1,000,000	974,880	0	4,196	0	0	5.750	6.349	JD	2,556	57,500	08/14/2008	12/15/2017
89417E AE 9	TRAVELERS COS INC.....				.1FE	1,998,180	123,903	2,478,060	2,000,000	1,998,901	0	170	0	0	5.800	5.812	MN	14,822	116,000	05/08/2008	05/15/2018
89420G AJ 8	TRAVELERS PROPERTY CASUALTY SENIOR NOTES.....				.1FE	251,693	100,951	252,378	250,000	250,046	0	(222)	0	0	5.000	4.907	MS	3,681	12,500	12/12/2003	03/15/2013
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS THRU CERT SERIES B.....				.2	5,128,850	133,408	6,670,400	5,000,000	5,091,917	0	(4,928)	0	0	7.144	6.911	JJ	149,826	357,200	10/21/2003	07/31/2033
902494 AF 0	TYSON FOODS INC.....				.3FE	5,655,460	117,500	5,875,000	5,000,000	5,321,850	0	(50,594)	0	0	7.000	5.587	MN	58,333	350,000	01/31/2005	05/01/2018
902905 AM 0	USX CORPORATION.....				.2FE	3,254,700	100,338	3,010,140	3,000,000	3,000,979	0	(25,148)	0	0	9.125	8.232	JJ	126,229	273,750	02/01/1994	01/15/2013
902911 AN 6	UST INC.....				.2FE	747,240	118,733	890,498	750,000	748,382	0	262	0	0	5.750	5.799	MS	14,375	43,125	02/26/2008	03/01/2018
90333W AC 2	US BANK NA SUB NOTES.....				.1FE	122,936	109,448	136,810	125,000	124,488	0	207	0	0	4.800	4.992	AO	1,267	6,000	12/18/2003	04/15/2015
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC.....				.1FE	77,167	138,482	103,862	75,000	76,841	0	(49)	0	0	5.900	5.692	MN	565	4,425	11/30/2004	11/15/2032

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign 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	Stated Contractual Maturity Date	
905641 AA 4	UNION CENTRAL LIFE 144A.....		..	..	..1FE	1,300,000	114.800	2,296,000	2,000,000	1,347,172	0	15,776	0	0	8.200	13.463	MN.....	27,333	164,000	07/23/2009	11/01/2026
908906 AC 4	UNIONBANCAL CORP.....		..	..	..1FE	2,296,955	105.572	2,428,156	2,300,000	2,297,092	0	137	0	0	3.500	3.516	JD.....	2,907	40,250	06/12/2012	06/18/2022
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES.....		..	..	..5	2,461,319	68.469	2,461,319	3,594,800	2,461,319	0	0	0	0	5.000	15.059	JAJO..	44,436	136,131	08/20/2007	05/31/2020
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.....		..	..	..2	2,797,266	117.756	3,293,948	2,797,266	2,797,266	0	0	0	0	5.250	5.308	MON..	3,263	146,856	09/23/2010	09/23/2030
91169# AA 0	UNITED STATES COLD STORAGE INC.....		..	..	..2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA.....	44,128	122,200	02/21/2008	02/21/2018
913017 BH 1	UNITED TECHNOLOGIES CORP.....		..	..	..1FE	1,831,218	110.037	1,925,648	1,750,000	1,784,294	0	(13,788)	0	0	4.875	3.986	MN.....	14,219	85,313	05/27/2009	05/01/2015
913017 BV 0	UNITED TECHNOLOGIES CORP.....		..	..	..1FE	999,230	106.173	1,061,730	1,000,000	999,269	0	39	0	0	3.100	3.109	JD.....	2,583	15,500	05/24/2012	06/01/2022
913026 AS 9	UNITED TELEPHONE FLORIDA SERIES FF 1ST.....		..	..	..2FE	2,088,501	102.902	2,334,846	2,269,000	2,256,296	0	22,269	0	0	6.875	7.960	JJ.....	71,930	155,994	05/02/2002	07/15/2013
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST.....		..	..	..2FE	2,195,910	122.237	2,411,736	1,973,000	2,136,690	0	(8,249)	0	0	8.375	7.326	JJ.....	76,193	165,239	04/24/2003	01/15/2025
91324P AE 2	UNITEDHEALTH GROUP INC SENIOR NOTES.....		..	..	..1FE	127,053	101.156	126,445	125,000	125,067	0	(264)	0	0	4.875	4.654	AO.....	1,523	6,094	12/18/2003	04/01/2013
91324P BC 5	UNITEDHEALTH GROUP INC.....		..	..	..1FE	5,963,020	121.628	7,297,680	6,000,000	5,979,173	0	3,578	0	0	6.000	6.083	MN.....	46,000	360,000	02/22/2008	11/15/2017
918204 AV 0	VF CORP.....		..	..	..1FE	499,705	106.571	532,855	500,000	499,742	0	26	0	0	3.500	3.507	MS.....	5,833	17,840	08/17/2011	09/01/2021
919138 AD 9	VALERO ENERGY SENIOR NOTES.....		..	..	..2FE	82,693	100.261	75,196	75,000	75,043	0	(1,125)	0	0	6.700	5.139	JJ.....	2,317	5,025	11/30/2004	01/15/2013
91914C AC 1	VALERO LOGISTICS.....		..	..	..3FE	78,520	100.764	75,573	75,000	75,105	0	(507)	0	0	6.050	5.341	MS.....	1,336	4,538	11/30/2004	03/15/2013
92240@ AL 9	VECTREN CAPITAL CORP.....		..	..	..1	3,000,000	104.539	3,136,170	3,000,000	3,000,000	0	0	0	0	4.530	4.530	JD.....	6,404	135,900	12/15/2010	12/15/2025
92344R AB 8	VERIZON NEW ENGLAND SENIOR NOTES.....		..	..	..1FE	121,301	103.131	128,914	125,000	124,650	0	449	0	0	4.750	5.137	AO.....	1,484	5,938	12/08/2003	10/01/2013
925524 BB 5	VIACOM INC.....		..	..	..2FE	2,989,020	116.290	3,488,700	3,000,000	2,995,466	0	1,191	0	0	6.250	6.301	AO.....	31,771	187,500	01/25/2007	04/30/2016
92553P AD 4	VIACOM INC.....		..	..	..2FE	997,830	119.356	1,193,560	1,000,000	998,456	0	185	0	0	5.625	5.653	MS.....	16,563	56,250	08/20/2009	09/15/2019
92553P AL 6	VIACOM INC.....		..	..	..2FE	490,315	99.754	498,770	500,000	490,444	0	129	0	0	4.500	4.620	FA.....	7,750	11,188	02/23/2012	02/27/2042
92928Q AA 6	WEA FINANCE LLC 144A.....		..	..	..1FE	1,984,400	122.314	2,446,280	2,000,000	1,990,394	0	1,448	0	0	7.125	7.236	AO.....	30,083	142,500	04/09/2008	04/15/2018
931142 BT 9	WAL-MART STORES.....		..	..	..1FE	247,958	101.449	253,623	250,000	249,913	0	257	0	0	4.550	4.658	MN.....	1,896	11,375	12/18/2003	05/01/2013
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES.....		..	..	..2Z	780,000	106.216	828,486	780,000	780,000	0	0	0	0	5.870	5.870	MN.....	7,249	45,786	05/04/2005	05/04/2016
94874R AY 2	WEINGARTEN REALTY MTN SERIES A.....		..	..	..2FE	5,969,250	113.505	5,959,013	5,250,000	5,775,593	0	(25,467)	0	0	6.640	5.577	MS.....	102,643	348,600	06/09/2003	07/15/2026
94973V AM 9	WELLPOINT INC.....		..	..	..2FE	1,040,350	118.822	1,188,220	1,000,000	1,025,088	0	(4,885)	0	0	5.875	5.236	JD.....	2,611	58,750	08/27/2009	06/15/2017
949746 FJ 5	WELLS FARGO & COMPANY SUB NOTES.....		..	..	..1FE	124,013	103.454	129,318	125,000	124,903	0	118	0	0	4.950	5.052	AO.....	1,289	6,188	12/11/2003	10/16/2013
958587 BH 9	WESTERN MASS ELECTRIC CO.....		..	..	..1FE	498,230	114.598	572,990	500,000	498,638	0	154	0	0	5.100	5.146	MS.....	8,500	25,500	03/03/2010	03/01/2020
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP.....		..	..	..2FE	90,306	133.948	100,461	75,000	85,701	0	(699)	0	0	7.875	6.040	MS.....	1,969	5,906	11/30/2004	09/01/2023
961548 AQ 7	WESTVACO CORP DEBENTURES.....		..	..	..2FE	49,383	109.763	48,296	44,000	47,492	0	(178)	0	0	7.650	6.173	MS.....	991	3,366	11/30/2004	03/15/2027
962166 BR 4	WEYERHAEUSER CO DEBENTURES.....		..	..	..3FE	6,395,400	126.001	7,560,060	6,000,000	6,334,345	0	(8,250)	0	0	7.375	6.849	MS.....	130,292	442,500	01/02/2003	03/15/2032
969133 AK 3	WEYERHAEUSER CO DEBENTURES.....		..	..	..3FE	88,154	116.095	87,071	75,000	85,127	0	(463)	0	0	7.850	6.346	JJ.....	2,944	5,888	11/30/2004	07/01/2026
96950F AJ 3	WILLIAMS PARTNER LP.....		..	..	..2FE	2,007,240	101.735	2,034,700	2,000,000	2,007,008	0	(232)	0	0	3.350	3.307	FA.....	25,497	0	08/10/2012	08/15/2022
970648 AB 7	WILLIS GROUP.....		..	..	..2FE	2,012,808	109.395	2,187,900	2,000,000	2,003,951	0	(1,413)	0	0	5.625	5.540	JJ.....	51,875	112,500	06/29/2005	07/15/2015
973582 AX 7	WINDSOR FINANCING LLC 144A.....		..	..	..4FE	1,072,837	98.504	1,056,788	1,072,837	1,072,837	0	0	0	0	5.881	5.922	JAJO..	13,320	63,094	02/06/2006	07/15/2017
976656 BB 5	WISCONSIN ELECTRIC POWER.....		..	..	..1FE	123,254	101.487	126,859	125,000	124,916	0	220	0	0	4.500	4.685	MN.....	719	5,625	12/18/2003	05/15/2013
983024 AE 0	WYETH.....		..	..	..1FE	124,755	105.504	131,880	125,000	124,969	0	27	0	0	5.500	5.524	FA.....	2,865	6,875	12/11/2003	02/01/2014
98310W AB 4	WYNDHAM WORLDWIDE.....		..	..	..2FE	4,716,022	113.810	5,405,975	4,750,000	4,733,658	0	3,596	0	0	6.000	6.100	JD.....	23,750	285,000	06/19/2007	12/01/2016
984121 BP 7	XEROX CORPORATION.....		..	..	..2FE	2,020,000	112.987	2,259,740	2,000,000	2,008,398	0	(2,306)	0	0	6.400	6.253	MS.....	37,689	128,000	01/25/2007	03/15/2016
G3424# AD 3	G4S PLC.....		..	..	..2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.780	6.780	JJ.....	93,790	203,400	07/15/2008	07/15/2018
008474 A@ 7	AGNICO-EAGLE MINES LIMITED.....		..	A	..2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.670	6.670	AO.....	31,127	133,400	04/07/2010	04/07/2020	
013716 AS 4	RIO TINTO ALCAN INC.....		..	A	..1FE	243,378	101.517	253,793	250,000	249,680	0	839	0	0	4.500	4.854	MN.....	1,438	11,250	12/19/2003	05/15/2013	

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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	For eign 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	Stated Contractual Maturity Date	
064149 A5 6	BANK OF NOVA SCOTIA.....	A		.1FE	2,009,520	.....100.059	2,001,180	2,000,000	2,000,200	.....0	(3,480)	.....0	.....0	2.250	2.073	JJ	.....19,875	.....45,000	03/31/2010	01/22/2013
064149 C8 8	BANK OF NOVA SCOTIA.....	A		.1FE	1,030,540	.....116.380	1,163,800	1,000,000	1,026,378	.....0	(2,736)	.....0	.....0	4.375	3.988	JJ	.....20,417	.....43,750	06/09/2011	01/13/2021
067901 AL 2	BARRICK GOLD CORP.....	A		.2FE	999,439	.....106.279	1,062,790	1,000,000	999,505	.....0	66	.....0	.....0	3.850	3.856	AO	.....9,625	.....19,036	06/14/2012	04/01/2022
09784Y A* 9	BONAVISTA ENERGY CORPORATION.....	A		.2	1,000,000	.....96.764	967,640	1,000,000	1,000,000	.....0	.....0	.....0	.....0	4.250	4.250	AO	.....7,792	.....42,500	10/25/2011	10/25/2021
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B.....	A		.2	1,500,000	.....98.930	1,483,950	1,500,000	1,500,000	.....0	.....0	.....0	.....0	4.370	4.370	MN	.....10,743	.....65,550	10/04/2011	11/02/2020
13643E AG 0	CANADIAN OIL SANDS LTD 144A.....	A		.2FE	3,035,950	.....106.984	3,209,520	3,000,000	3,033,862	.....0	(2,088)	.....0	.....0	4.500	4.345	AO	.....33,750	.....68,250	04/24/2012	04/01/2022
13645R AH 7	CANADIAN PACIFIC RR CO.....	A		.2FE	1,008,260	.....121.428	1,214,280	1,000,000	1,005,067	.....0	(770)	.....0	.....0	6.500	6.387	MN	.....8,306	.....65,000	05/15/2008	05/15/2018
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS.....	A		.1FE	17,122,910	.....147.327	21,914,891	14,875,000	16,725,679	.....0	(51,509)	.....0	.....0	7.250	6.126	AO	.....227,670	.....1,078,438	12/19/2002	10/15/2031
22576C A@ 0	CRESCENT POINT ENERGY CORP.....	A		.2	1,000,000	.....110.000	1,100,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	5.480	5.480	MS	.....14,766	.....54,800	03/24/2010	03/24/2017
22576C C* 0	CRESCENT POINT ENERGY CORP SERIES H.....	A		.2	3,000,000	.....107.471	3,224,130	3,000,000	3,000,000	.....0	.....0	.....0	.....0	5.130	5.130	AO	.....32,918	.....153,900	04/14/2011	04/14/2021
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES.....	A		.2	1,000,000	.....97.663	976,630	1,000,000	1,000,000	.....0	.....0	.....0	.....0	4.000	4.000	MN	.....4,333	.....20,000	05/22/2012	05/22/2022
29357# AC 8	ENSIGN US FINANCIAL LP.....	A		.2	3,000,000	.....105.663	3,169,890	3,000,000	3,000,000	.....0	.....0	.....0	.....0	4.540	4.542	MN	.....11,728	.....105,555	02/22/2012	02/22/2022
30217V AC 1	EXPRESS PIPELINE LP LP 144A.....	A		.2FE	1,582,800	.....111.337	1,762,242	1,582,800	1,582,800	.....0	.....0	.....0	.....0	7.390	7.390	JD	.....325	.....116,969	02/06/1998	12/31/2017
448055 AB 9	HUSKY ENERGY INC.....	I		.2FE	7,802,350	.....122.076	9,766,080	8,000,000	7,854,159	.....0	16,654	.....0	.....0	6.150	6.489	JD	.....21,867	.....492,000	12/18/2008	06/15/2019
65334H 50 8	NEXEN INC SUB NOTES.....	I		.3FE	4,500,000	.....101.840	4,582,800	4,500,000	4,500,000	.....0	.....0	.....0	.....0	7.350	7.350	FMAN	.....55,125	.....330,750	10/28/2003	11/01/2043
707064 AA 9	PENGROWTH CORPORATION.....	A		.2	4,000,000	.....114.883	4,595,316	4,000,000	4,000,000	.....0	.....0	.....0	.....0	6.350	6.350	JJ	.....109,361	.....254,000	07/26/2007	07/26/2017
707886 B# 3	PENN WEST PETROLEUM LTD.....	A		.2	2,000,000	.....110.000	2,200,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	6.300	6.300	MN	.....11,200	.....126,000	05/29/2008	05/29/2018
707886 B@ 5	PENN WEST PETROLEUM LTD.....	A		.2	1,000,000	.....110.000	1,100,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	6.120	6.120	MN	.....5,440	.....61,200	05/29/2008	05/29/2016
72605X AG 0	PLACER DOME INC.....	I		.2FE	2,589,225	.....130.150	3,741,813	2,875,000	2,699,812	.....0	14,721	.....0	.....0	7.310	8.364	JJ	.....96,908	.....210,163	02/20/2002	01/26/2021
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE.....	A		.2	2,000,000	.....100.746	2,014,922	2,000,000	2,000,000	.....0	.....0	.....0	.....0	6.300	6.304	MN	.....10,850	.....126,000	04/02/2008	04/03/2013
77509N AF 0	ROGERS COMMUNICATIONS.....	A		.2FE	4,960,203	.....153.021	7,651,050	5,000,000	4,965,971	.....0	654	.....0	.....0	8.750	8.824	MN	.....72,917	.....437,500	06/28/2002	05/01/2032
86722T AA 0	SUNCOR ENERGY INC.....	A		.2FE	246,600	.....122.425	306,063	250,000	247,882	.....0	319	.....0	.....0	6.100	6.287	JD	.....1,271	.....15,250	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC.....	A		.2FE	1,014,430	.....107.707	1,077,070	1,000,000	1,006,507	.....0	(2,535)	.....0	.....0	5.125	4.831	MN	.....6,549	.....51,250	08/28/2009	05/15/2015
87425E AH 6	TALISMAN ENERGY INC.....	A		.2FE	1,838,200	.....111.251	1,946,893	1,750,000	1,836,880	.....0	(1,320)	.....0	.....0	5.750	5.366	MN	.....12,858	.....100,625	04/13/2012	05/15/2035
87425E AM 5	TALISMAN ENERGY INC.....	A		.2FE	1,007,070	.....106.963	1,069,630	1,000,000	1,006,721	.....0	(349)	.....0	.....0	3.750	3.651	FA	.....15,625	.....18,750	06/21/2012	02/01/2021
878742 AY 1	TECK RESOURCES LTD.....	A		.2FE	918,084	.....101.941	942,954	925,000	918,294	.....0	210	.....0	.....0	3.750	3.837	FA	.....13,779	.....0	07/31/2012	02/01/2023
89346D AC 1	TRANSALTA CORP.....	A		.2FE	2,011,680	.....115.069	2,301,380	2,000,000	2,007,184	.....0	(1,085)	.....0	.....0	6.650	6.570	MN	.....16,994	.....133,000	05/08/2008	05/15/2018
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G.....	A		.2	4,000,000	.....110.000	4,400,000	4,000,000	4,000,000	.....0	.....0	.....0	.....0	5.900	5.900	AO	.....41,300	.....236,000	04/28/2011	04/28/2021
90388@ AB 7	ULTRA RESOURCES INC.....	A		.2	3,000,000	.....110.000	3,300,000	3,000,000	3,000,000	.....0	.....0	.....0	.....0	5.920	5.920	MS	.....59,200	.....177,600	03/06/2008	03/01/2018
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER.....	A		.2	1,000,000	.....95.784	957,840	1,000,000	1,000,000	.....0	.....0	.....0	.....0	3.810	3.810	FA	.....13,547	.....0	08/23/2012	08/23/2024
C2107# AA 9	CANFOR PULP FINANCE INC.....	I		.2	2,000,000	.....104.775	2,095,500	2,000,000	2,000,000	.....0	.....0	.....0	.....0	6.410	6.410	MN	.....11,039	.....128,200	11/30/2006	11/30/2013
007634 AA 6	AEGON FUNDING CORP.....	F		.1FE	8,751,695	.....117.138	10,249,575	8,750,000	8,751,107	.....0	(108)	.....0	.....0	5.750	5.748	JD	.....22,361	.....503,125	12/05/2005	12/15/2020
01959E AA 6	ALLIED WORLD ASSURANCE.....	F		.2FE	4,337,500	.....118.152	4,726,080	4,000,000	4,150,618	.....0	(36,389)	.....0	.....0	7.500	6.309	FA	.....125,000	.....300,000	01/16/2007	08/01/2016
02343* AA 0	AMCOR FINANCE INC.....	F		.2	1,000,000	.....110.000	1,100,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	5.380	5.380	JD	.....2,391	.....53,800	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE INC.....	F		.2	2,000,000	.....110.000	2,200,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	5.690	5.690	JD	.....5,058	.....113,800	12/15/2009	12/15/2018
02364W AH 8	AMERICA MOVIL SA DE CV GUAR RADIOMOVIL.....	F		.1FE	3,973,913	.....109.693	4,387,720	4,000,000	3,993,729	.....0	2,819	.....0	.....0	5.750	5.833	JJ	.....106,056	.....230,000	01/21/2005	01/15/2015
02364W AX 3	AMERICA MOVIL SA DE CV.....	F		.1FE	992,420	.....116.446	1,164,460	1,000,000	994,090	.....0	713	.....0	.....0	5.000	5.104	AO	.....10,417	.....50,000	08/31/2010	10/16/2019
034863 AD 2	ANGLO AMERICAN CAPITAL.....	F		.2FE	2,010,710	.....105.659	2,113,180	2,000,000	2,008,666	.....0	(927)	.....0	.....0	4.450	4.383	MS	.....23,239	.....89,000	09/21/2010	09/27/2020
03938L AF 1	ARCELORMITTAL.....	F		.3FE	1,062,300102.209	1,022,090	1,000,000	1,044,6450	(6,983)00	6.125	5.169	JD5,10461,250	05/06/2010	06/01/2018	

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	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	Stated Contractual Maturity Date
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SENIOR NOTES	F			.2FE	4,088,342	106.819	4,272,760	4,000,000	4,018,690	0	(10,728)	0	0	6.000	5.694	FA	90,667	240,000	01/05/2007	08/15/2014
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED SER A	F			1	4,000,000	110.644	4,425,752	4,000,000	4,000,000	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011	02/15/2021	
05252A AM 3	AUST & NZ BANKING GROUP 144A	F			.1FE	1,044,180	106.002	1,060,020	1,000,000	1,021,380	0	(10,112)	0	3.700	2.613	JJ	17,267	37,000	09/10/2010	01/13/2015	
05257H AF 8	JEMENA LTD 144A	F			.1FE	8,855,475	108.866	9,661,858	8,875,000	8,869,425	0	1,854	0	5.300	5.325	MS	125,433	470,375	09/22/2003	09/25/2015	
054536 AA 5	AXA SUB NOTES	F			.2FE	96,213	125.082	93,812	75,000	92,811	0	(520)	0	8.600	6.362	JD	287	6,450	11/30/2004	12/15/2030	
05461T AA 5	AXIS CAPITAL HOLDINGS	R			.1FE	3,999,785	107.812	4,312,480	4,000,000	3,999,984	0	7	0	5.750	5.750	JD	19,167	230,000	11/12/2004	12/01/2014	
05530H A@ 9	BBA AVIATION PLC SERIES B	F			2	2,000,000	108.093	2,161,860	2,000,000	2,000,000	0	0	0	5.810	5.810	MN	13,879	116,200	05/18/2011	05/18/2021	
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	F			.1FE	2,989,040	104.088	3,122,640	3,000,000	2,989,597	0	557	0	3.250	3.293	JD	6,500	48,750	07/06/2012	06/07/2022	
055451 AA 6	BHP FINANCE USA	F			.1FE	126,716	101.232	126,540	125,000	125,064	0	(220)	0	4.800	4.616	AO	1,267	6,000	12/19/2003	04/15/2013	
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD	F			.1FE	1,975,590	106.336	2,126,720	2,000,000	1,975,948	0	358	0	4.125	4.197	FA	29,104	41,250	02/22/2012	02/24/2042	
05565Q BL 1	BP CAPITAL MARKETS PLC	F			.1FE	3,937,800	103.876	4,155,040	4,000,000	3,981,720	0	12,940	0	3.625	3.976	MN	21,347	145,000	06/05/2009	05/08/2014	
05607M AA 5	BAA FUNDING LTD 144A	F			.1FE	5,079,100	108.942	5,447,100	5,000,000	5,074,440	0	(5,699)	0	4.875	4.658	JJ	112,396	201,906	02/22/2012	07/15/2021	
06849U AC 9	BARRICK AUSTRALIA FINANCE	F			.2FE	990,426	111.856	1,118,560	1,000,000	992,803	0	832	0	4.950	5.073	JJ	22,825	49,500	12/30/2009	01/15/2020	
111013 AG 3	BRITISH SKY BROADCASTING 144A	F			.2FE	2,510,400	118.597	2,964,925	2,500,000	2,506,092	0	(988)	0	6.100	6.044	FA	57,611	152,500	02/08/2008	02/15/2018	
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A	F			.1FE	3,915,700	109.664	4,386,560	4,000,000	3,927,234	0	6,982	0	4.500	4.767	AO	31,500	180,000	04/21/2011	04/28/2021	
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES	R			.5*	3,451,811	107.626	3,094,248	2,875,000	3,023,173	0	(58,973)	0	8.375	5.929	AO	50,832	240,781	11/13/2003	04/15/2015	
191241 AD 0	COCA-COLA FEMSA SAB CV	F			.1FE	2,066,840	112.433	2,248,660	2,000,000	2,057,057	0	(6,755)	0	4.625	4.158	FA	34,944	92,500	07/06/2011	02/15/2020	
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB NOTES	R			.1FE	69,234	106.512	79,884	75,000	72,167	0	435	0	4.650	5.460	JD	155	3,488	11/30/2004	06/15/2018	
21685W BT 3	RABOBANK NEDERLAND	F			.1FE	2,990,160	112.878	3,386,340	3,000,000	2,991,802	0	830	0	4.500	4.541	JJ	63,750	135,000	03/03/2011	01/11/2021	
22303Q AN 0	COVIDICI INTERNATIONAL FINANCE	F			.1FE	996,920	105.432	1,054,320	1,000,000	997,085	0	165	0	3.200	3.236	JD	1,422	17,333	05/22/2012	06/15/2022	
23380Y AA 5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB NOTES	R			.2FE	75,599	103.584	77,688	75,000	75,097	0	(76)	0	5.730	5.617	MS	1,242	4,298	11/30/2004	03/17/2014	
23636T AA 8	DANONE 144A	F			.1FE	3,495,305	102.753	3,596,355	3,500,000	3,495,556	0	251	0	3.000	3.016	JD	4,667	55,125	05/30/2012	06/15/2022	
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A	F			.2FE	3,956,800	103.162	4,126,480	4,000,000	3,957,333	0	533	0	4.875	4.944	MS	62,292	97,500	02/29/2012	03/06/2042	
25245B AB 3	DIAGEO INVESTMENT CORP	F			.1FE	997,240	103.408	1,034,080	1,000,000	997,394	0	154	0	2.875	2.907	MN	3,993	14,375	05/09/2012	05/11/2022	
268317 AD 6	ELECTRICITE DE FRANCE 144A	F			.1FE	3,084,030	113.158	3,394,740	3,000,000	3,065,448	0	(7,788)	0	4.600	4.240	JJ	59,033	138,000	07/09/2010	01/27/2020	
26835P AC 6	EDP FINANCE BV	F			.3FE	2,407,995	95.317	2,382,925	2,500,000	2,430,553	0	8,344	0	4.900	5.397	AO	30,625	122,500	03/02/2010	10/01/2019	
29268B AE 1	ENEL FINANCE INTL SA 144A	F			.2FE	3,982,400	104.168	4,166,720	4,000,000	3,987,147	0	1,553	0	5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019	
302154 AX 7	EXPORT-IMPORT BANK OF KOREA	F			.1FE	2,991,900	107.685	3,230,550	3,000,000	2,993,244	0	694	0	4.000	4.033	JJ	50,667	120,000	10/14/2010	01/29/2021	
368266 AF 9	GAZ CAPITAL 144A	F			.2FE	4,007,500	119.250	4,770,000	4,000,000	4,005,391	0	(420)	0	6.510	6.490	MS	82,460	260,400	03/02/2007	03/07/2022	
377373 AD 7	GLAXOSMITHKLINE CAPITAL	F			.1FE	2,985,530	104.133	3,123,990	3,000,000	2,986,344	0	814	0	2.850	2.906	MN	12,587	42,513	05/03/2012	05/08/2022	
37930E AA 4	GLITNIR BANK HF	F			.6Z	300,000	21.000	630,000	3,000,000	300,000	0	0	0	6.310	189.317	JJ	0	0	07/28/2006	12/31/2012	
423012 A@ 2	HEINEKEN NV SENIOR NOTES	F			2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	6.340	6.340	FA	71,853	190,200	08/15/2008	08/15/2018	
448414 AC 6	HUTCHISON WHAMPOA FIN 144A	R			.1FE	10,218,150	123.051	12,305,100	10,000,000	10,092,468	0	(16,492)	0	7.450	7.209	FA	310,417	745,000	06/12/2002	08/01/2017	
45074G AB 6	IBERDROLA FIN IRELAND 144A	F			.2FE	3,480,795	102.537	3,588,795	3,500,000	3,485,799	0	1,746	0	5.000	5.072	MS	53,472	175,000	09/02/2010	09/11/2019	
48268E AB 1	KT CORP 144A	R			.1FE	490,430	106.974	534,870	500,000	497,096	0	1,046	0	4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015	
500631 AS 5	KOREA ELECTRIC POWER CO 144A	R			.1FE	1,845,638	104.250	1,954,688	1,875,000	1,850,127	0	625	0	5.125	5.229	AO	18,151	96,094	04/19/2004	04/23/2034	
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A	F			.1FE	975,910	112.331	1,123,310	1,000,000	978,738	0	1,949	0	4.750	5.060	JJ	22,167	47,500	07/06/2011	07/13/2021	
50066A AA 1	KOREA GAS CORP 144A	F			.1FE	1,990,980	109.807	2,196,140	2,000,000	1,992,622	0	777	0	4.250	4.306	MN	13,931	85,000	10/26/2010	11/02/2020	

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign 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	Stated Contractual Maturity Date	
505861 AB 0	LAFARGE SA.....	F		.3FE	1,991,760	.....	111,089	2,221,780	2,000,000	.....	1,996,454	.....	0	6.500	6.557	JJ	.....	59,944	130,000	07/13/2006	07/15/2016
52605# AC 0	LEND LEASE CAPITAL INC SERIES C.....	F		.2FE	2,000,000	.....	113,006	2,260,120	2,000,000	.....	2,000,000	.....	0	5.780	5.780	AO	.....	25,368	115,600	10/12/2005	10/12/2017
55608J AA 6	MACQUARIE GROUP LTD 144A.....	F		.1FE	2,026,630	.....	107,863	2,157,260	2,000,000	.....	2,009,386	.....	0	7.300	6.981	FA	.....	60,833	146,000	07/31/2009	08/01/2014
55608J AB 4	MACQUARIE GROUP LTD 144A.....	F		.1FE	995,660	.....	117,305	1,173,050	1,000,000	.....	996,781	.....	0	7.625	7.688	FA	.....	29,229	76,250	08/06/2009	08/13/2019
59146Q A# 0	METCASH TRADING LIMITED SERIES C.....	F		.2	2,000,000	.....	109,134	2,182,688	2,000,000	.....	2,000,000	.....	0	4.990	4.990	MS	.....	31,049	99,800	09/09/2011	09/11/2023
65504L AC 1	NOBLE HOLDING INTL LTD.....	F		.2FE	498,625	.....	111,475	557,375	500,000	.....	498,903	.....	0	4.900	4.935	FA	.....	10,208	24,500	07/21/2010	08/01/2020
65504L AJ 6	NOBLE HOLDING INTL LTD.....	F		.2FE	1,037,340	.....	106,060	1,060,600	1,000,000	.....	1,036,170	.....	0	3.950	3.487	MS	.....	11,631	23,590	08/20/2012	03/15/2022
65535H AA 7	NOMURA HOLDINGS INC.....	F		.2FE	1,008,130	.....	105,449	1,054,490	1,000,000	.....	1,003,767	.....	0	5.000	4.815	MS	.....	16,250	50,000	02/26/2010	03/04/2015
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	R		.2	396,333	.....	110,000	435,966	396,333	.....	396,333	.....	0	5.980	5.980	JAJO	.....	5,201	23,704	07/12/2009	07/12/2016
68278# AB 4	ONESTEEL US INVESTMENTS.....	F		.3	3,000,000	.....	110,000	3,300,000	3,000,000	.....	3,000,000	.....	0	7.330	7.330	JJ	.....	105,063	219,900	07/09/2008	07/09/2018
69319H AA 1	PCCW-HKTC CAPITAL LTD 144A.....	R		.2FE	6,505,925	.....	101,987	6,629,155	6,500,000	.....	6,501,036	.....	0	6.000	5.969	JJ	.....	179,833	390,000	11/08/2006	07/15/2013
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A.....	F		.2FE	998,160	.....	117,108	1,171,080	1,000,000	.....	998,877	.....	0	6.250	6.275	MN	.....	9,549	62,500	04/29/2008	05/06/2018
705011 AA 2	PEARSON FUNDING FOUR PLC 144A.....	F		.2FE	2,989,690	.....	104,785	3,143,550	3,000,000	.....	2,990,249	.....	0	3.750	3.792	MN	.....	16,563	56,250	05/01/2012	05/08/2022
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO.....	F		.2FE	2,500,300	.....	113,924	2,848,100	2,500,000	.....	2,500,032	.....	0	5.750	5.750	JJ	.....	64,288	143,750	10/26/2009	01/20/2020
71645W AR 2	PETROBRAS INTERNATIONAL FIN CO.....	F		.2FE	2,107,700	.....	112,153	2,243,060	2,000,000	.....	2,098,844	.....	0	5.375	4.634	JJ	.....	45,986	53,750	02/06/2012	01/27/2021
71654Q AW 2	PETROLEOS MEXICANOS.....	F		.2FE	988,545	.....	119,638	1,196,380	1,000,000	.....	990,767	.....	0	6.000	6.161	MS	.....	19,333	60,000	10/01/2010	03/05/2020
71912N AA 5	PHOENIX PARK FUNDING LTD PHOENIX PARK.....	F		.2FE	237,500	.....	100,325	238,272	237,500	.....	237,500	.....	0	7.267	7.332	JAJO	.....	4,315	17,259	05/22/1998	04/01/2013
731011 AR 3	GAS PROCESSORS.....	F		.1FE	0	.....	0	0	0	.....	0	.....	0	0.000	0.000	JJ	.....	0	0		
731011 AR 3	REPUBLIC OF POLAND.....	F		.1FE	1,536,250	.....	123,897	1,858,455	1,500,000	.....	1,526,123	.....	0	6.375	6.049	JJ	.....	44,094	95,625	07/22/2009	07/15/2019
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C.....	F		.1	5,000,000	.....	108,073	5,403,650	5,000,000	.....	5,000,000	.....	0	4.470	4.470	JD	.....	17,383	223,500	06/02/2011	06/03/2020
759470 A# 4	RELIANCE INDUSTRIES LIMITED.....	F		.2	2,000,000	.....	110,000	2,200,000	2,000,000	.....	2,000,000	.....	0	6.240	6.240	MS	.....	32,933	124,800	03/26/2007	03/26/2017
759470 A* 8	RELIANCE INDUSTRIES LIMITED.....	F		.2	4,000,000	.....	110,000	4,400,000	4,000,000	.....	4,000,000	.....	0	6.510	6.510	MS	.....	74,503	260,400	09/18/2006	09/18/2016
761655 B* 9	REXAM PLC SENIOR NOTES SERIES C.....	F		.2Z	3,000,000	.....	97,151	2,914,530	3,000,000	.....	3,000,000	.....	0	4.300	4.300	JD	.....	4,658	0	12/18/2012	12/18/2024
780097 AM 3	ROYAL BANK OF SCOTLAND GRP PLC SUB NOTES.....	F		.3FE	70,284	.....	98,973	74,230	75,000	.....	72,678	.....	0	4.700	5.357	JJ	.....	1,743	3,525	11/30/2004	07/03/2018
78440P AC 2	SK TELECOM 144A.....	F		.1FE	3,964,910	.....	129,000	5,160,000	4,000,000	.....	3,970,432	.....	0	6.625	6.705	JJ	.....	118,514	265,000	07/17/2007	07/20/2027
78467K A# 4	SSE PLC SENIOR NOTES.....	F		.1	2,000,000	.....	102,266	2,045,320	2,000,000	.....	2,000,000	.....	0	3.890	3.890	AO	.....	16,208	38,900	04/16/2012	04/16/2022
78467K B* 7	SSE PLC SENIOR NOTES.....	F		.1	4,000,000	.....	100,536	4,021,440	4,000,000	.....	4,000,000	.....	0	4.010	4.010	AO	.....	33,417	80,200	04/16/2012	04/16/2024
789547 AD 8	WESTPAC BANKING CORP 144A.....	R		.1FE	7,983,120	.....	103,677	8,294,160	8,000,000	.....	7,995,083	.....	0	5.300	5.324	AO	.....	89,511	424,000	10/08/2003	10/15/2015
80105N AG 0	SANOFI-AVENTIS.....	F		.1FE	7,944,940	.....	114,276	9,142,080	8,000,000	.....	7,953,415	.....	0	4.000	4.084	MS	.....	81,778	320,000	06/10/2011	03/29/2021
806854 AB 1	SCHLUMBERGER INVESTMENT 144A.....	F		.1FE	4,087,500	.....	105,499	4,219,960	4,000,000	.....	4,080,522	.....	0	3.300	3.028	MS	.....	39,233	99,000	03/30/2012	09/14/2021
82929R AC 0	SING TELECOMMUNICATIONS 144A.....	F		.1FE	9,918,300	.....	145,592	14,559,200	10,000,000	.....	9,931,079	.....	0	7.375	7.443	JD	.....	61,458	737,500	06/07/2002	12/01/2031
833636 AC 7	SOC QUIMICA Y MINERA DE CHILE 144A.....	F		.2FE	4,987,300	.....	110,232	5,511,600	5,000,000	.....	4,995,019	.....	0	6.125	6.159	AO	.....	64,653	306,250	03/30/2006	04/15/2016
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A.....	R		.2FE	5,786,875	.....	103,366	5,981,661	5,786,875	.....	5,786,875	.....	0	6.223	6.223	JD	.....	16,005	360,117	12/17/2003	12/15/2026
83368R AA 0	SENIOR SECURED BOND.....	F			0	.....	0	0	0	.....	0	.....	0	0.000	0.000		.....	0	0		
83368R AA 0	SOCIETE GENERALE 144A.....	F		.1FE	2,999,670	.....	109,835	3,295,050	3,000,000	.....	2,999,717	.....	0	5.200	5.201	AO	.....	31,633	156,000	04/12/2011	04/15/2021
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B.....	F		.2	1,000,000	.....	108,248	1,082,480	1,000,000	.....	1,000,000	.....	0	5.730	5.730	JJ	.....	26,899	57,300	01/12/2010	01/12/2020
853250 AA 6	STANDARD CHARTERED BANK 144A.....	F		.1FE	93,142	.....	119,409	89,557	75,000	.....	90,255	.....	0	8.000	6.140	MN	.....	517	6,000	11/30/2004	05/30/2031
873152 AC 6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES.....	R		.1FE	85,303	.....	113,365	85,024	75,000	.....	79,141	.....	0	7.250	5.658	JD	.....	453	5,438	11/30/2004	12/01/2016
87927V AQ 1	TELECOM ITALIA CAPITAL.....	F		.2FE	4,547,150	.....	106,238	5,311,900	5,000,000	.....	4,836,162	.....	0	5.250	6.574	AO	.....	65,625	262,500	07/11/2006	10/01/2015
87938W AP 8	TELEFONICA EMISIONES SAU.....	F		.2FE	998,745	.....	107,646	1,076,460	1,000,000	.....	998,932	.....	0	5.462	5.478	FA	.....	20,483	54,620	02/08/2011	02/16/2021
879403 AS 2	TELEFONOS DE MEXICO SA.....	F		.1FE	2,975,527	.....	108,366	3,250,980	3,000,000	.....	2,993,520	.....	0	5.500	5.612	JJ	.....	70,583	165,000	08/23/2005	01/27/2015
87969N AC 9	TELSTRA CORP LTD 144A.....	F		.1FE	4,469,490	115,600	5,202,000	4,500,000	4,473,502	0	4.800	4.883	AO	47,400	216,000	04/08/2011	10/12/2021

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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	For eign 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	Stated Contractual Maturity Date
880334 AA 5	TENGZICHEVROI FINANCE CO 144A.....	F	2	.2FE	71,949	102.975	73,721	71,591	71,658	0	(31)	0	0	6.124	6.028	MN	560	4,631	01/10/2005	00/00/0000
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES.....	F		.1FE	3,038,370	107.318	3,219,540	3,000,000	3,035,848	0	(2,522)	0	0	3.650	3.492	MN	15,513	109,500	03/22/2012	11/10/2021
89152U AD 4	TOTAL CAPITAL SA.....	F		.1FE	4,062,840	115.932	4,637,280	4,000,000	4,049,497	0	(5,516)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010	06/24/2020
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1.....	F	2	.2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.070	6.070	AO	30,856	182,100	04/30/2010	04/30/2020
90261X GD 8	UBS AG STAMFORD CT.....	F		.1FE	2,009,780	116.296	2,325,920	2,000,000	2,007,827	0	(838)	0	0	4.875	4.813	FA	39,813	97,500	07/29/2010	08/04/2020
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A.....	R		.2FE	76,029	108.060	81,045	75,000	75,364	0	(99)	0	0	5.450	5.287	AO	863	4,088	11/30/2004	04/15/2016
91311Q AE 5	UNITED UTILITIES PLC.....	R		.2FE	10,567,824	111.734	12,067,272	10,800,000	10,680,717	0	16,037	0	0	5.375	5.592	FA	241,875	580,500	11/30/2004	02/01/2019
91911T AM 5	VALE OVERSEAS LIMITED.....	F		.2FE	3,043,160	106.924	3,207,720	3,000,000	3,040,613	0	(2,547)	0	0	4.375	4.193	JJ	61,979	65,625	03/29/2012	01/11/2022
92852T AE 2	VIVENDI SA 144A.....	F		.2FE	2,989,860	103.680	3,110,400	3,000,000	2,990,444	0	584	0	0	4.750	4.793	AO	31,271	71,250	04/03/2012	04/12/2022
92857W AE 0	VODAFONE GROUP PLC.....	R		.1FE	69,395	116.471	87,353	75,000	72,227	0	419	0	0	4.625	5.407	JJ	1,599	3,469	11/30/2004	07/15/2018
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A.....	F		.1FE	4,066,480	108.642	4,345,680	4,000,000	4,052,768	0	(5,982)	0	0	4.000	3.797	FA	61,778	160,000	06/30/2011	08/12/2020
947075 AD 9	WEATHERFORD INTL LTD.....	F		.2FE	1,989,240	115.272	2,305,440	2,000,000	1,993,570	0	1,025	0	0	6.000	6.073	MS	35,333	120,000	03/19/2008	03/15/2018
950840 AA 6	WESFARMERS LTD 144A.....	F		.1FE	2,000,000	101.516	2,030,320	2,000,000	2,000,000	0	0	0	0	6.998	6.998	AO	31,491	139,960	04/03/2008	04/10/2013
96008Y AB 1	WESTFIELD CAPITAL CORP 144A.....	R		.1FE	73,274	106.743	80,057	75,000	74,604	0	197	0	0	5.125	5.426	MN	491	3,844	11/30/2004	11/15/2014
964152 AA 0	WHITE MOUNTAINS RE GROUP 144A.....	F		.2FE	1,994,300	104.798	2,095,960	2,000,000	1,997,159	0	571	0	0	6.375	6.414	MS	35,771	127,500	03/14/2007	03/20/2017
980888 AF 8	WOOLWORTHS LIMITED 144A.....	F		.1FE	3,994,290	112.815	4,512,600	4,000,000	3,995,099	0	477	0	0	4.550	4.568	AO	39,939	182,000	04/06/2011	04/12/2021
98372P AF 5	XL CAPITAL LTD SENIOR NOTES.....	R		.2FE	1,988,460	106.255	2,125,100	2,000,000	1,997,655	0	1,287	0	0	5.250	5.323	MS	30,917	105,000	08/18/2004	09/15/2014
98372P AG 3	XL CAPITAL LTD SENIOR NOTES.....	F		.2FE	1,581,975	121.372	1,820,580	1,500,000	1,560,073	0	(3,416)	0	0	6.375	5.901	MN	12,219	95,625	03/03/2005	11/15/2024
D5861# AA 7	NUPLEX INDUSTRIES GMBH GTD SR NT SER A.....	F	2	.2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.125	6.125	JJ	25,691	0	07/30/2012	07/30/2019
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES.....	F	2	.2	1,000,000	93.719	937,190	1,000,000	1,000,000	0	0	0	0	3.980	3.980	FA	15,036	0	08/15/2012	08/15/2022
F5309# AC 1	IPROS.....	F	2	.2	2,000,000	111.413	2,228,250	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010	09/28/2020
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D.....	\$ F	1	.1	1,000,000	111.166	1,111,656	1,000,000	1,000,000	0	0	0	0	4.500	4.500	JD	1,375	22,500	06/20/2012	06/20/2022
G0646# AN 9	ASSOCIATED BRITISH FOODS.....	F	1	.1	2,000,000	105.995	2,119,900	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	20,036	39,200	03/29/2012	03/29/2024
G0754# AD 9	BABCOCK INTL GROUP PLC.....	F	2	.2	3,000,000	106.991	3,209,730	3,000,000	3,000,000	0	0	0	0	5.640	5.640	MS	48,880	169,200	03/17/2011	03/17/2021
G1108# AE 8	THE BRITISH LAND COMPANY PLC.....	F	1	.1	3,000,000	112.902	3,387,072	3,000,000	3,000,000	0	0	0	0	4.635	4.635	MS	46,350	139,050	09/01/2011	09/01/2021
G1253* AD 7	BORD NA MONA.....	F	2	.2	2,000,000	108.108	2,162,160	2,000,000	2,000,000	0	0	0	0	6.940	6.940	FA	55,906	138,800	08/06/2009	08/06/2014
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B.....	\$ F	2	.2	2,000,000	97.492	1,949,840	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	0	07/10/2012	07/10/2022
G2163# AH 1	COOKSON PLC.....	F	2	.2	2,000,000	101.993	2,039,860	2,000,000	2,000,000	0	0	0	0	4.870	4.868	MS	28,408	98,056	12/16/2010	12/16/2020
G2978# AJ 2	ELECTRICITY SUPPLY BOARD.....	F	2	.2	2,500,000	105.135	2,628,363	2,500,000	2,500,000	0	0	0	0	6.360	6.360	JD	7,067	159,000	06/25/2009	06/15/2014
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD.....	F	2	.2	909,091	107.546	977,691	909,091	909,091	0	0	0	0	4.600	4.600	JD	1,626	41,818	12/17/2010	12/17/2022
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK.....	F	6	.6	410,873	14.344	410,873	2,864,492	410,873	12,614	(12,614)	0	0	0.000	42.864	MJSD	0	0	12/02/2011	12/02/2016
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD.....	F	4	.4	1,501,742	100.000	1,501,742	1,501,742	1,501,742	0	0	0	0	8.553	8.553	MJSD	10,347	128,444	12/02/2011	12/02/2016
G4622# AB 5	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE.....	F	1	.1	4,000,000	119.141	4,765,632	4,000,000	4,000,000	0	0	0	0	5.230	5.230	JJ	95,883	209,200	08/25/2010	07/16/2025
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED NOTES.....	F	2	.2	3,402,549	110.000	3,771,429	3,428,571	3,419,218	0	2,126	0	0	5.990	6.139	JD	5,134	205,371	10/06/2006	12/22/2015
G4939@ AB 5	IRISH FOOD PROCESSORS SENIOR GUARANTEED NOTES.....	F	2	.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.120	6.120	JD	3,060	122,400	12/22/2005	12/22/2015
G6177# AA 1	INCHCAPE PLC.....	F	2	.2	1,571,429	110.000	1,728,571	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN	9,853	93,343	05/23/2007	05/23/2017
G7866# AD 9	SAGE GROUP PLC SR NOTE.....	F	2	.2	1,000,000	108.312	1,083,120	1,000,000	1,000,000	0	0	0	0	5.150	5.150	MS	15,736	51,500	03/11/2010	03/11/2017
G9020* AA 8	TRAVIS PERKINS PLC SENIOR UNSECURED NOTE.....	F	3	.3	2,000,000	100.079	2,001,580	2,000,000	2,000,000	0	0	0	0	5.770	5.770	JJ	49,686	115,400	01/26/2006	01/26/2013
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B.....	F	2	.2	1,000,000	104.858	1,048,580	1,000,000	1,000,000	0	0	0	0	5.250	5.250	MS	16,625	52,500	09/07/2010	09/07/2020
G9284# AY 3	VITOL FINANCE LTD SERIES K.....	F	2	.2	3,000,000	107.549	3,226,470	3,000,000	3,000,000	0	0	0	0	5.740	5.740	JJ	73,185	172,200	07/28/2011	07/28/2021

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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	For eign 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	Stated Contractual Maturity Date	
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A.....	\$.....	F	.....2	1,000,000	108.435	1,084,349	1,000,000	1,000,000	0	0	0	0	4.940	4.940	JD.....	2,470	24,700	06/13/2012	06/13/2022
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B.....	\$.....	F	.....2	1,000,000	109.610	1,096,096	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD.....	2,545	25,450	06/13/2012	06/13/2024
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED.....	\$.....	F	.....2	2,000,000	116.443	2,328,856	2,000,000	2,000,000	0	0	0	0	6.000	6.000	JD.....	667	120,000	06/29/2010	06/29/2020
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR.....	\$.....	F	.....2	1,000,000	115.784	1,157,838	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ.....	25,882	58,600	07/22/2010	07/22/2022
N3386# AG 4	FUGRO N.V. SERIES C.....	\$.....	F	.....2	1,000,000	103.461	1,034,610	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA.....	18,164	49,749	08/17/2011	08/17/2023
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR.....	\$.....	F	.....2Z	2,000,000	99.527	1,990,534	2,000,000	2,000,000	0	0	0	0	4.140	4.140	JD.....	2,760	0	12/19/2012	06/19/2027
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SENIOR.....	\$.....	F	.....3Z	2,000,000	92.513	1,850,256	2,000,000	2,000,000	0	0	0	0	5.050	5.050	JD.....	3,367	0	12/19/2012	12/19/2019
N4282* AE 6	KLONINKLIJKE FRIESLANDCAMPINA SENIOR.....	\$.....	F	.....2	3,000,000	97.370	2,921,100	3,000,000	3,000,000	0	0	0	0	4.010	4.010	FA.....	40,434	0	08/30/2012	08/30/2022
N6704@ AP 4	OILTANKING FINANCE BV.....	\$.....	F	.....2Z	3,000,000	104.983	3,149,499	3,000,000	3,000,000	0	0	0	0	4.940	4.940	AO.....	27,993	0	10/23/2012	10/23/2032
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A.....	\$.....	F	.....2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.800	5.800	AO.....	13,533	58,000	04/07/2011	04/07/2016
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B.....	\$.....	F	.....2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.500	6.500	AO.....	30,333	130,000	04/07/2011	04/07/2018
N9146# AC 1	VAN OORD FINANCE BV SERIES G.....	\$.....	F	.....2	3,000,000	113.384	3,401,529	3,000,000	3,000,000	0	0	0	0	5.530	5.530	AO.....	32,719	165,900	04/20/2011	04/20/2023
P4948@ AE 8	GRUPO CEMENTOS DE CHIHUAHUA.....	\$.....	F	.....3	2,251,734	103.397	2,328,228	2,251,734	2,321,646	0	9,271	0	0	7.000	6.865	MJSD.	7,005	147,489	05/27/2010	05/27/2015
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO.....	\$.....	F	.....2	3,000,000	129.477	3,884,304	3,000,000	3,000,000	0	0	0	0	7.000	7.062	MJSD.	583	210,000	11/30/2010	11/30/2033
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE.....	\$.....	F	.....2	2,000,000	112.406	2,248,122	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MN.....	15,052	117,800	05/15/2007	05/15/2017
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR.....	\$.....	F	.....1	2,000,000	107.213	2,144,260	2,000,000	2,000,000	0	0	0	0	4.470	4.470	MS.....	26,323	89,400	09/15/2011	09/15/2021
Q1629# AB 3	BRISBANE AIRPORT CORP PTY LTD SERIES B.....	\$.....	F	.....2	1,000,000	107.427	1,074,270	1,000,000	1,000,000	0	0	0	0	5.340	5.340	JJ.....	24,772	53,400	04/20/2011	07/14/2023
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE.....	\$.....	F	.....2	4,000,000	102.515	4,100,600	4,000,000	4,000,000	0	0	0	0	4.350	4.350	JD.....	7,733	174,000	12/15/2010	12/15/2020
Q2759# AL 1	CONSOLIDATED PRESS FINANCE LTD SERIES K.....	\$.....	F	.....2Z	2,500,000	101.169	2,529,218	2,500,000	2,500,000	0	0	0	0	5.450	5.450	JD.....	8,326	136,250	06/09/2005	06/09/2013
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N.....	\$.....	F	.....2Z	2,500,000	111.895	2,797,370	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD.....	8,739	143,000	06/09/2005	06/09/2017
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A.....	\$.....	F	.....2	2,000,000	109.012	2,180,240	2,000,000	2,000,000	0	0	0	0	5.230	5.230	AO.....	18,305	104,600	04/28/2011	04/28/2020
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD.....	\$.....	F	.....1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MS.....	34,358	117,800	09/16/2009	09/16/2016
Q3946* AC 7	FOXTEL MANAGEMENT PTY LIMITED SERIES C.....	\$.....	F	.....2Z	1,000,000	117.381	1,173,807	1,000,000	1,000,000	0	0	0	0	6.200	6.200	MS.....	16,706	62,000	09/24/2009	09/24/2019
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD.....	\$.....	F	.....2	1,000,000	111.100	1,110,997	1,000,000	1,000,000	0	0	0	0	5.220	5.220	JJ.....	23,200	52,200	07/21/2010	07/21/2017
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD.....	\$.....	F	.....2	1,000,000	116.757	1,167,573	1,000,000	1,000,000	0	0	0	0	5.780	5.780	JJ.....	25,689	57,800	07/21/2010	07/21/2020
Q6077# AA 1	MIGHTY RIVER POWER LIMITED.....	\$.....	F	.....2	5,000,000	105.407	5,270,350	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD.....	13,576	212,500	12/08/2010	12/08/2020
Q6270# AE 8	MURRAY GOULBURN CO-OP LTD SERIES C.....	\$.....	F	.....2	2,000,000	108.945	2,178,900	2,000,000	2,000,000	0	0	0	0	5.810	5.810	AO.....	20,658	116,200	10/27/2009	10/27/2019
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE.....	\$.....	F	.....2Z	3,000,000	101.996	3,059,865	3,000,000	3,000,000	0	0	0	0	4.720	4.720	JD.....	7,080	0	12/13/2012	12/14/2022
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A.....	\$.....	F	.....2Z	3,000,000	111.843	3,355,284	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ.....	74,480	159,600	07/13/2011	07/13/2023
Q9103# AC 9	TOLL FINANCE PTY LTD.....	\$.....	F	.....2	1,000,000	102.440	1,024,400	1,000,000	1,000,000	0	0	0	0	4.340	4.340	JD.....	2,893	43,400	12/07/2010	12/07/2020
Q9749# AF 2	WES TRAC PTY LTD SERIES A.....	\$.....	F2Z	1,000,000	110.647	1,106,468	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD.....	3,460	51,900	06/07/2011	06/07/2023	

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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	For eign 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	Stated Contractual Maturity Date	
Q9749# AG 0	WES TRAC PTY LTD SERIES B.....	F		..2Z	2,000,000	110.719	2,214,382	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JJ	50,170	128,444	07/07/2011	07/07/2023	
R8047# AA 3	SOLVEIG GAS NORWAY AS.....	F		..1Z	2,000,000	103.628	2,072,568	2,000,000	2,000,000	0	0	0	0	4.000	4.000	JD	222	40,667	06/27/2012	12/27/2027	
W2469* AC 9	ELEKTA AB SERIES B.....	F		..2FE	1,000,000	110.220	1,102,200	1,000,000	1,000,000	0	0	0	0	5.110	5.110	MN	8,091	51,100	05/04/2011	05/04/2021	
X4761* AB 1	LANDSBANKI ISLANDS HF.....	F		..6*	325,000	6.500	325,000	5,000,000	325,000	0	0	0	0	5.740	95.438	MS	0	0	03/30/2006	12/31/2012	
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C.....	F		..2	170,587	15.000	170,587	1,137,244	170,587	24,660	(288)	516,511	0	7.000	16.761	AO	0	77,607	10/06/2012	10/06/2016	
	- PIK.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM.....	F		..5	118,363	15.000	118,363	789,086	118,363	11,265	(132)	362,193	0	0.000	11.470	AO	0	75,252	10/06/2012	10/06/2016	
	CONVERTIBLE C.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
Y3915# AA 5	INDIAN RAIL FINANCE CORP.....	F		..2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.940	5.940	MS	15,510	59,400	03/27/2007	03/27/2017	
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED.....	F		..2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.120	6.119	FA	76,500	183,600	07/02/2007	08/01/2018	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....				1,520,949,321	XXX	1,714,617,998	1,518,461,305	1,514,997,054	242,479	(728,339)	878,704	0	XXX	XXX	XXX	20,974,557	84,594,873	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3.....			..2	428,673	100.793	451,232	447,682	445,406	0	2,711	0	0	4.500	5.139	MON	1,679	20,146	12/17/2004	06/25/2033	
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1.....			..2	232,797	103.042	238,240	231,207	231,384	0	(316)	0	0	4.500	4.309	MON	867	9,693	10/14/2009	08/25/2018	
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6.....			..2	3,430,000	101.755	3,561,425	3,500,000	3,467,447	0	18,362	0	0	5.750	6.328	MON	16,771	201,250	06/24/2010	09/25/2048	
02640F AG 3	AMERICAN GEN MRTGE LOAN TR 2010-1A A4.....			..2	2,020,000	106.464	2,129,288	2,000,000	2,014,972	0	(5,028)	0	0	5.650	5.361	MON	9,417	94,167	02/02/2012	03/25/2058	
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....			..2	828,800	104.452	1,044,520	1,000,000	828,800	0	0	0	0	5.590	8.590	MON	4,658	55,900	12/08/2004	10/25/2034	
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9.....			..2	1,900,000	90.642	1,722,198	1,900,000	1,900,000	0	0	0	0	4.946	4.955	MON	7,831	94,532	10/21/2005	11/25/2035	
	AF5.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....			..2	1,635,661	104.310	1,728,850	1,657,415	1,640,527	0	3,463	0	0	5.010	5.305	MON	6,920	83,036	05/12/2011	06/25/2035	
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....			..2	6,308,410	103.929	6,621,447	6,371,126	6,344,187	0	14,021	0	0	5.500	5.655	MON	29,201	350,412	09/28/2004	05/25/2034	
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A.....			..2	165,032	100.288	166,968	166,489	165,596	0	(84)	0	0	5.000	5.188	MON	694	8,324	11/18/2009	06/26/2021	
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17.....			..2	662,751	101.704	670,690	659,454	660,065	0	(204)	0	0	5.500	5.378	MON	3,023	36,270	12/08/2009	02/26/2020	
	3A1.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1.....			..2	654,215	100.505	661,240	657,915	655,822	0	795	0	0	4.000	4.184	MON	2,193	26,317	02/24/2011	05/26/2036	
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4.....			..2	515,707	99.510	531,793	534,411	521,719	0	2,124	0	0	3.552	4.065	MON	1,582	19,722	12/04/2009	10/25/2025	
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....			..2	882,368	103.578	903,774	872,552	874,350	0	(1,857)	0	0	6.500	6.031	MON	4,726	57,260	11/05/2009	05/27/2037	
	4A1.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4.....			..2	1,495,175	104.972	1,603,591	1,527,637	1,506,604	0	11,429	0	0	5.308	6.843	MON	6,757	47,301	05/07/2012	08/25/2035	
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB.....			..2	2,664,023	89.152	2,674,560	3,000,000	2,664,023	0	7,399	213,369	0	5.500	6.877	MON	13,750	165,298	01/05/2005	02/25/2035	
	2A3.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10.....			..2	3,410,415	105.696	4,024,756	3,807,860	3,470,647	0	(7,063)	0	0	6.500	7.690	MON	20,626	247,511	08/13/2008	10/25/2034	
	4CB1.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB.....			..2	909,846	91.708	917,080	1,000,000	909,846	0	0	68,904	0	5.500	6.621	MON	4,583	55,116	02/24/2005	03/25/2035	
	1A13.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB.....			..2	4,946,289	109.519	5,475,950	5,000,000	4,959,502	0	2,317	0	0	5.500	5.631	MON	22,917	275,488	01/04/2005	01/25/2035	
	1A2.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB.....			..2	3,510,449	86.637	3,734,923	4,311,002	3,554,480	0	47,322	323,431	0	5.500	8.888	MON	19,759	236,927	03/07/2006	11/25/2035	
	A8.....				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
12669A CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17.....			..2	978,041	99.167	1,033,181	1,041,860	1,018,557	0	24,496	0	0	5.500	7.810	MON	4,775	57,417	10/28/2010	10/25/2035	
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8.....			..2	2,856,631	102.155	3,063,593	2,998,965	2,973,799	0	16,348	0	0	5.000	5.653	MON	12,496	150,058	01/02/2004	10/25/2033	
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7.....			..2	358,377	102.819	379,875	369,460	366,591	0	733	0	0	5.000	5.429	MON	1,539	18,531	12/03/2004	07/25/2034	

E10.23

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	For eign 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	Stated Contractual Maturity Date	
12669G 4J 7		COUNTRYWIDE HOME LOANS 2005-J3 1A1.....	..	..	2.1FM	71,240	99.806	71,684	71,823	71,546	0	113	0	0	5.500	5.746	MON...	329	3,969	04/23/2010	09/25/2035
12669G C8 2		COUNTRYWIDE HOME LOANS 2005-13 A8.....	..	..	2.2FM	1,598,149	93.355	1,515,126	1,622,973	1,599,189	0	1,034	20,195	0	5.500	5.826	MON...	7,439	89,282	07/21/2005	06/25/2035
12669G EZ 0		COUNTRYWIDE HOME LOANS 2004-28R A2.....	..	..	2.1FM	985,343	102.323	1,023,230	1,000,000	992,528	0	4,384	0	0	5.500	5.870	MON...	4,583	55,024	12/01/2004	08/25/2033
152314 MV 9		CENTEX HOME EQUITY LOAN TRUST 2005-B AF5.....	..	..	2.1FM	500,000	98.144	490,720	500,000	500,000	0	0	0	0	5.310	5.343	MON...	443	26,550	03/22/2005	03/25/2035
152314 PH 7		CENTEX HOME EQUITY LOAN TRUST 2005-D AF5.....	..	..	2.1FM	477,973	99.437	475,282	477,973	476,459	0	2,230	0	0	5.590	5.533	MON...	2,227	28,810	10/05/2005	11/25/2035
161546 FW 1		CHASE FUNDING MORTGAGE LOAN 2003-4 1A6.....	..	..	2.1FM	185,596	100.599	191,989	190,846	188,934	0	731	0	0	4.429	5.253	MON...	704	8,453	06/03/2010	10/25/2014
16162W BV 0		CHASE MORTGAGE FINANCE CORP 2003-S12 1A1.....	..	..	2.1FM	335,628	103.113	342,649	332,305	333,194	0	(101)	0	0	4.750	4.509	MON...	1,315	15,784	10/22/2009	12/25/2018
16165T AJ 2		CHASEFLEX TRUST 2005-1 2A4.....	..	..	2.1FM	1,958,738	94.280	2,198,451	2,331,831	2,107,947	0	68,666	0	0	5.500	8.163	MON...	10,688	128,251	08/28/2008	02/25/2035
172973 2R 9		CITICORP MORTGAGE SECURITIES 2005-6 1A5.....	..	..	2.1FM	3,559,298	100.489	3,746,239	3,728,009	3,559,298	0	0	0	0	5.625	6.558	MON...	17,475	209,700	02/08/2006	09/25/2035
172973 5F 2		CITICORP MORTGAGE SECURITIES 2006-1 2A1.....	..	..	2.1FM	368,133	101.884	382,479	375,406	371,304	0	879	0	0	5.000	5.481	MON...	1,564	18,770	06/14/2010	02/25/2021
17309N AD 3		CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....	..	..	2.3FM	1,777,401	100.034	1,964,647	1,963,979	1,848,165	0	6,963	0	0	5.939	8.065	MON...	9,720	116,641	06/02/2010	07/25/2036
17312D AC 2		CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	..	..	2.1FM	1,211,410	102.755	1,250,761	1,217,226	1,211,535	0	267	0	0	6.000	6.102	MON...	6,086	73,031	04/15/2011	09/25/2037
21075W BF 1		CONTI MTGE HOME EQUITY 1995-2 A5.....	..	..	2.4FM	242,619	102.937	250,018	242,885	242,885	0	0	0	0	8.100	8.215	MON...	1,639	19,674	05/23/1995	08/15/2025
22541N 5Z 8		CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.....	..	..	2.1FM	340,011	102.570	343,599	334,990	336,070	0	(466)	0	0	5.000	4.597	MON...	1,396	16,749	10/28/2009	05/25/2018
22541Q VG 4		CS FIRST BOSTON MORTGAGE 2003-23 1A4.....	..	..	2.1FM	4,225,294	101.267	4,336,079	4,281,828	4,251,290	0	6,685	0	0	5.500	5.693	MON...	19,625	235,501	01/03/2006	10/25/2033
225458 AY 4		CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23.....	..	..	2.1FM	2,948,717	100.246	3,007,380	3,000,000	2,948,717	0	0	0	0	5.500	5.812	MON...	13,750	164,950	03/04/2005	02/25/2035
2254W0 KD 6		CS FIRST BOSTON MRTGE SEC 2004-7 6A1.....	..	..	2.1FM	1,012,984	101.423	1,004,794	990,696	1,001,817	0	(3,633)	0	0	5.250	4.644	MON...	4,334	51,935	11/10/2010	10/25/2019
22943Y UB 3		CREDIT SUISSE MTG CAPITAL CERT 2009-3R.....	..	..	2.1FM	1,280,878	100.540	1,326,769	1,319,643	1,284,232	0	1,583	0	0	3.022	3.256	MON...	3,324	50,856	02/11/2010	08/27/2037
32051D 3U 4		FIRST HORIZON ASSET SEC INC 2004-4 1A3.....	..	..	2.1FM	1,794,603	100.941	1,878,105	1,860,596	1,848,828	0	22,905	0	0	5.250	5.796	MON...	8,140	97,681	01/10/2005	09/25/2034
32051D X5 6		FIRST HORIZON ASSET SEC INC 2004-2 1A7.....	..	..	2.1FM	1,938,570	103.490	2,026,491	1,958,152	1,946,549	0	(486)	0	0	5.500	5.641	MON...	8,975	107,698	11/15/2004	05/25/2034
32051D Z3 9		FIRST HORIZON ASSET SEC INC 2004-3 1A2.....	..	..	2.1FM	1,726,255	100.411	1,814,136	1,806,710	1,798,360	0	25,341	0	0	5.250	5.947	MON...	7,904	94,852	10/01/2004	06/25/2034
32051G CN 3		FIRST HORIZON MTG PASS-THRU TR 2004-7 1A2.....	..	..	2.1FM	251,345	100.250	254,840	254,205	252,836	0	(19)	0	0	5.500	5.667	MON...	1,165	13,981	11/29/2004	01/25/2035
36157R D9 3		GE CAPITAL MTG 1999-HE M.....	..	..	2.1FM	975,654	99.441	1,139,801	1,146,208	1,004,938	0	9,068	0	0	6.705	9.027	MON...	6,404	76,853	04/16/2010	04/25/2029
36185N 5V 8		GMAC MORTGAGE CORP LOAN TRUST 2004-J6.....	..	..	2.1FM	2,933,320	107.176	3,215,280	3,000,000	2,961,588	0	5,975	0	0	5.500	5.768	MON...	13,750	165,000	01/03/2005	02/25/2035
362341 4B 2		GSR MORTGAGE LOAN TRUST 2006-AR1 2A2.....	..	..	2.1FM	583,261	99.240	598,274	602,856	598,932	0	5,246	0	0	2.774	4.019	MON...	1,394	16,350	08/12/2010	01/25/2036
362341 DK 2		GSR MORTGAGE LOAN TRUST 2005-6F 1A1.....	..	..	2.1FM	250,480	99.671	247,797	248,615	248,215	0	(1,269)	0	0	5.000	4.483	MON...	1,036	12,431	03/08/2011	07/25/2035
40432B AA 7		HSI ASSET LOAN OBLIGATION 2007-2 1A1.....	..	..	2.1FM	542,532	97.071	578,719	596,181	570,899	0	16,246	0	0	5.500	8.144	MON...	2,733	32,790	06/15/2010	09/25/2037
437185 AC 5		RESIDENTIAL FUNDING MRTGE SEC 2006-HI2.....	..	..	2.4FM	921,291	100.750	1,014,427	1,006,875	982,372	0	10,232	0	0	5.790	9.017	MON...	4,858	58,298	07/26/2010	02/25/2036
43718W AB 8		RESIDENTIAL FUNDING MRTGE SEC 2007-HI1.....	..	..	2.1FM	403	100.490	413	411	411	0	2	0	0	5.640	6.488	MON...	2	23	07/01/2010	03/25/2037
45254T PM 0		IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	..	..	2.1FM	1,367,647	102.728	1,429,072	1,391,122	1,368,111	0	264	0	0	4.738	5.068	MON...	5,493	67,246	04/14/2011	08/25/2034
45660N QC 2		RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....	..	..	2.1FM	570,186	104.680	678,251	647,928	633,565	0	10,186	0	0	4.750	7.779	MON...	2,565	30,777	10/01/2008	06/25/2033
45660N QF 5		RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....	..	..	2.1FM	6,905,937	119.115	8,338,050	7,000,000	6,935,482	0	2,986	0	0	5.500	5.653	MON...	32,083	385,000	05/06/2003	06/25/2033
46628C AC 2		JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2.....	..	..	2.1FM	161,276	99.788	163,800	164,148	163,407	0	181	0	0	5.810	6.491	MON...	795	9,521	07/12/2010	05/25/2036
52520M AE 3		LEHMAN MTG TRUST 2005-1 2A2.....	..	..	2.2FM	1,877,112	104.107	2,082,140	2,000,000	1,877,112	0	0	0	0	5.500	6.264	MON...	9,167	110,000	01/09/2007	11/25/2035
52520M AG 8		LEHMAN MTG TRUST 2005-1 2A4.....	..	..	2.2FM	3,955,104	104.580	4,322,098	4,132,815	3,955,104	0	0	0	0	5.500	6.201	MON...	18,942	227,305	11/07/2005	09/25/2035
55265K 2C 2		MASTR ASSET SEC TRUST 2003-11 6A15.....	..	..	2.1FM	3,796,524	102.112	4,023,175	3,939,963	3,914,046	0	18,582	0	0	5.250	5.762	MON...	17,237	206,834	12/05/2003	12/25/2033

E10.24

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	For eign 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	Stated Contractual Maturity Date	
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1	..	2	1FM	328,890	104.042	340,906	327,662	327,434	0	(453)	0	0	5.000	4.890	MON	1,365	16,383	07/22/2009	12/25/2018	
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1	..	2	1FM	92,086	101.878	95,124	93,370	92,618	0	143	0	0	4.750	5.013	MON	370	4,435	07/29/2009	05/25/2018	
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3	..	2	1FM	1,283,922	101.193	1,603,999	1,585,089	1,356,622	0	19,747	0	0	5.750	8.344	MON	7,595	91,143	10/24/2008	12/25/2034	
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2	..	2	1FM	250,000	98.032	245,080	250,000	250,000	0	0	0	0	5.433	5.447	MON	1,132	13,576	03/28/2005	04/25/2035	
	AF5	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
73316P DP 2	POPULAR ABS MORTGAGE PASS-THRO 2005-3	..	2	1FM	1,999,984	103.056	2,061,120	2,000,000	1,995,064	0	(3,420)	0	0	5.158	5.168	MON	1,719	103,110	06/09/2005	07/25/2035	
	AF5	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D	..	2	3FM	1,831,066	90.699	1,723,281	1,900,000	1,833,641	0	5,819	72,178	0	5.297	6.118	MON	8,387	127,678	11/18/2005	01/25/2036	
	A5	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10	..	2	1FM	3,305,169	104.912	3,627,349	3,457,516	3,397,370	0	18,234	0	0	5.000	5.609	MON	14,406	172,680	01/03/2006	10/25/2033	
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1	..	2	1FM	1,947,126	98.339	1,914,779	1,947,126	1,947,126	0	0	0	0	5.825	5.824	MON	9,452	113,420	04/20/2010	02/26/2036	
74930E AM 1	RBSP RESECURITIZATION TRUST 2010-12 3A4	..	2	1FM	603,594	99.739	597,164	598,729	598,113	0	(2,308)	0	0	4.000	3.491	MON	1,996	23,949	02/15/2011	06/27/2032	
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10	..	2	1FM	547,570	101.394	584,040	576,010	560,341	0	6,336	0	0	5.500	6.732	MON	2,640	31,681	05/20/2010	10/25/2021	
	2A1	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15	..	2	4AM	4,254,110	72.936	3,573,394	4,899,355	4,254,110	0	(532)	0	0	5.591	8.298	MON	22,827	364,031	07/20/2004	07/25/2034	
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B	..	2	1FM	3,944,198	85.845	3,385,954	3,944,265	3,935,502	0	15	0	0	5.900	5.930	MON	19,393	232,712	12/17/2003	12/25/2033	
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13	..	2	1FM	159,165	101.388	169,673	167,350	165,944	0	665	0	0	4.500	5.205	MON	628	7,531	12/06/2004	05/25/2033	
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7	..	2	1FM	8,707,704	100.863	8,821,950	8,746,468	8,690,767	0	(2,319)	0	0	7.000	7.130	MON	51,021	589,635	12/01/2012	05/25/2031	
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16	..	2	1FM	1,878,000	92.360	1,847,200	2,000,000	1,878,000	0	0	0	0	5.500	6.146	MON	9,167	110,000	01/11/2005	12/25/2034	
	1A3	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76110H KS 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS19	..	2	1FM	4,938,091	113.210	5,660,500	5,000,000	4,943,091	0	1,959	0	0	5.750	5.909	MON	23,958	287,500	12/11/2003	10/25/2033	
	NB7	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2	..	2	1FM	238,613	104.402	261,005	250,000	238,613	0	284	2,686	0	5.500	5.977	MON	1,146	13,750	03/08/2005	02/25/2035	
	A2	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4	..	2	1FM	7,670,000	103.798	8,303,840	8,000,000	7,776,484	0	15,660	0	0	5.500	5.910	MON	36,667	440,000	04/29/2004	03/25/2034	
	A2	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	..	2	1FM	973,438	111.862	1,118,620	1,000,000	981,017	0	1,908	0	0	6.000	6.288	MON	5,000	60,000	06/09/2004	05/01/2034	
	A2	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76111X HD 8	RESIDENTIAL FUNDING MTG SEC I 2004-S4	..	2	1FM	926,230	100.664	984,692	978,197	972,897	0	7,719	0	0	5.250	6.071	MON	4,280	51,355	08/19/2004	04/25/2034	
	1A6	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9	..	2	1FM	2,018,045	101.679	2,072,655	2,038,430	2,029,279	0	1,599	0	0	5.500	5.657	MON	9,343	112,114	01/03/2005	12/25/2034	
	1A7	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3	..	2	1FM	6,999,973	111.549	7,808,430	7,000,000	6,979,000	0	(12,119)	0	0	5.651	5.667	MON	32,964	395,784	11/05/2004	09/25/2034	
	A14	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5	..	2	1FM	4,020,816	101.674	4,088,125	4,020,816	3,952,803	0	11,921	0	0	5.301	5.590	MON	17,763	214,015	09/04/2003	12/25/2033	
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1	..	2	1FM	728,457	103.187	751,701	728,484	728,032	0	(425)	0	0	3.474	3.427	MON	2,109	23,199	01/20/2012	01/25/2042	
85171U AJ 6	SPRINGLEAF MORTGAGE LOAN TRUST 2011-1A	..	2	1FM	2,992,500	105.345	3,160,350	3,000,000	2,992,445	0	(55)	0	0	5.450	5.498	MON	13,625	136,250	02/07/2012	01/25/2058	
	A2	..	2	1FM	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0			
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2	..	2	1FM	4,367,702	99.680	4,819,066	4,834,537	4,751,424	0	115,717	0	0	5.250	6.652	MON	21,151	253,813	05/11/2004	09/25/2033	
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	..	2	1FM	541,381	100.484	574,143	571,378	551,291	0	3,198	0	0	5.500	6.562	MON	2,619	31,426	06/21/2010	02/25/2020	
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4	..	2	1FM	839,532	99.677	839,970	842,692	839,884	0	189	0	0	4.790	4.865	MON	3,364	40,366	03/17/2011	03/25/2035	

E10.25

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	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	.....	..	.....2	2FM	7,000,000	.....103.309	7,231,630	7,000,000	7,000,000	.....0	.....0	.....0	.....0	5.360	5.384	MON...	31,267	375,200	09/24/2004	09/25/2034
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	.....	..	.....2	2FM	970,899	.....102.663	1,026,630	1,000,000	978,867	.....0	.....1,872	.....0	.....0	5.250	5.724	MON...	4,375	52,500	12/01/2004	11/25/2034
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	.....	..	.....2	1FM	1,099,935	.....104.870	1,191,192	1,135,875	1,124,677	.....0	.....8,924	.....0	.....0	5.250	5.718	MON...	4,969	59,633	07/21/2005	12/25/2034
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1	.....	..	.....2	1FM	3,730,580	.....101.110	3,898,149	3,855,355	3,746,615	.....0	.....15,364	.....0	.....0	5.750	6.454	MON...	18,474	221,683	11/10/2005	07/25/2035
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2	.....	..	.....2	1FM	2,041,682	.....79.312	1,731,870	2,183,617	2,041,682	.....0	.....0	.....0	.....0	7.750	8.782	MON...	14,103	169,230	01/19/2000	04/15/2030
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1	.....	..	.....2	1FM	211,953	.....100.898	213,191	211,293	210,788	.....0	.....(480)	.....0	.....0	6.000	5.875	MON...	1,056	12,678	08/20/2009	07/25/2034
94980K AG 7	WELLS FARGO MBS 2004-4 A7	.....	..	.....2	1FM	4,843,971	.....103.004	5,331,001	5,175,528	5,112,127	.....0	.....33,608	.....0	.....0	5.500	6.432	MON...	23,721	284,520	05/26/2004	05/25/2034
94981A AA 1	WELLS FARGO MBS 2003-14 1A1	.....	..	.....2	1FM	218,377	.....103.491	225,648	218,036	217,736	.....0	.....(163)	.....0	.....0	4.750	4.690	MON...	863	10,343	07/24/2009	12/25/2018
94981B AA 9	WELLS FARGO MBS 2004-T A1	.....	..	.....2	1FM	166,284	.....98.113	188,065	191,682	174,363	.....0	.....4,830	.....0	.....0	2.633	4.486	MON...	421	5,077	08/25/2009	09/25/2034
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5	.....	..	.....2	1FM	132,886	.....99.594	135,047	135,598	135,076	.....0	.....397	.....0	.....0	2.610	3.548	MON...	295	3,547	01/21/2011	01/25/2035
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1	.....	..	.....2	1FM	306,343	.....99.999	301,442	301,445	300,951	.....0	.....(3,618)	.....0	.....0	5.250	4.011	MON...	1,319	15,826	06/09/2011	08/25/2035
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6	.....	..	.....2	1FM	3,646,297	.....104.392	3,985,545	3,817,864	3,646,297	.....0	.....0	.....0	.....0	5.250	6.229	MON...	16,703	200,427	11/07/2005	09/25/2035
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8	.....	..	.....2	1FM	3,690,755	.....100.771	3,916,247	3,886,284	3,800,689	.....0	.....21,802	.....0	.....0	5.500	6.215	MON...	17,812	213,734	02/23/2006	10/25/2035
94984F AV 1	WELLS FARGO MBS 2006-11 A20	.....	..	.....2	3FM	2,991,978	.....97.458	3,127,947	3,209,534	3,015,376	.....0	.....30,945	.....117,494	.....0	6.000	8.877	MON...	16,048	192,337	09/27/2006	09/25/2036
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities	.....	..	.....		193,863,604	.....XXX	204,603,653	201,873,818	196,084,345	.....0	.....654,706	.....818,257	.....0	...XXX	...XXX	...XXX	923,561	11,215,517	....XXX	....XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A	.....	..	.....2	1FM	1,001,748	.....112.931	1,071,672	948,962	998,903	.....0	.....(1,331)	.....0	.....0	5.204	4.761	MON...	4,115	49,384	10/27/2010	01/25/2042
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B	.....	..	.....2	1FM	2,894,063	.....111.294	3,338,820	3,000,000	2,904,676	.....0	.....6,465	.....0	.....0	5.164	5.687	MON...	12,910	157,412	04/07/2011	09/25/2045
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B	.....	..	.....2	1FM	1,782,346	.....106.060	2,121,200	2,000,000	1,812,371	.....0	.....17,462	.....0	.....0	4.420	5.919	MON...	7,367	89,898	03/21/2011	12/25/2048
30290D AN 7	FREMF MORTGAGE TRUST 2012-K706 B	.....	..	.....2	1FM	956,974	.....104.790	1,047,900	1,000,000	961,908	.....0	.....4,934	.....0	.....0	4.023	4.681	MON...	3,352	35,246	02/15/2012	11/25/2044
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B	.....	..	.....2	1FM	152,250	.....99.910	145,803	145,934	145,934	.....0	.....(2,713)	.....0	.....0	5.146	3.003	MON...	626	7,391	10/15/2010	07/12/2035
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities	.....	..	.....		6,787,381	.....XXX	7,725,395	7,094,896	6,823,792	.....0	.....24,817	.....0	.....0	...XXX	...XXX	...XXX	28,370	339,331	....XXX	....XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AB 9	ARL FIRST LLC 2012-1A A2	.....	..	.....2	1FE	1,498,821	.....105.301	1,579,521	1,500,000	1,498,823	.....0	.....2	.....0	.....0	3.810	3.850	MON...	2,223	.....0	12/06/2012	12/15/2042
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1	.....	..	.....2	3AM	716,880	.....100.934	685,042	678,702	694,964	.....0	.....(8,555)	.....0	.....0	6.500	4.821	MON...	3,676	44,116	10/12/2010	08/15/2030
009325 AD 3	ACBN 2003-1A D	.....	..	.....2	3AM	867,329	.....101.750	967,131	950,498	938,424	.....0	.....25,760	.....0	.....0	6.455	11.471	MS....	17,213	61,355	07/23/2009	09/20/2022
02005A CW 6	ALLY MASTER OWNER TRUST 2012-5 A	.....	..	.....2	1FE	2,007,266	.....100.356	2,007,120	2,000,000	2,007,266	.....0	.....0	.....0	.....0	1.540	1.464	MON...	1,540	.....0	12/28/2012	09/15/2019
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C	.....	..	.....2	1FE	2,499,863	.....104.023	2,600,575	2,500,000	2,499,934	.....0	.....45	.....0	.....0	3.190	3.213	MON...	5,095	79,750	04/06/2011	10/12/2016
05377R BA 1	AESOP FUNDING II LLC 2012-2A B	.....	..	.....2	2AM	1,499,975	.....105.911	1,588,665	1,500,000	1,499,976	.....0	.....1	.....0	.....0	3.887	3.919	MON...	1,782	43,405	03/15/2012	05/20/2018
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A	.....	..	.....2	1FE	1,151,550	.....99.659	1,178,165	1,182,192	1,163,457	.....0	.....11,908	.....0	.....0	1.250	4.336	MON...	452	10,755	03/21/2012	03/20/2015
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	.....	E	.....2	1FE	1,534,946	.....100.260	1,540,115	1,536,121	1,534,222	.....0	.....(255)	.....0	.....0	5.100	5.116	MON...	6,311	78,342	12/14/2010	03/02/2026
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	.....	..	.....2	1FE	958,989	.....100.629	965,027	958,995	958,989	.....0	.....0	.....0	.....0	2.660	2.675	MON...	2,055	5,598	09/06/2012	12/02/2027
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A	.....	..	.....2	1FE	836,225	.....99.707	835,747	838,203	835,963	.....0	.....(134)	.....0	.....0	5.000	5.000	MON...	3,493	41,910	03/04/2011	09/25/2018
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1	.....	..	.....2	1FE	1,344,350	.....107.767	1,373,238	1,274,266	1,327,370	.....0	.....(13,852)	.....0	.....0	6.240	5.018	MON...	6,626	78,983	08/26/2011	10/25/2036
	AF4	.....	..	.....		0	.....0.000	0	0	0	.....0	.....0	.....0	.....0	0.000	0.000	.....	0	0	.....	.....
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	.....	..	.....2	1FE	2,020,000	.....108.027	2,160,540	2,000,000	2,003,171	.....0	.....(11,854)	.....0	.....0	5.935	5.884	MON...	9,892	121,461	06/01/2010	10/25/2036
	M1	.....	..	.....		0	.....0.000	0	0	0	.....0	.....0	.....0	.....0	0.000	0.000	.....	0	0	.....	.....
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	.....	..	.....2	1FE	2,000,000	.....100.658	2,013,166	2,000,000	2,000,000	.....0	.....0	.....0	.....0	4.750	4.754	MON...	5,542	39,319	07/06/2012	07/11/2022
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C	.....	..	.....2	1FE	1,684,620	.....100.953	1,700,842	1,684,786	1,684,748	.....0	.....38	.....0	.....0	4.860	4.913	MON...	3,639	81,881	03/03/2010	03/15/2014
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C	.....	..	.....2	1FE	1,999,925	.....99.888	1,997,760	2,000,000	1,999,938	.....0	.....14	.....0	.....0	2.550	2.565	MON...	1,558	33,292	04/19/2012	09/20/2016
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D	.....	..	.....2	2AM	2,880,289	.....99.759	2,874,057	2,881,000	2,880,426	.....0	.....136	.....0	.....0	4.120	4.164	MON...	3,297	77,813	04/19/2012	10/21/2019
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE	.....	..	.....2	1FE	1,255,340	.....103.721	1,302,051	1,255,340	1,255,340	.....0	.....0	.....0	.....0	4.500	4.542	MON...	2,040	57,275	03/15/2011	03/18/2026

E10.26

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	For eign	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	Stated Contractual Maturity Date
12612B AE 0	CNH EQUIPMENT TRUST 2010-A B	..	..	2	..1FE	999,791	107.752	1,077,520	1,000,000	999,890	0	38	0	0	4.040	4.079	MON	1,796	40,400	03/19/2010	09/15/2016
126185 AA 5	CPS AUTO TRUST 2012-A A	..	..	2	..1FE	1,154,740	101.797	1,175,638	1,154,884	1,154,774	0	34	0	0	2.780	2.801	MON	1,427	23,544	03/13/2012	06/17/2019
126185 AB 3	CPS AUTO TRUST 2012-A B	..	..	2	..2AM	999,881	103.754	1,037,538	999,999	999,905	0	24	0	0	5.010	5.067	MON	2,227	36,740	03/13/2012	06/17/2019
126186 AA 3	CPS AUTO TRUST 2011-A A	..	..	2	..1FE	883,988	101.399	896,479	884,110	884,058	0	44	0	0	2.820	2.842	MON	1,039	24,932	04/21/2011	04/16/2018
14041N BX 8	CAPITAL ONE MULTI-ASSET 2005-B1 B1	..	..	2	..1FE	842,500	107.719	1,077,190	1,000,000	932,123	0	28,034	0	0	4.900	8.551	MON	2,178	49,000	06/10/2009	12/15/2017
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B	..	..	2	..1FE	999,953	99.890	998,900	1,000,000	999,976	0	23	0	0	3.240	3.265	MON	1,440	19,980	04/30/2012	03/15/2016
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C	..	..	2	..2AM	1,374,765	100.182	1,377,503	1,375,000	1,374,856	0	91	0	0	4.940	5.002	MON	3,019	41,887	04/30/2012	03/15/2016
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C	..	..	2	..1FE	2,000,000	100.570	2,011,400	2,000,000	2,000,000	0	0	0	0	2.213	2.213	MON	3,319	25,291	05/10/2012	11/07/2023
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4	..	..	2	..1FE	1,415,605	100.585	1,424,041	1,415,759	1,415,748	0	38	0	0	3.150	3.174	MON	1,982	44,596	10/01/2009	08/15/2016
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13	..	..	2	..1FE	2,048,125	107.295	2,145,900	2,000,000	2,017,788	0	(10,374)	0	0	5.350	4.770	FA	40,422	107,000	12/03/2009	08/15/2018
208245 AA 8	CONN FUNDING II LP 2012-AA A	..	..	2	..2AM	734,828	100.125	740,418	739,494	738,398	0	3,570	0	0	4.000	4.958	MON	1,315	18,455	04/26/2012	04/15/2016
20846Q HE 1	CONSECO FINANCE SECURITIZATION 2001-2 M1 MH	..	..	2	..6FE	1,663,479	27.484	1,663,479	6,052,536	1,663,479	552,149	0	0	0	7.690	0.000	MON	38,787	142,328	06/13/2001	02/01/2033
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1	..	..	2	..1FE	3,367,587	108.308	4,038,606	3,728,816	3,594,485	0	(9,648)	0	0	7.600	8.870	MON	12,595	283,390	04/03/2000	06/15/2028
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	..	..	2	..1FE	2,009,902	102.793	2,257,965	2,196,614	2,121,428	0	13,287	0	0	7.025	8.065	MON	6,858	154,312	03/03/2000	03/15/2028
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C	..	..	2	..1FE	1,850,141	100.279	1,855,524	1,850,361	1,850,327	0	99	0	0	3.050	3.076	MON	2,508	56,436	02/02/2011	08/15/2015
254683 AH 8	DISCOVER CARD MASTER TRUST 2008-A4 A4	..	..	2	..1FE	2,033,281	102.341	2,046,820	2,000,000	2,004,142	0	(8,768)	0	0	5.650	5.245	MON	5,022	113,000	06/10/2009	12/15/2015
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B	..	..	2	..1FE	1,699,595	102.652	1,745,084	1,700,000	1,699,691	0	97	0	0	3.180	3.209	MON	5,403	42,647	02/23/2012	03/15/2015
31331F AL 5	FED EXPRESS CORP A-2	..	..	2	..1FE	1,000,000	112.842	1,128,422	1,000,000	1,000,000	0	0	0	0	8.060	8.062	JJ	39,404	80,600	08/21/1995	01/05/2016
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B	..	..	2	..1FE	1,999,962	100.350	2,007,000	2,000,000	1,999,969	0	7	0	0	3.320	3.344	MON	2,951	28,220	06/26/2012	10/16/2017
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C	..	..	2	..1FE	1,995,938	107.489	2,149,780	2,000,000	1,998,108	0	822	0	0	4.990	5.090	MON	4,436	99,800	03/24/2010	02/15/2017
34529G AG 0	FORD CREDIT AUTO OWNER TRUST 2009-D A4	..	..	2	..1FE	1,336,182	100.639	1,344,941	1,336,402	1,336,382	0	53	0	0	2.980	3.004	MON	1,770	39,825	09/02/2009	08/15/2014
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B	..	..	2	..1FE	2,499,239	101.195	2,529,875	2,500,000	2,499,255	0	16	0	0	2.210	2.224	MON	2,456	8,901	10/10/2012	09/15/2022
39153V AR 5	GREAT AMERICA LEASING REC 2009-1 A4	..	..	2	..1FE	1,546,310	100.357	1,551,958	1,546,437	1,546,432	0	33	0	0	3.190	3.214	MON	2,193	49,331	11/02/2009	12/15/2013
39153V AS 3	GREAT AMERICA LEASING REC 2009-1 B	..	..	2	..1FE	999,774	101.270	1,012,700	1,000,000	999,908	0	45	0	0	4.520	4.568	MON	2,009	45,200	11/02/2009	11/15/2014
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C	..	..	2	..1FE	999,928	98.941	989,410	1,000,000	999,945	0	10	0	0	3.380	3.406	MON	1,502	33,800	02/16/2011	02/15/2018
39153V BF 0	GREAT AMERICA LEASING REC 2012-1 C	..	..	2	..1FE	999,925	99.035	990,350	1,000,000	999,931	0	6	0	0	3.000	3.020	MON	1,333	21,333	03/21/2012	11/15/2018
393505 CF 7	GREEN TREE FINANCIAL CORP 1994-2 A5	..	..	2	..1FE	70,586	101.577	71,969	70,851	70,847	0	8	0	0	8.300	8.486	MON	261	5,881	05/10/1994	05/15/2019
393505 KX 9	GREEN TREE FINANCIAL CORP 1995-10 M1 MH	..	..	2	..1FE	2,039,850	101.451	2,089,033	2,059,154	2,052,899	0	1,561	0	0	7.000	7.209	MON	6,406	144,141	07/18/2001	02/15/2027
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A	..	..	2	..1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.320	3.343	MON	2,213	0	12/12/2012	12/16/2017
42805R AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1	..	..	2	..1FE	749,955	100.538	754,035	750,000	749,997	0	13	0	0	4.260	4.300	MON	533	31,950	10/16/2009	03/25/2014
42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1	..	..	2	..1FE	1,249,736	100.533	1,256,663	1,250,000	1,249,936	0	81	0	0	4.940	4.998	MON	1,029	61,750	06/10/2010	03/25/2016
44921A AD 3	HYUNDAI AUTO RECEIVABLES TRUST 2009-A A4	..	..	2	..1FE	2,153,470	100.965	2,174,620	2,153,836	2,153,768	0	72	0	0	3.150	3.176	MON	3,015	67,846	09/02/2009	03/15/2016
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	..	..	2	..1FE	1,227,988	103.974	1,284,819	1,235,712	1,228,565	0	318	0	0	3.820	3.921	MON	2,098	47,204	06/01/2011	12/15/2028
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2	..	..	2	..1FE	337,930	99.527	353,104	354,782	349,504	0	4,960	0	0	0.390	2.985	MJSD	19	1,976	07/27/2010	06/27/2045
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B	..	..	2	..1FE	1,302,623	99.780	1,336,374	1,339,320	1,310,749	0	4,031	0	0	4.000	4.443	MON	1,637	53,573	12/03/2010	01/20/2019
52177A AB 1	LEAF II RECEIVABLES FNDG LLC 2010-3 B	..	..	2	..1FE	960,622	99.880	969,161	970,325	969,390	0	6,098	0	0	4.900	5.676	MON	1,453	47,546	07/27/2011	02/20/2022
53688Q AA 8	LITIGATION SETTLEMENT MONETIZE 2002-4A A	..	..	2	..2AM	1,975,672	102.560	2,038,993	1,988,098	1,980,015	0	4,343	0	0	5.270	5.852	JAJO	19,208	104,773	01/06/2012	10/25/2032
55264T CN 9	MBNA CREDIT CARD MASTER NT TR 2004-B1 B1	..	..	2	..1FE	3,429,731	103.969	3,945,624	3,795,000	3,691,357	0	79,749	0	0	4.450	6.913	MON	7,506	168,878	06/02/2009	08/15/2016
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4	..	..	2	..1FE	2,850,730	102.784	2,930,646	2,851,267	2,851,088	0	104	0	0	3.510	3.541	MON	4,448	100,079	12/02/2009	01/15/2030
57164X AA 7	MARRIOTT VACATION CLUB OWN TR 2009-2A A	..	..	2	..1FE	550,855	103.244	568,732	550,862	550,858	0	1	0	0	4.809	4.858	MON	809	26,491	10/16/2009	07/20/2031

E10.27

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	For eign 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	Stated Contractual Maturity Date	
57165A AA 6	MARRIOTT VACATION CLUB OWN TR 2012-1A A.....	..	..	2..1FE	1,768,227	101.748	1,799,386	1,768,473	1,768,249	0	22	0	0	2.510	2.526	MON...	1,356	21,208	06/20/2012	05/20/2030
57165A AB 4	MARRIOTT VACATION CLUB OWN TR 2012-1A B.....	..	..	2..2AM	1,768,348	100.407	1,775,671	1,768,473	1,768,364	0	16	0	0	3.500	3.527	MON...	1,891	29,573	06/20/2012	05/20/2030
59549N AD 5	MID-STATE TRUST 6 A4.....	..	..	2..1AM	725,062	98.094	748,676	763,223	735,692	0	3,176	0	0	7.790	8.973	JAJO...	14,864	59,455	06/09/2010	07/01/2035
59549W AA 1	MID-STATE TRUST SERIES 11 A1.....	..	..	2..1AM	1,457,283	105.163	1,617,438	1,538,030	1,473,475	0	6,141	0	0	4.864	5.858	MON...	3,325	74,810	04/22/2010	07/15/2038
59560U AA 9	MID-STATE TRUST 2004-1 A.....	..	..	2..3AM	1,294,238	107.794	1,363,370	1,264,792	1,291,354	0	(1,713)	0	0	6.005	5.670	MON...	6,329	75,951	04/19/2011	08/15/2037
59560W AC 1	MID-STATE TRUST 2010-1 M.....	..	..	2..1FM	1,774,726	102.915	1,828,993	1,777,188	1,774,576	0	(53)	0	0	5.250	5.299	MON...	7,775	93,302	11/12/2010	12/15/2045
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....	..	..	2..1FE	1,384,795	100.747	1,395,220	1,384,875	1,384,805	0	9	0	0	3.450	3.477	MON...	2,787	36,099	02/29/2012	03/10/2027
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....	..	..	2..2AM	1,038,457	100.828	1,047,256	1,038,656	1,038,480	0	24	0	0	4.870	4.926	MON...	2,951	38,218	02/29/2012	03/10/2027
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....	..	..	2..1FE	1,638,000	106.653	1,706,448	1,600,000	1,632,525	0	(2,893)	0	0	5.410	5.016	MON...	7,213	86,560	02/11/2011	06/15/2036
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2.....	..	..	2..1FE	1,999,912	116.647	2,332,938	2,000,000	1,999,949	0	1	0	0	4.969	5.000	FMAN...	16,563	99,380	03/25/2011	05/01/2036
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....	..	..	2..1FE	1,947,614	100.250	1,943,978	1,939,130	1,947,468	0	(146)	0	0	3.900	3.688	MON...	3,361	0	12/14/2012	03/15/2017
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A.....	..	..	2..1FE	615,091	101.234	622,790	615,198	615,194	0	1	0	0	5.670	5.738	MON...	1,550	34,882	12/02/2009	04/15/2017
74112V AJ 0	PRESTIGE AUTO REC TRUST 2012-1A C.....	..	..	2..1FE	999,900	102.287	1,022,870	1,000,000	999,915	0	15	0	0	3.250	3.275	MON...	1,444	23,201	03/21/2012	07/15/2019
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2.....	..	..	2..1FE	999,992	108.423	1,084,230	1,000,000	999,998	0	0	0	0	4.370	4.410	MON...	1,942	43,700	04/14/2011	04/17/2028
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2.....	..	..	2..1FE	999,985	108.722	1,087,220	1,000,000	999,987	0	2	0	0	3.830	3.861	MON...	1,702	32,555	02/03/2012	01/17/2045
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2.....	..	..	2..1FE	1,999,744	104.983	2,099,660	2,000,000	1,999,780	0	36	0	0	3.310	3.336	MON...	2,942	35,858	05/23/2012	10/15/2046
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B.....	..	..	2..1FE	999,981	100.597	1,005,970	1,000,000	999,984	0	3	0	0	3.110	3.131	MON...	1,382	15,636	06/06/2012	06/15/2017
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A.....	..	..	2..1FE	988,193	102.222	1,010,158	988,200	987,346	0	(471)	0	0	3.650	3.634	MON...	3,006	36,069	08/23/2010	07/20/2027
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A.....	..	..	2..1FE	935,181	100.741	942,221	935,291	935,194	0	14	0	0	2.000	2.023	MON...	1,559	1,923	10/16/2012	09/20/2029
80281A AE 9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C.....	..	..	2..1FE	2,589,708	104.706	2,711,885	2,590,000	2,589,790	0	82	0	0	3.780	3.814	MON...	4,351	88,656	01/11/2012	11/15/2017
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C.....	..	..	2..1FE	1,499,841	102.488	1,537,320	1,500,000	1,499,923	0	53	0	0	3.110	3.134	MON...	2,073	46,650	04/28/2011	05/16/2016
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C.....	..	..	2..1FE	1,499,849	103.522	1,552,830	1,500,000	1,499,880	0	32	0	0	3.200	3.225	MON...	2,133	35,200	03/14/2012	02/15/2018
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....	..	..	2..1FE	474,617	102.221	485,249	474,705	474,654	0	13	0	0	4.480	4.526	MON...	650	21,267	03/12/2010	07/20/2026
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....	..	..	2..1FE	410,745	102.158	419,650	410,785	410,759	0	4	0	0	3.510	3.538	MON...	441	14,419	10/14/2010	11/20/2025
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.....	..	..	2..1FE	569,046	102.792	584,995	569,106	569,070	0	9	0	0	3.840	3.873	MON...	668	21,854	07/16/2010	11/15/2025
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....	..	..	2..1FE	697,190	103.505	721,699	697,260	697,216	0	13	0	0	3.350	3.376	MON...	714	23,358	03/16/2011	06/20/2018
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....	..	..	2..1FE	635,317	100.539	638,876	635,450	635,343	0	26	0	0	2.840	2.864	MON...	551	13,485	03/14/2012	11/20/2028
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A.....	..	..	2..4AM	685,344	99.837	684,615	685,733	684,821	0	(46)	0	0	7.420	7.513	MON...	4,240	50,881	04/30/1998	04/15/2030
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A.....	..	..	2..1FE	2,309,668	99.747	2,310,101	2,315,961	2,309,816	0	148	0	0	3.000	3.125	MON...	3,088	5,404	11/09/2012	03/17/2025
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B.....	..	..	2..2AM	926,189	99.968	926,091	926,384	926,191	0	2	0	0	4.450	4.499	MON...	1,832	3,206	11/09/2012	03/17/2025
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A.....	..	..	2..1FE	1,511,473	100.450	1,519,127	1,512,322	1,511,052	0	(77)	0	0	6.000	6.038	MON...	7,562	90,739	12/23/2010	05/16/2022
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B.....	..	..	2..2AM	377,893	100.201	378,840	378,080	377,737	0	(24)	0	0	8.475	8.562	MON...	2,670	32,042	12/23/2010	05/16/2022
844741 AS 7	SOUTHWEST AIR 95 A4.....	..	..	2..2AM	5,000,000	110.607	5,530,350	5,000,000	5,000,000	0	0	0	0	7.640	7.642	JJ.....	191,000	382,000	10/04/1995	01/01/2018
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....	..	..	2..1FE	3,095,625	144.404	4,332,120	3,000,000	3,093,155	0	(2,470)	0	0	7.970	7.650	MON...	10,627	219,175	02/08/2012	08/15/2036
872162 AD 4	TAL ADVANTAGE LLC 2010-2A A.....	..	..	2..1FE	783,333	104.211	816,320	783,333	783,333	0	0	0	0	4.300	4.339	MON...	842	34,245	10/13/2010	10/20/2025
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A.....	..	..	2..1FE	2,020,833	105.158	2,125,068	2,020,833	2,020,833	0	0	0	0	4.600	4.644	MON...	2,324	94,508	01/14/2011	01/20/2026
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A.....	..	..	2..1FE	1,700,000	105.510	1,793,670	1,700,000	1,700,000	0	0	0	0	4.700	4.746	MON...	3,773	81,676	06/17/2011	06/15/2026
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....	..	..	2..1FE	999,763	99.847	998,470	1,000,000	999,768	0	5	0	0	2.830	2.855	MON...	1,258	1,258	11/19/2012	10/15/2019
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....	..	..	2..1FE	1,850,047	106.294	1,966,489	1,850,047	1,850,047	0	0	0	0	5.194	5.251	MON...	4,004	96,091	10/18/2010	10/16/2040
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....	..	..	2..1FE	1,883,101	104.206	1,962,546	1,883,333	1,883,109	0	8	0	0	4.210	4.250	MON...	3,744	44,490	05/16/2012	05/14/2027
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2.....	..	..	2..1FE	2,000,000	123.982	2,479,640	2,000,000	2,000,000	0	0	0	0	6.024	6.100	MON...	5,355	120,480	06/29/2011	07/15/2041
96032T AA 4	WESTGATE RESORTS 2012-2A A.....	..	E	2..1FE	1,770,169	101.126	1,790,101	1,770,169	1,770,169	0	0	0	0	3.000	2.991	MON...	4,425	10,484	09/14/2012	01/20/2025	

E10.28

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	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	Stated Contractual Maturity Date	
96328U AL 0	WHEELS SPV LLC 2012-1 B.....		..	2	..1FE	1,499,535	102.247	1,533,705	1,500,000	1,499,569	0	34	0	0	2.300	2.318	MON...	1,054	22,425	04/18/2012	03/20/2021	
96328U AM 8	WHEELS SPV LLC 2012-1 C.....		..	2	..1FE	3,964,949	101.666	4,031,057	3,965,000	3,964,949	0	0	0	0	2.820	2.837	MON...	3,417	72,989	04/18/2012	03/20/2021	
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A.....		..	1	..1FE	1,999,952	104.080	2,081,600	2,000,000	1,999,955	0	3	0	0	3.140	3.161	MON...	2,442	42,390	04/05/2012	01/17/2023	
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A.....		F	2	..1	1,883,101	102.597	1,932,244	1,883,333	1,883,109	0	7	0	0	4.210	4.250	MON...	2,863	43,829	05/18/2012	05/18/2027	
227170 AD 9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....		F	2	..1	974,591	105.835	1,031,891	975,000	974,599	0	8	0	0	3.810	3.849	MON...	1,341	8,255	09/21/2012	09/18/2027	
37952U AA 1	SEACO CONTAINER 2012-1A A.....		F	2	..1	1,916,287	104.702	2,006,788	1,916,667	1,916,295	0	9	0	0	4.110	4.150	MON...	3,063	29,537	07/25/2012	07/17/2027	
92848E AA 0	VITALITY RE III LTD 144A.....		F	2	..2	2,000,000	102.510	2,050,200	2,000,000	2,000,000	0	0	0	0	4.110	4.131	JAJO...	21,005	58,107	01/23/2012	01/07/2015	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					161,974,430	XXX	169,785,006	167,414,752	162,700,459	552,149	124,197	0	0	XXX	XXX	XXX	690,912	5,995,771	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,883,574,736	XXX	2,096,732,052	1,894,844,771	1,880,605,650	794,628	75,381	1,696,961	0	XXX	XXX	XXX	22,617,400	102,145,492	XXX	XXX	
Hybrid Securities - Issuer Obligations																						
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUST.....		..	1	..2FE	996,890	96.466	964,660	1,000,000	998,868	0	331	0	0	5.628	5.669	JJ.....	25,326	56,280	01/31/2006	01/19/2016	
05565A AA 1	BNP PARIBAS 144A.....		F	1	..2FE	4,654,069	96.192	4,713,408	4,900,000	4,820,694	0	28,740	0	0	5.186	5.894	JD.....	1,412	254,114	03/09/2006	06/29/2015	
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT.....		F	1	..3FE	4,038,600	93.750	3,750,000	4,000,000	4,013,872	0	(4,236)	0	0	5.775	5.645	JD.....	14,758	231,000	01/25/2006	12/08/2049	
65557A AB 3	NORDEA BANK AB 144A.....		F	1	..2FE	4,713,408	99.253	4,863,397	4,900,000	4,843,027	0	22,513	0	0	5.424	5.973	AO.....	52,417	265,776	03/23/2006	04/20/2015	
4299999	Hybrid Securities - Issuer Obligations.....					14,402,967	XXX	14,291,465	14,800,000	14,676,461	0	47,348	0	0	XXX	XXX	XXX	93,913	807,170	XXX	XXX	
4899999	Total - Hybrid Securities.....					14,402,967	XXX	14,291,465	14,800,000	14,676,461	0	47,348	0	0	XXX	XXX	XXX	93,913	807,170	XXX	XXX	
Totals																						
7799999	Total - Issuer Obligations.....					1,713,758,213	XXX	1,922,323,876	1,711,572,476	1,708,307,113	242,479	(702,287)	878,704	0	XXX	XXX	XXX	22,706,548	90,791,182	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....					279,448,689	XXX	295,046,544	284,517,908	282,052,472	0	601,544	818,257	0	XXX	XXX	XXX	1,241,421	13,938,414	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities.....					24,314,934	XXX	25,879,145	22,608,683	24,309,975	0	8,075	0	0	XXX	XXX	XXX	99,785	1,468,936	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....					161,974,430	XXX	169,785,006	167,414,752	162,700,459	552,149	124,197	0	0	XXX	XXX	XXX	690,912	5,995,771	XXX	XXX	
8399999	Grand Total - Bonds.....					2,179,496,266	XXX	2,413,034,571	2,186,113,819	2,177,370,019	794,628	31,529	1,696,961	0	XXX	XXX	XXX	24,738,666	112,194,303	XXX	XXX	

E10.29

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02005N 60 5	ALLY FINANCIAL INC 144A			8,000	1,000.00	1,000.000	7,857	982.156	7,857	8,000	0	420	0	(143)	0	0	(143)	0	P5LFE...	02/16/2012	
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%			70,000,000	25.00	0.000	1,750,000	25.130	1,759,100	1,750,000	0	23,100	0	0	0	0	0	0	P2LFE...	09/12/2012	
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS			1,500,000,000	25.00	0.000	1,500,000	0.993	1,489,200	1,500,000	0	0	0	0	0	0	0	0	P2UFE...	11/28/2012	
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%			1,000,000	1,000.00	0.000	1,000,000	1,012.500	1,012,500	1,000,000	0	12,500	0	0	0	0	0	0	P2LFE...	08/17/2012	
74460W 80 0	PUBLIC STORAGE SERIES V			40,000,000	25.00	0.000	1,000,000	25.800	1,032,000	1,000,000	0	15,080	0	0	0	0	0	0	P1LFE...	09/11/2012	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,257,857	XXX	5,300,657	5,258,000	0	51,100	0	(143)	0	0	(143)	0	XXX	XXX	
8999999	Total - Preferred Stocks						5,257,857	XXX	5,300,657	5,258,000	0	51,100	0	(143)	0	0	(143)	0	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
71709*	11 3	PH HOLDING LLC CLASS A.....		62,540.310	0	0.000	0	0	0	0	0	0	0	0	0	U.....	12/31/2009
747301	10 9	QUAD GRAPHICS INC.....		121.000	2,467	20.390	2,467	5,328	0	363	0	875	0	875	0	L.....	02/23/2012
000000	00 0	MJ MAILLIS SA INDUSTRIAL.....	F..	1,636,140.000	104,713	0.064	104,713	0	0	0	0	(83,999)	0	(83,999)	0	U.....	10/06/2011
000000	00 0	QUINN MANUFACTURING GROUP HOLD.....	F..	19,407.000	0	0.000	0	0	0	0	0	0	0	0	0	U.....	12/02/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			107,180	XXX	107,180	5,328	0	363	0	(83,124)	0	(83,124)	0	XXX	XXX	
9799999.	Total - Common Stock.....			107,180	XXX	107,180	5,328	0	363	0	(83,124)	0	(83,124)	0	XXX	XXX	
9899998.	Total - Preferred Stock from Section 1.....			5,257,857	XXX	5,300,657	5,258,000	0	51,100	0	(143)	0	(143)	0	XXX	XXX	
9899999.	Total - Preferred and Common Stock.....			5,365,037	XXX	5,407,837	5,263,328	0	51,463	0	(83,267)	0	(83,267)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total \$ value (included in Column 8) of all such issues \$.....104,713.

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								
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41.....		10/09/2012	Raymond James & Associates.....		5,584,375	5,000,000	6,111
38377T LL 3	GNMA 2011-3 QP 4.000% 06/20/40.....		08/06/2012	KGS - Alpha Capital.....		2,766,752	2,486,968	2,211
0599999.	Total - Bonds - U.S. Government.....					8,351,127	7,486,968	8,322
Bonds - U.S. States, Territories and Possessions								
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A.....		05/25/2012	Bank of America.....		1,961,320	2,000,000	0
	4.125% 12/01/37.....					0	0	0
040484 GP 6	ARIZONA BOARD OF REGENTS.....		12/20/2012	Citi.....		1,495,000	1,495,000	0
	UNIV ARIZONA SYS REV 3.912% 06/01/34.....					0	0	0
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN.....		10/18/2012	Bank of America.....		1,000,000	1,000,000	0
	4.162% 01/01/30.....					0	0	0
04300D AD 2	ART INSTITUTE OF CHICAG 3.780% 03/01/27.....		10/11/2012	Morgan Stanley & Co.....		2,000,000	2,000,000	0
052414 NR 6	AUSTIN TX ELEC UTILITY SYS REV.....		12/04/2012	Citi.....		3,000,000	3,000,000	0
	3.156% 11/15/27.....					0	0	0
14916R AC 8	CATHOLIC HEALTH INITIAT 2.950% 11/01/22.....		10/25/2012	J P Morgan & Co.....		2,493,350	2,500,000	0
20775B YZ 3	CONNECTICUT ST HSG FIN.....		05/23/2012	Morgan Stanley & Co.....		2,000,000	2,000,000	0
	PROGRAM 2012 SERIES D-2 4.150% 05/15/42.....					0	0	0
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C.....		12/05/2012	RBC Capital Markets.....		2,000,000	2,000,000	0
	3.773% 12/01/35.....					0	0	0
29270C YV 1	ENERGY NORTHWEST 3.603% 07/01/27.....		08/15/2012	Bank of America.....		1,000,000	1,000,000	0
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY.....		03/20/2012	Barclays Capital Inc.....		1,000,000	1,000,000	0
	3.485% 09/15/22.....					0	0	0
434682 AA 8	HOKE CNTY NC LMED OBLIG.....		06/21/2012	Wells Fargo Securities.....		1,000,000	1,000,000	0
	TXBL QUALIFIED SCH CONS 4.914% 06/01/32.....					0	0	0
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV.....		11/06/2012	RBC Capital Markets.....		4,992,436	4,992,436	9,465
	2.625% 12/01/42.....					0	0	0
452227 FN 6	ILLINOIS ST SALES TAX REVENUE.....		05/10/2012	Key Banc Capital Markets.....		1,500,000	1,500,000	0
	3.081% 06/15/23.....					0	0	0
452227 FP 1	ILLINOIS ST SALES TAX REVENUE.....		05/10/2012	Key Banc Capital Markets.....		770,000	770,000	0
	3.231% 06/15/24.....					0	0	0
469466 EV 4	JACKSONVILLE PORT AUTHO 4.500% 11/01/31.....		09/13/2012	Morgan Stanley & Co.....		1,032,760	1,000,000	0
49130T PQ 3	KENTUCKY ST HSG CORP HSG.....		06/06/2012	Citi.....		875,000	875,000	0
	REV 2012 SERIES A 4.268% 01/01/28.....					0	0	0
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE.....		12/19/2012	J P Morgan & Co.....		2,985,930	3,000,000	14,175
	3.150% 06/01/26.....					0	0	0
57563R KE 8	MASSACHUSETTS EDL ING AUTH.....		06/01/2012	Morgan Stanley & Co.....		1,000,000	1,000,000	0
	ED LN REV SERIES J 2012 4.800% 07/01/27.....					0	0	0
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY.....		03/08/2012	Morgan Stanley & Co.....		1,050,000	1,050,000	0
	4.350% 12/01/27.....					0	0	0
59465M C8 6	MICHIGAN ST HSG DEV AUTH 2012 B-2.....		02/08/2012	Bank of America.....		1,745,000	1,745,000	0
	5.372% 10/01/28.....					0	0	0
59465M C9 4	MICHIGAN ST HSG DEV AUTH 2012 B-2.....		02/08/2012	Bank of America.....		1,257,300	1,270,000	0
	5.622% 10/01/36.....					0	0	0
60636Y HL 8	MISSOURI ST HSG 2012 SERIES 1.....		10/17/2012	Stifel Nicolaus.....		1,000,000	1,000,000	0
	3.723% 07/01/28.....					0	0	0
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....		08/15/2012	RBC Capital Markets.....		2,000,000	2,000,000	0
	3.550% 09/01/32.....					0	0	0

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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
64763F QD 4	NEW ORLEANS LOUISIANA 4.242% 09/01/25.....		10/12/2012	Raymond James & Associates.....		3,000,000	3,000,000	.....0
68608E MW 9	OREGON HSG MULTIFAM 2012 SER B..... 4.125% 07/01/43.....		10/04/2012	Bank of America.....		1,500,000	1,500,000	.....0
686343 CQ 5	ORLAND IL FIRE PROTECTION DIST..... 3.750% 12/15/25.....		12/20/2012	George Baum.....		1,038,996	1,055,000	.....0
736740 MS 7	PORTLAND OREGON TAX REVENUE..... 2012 SER A JELD-WEN FIE 3.250% 06/01/25.....		04/13/2012	Citi.....		2,010,580	2,000,000	.....0
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR..... 4.000% 10/01/40.....		10/11/2012	J P Morgan & Co.....		2,119,560	2,000,000	.....0
762315 MB 2	RHODE ISLAND ST STUDENT LOAN 2012 A..... 4.000% 12/01/24.....		02/09/2012	Bank of America.....		1,447,057	1,450,000	.....0
762315 MC 0	RHODE ISLAND ST STUDENT LOAN 2012 A..... 4.000% 12/01/25.....		02/09/2012	Bank of America.....		1,271,572	1,285,000	.....0
797669 UQ 9	SAN FRANCISCO CA BAY AREA..... 2012 SER B (RAPID TR DI 4.287% 07/01/42.....		09/21/2012	RBC Capital Markets.....		2,000,000	2,000,000	.....0
799017 KY 3	SAN MATEO CA UNION HS DISTRICT..... 3.220% 09/01/24.....		10/25/2012	Stifel Nicolaus.....		1,000,000	1,000,000	.....0
83756C AY 1	SOUTH DAKOTA HSG DEV AUTH..... MTGE 2012 SERIES C 4.000% 11/01/42.....		05/23/2012	Citi.....		1,355,000	1,355,000	.....0
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2..... 4.400% 04/01/35.....		12/06/2012	Morgan Stanley & Co.....		2,365,000	2,365,000	.....0
875301 FH 1	TAMPA-HILLSBOROUGH CNTY FL EXP..... 3.790% 07/01/25.....		12/13/2012	Bank of America.....		1,000,000	1,000,000	.....0
875301 FJ 7	TAMPA-HILLSBOROUGH CNTY FL EXP..... 3.840% 07/01/26.....		12/13/2012	Bank of America.....		1,000,000	1,000,000	.....0
87638T EG 4	TARRANT CNTY EDU FACS FIN CORP..... 4.366% 11/15/47.....		09/27/2012	Morgan Stanley & Co.....		500,000	500,000	.....0
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER..... 3.820% 11/01/29.....		11/07/2012	Citi.....		2,000,000	2,000,000	.....0
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012..... 4.185% 11/15/33.....		10/25/2012	Citi.....		2,000,000	2,000,000	.....0
93978P LL 9	WASHINGTON ST HSG FIN COMMN SERIES 2012..... 3.700% 07/01/30.....		05/31/2012	Citi.....		1,325,000	1,325,000	.....0
93978P ML 8	WASHINGTON ST HSG FIN C 3.500% 07/01/30.....		11/07/2012	Citi.....		2,000,000	2,000,000	.....0
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					68,090,861	68,032,436	.....23,640
Bonds - U.S. Special Revenue and Special Assessment								
3136A6 TH 7	FNR 2012-63 MW 4.000% 05/24/34.....		08/03/2012	Bank of America.....		9,463,866	8,396,000	.....6,530
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38.....		08/06/2012	U B S.....		7,890,387	7,284,835	.....20,539
3136A9 2W 7	FNR 2012-118 VB 3.000% 10/25/32.....		10/15/2012	Barclays Capital Inc.....		5,200,000	5,000,000	.....12,083
3136A9 LC 0	FNR 2012-114 VG 3.500% 09/25/29.....		10/17/2012	Bank of America.....		3,218,438	3,000,000	.....6,125
3136A9 V7 0	FNR 2012-124 VM 3.500% 10/25/29.....		12/18/2012	Bank of America.....		3,740,287	3,469,000	.....6,745
3137AG DP 2	FHR 3947 PB 4.500% 10/15/41.....		03/14/2012	Amherst Securities.....		1,447,425	1,363,084	.....3,067
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35.....		08/06/2012	Goldman Sachs & Co.....		5,347,538	4,942,843	.....3,844
33803W AA 7	FISHERS LANE ASSOC LLC US..... GOVT LEASE BACKED CERT 3.666% 08/05/30.....		10/16/2012	Raymond James & Associates.....		4,080,000	4,000,000	.....2,851
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH..... 3.600% 12/01/32.....		12/19/2012	RBS Securities Corp.....		2,000,000	2,000,000	.....600
						0	0	.....0

E13.1

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
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012 3.039% 11/20/28.....		11/15/2012	Bank of America.....		3,000,000	3,000,000	.....0
59333A LC 3	MIAMI-DADE CNTY EDU FACS AUTH..... 2.958% 04/01/21.....		11/29/2012	Morgan Stanley & Co.....		1,500,000	1,500,000	.....0
658203 V7 6	NORTH CAROLINA ST MUNI PWR..... AGY #1 CATAWBA 3.742% 01/01/29.....		11/30/2012	Bank of America.....		1,090,000	1,090,000	.....0
977100 CU 8	WISCONSIN STATE 3.939% 05/01/30.....		11/06/2012	Jeffries & Co.....		1,635,000	1,635,000	.....0
977100 CV 6	WISCONSIN STATE 4.019% 05/01/31.....		11/06/2012	Jeffries & Co.....		1,000,000	1,000,000	.....0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					50,612,941	47,680,762	.....62,384
Bonds - Industrial and Miscellaneous								
00003# AB 9	A&E TELEVISION NETWORKS 3.630% 08/22/22.....		08/22/2012	Bank of America Merrill Lynch.....		2,000,000	2,000,000	.....0
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22.....		05/04/2012	Various.....		1,964,620	2,000,000	.....80
00101J AB 2	ADT CORP 3.500% 07/15/22.....		06/28/2012	Various.....		2,006,240	2,000,000	.....0
001055 AJ 1	AFLAC INC 4.000% 02/15/22.....		04/16/2012	Piper Jaffray Inc.....		1,025,940	1,000,000	.....7,667
00213R AB 9	ARL FIRST LLC 2012-1A A 3.810% 12/15/42.....		12/06/2012	RBS Securities Corp.....		1,498,821	1,500,000	.....0
018522 E# 5	ALLETE INC 3.200% 07/15/26.....		07/02/2012	Wells Fargo Securities.....		1,000,000	1,000,000	.....0
02005A CW 6	ALLY MASTER OWNER TRUST 2012-5 A..... 1.540% 09/15/19.....		12/28/2012	Morgan Stanley & Co.....		2,007,266	2,000,000	.....1,540
025932 40 1	AMERICAN FINANCIAL GROU 6.375% 06/12/42.....		06/07/2012	Wells Fargo Securities.....		2,000,000	2,000,000	.....0
02640F AG 3	AMERICAN GEN MRTGE LOAN TR 2010-1A A4..... 5.650% 03/25/58.....		02/02/2012	Bank of America.....		2,020,000	2,000,000	.....2,825
03073E AJ 4	AMERISOURCEBERGEN CORPORATION..... 3.500% 11/15/21.....		01/19/2012	US Bancorp.....		2,068,340	2,000,000	.....13,611
05377R BA 1	AESOP FUNDING II LLC 2012-2A B..... 3.887% 05/20/18.....		03/15/2012	Barclays Capital Inc.....		1,499,975	1,500,000	.....0
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A..... 1.250% 03/20/15.....		03/21/2012	Nomura Securities.....		1,151,550	1,182,192	.....0
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A..... 2.660% 12/02/27.....		09/06/2012	BB&T Capital Markets.....		958,989	958,995	.....0
10112R AU 8	BOSTON PROPERTIES LP 3.850% 02/01/23.....		05/31/2012	Bank of America.....		798,232	800,000	.....0
124857 AG 8	CBS CORP 3.375% 03/01/22.....		04/27/2012	Citi.....		2,449,225	2,500,000	.....14,063
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C..... 4.750% 07/11/22.....		07/06/2012	Wells Fargo Securities.....		2,000,000	2,000,000	.....0
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C..... 2.550% 09/20/16.....		04/19/2012	Barclays Bank PLC.....		1,999,925	2,000,000	.....0
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D..... 4.120% 10/21/19.....		04/19/2012	Barclays Bank PLC.....		2,880,289	2,881,000	.....0
12572Q AE 5	CME GROUP INC 3.000% 09/15/22.....		09/05/2012	Bank of America.....		2,990,730	3,000,000	.....0
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19.....		03/13/2012	Citi.....		1,154,740	1,154,884	.....0
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/19.....		03/13/2012	Citi.....		999,881	999,999	.....0
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4..... 5.308% 08/25/35.....		05/07/2012	Wells Fargo Securities.....		1,495,175	1,527,637	.....2,026
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B..... 3.240% 03/15/16.....		04/30/2012	RBS Securities Corp.....		999,953	1,000,000	.....0
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C..... 4.940% 03/15/16.....		04/30/2012	RBS Securities Corp.....		1,374,765	1,375,000	.....0

E13.2

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
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR UNSEC NOTES 6.000% 08/28/19.....		08/28/2012	Key Banc Capital Markets.....		1,000,000	1,000,000	0
151020 AH 7	CELGENE CORP 3.250% 08/15/22.....		08/06/2012	Bank of America.....		999,490	1,000,000	0
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C 2.213% 11/07/23.....		05/10/2012	J P Morgan & Co.....		2,000,000	2,000,000	0
20030N 60 6	COMCAST CORP 5.000% 12/15/61.....		11/29/2012	Wells Fargo Securities.....		1,500,000	1,500,000	0
208245 AA 8	CONN FUNDING II LP 2012-AA A 4.000% 04/15/16.....		04/26/2012	Jeffries & Co.....		734,828	739,494	0
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22.....		05/01/2012	Wells Fargo Securities.....		1,506,095	1,500,000	0
237194 A# 2	DARDEN RESTAURANTS INC SERIES B 4.520% 08/28/24.....		08/28/2012	Bank of America Merrill Lynch.....		3,000,000	3,000,000	0
277432 AN 0	EASTMAN CHEMICAL CO 3.600% 08/15/22.....		05/30/2012	Various.....		2,787,032	2,800,000	0
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B 3.180% 03/15/17.....		02/23/2012	Wells Fargo Securities.....		1,699,595	1,700,000	0
302491 AR 6	FMC CORPORATION 3.950% 02/01/22.....		04/25/2012	Key Banc Capital Markets.....		1,038,230	1,000,000	17,336
30290D AN 7	FREMF MORTGAGE TRUST 2012-K706 B 4.023% 11/25/44.....		02/15/2012	J P Morgan & Co.....		956,974	1,000,000	3,017
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3.320% 10/16/17.....		06/26/2012	Wells Fargo Securities.....		1,999,962	2,000,000	0
343412 AB 8	FLUOR CORP 3.375% 09/15/21.....		01/04/2012	Loop Capital.....		1,014,940	1,000,000	10,875
34354P AC 9	FLOWERVE CORP 3.500% 09/15/22.....		09/06/2012	J P Morgan & Co.....		996,150	1,000,000	0
345397 WB 5	FORD MOTOR CREDIT 2011- 4.207% 04/15/16.....		09/21/2012	Tax Free Exchange.....		1,000,000	1,000,000	0
345397 WF 6	FORD MOTOR CREDIT CO LL 4.250% 09/20/22.....		09/20/2012	Morgan Stanley & Co.....		495,550	500,000	0
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B 2.210% 09/15/22.....		10/10/2012	Citi.....		2,499,239	2,500,000	0
369622 42 8	GENERAL ELECTRIC CAPITAL CORP 4.875% 10/15/52.....		10/02/2012	Morgan Stanley & Co.....		2,000,000	2,000,000	0
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP 3.150% 09/07/22.....		09/04/2012	Citigroup.....		2,995,650	3,000,000	0
37048@ AB 0	GENERAL PARTS INTL INC FKA THE INTL GROUP INC 8.480% 11/01/16.....		11/01/2011	Tax Free Exchange.....		2,000,000	2,000,000	0
39153V BF 0	GREAT AMERICA LEASING REC 2012-1 C 3.000% 11/15/18.....		03/21/2012	Bank of America.....		999,925	1,000,000	0
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A 3.320% 12/16/17.....		12/12/2012	Guggenheim Capital.....		2,000,000	2,000,000	0
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22.....		04/10/2012	J P Morgan & Co.....		998,290	1,000,000	0
458140 AM 2	INTEL CORP 2.700% 12/15/22.....		12/05/2012	Various.....		3,645,165	3,650,000	0
48305Q AA 1	KAISER FOUNDATION HOSPI 3.500% 04/01/22.....		04/03/2012	Citigroup.....		991,940	1,000,000	0
501044 CQ 2	KROGER CO 3.400% 04/15/22.....		04/16/2012	Various.....		2,992,660	3,000,000	283
50540R AL 6	LABORATORY CORP OF AMERICA HLD 3.750% 08/23/22.....		08/21/2012	Credit Suisse.....		1,012,680	1,000,000	104
524660 AW 7	LEGGET & PLATT INC 3.400% 08/15/22.....		08/08/2012	J P Morgan & Co.....		797,648	800,000	0
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22.....		06/07/2012	Piper Jaffray Inc.....		1,005,440	1,000,000	115
53688Q AA 8	LITIGATION SETTLEMENT MONETIZE 2002-4A A 5.270% 10/25/32.....		01/06/2012	Key Bank.....		1,975,672	1,988,098	22,119
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A 2.510% 05/20/30.....		06/20/2012	Credit Suisse.....		1,768,227	1,768,473	0
						0	0	0

E13.3

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
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B 3.500% 05/20/30.....		06/20/2012	Credit Suisse.....		1,768,348	1,768,473	.....0
575767 AJ 7	MASS MUTUAL LIFE 144A 5.375% 12/01/41.....		01/20/2012	Various.....		6,104,080	6,000,000	.....3,285
605068 AA 3	MISSION HEALTH SYSTEM 4.244% 12/01/34.....		11/08/2012	Bank of America.....		2,000,000	2,000,000	.....0
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22.....		08/16/2012	Various.....		2,519,410	2,500,000	.....250
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750% 05/15/22.....		07/31/2012	Morgan Stanley & Co.....		2,060,960	2,000,000	.....16,250
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22.....		07/17/2012	Bank of America.....		699,766	675,000	.....4,650
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21.....		06/26/2012	Various.....		1,782,710	1,700,000	.....17,408
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21.....		02/17/2012	Tax Free Exchange.....		1,993,406	2,000,000	.....0
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22.....		06/12/2012	RBC Capital Markets.....		498,205	500,000	.....56
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22.....		04/16/2012	RBC Capital Markets.....		1,477,635	1,500,000	.....5,979
67059T AC 9	NUSTAR LOGISTICS LP 4.750% 02/01/22.....		01/30/2012	Citi.....		2,793,392	2,800,000	.....0
67103H AC 1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/22.....		08/17/2012	US Bancorp.....		1,011,150	1,000,000	.....106
68268N AJ 2	ONEOK PARTNERS LP 3.375% 10/01/22.....		09/10/2012	RBS Securities Corp.....		995,760	1,000,000	.....0
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A 3.450% 03/10/27.....		02/29/2012	BB&T Capital Markets.....		1,384,795	1,384,875	.....0
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B 4.870% 03/10/27.....		02/29/2012	BB&T Capital Markets.....		1,038,457	1,038,656	.....0
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A 3.900% 03/15/17.....		12/14/2012	Guggenheim Capital.....		1,947,614	1,939,130	.....840
71709* AA 3	PH HOLDING LLC.....		10/15/2012	Interest Capitalization.....		20,095	20,095	.....0
718546 AA 2	PHILLIPS 66 144A 4.300% 04/01/22.....		03/07/2012	J P Morgan & Co.....		1,496,445	1,500,000	.....0
737679 DD 9	POTOMAC ELEC PWR CO 3.050% 04/01/22.....		03/28/2012	Wells Fargo Securities.....		1,495,650	1,500,000	.....0
74112V AJ 0	PRESTIGE AUTO REC TRUST 2012-1A C 3.250% 07/15/19.....		03/21/2012	J P Morgan & Co.....		999,900	1,000,000	.....0
74251V AE 2	PRINCIPAL FINANCIAL GRO 3.300% 09/15/22.....		09/05/2012	Wells Fargo Securities.....		996,360	1,000,000	.....0
744538 AC 3	PUBLIC SVC NEW HAMP 3.200% 09/01/21.....		01/19/2012	Piper Jaffray Inc.....		1,514,835	1,500,000	.....17,467
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7 7.000% 05/25/31.....		12/01/2012	Interest Capitalization.....		589,491	589,491	.....0
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130% 07/31/22.....		08/07/2012	J P Morgan & Co.....		2,000,000	2,000,000	.....0
78403D AC 4	SBA TOWER TRUST 144A 2.933% 12/15/42.....		07/26/2012	Barclays Capital Inc.....		700,000	700,000	.....0
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830% 01/17/45.....		02/03/2012	Credit Suisse First Boston.....		999,985	1,000,000	.....0
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310% 10/15/46.....		05/23/2012	Barclays Capital Inc.....		1,999,744	2,000,000	.....0
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B 3.110% 06/15/17.....		06/06/2012	Wells Fargo Securities.....		999,981	1,000,000	.....0
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000% 09/20/29.....		10/16/2012	Credit Suisse.....		935,181	935,291	.....0
80281A AE 9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C 3.780% 11/15/17.....		01/11/2012	Citi.....		2,589,708	2,590,000	.....0
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3.200% 02/15/18.....		03/14/2012	J P Morgan & Co.....		1,499,849	1,500,000	.....0
81721M 20 8	SENIOR HOUSING PROP TRU 5.625% 08/01/42.....		07/17/2012	Wells Fargo Securities.....		1,000,000	1,000,000	.....0
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1.....		01/20/2012	Credit Suisse First Boston.....		728,457	728,484	.....1,828

E13.4

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
	3.474% 01/25/42.....					0	0	0
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....		03/14/2012	Deutsche Bank Securities.....		635,317	635,450	0
	2.840% 11/20/28.....					0	0	0
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A.....		11/09/2012	Barclays Capital Inc.....		2,309,668	2,315,961	0
	3.000% 03/17/25.....					0	0	0
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B.....		11/09/2012	Barclays Capital Inc.....		926,189	926,384	0
	4.450% 03/17/25.....					0	0	0
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES.....		05/22/2012	Bank of America Merrill Lynch.....		2,000,000	2,000,000	0
	3.910% 05/22/24.....					0	0	0
85171U AJ 6	SPRINGLEAF MORTGAGE LOAN.....		02/07/2012	Bank of America.....		2,992,500	3,000,000	4,088
	TRUST 2011-1A A2 5.450% 01/25/58.....					0	0	0
852891 AC 4	STANCORP FINANCIAL GROU 5.000% 08/15/22.....		08/06/2012	Various.....		1,001,870	1,000,000	0
854502 70 5	STANLEY BLACK & DECKER 5.750% 07/25/52.....		07/18/2012	Bank of America.....		500,000	500,000	0
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....		02/08/2012	Barclays Capital Inc.....		3,095,625	3,000,000	18,597
	7.970% 08/15/36.....					0	0	0
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22.....		06/12/2012	Various.....		1,288,630	1,300,000	55
87408# AB 7	TAL INTERNATIONAL CONTAINER.....		04/12/2012	RBC Capital Markets.....		1,000,000	1,000,000	0
	SENIOR SECURED NOTES 5.410% 04/30/24.....					0	0	0
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....		11/19/2012	BB&T Capital Markets.....		999,763	1,000,000	0
	2.830% 10/15/19.....					0	0	0
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....		05/16/2012	Wells Fargo Securities.....		1,883,101	1,883,333	0
	4.210% 05/14/27.....					0	0	0
908906 AC 4	UNIONBANCAL CORP 3.500% 06/18/22.....		06/12/2012	Various.....		2,296,955	2,300,000	0
913017 BV 0	UNITED TECHNOLOGIES COR 3.100% 06/01/22.....		05/24/2012	Bank of America.....		999,230	1,000,000	0
92553P AL 6	VIACOM INC 4.500% 02/27/42.....		02/23/2012	Wells Fargo Securities.....		490,315	500,000	0
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25.....	E	09/14/2012	Amherst Securities.....		1,770,169	1,770,169	0
96328U AL 0	WHEELS SPV LLC 2012-1 B 2.300% 03/20/21.....		04/18/2012	J P Morgan & Co.....		1,499,535	1,500,000	0
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/21.....		04/18/2012	J P Morgan & Co.....		3,964,949	3,965,000	0
96950F AJ 3	WILLIAMS PARTNER LP 3.350% 08/15/22.....		08/10/2012	Various.....		2,007,240	2,000,000	93
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A.....		04/05/2012	J P Morgan & Co.....		1,999,952	2,000,000	0
	3.140% 01/17/23.....					0	0	0
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22.....	A	06/14/2012	Tax Free Exchange.....		999,439	1,000,000	0
13643E AG 0	CANADIAN OIL SANDS LTD 4.500% 04/01/22.....	A	04/24/2012	Various.....		3,035,950	3,000,000	3,625
22576C D@ 7	CRESCENT POINT ENERGY CORP.....	A	05/22/2012	RBC Capital Markets.....		1,000,000	1,000,000	0
	SENIOR NOTES SERIES K 4.000% 05/22/22.....					0	0	0
29357# AC 8	ENSIGN US FINANCIAL LP 4.540% 02/22/22.....	A	02/22/2012	HSBC Securities.....		3,000,000	3,000,000	0
87425E AH 6	TALISMAN ENERGY INC 5.750% 05/15/35.....	A	04/13/2012	RBS Securities Corp.....		1,838,200	1,750,000	42,766
87425E AM 5	TALISMAN ENERGY INC 3.750% 02/01/21.....	A	06/21/2012	Citigroup.....		1,007,070	1,000,000	15,104
878742 AY 1	TECK RESOURCES LTD 3.750% 02/01/23.....	A	07/31/2012	Various.....		918,084	925,000	0
C0445# AM 8	ARC RESOURCES LTD SENIOR.....	A	08/23/2012	Citi Global Markets Inc.....		1,000,000	1,000,000	0
	UNSEC NOTES SER B 3.810% 08/23/24.....					0	0	0
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A.....	F	07/06/2012	Various.....		2,989,040	3,000,000	6,139
	3.250% 06/07/22.....					0	0	0
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD.....	F	02/22/2012	Various.....		1,975,590	2,000,000	344
	4.125% 02/24/42.....					0	0	0
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21.....	F	02/22/2012	Barclays Capital Inc.....		2,103,400	2,000,000	11,375
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE.....	F	05/22/2012	Deutsche Bank Securities.....		996,920	1,000,000	0

E13.5

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
227170 AC 1	3.200% 06/15/22..... CRONOS CONTAINERS PROGRAM LTD 2012-1A A.....	F.....	05/18/2012	Deutsche Bank Securities.....		1,883,101	1,883,333	.0
	4.210% 05/18/27.....					.0	.0	.0
227170 AD 9	3.810% 09/18/27..... CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	F.....	09/21/2012	Wells Fargo Securities.....		974,591	975,000	.0
23636T AA 8	DANONE 144A 3.000% 06/15/22.....	F.....	05/30/2012	Various.....		3,495,305	3,500,000	.0
25156P AR 4	4.875% 03/06/42..... DEUTSCHE TELEKOM INTL FINANCE 144A.....	F.....	02/29/2012	Various.....		3,956,800	4,000,000	.0
25245B AB 3	DIAGEO INVESTMENT CORP 2.875% 05/11/22.....	F.....	05/09/2012	Various.....		997,240	1,000,000	120
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/22.....	F.....	05/03/2012	Various.....		2,985,530	3,000,000	.0
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27.....	F.....	07/25/2012	Deutsche Bank Securities.....		1,916,287	1,916,667	.0
65504L AJ 6	NOBLE HOLDING INTL LTD 3.950% 03/15/22.....	F.....	08/20/2012	BB&T Capital Markets.....		1,037,340	1,000,000	21,176
705011 AA 2	3.750% 05/08/22..... PEARSON FUNDING FOUR PLC 144A.....	F.....	05/01/2012	RBS Securities Corp.....		2,989,690	3,000,000	.0
71645W AR 2	5.375% 01/27/21..... PETROBRAS INTERNATIONAL FIN CO.....	F.....	02/06/2012	Barclays Capital Inc.....		2,107,700	2,000,000	3,583
761655 B* 9	4.300% 12/18/24..... REXAM PLC SENIOR NOTES SERIES C.....	F.....	12/18/2012	Lloyds Securities Inc.....		3,000,000	3,000,000	.0
78467K A# 4	SSE PLC SENIOR NOTES 3.890% 04/16/22.....	F.....	04/16/2012	RBS Securities Corp.....		2,000,000	2,000,000	.0
78467K B* 7	SSE PLC SENIOR NOTES 4.010% 04/16/24.....	F.....	04/16/2012	RBS Securities Corp.....		4,000,000	4,000,000	.0
806854 AB 1	3.300% 09/14/21..... SCHLUMBERGER INVESTMENT 144A.....	F.....	03/30/2012	Various.....		4,087,500	4,000,000	27,683
88166J AA 1	3.650% 11/10/21..... TEVA PHARMACEUTICAL INDUSTRIES.....	F.....	03/22/2012	Morgan Stanley & Co.....		3,038,370	3,000,000	41,671
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22.....	F.....	03/29/2012	Various.....		3,043,160	3,000,000	30,139
92848E AA 0	VITALITY RE III LTD 144 4.110% 01/07/15.....	F.....	01/23/2012	Goldman Sachs & Co.....		2,000,000	2,000,000	.0
92852T AE 2	VIVENDI SA 144A 4.750% 04/12/22.....	F.....	04/03/2012	Bank of America.....		2,989,860	3,000,000	.0
D5861# AA 7	6.125% 07/30/19..... NUPLEX INDUSTRIES GMBH GTD SR NT SER A.....	F.....	07/30/2012	Commonwealth Bank of Australia.....		1,000,000	1,000,000	.0
D6574* AB 5	3.980% 08/15/22..... CLAAS KGAA MBH SENIOR UNSECURED NOTES.....	F.....	08/15/2012	Barclays Capital Inc.....		1,000,000	1,000,000	.0
F6519# AG 6	4.500% 06/20/22..... NEOPOST SA SENIOR NOTES SERIES D.....	F.....	06/20/2012	HSBC Securities.....		1,000,000	1,000,000	.0
G0646# AN 9	ASSOCIATED BRITISH FOOD 3.920% 03/29/24.....	F.....	03/29/2012	RBS Securities Corp.....		2,000,000	2,000,000	.0
G1257* AE 1	4.460% 07/10/22..... BOREALIS FUNDING COMPANY LTD SERIES B.....	F.....	07/10/2012	Barclays Capital Inc.....		2,000,000	2,000,000	.0
K2162@ AA 4	4.940% 06/13/22..... DANISH CROWN A/S SENIOR NOTES SERIES A.....	F.....	06/13/2012	RBS Securities Corp.....		1,000,000	1,000,000	.0
K2162@ AB 2	5.090% 06/13/24..... DANISH CROWN A/S SENIOR NOTES SERIES B.....	F.....	06/13/2012	RBS Securities Corp.....		1,000,000	1,000,000	.0
N4281@ BW 4	SENIOR SUBORDINATED NOT 4.140% 06/19/27..... KONINKLIJKE VOPAK N.V.....	F.....	12/19/2012	J P Morgan & Co.....		2,000,000	2,000,000	.0
N4281@ BX 2	SENIOR SUBORDINATED NOT 5.050% 12/19/19..... KONINKLIJKE VOPAK N.V.....	F.....	12/19/2012	J P Morgan & Co.....		2,000,000	2,000,000	.0
N4282* AE 6	FRIESLANDCAMPINA SENIOR 4.010% 08/30/22..... KONINKLIJKE.....	F.....	08/30/2012	ING Baring (US) Securities.....		3,000,000	3,000,000	.0
N6704@ AP 4	4.940% 10/23/32..... OILTANKING FINANCE BV.....	F.....	10/23/2012	ING Financial Markets LLC.....		3,000,000	3,000,000	.0

E13.6

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
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE 4.720% 12/14/22.....	F.....	12/13/2012	J P Morgan & Co.....		3,000,000	3,000,000	.....0
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27.....	F.....	06/27/2012	RBC Capital Markets.....		2,000,000	2,000,000	.....0
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C - PIK 7.000% 10/06/16.....	F.....	10/06/2012	Interest Capitalization.....		77,607	77,607	.....0
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIBLE C 0.000% 10/06/16.....	F.....	10/06/2012	Interest Capitalization.....		75,252	75,252	.....0
3899999.	Total - Bonds - Industrial and Miscellaneous.....					266,577,441	265,894,423	.....390,338
8399997.	Total - Bonds - Part 3.....					393,632,370	389,094,589	.....484,684
8399998.	Total - Bonds - Summary Item from Part 5.....					19,019,389	19,079,524	.....17,859
8399999.	Total - Bonds.....					412,651,759	408,174,113	.....502,543
Preferred Stocks - Industrial and Miscellaneous								
02005N 60 5	ALLY FINANCIAL INC 144A.....		02/16/2012	Tax Free Exchange.....	8,000	8,000	0.00	.....0
064058 20 9	BANK OF NEW YORK MELLON.....		09/12/2012	Bank of America Merrill Lynch.....	70,000,000	1,750,000	0.00	.....0
49446R 74 5	KIMCO REALTY CORP SER K.....		11/28/2012	Bank of America.....	1,500,000,000	1,500,000	0.00	.....0
55261F 70 8	M&T BANK CORPORATION PF.....		08/17/2012	Bank of America.....	1,000,000	1,000,000	0.00	.....830
74460W 80 0	PUBLIC STORAGE SERIES V.....		09/11/2012	Bank of America.....	40,000,000	1,000,000	0.00	.....0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					5,258,000	XXX	.....830
8999997.	Total - Preferred Stocks - Part 3.....					5,258,000	XXX	.....830
8999999.	Total - Preferred Stocks.....					5,258,000	XXX	.....830
Common Stocks - Industrial and Miscellaneous								
747301 10 9	QUAD GRAPHICS INC.....		02/23/2012	No Broker.....	10,000	0	XXX	.....0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					0	XXX	.....0
9799997.	Total - Common Stocks - Part 3.....					0	XXX	.....0
9799999.	Total - Common Stocks.....					0	XXX	.....0
9899999.	Total - Preferred and Common Stocks.....					5,258,000	XXX	.....830
9999999.	Total - Bonds, Preferred and Common Stocks.....					417,909,759	XXX	.....503,373

E13.7

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																				
36202B RB 3	GNMA II SF POOL# 001382 10.000% 04/20/20.....		02/01/2012	Paydown.....		358	358	358	358	0	0	0	0	0	358	0	0	0	6	04/20/2020.
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/20.....		12/01/2012	Paydown.....		166	166	166	166	0	0	0	0	0	166	0	0	0	8	11/20/2020.
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/20.....		12/01/2012	Paydown.....		127	127	127	126	0	0	0	0	0	127	0	0	0	7	10/20/2020.
36202B VT 9	GNMA II SF POOL# 001526 10.000% 12/20/20.....		12/01/2012	Paydown.....		360	360	367	362	0	(2)	0	(2)	0	360	0	0	0	25	12/20/2020.
36235* AB 7	CANTON LEASE FINANCE.....		12/15/2012	Redemption 100.0000.....		217,418	217,418	217,418	217,418	0	0	0	0	0	217,418	0	0	0	5,610	06/15/2030.
	TRUST-GSA US GOVT LEASE 4.730% 06/15/30.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
38373M 2F 6	GNMA 2008-80 IO 0.968% 04/16/50.....		12/01/2012	Paydown.....		0	0	236,183	233,044	0	(233,044)	0	(233,044)	0	0	0	0	0	42,982	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO 0.842% 10/16/48.....		12/01/2012	Paydown.....		0	0	184,794	182,418	0	(182,418)	0	(182,418)	0	0	0	0	0	32,658	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO 1.632% 05/16/49.....		12/01/2012	Paydown.....		0	0	587,759	582,621	0	(582,621)	0	(582,621)	0	0	0	0	0	121,622	05/16/2049.
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48.....		06/01/2012	Paydown.....		2,292,941	2,292,941	2,338,979	2,337,042	0	(44,101)	0	(44,101)	0	2,292,941	0	0	0	22,507	01/16/2048.
38373S TM 9	GNMA 2003-20 MA 5.500% 06/16/32.....		12/01/2012	Paydown.....		1,384,044	1,384,044	1,376,691	1,379,890	0	4,154	0	4,154	0	1,384,044	0	0	0	71,414	06/16/2032.
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32.....		12/01/2012	Paydown.....		1,522,004	1,522,004	1,509,298	1,513,588	0	8,416	0	8,416	0	1,522,004	0	0	0	42,017	09/16/2032.
38374N JX 6	GNMA 2006-42 B 5.222% 08/16/46.....		12/01/2012	Paydown.....		486,213	486,213	532,062	531,023	0	(44,810)	0	(44,810)	0	486,213	0	0	0	19,628	08/16/2046.
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35.....		12/01/2012	Paydown.....		842,593	842,593	843,646	843,486	0	(893)	0	(893)	0	842,593	0	0	0	20,192	03/16/2035.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B.....		11/10/2012	Various.....		28,909	28,909	28,909	28,909	0	0	0	0	0	28,909	0	0	0	1,332	08/10/2018.
	5.944% 08/10/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0599999.	Total - Bonds - U.S. Government.....					6,775,133	6,775,133	7,856,757	7,850,451	0	(1,075,319)	0	(1,075,319)	0	6,775,133	0	0	0	380,008	...XXX.....
Bonds - U.S. States, Territories and Possessions																				
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....		12/03/2012	Redemption 100.0000.....		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	4,157	07/01/2031.
	4.450% 07/01/31.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92812Q NU 7	VIRGINIA ST HSG AUTH DEV.....		11/01/2012	Redemption 100.0000.....		65,000	65,000	64,919	64,923	0	2	0	2	0	64,925	0	75	75	4,247	01/01/2033.
	AUTH 2006 SERIES 4.900% 01/01/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
93978X EM 8	WASHINGTON ST HSG FIN COMMN.....		04/01/2012	Redemption 100.0000.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	349	10/01/2033.
	2011 SERIES B 4.600% 10/01/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					170,000	170,000	169,919	169,923	0	2	0	2	0	169,925	0	75	75	8,753	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																				
076523 AA 7	CITY OF BEDFORD VIRGINIA.....		11/01/2012	Various.....		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,686	05/01/2026.
	LESSEE - APPALACHIAN PO 7.810% 05/01/26.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31340Y 4Z 9	FHLMC REMIC 93 H 8.500% 11/15/20.....		12/01/2012	Paydown.....		14,977	14,977	15,670	15,093	0	(116)	0	(116)	0	14,977	0	0	0	568	11/15/2020.
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22.....		12/01/2012	Paydown.....		11,627	11,627	11,653	11,594	0	33	0	33	0	11,627	0	0	0	476	07/25/2022.
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....		12/01/2012	Paydown.....		68,648	68,648	66,525	67,703	0	945	0	945	0	68,648	0	0	0	2,474	09/25/2022.
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32.....		12/01/2012	Paydown.....		2,830,584	2,830,584	2,720,933	2,780,759	0	49,825	0	49,825	0	2,830,584	0	0	0	92,132	09/25/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		12/01/2012	Paydown.....		1,496,856	1,496,856	1,350,573	1,434,951	0	61,905	0	61,905	0	1,496,856	0	0	0	49,156	08/15/2032.
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33.....		12/01/2012	Paydown.....		3,053,562	3,053,562	2,998,694	3,031,371	0	22,191	0	22,191	0	3,053,562	0	0	0	84,677	05/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		12/01/2012	Paydown.....		2,081,972	2,081,972	2,065,706	2,072,853	0	9,118	0	9,118	0	2,081,972	0	0	0	90,188	03/15/2033.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....		12/01/2012	Paydown.....		14,540	14,540	14,626	14,571	0	(32)	0	(32)	0	14,540	0	0	0	409	01/01/2020.
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19.....		02/01/2012	Paydown.....		301,130	301,130	303,776	303,184	0	(2,055)	0	(2,055)	0	301,130	0	0	0	803	12/16/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					9,953,896	9,953,896	9,628,156	9,812,079	0	141,814	0	141,814	0	9,953,896	0	0	0	325,569	...XXX.....
Bonds - Industrial and Miscellaneous																				
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3.....		12/01/2012	Paydown.....		803,235	803,235	769,129	794,288	0	8,947	0	8,947	0	803,235	0	0	0	18,875	06/25/2033.
	4.500% 06/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1.....		12/01/2012	Paydown.....		172,954	172,954	174,143	173,323	0	(369)	0	(369)	0	172,954	0	0	0	3,685	08/25/2018.

E14

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00228# AA 0	4.500% 08/25/18..... AV CINGULAR LLC CINGULAR WIRELESS LLC...		12/15/2012	Redemption	100.0000	159,463	159,463	167,436	164,818	0	(246)	0	(246)	0	164,572	0	(5,110)	(5,110)	6,573	08/15/2021
002819 AB 6	7.450% 08/15/21..... ABBOTT LABORATORIES 5.600% 11/30/17.....		12/10/2012	Call	123.0170	7,196,495	5,850,000	5,836,042	5,841,061	0	1,231	0	1,231	0	5,842,292	0	1,354,202	1,354,202	336,700	11/30/2017
00441R AH 0	7.580% 09/20/21..... ACE RV AND MARINE TRUST 2001-RV1 D.....		12/20/2012	Paydown		1,684,524	1,684,524	1,687,682	1,685,785	0	(1,262)	0	(1,262)	0	1,684,524	0	0	0	65,046	09/20/2021
00442Q AG 3	6.500% 08/15/30..... ACE SECURITIES CORP 2003-MH1 B1.....		12/01/2012	Paydown		266,850	266,850	281,860	276,607	0	(9,757)	0	(9,757)	0	266,850	0	0	0	9,655	08/15/2030
008548 AE 9	AGUA CALIENTE BAND OF..... CAHUILLA INDIANS 144A 6.080% 10/01/16.....		10/01/2012	Redemption	100.0000	110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	6,688	10/01/2016
00855L AC 3	6.350% 10/01/15..... AGUA CALIENTE BAND OF CAHUILLA 144A.....		10/01/2012	Redemption	100.0000	121,000	121,000	121,000	121,000	0	0	0	0	0	121,000	0	0	0	7,684	10/01/2015
009325 AD 3	3.040% 10/15/13..... ACBN 2003-1A D 6.455% 09/20/22.....		09/20/2012	Paydown		680,187	680,187	620,670	653,113	0	27,074	0	27,074	0	680,187	0	0	0	26,611	09/20/2022
03064A AC 8	3.040% 10/15/13..... AMERICREDIT AUTOMOBILE REC 2009-1 A3.....		08/15/2012	Paydown		374,637	374,637	377,564	374,986	0	(349)	0	(349)	0	374,637	0	0	0	3,745	10/15/2013
03235E AK 6	5.010% 06/25/35..... INVESCO LTD 5.375% 02/27/13.....		12/10/2012	Call	101.0770	75,808	75,000	74,996	75,000	0	0	0	0	0	75,000	0	808	808	5,185	02/27/2013
040555 CM 4	5.050% 09/01/41..... ARIZONA PUBLIC SERV CO 5.050% 09/01/41.....		03/15/2012	Wells Fargo Securities		1,055,850	1,000,000	993,260	993,301	0	25	0	25	0	993,326	0	62,524	62,524	28,757	09/01/2041
04542B MS 8	5.010% 06/25/35..... ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		12/01/2012	Paydown		192,837	192,837	190,306	190,469	0	2,368	0	2,368	0	192,837	0	0	0	4,275	06/25/2035
04626R AA 4	5.744% 05/01/16..... ASTORIA POWER PROJECT SERIES A 144A.....		12/01/2012	Various		422,093	422,093	422,093	422,093	0	0	0	0	0	422,093	0	0	0	13,027	05/01/2016
04882P CH 0	8.707% 07/02/21..... ATLANTIC RICHFIELD CO S 8.550% 03/01/12.....		03/01/2012	Maturity		75,000	75,000	92,690	75,476	0	(476)	0	(476)	0	75,000	0	0	0	1,888	03/01/2012
049164 AK 2	5.100% 03/02/26..... ATLAS AIR INC 7.336% 01/02/18.....		12/07/2012	Redemption	100.0000	293,823	293,823	295,931	294,918	0	(119)	0	(119)	0	294,799	0	(976)	(976)	12,318	01/02/2018
049164 BE 5	8.707% 07/02/21..... ATLAS AIR INC 2000-1 PASS THROUGH CERT.....		12/07/2012	Redemption	100.0000	160,968	160,968	160,968	160,968	0	0	0	0	0	160,968	0	0	0	10,601	07/02/2021
05606T AA 1	5.100% 03/02/26..... BXG RECEIVABLES NOTE TRUST 2010-A A.....	E	12/02/2012	Paydown		423,516	423,516	423,192	423,063	0	453	0	453	0	423,516	0	0	0	11,491	03/02/2026
05949A EC 0	5.500% 05/25/34..... BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....		12/01/2012	Paydown		3,628,874	3,628,874	3,593,153	3,605,544	0	23,330	0	23,330	0	3,628,874	0	0	0	114,744	05/25/2034
05955P AJ 7	5.000% 06/26/21..... BANC OF AMERICA FUNDING CORP 2009-R15A.....		12/01/2012	Paydown		237,467	237,467	235,389	236,313	0	1,153	0	1,153	0	237,467	0	0	0	6,690	06/26/2021
05955Q AE 6	5.204% 01/25/42..... BANC OF AMERICA FUNDING..... CORP 2009-R17 3A1 5.500% 02/26/20.....		12/01/2012	Paydown		335,161	335,161	336,836	335,575	0	(415)	0	(415)	0	335,161	0	0	0	11,042	02/26/2020
05955R AA 2	5.204% 01/25/42..... BANC OF AMERICA LARGE LOAN 2009-FDG A.....		12/01/2012	Paydown		18,490	18,490	19,518	19,489	0	(999)	0	(999)	0	18,490	0	0	0	526	01/25/2042
05956T AA 7	4.000% 05/26/36..... BANC OF AMERICA FUNDING CORP 2011-R1 A1.....		12/01/2012	Paydown		636,157	636,157	632,579	633,364	0	2,793	0	2,793	0	636,157	0	0	0	15,149	05/26/2036
073914 VK 6	3.552% 10/25/25..... BEAR STEARNS MTGE SEC INC 1997-4 A4.....		12/01/2012	Paydown		215,131	215,131	207,601	209,166	0	5,965	0	5,965	0	215,131	0	0	0	3,863	10/25/2025
097014 AG 9	6.540% 06/30/24..... BOEING CAPITAL CORP 6.500% 02/15/12.....		02/15/2012	Maturity		75,000	75,000	83,309	75,164	0	(164)	0	(164)	0	75,000	0	0	0	2,438	02/15/2012
099738 AA 4	6.540% 06/30/24..... BORGER ENERGY ASSOCIATE 7.260% 12/31/22.....		12/31/2012	Redemption	100.0000	255,702	255,702	255,702	255,702	0	0	0	0	0	255,702	0	0	0	13,923	12/31/2022
10623* AA 4	6.540% 06/30/24..... BRAZOS SANDY CREEK ELEC COOP.....		12/30/2012	Redemption	100.0000	45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	2,998	06/30/2024

E14.1

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	For 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	
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....		06/01/2012.	Redemption 100.0000.....		89,404	89,404	89,404	89,404	0	0	0	0	0	89,404	0	0	0	0	3,062	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000% 09/25/18.....		12/01/2012.	Paydown.....		578,369	578,369	577,004	576,916	0	1,453	0	1,453	0	578,369	0	0	0	0	15,002	09/25/2018.
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1 AF4 6.240% 10/25/36.....		01/01/2012.	Paydown.....		806	806	850	848	0	(42)	0	(42)	0	806	0	0	0	0	4	10/25/2036.
12519B AA 2	CHRYSLER FINANCIAL AUTO SECUR 2008-B B.. 6.540% 11/10/14.....		05/08/2012.	Paydown.....		2,000,000	2,000,000	2,087,734	2,023,629	0	(23,629)	0	(23,629)	0	2,000,000	0	0	0	0	54,189	11/10/2014.
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C..... 4.860% 03/15/14.....		12/15/2012.	Paydown.....		315,214	315,214	315,183	315,200	0	14	0	14	0	315,214	0	0	0	0	15,319	03/15/2014.
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE..... 4.500% 03/18/26.....		12/18/2012.	Paydown.....		143,982	143,982	143,982	143,982	0	0	0	0	0	143,982	0	0	0	0	3,592	03/18/2026.
12615S AM 2	CNH WHOLESALE MASTER NOTE TRST 2009-1A B 8.742% 07/15/15.....		07/15/2012.	Paydown.....		2,000,000	2,000,000	2,178,125	2,052,209	0	(52,209)	0	(52,209)	0	2,000,000	0	0	0	0	104,077	07/15/2015.
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18.....		12/16/2012.	Paydown.....		533,667	533,667	533,594	533,610	0	58	0	58	0	533,667	0	0	0	0	7,747	04/16/2018.
12620T AD 3	CNH EQUIPMENT TRUST 2009-B A4..... 5.170% 10/15/14.....		10/15/2012.	Paydown.....		1,103,427	1,103,427	1,157,392	1,119,919	0	(16,492)	0	(16,492)	0	1,103,427	0	0	0	0	33,709	10/15/2014.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R 4A1 6.500% 05/27/37.....		12/01/2012.	Paydown.....		124,301	124,301	125,700	124,822	0	(521)	0	(521)	0	124,301	0	0	0	0	5,285	05/27/2037.
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34.....		12/01/2012.	Paydown.....		310,157	310,157	277,785	283,266	0	26,891	0	26,891	0	310,157	0	0	0	0	13,002	10/25/2034.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35.....		12/01/2012.	Paydown.....		426,774	426,774	347,522	379,215	0	79,578	32,019	47,559	0	426,774	0	0	0	0	16,062	11/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35.....		12/31/2012.	Security Withdraw.....		0	162,223	132,098	144,145	0	949	12,171	(11,222)	0	132,923	0	(132,923)	(132,923)	0	6,990	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17..... 5.500% 10/25/35.....		12/01/2012.	Paydown.....		658,226	658,226	617,907	628,028	0	30,198	0	30,198	0	658,226	0	0	0	0	20,879	10/25/2035.
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8 5.000% 10/25/33.....		12/01/2012.	Paydown.....		2,624,941	2,624,941	2,500,359	2,588,605	0	36,336	0	36,336	0	2,624,941	0	0	0	0	66,553	10/25/2033.
12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6 5.250% 09/25/33.....		09/01/2012.	Paydown.....		571,775	571,775	570,525	569,889	0	1,887	0	1,887	0	571,775	0	0	0	0	11,345	09/25/2033.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7..... 5.000% 07/25/34.....		12/01/2012.	Paydown.....		132,198	132,198	128,232	130,909	0	1,289	0	1,289	0	132,198	0	0	0	0	3,703	07/25/2034.
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1..... 5.500% 09/25/35.....		12/01/2012.	Paydown.....		580,779	580,779	576,060	577,623	0	3,156	0	3,156	0	580,779	0	0	0	0	17,181	09/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8..... 5.500% 06/25/35.....		12/01/2012.	Paydown.....		170,789	170,789	169,159	170,302	0	1,617	1,131	486	0	170,789	0	0	0	0	5,512	06/25/2035.
12705Q AL 9	CABOT CORP MTN 8.270% 08/14/12.....		08/14/2012.	Maturity.....		75,000	75,000	88,604	76,313	0	(1,313)	0	(1,313)	0	75,000	0	0	0	0	4,118	08/14/2012.
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A 6.090% 12/19/16.....		12/19/2012.	Redemption 100.0000.....		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	0	24,360	12/19/2016.
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5 5.590% 11/25/35.....		12/01/2012.	Paydown.....		201,715	201,715	201,715	200,135	0	1,580	0	1,580	0	201,715	0	0	0	0	5,821	11/25/2035.

E14.2

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	For 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
161546 FW 1	CHASE FUNDING MORTGAGE LOAN 2003-4 1A6 4.429% 10/25/14.....		12/01/2012	Paydown.....		265,910	265,910	258,595	262,229	0	3,681	0	3,681	0	265,910	0	0	0	7,404	10/25/2014
16162W BV 0	CHASE MORTGAGE FINANCE CORP 2003-S12 1A1 4.750% 12/25/18.....		12/01/2012	Paydown.....		214,652	214,652	216,799	215,292	0	(639)	0	(639)	0	214,652	0	0	0	4,554	12/25/2018
16165T AJ 2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....		12/01/2012	Paydown.....		426,499	426,499	358,259	372,991	0	53,508	0	53,508	0	426,499	0	0	0	16,367	02/25/2035
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4... 3.150% 08/15/16.....		12/15/2012	Paydown.....		584,241	584,241	584,177	584,220	0	20	0	20	0	584,241	0	0	0	17,227	08/15/2016
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5... 5.625% 09/25/35.....		12/01/2012	Paydown.....		598,253	598,253	571,179	571,179	0	27,074	0	27,074	0	598,253	0	0	0	18,366	09/25/2035
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1... 5.000% 02/25/21.....		12/01/2012	Paydown.....		172,303	172,303	168,965	170,017	0	2,286	0	2,286	0	172,303	0	0	0	4,859	02/25/2021
172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8... 5.500% 09/25/34.....		03/01/2012	Paydown.....		261,755	261,755	261,755	261,755	0	0	0	0	0	261,755	0	0	0	1,996	09/25/2034
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4... 5.939% 07/25/36.....		12/01/2012	Paydown.....		36,021	36,021	32,599	33,769	0	2,252	0	2,252	0	36,021	0	0	0	2,136	07/25/2036
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7... 5.750% 04/25/36.....		08/01/2012	Paydown.....		1,235,790	1,235,790	1,244,286	1,235,665	0	125	0	125	0	1,235,790	0	0	0	28,409	04/25/2036
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3... 6.000% 09/25/37.....		12/01/2012	Paydown.....		482,574	482,574	480,161	480,212	0	2,362	0	2,362	0	482,574	0	0	0	13,359	09/25/2037
185896 C* 6	CLEVELAND-CLIFFS INC 6.590% 06/15/15..... CONSECO FINANCE SECURITIZATION 2001-2 M 7.690% 02/01/33.....		12/28/2012	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	626,297	06/15/2015
20846Q HE 1	CONSOLIDATED EDISON INC 8.710% 06/30/22... 209115 A* 5		12/30/2012	Various.....		16,470	16,470	16,470	16,470	0	0	0	0	0	16,470	0	0	0	1,084	06/30/2022
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5..... 8.100% 08/15/25.....		12/01/2012	Paydown.....		18,604	18,604	18,583	18,604	0	0	0	0	0	18,604	0	0	0	792	08/15/2025
211327 AB 7	CNA FINANCIAL CORP 8.375% 08/15/12.....		08/15/2012	Maturity.....		75,000	75,000	83,516	75,852	0	(852)	0	(852)	0	75,000	0	0	0	6,281	08/15/2012
219350 AN 5	CORNING INC 6.200% 03/15/16.....		11/26/2012	Call 117.6550.....		1,764,825	1,500,000	1,538,970	1,518,084	0	(3,521)	0	(3,521)	0	1,514,563	0	250,262	250,262	111,342	03/15/2016
224044 BM 8	COX COMMUNICATIONS INC 5.450% 12/15/14... 22540A AJ 7		12/27/2012	Redemption 109.7414.....		373,121	340,000	338,825	339,573	0	135	0	135	0	339,708	0	33,413	33,413	19,148	12/15/2014
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1..... 7.600% 06/15/28.....		12/15/2012	Paydown.....		582,789	582,789	526,331	563,302	0	19,487	0	19,487	0	582,789	0	0	0	23,794	06/15/2028
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M 7.025% 03/15/28.....		12/15/2012	Paydown.....		555,386	555,386	508,178	533,017	0	22,369	0	22,369	0	555,386	0	0	0	22,274	03/15/2028
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1... 5.000% 05/25/18.....		12/01/2012	Paydown.....		419,577	419,577	425,866	421,513	0	(1,936)	0	(1,936)	0	419,577	0	0	0	10,594	05/25/2018
22541N LU 1	CS FIRST BOSTON MTG SEC CORP 2002-26 1B2... 6.250% 10/25/32.....		05/01/2012	Paydown.....		2,872,442	2,872,442	2,881,921	2,882,410	0	(9,968)	0	(9,968)	0	2,872,442	0	0	0	73,305	10/25/2032
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4... 5.500% 10/25/33.....		12/01/2012	Paydown.....		1,685,365	1,685,365	1,663,113	1,670,714	0	14,651	0	14,651	0	1,685,365	0	0	0	45,067	10/25/2033
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1..... 5.250% 10/25/19.....		12/01/2012	Paydown.....		513,287	513,287	524,834	520,930	0	(7,644)	0	(7,644)	0	513,287	0	0	0	15,460	10/25/2019
2254W0 PE 9	CS FIRST BOSTON MRTGE SEC 2005-11 8A1.....		11/01/2012	Paydown.....		292,225	292,225	294,736	292,698	0	(474)	0	(474)	0	292,225	0	0	0	6,506	12/25/2035

E14.3

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	For 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
2254W0 PE 9	5.250% 12/25/35..... CS FIRST BOSTON MRTGE SEC 2005-11 8A1.....		11/29/2012	Redemption	100.0000	523,136	523,136	527,631	523,983	0	(126)	0	(126)	0	523,858	0	(722)	(722)	25,176	12/25/2035
	5.250% 12/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		12/30/2012	Redemption	100.0000	42,247	42,247	42,247	42,247	0	0	0	0	0	42,247	0	0	0	1,566	03/30/2025
22943Y UB 3	CREDIT SUISSE MTG CAPITAL..... CERT 2009-3R 28A1 3.022% 08/27/37.....		12/01/2012	Paydown		562,167	562,167	545,654	546,408	0	15,759	0	15,759	0	562,167	0	0	0	13,859	08/27/2037
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C..... 3.050% 08/15/15.....		12/15/2012	Paydown		649,639	649,639	649,562	649,592	0	47	0	47	0	649,639	0	0	0	18,517	08/15/2015
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A..... 7.590% 07/10/18.....		07/10/2012	Redemption	100.0000	30,362	30,362	30,362	30,362	0	0	0	0	0	30,362	0	0	0	1,398	07/10/2018
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16.....		06/06/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,035	04/15/2016
31953* AL 6	BNSF RAILWAY COMPANY SERIES A..... 5.960% 10/15/27.....		11/15/2012	Various		88,218	88,218	88,218	88,218	0	0	0	0	0	88,218	0	0	0	3,986	10/15/2027
31953* AM 4	BNSF RAILWAY COMPANY SERIES B..... 5.960% 10/15/27.....		11/15/2012	Redemption	100.0000	8,866	8,866	8,866	8,866	0	0	0	0	0	8,866	0	0	0	401	10/15/2027
31953* AN 2	BNSF RAILWAY COMPANY SERIES C..... 5.960% 10/15/27.....		11/15/2012	Various		56,103	56,103	56,103	56,103	0	0	0	0	0	56,103	0	0	0	2,535	10/15/2027
31953* AP 7	BNSF RAILWAY COMPANY SERIES D..... 5.960% 10/15/27.....		11/15/2012	Various		22,721	22,721	22,721	22,721	0	0	0	0	0	22,721	0	0	0	1,027	10/15/2027
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E..... 5.960% 10/15/27.....		11/15/2012	Redemption	100.0000	30,139	30,139	30,139	30,139	0	0	0	0	0	30,139	0	0	0	1,362	10/15/2027
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3..... 5.250% 09/25/34.....		12/01/2012	Paydown		1,139,404	1,139,404	1,098,990	1,118,170	0	21,234	0	21,234	0	1,139,404	0	0	0	50,327	09/25/2034
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7..... 5.500% 05/25/34.....		12/01/2012	Paydown		1,477,315	1,477,315	1,462,542	1,468,928	0	8,387	0	8,387	0	1,477,315	0	0	0	44,287	05/25/2034
32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2..... 5.250% 06/25/34.....		12/01/2012	Paydown		3,193,290	3,193,290	3,051,089	3,133,744	0	59,546	0	59,546	0	3,193,290	0	0	0	106,178	06/25/2034
32051G CN 3	FIRST HORIZON MTG PASS-THRU..... TR 2004-7 1A2 5.500% 01/25/35.....		12/01/2012	Paydown		478,653	478,653	473,269	476,111	0	2,542	0	2,542	0	478,653	0	0	0	11,867	01/25/2035
32051G KU 8	FIRST HORIZON MTG PASS-THRU..... TR 2005-2 1A2 5.500% 05/25/35.....		03/01/2012	Paydown		423,378	423,378	419,673	421,452	0	1,926	0	1,926	0	423,378	0	0	0	3,529	05/25/2035
33612# AA 5	FIRST POTOMAC REALTY 6.410% 06/15/13.....		06/11/2012	Redemption	100.0000	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	444,897	06/15/2013
33761N A* 0	FIRST SERVICE CORPORATION..... SENIOR SECURED NOTES 5.440% 04/01/15.....		04/01/2012	Redemption	100.0000	400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,880	04/01/2015
34529G AG 0	FORD CREDIT AUTO OWNER TRUST 2009-D A4..... 2.980% 08/15/14.....		12/15/2012	Paydown		663,598	663,598	663,489	663,562	0	36	0	36	0	663,598	0	0	0	17,943	08/15/2014
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE..... 6.500% 12/19/25.....		12/31/2012	Redemption	100.0000	238,443	238,443	238,443	238,443	0	0	0	0	0	238,443	0	0	0	9,760	12/19/2025
361561 AA 1	SYSTEM ENERGY RESOURCES..... GG1C FUNDING CORP 5.129% 01/15/14.....		01/15/2012	Redemption	100.0000	2,198	2,198	2,191	2,196	0	0	0	0	0	2,196	0	2	2	56	01/15/2014
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29.....		12/01/2012	Paydown		150,455	150,455	128,068	130,721	0	19,734	0	19,734	0	150,455	0	0	0	5,125	04/25/2029
36161F AE 5	GE EQUIPMENT MIDTICKET LLC 2009-1 B.....		12/15/2012	Paydown		2,000,000	2,000,000	2,072,273	2,032,557	0	(32,557)	0	(32,557)	0	2,000,000	0	0	0	113,400	11/16/2020

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	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
36187X AD 8	5.670% 11/16/20..... GMAC MTGE SERVICER ADV FDNG 2011-1A A...		03/15/2012	Paydown.....		2,500,000	2,500,000	2,499,972	2,499,979	0	21	0	21	0	2,500,000	0	0	0	23,250	03/15/2023
362341 4B 2	3.720% 03/15/23..... GSR MORTGAGE LOAN TRUST 2006-AR1 2A2....		12/01/2012	Paydown.....		674,485	674,485	652,562	664,226	0	10,259	0	10,259	0	674,485	0	0	0	10,810	01/25/2036
362341 DK 2	2.774% 01/25/36..... GSR MORTGAGE LOAN TRUST 2005-6F 1A1.....		12/01/2012	Paydown.....		681,103	681,103	686,211	683,481	0	(2,379)	0	(2,379)	0	681,103	0	0	0	17,028	07/25/2035
369550 AK 4	5.000% 07/25/35..... GENERAL DYNAMICS SENIOR NOTE.....		12/07/2012	Call 101.6910.....		127,114	125,000	119,786	124,091	0	612	0	612	0	124,702	0	2,411	2,411	5,637	05/15/2013
36962G H3 1	4.250% 05/15/13..... GENERAL ELECTRIC CAPITAL..... CORP MTN SERIES A 5.000% 03/30/19.....		03/30/2012	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	03/30/2019
39121J A* 1	GREAT RIVER ENERGY 2009 5.810% 07/01/21...		07/01/2012	Redemption 100.0000.....		139,535	139,535	139,535	139,535	0	0	0	0	0	139,535	0	0	0	8,107	07/01/2021
39153V AR 5	GREAT AMERICA LEASING REC 2009-1 A4.....		12/15/2012	Paydown.....		1,053,563	1,053,563	1,053,476	1,053,537	0	26	0	26	0	1,053,563	0	0	0	30,479	12/15/2013
393505 CF 7	3.190% 12/15/13..... GREEN TREE FINANCIAL CORP 1994-2 A5.....		12/15/2012	Paydown.....		163,535	163,535	162,921	163,507	0	28	0	28	0	163,535	0	0	0	7,499	05/15/2019
393505 KX 9	8.300% 05/15/19..... GREEN TREE FINANCIAL CORP.....		12/15/2012	Paydown.....		1,608,514	1,608,514	1,593,434	1,602,408	0	6,106	0	6,106	0	1,608,514	0	0	0	59,788	02/15/2027
40432B AA 7	1995-10 M1 MH 7.000% 02/15/27..... HSI ASSET LOAN OBLIGATION 2007-2 1A1.....		12/01/2012	Paydown.....		394,381	394,381	358,892	366,910	0	27,472	0	27,472	0	394,381	0	0	0	8,930	09/25/2037
412824 AB 0	5.500% 09/25/37..... HARLEYSVILLE GROUP INC 5.750% 07/15/13.....		07/13/2012	Call 105.1740.....		78,880	75,000	70,340	73,965	0	346	0	346	0	74,312	0	4,569	4,569	4,289	07/15/2013
42805R AU 3	4.260% 03/25/14..... HERTZ VEHICLE FINANCING LLC 2009-2A A1.....		12/25/2012	Paydown.....		750,000	750,000	749,955	749,984	0	16	0	16	0	750,000	0	0	0	29,288	03/25/2014
42805R AW 9	4.940% 03/25/16..... HERTZ VEHICLE FINANCING LLC 2009-2A B1.....		12/25/2012	Paydown.....		1,250,000	1,250,000	1,249,736	1,249,855	0	145	0	145	0	1,250,000	0	0	0	56,604	03/25/2016
42809H AD 9	5.600% 02/15/41..... HESS CORP.....		03/16/2012	Bank of America.....		1,088,560	1,000,000	1,026,310	1,026,208	0	(74)	0	(74)	0	1,026,134	0	62,426	62,426	33,600	02/15/2041
428236 AG 8	6.500% 07/01/12..... HEWLETT-PACKARD CO.....		07/01/2012	Maturity.....		75,000	75,000	83,275	75,641	0	(641)	0	(641)	0	75,000	0	0	0	4,875	07/01/2012
437185 AC 5	RESIDENTIAL FUNDING MRTGE..... SEC 2006-HI2 A3 5.790% 02/25/36.....		12/01/2012	Paydown.....		522,712	522,712	478,281	504,680	0	18,032	0	18,032	0	522,712	0	0	0	16,269	02/25/2036
43718W AB 8	RESIDENTIAL FUNDING MRTGE..... SECU 2007-HI1 A2 5.640% 03/25/37.....		12/01/2012	Paydown.....		1,919,004	1,919,004	1,880,624	1,908,624	0	10,380	0	10,380	0	1,919,004	0	0	0	59,056	03/25/2037
44440* AA 4	HUGHES AIRCRAFT COMPANY 10.360% 03/29/12.....		03/29/2012	Redemption 100.0000.....		139,532	139,532	139,532	139,532	0	0	0	0	0	139,532	0	0	0	7,228	03/29/2012
44921A AD 3	HYUNDAI AUTO RECEIVABLES TRUST 2009-A A4.....		12/15/2012	Paydown.....		846,164	846,164	846,021	846,110	0	55	0	55	0	846,164	0	0	0	22,314	03/15/2016
452308 AM 1	3.150% 03/15/16..... ILLINOIS TOOLWORKS 144A 4.875% 09/15/41.....		03/16/2012	Deutsche Bank Securities.....		3,732,575	3,500,000	3,489,390	3,489,478	0	89	0	89	0	3,489,567	0	243,008	243,008	95,266	09/15/2041
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....		12/01/2012	Paydown.....		415,501	415,501	408,489	408,549	0	6,952	0	6,952	0	415,501	0	0	0	8,342	08/25/2034
45660N QC 2	4.738% 08/25/34..... RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....		12/01/2012	Paydown.....		551,754	551,754	485,552	530,850	0	20,904	0	20,904	0	551,754	0	0	0	15,105	06/25/2033
45957@ AE 6	4.750% 06/25/33..... THE INTERNATIONAL GROUP INC.....		11/01/2011	Tax Free Exchange.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	0	11/01/2016

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
46616M AA 8	GUAR GEN PTS & WORLDWID 5.980% 11/01/16. HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48.		12/15/2012	Paydown		153,414	153,414	152,455	152,487	0	927	0	927	0	153,414	0	0	0	3,164	12/15/2048
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002- C3 B 5.146% 07/12/35.		12/01/2012	Paydown		854,066	854,066	891,031	869,946	0	(15,880)	0	(15,880)	0	854,066	0	0	0	43,258	07/12/2035
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2 5.810% 05/25/36.		12/01/2012	Paydown		419,348	419,348	412,010	416,992	0	2,356	0	2,356	0	419,348	0	0	0	12,847	05/25/2036
472319 AA 0	JEFFERIES GROUP INC SENIOR NOTES 7.750% 03/15/12.		03/15/2012	Maturity		75,000	75,000	85,741	75,356	0	(356)	0	(356)	0	75,000	0	0	0	2,906	03/15/2012
477874 AD 3	JOHN DEERE OWNER TRUST 2009-A A4 3.960% 05/16/16.		06/15/2012	Paydown		1,000,000	1,000,000	999,375	999,838	0	162	0	162	0	1,000,000	0	0	0	15,863	05/16/2016
484168 AA 7	KANE PIPELINE OPERATING PART SENIOR NOTES 7.750% 02/15/12.		02/15/2012	Maturity		7,000,000	7,000,000	7,876,680	7,017,295	0	(17,295)	0	(17,295)	0	7,000,000	0	0	0	271,250	02/15/2012
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		09/30/2012	Redemption 100.0000		5,996	5,996	5,996	5,996	0	0	0	0	0	5,996	0	0	0	339	03/29/2021
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2 0.390% 06/27/25.		12/27/2012	Paydown		1,045,690	1,045,690	996,020	1,015,515	0	30,176	0	30,176	0	1,045,690	0	0	0	3,826	06/27/2025
494492 AA 9	KINCAID GENERATION LLC 7.330% 06/15/20		12/15/2012	Redemption 100.0000		328,681	328,681	329,496	329,067	0	(36)	0	(36)	0	329,031	0	(350)	(350)	18,069	06/15/2020
52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A 1.700% 08/20/18.		11/20/2012	Paydown		778,418	778,418	764,572	770,243	0	8,175	0	8,175	0	778,418	0	0	0	5,334	08/20/2018
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B 4.000% 01/20/19.		12/20/2012	Paydown		1,160,680	1,160,680	1,128,878	1,132,426	0	28,254	0	28,254	0	1,160,680	0	0	0	44,398	01/20/2019
52177A AA 3	LEAF II RECEIVABLES FNDG LLC 2010-3 A 3.450% 06/20/16.		11/20/2012	Paydown		941,950	941,950	939,412	941,078	0	872	0	872	0	941,950	0	0	0	15,118	06/20/2016
52177A AB 1	LEAF II RECEIVABLES FNDG LLC 2010-3 B 4.900% 02/20/22.		12/20/2012	Paydown		279,675	279,675	276,878	277,648	0	2,027	0	2,027	0	279,675	0	0	0	13,620	02/20/2022
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL BANK-LE 7.240% 12/05/20.		12/05/2012	Redemption 100.0000		151,487	151,487	151,487	151,487	0	0	0	0	0	151,487	0	0	0	9,522	12/05/2020
52520M AG 8	LEHMAN MTG TRUST 2005-1 5.500% 09/25/35		12/01/2012	Paydown		436,678	436,678	417,901	417,901	0	18,777	0	18,777	0	436,678	0	0	0	14,901	09/25/2035
53117C AG 7	LIBERTY PROPERTY LP 6.375% 08/15/12		08/15/2012	Maturity		100,000	100,000	108,154	100,849	0	(849)	0	(849)	0	100,000	0	0	0	6,375	08/15/2012
55265K 2C 2	MASTR ASSET SEC TRUST 2003-11 6A15 5.250% 12/25/33.		12/01/2012	Paydown		6,060,037	6,060,037	5,839,414	5,991,592	0	68,445	0	68,445	0	6,060,037	0	0	0	140,383	12/25/2033
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.000% 12/25/18.		12/01/2012	Paydown		239,825	239,825	240,724	239,989	0	(164)	0	(164)	0	239,825	0	0	0	6,034	12/25/2018
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750% 05/25/18.		12/01/2012	Paydown		65,512	65,512	64,611	64,884	0	628	0	628	0	65,512	0	0	0	1,861	05/25/2018
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4 3.510% 01/15/30.		12/15/2012	Paydown		148,733	148,733	148,705	148,719	0	15	0	15	0	148,733	0	0	0	5,113	01/15/2030
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A 4.809% 07/20/31.		12/20/2012	Paydown		236,801	236,801	236,798	236,799	0	2	0	2	0	236,801	0	0	0	5,878	07/20/2031
57183H FW 6	MARSHALL & ILSLEY CORP MTN SERIES E		01/15/2012	Call 100.0000		75,000	75,000	69,851	72,049	0	14	0	14	0	72,063	0	2,937	2,937	1,883	07/01/2018

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	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
57643M JK 1	5.020% 07/01/18..... MASTR ASSET SEC TRUST 2004-11 5A3..... 5.750% 12/25/34.....		12/01/2012	Paydown.....		164,911	164,911	133,578	139,087	0	25,824	0	25,824	0	164,911	0	0	0	8,865	12/25/2034
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		10/01/2012	Paydown.....		85,808	85,808	81,518	82,356	0	3,452	0	3,452	0	85,808	0	0	0	4,181	07/01/2035
59549W AA 1	MID STATE TRUST SERIES 11 A1..... 4.864% 07/15/38.....		12/15/2012	Paydown.....		86,065	86,065	81,547	82,109	0	3,956	0	3,956	0	86,065	0	0	0	2,292	07/15/2038
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37.....		12/01/2012	Paydown.....		88,320	88,320	90,377	90,295	0	(1,974)	0	(1,974)	0	88,320	0	0	0	2,878	08/15/2037
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45.....		12/01/2012	Paydown.....		108,120	108,120	107,970	107,965	0	156	0	156	0	108,120	0	0	0	2,978	12/15/2045
60040# AA 0	MILLENNIUM PIPELINE LLC..... SENIOR SECURED NOTES 5.330% 06/30/27.....		12/30/2012	Redemption 100.0000.....		50,502	50,502	50,502	50,502	0	0	0	0	0	50,502	0	0	0	2,019	06/30/2027
61166W AA 9	MONSANTO CO SENIOR NOTE 7.375% 08/15/12.....		08/15/2012	Maturity.....		75,000	75,000	86,882	76,130	0	(1,130)	0	(1,130)	0	75,000	0	0	0	5,531	08/15/2012
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21.....		02/17/2012	Tax Free Exchange.....		1,993,406	2,000,000	1,993,080	1,993,303	0	103	0	103	0	1,993,406	0	0	0	0	09/15/2021
637432 CU 7	NATIONAL RURAL UTILITIES COOP..... 7.250% 03/01/12.....		03/01/2012	Maturity.....		50,000	50,000	57,229	50,192	0	(192)	0	(192)	0	50,000	0	0	0	1,813	03/01/2012
63937W AE 5	NAVISTAR FINANCIAL CORP 2010-A C..... 6.160% 05/18/18.....		05/18/2012	Paydown.....		2,000,000	2,000,000	1,984,269	1,991,349	0	8,651	0	8,651	0	2,000,000	0	0	0	51,333	05/18/2018
66416T AF 2	NORTHEAST GENERATION CO..... SENIOR SECURED SERIES B 8.812% 10/15/26.....		10/15/2012	Redemption 100.0000.....		255,313	255,313	255,313	255,313	0	0	0	0	0	255,313	0	0	0	16,874	10/15/2026
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13.....		03/16/2012	Call 105.0000.....		54,600	52,000	54,883	52,645	0	(78)	0	(78)	0	52,566	0	2,034	2,034	1,887	08/15/2013
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE..... 5.676% 12/01/28.....		12/01/2012	Redemption 100.0000.....		247,698	247,698	251,695	250,952	0	(281)	0	(281)	0	250,671	0	(2,972)	(2,972)	14,059	12/01/2028
693320 AF 0	PHH CORP MEDIUM TERM NO 7.125% 03/01/13.....		08/23/2012	Redemption 103.3550.....		2,067,100	2,000,000	2,204,200	2,036,776	0	(19,920)	0	(19,920)	0	2,016,856	0	50,244	50,244	139,333	03/01/2013
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15.....		12/30/2012	Redemption 100.0000.....		11,000	11,000	12,168	11,433	0	(131)	0	(131)	0	11,302	0	(302)	(302)	680	12/30/2015
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12.....		10/15/2012	Various.....		916,950	916,950	594,225	594,225	0	0	0	0	0	594,225	0	322,726	322,726	66,967	12/31/2012
73932# AA 4	POWER MINN 9090 LLC SERIES..... A SENIOR SECURED NOTE 7.170% 07/15/27.....		10/15/2012	Various.....		25,451	25,451	25,451	25,451	0	0	0	0	0	25,451	0	0	0	1,618	07/15/2027
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A..... 5.670% 04/15/17.....		12/15/2012	Paydown.....		602,497	602,497	602,392	602,492	0	5	0	5	0	602,497	0	0	0	17,177	04/15/2017
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10..... 5.000% 10/25/33.....		12/01/2012	Paydown.....		2,068,428	2,068,428	1,977,288	2,021,538	0	46,890	0	46,890	0	2,068,428	0	0	0	56,007	10/25/2033
743263 AJ 4	PROGRESS ENERGY INC 6.850% 04/15/12.....		04/15/2012	Maturity.....		100,000	100,000	110,229	100,515	0	(515)	0	(515)	0	100,000	0	0	0	3,425	04/15/2012
745867 AS 0	PULTE HOMES INC 5.200% 02/15/15.....		11/08/2012	Redemption 108.0000.....		2,160,000	2,000,000	1,996,280	1,998,636	0	352	0	352	0	1,998,987	0	161,013	161,013	127,978	02/15/2015
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		09/01/2012	Redemption 100.0000.....		357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1..... 5.825% 02/26/36.....		12/01/2012	Paydown.....		188,419	188,419	188,419	188,419	0	0	0	0	0	188,419	0	0	0	5,887	02/26/2036
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4..... 4.000% 06/27/32.....		12/01/2012	Paydown.....		624,040	624,040	629,111	625,803	0	(1,763)	0	(1,763)	0	624,040	0	0	0	14,753	06/27/2032
74958D AH 1	RESIDENTIAL FUNDING MTG SEC..... I 2006-S10 2A1 5.500% 10/25/21.....		12/01/2012	Paydown.....		399,633	399,633	379,901	384,366	0	15,267	0	15,267	0	399,633	0	0	0	12,146	10/25/2021
75952A AF 4	RELIANT ENERGY MID-ATLANTIC..... PW SERIES B PASS THRU C 9.237% 07/02/17.....		07/02/2012	Redemption 100.0000.....		138,314	138,314	139,488	138,805	0	(72)	0	(72)	0	138,733	0	(419)	(419)	12,776	07/02/2017
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15..... 5.591% 07/25/34.....		04/01/2012	Paydown.....		(3,334)	(3,334)	(2,895)	(3,438)	0	104	0	104	0	(3,334)	0	0	0	(23,540)	07/25/2034

E14.7

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	Forfeign	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
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15..... 5.591% 07/25/34.....		12/31/2012.	Various.....		0	99,854	86,703	86,714	0	(11)	0	(11)	0	86,703	0	(86,703)	(86,703)	4,979	07/25/2034.
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.. 5.900% 12/25/33.....		12/01/2012.	Paydown.....		29,379	29,379	29,379	29,314	0	65	0	65	0	29,379	0	0	0	1,533	12/25/2033.
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13..... 4.500% 05/25/33.....		12/01/2012.	Paydown.....		206,542	206,542	196,440	203,987	0	2,555	0	2,555	0	206,542	0	0	0	4,756	05/25/2033.
76111X HD 8	RESIDENTIAL FUNDING MTG SEC..... I 2004-S4 1A6 5.250% 04/25/34.....		12/01/2012.	Paydown.....		2,428,819	2,428,819	2,299,788	2,396,495	0	32,324	0	32,324	0	2,428,819	0	0	0	61,956	04/25/2034.
76111X QK 2	RESIDENTIAL FUNDING MTG SEC..... I 2004-S9 1A7 5.500% 12/25/34.....		12/01/2012.	Paydown.....		961,570	961,570	951,955	956,499	0	5,071	0	5,071	0	961,570	0	0	0	43,673	12/25/2034.
76112B SP 6	RESIDENTIAL ASSET MTG..... PRODUCTS 2005-SP1 2A2 5.250% 09/25/34.....		06/01/2012.	Paydown.....		87,965	87,965	85,132	87,073	0	892	0	892	0	87,965	0	0	0	1,211	09/25/2034.
76169# AC 7	REYES HOLDINGS LLC SENIOR SECURED NOTES 6.080% 07/31/12.....		07/31/2012.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	121,600	07/31/2012.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A..... 3.650% 07/20/27.....		12/01/2012.	Paydown.....		370,880	370,880	370,877	370,736	0	144	0	144	0	370,880	0	0	0	7,061	07/20/2027.
803111 AQ 6	SARA LEE CORP 3.875% 06/15/13.....		04/06/2012.	Call 104.0288.....		260,072	250,000	231,835	246,660	0	588	0	588	0	247,248	0	12,824	12,824	2,987	06/15/2013.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 5.301% 12/25/33.....		12/01/2012.	Paydown.....		210,833	210,833	210,833	206,641	0	4,191	0	4,191	0	210,833	0	0	0	6,562	12/25/2033.
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A..... 5.798% 10/01/13.....		10/01/2012.	Redemption 100.0000.....		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	9,277	10/01/2013.
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1 4.480% 07/20/26.....		12/20/2012.	Paydown.....		254,739	254,739	254,692	254,705	0	34	0	34	0	254,739	0	0	0	5,797	07/20/2026.
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A. 3.510% 11/20/25.....		12/20/2012.	Paydown.....		125,818	125,818	125,806	125,809	0	9	0	9	0	125,818	0	0	0	2,256	11/20/2025.
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A. 3.840% 11/15/25.....		12/20/2012.	Paydown.....		334,833	334,833	334,798	334,807	0	26	0	26	0	334,833	0	0	0	6,318	11/15/2025.
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A 3.350% 06/20/18.....		12/20/2012.	Paydown.....		246,756	246,756	246,731	246,736	0	20	0	20	0	246,756	0	0	0	4,158	06/20/2018.
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A..... 7.420% 04/15/30.....		12/01/2012.	Paydown.....		245,385	245,385	245,246	245,076	0	310	0	310	0	245,385	0	0	0	10,577	04/15/2030.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A..... 6.000% 05/16/22.....		12/01/2012.	Paydown.....		936,231	936,231	935,706	935,493	0	738	0	738	0	936,231	0	0	0	27,299	05/16/2022.
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B..... 8.475% 05/16/22.....		12/01/2012.	Paydown.....		234,058	234,058	233,942	233,860	0	198	0	198	0	234,058	0	0	0	9,640	05/16/2022.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A..... 5.410% 01/01/28.....		01/01/2012.	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER..... COOP SENIOR SECURED NOT 5.750% 06/15/40		12/15/2012.	Redemption 100.0000.....		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	2,054	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER..... COOP SENIOR SECURED NOT 5.000% 06/15/25		12/15/2012.	Redemption 100.0000.....		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	1,923	06/15/2025.

E14.8

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	Forfeign	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
844741 AG 3	SOUTHWEST AIR 93-B 6.260% 09/24/12.....		09/24/2012.	Redemption 100.0000.....		304,247	304,247	260,536	299,823	0	4,425	0	4,425	0	304,247	0	0	0	19,046	09/24/2012.
844895 AS 1	SOUTHWEST GAS CORPORATION SENIOR NOTES 7.625% 05/15/12.....		05/15/2012.	Maturity.....		75,000	75,000	86,084	75,655	0	(655)	0	(655)	0	75,000	0	0	0	2,859	05/15/2012.
852891 AA 8	STANCORP FINANCIAL GROUP SENIOR NOTES 6.875% 10/01/12.....		10/01/2012.	Maturity.....		3,000,000	3,000,000	3,004,800	3,000,516	0	(516)	0	(516)	0	3,000,000	0	0	0	206,250	10/01/2012.
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.. 5.250% 09/25/33.....		12/01/2012.	Paydown.....		165,463	165,463	149,486	158,658	0	6,805	0	6,805	0	165,463	0	0	0	8,019	09/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.. 5.500% 02/25/20.....		12/01/2012.	Paydown.....		217,178	217,178	205,776	208,327	0	8,850	0	8,850	0	217,178	0	0	0	7,155	02/25/2020.
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4 4.790% 03/25/35.....		12/01/2012.	Paydown.....		1,458,209	1,458,209	1,452,741	1,453,025	0	5,185	0	5,185	0	1,458,209	0	0	0	34,057	03/25/2035.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9 5.250% 12/25/34.....		12/01/2012.	Paydown.....		759,608	759,608	735,574	746,152	0	13,456	0	13,456	0	759,608	0	0	0	19,286	12/25/2034.
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1 5.750% 07/25/35.....		12/01/2012.	Paydown.....		491,247	491,247	475,348	475,433	0	15,813	0	15,813	0	491,247	0	0	0	17,502	07/25/2035.
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25.....		12/23/2012.	Paydown.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,373	10/20/2025.
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26.....		12/23/2012.	Paydown.....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,346	01/20/2026.
875127 AU 6	TAMPA ELECTRIC 6.375% 08/15/12.....		08/15/2012.	Maturity.....		75,000	75,000	81,332	75,606	0	(606)	0	(606)	0	75,000	0	0	0	4,781	08/15/2012.
88031J AB 2	TENASKA GEORGIA PARTNERS..... SENIOR SECURED BOND 9.500% 02/01/30.....		08/01/2012.	Redemption 100.0000.....		113,785	113,785	119,468	117,878	0	(50)	0	(50)	0	117,828	0	(4,043)	(4,043)	8,107	02/01/2030.
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A..... 6.119% 03/30/24.....		12/30/2012.	Redemption 100.0000.....		196,100	196,100	196,100	196,100	0	0	0	0	0	196,100	0	0	0	7,500	03/30/2024.
88031R AA 6	TENASKA ALABAMA II PARTNERS..... 144A SENIOR SECURED NOT 6.125% 03/30/23..		12/30/2012.	Various.....		491,050	491,050	493,056	492,333	0	(79)	0	(79)	0	492,255	0	(1,205)	(1,205)	18,798	03/30/2023.
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A... 4.700% 06/15/26.....		12/15/2012.	Paydown.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,196	06/15/2026.
88641T AA 4	TIDEWATER AUTO REC TRUST 2010-A A..... 5.920% 05/15/17.....		11/15/2012.	Paydown.....		377,796	377,796	377,769	377,788	0	8	0	8	0	377,796	0	0	0	10,527	05/15/2017.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A..... 5.194% 10/16/40.....		12/16/2012.	Paydown.....		69,394	69,394	69,394	69,394	0	0	0	0	0	69,394	0	0	0	1,998	10/16/2040.
90781# AE 2	UNION PACIFIC RAILROAD COMPANY..... 4.910% 07/02/16.....		07/02/2012.	Redemption 100.0000.....		1,104,661	1,104,661	1,104,661	1,104,661	0	0	0	0	0	1,104,661	0	0	0	189,170	07/02/2016.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES..... 5.000% 05/31/20.....		10/01/2011.	Redemption 100.0000.....		80,000	80,000	54,775	54,775	0	0	0	0	0	54,775	0	25,225	25,225	0	05/31/2020.
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES 5.250% 09/23/30.....		12/23/2012.	Various.....		93,060	93,060	93,060	93,060	0	0	0	0	0	93,060	0	0	0	2,668	09/23/2030.
91913Y AD 2	VALERO ENERGY 6.875% 04/15/12.....		04/15/2012.	Maturity.....		75,000	75,000	84,461	75,432	0	(432)	0	(432)	0	75,000	0	0	0	2,578	04/15/2012.
92718B AA 3	DT AUTO OWNER TRUST 2009-1 A1..... 2.980% 10/15/15.....		09/15/2012.	Paydown.....		509,588	509,588	509,550	509,583	0	6	0	6	0	509,588	0	0	0	5,301	10/15/2015.
92922F QH 4	WASHINGTON MUTUAL 2004-S2 2A2.....		05/01/2012.	Paydown.....		572,019	572,019	573,896	570,464	0	1,555	0	1,555	0	572,019	0	0	0	8,269	06/25/2034.

E14.9

SCHEDULE D - PART 4

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

E14.10

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
92922F VE 5	5.500% 06/25/34..... WASHINGTON MUTUAL 2004-S3 3A1..... 6.000% 07/25/34.....		12/01/2012.	Paydown.....		.....0.....268,926.....0	.....0.....268,926.....0	.....0.....269,767.....0	.....0.....268,894.....0	.....0.....32.....0	.....0.....0.....0	.....0.....0.....0	.....0.....32.....0	.....0.....268,926.....0	.....0.....0.....0	.....0.....0.....0	.....0.....0.....0	.....0.....8,472.....0	.....0 07/25/2034. .....0	
94068V AE 3	AVISTA CORP WASH WATER 7.370% 05/10/12..		05/10/2012.	Maturity.....		.....5,000,000	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....0	.....0	.....0	.....193,463	05/10/2012.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES..... 5.870% 05/04/16.....		05/04/2012.	Redemption 100.0000.....		.....110,000.....0	.....110,000.....0	.....110,000.....0	.....110,000.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....110,000.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....3,229	05/04/2016.
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34....		12/01/2012.	Paydown.....		.....4,311,834	.....4,311,834	.....4,035,607	.....4,231,014	.....0	.....80,820	.....0	.....80,820	.....4,311,834	.....0	.....0	.....0	.....0	.....135,710	05/25/2034.
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18...		01/01/2012.	Paydown.....		.....47,817	.....47,817	.....48,266	.....47,727	.....0	.....90	.....0	.....90	.....47,817	.....0	.....0	.....0	.....0	.....179	12/25/2018.
94981A AA 1	WELLS FARGO MBS 2003-14 1A1..... 4.750% 12/25/18.....		12/01/2012.	Paydown.....		.....148,742.....0	.....148,742.....0	.....148,975.....0	.....148,649.....0	.....0.....0	.....94.....0	.....0.....0	.....94.....0	.....148,742.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....3,436	12/25/2018.
94981B AA 9	WELLS FARGO MBS 2004-T 2.633% 09/25/34....		12/01/2012.	Paydown.....		.....26,844	.....26,844	.....23,287	.....23,742	.....0	.....3,102	.....0	.....3,102	.....26,844	.....0	.....0	.....0	.....0	.....484	09/25/2034.
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5..... 2.610% 01/25/35.....		12/01/2012.	Paydown.....		.....577,262.....0	.....577,262.....0	.....565,716.....0	.....573,349.....0	.....0.....0	.....3,912.....0	.....0.....0	.....3,912.....0	.....577,262.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....8,898	01/25/2035.
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1..... 5.250% 08/25/35.....		12/01/2012.	Paydown.....		.....2,189,279.....0	.....2,189,279.....0	.....2,224,855.....0	.....2,211,965.....0	.....0.....0	.....(22,686) .....0	.....0.....0	.....(22,686) .....0	.....2,189,279.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....60,367	08/25/2035.
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6..... 5.250% 09/25/35.....		12/01/2012.	Paydown.....		.....653,079.....0	.....653,079.....0	.....623,731.....0	.....623,731.....0	.....0.....0	.....29,348.....0	.....0.....0	.....29,348.....0	.....653,079.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....18,223	09/25/2035.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8..... 5.500% 10/25/35.....		12/01/2012.	Paydown.....		.....744,378.....0	.....744,378.....0	.....706,926.....0	.....723,807.....0	.....0.....0	.....20,571.....0	.....0.....0	.....20,571.....0	.....744,378.....0	.....0.....0	.....0.....0	.....0.....0	.....0.....0	.....19,245	10/25/2035.
94984F AV 1	WELLS FARGO MBS 2006-11 6.000% 09/25/36....		12/01/2012.	Paydown.....		.....1,765,639	.....1,765,639	.....1,671,358	.....1,706,441	.....0	.....88,320	.....29,123	.....59,197	.....1,765,639	.....0	.....0	.....0	.....0	.....56,654	09/25/2036.
94984F AV 1	WELLS FARGO MBS 2006-11 6.000% 09/25/36.... WESTVACO CORP DEBENTURE 7.650% 03/15/27		12/31/2012.	Security Withdraw.....		.....0	.....24,828	.....23,145	.....23,995	.....0	.....235	.....909	.....(674)	.....23,321	.....0	.....0	.....(23,321)	.....(23,321)	.....1,448	09/25/2036.
961548 AQ 7	WINDSOR FINANCING LLC 1 5.881% 07/15/17....		10/15/2012.	Redemption 100.0000.....		.....223,138	.....223,138	.....223,138	.....223,138	.....0	.....0	.....0	.....0	.....223,138	.....0	.....0	.....0	.....0	.....8,228	07/15/2017.
973582 AA 7	EXPRESS PIPELINE LP LP 144A.....	A.	12/31/2012.	Redemption 100.0000.....		.....336,000	.....336,000	.....336,000	.....336,000	.....0	.....0	.....0	.....0	.....336,000	.....0	.....0	.....0	.....0	.....18,623	12/31/2017.
30217V AC 1	7.390% 12/31/17.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
305915 AC 4	XSTRATA CANADA CORP 7.350% 06/05/12.....	A.	06/05/2012.	Maturity.....		.....400,000	.....400,000	.....451,304	.....403,165	.....0	.....(3,165)	.....0	.....(3,165)	.....400,000	.....0	.....0	.....0	.....0	.....14,700	06/05/2012.
453258 AN 5	VALE INCO LTD 7.750% 05/15/12.....	A.	05/15/2012.	Maturity.....		.....3,000,000	.....3,000,000	.....2,997,510	.....2,999,872	.....0	.....128	.....0	.....128	.....3,000,000	.....0	.....0	.....0	.....0	.....116,250	05/15/2012.
669771 AR 8	TRANSCANADA CORP 8.500% 12/15/12.....	A.	12/15/2012.	Maturity.....		.....3,000,000	.....3,000,000	.....3,432,540	.....3,037,852	.....0	.....(37,852)	.....0	.....(37,852)	.....3,000,000	.....0	.....0	.....0	.....0	.....255,000	12/15/2012.
878742 AD 7	TECK COMINCO LTD 7.000% 09/15/12.....	A.	09/15/2012.	Maturity.....		.....75,000	.....75,000	.....82,251	.....75,786	.....0	.....(786)	.....0	.....(786)	.....75,000	.....0	.....0	.....0	.....0	.....5,250	09/15/2012.
89346D AA 5	TRANSALTA CORP 6.750% 07/15/12.....	A.	07/15/2012.	Maturity.....		.....75,000	.....75,000	.....81,654	.....75,562	.....0	.....(562)	.....0	.....(562)	.....75,000	.....0	.....0	.....0	.....0	.....5,063	07/15/2012.
055450 AC 4	BHP BILLITON FINANCE 8.500% 12/01/12.....	R	12/01/2012.	Maturity.....		.....75,000	.....75,000	.....93,036	.....77,427	.....0	.....(2,427)	.....0	.....(2,427)	.....75,000	.....0	.....0	.....0	.....0	.....6,375	12/01/2012.
08055E AD 8	BELO PLC EVST-2 19A 6.750% 02/27/12.....	F.	02/27/2012.	Maturity.....		.....5,000,000	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....0	.....0	.....0	.....168,750	02/27/2012.
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18...	F.	08/13/2012.	Call 100.0000.....		.....3,095,000	.....3,095,000	.....2,500,000	.....2,500,000	.....0	.....0	.....0	.....0	.....2,500,000	.....0	.....595,000	.....595,000	.....595,000	.....132,999	06/30/2018.
219868 AN 6	CORP ANDINA DE FOMENTO..... SUPRANATIONAL BANK 6.875% 03/15/12.....	F.	03/15/2012.	Maturity.....		.....75,000	.....75,000	.....83,117	.....75,267	.....0	.....(267)	.....0	.....(267)	.....75,000	.....0	.....0	.....0	.....0	.....2,578	03/15/2012.
614810 AA 7	MONTPELIER RE HOLDINGS 6.125% 08/15/13....	F.	11/05/2012.	Call 104.2010.....		.....2,084,020	.....2,000,000	.....1,968,620	.....1,990,963	.....0	.....4,599	.....0	.....4,599	.....1,995,562	.....0	.....88,458	.....88,458	.....88,458	.....149,722	08/15/2013.
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE 5.980% 07/12/16.....	R	10/12/2012.	Redemption 100.0000.....		.....31,894	.....31,894	.....31,894	.....31,894	.....0	.....0	.....0	.....0	.....31,894	.....0	.....0	.....0	.....0	.....1,192	07/12/2016.
71912N AA 5	PHOENIX PARK FUNDING LTD..... PHOENIX PARK GAS PROCES 7.267% 04/01/13...	F.	10/01/2012.	Redemption 100.0000.....		.....571,875	.....571,875	.....571,875	.....571,875	.....0	.....0	.....0	.....0	.....571,875	.....0	.....0	.....0	.....0	.....25,378	04/01/2013.
83363R AA 5	SOCIEDAD CONC AUTOPISTA.....	R	12/15/2012.	Redemption 100.0000.....		.....29,375	.....29,375	.....29,375	.....29,375	.....0	.....0	.....0	.....0	.....29,375	.....0	.....0	.....0	.....0	.....1,371	12/15/2026.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
87261G AC 9	CENTRA 144A SENIOR SECU 6.223% 12/15/26...					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
880334 AA 5	TNK-BP FINANCE SA 144A 6.125% 03/20/12.....	F.	03/20/2012.	Maturity.....		1,000,000	1,000,000	998,760	999,939	0	.61	0	.61	0	1,000,000	0	0	0	0	30,625	03/20/2012.
	TENGIZCHEVROIL FINANCE CO 144A.....	F.	11/15/2012.	Redemption	100.0000	35,682	35,682	35,860	35,730	0	(12)	0	(12)	0	35,718	0	(36)	(36)	0	1,392	11/15/2014.
	6.124% 11/15/14.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
D3917# AH 1	DEUTZ AG SERIES C 8.195% 03/31/15.....	F.	07/16/2012.	Redemption	100.0000	174,551	174,551	0	147	0	.3	0	.3	0	150	0	174,401	174,401	24,153	03/31/2015.	
D7625# AB 8	SOLARWORLD AG SENIOR UNSECURED NOTES	F.	05/25/2012.	Redemption	87.0000	1,740,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(260,000)	(260,000)	51,504	12/21/2016.	
	6.020% 12/21/16.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD.....	F.	12/17/2012.	Redemption	100.0000	90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	0	4,182	12/17/2022.
	4.600% 12/17/22.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK.....	F.	11/07/2012.	Redemption	100.0000	159,816	159,816	22,924	22,924	729	(558)	0	171	0	23,094	0	136,722	136,722	0	0	12/02/2016.
	0.000% 12/02/16.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD.....	F.	11/14/2012.	Redemption	100.0000	64,461	64,461	64,461	64,461	0	0	0	0	0	64,461	0	0	0	0	5,192	12/02/2016.
	8.553% 12/02/16.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G4939@ AA 7	IRISH FOOD PROCESSORS.....	F.	12/22/2012.	Redemption	100.0000	1,142,857	1,142,857	1,134,183	1,139,031	0	1,479	0	1,479	0	1,140,509	0	2,348	2,348	68,457	12/22/2015.	
	SENIOR GUARANTEED NOTES 5.990% 12/22/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Q1403* AD 5	BLUESCOPE STEEL LIMITED 8.210% 06/30/18...	F.	05/08/2012.	Redemption	100.0000	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	272,964	06/30/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					192,586,082	190,787,561	189,369,952	188,654,690	729	938,115	75,353	863,491	0	189,518,178	0	3,067,904	3,067,904	7,844,830	XXX	
8399997.	Total - Bonds - Part 4.....					209,485,111	207,686,590	207,024,784	206,487,143	729	4,612	75,353	(70,012)	0	206,417,132	0	3,067,979	3,067,979	8,559,160	XXX	
8399998.	Total - Bonds - Summary Item from Part 5.....					19,297,361	19,079,524	19,019,389	0	0	45,600	0	45,600	0	19,064,989	0	232,372	232,372	258,876	XXX	
8399999.	Total - Bonds.....					228,782,472	226,766,114	226,044,173	206,487,143	729	50,212	75,353	(24,412)	0	225,482,121	0	3,300,351	3,300,351	8,818,036	XXX	
Preferred Stocks - Industrial and Miscellaneous																					
36186R 20 9	ALLY FINANCIAL INC 144A.....		02/16/2012.	Tax Free Exchange.....	8.000	8,000	0.00	8,000	5,735	2,265	0	2,265	0	8,000	0	0	0	0	140	XXX	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					8,000	XXX	8,000	5,735	2,265	0	2,265	0	8,000	0	0	0	0	140	XXX	
8999997.	Total - Preferred Stocks - Part 4.....					8,000	XXX	8,000	5,735	2,265	0	2,265	0	8,000	0	0	0	0	140	XXX	
8999999.	Total - Preferred Stocks.....					8,000	XXX	8,000	5,735	2,265	0	2,265	0	8,000	0	0	0	0	140	XXX	
9899999.	Total - Preferred and Common Stocks.....					8,000	XXX	8,000	5,735	2,265	0	2,265	0	8,000	0	0	0	0	140	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					228,790,472	XXX	226,052,173	206,492,878	2,994	50,212	75,353	(22,147)	0	225,490,121	0	3,300,351	3,300,351	8,818,176	XXX	

E14.11

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/ Adjusted Carrying Value at Disposal	11 Change in 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 Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
										12	13	14	15	16										
Bonds - U.S. States, Territories and Possessions																								
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2.625% 12/01/42	11/06/2012	RBC Capital Markets	12/07/2012	Redemption	100.0000	7,564	7,564	7,564	7,564	0	0	0	0	0	0	0	0	0	0	0	17	14	
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES A 4.268% 01/01/28	06/06/2012	Citi	12/03/2012	Redemption	100.0000	125,000	125,000	125,000	125,000	0	0	0	0	0	0	0	0	0	0	0	1,802	0	
83756C AY 1	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERIES C 4.000% 11/01/42	05/23/2012	Citi	11/09/2012	Redemption	100.0000	645,000	645,000	645,000	645,000	0	0	0	0	0	0	0	0	0	0	0	10,463	0	
1799999	Total - Bonds - U.S. States, Territories & Possessions						777,564	777,564	777,564	777,564	0	0	0	0	0	0	0	0	0	0	0	12,282	14	
Bonds - U.S. Special Revenue and Special Assessment																								
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	08/06/2012	U B S	12/01/2012	Paydown		60,355	65,372	60,355	60,355	0	(5,017)	0	(5,017)	0	0	0	0	0	0	0	441	170	
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	08/06/2012	Goldman Sachs & Co	12/01/2012	Paydown		45,802	49,552	45,802	45,802	0	(3,750)	0	(3,750)	0	0	0	0	0	0	0	335	36	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						106,157	114,924	106,157	106,157	0	(8,767)	0	(8,767)	0	0	0	0	0	0	0	776	206	
Bonds - Industrial and Miscellaneous																								
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A 1.250% 03/20/15	03/21/2012	Various	12/20/2012	Various		1,317,808	1,283,650	1,317,808	1,317,808	0	34,158	0	34,158	0	0	0	0	0	0	0	6,671	0	
05564E BM 7	BRE PROPERTIES INC 3.375% 01/15/23	08/28/2012	Various	10/31/2012	Morgan Stanley & Co		2,800,000	2,783,728	2,812,964	2,783,994	0	266	0	266	0	0	0	0	0	0	28,970	21,525	1,688	
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.660% 12/02/27	09/06/2012	BB&T Capital Markets	12/02/2012	Paydown		41,005	41,005	41,005	41,005	0	0	0	0	0	0	0	0	0	0	0	153	0	
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19	03/13/2012	Citi	12/15/2012	Paydown		695,116	695,029	695,116	695,116	0	87	0	87	0	0	0	0	0	0	0	6,924	0	
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/19	03/13/2012	Citi	04/15/2012	Paydown		1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4 5.308% 08/25/35	05/07/2012	Wells Fargo Securities	12/01/2012	Paydown		53,611	52,472	53,611	53,611	0	1,139	0	1,139	0	0	0	0	0	0	0	1,161	71	
208245 AA 8	CONN FUNDING II LP 2012-AA A 4.000% 04/15/16	04/26/2012	Various	12/15/2012	Various		1,260,506	1,252,554	1,260,506	1,260,506	0	7,952	0	7,952	0	0	0	0	0	0	0	15,753	0	
345397 VY 6	FORD MOTOR CREDIT 2011-1 4.207% 04/15/16	06/06/2012	Tax Free Exchange	09/21/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0	0	0	0	
37048@ AB 0	GENERAL PARTS INTL INC FKA THE INTL GROUP INC 8.480% 11/01/16	11/01/2011	Tax Free Exchange	11/01/2012	Redemption	100.0000	500,000	500,000	500,000	501,528	0	1,528	0	1,528	0	0	0	0	0	0	(1,528)	(1,528)	29,717	0
53688Q AA 8	LITIGATION SETTLEMENT MONETIZE 2002-4A A 5.270% 10/25/32	01/06/2012	Key Bank	10/25/2012	Paydown		1,358,305	1,349,816	1,358,305	1,358,305	0	8,489	0	8,489	0	0	0	0	0	0	0	45,034	15,112	
57165A AA 6	MARRIOTT VACATION CLUB OWNTR 2012- 1A A 2.510% 05/20/30	06/20/2012	Credit Suisse	12/20/2012	Paydown		231,527	231,495	231,527	231,527	0	32	0	32	0	0	0	0	0	0	0	1,730	0	
57165A AB 4	MARRIOTT VACATION CLUB OWNTR 2012- 1A B 3.500% 05/20/30	06/20/2012	Credit Suisse	12/20/2012	Paydown		231,527	231,511	231,527	231,527	0	16	0	16	0	0	0	0	0	0	0	2,412	0	
60871R AC 4	MOLSON COORS BREWING CO 3.500% 05/01/22	04/27/2012	Various	10/25/2012	Morgan Stanley & Co		2,800,000	2,815,372	2,974,804	2,814,729	0	(643)	0	(643)	0	0	0	0	0	0	160,075	160,075	48,183	0
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A	02/29/2012	BB&T Capital Markets	12/10/2012	Paydown		215,125	215,113	215,125	215,125	0	12	0	12	0	0	0	0	0	0	0	3,043	0	

E15

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
685049 AB 4	3.450% 03/10/27 ORANGE LAKE TIMESHARE TRUST 2012-AA B. 4.870% 03/10/27		02/29/2012	BB&T Capital Markets	12/10/2012	Paydown	161,344	161,313	161,344	161,344	0	31	0	31	0	0	0	0	3,221	0
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A. 2.000% 09/20/29		10/16/2012	Credit Suisse	12/01/2012	Paydown	64,709	64,702	64,709	64,709	0	8	0	8	0	0	0	0	70	0
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.474% 01/25/42		01/20/2012	Credit Suisse First Boston	12/01/2012	Paydown	271,516	271,506	271,516	271,516	0	10	0	10	0	0	0	0	5,749	681
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A 2.840% 11/20/28		03/14/2012	Deutsche Bank Securities	12/20/2012	Paydown	364,550	364,473	364,550	364,550	0	77	0	77	0	0	0	0	4,022	0
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000% 03/17/25		11/09/2012	Barclays Capital Inc.	12/15/2012	Paydown	184,039	183,539	184,039	184,039	0	500	0	500	0	0	0	0	429	0
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450% 03/17/25		11/09/2012	Barclays Capital Inc.	12/15/2012	Paydown	73,616	73,600	73,616	73,616	0	16	0	16	0	0	0	0	255	0
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A 4.210% 05/14/27		05/16/2012	Wells Fargo Securities	12/14/2012	Paydown	116,667	116,652	116,667	116,667	0	14	0	14	0	0	0	0	1,528	0
94973V AX 5	WELLPOINT INC 3.125% 05/15/22		05/03/2012	Various	10/26/2012	Barclays Capital Inc.	3,000,000	2,985,150	3,030,630	2,985,775	0	625	0	625	0	0	44,855	44,855	45,313	87
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/20/25	E.	09/14/2012	Amherst Securities	12/01/2012	Paydown	229,831	229,831	229,831	229,831	0	0	0	0	0	0	0	0	589	0
067901 AJ 7	BARRICK GOLD CORP 144A 3.850% 04/01/22	A.	03/29/2012	J P Morgan & Co.	06/14/2012	Tax Free Exchange	1,000,000	999,430	999,439	999,439	0	9	0	9	0	0	0	0	0	0
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A 4.210% 05/18/27	F.	05/18/2012	Deutsche Bank Securities	12/18/2012	Paydown	116,667	116,652	116,667	116,667	0	14	0	14	0	0	0	0	1,487	0
227170 AD 9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A 3.810% 09/18/27	F.	09/21/2012	Wells Fargo Securities	12/18/2012	Paydown	25,000	24,990	25,000	25,000	0	10	0	10	0	0	0	0	132	0
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17/27	F.	07/25/2012	Deutsche Bank Securities	12/17/2012	Paydown	83,333	83,317	83,333	83,333	0	17	0	17	0	0	0	0	717	0
3899999.	Total - Bonds - Industrial and Miscellaneous						18,195,803	18,126,901	18,413,640	18,181,268	0	54,367	0	54,367	0	0	232,372	232,372	245,818	17,639
8399998.	Total - Bonds						19,079,524	19,019,389	19,297,361	19,064,989	0	45,600	0	45,600	0	0	232,372	232,372	258,876	17,859
9999999.	Total - Bonds, Preferred and Common Stocks							19,019,389	19,297,361	19,064,989	0	45,600	0	45,600	0	0	232,372	232,372	258,876	17,859

E15.1

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

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

**Sch. DA-Pt. 1
NONE**

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

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

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

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

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

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

**Sch. DB-Pt. D
NONE**

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	84,357,063	84,357,063	
7499999	Total - Common Stocks - Money Market Mutual Funds			84,357,063	84,357,063	XXX
7599999	Total - Common Stock			84,357,063	84,357,063	XXX
7699999	Total - Preferred and Common Stock			84,357,063	84,357,063	XXX
9999999	Totals			84,357,063	84,357,063	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....84,357,063 Book/Adjusted Carrying Value \$.....84,357,063
2. Average balance for the year: Fair Value \$.....111,171,193 Book/Adjusted Carrying Value \$.....111,171,193
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....84,357,063 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
U.S. Bank NA..... Cincinnati, OH.....		0.000	0	0	(7,440,858)	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX.....	0	0	(7,440,858)	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX.....	0	0	(7,440,858)	XXX..
0599999. Total Cash.....	.XXX..	.XXX.....	0	0	(7,440,858)	XXX..

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

1. January.....	(6,515,100)	4. April.....	(5,487,649)	7. July.....	(5,997,504)	10. October.....	(8,253,886)
2. February.....	(20,586,697)	5. May.....	(7,483,897)	8. August.....	(6,900,039)	11. November.....	(12,256,261)
3. March.....	(1,763,226)	6. June.....	(16,216,370)	9. September.....	(2,702,662)	12. December.....	(7,440,858)

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
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	.....ST..	State regulatory requirement.....	.....200,757	.....306,658	.....0	.....0
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE			.....0	.....0	.....0	.....0
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	.....ST..	State regulatory requirement.....	.....60,227	.....91,997	.....0	.....0
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	.....ST..	State regulatory requirement.....	.....100,379	.....153,329	.....0	.....0
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	.....ST..	State regulatory requirement.....	.....100,877	.....127,110	.....0	.....0
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	.....ST..	State regulatory requirement.....	.....401,514	.....613,316	.....0	.....0
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH	.....ST..	State regulatory requirement.....	.....1,627,542	.....2,423,884	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC	.....ST..	State regulatory requirement.....	.....175,662	.....268,326	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA	.....ST..	State regulatory requirement.....	.....250,946	.....383,323	.....0	.....0
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU			.....0	.....0	.....0	.....0
54. Puerto Rico.....PR			.....0	.....0	.....0	.....0
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	.....XXX..	.....XXX	.....0	.....0	.....0	.....0
59. Total.....	.....XXX..	.....XXX	.....2,917,904	.....4,367,943	.....0	.....0

DETAILS OF WRITE-INS

5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....XXX..XXX0000
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....XXX..XXX0000

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