



ANNUAL STATEMENT

For the Year Ended December 31, 2009
of the Condition and Affairs of the

HARTFORD LIFE INSURANCE COMPANY

NAIC Group Code.....0091, 0091 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of Connecticut	State of Domicile or Port of Entry Connecticut	Country of Domicile US
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	200 Hopmeadow Street..... Simsbury CT 06089-9793 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	200 Hopmeadow Street..... Simsbury CT 06089-9793 (Street and Number) (City or Town, State and Zip Code)	860-547-5000 (Area Code) (Telephone Number)
Mail Address	One Hartford Plaza..... Hartford CT 06155-0001 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	200 Hopmeadow Street..... Simsbury CT 06089-9793 (Street and Number) (City or Town, State and Zip Code)	860-547-5000 (Area Code) (Telephone Number)
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Laurence L. Gibbs (Name) statement.questions@thehartford.com (E-Mail Address)	860-843-8846 (Area Code) (Telephone Number) (Extension) 860-843-3884 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Nathan Levenson #	CEO, COB and President	2. James Michael Yanosy #	Vice President and Controller
3. Donald Christian Hunt	Corporate Secretary	4. Craig Douglas Morrow	VP & Appointed Actuary

OTHER

Gregory Gerard McGreevey	EVP & Chief Investment Officer	George Evans Eknaian #	SVP & Chief Actuary
John Nicholas Giamalis #	SVP, Corp Treasury & Banking	Robert William Paiano #	SVP and Treasurer

DIRECTORS OR TRUSTEES

Glenn David Lammey David Nathan Levenson # Gregory Gerard McGreevey

State of..... Connecticut
County of..... Hartford

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

(Signature)	(Signature)	(Signature)
David Nathan Levenson	James Michael Yanosy	Donald Christian Hunt
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CEO, COB and President	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [] No [X]
This 17 th day of December, 2010	b. If no:	
	1. State the amendment number	1
	2. Date filed	December 17, 2010
	3. Number of pages attached	7

Brenda M. Cunningham
Notary Public
My Commission Expires July 31, 2015



ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	22,914,117,844		22,914,117,844	25,751,772,096
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	215,637,152		215,637,152	1,412,820,058
2.2 Common stocks.....	4,289,792,665		4,289,792,665	2,418,800,753
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	1,990,407,036		1,990,407,036	2,304,888,396
3.2 Other than first liens.....	621,289,281		621,289,281	624,314,562
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	103,797,071		103,797,071	100,793,931
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....51,411,941, Sch. E-Part 1), cash equivalents (\$....6,272,470, Sch. E-Part 2) and short-term investments (\$....2,812,837,121, Sch. DA).....	2,870,521,531		2,870,521,531	3,032,417,102
6. Contract loans (including \$.....0 premium notes).....	953,690,067		953,690,067	981,422,267
7. Other invested assets (Schedule BA).....	719,226,574	12,039,510	707,187,064	938,834,113
8. Receivables for securities.....	18,659,174		18,659,174	338,652,393
9. Aggregate write-ins for invested assets.....	186,444,966	0	186,444,966	1,347,337,853
10. Subtotals, cash and invested assets (Lines 1 to 9).....	34,883,583,361	12,039,510	34,871,543,851	39,252,053,524
11. Title plants less \$.....0 charged off (for Title insurers only).....			0	
12. Investment income due and accrued.....	280,427,693		280,427,693	314,910,516
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in course of collection.....	6,476,575		6,476,575	6,627,611
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,697,711	1,259,993	2,437,718	2,523,082
13.3 Accrued retrospective premiums.....			0	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	37,578,312		37,578,312	36,598,070
14.2 Funds held by or deposited with reinsured companies.....			0	
14.3 Other amounts receivable under reinsurance contracts.....	204,477,860		204,477,860	248,190,864
15. Amounts receivable relating to uninsured plans.....	955		955	277,756
16.1 Current federal and foreign income tax recoverable and interest thereon.....	81,429,544		81,429,544	364,102,620
16.2 Net deferred tax asset.....	1,748,605,897	1,433,823,897	314,782,000	84,672,000
17. Guaranty funds receivable or on deposit.....	6,852,413		6,852,413	7,455,373
18. Electronic data processing equipment and software.....			0	
19. Furniture and equipment, including health care delivery assets (\$.....0).....	431,964	431,964	0	
20. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
21. Receivables from parent, subsidiaries and affiliates.....	35,239,018		35,239,018	13,769,489
22. Health care (\$.....0) and other amounts receivable.....	192,714	192,714	0	
23. Aggregate write-ins for other than invested assets.....	366,107,701	32,529,786	333,577,915	161,513,188
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	37,655,101,718	1,480,277,864	36,174,823,854	40,492,694,094
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	104,068,581,459	11,444,900	104,057,136,559	93,069,772,247
26. TOTALS (Lines 24 and 25).....	141,723,683,177	1,491,722,764	140,231,960,413	133,562,466,341

DETAILS OF WRITE-INS				
0901. Derivative Investments.....	186,444,966		186,444,966	1,347,337,853
0902. Miscellaneous.....			0	
0903.			0	
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	186,444,966	0	186,444,966	1,347,337,853
2301. Disbursements and Items not Allocated.....	363,778,652	30,200,737	333,577,915	67,927,188
2302. Other Assets Non-admitted.....	2,329,049	2,329,049	0	
2303. Permitted Practice - DTA.....			0	93,586,000
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	366,107,701	32,529,786	333,577,915	161,513,188

HARTFORD LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

			1	2
			Current Year	Prior Year
1.	Aggregate reserve for life contracts \$.....18,556,706,457 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....2,421,392 Modco Reserve).....		18,556,706,457	19,000,962,825
2.	Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including \$.....0 Modco Reserve).....		115,645,600	112,109,979
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....		9,821,248,558	11,797,997,824
4.	Contract claims:			
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....		86,422,691	92,949,907
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....		8,788,015	6,887,894
5.	Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....			55
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:			
6.1	Dividends apportioned for payment (including \$.....0 Modco).....		457,712	498,459
6.2	Dividends not yet apportioned (including \$.....0 Modco).....			
6.3	Coupons and similar benefits (including \$.....0 Modco).....			
7.	Amount provisionally held for deferred dividend policies not included in Line 6.....			
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....		94,702	106,028
9.	Contract liabilities not included elsewhere:			
9.1	Surrender values on canceled contracts.....			
9.2	Provision for experience rating refunds, including \$.....0 accident and health experience rating refunds.....		415,684,035	458,998,193
9.3	Other amounts payable on reinsurance, including \$.....0 assumed and \$....25,581,944 ceded.....		25,581,944	27,621,225
9.4	Interest Maintenance Reserve (IMR, Line 6).....		59,767,836	64,487,034
10.	Commissions to agents due or accrued - life and annuity contracts \$....22,179,626, accident and health \$....6,345,924 and deposit-type contract funds \$....505,944.....		29,031,494	28,017,502
11.	Commissions and expense allowances payable on reinsurance assumed.....			
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....		77,765,901	68,013,364
13.	Transfers to Separate Accounts due or accrued (net) (including \$.....(1,183,103,980) accrued for expense allowances recognized in reserves, net of reinsured allowances).....		(1,542,221,135)	(595,425,392)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....		(1,696,752)	(78,384,701)
15.1	Current federal and foreign income taxes, including \$....143,094,292 on realized capital gains (losses).....			
15.2	Net deferred tax liability.....			
16.	Unearned investment income.....		4,819,992	2,217,292
17.	Amounts withheld or retained by company as agent or trustee.....		5,806,390	3,766,903
18.	Amounts held for agents' account, including \$....8,983,717 agents' credit balances.....		8,983,717	8,171,139
19.	Remittances and items not allocated.....		374,059,505	434,392,787
20.	Net adjustment in assets and liabilities due to foreign exchange rates.....		2,209,577	5,244,280
21.	Liability for benefits for employees and agents if not included above.....			
22.	Borrowed money \$....1,140,485,049 and interest thereon \$....11,359,589.....		1,151,844,639	1,228,125,532
23.	Dividends to stockholders declared and unpaid.....			
24.	Miscellaneous liabilities:			
24.1	Asset valuation reserve (AVR Line 16, Col. 7).....		2,353,757	37,937,483
24.2	Reinsurance in unauthorized companies.....		2,410,414	1,572,609
24.3	Funds held under reinsurance treaties with unauthorized reinsurers.....			
24.4	Payable to parent, subsidiaries and affiliates.....		44,779,462	56,248,279
24.5	Drafts outstanding.....		131,536,049	119,787,649
24.6	Liability for amounts held under uninsured plans.....			
24.7	Funds held under coinsurance.....		170,503,849	176,584,349
24.8	Payable for securities.....		352,862,414	27,691,357
24.9	Capital notes \$.....0 and interest thereon \$.....0.....			
25.	Aggregate write-ins for liabilities.....		892,916,930	3,334,730,037
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25).....		30,798,363,753	36,421,309,892
27.	From Separate Accounts Statement.....		104,068,581,459	93,069,772,247
28.	Total liabilities (Line 26 and 27).....		134,866,945,212	129,491,082,139
29.	Common capital stock.....		5,690,000	5,690,000
30.	Preferred capital stock.....			
31.	Aggregate write-ins for other than special surplus funds.....		6,336,902	41,799,726
32.	Surplus notes.....			
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....		6,353,086,254	4,023,467,995
34.	Aggregate write-ins for special surplus funds.....		0	0
35.	Unassigned funds (surplus).....		(1,000,097,955)	426,481
36.	Less treasury stock, at cost:			
36.1	0.000 shares common (value included in Line 29 \$.....0).....			
36.2	0.000 shares preferred (value included in Line 30 \$.....0).....			
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....		5,359,325,201	4,065,694,202
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55).....		5,365,015,201	4,071,384,202
39.	Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3).....		140,231,960,413	133,562,466,341
DETAILS OF WRITE-INS				
2501.	Derivative Investments.....		244,566,719	292,718,269
2502.	Securities Lending Collateral.....		46,252,650	1,497,570,479
2503.	Provision for Future Dividends.....		7,138,473	7,691,557
2598.	Summary of remaining write-ins for Line 25 from overflow page.....		594,959,088	1,536,749,732
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....		892,916,930	3,334,730,037
3101.	Gain on Inforce Reinsurance.....		6,336,902	7,020,453
3102.	Permitted practice DTA.....			34,779,273
3103.	.....			
3198.	Summary of remaining write-ins for Line 31 from overflow page.....		0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....		6,336,902	41,799,726
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page.....		0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....		0	0

HARTFORD LIFE INSURANCE COMPANY
SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11).....	5,824,520,827	9,334,005,586
2. Considerations for supplementary contracts with life contingencies.....	56,879	307,902
3. Net investment income (Exhibit of Net Investment Income, Line 17).....	1,388,953,732	1,838,923,818
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5).....	(12,054,891)	(4,801,452)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	47,573,441	90,540,520
7. Reserve adjustments on reinsurance ceded.....	(19,651,220)	(14,527,818)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	922,102,092	1,046,331,797
8.2 Charges and fees for deposit-type contracts.....	1,186,770	819,402
8.3 Aggregate write-ins for miscellaneous income.....	240,467,180	288,153,571
9. Totals (Lines 1 to 8.3).....	8,393,154,810	12,579,753,326
10. Death benefits.....	402,563,792	380,486,082
11. Matured endowments (excluding guaranteed annual pure endowments).....	82,627	258,843
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8).....	674,405,222	641,462,464
13. Disability benefits and benefits under accident and health contracts.....	50,794,254	46,855,968
14. Coupons, guaranteed annual pure endowments and similar benefits.....		
15. Surrender benefits and withdrawals for life contracts.....	8,462,015,764	10,293,025,273
16. Group conversions.....	(1,090,211)	(416,397)
17. Interest and adjustments on contract or deposit-type contract funds.....	446,722,028	517,223,890
18. Payments on supplementary contracts with life contingencies.....	11,229,257	9,198,492
19. Increase in aggregate reserves for life and accident and health contracts.....	(438,335,220)	1,192,145,787
20. Totals (Lines 10 to 19).....	9,608,387,513	13,080,240,402
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....	270,974,101	427,328,580
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	(1,621,732)	(4,291,979)
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4).....	413,888,838	512,206,107
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3).....	21,272,091	26,197,391
25. Increase in loading on deferred and uncollected premiums.....	(280,943)	(264,451)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,024,565,333)	1,181,765,190
27. Aggregate write-ins for deductions.....	55,323,630	13,546,036
28. Totals (Lines 20 to 27).....	7,343,378,165	15,236,727,276
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,049,776,645	(2,656,973,950)
30. Dividends to policyholders.....	3,794,880	4,234,649
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,045,981,765	(2,661,208,599)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(148,173,244)	(482,084,709)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	1,194,155,009	(2,179,123,890)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....9,151,247 excluding taxes of \$.....(18,341,518) transferred to the IMR).....	(1,732,989,150)	(354,193,962)
35. Net income (Line 33 plus Line 34).....	(538,834,141)	(2,533,317,852)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	4,071,384,202	4,448,473,729
37. Net income (Line 35).....	(538,834,141)	(2,533,317,852)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(484,729,994).....	(85,604,342)	(341,617,103)
39. Change in net unrealized foreign exchange capital gain (loss).....	(51,228,009)	121,804,242
40. Change in net deferred income tax.....	182,708,659	901,595,047
41. Change in nonadmitted assets.....	(553,789,600)	(683,839,113)
42. Change in liability for reinsurance in unauthorized companies.....	(837,808)	896,733
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4).....		201,925
44. Change in asset valuation reserve.....	35,583,726	394,357,769
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1).....		
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....		(6,763,000)
47. Other changes in surplus in Separate Accounts Statement.....		
48. Change in surplus notes.....		
49. Cumulative effect of changes in accounting principles.....	(23,302,105)	
50. Capital changes:		
50.1 Paid in.....		
50.2 Transferred from surplus (Stock Dividend).....		
50.3 Transferred to surplus.....		
51. Surplus adjustment:		
51.1 Paid in.....	2,329,618,259	1,867,292,100
51.2 Transferred to capital (Stock Dividend).....		
51.3 Transferred from capital.....		
51.4 Change in surplus as a result of reinsurance.....		(139,500,000)
52. Dividends to stockholders.....		
53. Aggregate write-ins for gains and losses in surplus.....	(683,640)	41,799,726
54. Net change in capital and surplus for the year (Lines 37 through 53).....	1,293,630,999	(377,089,527)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	5,365,015,201	4,071,384,202
DETAILS OF WRITE-INS		
08.301. Other Investment Management Fees.....	144,333,866	181,273,142
08.302. Separate Account Loads.....	34,224,550	46,901,158
08.303. Miscellaneous Income.....	61,908,764	59,979,271
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	240,467,180	288,153,571
2701. MODCO Reserve Adjustment on Reinsurance Assumed.....	(2,112,036)	(3,482,261)
2702. Change in Provisions for Future Dividends.....	(553,084)	(76,401)
2703. Change in Provisions for Experience Refunds.....	(3,353,423)	7,613,213
2798. Summary of remaining write-ins for Line 27 from overflow page.....	61,342,173	9,491,485
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	55,323,630	13,546,036
5301. Gain on Inforce Reinsurance.....	(683,640)	7,020,453
5302. Permitted practice DTA.....		34,779,273
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(683,640)	41,799,726

HARTFORD LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	5,781,488,622	9,405,240,317
2. Net investment income.....	1,508,436,041	1,923,853,840
3. Miscellaneous income.....	1,191,678,263	1,411,317,472
4. Total (Lines 1 through 3).....	8,481,602,926	12,740,411,629
5. Benefit and loss related payments.....	10,010,656,347	11,920,945,283
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,077,769,590)	365,959,679
7. Commissions, expenses paid and aggregate write-ins for deductions.....	3,113,315,796	(879,539,353)
8. Dividends paid to policyholders.....	3,835,682	4,297,160
9. Federal and foreign income taxes paid (recovered) net of \$ 143,094,292 tax on capital gains (losses).....	(440,036,591)	(156,901,119)
10. Total (Lines 5 through 9).....	10,610,001,644	11,254,761,650
11. Net cash from operations (Line 4 minus Line 10).....	(2,128,398,718)	1,485,649,979
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	15,309,712,915	7,729,103,659
12.2 Stocks.....	120,714,366	245,817,225
12.3 Mortgage loans.....	219,088,579	219,041,280
12.4 Real estate.....		
12.5 Other invested assets.....	185,078,840	233,679,790
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	5,177,907	119,302
12.7 Miscellaneous proceeds.....	1,806,057,163	639,151,494
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	17,645,829,770	9,066,912,750
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	12,574,302,452	7,166,270,437
13.2 Stocks.....	877,724,888	484,898,222
13.3 Mortgage loans.....	81,893,711	446,798,559
13.4 Real estate.....		9,173,037
13.5 Other invested assets.....	92,927,009	290,960,236
13.6 Miscellaneous applications.....		1,582,146,238
13.7 Total investments acquired (Lines 13.1 to 13.6).....	13,626,848,060	9,980,246,729
14. Net increase (decrease) in contract loans and premium notes.....	(27,732,200)	67,662,516
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	4,046,713,910	(980,996,495)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....		
16.2 Capital and paid in surplus, less treasury stock.....	1,004,879,899	1,867,292,100
16.3 Borrowed funds.....	(87,640,482)	419,141,532
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(2,395,970,093)	(342,653,927)
16.5 Dividends to stockholders.....		139,500,000
16.6 Other cash provided (applied).....	(601,480,088)	(148,908,103)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(2,080,210,764)	1,655,371,601
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(161,895,571)	2,160,025,084
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	3,032,417,102	872,392,018
19.2 End of year (Line 18 plus Line 19.1).....	2,870,521,531	3,032,417,102

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		

ANALYSIS OF OPERATION BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance(a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts.....	5,824,520,827		171,704,518	1,661,870,328			94,354,737	3,815,643,169	80,873,397		74,678	
2. Considerations for supplementary contracts with life contingencies.....	56,879		56,879									
3. Net investment income.....	1,388,953,732		94,344,210	481,148,986	3,077,605		46,036,581	747,848,870	10,102,366			6,395,113
4. Amortization of Interest Maintenance Reserve (IMR).....	(12,054,891)		(3,836,268)	274,116			(95,743)	(1,752,122)	(14,341)			(6,630,533)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	47,573,441		2,383,664	1,022,194			5,680,985	572,957	37,901,305		12,336	
7. Reserve adjustments on reinsurance ceded.....	(19,651,220)		(9,580,152)	(10,071,068)								
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	922,102,092		171,301,761	403,155,971			235,097,635	112,546,726				
8.2 Charges and fees for deposit-type contracts.....	1,186,770							1,186,770				
8.3 Aggregate write-ins for miscellaneous income.....	240,467,180	0	14,905,249	69,289,426	0	0	10,294,038	145,978,002	0	0	53	412
9. Totals (Lines 1 to 8.3).....	8,393,154,810	0	441,279,861	2,606,689,953	3,077,605	0	391,368,232	4,822,024,373	128,862,727	0	87,067	(235,008)
10. Death benefits.....	402,563,792		234,297,885				168,265,907					
11. Matured endowments (excluding guaranteed annual pure endowments).....	82,627		82,627									
12. Annuity benefits.....	674,405,222			406,001,769				268,403,453				
13. Disability benefits and benefits under accident and health contracts.....	50,794,254		292,834						50,443,904		57,516	
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	8,462,015,764		161,108,568	3,872,594,407			504,277,188	3,924,035,601				
16. Group conversions.....	(1,090,211)		(1,090,211)									
17. Interest and adjustments on contract or deposit-type contract funds.....	446,722,028		5,954,896	159,310,622	(12,751,744)		8,518,742	285,689,512				
18. Payments on supplementary contracts with life contingencies.....	11,229,257			11,229,257								
19. Increase in aggregate reserves for life and accident and health contracts.....	(438,335,220)		17,968,148	(127,146,478)	3,614,160		(12,976,846)	(323,329,824)	3,535,620			
20. Totals (Lines 10 to 19).....	9,608,387,513	0	418,614,747	4,310,760,320	2,091,673	0	668,084,991	4,154,798,742	53,979,524	0	57,516	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	270,974,101		9,820,841	86,450,848			9,500,194	113,807,929	51,394,289			
22. Commissions and expense allowances on reinsurance assumed.....	(1,621,732)		(1,637,278)	15,546								
23. General insurance expenses.....	413,888,838		41,411,321	112,358,038	918		31,507,904	212,476,818	9,488,459		542	6,644,838
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,272,091		6,165,947	7,219,572			2,273,411	2,205,521	3,461,986		19,987	(74,333)
25. Increase in loading on deferred and uncollected premiums.....	(280,943)		(280,943)									
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,024,565,333)		(49,064,151)	(2,828,386,253)			(326,329,393)	179,214,464				
27. Aggregate write-ins for deductions.....	55,323,630	0	(15,442,746)	(8,376,568)	0	0	11,825,275	67,317,633	0	0	0	36
28. Totals (Lines 20 to 27).....	7,343,378,165	0	409,587,738	1,680,041,503	2,092,591	0	396,862,382	4,729,821,107	118,324,258	0	78,045	6,570,541
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,049,776,645	0	31,692,123	926,648,450	985,014	0	(5,494,150)	92,203,265	10,538,469	0	9,022	(6,805,549)
30. Dividends to policyholders.....	3,794,880		3,794,880									
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,045,981,765	0	27,897,243	926,648,450	985,014	0	(5,494,150)	92,203,265	10,538,469	0	9,022	(6,805,549)
32. Federal income taxes incurred (excluding tax on capital gains).....	(148,173,244)		7,635,973	83,237,628	339,409		(55,123,274)	(113,751,331)	(1,317,881)		(1,540)	(69,192,228)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	1,194,155,009	0	20,261,270	843,410,822	645,605	0	49,629,124	205,954,596	11,856,350	0	10,562	62,386,679

DETAILS OF WRITE-INS

08.301. Miscellaneous income.....	13,894,409		6,152,818	(48,416,310)			9,182,702	46,974,734			53	412
08.302. Other Investment Management Fees.....	192,349,221		4,714,524	88,003,896			1,111,336	98,519,466				
08.303. Separate Account Loads.....	34,223,550		4,037,907	29,701,840				483,803				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	240,467,180	0	14,905,249	69,289,426	0	0	10,294,038	145,978,002	0	0	53	412
2701. Miscellaneous Deductions.....	61,342,173		246,381	(6,952,587)			42,655	68,005,688				36
2702. MODCO adjustment.....	(2,112,036)			(1,423,981)				(688,055)				
2703. Change in Provision for Future Dividends.....	(553,084)		(553,084)									
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(3,353,423)	0	(15,136,043)	0	0	0	11,782,620	0	0	0	0	0
2799. Total (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	55,323,630	0	(15,442,746)	(8,376,568)	0	0	11,825,275	67,317,633	0	0	0	36

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	19,000,962,835		1,833,240,891	8,187,630,411	43,493,741		635,107,697	8,301,490,096
2. Tabular net premiums or considerations.....	1,533,493,709		146,084,276	648,129,149			162,645,435	576,634,849
3. Present value of disability claims incurred.....	3,977,181				XXX		3,977,181	
4. Tabular interest.....	929,015,732		74,558,837	454,285,928	13,269,902		43,002,680	343,898,385
5. Tabular less actual reserve released.....	51,766		90,946	(39,180)				
6. Increase in reserve on account of change in valuation basis.....	0							
7. Other increases (net).....	(460,044,341)		1,541,897	(421,375,430)	1,573,515		(41,787,347)	3,024
8. Totals (Lines 1 to 7).....	21,007,456,882	0	2,055,516,847	8,868,630,878	58,337,158	0	802,945,646	9,222,026,354
9. Tabular cost.....	283,414,396		115,362,891		XXX		168,051,505	
10. Reserves released by death.....	37,561,808		26,282,151	XXX	XXX		11,279,657	XXX
11. Reserves released by other terminations (net).....	1,209,732,529		65,049,875	529,551,913			1,483,633	613,647,108
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,478,662,485		292,834	395,938,965	11,229,257			1,071,201,429
13. Net transfers to or (from) Separate Accounts.....	(558,620,793)		(2,679,926)	(114,280,015)				(441,660,852)
14. Total deductions (Lines 9 to 13).....	2,450,750,425	0	204,307,825	811,210,863	11,229,257	0	180,814,795	1,243,187,685
15. Reserve December 31, current year.....	18,556,706,457	0	1,851,209,022	8,057,420,015	47,107,901	0	622,130,851	7,978,838,669

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds.....	(a).....41,995,715	36,248,170
1.1	Bonds exempt from U.S. tax.....	(a) -	-
1.2	Other bonds (unaffiliated).....	(a).....1,092,659,830	1,055,681,887
1.3	Bonds of affiliates.....	(a) -	-
2.1	Preferred stocks (unaffiliated).....	(b).....11,980,023	10,317,476
2.11	Preferred stocks of affiliates.....	(b) -	-
2.2	Common stocks (unaffiliated).....	2,560,621	2,559,669
2.21	Common stocks of affiliates.....	10,000,000	10,000,000
3.	Mortgage loans.....	(c).....140,974,811	139,362,599
4.	Real estate.....	(d) -	-
5.	Contract loans.....	68,449,668	65,293,295
6.	Cash, cash equivalents and short-term investments.....	(e).....16,947,963	15,515,672
7.	Derivative instruments.....	(f).....115,090,714	89,692,892
8.	Other invested assets.....	52,961,978	52,943,077
9.	Aggregate write-ins for investment income.....	(1,657,906)	(1,657,906)
10.	Total gross investment income.....	1,551,963,417	1,475,956,831
11.	Investment expenses.....		(g).....35,419,867
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....178,769
13.	Interest expense.....		(h).....51,404,462
14.	Depreciation on real estate and other invested assets.....		(i).....0
15.	Aggregate write-ins for deductions from investment income.....		0
16.	Total deductions (Lines 11 through 15).....		87,003,098
17.	Net investment income (Line 10 minus Line 16).....		1,388,953,733

DETAILS OF WRITE-INS

0901.	Miscellaneous Investment Income.....	(1,657,906)	(1,657,906)
0902.	.....		
0903.	.....		
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	(1,657,906)	(1,657,906)
1501.	.....		
1502.	.....		
1503.	.....		
1598.	Summary of remaining write-ins for Line 15 from overflow page.....		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above).....		0

- (a) Includes \$.....153,653,011 accrual of discount less \$.....228,454,165 amortization of premium and less \$.....27,045,554 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....1,446,293 accrual of discount less \$.....717,039 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....1,095,918 accrual of discount less \$.....522,775 amortization of premium and less \$.....931,283 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to Segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds.....	(40,769,820)	(40,769,820)		
1.1	Bonds exempt from U.S. tax.....		0		
1.2	Other bonds (unaffiliated).....	(184,633,643)	(872,389,872)	(17,421,404)	
1.3	Bonds of affiliates.....		0		
2.1	Preferred stocks (unaffiliated).....	(25,681,405)	(42,380,528)	(227,251)	
2.11	Preferred stocks of affiliates.....		0		
2.2	Common stocks (unaffiliated).....	(11,175,162)	(44,631,649)	87,257,004	
2.21	Common stocks of affiliates.....		0	783,245,950	
3.	Mortgage loans.....	(36,483,832)	9,269,463		
4.	Real estate.....		0		
5.	Contract loans.....		0		
6.	Cash, cash equivalents and short-term investments.....	5,177,907	5,177,907		(51,228,009)
7.	Derivative instruments.....	(357,299,409)	(357,299,409)	(1,289,144,825)	
8.	Other invested assets.....	966,915	(159,189,274)	(134,043,810)	
9.	Aggregate write-ins for capital gains (losses).....	266,801	0	0	0
10.	Total capital gains (losses).....	(649,631,648)	(1,109,321,860)	(570,334,336)	(51,228,009)

DETAILS OF WRITE-INS

0901.	Miscellaneous Gain.....	266,801	266,801		
0902.	.....		.....0		
0903.	.....		.....0		
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	266,801	0	0	0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

6

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected.....	3,602		3,602								
2. Deferred and accrued.....	228,701		228,701								
3. Deferred, accrued and uncollected:											
3.1 Direct.....	204,903		204,903								
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	(27,400)		(27,400)								
3.4 Net (Line 1 + Line 2).....	232,303	0	232,303	0	0	0	0	0	0	0	0
4. Advance.....	0										
5. Line 3.4 - Line 4.....	232,303	0	232,303	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct.....	157,300,421		49,370,413			16,354,745	66,564,949	25,010,314			
6.2 Reinsurance assumed.....	1		1								
6.3 Reinsurance ceded.....	44,032,054		1,694,573			17,327,166		25,010,314			
6.4 Net.....	113,268,369	0	47,675,840	0	0	(972,421)	66,564,949	0	0	0	0
7. Line 5 + Line 6.4.....	113,500,672	0	47,908,143	0	0	(972,421)	66,564,949	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	406,586		406,586								
9. First year premiums and considerations:											
9.1 Direct.....	156,551,712		49,204,530			16,629,641	66,564,949	24,152,592			
9.2 Reinsurance assumed.....	1		1								
9.3 Reinsurance ceded.....	43,457,627		1,702,973			17,602,062		24,152,592			
9.4 Net (Line 7 - Line 8).....	113,094,086	0	47,501,557	0	0	(972,421)	66,564,949	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	5,405,552,818		9,432,858	1,687,777,536		(4,146,854)	3,712,489,278				
10.2 Reinsurance assumed.....	22,437,436			22,429,936			7,500				
10.3 Reinsurance ceded.....	3,859,761		2,185,234	48,348,811		(46,674,284)					
10.4 Net.....	5,424,130,493	0	7,247,624	1,661,858,661	0	42,527,430	3,712,496,778	0	0	0	0
RENEWAL											
11. Uncollected.....	6,472,972		257,334			771,338		5,444,300			
12. Deferred and accrued.....	2,210,107		2,210,107								
13. Deferred, accrued and uncollected:											
13.1 Direct.....	53,607,790		2,493,751			12,807,536		38,229,606		76,896	
13.2 Reinsurance assumed.....	0										
13.3 Reinsurance ceded.....	44,924,710		26,310			12,036,198		32,785,306		76,896	
13.4 Net (Line 11 + Line 12).....	8,683,079	0	2,467,441	0	0	771,338	0	5,444,300	0	0	0
14. Advance.....	94,702		94,702								
15. Line 13.4 - Line 14.....	8,588,377	0	2,372,739	0	0	771,338	0	5,444,300	0	0	0
16. Collected during year:											
16.1 Direct.....	747,219,407		183,334,360	11,668		202,077,116	36,581,442	323,534,588		1,680,232	
16.2 Reinsurance assumed.....	2,353,761		2,352,480					1,281			
16.3 Reinsurance ceded.....	462,239,571		68,868,427			149,272,599		242,492,993		1,605,553	
16.4 Net.....	287,333,596	0	116,818,413	11,668	0	52,804,518	36,581,442	81,042,876	0	74,679	0
17. Line 15 + Line 16.4.....	295,921,973	0	119,191,152	11,668	0	53,575,856	36,581,442	86,487,176	0	74,679	0
18. Prior year (uncollected + deferred and accrued - advance).....	8,625,724		2,235,815			776,128		5,613,781			
19. Renewal premiums and considerations:											
19.1 Direct.....	747,099,347		183,449,440	11,668		202,891,879	36,581,441	322,505,917		1,659,001	
19.2 Reinsurance assumed.....	2,353,761		2,352,480					1,281			
19.3 Reinsurance ceded.....	462,156,860		68,846,583			150,092,152		241,633,803		1,584,322	
19.4 Net (Line 17 - Line 18).....	287,296,249	0	116,955,337	11,668	0	52,799,728	36,581,442	80,873,396	0	74,679	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	6,309,203,877	0	242,086,828	1,687,789,204	0	215,374,666	3,815,635,668	346,658,510	0	1,659,001	0
20.2 Reinsurance assumed.....	24,791,198	0	2,352,481	22,429,936	0	0	7,500	1,281	0	0	0
20.3 Reinsurance ceded.....	509,474,248	0	72,734,790	48,348,811	0	121,019,930	0	265,786,395	0	1,584,322	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	5,824,520,828	0	171,704,518	1,661,870,329	0	94,354,737	3,815,643,169	80,873,396	0	74,679	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND
EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1	2	Ordinary		5	Group		Accident and Health			11
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	4,287		4,287								
22. All other.....	3,244,588		3,244,588								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	4,124,084		1,316,917			735,918		2,071,249			
23.2 Reinsurance assumed.....	0										
23.3 Net ceded less assumed.....	4,124,084	0	1,316,917	0	0	735,918	0	2,071,249	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	1,595,151			1,022,194			572,957				
24.2 Reinsurance assumed.....	15,546			15,546							
24.3 Net ceded less assumed.....	1,579,605	0	0	1,006,648	0	0	572,957	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	41,854,207		1,066,747			4,945,067		35,830,057		12,336	
25.2 Reinsurance assumed.....	(1,637,278)		(1,637,278)								
25.3 Net ceded less assumed.....	43,491,485	0	2,704,025	0	0	4,945,067	0	35,830,057	0	12,336	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	47,573,442	0	2,383,664	1,022,194	0	5,680,985	572,957	37,901,305	0	12,336	0
26.2 Reinsurance assumed (Page 6, Line 22).....	(1,621,732)	0	(1,637,278)	15,546	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	49,195,174	0	4,020,942	1,006,648	0	5,680,985	572,957	37,901,305	0	12,336	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	8,723,244		6,477,503	12		156,480	18,000	2,071,249			
28. Single.....	149,924,809		77,926	86,450,788			63,396,095				
29. Renewal.....	61,932,215		3,265,412	48		9,343,714		49,323,041			
30. Deposit-type contract funds.....	50,393,833						50,393,833				
31. Totals (to agree with Page 6, Line 21).....	270,974,101	0	9,820,841	86,450,848	0	9,500,194	113,807,928	51,394,290	0	0	0

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1.	Rent.....	13,506,430		334,115	93	740,580	14,581,218
2.	Salaries and wages.....	223,848,063		5,537,438	22,951,542	23,735,010	276,072,053
3.11	Contributions for benefit plans for employees.....	53,920,806		1,333,865	2,981,475	2,945,207	61,181,353
3.12	Contributions for benefit plans for agents.....						0
3.21	Payments to employees under non-funded benefit plans.....						0
3.22	Payments to agents under non-funded benefit plans.....						0
3.31	Other employee welfare.....	752,152		18,606		22,713	793,471
3.32	Other agent welfare.....						0
4.1	Legal fees and expenses.....	9,434,623		233,389	2,861,835	111,574	12,641,421
4.2	Medical examination fees.....	1,363,807		33,737			1,397,544
4.3	Inspection report fees.....	60,691		1,501			62,192
4.4	Fees of public accountants and consulting actuaries.....	2,995,478		74,101	18,130	13,450	3,101,159
4.5	Expense of investigation and settlement of policy claims.....	1,340		33			1,373
5.1	Traveling expenses.....	2,621,440		64,848		290,469	2,976,757
5.2	Advertising.....	11,754,867		290,786		5,482	12,051,135
5.3	Postage, express, telegraph and telephone.....	11,676,260		288,841	13,050	148,463	12,126,614
5.4	Printing and stationery.....	9,276,762		229,484	16,039	31,298	9,553,583
5.5	Cost or depreciation of furniture and equipment.....	32,048,930		792,810	1,850,854	1,263,267	35,955,861
5.6	Rental of equipment.....	203,058		5,023		2,181	210,262
5.7	Cost or depreciation of EDP equipment and software.....	47,400		1,173			48,573
6.1	Books and periodicals.....	1,723,031		42,623	66	1,969,451	3,735,171
6.2	Bureau and association fees.....	1,609,386		39,812		2,036	1,651,234
6.3	Insurance, except on real estate.....	4,121,929		101,966		2,293	4,226,188
6.4	Miscellaneous losses.....						0
6.5	Collection and bank service charges.....	1,786,885		44,203	10,648	1,223,963	3,065,699
6.6	Sundry general expenses.....	648,470		16,042	(9,891,853)	2,907,463	(6,319,878)
6.7	Group service and administration fees.....	34,839		862			35,701
6.8	Reimbursements by uninsured plans.....	(20,714)		(512)			(21,226)
7.1	Agency expense allowance.....	97,775		2,419			100,194
7.2	Agents' balances charged off (less \$.....0 recovered).....						0
7.3	Agency conferences other than local meetings.....	74,249		1,837		4,967	81,053
9.1	Real estate expenses.....						0
9.2	Investment expenses not included elsewhere.....						0
9.3	Aggregate write-ins for expenses.....	0	0	0	0	0	0
10.	General expenses Incurred.....	383,587,957	0	9,489,002	20,811,879	35,419,867	(a)...449,308,705
11.	General expenses unpaid December 31, prior year.....	66,196,489		1,505,396	311,479		68,013,364
12.	General expenses unpaid December 31, current year.....	72,072,645		1,782,896	3,910,360		77,765,901
13.	Amounts receivable relating to uninsured plans, prior year.....	270,336		6,148	1,272		277,756
14.	Amounts receivable relating to uninsured plans, current year.....	885		22	48		955
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14).....	377,442,350	0	9,205,376	17,211,774	35,419,867	439,279,367

DETAILS OF WRITE-INS						
09.301.	.....					0
09.302.	.....					0
09.303.	.....					0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above).....	0	0	0	0	0

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5
		1	2	3	Investment	Total
		Life	Accident and Health	All Other Lines of Business		
1.	Real estate taxes.....					0
2.	State insurance department licenses and fees.....	8,761,178	1,707,647	(36,455)		10,432,370
3.	State taxes on premiums.....	7,036,620	1,371,512	(29,279)		8,378,853
4.	Other state taxes, including \$.....0 for employee benefits.....	1,486,758	289,785	(6,186)		1,770,357
5.	U.S. Social Security taxes.....	-	-	-		0
6.	All other taxes.....	579,914	113,031	(2,434)	178,769	869,280
7.	Taxes, licenses and fees incurred.....	17,864,470	3,481,975	(74,354)	178,769	21,450,860
8.	Taxes, licenses and fees unpaid December 31, prior year.....	(64,354,212)	(13,546,983)	(483,507)		(78,384,701)
9.	Taxes, licenses and fees unpaid December 31, current year.....	(1,424,944)	(277,737)	5,929		(1,696,752)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	(45,064,798)	(9,787,271)	(563,790)	178,769	(55,237,089)

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums.....		
2.	Applied to shorten the endowment or premium-paying period.....		
3.	Applied to provide paid-up additions.....		
4.	Applied to provide paid-up annuities.....		
5.	Total Lines 1 through 4.....	0	0
6.	Paid-in cash.....		
7.	Left on deposit.....		
8.	Aggregate write-ins for dividend or refund options.....	0	0
9.	Total Lines 5 through 8.....	0	0
10.	Amount due and unpaid.....		
11.	Provision for dividends or refunds payable in the following calendar year.....		
12.	Terminal dividends.....		
13.	Provision for deferred dividend contracts.....		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13.....		
15.	Total Lines 10 through 14.....	0	0
16.	Total from prior year.....	498,514	
17.	Total dividends or refunds (Lines 9 + 15 - 16).....	(498,514)	0

DETAILS OF WRITE-INS		
0801.	.....	
0802.	.....	
0803.	.....	
0898.	Summary of remaining write-ins for Line 8 from overflow page.....	0
0899.	Totals (Line 0801 thru 0803 plus 0898) (Line 8 above).....	0

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 71 GAM 6.0%.....	0				
0100002. 71 GAM 6.5%.....	824,451				824,451
0100003. 71 GAM 7.5%.....	30,310				30,310
0100004. 71 GAM 7.75%.....	15,204				15,204
0100005. 71 GAM 9.75%.....	0				
0100006. 83 GAM 6.25%.....	27,918				27,918
0100007. 83 GAM 6.5%.....	0				
0100008. 83 GAM 6.75%.....	62,951				62,951
0100009. 83 GAM 7.0%.....	0				
0100010. 83 GAM 7.25%.....	9,802				9,802
0100011. 83 GAM 7.75%.....	0				
0100012. 83 GAM 9.75%.....	0				
0100013. 94 GAR 5.25%.....	72,563				72,563
0100014. 94 GAR 5.5%.....	257,172				257,172
0100015. 94 GAR 6.0%.....	132,259				132,259
0100016. 94 GAR 6.25%.....	88,108				88,108
0100017. 94 GAR 6.5%.....	65,222				65,222
0100018. 94 GAR 6.75%.....	118,294				118,294
0100019. 94 GAR 7.0%.....	41,049				41,049
0100020. 94 GAR 9.75%.....	130,942				130,942
0100021. 58 CSO 3.5%.....	49,210				49,210
0100022. 58 CSO 4%.....	75,066				75,066
0100023. 58 CSO 4.5%.....	180,429				180,429
0100024. 58 CSO 5.5%.....	0				
0100025. 80 CSO 4%.....	0				
0100026. 80 CSO 4.5%.....	128,975				128,975
0100027. 80 CSO 5%.....	0				
0100028. 80 CSO 5.5%.....	106,341				106,341
0100029. 80 CSO 6%.....	29,681				29,681
0100030. 01 CSO 5.5%.....	63,781				63,781
0100031. 60 CSG 3%.....	249,489				249,489
0100032. 80 CSO 6%, CRVM 85-86.....	78,446,228		78,446,228		
0100033. 80 CSO 5.5%, CRVM 87-92.....	352,475,618		352,475,618		
0100034. 80 CSO 5%, CRVM 93-94.....	140,237,958		140,237,958		
0100035. 80 CSO 4.5%, CRVM 95-NB.....	1,942		1,942		
0100036. 80 CSO 4% from 1983 NLP.....	15,627,919		15,627,919		
0100037. 80 CSO 4.0%, CRVM 97-NB.....	15,859,174		8,579,942		7,279,232
0100038. 58 CSO 5.5% CRVM 87.....	417,937,413				417,937,413
0100039. 58 CSO 4.5% CRVM 85-91.....	714,123,663				714,123,663
0100040. 41 CSO 2.50% CRVM.....	99,366		99,366		
0100041. 41 CSO 2.50% MOD CRVM NJ.....	5,254,816		5,254,816		
0100042. 41 CSO 2.50% NLP.....	328,962		328,962		
0100043. 41 CSO 3.00% CRVM.....	3,525,400		3,525,400		
0100044. 41 CSO 3.00% MOD CRVM NJ.....	5,068,070		5,068,070		
0100045. 41 CSO 3.00% NLP.....	69,923		69,923		
0100046. 41 CSO 3.25% CRVM.....	2,234		2,234		
0100047. 41 CSO 3.50% CRVM.....	134,892		134,892		
0100048. 58 CET 2.50% CRVM.....	27,517		27,517		
0100049. 58 CET 2.50% MOD CRVM NJ.....	65,602		65,602		
0100050. 58 CET 2.75% CRVM.....	13,468		13,468		
0100051. 58 CET 2.75% NLP.....	2,150		2,150		
0100052. 58 CET 3.00% CRVM.....	110,063		110,063		
0100053. 58 CET 3.00% MOD CRVM IL.....	261		261		
0100054. 58 CET 3.00% MOD CRVM NJ.....	225,551		225,551		
0100055. 58 CET 3.00% NLP.....	32,831		32,831		
0100056. 58 CET 3.50% CRVM.....	197,051		197,051		
0100057. 58 CET 3.50% MOD CRVM NJ.....	16,114		16,114		
0100058. 58 CET 4.00% CRVM.....	326,997		326,997		
0100059. 58 CET 4.00% MOD CRVM NJ.....	14,260		14,260		
0100060. 58 CET 4.50% CRVM.....	14,451		14,451		
0100061. 58 CSO 2.50% CRVM.....	684,194		684,194		
0100062. 58 CSO 2.50% MOD CRVM NJ.....	3,953,943		3,953,943		
0100063. 58 CSO 2.50% NLP.....	368,845		368,845		
0100064. 58 CSO 2.75% CRVM.....	118,306		118,306		
0100065. 58 CSO 2.75% NLP.....	1,015,405		1,015,405		
0100066. 58 CSO 3.00% CRVM.....	8,228,161		8,228,161		
0100067. 58 CSO 3.00% MOD CRVM IL.....	372,787		372,787		
0100068. 58 CSO 3.00% MOD CRVM NJ.....	29,730,373		29,730,373		
0100069. 58 CSO 3.00% NLP.....	2,123,746		2,123,746		
0100070. 58 CSO 3.25% MOD CRVM NJ.....	364,564		364,564		
0100071. 58 CSO 3.25% NLP.....	65,017		65,017		
0100072. 58 CSO 3.50% CRVM.....	6,922,444		6,922,444		
0100073. 58 CSO 3.50% MOD CRVM NJ.....	7,152,091		7,152,091		
0100074. 58 CSO 3.50% NLP.....	1,405,746		1,405,746		
0100075. 58 CSO 4.00% CRVM.....	32,755,290		32,755,290		
0100076. 58 CSO 4.00% MOD CRVM IL.....	77,614		77,614		
0100077. 58 CSO 4.00% MOD CRVM NJ.....	1,509,033		1,509,033		
0100078. 58 CSO 4.00% NLP.....	200,696		200,696		
0100079. 58 CSO 4.25% CRVM.....	113		113		
0100080. 58 CSO 4.50% CRVM.....	3,460,252		3,460,252		
0100081. 58 CSO 4.50% NLP.....	13,826		13,826		
0100082. 58 CSO 5.50% CRVM.....	828,809		828,809		
0100083. 58 CSO 5.50% NLP.....	6,944		6,944		
0100084. 58 CSO 6.00% NLP.....	12,928		12,928		
0100085. 80 CET 4.50% CRVM.....	705,772		705,772		
0100086. 80 CET 5.00% CRVM.....	49,940		49,940		
0100087. 80 CET 5.50% CRVM.....	143,401		143,401		
0100088. 80 CET 5.50% NLP.....	29,105		29,105		
0100089. 80 CSO 3.00% CRVM.....	5,066,280		5,066,280		
0100090. 80 CSO 3.50% CRVM.....	822,523		822,523		
0100091. 80 CSO 4.00% CRVM.....	99,661,338		99,661,338		
0100092. 80 CSO 4.50% CRVM.....	562,991,635		562,920,228		71,407
0100093. 80 CSO 5.00% CRVM.....	518,510,478		516,694,029		1,816,449
0100094. 80 CSO 5.50% CRVM.....	311,050,028		310,515,685		534,343
0100095. 80 CSO 5.50% NLP.....	609,489		609,489		
0100096. 80 CSO 6.00% CRVM.....	5,190,758		5,190,758		
0100097. 80 CSO 6.00% NLP.....	3,527		3,527		

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0100098. 2001 CSO 3.00% CRVM.....	304,904		304,904		
0100099. 2001 CSO 4.00% CRVM.....	115,083,865		115,083,865		
0100100. 2001 CSO 4.50% CRVM.....	10,893,878		10,893,878		
0100101. AE 3.00% NLP.....	681,925		681,925		
0100102. AE 3.50% MOD CRVM IL.....	428,910		428,910		
0100103. AE 3.50% NLP.....	512,203		512,203		
0100104. 80 CSO 4.25% CRVM.....	524,802				524,802
0100105. 80 CSO 4.5% CRVM.....	4,729,933				4,729,933
0100106. 80 CSO 4.75% CRVM.....	7,763,357				7,763,357
0100107. 80 CSO 5% CRVM.....	738,737				738,737
0100108. 1960 CSG 3%.....	2,883,677				2,883,677
0199997. Totals (Gross).....	3,503,750,703	0	2,342,588,473	0	1,161,162,230
0199998. Reinsurance ceded.....	1,067,855,069		509,568,811		558,286,258
0199999. Totals (Net).....	2,435,895,634	0	1,833,019,662	0	602,875,972
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 51 IAM@ 4%.....	284,931	XXX		XXX	284,931
0200002. 71 IAM@ 6%.....	246,984	XXX		XXX	246,984
0200003. 71 IAM@ 6.5%.....	358,396	XXX		XXX	358,396
0200004. 71 IAM@ 6.75%.....	1,558,520	XXX		XXX	1,558,520
0200005. 71 IAM@ 9.5%.....	483,569	XXX		XXX	483,569
0200006. 83 GAM@ 6.25%.....	2,618,175	XXX		XXX	2,618,175
0200007. 83 GAM@ 6.5%.....	3,365,680	XXX		XXX	3,365,680
0200008. 83 GAM@ 6.75%.....	7,909,008	XXX		XXX	7,909,008
0200009. 83 GAM@ 7%.....	2,539,691	XXX		XXX	2,539,691
0200010. 83 GAM@ 7.25%.....	2,023,208	XXX		XXX	2,023,208
0200011. 83 GAM@ 7.75%.....	1,977,083	XXX		XXX	1,977,083
0200012. 83 GAM@ 8%.....	9,868,794	XXX		XXX	9,868,794
0200013. 83 GAM@ 8.25%.....	5,620,407	XXX		XXX	5,620,407
0200014. 83 GAM@ 8.75%.....	3,397,692	XXX		XXX	3,397,692
0200015. Ann 2000@ 5.25%.....	2,823,021	XXX		XXX	2,823,021
0200016. Ann 2000@ 5.5%.....	5,119,582	XXX		XXX	5,119,582
0200017. Ann 2000@ 6%.....	3,746,435	XXX		XXX	3,746,435
0200018. Ann 2000@ 6.25%.....	1,465,093	XXX		XXX	1,465,093
0200019. Ann 2000@ 6.5%.....	569,358	XXX		XXX	569,358
0200020. Ann 2000@ 6.75%.....	1,100,287	XXX		XXX	1,100,287
0200021. Ann 2000@ 7%.....	607,524	XXX		XXX	607,524
0200022. Annuity Options @5.50%.....	859,983	XXX		XXX	859,983
0200023. Annuity Options @5.25%.....	659,326	XXX		XXX	659,326
0200024. Account Value.....	1,239,452,929	XXX		XXX	1,239,452,929
0200025. VA CARVM.....	404,997	XXX		XXX	404,997
0200026. 1971IAM @ 7.5%.....	27,610	XXX	27,610	XXX	
0200027. 1983IAM @ 5.5%.....	7,785,685	XXX	7,785,685	XXX	
0200028. 1983IAM @ 6.5%.....	2,726,340	XXX	2,726,340	XXX	
0200029. 1983IAM @ 6.75%.....	10,191,556	XXX	10,191,556	XXX	
0200030. 1983IAM @ 7%.....	3,725,155	XXX	3,725,155	XXX	
0200031. 1983IAM @ 7.25%.....	2,117,844	XXX	2,117,844	XXX	
0200032. 1983IAM @ 7.75%.....	583,508	XXX	583,508	XXX	
0200033. 1983IAM @ 8%.....	51,581	XXX	51,581	XXX	
0200034. 1983IAM @ 8.25%.....	1,028,078	XXX	1,028,078	XXX	
0200035. 1983IAM @ 8.75%.....	243,487	XXX	243,487	XXX	
0200036. 1983IAM @ 9.5%.....	195,297	XXX	195,297	XXX	
0200037. Ann2000 @ 5.25%.....	80,711,604	XXX	80,711,604	XXX	
0200038. Ann2000 @ 5.5%.....	254,074,060	XXX	254,074,060	XXX	
0200039. Ann2000 @ 6%.....	19,161,012	XXX	19,161,012	XXX	
0200040. Ann2000 @ 6.25%.....	8,261,586	XXX	8,261,586	XXX	
0200041. Ann2000 @ 6.5%.....	11,397,751	XXX	11,397,751	XXX	
0200042. Ann2000 @ 6.75%.....	10,586,548	XXX	10,586,548	XXX	
0200043. Ann2000 @ 7%.....	11,302,749	XXX	11,302,749	XXX	
0200044. VA CARVM.....	1,915,809,412	XXX	1,914,666,239	XXX	1,143,173
0200045. Account Value.....	7,486,475	XXX	7,486,475	XXX	
0200046. 83IAM @ 6.75%.....	7,932	XXX	7,932	XXX	
0200047. 83IAM @ 7.25%.....	16,547	XXX	16,547	XXX	
0200048. Annuity2000 @ 5.25%.....	80,239	XXX	80,239	XXX	
0200049. Annuity2000 @ 5.50%.....	86,543	XXX	86,543	XXX	
0200050. Deferred Annuity Account Value.....	750,497	XXX	750,497	XXX	
0200051. VACARVM.....	2,067,647	XXX	2,067,647	XXX	
0200052. 1983 GAM @6.25%.....	19,739,054	XXX		XXX	19,739,054
0200053. 1983 GAM @6.5%.....	53,139,720	XXX		XXX	53,139,720
0200054. 1983 GAM @6.75%.....	274,199,500	XXX		XXX	274,199,500
0200055. 1983 GAM @7%.....	154,610,564	XXX		XXX	154,610,564
0200056. 1983 GAM @7.25%.....	54,092,433	XXX		XXX	54,092,433
0200057. 1983 GAM @7.75%.....	152,802,034	XXX		XXX	152,802,034
0200058. 1983 GAM @8.25%.....	1,112,263,437	XXX		XXX	1,112,263,437
0200059. 1994 GAR @5.25%.....	26,143,244	XXX		XXX	26,143,244
0200060. 1994 GAR @5.5%.....	31,781,464	XXX		XXX	31,781,464
0200061. 1994 GAR @6%.....	45,017,735	XXX		XXX	45,017,735
0200062. 1994 GAR @6.25%.....	663,173,063	XXX		XXX	663,173,063
0200063. 1994 GAR @6.5%.....	15,049,208	XXX		XXX	15,049,208
0200064. 1994 GAR @6.75%.....	52,085,153	XXX		XXX	52,085,153
0200065. 1994 GAR @7%.....	120,635,403	XXX		XXX	120,635,403
0200066. 1971 IAM @3.5%.....	78,660	XXX		XXX	78,660
0200067. 1971 IAM @6%.....	523,797	XXX		XXX	523,797
0200068. 1971 IAM @7.5%.....	2,043,363	XXX		XXX	2,043,363
0200069. 1983 IAM @5%.....	25,800,078	XXX		XXX	25,800,078
0200070. 1983 IAM @5.25%.....	12,426,121	XXX		XXX	12,426,121
0200071. 1983 IAM @5.75%.....	11,197,946	XXX		XXX	11,197,946
0200072. 1983 IAM @6.5%.....	20,504,618	XXX		XXX	20,504,618
0200073. 1983 IAM @6.75%.....	11,019,664	XXX		XXX	11,019,664
0200074. 1983 IAM @7%.....	27,525,322	XXX		XXX	27,525,322
0200075. 1983 IAM @7.25%.....	17,704,999	XXX		XXX	17,704,999
0200076. 1983 IAM @7.75%.....	15,920,356	XXX		XXX	15,920,356
0200077. 1983 IAM @8%.....	4,242,846	XXX		XXX	4,242,846
0200078. 1983 IAM @8.25%.....	27,087,887	XXX		XXX	27,087,887
0200079. 1983 IAM @8.75%.....	14,991,326	XXX		XXX	14,991,326
0200080. 1983 IAM @9.5%.....	6,631,303	XXX		XXX	6,631,303
0200081. Annuity 2000 @5.25%.....	10,177,947	XXX		XXX	10,177,947
0200082. Annuity 2000 @5.5%.....	7,287,423	XXX		XXX	7,287,423

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200083. Annuity 2000 @6%.....	6,857,576	XXX		XXX	6,857,576
0200084. VA CARVM.....	88,404	XXX		XXX	88,404
0200085. 58 CSO 5.5% CRVM 87.....	0	XXX		XXX	
0200086. 1971 IAM @11.25%.....	3,787,958	XXX	3,787,958	XXX	
0200087. 1971 IAM @6%.....	6,617,917	XXX	6,617,917	XXX	
0200088. 1971 IAM @7.5%.....	14,157,479	XXX	14,157,479	XXX	
0200089. 1983 GAM @5.25%.....	2,783,612	XXX		XXX	2,783,612
0200090. 1983 GAM @5.5%.....	1,409,863	XXX		XXX	1,409,863
0200091. 1983 GAM @6.25%.....	91,361,293	XXX		XXX	91,361,293
0200092. 1983 GAM @6.5%.....	10,025,678	XXX		XXX	10,025,678
0200093. 1983 GAM @6.75%.....	249,794,927	XXX		XXX	249,794,927
0200094. 1983 GAM @7.25%.....	89,726,308	XXX		XXX	89,726,308
0200095. 1983 IAM @11%.....	7,217,087	XXX	7,217,087	XXX	
0200096. 1983 IAM @11.25%.....	11,294,729	XXX	11,294,729	XXX	
0200097. 1983 IAM @5.25%.....	174,219,682	XXX	174,219,682	XXX	
0200098. 1983 IAM @5.5%.....	285,083,194	XXX	285,083,194	XXX	
0200099. 1983 IAM @6%.....	190,017,057	XXX	190,017,057	XXX	
0200100. 1983 IAM @6.25%.....	124,368,068	XXX	124,368,068	XXX	
0200101. 1983 IAM @6.5%.....	142,601,601	XXX	142,601,601	XXX	
0200102. 1983 IAM @6.75%.....	461,850,025	XXX	461,850,025	XXX	
0200103. 1983 IAM @7%.....	145,891,720	XXX	145,891,720	XXX	
0200104. 1983 IAM @7.25%.....	66,736,190	XXX	66,736,190	XXX	
0200105. 1983 IAM @7.75%.....	14,412,994	XXX	14,412,994	XXX	
0200106. 1983 IAM @8%.....	1,816,747	XXX	1,816,747	XXX	
0200107. 1983 IAM @8.25%.....	10,469,850	XXX	10,469,850	XXX	
0200108. 1983 IAM @8.75%.....	3,362,716	XXX	3,362,716	XXX	
0200109. 1983 IAM @9.25%.....	2,433,336	XXX	2,433,336	XXX	
0200110. 1994 GAR @5.25%.....	553,021,247	XXX		XXX	553,021,247
0200111. 1994 GAR @5.5%.....	335,169,748	XXX		XXX	335,169,748
0200112. 1994 GAR @6%.....	744,852,950	XXX		XXX	744,852,950
0200113. 1994 GAR @6.25%.....	583,586,402	XXX		XXX	583,586,402
0200114. 1994 GAR @6.5%.....	91,995,372	XXX		XXX	91,995,372
0200115. 1994 GAR @6.75%.....	369,896,245	XXX		XXX	369,896,245
0200116. 1994 GAR @7%.....	119,807,093	XXX		XXX	119,807,093
0200117. Account Value.....	38,209,906	XXX	5,528,619	XXX	32,681,287
0200118. Annuity 2000 @5.25%.....	38,642,696	XXX	25,512,185	XXX	13,130,511
0200119. Annuity 2000 @5.5%.....	332,519,242	XXX	309,372,558	XXX	23,146,684
0200120. Annuity 2000 @6%.....	98,362,127	XXX	65,460,108	XXX	32,902,019
0200121. Annuity 2000 @6.25%.....	5,304,527	XXX	5,304,527	XXX	-
0200122. Annuity 2000 @6.5%.....	47,025,722	XXX	14,147,242	XXX	32,878,480
0200123. Annuity 2000 @6.75%.....	26,799,864	XXX	8,976,463	XXX	17,823,401
0200124. Annuity 2000 @7%.....	51,253,788	XXX	6,227,614	XXX	45,026,174
0200125. Substandard Tables @5.25%.....	660,318,976	XXX	660,318,976	XXX	
0200126. Substandard Tables @5.5%.....	1,221,978,084	XXX	1,221,978,084	XXX	
0200127. Substandard Tables @6%.....	404,749,296	XXX	404,749,296	XXX	
0200128. Substandard Tables @6.25%.....	125,082,605	XXX	125,082,605	XXX	
0200129. Substandard Tables @6.5%.....	226,003,278	XXX	226,003,278	XXX	
0200130. Substandard Tables @6.75%.....	351,888,513	XXX	351,888,513	XXX	
0200131. Substandard Tables @7%.....	214,622,686	XXX	214,622,686	XXX	
0200132. Substandard Tables @7.75%.....	425,558	XXX	425,558	XXX	
0200133. Substandard Tables @7.5%.....	71,395	XXX	71,395	XXX	
0200134. Substandard Tables @7.25%.....	182,298	XXX	182,298	XXX	
0200135. Substandard Tables @8.25%.....	20,172	XXX	20,172	XXX	
0200136. 1994 GAR @5.75%.....	413,360,174	XXX		XXX	413,360,174
0200137. 71 IAM 3.50% CARVM.....	822,670	XXX	822,670	XXX	
0200138. 71 IAM 4.00% CARVM.....	3,861,882	XXX	3,861,882	XXX	
0200139. 71 IAM 4.50% CARVM.....	0	XXX		XXX	
0200140. 71 IAM 6.75% CARVM.....	0	XXX		XXX	
0200141. 71 IAM 8.00% CARVM.....	640,352	XXX	640,352	XXX	
0200142. 71 IAM 8.25% CARVM.....	1,740,235	XXX	1,740,235	XXX	
0200143. 83a 4.00% CARVM.....	0	XXX		XXX	
0200144. 83a 5.00% CARVM.....	51,779	XXX	51,779	XXX	
0200145. 83a 5.25% CARVM.....	34,372	XXX	34,372	XXX	
0200146. 83a 5.50% CARVM.....	251,408	XXX	251,408	XXX	
0200147. 83a 5.75% CARVM.....	8,213	XXX	8,213	XXX	
0200148. 83a 6.00% CARVM.....	805,025	XXX	805,025	XXX	
0200149. 83a 6.25% CARVM.....	112,512	XXX	112,512	XXX	
0200150. 83a 6.50% CARVM.....	415	XXX	415	XXX	
0200151. 83a 6.75% CARVM.....	443,384	XXX	443,384	XXX	
0200152. 83a 7.00% CARVM.....	0	XXX		XXX	
0200153. 83a 8.00% CARVM.....	569,691	XXX	569,691	XXX	
0299997. Totals (Gross).....	15,822,310,997	XXX	7,670,886,035	XXX	8,151,424,962
0299998. Reinsurance ceded.....	175,302,542	XXX	2,050,122	XXX	173,252,420
0299999. Totals (Net).....	15,647,008,455	XXX	7,668,835,913	XXX	7,978,172,542
Supplementary Contracts with Life Contingencies:					
0300001. 1971IAM @ 3.5%.....	450,120		450,120		
0300002. 1971IAM @ 6%.....	156,944		156,944		
0300003. 1971IAM @ 7.5%.....	311,074		311,074		
0300004. 1983IAM @ 5.5%.....	209,110		209,110		
0300005. 1983IAM @ 6.5%.....	442,656		442,656		
0300006. 1983IAM @ 6.75%.....	1,312,233		1,312,233		
0300007. 1983IAM @ 7%.....	84,202		84,202		
0300008. 1983IAM @ 7.25%.....	371,526		371,526		
0300009. 1983IAM @ 7.75%.....	81,606		81,606		
0300010. 1983IAM @ 8%.....	207,261		207,261		
0300011. 1983IAM @ 8.25%.....	783,676		783,676		
0300012. 1983IAM @ 8.75%.....	619,516		619,516		
0300013. 1983IAM @ 9.5%.....	1,055,471		1,055,471		
0300014. Ann2000 @ 5.25%.....	9,807,932		9,807,932		
0300015. Ann2000 @ 5.5%.....	23,051,232		23,051,232		
0300016. Ann2000 @ 6%.....	2,944,711		2,944,711		
0300017. Ann2000 @ 6.25%.....	1,273,533		1,273,533		
0300018. Ann2000 @ 6.5%.....	2,123,396		2,123,396		
0300019. Ann2000 @ 6.75%.....	1,081,798		1,081,798		
0300020. Ann2000 @ 7%.....	739,905		739,905		
0399997. Totals (Gross).....	47,107,902	0	47,107,902	0	0
0399999. Totals (Net).....	47,107,902	0	47,107,902	0	0

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Accidental Death Benefits:					
0400001.	0	.....	.....	.....	.....
0400002. 59 ADB 3.00% NLP.....	49,238	.....	.....49,238	.....	.....
0400003. 59 ADB 4.50% NLP.....	148	.....	.....148	.....	.....
0400004. INTER CO 2.50% NLP.....	404	.....	.....404	.....	.....
0499997. Totals (Gross).....	49,790	0	49,790	0	0
0499999. Totals (Net).....	49,790	0	49,790	0	0
Disability - Active Lives:					
0500001.	0	.....	.....	.....	.....
0500002. INTERCO 52 w/58 CSO 3.00% NLP.....	61,922	.....	.....61,922	.....	.....
0599997. Totals (Gross).....	61,922	0	61,922	0	0
0599999. Totals (Net).....	61,922	0	61,922	0	0
Disability - Disabled Lives:					
0600001.	0	.....	.....	.....	.....
0600002. 2005 GTL PW Table 3.5%.....	23,757	.....	.....	.....	.....23,757
0600003. 2005 GTL PW Table 4.0%.....	33,629,033	.....	.....	.....	.....33,629,033
0600004. 2005 GTL PW Table 4.5%.....	11,301,168	.....	.....	.....	.....11,301,168
0600005. 2005 GTL PW Table 5.0%.....	640,722	.....	.....	.....	.....640,722
0600006. 2005 GTL PW Table 5.5%.....	699,212	.....	.....	.....	.....699,212
0600007. 2005 GTL PW Table 6.0%.....	174,507	.....	.....	.....	.....174,507
0600008. 2005 GTL PW Table 5.0%.....	306,537	.....	.....	.....	.....306,537
0600009. INTERCO 52 3.00%.....	333,995	.....	.....333,995	.....	.....
0600010. INTERCO 52 3.50%.....	562	.....	.....562	.....	.....
0600011. INTERCO 52 4.00%.....	70,549	.....	.....70,549	.....	.....
0600012. INTERCO 52 4.50%.....	990,203	.....	.....990,203	.....	.....
0600013. INTERCO 52 5.00%.....	507,964	.....	.....507,964	.....	.....
0600014. INTERCO 52 5.50%.....	247,924	.....	.....247,924	.....	.....
0600015. INTERCO 52 6.00%.....	75,470	.....	.....75,470	.....	.....
0699997. Totals (Gross).....	49,001,603	0	2,226,667	0	46,774,936
0699998. Reinsurance ceded.....	28,425,752	.....	.....15,597	.....	.....28,410,155
0699999. Totals (Net).....	20,575,851	0	2,211,070	0	18,364,781
Miscellaneous Reserves:					
0700001.	0	.....	.....	.....	.....
0700002. VACARVM GMDB & GMWB.....	631,185,372	.....	.....631,185,372	.....	.....
0700003. VACARVM GMDB + GMWB Gross.....	225,545	.....	.....225,545	.....	.....
0700004. Group Portability Substandard.....	2,497,177	.....	.....	.....	.....2,497,177
0700005. For excess of ... (deficiency).....	6,840,023	.....	.....6,840,023	.....	.....
0700006. For non-deduction.....	636,191	.....	.....636,191	.....	.....
0700007. Guaranteed Minimum Death Benefit.....	3,303,100	.....	.....3,303,100	.....	.....
0700008. Immediate Claim Payment.....	2,616,371	.....	.....2,616,371	.....	.....
0700009. Group Conversion Substandard.....	2,891,418	.....	.....2,891,418	.....	.....
0700010. Substandard.....	237,539	.....	.....237,539	.....	.....
0799997. Totals (Gross).....	650,432,736	0	647,935,559	0	2,497,177
0799998. Reinsurance ceded.....	244,425,833	.....	.....242,818,757	.....	.....1,607,076
0799999. Totals (Net).....	406,006,903	0	405,116,802	0	890,101
9999999. Totals (Net) - Page 3, Line 1.....	18,556,706,457	0	9,956,403,061	0	8,600,303,396

HARTFORD LIFE INSURANCE COMPANY

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts?	Yes [X]	No []
1.2 If not, state which kind is issued.....		
2.1 Does the reporting entity at present issue both participating and non-participating contracts?	Yes [X]	No []
2.2 If not, state which kind is issued.....		
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes [X]	No []
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.		
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes []	No [X]
4.1 Amount of insurance:	\$.....	
4.2 Amount of reserve:	\$.....	
4.3 Basis of reserve:		
4.4 Basis of regular assessments:		
4.5 Basis of special assessments:		
4.6 Assessments collected during year:	\$.....	
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes [X]	No []
6.1 If so, state the amount of reserve on such contracts on the basis actually held:	\$.....3,205,342,858	
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:	\$.....3,813,199,320	
Attach statement of methods employed in their valuation.		
7. Does the reporting entity have any Synthetic GLC contracts or agreements in effect as of December 31 of the current year?	Yes []	No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements:	\$.....	
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:		
7.3 State the amount of reserves established for this business:	\$.....	
7.4 Identify where the reserves are reported in the blank.		

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set up on a basis other than that used to determine benefits) (Exhibit 5)			
0100001. AG33, AG34 and AG39 to AG43.....	0.....	0.....	
0199999. Subtotal (Page 7, Line 6).....	XXX.....	XXX.....	0
9999999. Total (Column 4 only).....			0

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non- Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	15,532,950	15,207,401			314,422	11,127			
2. Additional contract reserves (a).....	4,763,896				4,594,296	169,600			
3. Additional actuarial reserves - Asset/Liability analysis.....	0								
4. Reserve for future contingent benefits.....	0								
5. Reserve for rate credits.....	11,835,977	11,835,977							
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	32,132,823	27,043,378	0	0	4,908,718	180,727	0	0	0
8. Reinsurance ceded.....	29,096,105	24,006,660			4,908,718	180,727			
9. Totals (Net).....	3,036,718	3,036,718	0	0	0	0	0	0	0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	424,575,202	412,497,568			12,055,378	22,256			
11. Additional actuarial reserves - Asset/Liability analysis.....	0								
12. Reserve for future contingent benefits.....	0								
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	424,575,202	412,497,568	0	0	12,055,378	22,256	0	0	0
15. Reinsurance ceded.....	311,966,320	299,888,686			12,055,378	22,256			
16. Totals (Net).....	112,608,882	112,608,882	0	0	0	0	0	0	0
17. TOTALS (Net).....	115,645,600	115,645,600	0	0	0	0	0	0	0
18. TABULAR FUND INTEREST.....	5,929,364	5,929,364							

DETAILS OF WRITE-INS

0601.									
0602.									
0603.									
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0
1301.									
1302.									
1303.									
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	11,797,997,825	6,319,794,374	2,823,903,682	(0)		2,654,299,768
2. Deposits received during the year.....	2,291,242,154	1,468,809,904	181,988,205	45,231,800		595,212,245
3. Investment earnings credited to the account.....	446,630,916	189,669,514	158,603,178	848,594		97,509,630
4. Other net change in reserves.....	60,390,682	74,020,789		(13,630,107)		
5. Fees and other charges assessed.....	0					
6. Surrender charges.....	1,186,771					1,186,771
7. Net surrender or withdrawal payments.....	4,687,212,247	3,331,020,248	261,562,407	32,335,837		1,062,293,755
8. Other net transfers to or (from) Separate Accounts.....	86,614,001					86,614,001
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	9,821,248,558	4,721,274,333	2,902,932,658	114,450	0	2,196,927,116
10. Reinsurance balance at the beginning of the year.....	0					
11. Net change in reinsurance assumed.....	0					
12. Net change in reinsurance ceded.....	0					
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	9,821,248,558	4,721,274,333	2,902,932,658	114,450	0	2,196,927,116

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

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	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct.....	0										
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0										
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	0										
2.14 Net.....	0	0	(b).....0	(b).....0	0	(b).....0	(b).....0	0	0	0	0
2.2 Other:											
2.21 Direct.....	112,018,871		58,922,962				43,837,853		7,874,441		1,383,615
2.22 Reinsurance assumed.....	5,341,069		4,003,378						1,337,691		
2.23 Reinsurance ceded.....	67,074,225		33,776,643				24,947,322		6,966,645		1,383,615
2.24 Net.....	50,285,715	0	(b).....29,149,697	(b).....0	0	(b).....0	(b).....18,890,531	0	(b).....2,245,487	(b).....0	(b).....0
3. Incurred but unreported:											
3.1 Direct.....	120,708,654		26,586,615				52,687,586		41,434,453		
3.2 Reinsurance assumed.....	8,503,827		8,252,959						250,868		
3.3 Reinsurance ceded.....	84,287,489		20,487,351				28,657,345		35,142,793		
3.4 Net.....	44,924,991	0	(b).....14,352,223	(b).....0	0	(b).....0	(b).....24,030,240	0	(b).....6,542,528	(b).....0	(b).....0
4. Totals:											
4.1 Direct.....	232,727,524	0	85,509,577	0	0	0	96,525,439	0	49,308,894	0	1,383,615
4.2 Reinsurance assumed.....	13,844,896	0	12,256,337	0	0	0	0	0	1,588,559	0	0
4.3 Reinsurance ceded.....	151,361,714	0	54,263,994	0	0	0	53,604,667	0	42,109,438	0	1,383,615
4.4 Net.....	95,210,706	(a).....0	(a).....43,501,920	0	0	0	(a).....42,920,771	0	8,788,015	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct.....	1,537,866,752		308,525,801	406,001,767	11,229,257		293,027,344	274,192,971	242,134,441		2,755,172
1.2 Reinsurance assumed.....	3,074,101		3,958,611						(884,510)		
1.3 Reinsurance ceded.....	389,646,781		67,415,379				120,800,620	5,789,518	192,943,608		2,697,656
1.4 Net.....	(d).....1,151,294,072	0	245,069,033	406,001,767	11,229,257	0	172,226,724	268,403,453	48,306,322	0	57,516
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	232,727,523		85,509,577				96,525,438		49,308,894		1,383,615
2.2 Reinsurance assumed.....	13,844,896		12,256,337						1,588,559		
2.3 Reinsurance ceded.....	151,361,714		54,263,994				53,604,667		42,109,438		1,383,615
2.4 Net.....	95,210,706	0	43,501,920	0	0	0	42,920,771	0	8,788,015	0	0
3. Amounts recoverable from reinsurers December 31, current year.....	24,115,350		16,186,107				7,140,262		788,981		
4. Liability December 31, prior year:											
4.1 Direct.....	235,008,697		81,654,789				108,070,658		43,737,565		1,545,685
4.2 Reinsurance assumed.....	10,896,551		9,054,395						1,842,156		
4.3 Reinsurance ceded.....	146,067,448		47,249,097				58,580,839		38,691,827		1,545,685
4.4 Net.....	99,837,800	0	43,460,087	0	0	0	49,489,819	0	6,887,894	0	0
5. Amounts recoverable from reinsurers December 31, prior year.....	16,523,522		5,748,589				9,748,493		1,026,440		
6. Incurred benefits:											
6.1 Direct.....	1,535,585,579	0	312,380,589	406,001,767	11,229,257	0	281,482,123	274,192,971	247,705,770	0	2,593,102
6.2 Reinsurance assumed.....	6,022,446	0	7,160,553	0	0	0	0	0	(1,138,107)	0	0
6.3 Reinsurance ceded.....	402,532,875	0	84,867,794	0	0	0	113,216,217	5,789,518	196,123,760	0	2,535,586
6.4 Net.....	1,139,075,150	0	234,673,348	406,001,767	11,229,257	0	168,265,907	268,403,453	50,443,903	0	57,516

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....82,627 in Line 1.1, \$.....82,627 in Line 1.4, \$.....82,627 in Line 6.1 and \$.....82,627 in line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Other invested assets (Schedule BA).....	12,039,510	11,710,932	(328,578)
8. Receivables for securities.....			0
9. Aggregate write-ins for invested assets.....	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	12,039,510	11,710,932	(328,578)
11. Title plants (for Title insurers only).....			0
12. Investment income due and accrued.....			0
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection.....			0
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	1,259,993	979,050	(280,943)
13.3 Accrued retrospective premiums.....			0
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers.....			0
14.2 Funds held by or deposited with reinsured companies.....			0
14.3 Other amounts receivable under reinsurance contracts.....			0
15. Amounts receivable relating to uninsured plans.....			0
16.1 Current federal and foreign income tax recoverable and interest thereon.....			0
16.2 Net deferred tax asset.....	1,433,823,897	1,178,898,703	(254,925,194)
17. Guaranty funds receivable or on deposit.....			0
18. Electronic data processing equipment and software.....			0
19. Furniture and equipment, including health care delivery assets.....	431,964	9,107,870	8,675,906
20. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
21. Receivables from parent, subsidiaries and affiliates.....			0
22. Health care and other amounts receivable.....	192,714	182,443	(10,271)
23. Aggregate write-ins for other than invested assets.....	32,529,786	(262,945,834)	(295,475,620)
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	1,480,277,864	937,933,164	(542,344,700)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	11,444,900		(11,444,900)
26. TOTALS (Lines 24 and 25).....	1,491,722,764	937,933,164	(553,789,600)

DETAILS OF WRITE-INS

0901.			0
0902.			0
0903.			0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0
2301. Disbursements and Items not Allocated.....	30,200,737	25,051,940	(5,148,797)
2302. Other Assets Non-admitted.....	2,329,049	2,140,437	(188,612)
2303. Permitted Practice - DTA.....		(290,138,211)	(290,138,211)
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	32,529,786	(262,945,834)	(295,475,620)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies.

A. Accounting Practices

The accompanying statutory basis financial statements have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Department of Insurance (“the Department”). The Department recognizes only statutory accounting practices prescribed or permitted by Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the state of Connecticut Insurance Law. The National Association of Insurance Commissioners’ Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed practices by Connecticut.

A difference prescribed by Connecticut state law, allows the Company to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company did not obtain reinsurance reserve credit for this reinsurance treaty, the Company's risk-based capital would not have triggered a regulatory event.

The Company has received approval from the Department regarding the use of a permitted practice related to the statutory accounting for deferred income taxes for the year ended December 31, 2008 through December 15, 2009. This permitted practice modifies the accounting for deferred income taxes prescribed by NAIC SAP by increasing the realization period for deferred tax assets from one year to three years and increasing the asset recognition limit from 10% to 15% of adjusted statutory capital and surplus. The benefits of this permitted practice may not be considered by the Company when determining surplus available for dividends and the Company must maintain it’s Risk Based Capital Ratio at or above 250%. The Company is also required to submit a quarterly certification of the Company’s deferred tax asset calculation to the Connecticut Department of Insurance. If the Company had not used this permitted practice, the Company's risk-based capital would not have triggered a regulatory event.

For the annual period ending December 31, 2009, the Company adopted SSAP No. 10R, *Income Taxes – Revised, A Temporary Replacement of SSAP No. 10*, which incorporates the modifications described in the aforementioned permitted practice.

The Company received approval from the Department regarding the use of a permitted practice for statutory reserving requirements for variable annuities with guaranteed living benefit riders that expires on September 30, 2009. Actuarial guidelines prescribed by the NAIC require a stand-alone asset adequacy analysis reflecting only benefits, expenses and charges that are associated with the riders for variable annuities with guaranteed living benefits. The permitted practice allows for all benefits, expenses and charges associated with the variable annuity contract to be reflected in the stand-alone asset adequacy test. If the Company had not used this permitted practice, the Company’s risk-based capital would not have triggered a regulatory event.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

	2009	2008
Net (loss) income, State of Connecticut Basis	\$ (538,834,141)	\$ (2,533,317,852)
State prescribed practice:		
Reinsurance reserve credit (as described above)	91,710,905	(63,070,741)
State permitted practice:		
Deferred income taxes (as described above)	—	—
Variable annuity reserves (as described above)	—	(620,384,474)
Net (loss) income, NAIC SAP:	\$ (447,123,236)	\$ (3,216,773,067)
Statutory surplus, State of Connecticut Basis	\$ 5,365,015,201	\$ 4,071,384,202
State prescribed practice:		
Reinsurance reserve credit (as described above)	(83,245,765)	(174,956,670)
State permitted practice:		
Deferred income taxes (as described above)	—	(93,586,000)
Increase in experience refund as a result of deferred income tax permitted practice	—	58,806,727
Variable annuity reserves (as described above)	—	(620,384,474)
Statutory surplus, NAIC SAP:	\$ 5,281,769,436	\$ 3,241,263,785

The Company's wholly-owned subsidiary, Hartford Life and Annuity Insurance Company ("IHLAI") was subject to the same difference prescribed by Connecticut state law, described above, for reinsurance reserve credit where reinsurance treaties provide for a limited right of unilateral cancellation by the reinsurer. If IHLAI's reinsurance treaty was canceled, the net obligation of the Company to the reinsurer would increase net income by \$153,168,118 for the year ended December 31, 2009 and decrease net income by \$142,388,066 for the year ended December 31, 2008. If IHLAI's reinsurance treaty was canceled, the net obligation of the Company to the reinsurer would decrease surplus by \$237,402,420 and \$390,570,538 as of December 31, 2009 and 2008, respectively. Even if the Company did not obtain reinsurance reserve credit for this reinsurance treaty, the Company's risk-based capital would not have triggered a regulatory event.

NOTES TO FINANCIAL STATEMENTS

IHLAI received approval from the Department regarding the use of the same deferred income tax asset permitted practice applied by the Company for the year ended December 31, 2008 through December 15, 2009. If IHLAI valued its deferred income taxes in accordance with NAIC SAAP, the Company's statutory surplus for the annual period ending would be decreased by \$299,613,925. IHLAI adopted SSAP 10R for the annual period ending December 31, 2009. If IHLAI had not used this permitted practice, the Company's risk-based capital would not have triggered a regulatory event.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for future benefits and the liability for premium and other deposit funds. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policies

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commission, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- 1 Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.
- 2 Bonds are carried at amortized cost except for those securities that are deemed ineligible to be held at amortized cost by the NAIC Securities Valuation Office (SVO) which are carried at the appropriate SVO published value or a fair value determined by the Company.
- 3 Unaffiliated common stocks are carried at fair value with the current year change in the difference from cost reflected in surplus.
- 4 Preferred stocks are carried at cost, lower of cost or amortized cost, or NAIC market values depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.
- 5 Mortgage loans on real estate are stated at the outstanding principal balance.
- 6 Loan-backed bonds and structured securities are carried at amortized cost. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.
- 7 The investment in subsidiaries is based on the net worth of the subsidiary determined in accordance with statutory valuation methods. Dividends received from subsidiaries are recorded as net investment income and undistributed net income is recorded as net unrealized capital gains and losses.
- 8 Investments in joint ventures, partnerships and limited liability companies are carried at the underlying audited equity of the investee, based upon United States generally accepted accounting principles (GAAP).
- 9 The Company may at any time use derivative instruments, including swaps, caps, floors, options, futures and forwards. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, income generation, or held for other investment and/or risk management activities, which primarily involve managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86 (Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset Transactions)). The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the State of Connecticut, State of Illinois, and State of New York insurance departments.

Derivatives used in hedging relationships are accounted for in a manner consistent with the item hedged. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively, and amortized through net investment income over the life of the hedged item. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item. Upon termination of the derivative, any gain or loss is adjusted into the basis of the hedged item.

Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively, and amortized through net investment income over the life of the derivative. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered

NOTES TO FINANCIAL STATEMENTS

asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability and amortized through net investment income over the life of the derivative. Upon termination, any remaining derivative liability, along with any disposition payments are recorded to derivative capital gain or loss.

Derivatives held for other investment and/or risk management activities receive fair value accounting. The derivatives are carried on the balance sheet at fair value and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income.

- 10 The Company does not consider anticipated investment income as a factor in the premium deficiency calculation.
- 11 The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company’s future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company’s actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company’s policy obligations at their maturities or in the event of an insured’s death or disability.
- 12 The Company has not modified its capitalization policy from the prior period.
- 13 The Company does not have pharmaceutical rebate receivables.

2. Accounting Changes and Corrections of Errors

In December 2009, the National Association of Insurance Commissioners (“NAIC”) issued Statement of Statutory Accounting Principles (“SSAP”) No. 10R Income Taxes – Revised, A Temporary Replacement of SSAP No. 10 which is effective for annual periods ending December 31, 2009 and interim and annual periods of 2010. SSAP 10R increases the realization period for deferred tax assets from one year to three years and increases the asset recognition limit from 10% to 15% of adjusted statutory capital and surplus. In order to take advantage of these provisions the RBC for life insurers needs to be above 250%. The adoption of SSAP No. 10R positively impacted surplus by \$204,884,000.

In September 2009, the NAIC issued SSAP No. 43-Revised (Loan-backed and Structured Securities) which is effective September 30, 2009. SSAP No. 43-Revised establishes statutory accounting principles for investments in loan-backed securities and structured securities and supersedes SSAP No. 98 (Treatment of Cash Flows When Quantifying Changes in Valuation and Impairments, an Amendment of SSAP No. 43-Loan-backed and Structured Securities) and paragraph 13 of SSAP No. 99. The implementation of SSAP No. 43-Revised negatively impacted net income for other-than-temporary impairments of loan backed securities by \$313,708,951.

In 2008, the NAIC issued SSAP No. 99 (Accounting for Certain Securities Subsequent to an Other-Than-Temporary Impairment) which is effective January 1, 2009. SSAP No. 99 establishes the statutory accounting principles for the treatment of premium or discount applicable to certain securities subsequent to the recognition of an other-than-temporary impairment. The implementation of SSAP No. 99 did not have a material impact on the Company’s net income and surplus.

3. Business Combinations and Goodwill

- a. Statutory Purchase Method

The Company had no Statutory Purchases.
- b. Statutory Merger

The Company had no Statutory Mergers.
- c. Assumption Reinsurance

On December 31, 2006, an affiliate of the Company, Hartford Life & Accident Insurance Company, merged with its direct subsidiary Hartford Life Group Insurance Company (“HLGIC”). As a result of the merger, HLGIC, prior to the merger, completed an assumption reinsurance agreement with the Company, on December 31, 2006. HLGIC ceded 100% of its New York business to the Company since the merged entity, Hartford Life & Accident Insurance Company, is not licensed to write the type of business reinsured in New York. The amount of reserves along with the assets supporting the New York business were transferred from HLGIC to the Company and reported as direct adjustments to the balance sheet with no gain or loss reported. No goodwill was recorded as a result of the assumption reinsurance.
- d. Impairment Loss

The Company did not recognize any impairment losses.

4. Discontinued Operations

The Company had no discontinued operations.

5. Investments

- a. Mortgage Loans, including Mezzanine Real Estate Loans.

NOTES TO FINANCIAL STATEMENTS

- (1) The maximum and minimum lending rates for commercial mortgage loans during 2009 were: Farm loans 7.1% and 1.49% and commercial mortgage loans 7.5% and .92%.
- (2) During 2009, the Company did not reduce interest rates on any outstanding mortgage loans.
- (3) The highest loan to value percentage of any one loan at the time of loan origination, exclusive of insured, guaranteed or purchase money mortgages, was 89.92%.
- (4) As of December 31, 2009, the company did not hold mortgages with interest more than 180 days past due.
- (5) There were no taxes, assessments or amounts advanced and not included in the mortgage loan total.
- (6) As of December 31, 2009, there were impaired loans with a related allowance for credit losses of \$150,507,652.
- (7) There were no impaired mortgages loans without an allowance for credit losses held at year-end.
- (8) Average recorded investment in impaired loans is \$6,961,142.
- (9) Interest income recognized during the period the loans were impaired is \$3,831,681.
- (10) Interest income recognized on a cash basis during the period the loans were impaired is \$3,815,499.
- (11) The allowance for credit losses:

a. Balance at beginning of period 12/31/2008	\$5,950,458
b. Additions charged to operations	\$162,667,705
c. Direct write-downs charged against the allowance	\$(5,611,200)
d. Recoveries of amounts previously charged off	\$(12,499,311)
e. Balance at end of period 12/31/2009	\$150,507,652

- (12) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts, is upon receipt.

a. Debt Restructuring

- a. The total recorded investment in restructured loans, as of December 31, 2009 and December 31, 2008, was \$5,633,457 and \$0, respectively.
- b. There were no realized capital losses related to the restructured loans in 2009.
- c. Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings were \$0 for 2009 and 2008.
- d. The Company accrues interest income on impaired securities to the extent it is deemed collectible (delinquent less than 90 days) and the security continue to perform under its original or restructured contractual terms. Interest income on non performing securities is generally recognized on a cash basis.

c. Reverse Mortgages

The Company has no investments in reverse mortgages.

d. Loan-Backed Securities

- (2) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (4) None
- (5) Other-than-temporary Impairments

		1	2	3	4	5	6
			Book/Adj Carrying Value			Amortized cost after other-than- temporary impairment	
Impairment Date	CUSIP		Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than- temporary impairment		Fair Value
9/30/2009	00430CAE3		439,556	76,094	(363,462)	76,094	345,653
9/30/2009	004375EL1		15,085,061	1,391,089	(13,693,972)	1,391,089	505,280
9/30/2009	004424AC1		23,472,968	22,650,931	(822,037)	22,650,931	12,866,856
9/30/2009	00443MAB2		1,106,465	875,534	(230,931)	875,534	419,820
9/30/2009	00503NAA9		20,650,401	19,023,221	(1,627,180)	19,023,221	1,858,536

NOTES TO FINANCIAL STATEMENTS						
9/30/2009	00503NAB7	2,257,094	577,485	(1,679,609)	577,485	178,850
9/30/2009	00503NAC5	194,659	59,434	(135,225)	59,434	250,000
9/30/2009	00764MHF7	8,000,000	5,955,309	(2,044,691)	5,955,309	297,180
9/30/2009	009341AN8	23,619,718	-	(23,619,718)	-	7,506,560
9/30/2009	03072SDD4	499,065	225,686	(273,379)	225,686	34,863
9/30/2009	03215PDA4	306,018	156,981	(149,037)	156,981	40,550
9/30/2009	036510AA3	15,312,863	5,322,690	(9,990,173)	5,322,690	356,683
9/30/2009	03759SAC9	2,000,000	1,257,947	(742,053)	1,257,947	599,000
9/30/2009	03759SAD7	2,000,000	109,934	(1,890,066)	109,934	621,600
9/30/2009	03927RAA2	30,618,908	30,542,592	(76,316)	30,542,592	5,544,000
9/30/2009	03927RAB0	9,253,810	9,214,137	(39,673)	9,214,137	644,000
9/30/2009	05366VAE8	8,726,685	240,166	(8,486,519)	240,166	924,823
9/30/2009	05947UY36	876,505	857,595	(18,910)	857,595	702,828
9/30/2009	059500BK3	443,887	412,715	(31,172)	412,715	381,987
9/30/2009	07325VAL8	11,950,000	1,912,735	(10,037,265)	1,912,735	178,629
9/30/2009	07325VAM6	3,500,000	43,344	(3,456,656)	43,344	37,923
9/30/2009	07325VAP9	385,691	31,623	(354,068)	31,623	27,151
9/30/2009	07326BAM9	17,436,975	15,519,583	(1,917,392)	15,519,583	9,013,516
9/30/2009	07326FAA6	15,224,316	14,030,687	(1,193,629)	14,030,687	8,797,969
9/30/2009	073859AJ9	55,385	52,194	(3,191)	52,194	17,763
9/30/2009	073859AK6	91,873	86,236	(5,637)	86,236	42,626
9/30/2009	07387BAR4	2,136,877	2,046,877	(90,000)	2,046,877	1,923,115
9/30/2009	07387BEL3	2,099,309	1,757,808	(341,501)	1,757,808	2,065,439
9/30/2009	07400TAD9	406,671	388,560	(18,111)	388,560	131,680
9/30/2009	07401PAA2	2,404,910	2,006,730	(398,180)	2,006,730	1,967,561
9/30/2009	1248MBAJ4	3,999,881	3,350,193	(649,688)	3,350,193	1,573,704
9/30/2009	12513YBD1	5,757,750	5,664,986	(92,764)	5,664,986	4,427,910
9/30/2009	12544KAB9	9,784,461	9,421,572	(362,889)	9,421,572	8,178,837
9/30/2009	126171AP2	2,033,605	1,762,901	(270,704)	1,762,901	1,773,767
9/30/2009	12667XAE6	5,000,000	3,802,524	(1,197,476)	3,802,524	1,164,050
9/30/2009	12667XAG1	7,022,584	-	(7,022,584)	-	700,000
9/30/2009	12668VAC3	13,425,039	9,621,444	(3,803,595)	9,621,444	3,906,051
9/30/2009	144527AH1	410,566	383,308	(27,258)	383,308	407,558
9/30/2009	14984WAA8	8,847,222	7,023,309	(1,823,913)	7,023,309	4,424,405
9/30/2009	15188RAB8	1,970,372	154,024	(1,816,348)	154,024	503,852
9/30/2009	15188RAC6	206,129	69,563	(136,566)	69,563	223,595
9/30/2009	172850AU3	2,456,166	2,221,691	(234,475)	2,221,691	1,967,500
9/30/2009	17307G6P8	961,822	846,499	(115,323)	846,499	160,522
9/30/2009	17312WAB2	652,638	624,959	(27,679)	624,959	223,110
9/30/2009	17313FAR3	22,218,083	22,237,592	19,509	22,237,592	20,307,129
9/30/2009	20173RAJ8	5,993,628	547,854	(5,445,774)	547,854	2,761,614
9/30/2009	20173RAK5	251,206	247,999	(3,207)	247,999	740,344
9/30/2009	20173RAS8	5,885	1,430	(4,455)	1,430	-
9/30/2009	22540A6L7	2,487,878	2,072,954	(414,924)	2,072,954	2,187,018
9/30/2009	22540VV33	5,466,771	5,447,311	(19,460)	5,447,311	5,154,155
9/30/2009	22541NVA4	2,380,024	2,338,979	(41,045)	2,338,979	2,347,354
9/30/2009	22541QTT9	4,414,500	3,389,301	(1,025,199)	3,389,301	2,312,464
9/30/2009	22545RAM8	2,352,177	2,275,854	(76,323)	2,275,854	632,906
9/30/2009	22545XBB8	6,349,836	4,612,468	(1,737,368)	4,612,468	4,248,175
9/30/2009	225470G72	1,667,569	283,908	(1,383,661)	283,908	407,855
9/30/2009	225470K69	4,827,048	4,453,649	(373,399)	4,453,649	4,366,628
9/30/2009	24763LFY1	1,305,030	1,262,745	(42,285)	1,262,745	391,689
9/30/2009	25151UAA5	35,058,947	26,543,095	(8,515,852)	26,543,095	16,203,299
9/30/2009	33736LAW5	298,519	-	(298,519)	-	183,435
9/30/2009	350910AQ8	12,082,082	11,548,496	(533,586)	11,548,496	8,134,621
9/30/2009	36158YFX2	4,241,238	4,034,598	(206,640)	4,034,598	4,068,320
9/30/2009	36170UCA7	9,307,114	5,934,605	(3,372,509)	5,934,605	925,000
9/30/2009	3622G0AC4	2,013,733	770,789	(1,242,944)	770,789	1,400,000
9/30/2009	3622MSAB8	764,854	331,853	(433,001)	331,853	675,900
9/30/2009	38500VAC0	30,000,000	2,758,830	(27,241,170)	2,758,830	7,500,000
9/30/2009	38500XAC6	19,833,000	17,599,963	(2,233,037)	17,599,963	1,983,300
9/30/2009	41154NAD9	2,430,000	809,121	(1,620,879)	809,121	363,074
9/30/2009	46625MB32	3,474,326	3,345,452	(128,874)	3,345,452	3,280,244
9/30/2009	46625MCY3	3,238,237	2,806,581	(431,656)	2,806,581	2,582,070
9/30/2009	46625MW47	2,438,367	1,799,240	(639,127)	1,799,240	1,988,107
9/30/2009	46625YJP9	2,846,089	2,634,931	(211,158)	2,634,931	2,679,614
9/30/2009	46625YWE9	3,076,000	2,571,757	(504,243)	2,571,757	3,146,164
9/30/2009	47631WAD9	863,599	399,195	(464,404)	399,195	300,000
9/30/2009	47631WAF4	428,808	-	(428,808)	-	100,000
9/30/2009	48123HAA1	8,621,673	4,245,692	(4,375,981)	4,245,692	2,376,000

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9/30/2009	48123HAC7	187,501	27,124	(160,377)	27,124	120,000
9/30/2009	48124DAH4	99,630	-	(99,630)	-	22,543
9/30/2009	50179AAQ0	2,883,893	2,863,771	(20,122)	2,863,771	2,278,867
9/30/2009	50212GAJ2	64,161	15,573	(48,588)	15,573	330,000
9/30/2009	50212GAK9	93,915	28,752	(65,163)	28,752	320,680
9/30/2009	51804VAC6	4,008,402	88,295	(3,920,107)	88,295	276,185
9/30/2009	51804VAD4	789,031	72,888	(716,143)	72,888	236,720
9/30/2009	51804VAE2	92,857	72,557	(20,300)	72,557	135,270
9/30/2009	51804WAC4	1,081,428	30,116	(1,051,312)	30,116	86,608
9/30/2009	51804WAD2	18,498	20,001	1,503	20,001	46,631
9/30/2009	51804XAU2	2,227,411	34,574	(2,192,837)	34,574	109,350
9/30/2009	51804XAV0	68,100	15,375	(52,725)	15,375	93,683
9/30/2009	51804XBH0	21,819	-	(21,819)	-	20,300
9/30/2009	52108HN83	877,376	840,800	(36,576)	840,800	803,205
9/30/2009	53944MAA7	5,392,795	2,729,292	(2,663,503)	2,729,292	294,000
9/30/2009	53944MAB5	487,348	81,707	(405,641)	81,707	95,000
9/30/2009	53944MAD1	18,962	23,639	4,677	23,639	256,160
9/30/2009	542514RL0	7,533,675	7,383,919	(149,756)	7,383,919	3,500,628
9/30/2009	542514SD7	819,689	796,698	(22,991)	796,698	87,657
9/30/2009	55291QAD6	37,573	35,238	(2,335)	35,238	22,644
9/30/2009	55312YBD3	4,469,415	3,543,558	(925,857)	3,543,558	2,997,170
9/30/2009	565853AN8	523,830	433,530	(90,300)	433,530	155,000
9/30/2009	59022HKF8	5,149,990	4,397,463	(752,527)	4,397,463	4,503,765
9/30/2009	617451FU8	3,227,916	2,782,032	(445,884)	2,782,032	2,677,576
9/30/2009	61745SAM2	5,001,476	3,840,098	(1,161,378)	3,840,098	2,585,890
9/30/2009	61745SAP5	1,781,641	-	(1,781,641)	-	2,619,960
9/30/2009	61748HQL8	190,425	103,649	(86,776)	103,649	20,553
9/30/2009	62474RAA5	2,548,150	2,514,899	(33,251)	2,514,899	1,191,584
9/30/2009	62474VAA6	2,292,499	2,173,966	(118,533)	2,173,966	228,333
9/30/2009	65537HAF4	835,831	823,518	(12,313)	823,518	2,049,000
9/30/2009	65537HAG2	524,559	516,539	(8,020)	516,539	1,042,500
9/30/2009	65537HAH0	722,668	710,807	(11,861)	710,807	1,225,125
9/30/2009	65537HAJ6	135,814	-	(135,814)	-	-
9/30/2009	662696AA1	5,775,439	128,954	(5,646,485)	128,954	580,000
9/30/2009	662697AA9	10,923,143	151,670	(10,771,473)	151,670	1,320,000
9/30/2009	66987WDF1	3,630,985	1,974,797	(1,656,188)	1,974,797	623,248
9/30/2009	68383NDB6	16,767,000	223,698	(16,543,302)	223,698	207,849
9/30/2009	68403BAT2	189,027	44,541	(144,486)	44,541	35,000
9/30/2009	74432GAE7	2,066,208	2,031,085	(35,123)	2,031,085	2,009,392
9/30/2009	75970JAS5	58,229	17,881	(40,348)	17,881	7,775
9/30/2009	75970JAU0	42,012	35,787	(6,225)	35,787	7,276
9/30/2009	75971FAQ6	537,142	430,911	(106,231)	430,911	446,404
9/30/2009	75971FAT0	299,228	153,685	(145,543)	153,685	79,446
9/30/2009	78402KAA3	6,793,489	1,198,803	(5,594,686)	1,198,803	1,192,500
9/30/2009	78402KAB1	1,151,028	325,879	(825,149)	325,879	397,500
9/30/2009	785778FK2	10,706,451	6,413,021	(4,293,430)	6,413,021	4,327,660
9/30/2009	785778JY8	4,945,386	2,238,060	(2,707,326)	2,238,060	3,605,991
9/30/2009	81378EAG8	353,849	73,180	(280,669)	73,180	30,880
9/30/2009	84751XAC6	18,847,397	17,861,961	(985,436)	17,861,961	9,308,380
9/30/2009	86359DTR8	1,814,142	576,232	(1,237,910)	576,232	82,673
9/30/2009	863613AJ4	214,181	211,229	(2,952)	211,229	179,427
9/30/2009	863613AK1	190,164	176,062	(14,102)	176,062	218,590
9/30/2009	863613AL9	96,768	88,146	(8,622)	88,146	158,914
9/30/2009	92534CAB1	2,512,570	2,427,585	(84,985)	2,427,585	2,900,000
9/30/2009	9297663M3	7,970,551	6,094,745	(1,875,806)	6,094,745	7,518,858
9/30/2009	92976BEC2	6,568,636	4,192,190	(2,376,446)	4,192,190	5,368,610
9/30/2009	92976BHY1	1,024,371	198,651	(825,720)	198,651	365,168
9/30/2009	92978TBU4	10,160,241	6,991,685	(3,168,556)	6,991,685	7,733,328
9/30/2009	93364LAD0	340,000	252,571	(87,429)	252,571	102,000
9/30/2009	94352MAD0	27,400,000	17,697,501	(9,702,499)	17,697,501	4,989,029
9/30/2009	94352MAF5	16,100,000	670,978	(15,429,022)	670,978	2,279,777
9/30/2009	9497EVAL9	10,488	3,259	(7,229)	3,259	-
9/30/2009	949837AA6	5,739,809	5,716,601	(23,208)	5,716,601	4,313,496
9/30/2009	94985FAA6	10,424,104	9,839,075	(585,029)	9,839,075	7,536,460
12/31/2009	004375EL1	1,368,891	286,681	(1,082,210)	286,681	286,322
12/31/2009	004424AC1	22,757,956	18,665,807	(4,092,149)	18,665,807	13,237,483
12/31/2009	00443MAB2	857,673	503,092	(354,581)	503,092	378,045
12/31/2009	00764MHF7	5,952,371	4,973,214	(979,157)	4,973,214	1,784,000
12/31/2009	03215PDA4	168,559	37,640	(130,919)	37,640	19,883
12/31/2009	03759SAA3	2,500,000	489,882	(2,010,118)	489,882	490,000

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12/31/2009	03759SAB1	2,000,000	34,871	(1,965,129)	34,871	34,800
12/31/2009	03759SAC9	1,256,017	49,313	(1,206,704)	49,313	49,400
12/31/2009	03878CAE6	9,200,000	312,156	(8,887,844)	312,156	311,880
12/31/2009	040104PD7	8,000,000	6,613,494	(1,386,506)	6,613,494	170,136
12/31/2009	040104RW3	1,000,000	722,147	(277,853)	722,147	360,100
12/31/2009	04544NAD6	62,052,772	56,249,847	(5,802,925)	56,249,847	23,493,531
12/31/2009	05947UX86	3,812,151	2,549,509	(1,262,642)	2,549,509	1,762,071
12/31/2009	07325VAL8	1,893,877	203,218	(1,690,659)	203,218	257,929
12/31/2009	073859AK6	82,199	17,593	(64,606)	17,593	17,600
12/31/2009	07387BEG4	10,019,595	2,746,144	(7,273,451)	2,746,144	2,746,000
12/31/2009	07400TAC1	2,000,000	1,411,004	(588,996)	1,411,004	551,104
12/31/2009	07400TAD9	374,523	100,972	(273,551)	100,972	100,800
12/31/2009	12568VAA8	5,000,000	210,186	(4,789,814)	210,186	210,000
12/31/2009	12568VAB6	14,333,333	883,093	(13,450,240)	883,093	882,933
12/31/2009	12568VAC4	11,700,000	805,494	(10,894,506)	805,494	804,960
12/31/2009	126670DA3	26,297,580	25,680,211	(617,369)	25,680,211	17,820,826
12/31/2009	126671PZ3	166,650	10,336	(156,314)	10,336	10,332
12/31/2009	12667XAE6	3,800,759	172,022	(3,628,737)	172,022	172,000
12/31/2009	126683AC5	3,921,365	1,202,357	(2,719,008)	1,202,357	990,781
12/31/2009	12668VAC3	9,582,191	4,608,843	(4,973,348)	4,608,843	3,965,957
12/31/2009	12669RAC1	3,997,442	1,405,311	(2,592,131)	1,405,311	1,405,142
12/31/2009	14068XAB3	30,000,000	24,265,226	(5,734,774)	24,265,226	2,097,660
12/31/2009	144527AH1	356,343	128,206	(228,137)	128,206	128,557
12/31/2009	17307G6P8	791,531	147,131	(644,400)	147,131	157,836
12/31/2009	17312WAB2	596,223	246,612	(349,611)	246,612	246,000
12/31/2009	20173RAH2	9,928,215	4,484,570	(5,443,645)	4,484,570	2,282,280
12/31/2009	20173RAJ8	572,533	223,541	(348,992)	223,541	223,380
12/31/2009	20173RAK5	248,725	-	(248,725)	-	-
12/31/2009	24763LFY1	1,243,656	1,133,971	(109,685)	1,133,971	387,730
12/31/2009	25151UAA5	25,758,223	24,935,644	(822,579)	24,935,644	15,388,286
12/31/2009	32051GZ73	7,495,551	5,847,195	(1,648,356)	5,847,195	3,238,895
12/31/2009	35729PMG2	5,000,000	683,637	(4,316,363)	683,637	355,135
12/31/2009	35729PND8	5,342,000	3,450,021	(1,891,979)	3,450,021	468,162
12/31/2009	367910AW6	4,000,000	2,279,618	(1,720,382)	2,279,618	494,188
12/31/2009	38012TAB8	45,127	36,721	(8,406)	36,721	33,682
12/31/2009	38500VAC0	2,715,337	29,956,507	27,241,170	29,956,507	9,000,000
12/31/2009	38500VAD8	20,000,000	498,898	(19,501,102)	498,898	498,000
12/31/2009	38500XAC6	17,556,246	1,364,008	(16,192,238)	1,364,008	1,364,510
12/31/2009	40430KAH4	4,744,860	2,534,080	(2,210,780)	2,534,080	371,744
12/31/2009	437084RY4	6,600,000	6,499,350	(100,650)	6,499,350	688,717
12/31/2009	43710BAG1	217,719	72,632	(145,087)	72,632	120,856
12/31/2009	46627QBD9	3,612,848	2,339,164	(1,273,684)	2,339,164	2,110,079
12/31/2009	52524PAN2	10,127,443	4,180,770	(5,946,673)	4,180,770	4,180,756
12/31/2009	542514RL0	7,087,009	5,177,399	(1,909,610)	5,177,399	3,576,987
12/31/2009	542514SD7	798,610	432,932	(365,678)	432,932	123,717
12/31/2009	565853AG3	33,412,839	1,211,130	(32,201,709)	1,211,130	1,210,400
12/31/2009	57643LPP5	1,000,000	666,507	(333,493)	666,507	339,280
12/31/2009	59066XAE4	12,000,000	8,177,869	(3,822,131)	8,177,869	1,320,000
12/31/2009	59066XAG9	10,000,000	424,077	(9,575,923)	424,077	424,000
12/31/2009	61745SAM2	3,850,771	-	(3,850,771)	-	-
12/31/2009	61748HQL8	97,221	19,856	(77,365)	19,856	12,980
12/31/2009	64352VNZ0	9,106,000	5,969,588	(3,136,412)	5,969,588	245,796
12/31/2009	65537HAF4	870,120	121,398	(748,722)	121,398	121,508
12/31/2009	65537HAG2	546,230	79,357	(466,873)	79,357	79,420
12/31/2009	65537HAH0	753,557	117,279	(636,278)	117,279	117,379
12/31/2009	66987WDF1	1,965,366	188,153	(1,777,213)	188,153	217,368
12/31/2009	74924XAD7	11,266,969	6,402,482	(4,864,487)	6,402,482	3,013,704
12/31/2009	75970JAU0	31,274	1,346	(29,928)	1,346	661
12/31/2009	75971FAQ6	374,825	239,427	(135,398)	239,427	239,250
12/31/2009	785778HE4	454,917	102,210	(352,707)	102,210	102,200
12/31/2009	79548CAJ5	1,935,865	444,147	(1,491,718)	444,147	444,200
12/31/2009	81378EAG8	52,282	17,642	(34,640)	17,642	13,320
12/31/2009	83611MPH5	6,967,443	6,865,725	(101,718)	6,865,725	5,372,500
12/31/2009	83611YAD4	5,563,129	5,369,371	(193,758)	5,369,371	3,381,119
12/31/2009	84751XAC6	17,486,884	16,950,655	(536,229)	16,950,655	9,175,831
12/31/2009	86359APY3	5,003,955	4,929,402	(74,553)	4,929,402	4,345,271
12/31/2009	86359DTR8	571,716	115,379	(456,337)	115,379	81,438
12/31/2009	863613AJ4	192,329	66,752	(125,577)	66,752	66,649
12/31/2009	863613AK1	151,850	62,896	(88,954)	62,896	62,790
12/31/2009	863613AL9	70,043	37,726	(32,317)	37,726	37,523

NOTES TO FINANCIAL STATEMENTS						
12/31/2009	92534CAB1	2,495,191	1,094,417	(1,400,774)	1,094,417	580,000
12/31/2009	94352MAC2	24,000,000	680,125	(23,319,875)	680,125	679,200
12/31/2009	94352MAD0	17,680,053	534,387	(17,145,666)	534,387	534,300
12/31/2009	94352MAF5	624,900	419,118	(205,782)	419,118	418,600
	Total	1,259,140,274	757,690,624	(501,449,650)	757,690,624	442,509,858

(6) Security Unrealized Loss Aging

The following table presents the Company’s unrealized loss aging for loan-backed securities by type and length of time the security was in a continuous unrealized loss position as of December 31, 2009.

		Less Than 12 Months		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities				
-guaranteed & sponsored				
-asset backed	\$	4,857,360	\$ 4,808,941	\$ (48,419)
All other corporate-asset backed		1,705,697,406	1,414,432,426	(291,264,980)
Total loan-backed securities	\$	1,710,554,766	\$ 1,419,241,367	\$ (291,313,399)
		12 Months or More		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities				
-guaranteed & sponsored				
-asset backed	\$	13,119,235	\$ 12,914,142	\$ (205,093)
All other corporate-asset backed		6,026,414,218	3,793,564,731	(2,232,849,487)
Total loan-backed securities	\$	6,039,533,453	\$ 3,806,478,873	\$ (2,233,054,580)
		Total		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities				
-guaranteed & sponsored				
-asset backed	\$	17,976,595	\$ 17,723,083	\$ (253,512)
All other corporate-asset backed		7,732,111,624	5,207,997,157	(2,524,114,467)
Total loan-backed securities	\$	7,750,088,219	\$ 5,225,720,240	\$ (2,524,367,979)

(7) As of December 31, 2009, loan-backed securities in an unrealized loss position, comprised of 1,112 securities, primarily related to commercial mortgage-backed securities (“CMBS”), asset-backed securities (“ABS”), and residential mortgage-backed securities (“RMBS”) which have experienced significant price deterioration. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company’s cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2009.

e. Repurchase Agreements

- (1) For repurchase agreements, Company policies require a minimum of 102% of the fair value of securities sold under repurchase agreements to be maintained as collateral. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in other liabilities.

(2) The Company did not pledge any of its assets as collateral as of December 31, 2009 and 2008.

(3) The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31,
- 19.7

NOTES TO FINANCIAL STATEMENTS

2009 and 2008.

- f. Real Estate
- The Company has no real estate investments.
- g. Investments in Low-income Housing Tax Credits (LIHTC)
- The Company has no investments in LIHTC.

6. Joint Venture, Partnerships, and Limited Liability Companies

- a. The Company has no investments in Joint Ventures, Partnerships, or Limited Liability Companies that exceed 10% of its admitted assets at December 31, 2009.
- b. (1) The Company impaired twenty seven partnerships in 2009 that included four hedge funds and fourteen real estate limited partnerships. The partnerships were impaired because their cost basis sustained a decline in value that the Company determined to be other than temporary.
- (2) The impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amount of the impairments was \$159,376,137.

7. Investment Income

- a. Due and accrued investment income with amounts over 90 days past due is non-admitted.
- b. The total amount of investment income due and accrued excluded from surplus at December 31, 2009 was \$0.

8. Derivative Instruments

Overview

The Company utilizes a variety of derivative instruments, including swaps, caps, floors, forwards, futures and options through one of four Company approved objectives: to hedge risk arising from interest rate, equity market, credit spread including issuer defaults, price or foreign currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into income generation or replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), income generation, replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company’s derivative transactions are used in strategies permitted under the derivative use plans required by the State of Connecticut, State of Illinois, and State of New York insurance departments.

Interest rate swaps and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using the agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the issuer.

Interest rate cap and floor contracts entitle the purchaser to receive from the issuer at specified dates, the amount, if any, by which a specified market rate exceeds the cap strike rate or falls below the floor strike rate, applied to a notional principal amount. A premium payment is made by the purchaser of the contract at its inception, and no principal payments are exchanged.

Forward contracts are customized commitments that specify a rate of interest or currency exchange rate to be paid or received on an obligation beginning on a future start date and are typically settled in cash.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures’ contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using the agreed upon rates and exchanged principal amounts.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the year are disclosed in the strategy discussions below. During the years 2009 and 2008, the Company did not transact in or hold any positions related to net

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investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. Notional amounts pertaining to derivative instruments at December 31, 2009 and 2008, were \$35,051,406 thousand and \$24,311,353 thousand, respectively. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting. The fair value of derivative instruments at December 31, 2009 and 2008, were \$(141,874) thousand and \$1,053,532 thousand, respectively. The carrying value of derivative instruments at December 31, 2009 and 2008, were \$(58,122) thousand and \$1,054,620 thousand, respectively.

Cash Flow Hedges

Interest rate swaps: Interest rate swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. The Company did not hedge forecasted transactions other than the interest payments on floating-rate securities. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period. During 2009, \$622 thousand was recognized to realized capital gains on the termination of an interest rate swap that ceased to be an effective hedge. As of December 31, 2009 and 2008, interest rate swaps used in cash flow hedge relationships had a notional value of \$5,748,550 thousand and \$4,348,550 thousand, respectively, a fair value of \$(49,559) thousand and \$189,006 thousand, respectively, and a carrying value of \$(26) thousand.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in Euros and are swapped to minimize cash flow fluctuations due to changes in currency rates. As of December 31, 2009 and 2008, foreign currency swaps used in cash flow hedge relationships had a notional value of \$209,127 thousand and \$500,781 thousand, respectively, a fair value of \$(10,788) thousand and \$47,122 thousand, respectively, and a carrying value of \$634 thousand and \$12,942 thousand, respectively.

Fair Value Hedges

Interest rate swaps: Interest rate swaps are used to hedge the changes in fair value of certain fixed rate liabilities due to changes in LIBOR. In addition, interest rate swaps are used to hedge the changes in fair value of certain fixed rate maturity investments due to changes in LIBOR. As of December 31, 2009 and 2008, interest rate swaps used in fair value hedge relationships had a notional value of \$941,152 thousand and \$1,515,250 thousand, respectively, a fair value of \$3,636 thousand and \$6,636 thousand, respectively, and a carrying value of \$1,471 thousand and \$1,942 thousand, respectively.

Foreign currency swaps: Foreign currency swaps are used to hedge the changes in fair value of certain foreign denominated fixed rate liabilities due to changes in currency rates. As of December 31, 2009 and 2008, foreign currency swaps used in fair value hedge relationships had a notional value of \$696,999 thousand and \$696,013, respectively, a fair value of \$(8,364) thousand and \$(57,633) thousand, respectively, and a carrying value of \$(51,448) thousand and \$(102,676) thousand, respectively.

Replication Transactions

Credit default, total return, and index swaps: The Company periodically enters into credit default, total return, and index swaps as part of replication transactions. Swaps used in replication transactions had a notional value at December 31, 2009 and 2008, of \$762,500 thousand and \$768,500 thousand, respectively, a fair value of \$(146,346) thousand and \$(272,763) thousand, respectively, and a carrying value of \$(78,300) thousand and \$0, respectively.

Other Investment and/or Risk Management Activities

Interest rate caps: The Company is exposed to policyholder surrenders during a rising interest rate environment. Interest rate cap contracts are used to mitigate the Company’s loss in a rising interest rate environment. The increase in yield from the cap contract in a rising interest rate environment may be used to raise credited rates, thereby increasing the Company’s competitiveness and reducing the policyholder’s incentive to surrender. As of December 31, 2009 and 2008, interest rate caps used to mitigate risk in a rising interest rate environment had a notional value of \$48,766 thousand, a fair value of \$620 thousand and \$347 thousand, respectively, and a carrying value of \$620 thousand and \$347 thousand, respectively.

Credit default, total return, and index swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index, or asset pool. As of December 31, 2009 and 2008, credit default, total return and index swaps had a notional value of \$1,012,849 thousand and \$1,496,059 thousand, respectively, a fair value of \$(20,677) thousand and \$121,190 thousand, respectively, and a carrying value of \$(20,677) thousand and \$121,190 thousand, respectively. In addition, the Company may enter into credit default swaps to terminate existing swaps, thereby offsetting the changes in value of the original swap. As of December 31, 2009 and 2008, credit default swaps in offsetting relationships had a notional value of \$2,784,525 thousand and \$1,108,010, respectively, a fair value of \$(38,156) thousand and \$(3,437), respectively, and a carrying value of \$(38,156) thousand and \$(3,437), respectively.

Interest rate swaps, swaptions, floors, and futures: The Company enters into interest rate swaps, swaptions, floors, and futures to manage duration risk between assets and liabilities. As of December 31, 2009 and 2008, interest rate swaps, swaptions, floors, and futures had a notional value of \$898,178 thousand and \$1,073,058 thousand, respectively, a fair value of \$18,466 thousand and \$4,374 thousand, respectively, and a carrying value of \$18,466 thousand and \$5,648 thousand, respectively. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, and thereby offsetting the changes in value in the original swap. As of December 31, 2009 and 2008, interest

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rate swaps in offsetting relationships had a notional value of \$4,167,208 thousand and \$3,610,888 thousand, respectively, a fair value of \$(88,131) thousand and \$(82,838) thousand, respectively, and a carrying value of \$(88,131) thousand and \$(82,838) thousand, respectively.

Futures contracts, equity index options, total return, index, and interest rate swap contracts: The Company enters into interest rate futures, S&P 500 and NASDAQ index futures contracts and put and call options, as well as interest rate, equity volatility, and total return Europe, Asia, and Far East (“EAFE”) swap contracts to hedge exposure to the volatility associated with the portion of the guaranteed minimum withdrawal benefit (“GMWB”) liabilities which are not reinsured. The Company has also entered into customized swap contracts to hedge certain risk components for the remaining term of certain blocks of non-reinsured GMWB riders. In addition, the Company also uses equity index swaps, options, and futures to hedge the equity exposure on other liabilities. As of December 31, 2009 and 2008, derivative contracts in this strategy had a notional value of \$6,647,753 thousand and \$8,575,780 thousand, respectively, a fair value of \$96,856 thousand and \$1,097,675 thousand, respectively, and a carrying value of \$96,856 thousand and \$1,097,675 thousand, respectively.

Foreign currency swaps and forwards: The Company enters into foreign currency swaps and forwards to hedge the foreign currency exposures in certain of its foreign fixed maturity investments. As of December 31, 2009 and 2008, foreign currency swaps and forwards had a notional value of \$68,986 thousand and \$251,536 thousand, respectively, a fair value of \$(3,987) thousand and 1,923 thousand, respectively, and a carrying value of \$(3,987) thousand and \$1,923 thousand, respectively.

Equity index options and futures: The Company purchases S&P 500 options as well as futures contracts to economically hedge the statutory reserve impact of equity volatility arising primarily from guaranteed minimum death benefits (“GMDB”) and guaranteed minimum withdrawal benefits (“GMWB”) obligations against a decline in the equity markets. As of December 31, 2009 and 2008, derivative contracts in this strategy had a notional value of \$11,064,313 thousand and \$317,662 thousand, respectively, a fair value of \$104,489 thousand and \$1,701 thousand, respectively, and a carrying value of \$104,489 thousand and \$1,701 thousand, respectively.

Warrants: During 2003, the Company received warrant contracts as part of a reinsurance treaty settlement. As of December 31, 2009 and 2008, the warrants had a notional value of \$500 thousand, a fair value of \$67 thousand and \$229 thousand, respectively, and a carrying value of \$67 thousand and \$229 thousand, respectively.

Credit Risk

The Company’s derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A2/A or better, which are monitored and evaluated by the Company’s risk management team and reviewed by senior management.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day’s market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company has exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. The maximum uncollateralized threshold for a derivative counterparty is \$10,000 thousand. In addition, the compliance unit monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also maintains a policy of requiring that all derivative contracts, other than exchange traded contracts and certain currency forward contracts, be governed by an International Swaps and Dealers Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset. To date, the Company has not incurred any losses on derivative instruments due to counterparty nonperformance.

For the year ended December 31, 2009 the Company did not have any losses on derivative instruments due to counterparty nonperformance. For the year ended December 31, 2008 the Company has incurred losses of \$16,733 thousand on derivative instruments due to counterparty default related to the bankruptcy of Lehman Brothers Holdings, Inc. These losses were a result of the contractual collateral threshold amounts and open collateral calls in excess of such amounts immediately prior to the bankruptcy filing, as well as interest rate and credit spread movements from the date of the last collateral call to the date of the bankruptcy filing.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counter-party and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

9. Income Taxes

A.

The components of the net deferred tax asset/(liability) at period end and the change in those components are as follows:

(1)	2009		
	Ordinary	Capital	Total
Gross deferred tax assets	1,160,617,027	653,726,953	1,814,343,980
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	1,160,617,027	653,726,953	1,814,343,980

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Gross deferred tax liabilities	(65,738,083)	0	(65,738,083)
Net deferred tax asset/(liability) before admissibility test	1,094,878,944	653,726,953	1,748,605,897
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	107,884,800	2,013,200	109,898,000
Paragraph 10.b.ii. 10% Surplus limitation (see Note A below)	--	--	520,968,660
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	107,884,800	2,013,200	109,898,000
Admitted pursuant to Paragraph 10.c. offset against DTLs	65,738,083	0	65,738,083
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	204,884,000	0	204,884,000
Paragraph 10.e.ii.b.Additional 15% Surplus Limitation (see Note A below)	--	--	671,554,990
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	204,884,000	0	204,884,000
Additional admitted pursuant to Paragraph 10.e.iii. Offset against DTL's	0	0	0
Admitted deferred tax asset (sum of 10a, b, c, ei, eii and eiii above)	378,506,883	2,013,200	380,520,083
Deferred tax liability	(65,738,083)	0	(65,738,083)
Net admitted Deferred Tax Asset/(Liability)	312,768,800	2,013,200	314,782,000
Non-admitted Deferred Tax Asset	782,110,144	651,713,753	1,433,823,897

	2008		
	Ordinary	Capital	Total
Gross deferred tax assets	1,372,410,061	0	1,372,410,061
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	1,372,410,061	0	1,372,410,061
Gross deferred tax liabilities	(305,391,569)	0	(305,391,569)
Net deferred tax asset/(liability) before admissibility test	1,067,018,492	0	1,067,018,492
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	84,672,000	0	84,672,000
Paragraph 10.b.ii. 10% Surplus limitation (see Note A below)	--	--	318,355,778
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	84,672,000	0	84,672,000
Admitted pursuant to Paragraph 10.c. offset against DTLs	305,391,569	0	305,391,569
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	93,586,000	0	93,586,000
Paragraph 10.e.ii.b.Additional 15% Surplus Limitation (see Note A below)	--	--	392,861,668
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	93,586,000	0	93,586,000
Additional admitted pursuant to Paragraph 10.e.iii. Offset against DTL's	0	0	0
Admitted deferred tax asset (sum of 10a, b, c, ei, eii and eiii above)	483,649,569	0	483,649,569
Deferred tax liability	(305,391,569)	0	(305,391,569)
Net admitted Deferred Tax Asset/(Liability)	178,258,000	0	178,258,000
Non-admitted Deferred Tax Asset	888,760,492	0	888,760,492

	Change During 2009		
	Ordinary	Capital	Total
Gross deferred tax assets	(211,793,034)	653,726,953	441,933,919
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	(211,793,034)	653,726,953	441,933,919
Gross deferred tax liabilities	239,653,486	0	239,653,486
Net deferred tax asset before admissibility test	27,860,452	653,726,953	681,587,405
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	23,212,800	2,013,200	25,226,000
Paragraph 10 .b.ii. 10% Surplus limitation (See Note B below)	--	--	202,612,882
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	23,212,800	2,013,200	25,226,000
Admitted pursuant to Paragraph 10.c. offset against DTLs	(239,653,486)	0	(239,653,486)
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	111,298,000	0	111,298,000
Paragraph 10.e.ii.b. Additional 15% Surplus Limitation (See Note A below)	--	--	278,693,322
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	111,298,000	0	111,298,000
Additional admitted pursuant to Paragraph 10.e.iii. Offset against DTL's	0	0	0

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Admitted deferred tax asset (sum of 10a, b, c, ei, eii and eiii above)	(105,142,686)	2,013,200	(103,129,486)
Deferred tax liability	239,653,486	0	239,653,486
Change in Net admitted Deferred Tax Asset/(Liability)	134,510,800	2,013,200	136,524,000
Change in Non-admitted Deferred Tax Asset	(106,650,348)	651,713,753	545,063,405
Note A - Not applicable by component, only in total			
(2)	The Company has elected to admit deferred tax assets pursuant to paragraph 10.e. of SSAP No. 10R for the year ending December 31, 2009. This current period election differs from the prior reporting period since this election was not available in 2008.		
(3)	Risk Based Capital level	Paragraphs 10.a.-c.	With Paragraph 10.e. Difference
	Admitted Deferred Tax Assets	109,898,000	314,782,000 204,884,000
	Admitted assets	140,027,076,413	140,231,960,413 204,884,000
	Statutory surplus	5,154,441,201	5,359,325,201 204,884,000
	Total Adjusted Capital	5,188,048,643	5,392,932,643 204,884,000
	Authorized control level used in 10.d.	892%	909% 17%
B.	Deferred tax liabilities are not recognized for the following amounts: Not applicable		
C	The components of current income tax expense are as follows:		
		2009	2008
	Federal taxes before capital gains, NOL, and AMT	95,856,569	(992,555,121)
	Foreign taxes	(88,693)	122
	NOL Limitation/(Utilization)	(557,182,844)	487,857,004
	Alternative minimum tax	294,852,460	16,256,177
	Prior period adjustments	18,389,264	6,357,109
	Total Current federal income taxes incurred	(148,173,244)	(482,084,709)
The main components of the period end deferred tax amounts and The change in those components are as follows:			
		2009	2008 Change
Deferred tax assets			
	Reserves	192,874,330	202,937,278 (10,062,948)
	Tax DAC	307,166,503	357,652,965 (50,486,462)
	Employee Benefits	8,007,441	6,705,988 1,301,453
	Bonds and Other Investments	447,278,194	200,171,969 247,106,225
	State taxes	4,223,788	8,899,854 (4,676,066)
	NOL/Minimum Tax Credit/Foreign Tax Credits	582,678,228	584,693,657 (2,015,429)
	Unrealized Gains/Losses	253,290,720	0 253,290,720
	Other	18,824,776	11,348,350 7,476,426
	Total gross deferred tax asset	1,814,343,980	1,372,410,061 441,933,919
	Adjustments to gross deferred tax assets	0	0 0
	Total adjusted gross deferred tax assets	1,814,343,980	1,372,410,061 441,933,919
	Nonadmitted deferred tax assets	1,433,823,897	888,760,492 545,063,405
Deferred tax liabilities			
	Pension and other deferred compensation	(5,436,540)	(8,154,268) 2,717,728
	Deferred and uncollected	(1,264,754)	(1,281,119) 16,365
	Reserves	(46,511,055)	(58,262,424) 11,751,369
	Unrealized gains/losses	0	(231,439,274) 231,439,274
	Other	(12,525,734)	(6,254,484) (6,271,250)
	Total gross deferred tax liabilities	(65,738,083)	(305,391,569) 239,653,486
	Total deferred tax assets	1,814,343,980	1,372,410,061 441,933,919
	Total deferred tax liabilities	(65,738,083)	(305,391,569) 239,653,486
	Net deferred tax asset/ (liability)	1,748,605,897	1,067,018,492 681,587,405
	Adjust for the Change in deferred tax on unrealized gains/losses		(484,729,992)
	Adjust for the Stock Compensation transfer		1,359,569
	Adjust for the deferred tax on SSAP 43R cumulative effect change to surplus		(15,508,323)
	Adjust for the change in deferred tax reported on line 49 for SSAP 10R		(16,235,431)
	Adjusted change in net deferred income tax		166,473,228

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D . Reconciliation of Federal Income Tax Rate to Actual Effective Rate:

The sum of the income tax incurred and the change in the deferred tax asset/liability is different from the result obtained by applying the statutory federal income tax rate to the pretax net income. The significant items causing this difference are as follows:

	Tax effect	% of Pre-tax income (696,197,653)
Statutory tax - 35%	(243,669,180)	35.00%
Tax preferred investments	(54,289,940)	7.80%
Affiliated Dividends	(16,450,000)	2.36%
IRS audit adjustments	(23,268,199)	3.34%
All other	13,840,576	-1.99%
Total statutory income tax	(323,836,743)	46.51%
Federal and foreign income taxes incurred	(148,173,244)	21.28%
Federal income tax on net capital gains	(9,190,271)	1.32%
Change in net deferred income taxes	(166,473,228)	23.91%
Total statutory income tax	(323,836,743)	46.51%

E. 1. At December 31, 2009, the Company had \$0 of net operating loss carryforward and \$13,325,438 of foreign tax credit carryforward.

2. The amount of federal income taxes incurred in the current year and prior year that will be available for recoupment in the event of future net losses are:

2009	0
2008	0
2007	0

3. The aggregate amounts of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was zero as of December 31, 2009.

F. 1. The Company’s federal income tax return is consolidated within the Hartford Financial Services Group consolidated federal income tax return. Please refer to Schedule Y of the Company’s most recent Annual Statement for a list of the entities within the consolidated group.

2. Federal Income Tax Allocation

The Company is included in the consolidated federal income tax return of The Hartford Financial Services Group, Inc. and its includable subsidiaries. Estimated tax payments are made quarterly, at which time intercompany tax settlements are made. In the subsequent year, additional settlements are made on the unextended due date of the return and at the time that the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties.

- a. The Company is a member of The Hartford Financial Services Group, Inc. (The Hartford), Hartford Life and Accident Insurance Company being the ultimate parent (insurer) of this holding company system. For specific owner/affiliate relationships, refer to the Legal Entities Organizational Chart contained in Schedule Y. Throughout, the term "subsidiaries" includes both direct and indirect.
- b. See Schedule Y (Part 2) Summary of Insurer’s Transactions with any Affiliates.
- c. At December 31, 2009, the Company reported \$35,239,018 as a receivable from and \$44,749,462 payable to parents, subsidiaries and affiliates. The terms of the settlement require that these amounts be settled within 30 days.
- d. Guarantees or Undertakings Including the Company and any Affiliated Insurers
 - (1) In 1981, in order for Nutmeg Insurance Company to be admitted to the state of New Jersey, Hartford Accident & Indemnity Company guaranteed that Nutmeg’s capital and surplus would remain in compliance with the present minimum required by that state.
 - (2) In 1983, in order for Hartford Insurance Company of the Midwest ("Midwest") to be admitted to North Carolina, Hartford Fire Insurance Company guaranteed that Midwest’s capital and surplus would remain in compliance with the present minimum required by that state.
 - (3) In 1990, Hartford Fire guaranteed the obligations of Hartford Life Insurance Company and Hartford Life and Accident Insurance Company with respect to life, accident and health insurance and annuity contracts issued after January 1, 1990. Although the guarantee was terminated in 1997, it still covers policies that were issued from 1990 to 1997.
 - (4) In 1993, in order for Hartford Life and Annuity Insurance Company to gain unlimited variable annuity authority in North Carolina, Hartford Life and Accident Insurance Company guaranteed Hartford Life and Annuity’s variable annuity contract obligations to North Carolina residents.

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- (5) In 1993, Hartford Life Insurance Company guaranteed the obligations of the reinsurance agreements of Hartford International Life Reassurance Corporation.
- (6) In 1995, in order for Property & Casualty Insurance Company of Hartford ("P&C of Hartford") to be admitted to the state of Virginia, Hartford Fire guaranteed that P&C of Hartford's capital and surplus would remain in compliance with the present minimum required by those states.
- (7) In 1997, Hartford Life Insurance Company guaranteed the obligations of Hartford-Comprehensive Employee Benefit Service Company with respect to structured settlement liability obligations.
- (8) In 1997, Hartford Life Insurance Company guaranteed the obligations of Hartford Life and Annuity with respect to life, accident and health insurance and annuity contracts.
- (9) In 1998, Hartford Life and Accident Insurance Company guaranteed the obligations of Hartford-Comprehensive Employee Benefit Service Company with respect to structured settlement liability obligations.
- (10) In 2000, The Hartford guaranteed all potential liability for workers' compensation benefits as required by Washington law of Hartford Fire, as a self-insurer of its Washington workers' compensation liabilities arising on or after August 15, 2000.
- (11) In 2001, Hartford Life and Accident Insurance Company guaranteed that it would make funds available in cash to Hartford Life Insurance Company K.K. for the timely payment of contractual claims made under variable life and annuity contracts. In 2004, the guarantee was revised to include fixed annuity contracts.
- (12) In 2002, in order for Sentinel Insurance Company, Ltd. ("Sentinel") to be admitted to the state of New York, Hartford Fire guaranteed that Sentinel's policyholder surplus would not fall below the Company Action Level Risk Based Capital.
- (13) Hartford Life Insurance Company has issued a guarantee to retirees of The Hartford Retirement Plan for U.S. Employees (the Plan) who retired prior to January 1, 2004. The Plan is sponsored by The Hartford. The guarantee is an irrevocable commitment to pay all accrued benefits which the retiree or the retiree's designated beneficiary is entitled to receive under the Plan in the event the Plan assets are insufficient to fund those benefits and The Hartford is unable to provide sufficient assets to fund those benefits. As of December 31, 2003 the Company believes that the likelihood that payments will be required under this guarantee is remote.

e. Management or Expense Allocation Contracts Involving the Consolidated Companies

- (1) Principal Underwriting Agreement between Hartford Equity Sales Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company.
- (2) Principal Underwriting Agreement between Hartford Securities Distribution Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company.
- (3) The Company and certain of its subsidiaries and affiliates entered into a new Tax Allocation Agreement effective as of December 31, 2002, which superseded the previous Tax Sharing Agreement. An Addendum dated March 28, 2003 and a Second Addendum dated March 29, 2004 were executed to add corporations formed or acquired in 2003 in which a Hartford affiliate owns more than 50% of the voting equity, as well as all single member limited liability companies.
- (4) Amended and Restated Investment Pooling Agreement, dated October 22, 1999, amended January 23, 2001, between Hartford Investment Management Company ("HIMCO") (an affiliate of the investment pool participants) and Hartford Accident and Indemnity Company, Hartford Casualty Insurance Company, Hartford Fire Insurance Company, Hartford Insurance Company of Illinois, Hartford Insurance Company of the Midwest, Hartford Life and Accident Insurance Company, Hartford Life Insurance Company, Hartford Underwriters Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Annuity Insurance Company, Nutmeg Underwriters Insurance Company, Pacific Insurance Company, Limited, Property and Casualty Insurance Company of Hartford, Trumbull Insurance Company, Twin City Fire Insurance Company, Sentinel Insurance Company, Ltd., American Maturity Life Insurance Company, First State Insurance Company, New England Insurance Company, and New England Reinsurance Corporation. This agreement was formerly with Hartford Investment Services, Inc. ("HIS"). On December 30, 2005, HIS was merged into HIMCO and all the HIS management agreements were assigned from HIS to HIMCO on December 31, 2005.
- (5) Cost Allocation Agreement between Hartford Life, Inc., American Maturity Life Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Accident Insurance Company, and Hartford Life and Annuity Insurance Company. The agreement was effective as of November 22, 2004.
- (6) General Reinsurance Agreement, dated January 1, 1970, amended January 1, 1980, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company, Hartford Underwriters Insurance Company, Hartford Life Insurance Company and Hartford Life and Accident Company where Hartford Fire Insurance Company cedes all accident and health business to Hartford Life and Accident Insurance Company.
- (7) Commission and Distribution Expense Reimbursement Agreement, dated December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and Hartford Securities Distribution Company, Inc.
- (8) The Hartford Fire Insurance Company and Hartford Life Insurance Company entered into a Reinsurance Agreement, dated January 1, 1997, with Hartford Life and Accident Insurance Company.

NOTES TO FINANCIAL STATEMENTS

- (9) Commission and Distribution Expense Reimbursement Agreement, dated December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and Hartford Securities Distribution Company, Inc.
- (10) Intercompany Services Agreement and Fund Services Agreement was submitted to the CT DOI for approval and was approved by the CT DOI on June 2, 2009.
- (11) Services and Cost Allocation Agreement between Hartford Life, Inc. and Hartford Life and Accident Insurance Company and the 5 Securities Broker-Dealers listed in the Agreement. Agreement effective October 1, 2009.
- (12) Amended and Restate Services and Cost Allocation Agreement between Hartford Life, Inc. and Hartford Life and Accident Insurance Company, and 19 Affiliates of HLI. Agreement was effective October 13, 2009.
- (13) Management and Service Agreement between Hartford Life and Annuity Insurance Company and White River Life Reinsurance Company.
- (14) Captive Reinsurance Agreement between Hartford Life and Annuity Insurance Company and White River Life Reinsurance Company, effective October 7, 2009.
- (15) Amended Tax Allocation Agreement between HFSG and Members to the Agreement effective December 31, 2009. Agreement is between HFSG and nearly every affiliate of HFSG.
- f. All outstanding shares of the Company are owned by Hartford Life and Accident Insurance Company, an insurance company domiciled in the State of Connecticut.
- g. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.
- h. The Company does not have any investments in a subsidiary, controlled or affiliate entity that exceeds 10% of its admitted assets.
- i. The Company does not have any impaired investments in a subsidiary, controlled or affiliated entity.
- j. The Company does not have any investments in a foreign subsidiary.
- k. The Company does not have any investments in a downstream noninsurance holding company.

11. Debt

Institutional began issuing consumer notes through its Retail Investor Notes Program in September 2006. A consumer note is an investment product distributed through broker-dealers directly to retail investors as medium-term, publicly traded fixed or floating rate, or a combination of fixed and floating rate, notes. Consumer notes are part of the Company's spread-based business and proceeds are used to purchase investment products, primarily fixed rate bonds. Proceeds are not used for general operating purposes. Consumer notes maturities may extend up to 30 years and have contractual coupons based upon varying interest rates or indexes (e.g. consumer price index) and may include a call provision that allows the Company to extinguish the notes prior to its scheduled maturity date. Certain consumer notes may be redeemed by the holder in the event of death.

Redemptions are subject to certain limitations, including calendar year aggregate and individual limits. The aggregate limit is equal to the greater of \$1 or 1% of the aggregate principal amount of the notes as of the end of the prior year. The individual limit is \$250 thousand per individual. Derivative instruments are utilized to hedge the Company's exposure to market risks in accordance with Company policy.

As of December 31, 2009, 2008 and 2007 \$1,136,000, \$1,210,000, and \$809,000, respectively, of consumer notes were outstanding. As of December 31, 2009, these consumer notes have interest rates ranging from 4% to 6% for fixed notes and, for variable notes, based on December 31, 2009 rates, either consumer price index plus 80 to 260 basis points, or indexed to the S&P 500, Dow Jones Industrials, foreign currency, or the Nikkei 225. The aggregate maturities of Consumer Notes are as follows: \$24,000 in 2010, \$120,000 in 2011, \$274,000 in 2012 and \$200,000 thereafter. For 2009 and 2008, interest credited to holders of consumer notes was \$51,000 and \$59,000, and \$11,000 respectively. During 2009, the Company made the decision to discontinue future issuances of consumer notes; this decision does not impact consumer notes currently outstanding.

We may from time to time seek to retire or purchase certain notes issued by our Institutional division through cash purchases in open market purchases, privately negotiated transactions or otherwise. Such repurchases, if any will depend on prevailing market conditions, our liquidity requirements, contractual restrictions and other factors.

12. Retirement Plans, Deferred Compensation, Post-Employment Benefits and Compensated Absences and Other Post-Retirement Benefit Plans

- A. The Company participates in retirement plans and other postretirement benefit plans. The other postretirement benefit plans are sponsored by, and included in the financial statements of, Hartford Fire Insurance Company (an affiliated insurer). The retirement plans are sponsored by, and included in the financial statements of Hartford Financial Services Group, Inc. ("HFSG").

NOTES TO FINANCIAL STATEMENTS

For the years ended December 31, 2009 and 2008, expenses allocated to the Company for other postretirement benefit plans were \$2,403,085 and \$2,132,604 respectively.

- B. Substantially all employees of The Hartford are eligible to participate in the Hartford Investment and Savings Plan under which designated contributions may be invested in the common stock of The Hartford or certain other investments. These contributions are matched, up to 3% of compensation, by The Hartford. In addition, the Hartford began allocating a percentage of base salary to the Plan for eligible employees. In 2009, employees whose prior year earnings were less than \$105,000 received a contribution of 1.5% of base salary and employees whose prior year earnings were more than \$105,000 received a contribution of 0.5% of base salary. The cost allocated to the Company for the years ended December 31, 2009 and 2008 was \$7,317,100 and \$6,255,720, respectively.
- C. The Company does not have multi-employer plans.
- D. The Company participates in the U.S. qualified defined benefit pension plan sponsored by HFSG.

In December 2009, the Hartford Life recognized pension expense of \$32.0 million, which is equal to its allocation from The Hartford, of \$80.0 million of contributions to the U.S. Plan. The Company's share of this contribution was \$9,373,875.

In August 2009, the Hartford Life recognized pension expense of \$48.0 million, which is equal to its allocation from The Hartford, of \$120.0 million of contributions to the U.S. Plan. The Company's share of this contribution was \$14,060,813.

- E. The Company participates in postemployment plans sponsored by, and included in the financial statements of, Hartford Fire Insurance Company. These plans provide for medical and salary continuation benefits for employees on long-term disability. For the years ended December 31, 2009 and 2008, the Company was allocated expenses under these plans of \$588,348 and \$706,002 respectively. In addition, income for the Company under this plan was \$439,555 and \$436,110 for the years ended December 31, 2009 and 2008, respectively, resulting from valuation adjustments.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) The Company has 1,000 shares of capital stock issued, authorized and outstanding as of December 31, 2009. The par value of the stock is \$5,690.
- (2) The Company has no preferred stock authorized or outstanding.
- (3) The maximum amount of dividends which can be paid by State of Connecticut insurance companies to shareholders is restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations for the previous year. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Connecticut Insurance Commissioner. Dividends are not cumulative. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations. In 2009 no dividends were paid and in 2008 dividends of \$139,500,000 were paid. With respect to dividends to HLA, the Company's dividend limitation under the holding company laws of Connecticut is \$489,354,520 in 2010. However, because the Company's earned surplus is negative as of December 31, 2009, the Company will not be permitted to pay any dividends to HLA in 2010 without prior approval from the insurance commissioner until such time as earned surplus becomes positive.
- (4) The Company paid no dividends in 2009 and the following ordinary dividends during 2008:

On February 1, 2008, the Company declared a cash dividend of \$116,000 per share on common stock payable on February 15, 2008 to shareholders of record on February 1, 2008. The total dividend was \$116 million.

On February 1, 2008, Hartford Life & Annuity Insurance Company declared a cash dividend of \$33,000 per share on common stock payable on February 15, 2008 to shareholders of record on February 1, 2008. The total dividend was \$66 million.

On July 1, 2008, Hartford International Life Reassurance Corporation declared a cash dividend of \$10 per share on common stock payable on July 16, 2008 to shareholders of record on July 1, 2008. The total ordinary dividend was \$10 million.

On August 8, 2008, Hartford Life & Annuity Insurance Company declared a cash dividend of \$45,000 per share on common stock payable on August 29, 2008 to shareholders of record on August 8, 2008. The total dividend was \$90 million.

On September 11, 2008, the Company declared a cash dividend of \$23,500 per share on common stock payable on September 25, 2008 to shareholders of record on September 11, 2008. The total dividend was \$23.5 million.

- (5) Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) No restrictions have been placed on the unassigned funds of the Company.
- (7) The Company is not organized as a mutual company.
- (8) There is no stock being held by the Company at present for special purposes.
- (9) The Company does not have changes in balances of any special surplus funds.

NOTES TO FINANCIAL STATEMENTS

- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$426,481.
- (11) The Company has no surplus notes outstanding.
- (12) The Company does not have a restatement of surplus.
- (13) The Company has not been reorganized.

14. Contingencies

- a. At December 31, 2009, the Company had outstanding commitments totaling \$452,390,758 of which \$369,532,839 is committed to fund limited partnership investments. These capital commitments can be called by the partnership during the commitment period (on average 2 to 5 years) to fund working capital needs or to purchase new investments. Once the commitment period expires, the Company is under no obligation to fund the remaining unfunded commitment but may elect to do so. The remaining \$82,857,919 of outstanding commitments is primarily related to various private placement and mortgage loan commitments with a commitment period that expires in less than one year.
- b. Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty association for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid guaranty fund assessments of approximately \$(625,118) and \$82,119 in 2009 and 2008, respectively, of which \$40,743 and \$18,039 in 2009 and 2008, respectively, increased the creditable amount against premium taxes.
- c. The Company does not have any gain contingencies.
- d. The Company has no claims related extra contractual obligation or bad faith losses stemming from lawsuits.
- e. The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the consolidated financial condition of the Company.

Following the New York Attorney General’s filing of a civil complaint against Marsh & McLennan Companies, Inc., and Marsh, Inc. (collectively, “Marsh”) in October 2004 alleging that certain insurance companies, including The Hartford, participated with Marsh in arrangements to submit inflated bids for business insurance and paid contingent commissions to ensure that Marsh would direct business to them, private plaintiffs brought several lawsuits against The Hartford predicated on the allegations in the Marsh complaint, to which The Hartford was not party. Among these is a multidistrict litigation in the United States District Court for the District of New Jersey. There are two consolidated amended complaints filed in the multidistrict litigation, one related to conduct in connection with the sale of property-casualty insurance and the other related to alleged conduct in connection with the sale of group benefits products. The Company is named in the group benefits products complaint. The complaints assert, on behalf of a putative class of persons who purchased insurance through broker defendants, claims under the Sherman Act, the Racketeer Influenced and Corrupt Organizations Act (“RICO”), state law, and in the case of the group benefits products complaint, claims under ERISA. The claims are predicated upon allegedly undisclosed or otherwise improper payments of contingent commissions to the broker defendants to steer business to the insurance company defendants. The district court has dismissed the Sherman Act and RICO claims in both complaints for failure to state a claim. The district court has dismissed the Sherman Act and RICO claims in both complaints for failure to state a claim and has granted the defendants’ motions for summary judgment on the ERISA claims in the group-benefits products complaint. The district court further has declined to exercise supplemental jurisdiction over the state law claims, has dismissed those state law claims without prejudice, and has closed both cases. The plaintiffs have appealed the dismissal of the Sherman Act, RICO and ERISA claims.

In October 2005, a putative nationwide class action was filed in the United States District Court for the District of Connecticut against the Company and several of its subsidiaries on behalf of persons who had asserted claims against an insured of a Hartford property & casualty insurance company that resulted in a settlement in which some or all of the settlement amount was structured to afford a schedule of future payments of specified amounts funded by an annuity from a Hartford life insurance company (“Structured Settlements”). The operative complaint alleges that since 1997 the Company has systematically deprived the settling claimants of the value of their damages recoveries by secretly deducting 15% of the annuity premium of every Structured Settlement to cover brokers’ commissions, other fees and costs, taxes, and a profit for the annuity provider, and asserts claims under the Racketeer Influenced and Corrupt Organizations Act (“RICO”) and state law. The plaintiffs seek compensatory damages, punitive damages, pre-judgment interest, attorney’s fees and costs, and injunctive or other equitable relief. The Company vigorously denies that any claimant was misled or otherwise received less than the amount specified in the structured-settlement agreements. In March 2009, the district court certified a class for the RICO and fraud claims composed of all persons, other than those represented by a plaintiffs’ broker, who entered into a Structured Settlement since 1997 and received certain written representations about the cost or value of the settlement. The district court declined to certify a class for the breach-of-contract and unjust-enrichment claims. The Company’s petition to the United States Court of Appeals for the Second Circuit for permission to file an interlocutory appeal of the class-certification ruling was denied in October 2009. A trial on liability and the methodology for computing class-wide damages is scheduled to commence in September 2010. It is possible that an adverse outcome could have a material adverse effect on the Company’s financial condition and consolidated results of operations or cash flows. The Company is defending this litigation vigorously.

For additional information, please refer to the current and periodic reports filed by The Hartford with the United States Securities and Exchange Commission.

NOTES TO FINANCIAL STATEMENTS

15. Leases

- a. The rent paid by the Company to The Hartford for space and equipment used by The Hartford’s life insurance companies was \$10,397,646 and \$7,360,135 in 2009 and 2008, respectively. Future minimum rental commitments are as follows:

2010	\$ 7,813,950
2011	6,162,667
2012	4,220,370
2013	2,976,426
2014	1,300
Thereafter	141
Total	\$ <u>21,174,855</u>

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Simsbury, Connecticut. The Company’s allocated rental expense is recognized on a level basis over the term of the primary sublease for the facility located in Simsbury, Connecticut, which expires on December 31, 2009, and amounted to \$5,659,751 and \$3,252,724 in 2009 and 2008, respectively. In the first quarter of 2010, Hartford Life and Accident purchased its headquarters property for \$46 million.

The Company is not involved in any significant sale-leaseback transactions.

- b. Leasing is not a source of income for the Company.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

- a. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. Government and government agency securities and short term investment pool, greater than 10% of the Company’s capital and surplus as of December 31, 2009.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Derivative Footnote #8.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- a. The Company did not have any transfers of receivables reported as sales.
- b. The Company participates in a securities lending program to generate additional income, whereby certain domestic fixed income securities are loaned from the Company’s investment portfolio to qualifying third parties. Borrowers of these securities provide collateral of 102% of the market value of the loaned securities. Acceptable collateral may be in the form of cash or U.S. Government securities. The market value of the loaned securities is monitored and additional collateral is obtained if the market value of the collateral falls below 100% of the market value of the loaned securities. Under the terms of the securities lending program, the lending agent indemnifies the Company against borrower defaults. The Company is only permitted by contract to sell or repledge the noncash collateral in the event of a default by the counterparty and none of the collateral has been sold or repledged at December 31, 2009 and 2008. As of December 31, 2009 and 2008, all collateral accepted was held in separate custodial accounts. As of December 31, 2009 and 2008, the statement value of the loaned securities was \$43,311,027 and \$1,212,826,767, respectively, and was included in bonds in the balance sheet. The cash collateral received as of December 31, 2009 and 2008 of \$46,252,650 and \$1,197,472,722, respectively, was invested in bonds and short-term investments with a corresponding amount recorded in other liabilities. The cash collateral invested in bonds and short terms investments had a fair value of \$45,070,729 and \$740,134,593 at December 31, 2009 and 2008, respectively.

The Company’s separate accounts also participate in the securities lending program. As of December 31, 2009 and 2008 the statement value of the separate account’s loaned securities was \$0 and \$400,530,135, respectively. The cash collateral received as of December 31, 2009 and 2008 was \$0 and \$411,662,982, which was invested in bonds and short-term investments with a fair value of \$0 and \$253,663,714, respectively.

NOTES TO FINANCIAL STATEMENTS

c. Wash sales

	<u>Number of</u> <u>Transactions</u>	<u>Book Value of</u> <u>Securities Sold</u>	<u>Cost of</u> <u>Securities</u> <u>Repurchased</u>	<u>Gain/Loss</u>
Bonds:				
a. NAIC 3	0	\$0	\$0	\$0
b. NAIC 4	1	\$51,550	\$49,042	(\$2,508)
c. NAIC 5	0	\$0	\$0	\$0
d. NAIC 6	0	\$0	\$0	\$0
Preferred Stock:				
e. NAIC P/RP3	0	\$0	\$0	\$0
f. NAIC P/RP4	0	\$0	\$0	\$0
g. NAIC P/RP5	0	\$0	\$0	\$0
h. NAIC P/RP6	0	\$0	\$0	\$0
Mortgage Loans	0	\$0	\$0	\$0
Partnerships	0	\$0	\$0	\$0

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

The Company has no gain or loss from uninsured A&H plans or the uninsured portion of partially insured plans.

19. Direct Premiums Written by Managing General Agents / Third Party Administrators

			Special Risk Group			
Marsh & McLennan	36-1436000	Yes	Life/Health	U,C,B,P	\$	47,000,715
Progeny (Affinion)	62-1828786	No	Group Life / Health	B, P		46,887,496
Trustee of the Business						
Council of New York						
State, Inc. Insurance						
Fund						
12 Corporate Woods Blvd.						
Albany, NY 12211	14-6034807	Yes	Group	U, B, P		408,408
Other TPA's (Aggregate)						104,895,127
Total					\$	199,191,747

20. Other Items

a Investment by Allianz SE in The Hartford Financial Services Group, Inc..

On October 17, 2008, the Company’s ultimate parent, The Hartford, entered into an Investment Agreement (the “Investment Agreement”), with Allianz SE (“Allianz”) under which, among other things, The Hartford agreed to issue and sell in a private placement to Allianz for aggregate cash consideration of \$2.5 billion: (i) \$1.75 billion of The Hartford’s 10% Fixed-to-Floating Rate Junior Subordinated Debentures due 2068; (ii) 6,048,387 shares of The Hartford’s Series D Non-Voting Contingent Convertible Preferred Stock (the “Series D Preferred Stock”), initially convertible (as discussed below) into 24,193,548 shares of The Hartford’s common stock at an issue price of \$31.00 per share; and (iii) warrants (the “Warrants”) to purchase The Hartford’s Series B Non-Voting Contingent Convertible Preferred Stock (the “Series B Preferred Stock”) and Series C Non-Voting Contingent Convertible Preferred Stock (the “Series C Preferred Stock” and, together with the Series B Preferred Stock and the Series D Preferred Stock, the “Preferred Stock”) structured to entitle Allianz, upon receipt of necessary approvals, to purchase 69,115,324 shares of common stock at an initial exercise price of \$25.32 per share. Effective January 9, 2009, Allianz converted its 6,048,387 shares of Series D Preferred Stock into 24,193,548 shares of The Hartford’s common stock.

Exercise of the Warrants and conversion of the Preferred Stock are subject to receipt of specified governmental and regulatory approvals. In addition, the conversion into 34,308,872 shares of common stock of the Series C Preferred Stock underlying certain of the Warrants is subject to the approval of The Hartford’s stockholders in accordance with applicable regulations of the New York Stock Exchange. Under the Investment Agreement, The Hartford is obligated to pay Allianz \$75 million if such stockholder approval is not obtained at the first stockholder meeting to consider such approval, and \$50 million if such stockholder approval is not obtained at a second such meeting. If such stockholder approval is not obtained at such record meeting, The Hartford would be obligated to use its reasonable best efforts to list the Series C Preferred Stock on a public securities exchange.

The Hartford has also agreed that, for the one-year period following October 17, 2008, it will pay certain amounts to Allianz if The Hartford effects or agrees to effect any transaction (or series of transactions) pursuant to which any person or group (within the meaning of the U.S. federal securities laws) is issued common stock or certain equity-related instruments constituting more than 5% of The Hartford’s fully-diluted common stock outstanding at the time for an effective price per share (determined as provided in the Investment Agreement) of less than \$25.32. Amounts so payable depend on the effective price for the applicable transaction (or the weighted average price for a series of transactions) and range from \$50 million if the effective price per share is between \$25.31 and \$23.00, \$150 million if between \$22.99 and \$20.00, \$200 million if between \$19.99 and \$15.00 and \$300 million if \$14.99 or less.

NOTES TO FINANCIAL STATEMENTS

b. The Company did not have any troubled debt restructurings during the reporting period.

c. Other Disclosures

The Company also enters into various collateral arrangements in connection with its derivative instruments, which require both the pledging and accepting of collateral. As of December 31, 2009 and 2008, collateral pledged with a statement value of \$122,546,067 and \$137,001,799, respectively, was included in bonds on the balance sheet. As of December 31, 2009 and 2008, the Company has accepted collateral relating to the collateral arrangements consisting of cash and U.S. Government securities with a statement value of \$590,444,167 and \$1,849,170,547, respectively. At December 31, 2009 and 2008, cash collateral \$590,444,167 and \$312,813,547, respectively was invested and recorded in the balance sheet in short-term investments with a corresponding amount recorded in other liabilities.

d. No assets are deemed to be uncollectible.

e. No business interruption insurance recoveries were received.

f. The Company did not have any unused state transferable tax credits.

g. Subprime Mortgage-Related Risk Exposure:

(1) In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain asset-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has recently led to higher delinquency and loss rates. These factors have caused a pull-back in market liquidity and repricing of risk, which has led to an increase in unrealized losses.

To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company’s expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

Specifically, in accordance with SSAP 43 Revised (Loan-backed and Structured Securities), if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an other-than-temporary impairment charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

(2) There is no direct exposure through investments in subprime mortgage loans.

(3) Residential Mortgage-Backed Securities:

<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>Other-than Temporary Impairment</u>
\$1,490,166,243	\$1,080,574,149	\$693,321,455	\$332,164,443

Collateralized Debt Obligations:

<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>Other-than Temporary Impairment</u>
\$45,732,000	\$114,008	\$2,158,659	\$45,646,485

(4) There is no underwriting exposure to subprime mortgage risk.

(1) The Company does not have any FHLB funding agreements.

h. The Hartford's participation in the Capital Purchase Program

On June 26, 2009, as part of the Capital Purchase Program (“CPP”) established by the U.S. Department of the Treasury (“Treasury”) under the Emergency Economic Stabilization Act of 2008 (the “EESA”), The Hartford entered into a Private Placement Purchase Agreement with Treasury pursuant to which The Hartford issued and sold to Treasury 3,400,000 shares of The Hartford’s Fixed Rate Cumulative Perpetual Preferred Stock, Series E, having a liquidation preference of \$1,000 per share (the “Series E Preferred Stock”), and a ten-year warrant to purchase up to 52,093,973 shares of The Hartford’s common stock, par value \$0.01 per share, at an initial exercise price of \$9.79 per share, for an aggregate purchase price of \$3.4 billion.

21. Events Subsequent
The Company has no subsequent events.

NOTES TO FINANCIAL STATEMENTS

22. Reinsurance

a. Ceded reinsurance report

Section 1 - General Interrogatories

- (1) There are no insurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.
- (2) No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

- (1) The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.
 - a. The estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued is \$83,245,765 at December 31, 2009, a decrease of \$91,710,905 from December 31, 2008.
- b. The total amount of reinsurance credits taken for this agreement is \$128,070,407 at December 31, 2009, a decrease of \$141,093,700 from December 31, 2008.
- (2) The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

- (1) The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is zero.
- (2) There have been no new agreements executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts, which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.

b. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

c. Commutation of Ceded Reinsurance

The Company has not commuted any ceded reinsurance during the year.

23. Retrospectively Rated Contracts

- a. In general, the Company estimates accrued retrospective premium adjustments for its group life and health business by using the latest retrospective accounting adjusted for recent experience to the date of the valuation.
- b. The amount of net premiums written by the Company at December 31, 2009 that are subject to retrospective rating features was \$1.0 million that represented 0.80% of the total net premiums written for the group life and health business. No other premiums written by the Company are subject to the retrospective rating features.

24. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2008 were \$116.9 million. As of December 31, 2009 \$23.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$83.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Group Accident and Health lines of insurance. Therefore, there has been a \$10.6 million favorable prior-year development since December 31, 2008 to December 31, 2009. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

25. Intercompany Pooling Arrangements

The Company does not have intercompany pooling arrangements.

26. Structured Settlements

The Company has not purchased any structured settlements.

NOTES TO FINANCIAL STATEMENTS

27. Health Care Receivables

The Company does not have health care receivables.

28. Participating Policies

For the reporting year ended 2008, net premiums under individual and group accident and health participating policies were \$3,496,329. The Company paid dividends in the amount of \$3,723,864 to policyholders and did not allocate any additional income to such policyholders.

29. Premium Deficiency Reserves

The Company does not have premium deficiency reserves.

30. Reserves for Life Contracts and Deposit-Type Contracts

- a. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of Insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company does not have any forms for which the cash values are in excess of the legally computed reserve.
- b. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.
- c. As of December 31, 2008, the Company had \$1,420,333,472 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled \$6,840,023 at year end and are reported on Exhibit 5, Miscellaneous Reserves section.
- d. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.
- e. Tabular Interest is determined as the balancing item.
- f. Other increases (Page 7, Part B, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under a reinsurance agreement.

31. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

1.1 - with market value adjustment		
a) In a lump sum reflecting changes in interest rates or asset values	\$ 19,399,307,420	22.03%
b) In installments over 5 years or more, with or w/o reduction in interest rates	-	0.00%
1.2 - at book value less current surrender charge of 5% or more	446,424,178	0.51%
1.3 - at fair value	47,842,832,417	54.33%
1.4 - Total with adjustment or at market value	67,688,564,015	76.87%
1.5 - at book value without adjustment (minimal or no charge or adjustment)		
a) In a lump sum without adjustment	1,927,369,202	2.19%
b) Installments over less than 5 years	-	0.00%
c) In a lump sum subject to a fixed surrender charge of less than 5%	1,612,701,772	1.83%
d) In a lump sum subject to surrender charge	-	0.00%
e) All others	-	0.00%
2. Not subject to discretionary withdrawal	16,832,727,142	19.11%
3. Total (Gross)	88,061,362,131	100.00%
4. Reinsurance ceded	175,302,542	
5. Total (Net) (3)-(4)	\$ 87,886,059,589	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:

6. Exhibit 5, Annuities Section, Total (net)	\$ 15,647,008,455
7. Exhibit 5, Supplementary Contract Section, Total (net)	47,107,902
8. Exhibit 7, Deposit-Type Contracts Section, Column 1, Line 14	9,821,248,558
9. Subtotal	25,515,364,915
Separate Account Annual Statement:	
10. Exhibit 3, Column 2, Line 0299999	55,340,134,924
11. Exhibit 3, Column 2, Line 0399999	-
12. Policyholder dividend and coupon accumulations	-
13. Policyholder premiums	-
14. Guaranteed interest contracts	-
15. Other contract deposit funds, Exhibit 4, Line 9	7,030,559,750
16. Subtotal	62,370,694,674
17. Combined Total	\$ 87,886,059,589

NOTES TO FINANCIAL STATEMENTS

32. Premium and Annuity Considerations Deferred and Uncollected

Type	Gross		Net of Loading	
Industrial	\$	0	\$	0
Ordinary New Business		204,903		221,295
Ordinary Renewal		2,493,751		3,737,351
Credit Life		0		0
Group Life		13,800		13,540
Group Annuity		0		0
Total	\$	2,712,454	\$	3,972,186

33. Separate Accounts

a. General Nature and Characteristics of Separate Accounts Business

Separate accounts held by the Company represent funds for nonguaranteed individual and group variable annuity and variable life contracts, group pension contracts and modified guaranteed contracts. The assets of these accounts are carried at market value.

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended 2007	\$	\$ 521,295,567	\$ 798,650,992	\$ 198,969,993	\$ 1,518,916,552
2. Reserves @ year-end:					
I. For accounts with assets at:					
a. Fair value		4,426,451,411	6,781,545,886	23,293,364,193	34,501,361,490
b. Amortized cost					
c. Total reserves	\$	\$ 4,426,451,411	\$ 6,781,545,886	\$ 23,293,364,193	\$ 34,501,361,490
II. By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
b. With MVA	\$	\$ 4,426,451,411	\$ 6,781,545,886	\$	\$ 11,207,997,297
c. At BV without MV adjustment and with surrender charge of 5% or more					
d. At fair value	\$	\$	\$	\$ 23,240,576,232	\$ 23,240,576,232
e. At BV without MV adjustment and with surrender charge of less than 5%					
f. Subtotal	\$	\$ 4,426,451,411	\$ 6,781,545,886	\$ 23,240,576,232	\$ 34,448,573,529
g. Not subject to discretionary withdrawal				52,787,961	52,787,961
h. Total	\$	\$ 4,426,451,411	\$ 6,781,545,886	\$ 23,293,364,193	\$ 34,501,361,490

b. Reconciliation of Net Transfers to (from) Separate Account:

	Amount
1. Transfers as reported in the summary of operations of the Separate Account Statement	
a. Transfer to Separate Accounts (Page 4, Line 1.4)	\$ 4,530,920,389
b. Transfer from Separate Accounts (Page 4, Line 10)	7,512,344,829
c. Net Transfer to/(from) Separate Accounts (a) - (b)	\$ (2,981,424,440)
2. Reconciling Adjustments:	
Internal Exchanges and Other Separate Account Activity	(43,140,893)
3. Transfers as reported in the summary of operations of the Life, Accident & Health Annual Statement (1c) + 2 = (Page 4, Line 26)	\$ (3,024,565,333)

34. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of Dec 31, 2008 and Dec 31, 2009 was \$4,025,730 and \$4,186,363, respectively.

The Company paid \$0 of claim adjustment expenses in the current year, of which \$0 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes [X] No []

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X] No [] N/A []

1.3

State regulating?

Connecticut

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2007

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2007

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/23/2009

3.4

By what department or departments?

Connecticut State Insurance Department

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [] No [] N/A [X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [] No [X]

4.12 renewals? Yes [] No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [] No [X]

4.22 renewals? Yes [] No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

5.2

If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Co. Code	3 State of Domicile

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [] No [X]

7.2

If yes,

7.21 State the percentage of foreign control %

7.22 State the nationality(ies) of the foreign person(s) or entity(ies); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(ies) (e.g., individual, corporation, government, manager or attorney-in-fact)

1 Nationality	2 Type of Entity

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Hartford Equity Sales Company, Inc.	Simsbury, CT					YES
Hartford Securities Distribution Company, Inc.	Simsbury, CT					YES
Hartford Investment Financial Services, LLC	Simsbury, CT					YES
Hartford Life Distributors, LLC	Wayne, PA					YES
Woodbury Financial Services, Inc.	Woodbury, MN					YES
Federal Trust Bank	Sanford, FL			YES	YES	

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte and Touche, LLP

City Place 1, 185 Asylum St., 3rd Floor, Hartford, CT 06103

10.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Craig D. Morrow. F.S.A., M.A.A.A., Assistant Vice President & Actuary

200 Hopmeadow St., Simsbury, CT 06069. Mr. Morrow is an officer of the Company.

11.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [X] No []

11.11

Name of real estate holding company

Windsor Building

11.12

Number of parcels involved

.....1

11.13

Total book/adjusted carrying value

\$.....103,797,071

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.2

If yes, provide explanation.
The Company owns land for new Windsor building

12.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

12.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

12.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes []

No []

12.3

Have there been any changes made to any of the trust indentures during the year?

Yes []

No []

12.4

If answer to (12.3) is yes, has the domiciliary or entry state approved the changes?

Yes []

No []

N/A []

13.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [X]

No []

a.

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b.

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c.

Compliance with applicable governmental laws, rules and regulations;

d.

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e.

Accountability for adherence to the code.

13.11

If the response to 13.1 is No, please explain:

13.2

Has the code of ethics for senior managers been amended?

Yes []

No [X]

13.21

If the response to 13.2 is Yes, provide information related to amendment(s).

13.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes []

No [X]

13.31

If the response to 13.3 is yes, provide the nature of any waiver(s).

BOARD OF DIRECTORS

14.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof?

Yes [X]

No []

15.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [X]

No []

16.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [X]

No []

FINANCIAL

17.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes []

No [X]

18.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

18.11

To directors or other officers

\$.....0

18.12

To stockholders not officers

\$.....0

18.13

Trustees, supreme or grand (Fraternal only)

\$.....0

18.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

18.21

To directors or other officers

\$.....0

18.22

To stockholders not officers

\$.....0

18.23

Trustees, supreme or grand (Fraternal only)

\$.....0

19.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?

Yes []

No [X]

19.2

If yes, state the amount thereof at December 31 of the current year:

19.21

Rented from others

.....

19.22

Borrowed from others

.....

19.23

Leased from others

.....

19.24

Other

.....

20.1

Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?

Yes [X]

No []

20.2

If answer is yes:

20.21

Amount paid as losses or risk adjustment

\$.....35,999

20.22

Amount paid as expenses

\$.....0

20.23

Other amounts paid

\$.....0

21.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X]

No []

21.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount.

\$.....0

INVESTMENT

22.1

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 22.3)?

Yes []

No [X]

22.2

If no, give full and complete information relating thereto.
While some securities were held in physical form in The Hartford home office, our primary custodian bank JPMorgan Chase Bank, N.A. held most of it.

22.3

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 16 where this information is also provided).
Note 17b

22.4

Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions?

Yes [X]

No []

N/A []

22.5

If answer to 22.4 is yes, report amount of collateral.

\$.....46,252,650

22.6

If answer to 22.4 is no, report amount of collateral.

.....

23.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 19.1 and 22.3)

Yes [X]

No []

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 23.2 If yes, state the amount thereof at December 31 of the current year:
- 23.21 Subject to repurchase agreements

23.22 Subject to reverse repurchase agreements

23.23 Subject to dollar repurchase agreements

23.24 Subject to reverse dollar repurchase agreements

23.25 Pledged as collateral

23.26 Placed under option agreements

23.27 Letter stock or securities restricted as to sale

23.28 On deposit with state or other regulatory body

23.29 Other
- \$.....0

\$.....0

\$.....0

\$.....0

\$.....122,546,067

\$.....0

\$.....0

\$.....3,315,394

\$.....0

23.3 For category (23.27) provide the following:

1	2	3
Nature of Restriction	Description	Amount

- 24.1 Does the reporting entity have any hedging transactions reported on Schedule DB?
- 24.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes [X] No []
- No [] N/A []
- If no, attach a description with this statement.

- 25.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- Yes [] No [X]
-

26. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?
- Yes [X] No []

26.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian's Address
JP Morgan Chase Bank, N.A.	4 New York Plaza, 15th Floor, New York, NY 10004
RBC Dexia Investor Services	77 King St. West, Royal Trust Tower, Toronto, Ontario, M5W aP9, Canada

26.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

- 26.03 Have there been any changes, including name changes, in the custodian(s) identified in 26.01 during the current year?
- Yes [X] No []

26.04 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
Royal Trust Corp.	RBC Dexia Investor Services	January 2006	Joint venture equally owned by Royal Bank of Canada and Drexia

26.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1	2	3
Central Registration Depository Number(s)	Name	Address
106699	Hartford Investment Management Company (affiliate) (3)	55 Farmington Ave, Hartford, CT 06105
106442	Prudential private Placements LLC	100 Mulbetty St., Four Gateway Center, Newark, NJ 07
110999	Ambassador Capital Management	211 West Fort St., Suite 720, Detroit, MI 48226

- 27.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?
- Yes [] No [X]

27.2 If yes, complete the following schedule:

1	2	3
CUSIP #	Name of Mutual Fund	Book/Adj.Carrying Value
27.2999. TOTAL		0

27.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from the above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to Holding	Date of Valuation

28. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
28.1 Bonds.....	...25,733,207,614	...22,763,017,973	(2,970,189,641)
28.2 Preferred stocks.....	215,637,152	187,009,044	(28,628,108)
28.3 Totals.....	...25,948,844,766	...22,950,027,017	(2,998,817,749)

- 28.4 Describe the sources or methods utilized in determining the fair values:
- The Company uses prices obtained from various vendors, broker dealers or is internally derived.

- 29.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?
- 29.2 If yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?
- Yes [X] No []
- Yes [] No [X]

29.3 If no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.

A security is broker priced only when a price is not available from a pricing vendor. Broker prices are typically received from either the broker that sold us the position or the Lead Manager on the deal, sources are assigned based on either the trade ticket or the list of involved parties off of Bloomberg. HIMCO Compliance maintains a list of approved brokers for trading and pricing purposes and all of our broker priced securities are priced by an approved broker.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

30.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [☐] No [☒ X]

30.2

If no, list exceptions:

12480WAA1 CBG FLORIDA REIT CORP 421991274 HEALTHCARE SOLUTIONS INC 313855F*4 FEDERAL SIGNAL CORPORATION

5981#AA1 METRO DOOR INC BHM0348Y4 MOS HOLDINGS LLC

OTHER

31.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$.....837,528

31.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Coucil of Life Insurers	451,851
Standard & Poor's Corp	181,904

32.1

Amount of payments for legal expenses, if any?

\$.....9,265,549

32.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

33.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$.....120,101

33.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES
PART 2 - LIFE INTERROGATORIES

- 1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [X] No []
- 1.2

If yes, indicate premium earned on U.S. business only

\$.....4,728,613
- 1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$.....0
- 1.31

Reason for excluding

- 1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$.....0
- 1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$.....3,964,224
- 1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$.....5,875

1.62

Total incurred claims

\$.....12,749

1.63

Number of covered lives

.....2

All years prior to most current three years:

1.64

Total premium earned

\$.....1,562,188

1.65

Total incurred claims

\$.....1,232,830

1.66

Number of covered lives

.....512

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$.....1,307,156

1.72

Total incurred claims

\$.....963,854

1.73

Number of covered lives

.....801

All years prior to most current three years:

1.74

Total premium earned

\$.....1,853,394

1.75

Total incurred claims

\$.....1,754,791

1.76

Number of covered lives

.....910

2.	Health test:		1	2
			Current Year	Prior Year
2.1	Premium Numerator.....	0	0	
2.2	Premium Denominator.....	5,824,520,827	9,334,005,586	
2.3	Premium Ratio (2.1/2.2).....	0.0	0.0	
2.4	Reserve Numerator.....	24,320,965	23,598,997	
2.5	Reserve Denominator.....	18,349,719,884	18,495,196,577	
2.6	Reserve Ratio (2.4/2.5).....	0.1	0.1	

3.1

Does this reporting entity have Separate Accounts?

Yes [X] No []

3.2

If yes, has a Separate Accounts statement been filed with this Department?

Yes [X] No [] N/A []

3.3

What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?

\$.....864,713,805

3.4

State the authority under which Separate Accounts are maintained:

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

Yes [X] No []

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

Yes [X] No []

3.7

If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"

\$.....444,757

4.1

Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?

Yes [X] No []

4.2

Net reimbursement of such expenses between reporting entities:

4.21

Paid

\$.....0

4.22

Received

\$.....0

5.1

Does the reporting entity write any guaranteed interest contracts?

Yes [X] No []

5.2

If yes, what amount pertaining to these items is included in:

5.21

Page 3, Line 1

\$.....1,361,745,484

5.22

Page 4, Line 1

\$.....9,680,000

6.

For stock reporting entities only:

6.1

Total amount paid in by stockholders as surplus funds since organization of the reporting entity:

\$.....6,353,086,254

7.

Total dividends paid stockholders since organization of the reporting entity:

7.11

Cash

\$.....2,047,958,356

7.12

Stock

\$.....4,239,075

21

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as:
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical,
wage loss and death benefits of the occupational illness and accident exposures, but not the employers
liability exposures, of business originally written as workers' compensation insurance.

Yes [] No [X]

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement?

Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

1	2	3
Reinsurance Assumed	Reinsurance Ceded	Net Retained
8.31 Earned premium.....		
8.32 Paid claims.....		
8.33 Claim liability and reserve (beginning of year).....		
8.34 Claim liability and reserve (end of year).....		
8.35 Incurred claims.....		

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

Attachment Point	1	2
	Earned Premium	Claim Liability and Reserve
8.41 < \$25,000.....		
8.42 \$25,000 – 99,999.....		
8.43 \$100,000 – 249,999.....		
8.44 \$250,000 – 999,999.....		
8.45 \$1,000,000 or more.....		

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools?

.....

9.1 Does the company have variable annuities with guaranteed benefits?

Yes [X] No []

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
	MAV with 1 year ratchet	GMWB	NA	10,528,003,154	213,133,911	Exhibit 5	various quota shares and reinsurers; 39% quota share average for	63,122,367
	MAV with 1 year ratchet	no	NA	10,667,366,936	283,356,095	Exhibit 5	various quota shares and reinsurers; 73% quota share average.	179,037,363
	MAV with 5-7 year ratchet	GMWB	NA	0	0	Exhibit 5	none	0
	MAV with 5-7 year ratchet	no	NA	0	0	Exhibit 5	none	0
	MAV with 5-7 year reset	GMWB	NA	0	0	Exhibit 5	none	0
	MAV with 5-7 year reset	no	NA	2,143,095,740	13,868,411	Exhibit 5	none	0
	Return of Premium at 3-5% accumulation	GMWB	NA	2,398,623,472	120,759,947	Exhibit 5	none	959
	Return of Premium at 3-5% accumulation	no	NA	119,906,781	67,008	Exhibit 5	none	0

10. For reporting entities having sold annuities to another insurer when the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year?

\$.....0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)
	\$

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

11.1	Do you act as a custodian for health savings account?	Yes [☐] No [☒]
11.2	If yes, please provide the amount of custodial funds held as of the reporting date.	.....
11.3	Do you act as an administrator for health savings accounts?	Yes [☐] No [☒]
11.4	If yes, please provide the balance of the funds administered as of the reporting date.	.....

HARTFORD LIFE INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2009	2 2008	3 2007	4 2006	5 2005
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	58,780,457	59,549,449	59,058,746	89,682,392	109,374,316
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	15,909,417	15,618,648	16,429,526	16,816,539	18,106,710
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	103,746,435	109,475,015	118,063,167	96,145,328	91,137,475
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	178,436,310	184,643,112	193,551,439	202,644,259	218,618,501
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	656,590	1,261,740	1,525,785	1,334,619	731,899
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	901,568	1,025,602	841,529	664,538	504,790
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....	7,581,578	5,035,663	25,239,373	6,800,531	8,674,711
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	9,139,736	7,323,005	27,606,687	8,799,688	9,911,400
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col.. 3).....	171,704,518	217,731,121	311,212,184	314,438,836	178,472,395
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,661,870,329	3,980,606,800	5,286,696,244	4,894,600,797	5,228,901,761
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....	94,354,737	152,426,223	5,171,780,117	857,526,502	466,911,085
17.2 Group annuities (Line 20.4, Col. 7).....	3,815,643,169	4,906,360,706	5,438,818,311	5,444,826,521	4,504,940,506
18.1 A&H - group (Line 20.4, Col. 8).....	80,873,396	76,807,667	75,806,823	34,970,484	48,960,617
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....	74,679	73,069	73,260	82,103	112,337
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	5,824,520,828	9,334,005,586	16,284,386,939	11,546,445,243	10,428,298,701
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)....	36,174,823,854	40,492,694,094	38,432,671,019	33,488,185,764	29,764,140,823
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	30,798,363,753	36,421,309,892	33,972,198,238	30,227,646,016	26,813,181,742
23. Aggregate life reserves (Page 3, Line 1).....	18,556,706,457	19,000,962,825	17,820,138,499	17,863,949,474	17,636,816,299
24. Aggregate A&H reserves (Page 3, Line 2).....	115,645,600	112,109,979	100,990,444	114,439,371	77,799,223
25. Deposit-type contract funds (Page 3, Line 3).....	9,821,248,558	11,797,997,824	12,140,651,751	10,373,081,995	7,886,321,432
26. Asset valuation reserve (Page 3, Line 24.1).....	2,353,757	37,937,483	432,295,252	406,864,720	289,025,526
27. Capital (Page 3, Lines 29 & 30).....	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28. Surplus (Page 3, Line 37).....	5,359,325,201	4,065,694,202	4,442,783,729	3,269,881,711	3,015,976,349
Cash Flow (Page 5)					
29. Net Cash from operations (Line 11).....	(2,128,398,718)	1,485,649,979	1,780,758,704	1,075,815,473	684,042,897
Risk-Based Capital Analysis					
30. Total adjusted capital.....	5,394,142,929	4,118,093,357	4,931,593,453	3,727,716,404	3,350,179,969
31. Authorized control level risk-based capital.....	593,067,481	453,642,730	480,497,457	402,416,004	368,487,216
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 10, Col. 3) x 100.0					
32. Bonds (Line 1).....	65.7	65.6	72.8	76.7	84.2
33. Stocks (Lines 2.1 and 2.2).....	12.9	9.8	11.6	9.9	6.0
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	7.5	7.5	7.4	5.2	3.1
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.3	0.3	0.1		
36. Cash, cash equivalents and short-term investments (Line 5).....	8.2	7.7	2.3	2.6	2.2
37. Contract loans (Line 6).....	2.7	2.5	2.4	2.8	2.9
38. Other invested assets (Line 7).....	2.0	2.4	3.0	2.4	1.4
39. Receivables for securities (Line 8).....	0.1	0.9	0.0	0.1	0.0
40. Aggregate write-ins for invested assets (Line 9).....	0.5	3.4	0.3	0.2	0.2
41. Cash, cash equivalents and invested assets (Line 10).....	100.0	100.0	100.0	100.0	100.0

HARTFORD LIFE INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA
(continued)

	1 2009	2 2008	3 2007	4 2006	5 2005
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....					
43. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....					
44. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....	4,177,189,310	2,278,602,270	2,662,908,109	1,751,241,645	1,583,760,867
45. Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10).....					
46. Affiliated mortgage loans on real estate					
47. All other affiliated.....					
48. Total of above Lines 42 to 47.....	4,177,189,310	2,278,602,270	2,662,908,109	1,751,241,645	1,583,760,867
Total Nonadmitted and Admitted Assets					
49. Total nonadmitted assets (Page 2, Line 26, Col. 2).....	1,491,722,764	937,933,164	544,232,084	267,352,703	213,080,685
50. Total admitted assets (Page 2, Line 26, Col. 3).....	.140,231,960,413	.133,562,466,341	.165,997,882,123	.146,277,717,289	.120,590,125,660
Investment Data					
51. Net investment income (Exhibit of Net Investment Income).....	1,388,953,733	1,838,923,818	2,061,543,176	1,737,981,593	1,456,836,102
52. Realized capital gains (losses).....	(1,758,953,508)	(314,365,508)	(122,538,603)	(36,592,784)	3,976,154
53. Unrealized capital gains (losses).....	(567,729,296)	(68,111,965)	967,296,342	119,397,866	219,096,478
54. Total of above Lines 51, 52 and 53.....	(937,729,071)	1,456,446,345	2,906,300,915	1,820,786,675	1,679,908,734
Benefits and Reserve Increase (Page 6)					
55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1 less Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	9,539,360,239	...11,315,827,614	...12,185,330,614	...10,800,893,470	9,955,256,923
56. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	50,501,420	46,261,017	74,248,255	34,500,104	31,662,186
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	17,968,148	10,732,873	12,739,441	22,161,331	(136,879,268)
58. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	3,535,620	11,119,536	(11,431,928)	1,915,839	8,797,737
59. Dividends to policyholders (Line 30, Col 1).....	3,794,880	4,234,649	2,555,414	5,033,320	10,989,287
Operating Percentages					
60. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	8.7	8.3	5.4	6.7	6.1
61. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	2.7	2.8	2.3	2.3	6.9
62. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	64.2	73.5	79.9	240.7	82.5
63. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
64. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	33.1	29.8	27.7	7.9	6.2
A&H Claim Reserve Adequacy					
65. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	106,309,914	96,590,414	113,498,519	84,617,004	71,396,172
66. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	116,922,767	104,055,853	117,572,729	78,816,982	69,560,702
67. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....					(117,140)
68. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....					
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69. Industrial life (Col. 2).....					
70. Ordinary - life (Col. 3).....	20,261,270	12,947,346	55,163,389	23,760,163	25,722,996
71. Ordinary - individual annuities (Col. 4).....	843,410,822	(2,836,510,968)	(107,918,023)	364,757,029	139,461,810
72. Ordinary - supplementary contracts (Col. 5).....	645,605	2,226,712	1,878,904	601,453	2,332,450
73. Credit life (Col. 6).....					
74. Group life (Col. 7).....	49,629,124	21,423,430	(27,189,153)	(1,408,598)	18,215,480
75. Group annuities (Col. 8).....	205,954,596	528,544,814	133,317,495	(32,232,385)	40,333,049
76. A&H - group (Col. 9).....	11,856,350	3,797,220	2,406,779	(3,407,363)	3,847,975
77. A&H - credit (Col. 10).....					
78. A&H - other (Col. 11).....	10,562	3,253	1,580	7,521	150,538
79. Aggregate of all other lines of business (Col. 12).....	62,386,679	88,444,303	225,311,224	197,865,813	(57,699,292)
80. Total (Col. 1).....	1,194,155,009	(2,179,123,890)	282,972,195	549,943,633	172,365,006

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
NAIC Group Code.....0091 NAIC Company Code.....88072

LIFE INSURANCE

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	232,313,483		214,285,008		446,598,491
2. Annuity considerations.....	474,163,181		118,812,557		592,975,738
3. Deposit-type contract funds.....	181,988,206	XXX	3,869,626,898	XXX	4,051,615,104
4. Other considerations.....	1,213,322,193		3,696,823,113		4,910,145,306
5. Totals (Sum of Lines 1 to 4).....	2,101,787,063	0	7,899,547,576	0	10,001,334,639
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	2,087,591				2,087,591
6.2 Applied to pay renewal premiums.....	4,286				4,286
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	9,628,814				9,628,814
6.4 Other.....					0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	11,720,691	0	0	0	11,720,691
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	11,720,691	0	0	0	11,720,691
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	308,149,143		293,460,391		601,609,534
10. Matured endowments.....	82,627				82,627
11. Annuity benefits.....	405,820,563		268,402,802		674,223,365
12. Surrender values and withdrawals for life contracts.....	3,953,532,864		4,521,777,145		8,475,310,009
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	263,915,413	0	0	0	263,915,413
14. All other benefits, except accident and health.....	6,042,769		3,565,989		9,608,758
15. Totals.....	4,937,543,379	0	5,087,206,327	0	10,024,749,706

DETAILS OF WRITE-INS

1301. Miscellaneous Claims and Benefits.....	261,856,078				261,856,078
1302. Supplementary Contracts with Life Contingencies.....	2,059,335				2,059,335
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 thru 1303 plus 1398)(Line 13 above).....	263,915,413	0	0	0	263,915,413

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	426,424	59,828,232			964	46,710,126			427,388	106,538,357
17. Incurred during current year.....	2,688	317,621,130			4,207	290,155,071			6,895	607,776,201
Settled during current year:										
18.1 By payment in full.....	428,615	308,231,771			4,188	293,027,348			432,803	601,259,119
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	428,615	308,231,771	0	0	4,188	293,027,348	0	0	432,803	601,259,119
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	428,615	308,231,771	0	0	4,188	293,027,348	0	0	432,803	601,259,119
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	497	69,217,591	0	0	983	43,837,849	0	0	1,480	113,055,439
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year.....	376,604	72,906,191,384		(a).....	1,743	109,475,015,128			378,347	182,381,206,512
21. Issued during year.....	2,970	1,558,157,639			140	7,581,577,790			3,110	9,139,735,429
22. Other changes to in force (Net).....	(9,152)	(1,930,033,374)			(211)	(13,310,157,186)			(9,363)	(15,240,190,560)
23. In force December 31 of current year.....	370,422	72,534,315,649	0	(a).....	1,672	103,746,435,732	0	0	372,094	176,280,751,381

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Dividends Paid Or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group policies (b).....	348,588,505	361,270,545		243,231,130	214,272,485
24.1 Federal Employee Health Benefits Program premium (b).....					
24.2 Credit (group and individual).....					
24.3 Collectively renewable policies (b).....					
24.4 Medicare Title XVIII exempt from state taxes or fees.....					
Other Individual Policies:					
25.1 Non-cancelable (b).....	1,583,439	61,816		1,608,397	55,779
25.2 Guaranteed renewable (b).....	53,191	2,076		50,086	1,737
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	1,636,630	63,892	0	1,658,483	57,516
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	350,225,135	361,334,437	0	244,889,613	214,330,001

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	Number of		9 Amount of Insurance (a)	
								7 Policies	8 Certificates		
1.	In force end of prior year.....			401,330	75,168,097			1,421	693,286	109,475,015	184,643,112
2.	Issued during year.....			2,970	1,558,158			140	63,952	7,581,578	9,139,736
3.	Reinsurance assumed.....				(10,236)						(10,236)
4.	Revived during year.....			27	8,184						8,184
5.	Increased during year (net).....			(81)	286,253				30,230	3,628,250	3,914,503
6.	Subtotals, Lines 2 to 5.....	0	0	2,916	1,842,359	0	0	140	94,182	11,209,828	13,052,187
7.	Additions by dividends during year.....	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8).....	0	0	404,246	77,010,455	0	0	1,561	787,468	120,684,843	197,695,298
Deductions during year:											
10.	Death.....			2,700	293,750			XXX	4,188	293,346	587,096
11.	Maturity.....			212	2,182			XXX			2,182
12.	Disability.....							XXX			0
13.	Expiry.....			97	4,676						4,676
14.	Surrender.....			3,004	1,000,877			6	675	2,048,114	3,048,991
15.	Lapse.....			4,490	1,019,097			190	121,452	9,305,862	10,324,959
16.	Conversion.....							XXX	XXX	XXX	0
17.	Decreased (net).....								48,491	5,291,086	5,291,086
18.	Reinsurance.....										0
19.	Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19).....	0	0	10,503	2,320,581	0	0	196	174,806	16,938,408	19,258,989
21.	In force end of year (Line 9 minus Line 20).....	0	0	393,743	74,689,874	0	0	1,365	612,662	103,746,435	178,436,310
22.	Reinsurance ceded end of year.....	XXX		XXX	28,523,810	XXX		XXX	XXX	41,583,464	70,107,274
23.	Line 21 minus Line 22.....	XXX	0	XXX	46,166,065	XXX	(b).....0	XXX	XXX	62,162,971	108,329,036

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page...	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 thru 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) Group \$......0; Individual \$......0.

EXHIBIT OF LIFE INSURANCE (continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends.....	XXX		XXX	3,678
25. Other paid-up insurance.....			22,180	319,167
26. Debit ordinary insurance.....	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....			20	282
28. Term policies-other.....	1,393	901,568	7,622	4,091,015
29. Other term insurance-decreasing.....	XXX		XXX	95
30. Other term insurance.....	XXX		XXX	233,332
31. Totals (Lines 27 to 30).....	1,393	901,568	7,642	4,324,724
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	445,853
33. Totals, extended term insurance.....	XXX	XXX	49,680	11,138,840
34. Totals, whole life and endowment.....	1,577	656,590	336,421	58,780,457
35. Totals (Lines 31 to 34).....	2,970	1,558,158	393,743	74,689,874

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....	1,558,158		63,205,544	11,484,329
38. Credit Life (Group and Individual).....				
39. Group.....	7,581,578		103,746,434	
40. Totals (Lines 36 to 39).....	9,139,736	0	166,951,978	11,484,329

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....		XXX	307	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group Permanent Insurance included in Line 21.....			114,555	58,310,594

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	14,390

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1	
47.2	

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....			784	235,558				19,383,513
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				1,929,213
51. Other.....			680	175,419				22,160,355
52. Total.....	0	(b) 0	1,464	(b) 410,978	0	(b) 0	0	(b) 43,473,081

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE
AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS,
ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	1,901			86
2. Issued during year.....				
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	1,901	0	0	86
Deductions during year:				
6. Decreased (net).....				
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	0	0	0	0
9. In force end of year.....	1,901	0	0	86
10. Amount on deposit.....	(a)			(a)
11. Income now payable.....				
12. Amount of income payable.....	(a)	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	45,488	553,417	42,642	1,986,614
2. Issued during year.....			3,094	183,902
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	45,488	553,417	45,736	2,170,516
Deductions during year:				
6. Decreased (net).....		74	2,371	191,373
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	0	74	2,371	191,373
9. In force end of year.....	45,488	553,343	43,365	1,979,143
Income now payable:				
10. Amount of income payable.....	(a)	XXX	XXX	(a) 43,262,448
Deferred fully paid:				
11. Account balance.....	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 8,493,321	XXX	(a) 26,938,150,910

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	2,749,650	80,483,295				
2. Issued during year.....	168,255	24,173,076				
3. Reinsurance assumed.....						
4. Increased during year (net).....		XXX		XXX	21	XXX
5. Total (Lines 1 to 4).....	2,917,905	XXX	0	XXX	21	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	241,536	XXX		XXX		XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	241,536	XXX	0	XXX	0	XXX
10. In force end of year.....	2,676,369	(a) 87,160,612	0	(a)	21	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year.....	497	193
2. Issued during year.....		
3. Reinsurance assumed.....		
4. Increased during year (net).....		1,708
5. Total (Lines 1 to 4).....	497	1,901
Deductions during year:		
6. Decreased (net).....	87	
7. Reinsurance ceded.....		
8. Totals (Lines 6 and 7).....	87	0
9. In force end of year.....	410	1,901
10. Amount of account balance.....	(a) 12,994,663	(a) 2,627,769

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

HARTFORD LIFE INSURANCE COMPANY

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	64,487,034
2. Current year's realized pre-tax capital gains/(losses) of \$.....(35,115,606) transferred into the reserve net of taxes of \$.....(18,341,517).....	(16,774,089)
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	47,712,945
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	(12,054,891)
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	59,767,836

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2009.....	(12,784,313)	729,421		(12,054,892)
2. 2010.....	1,318,316	1,368,918		2,687,234
3. 2011.....	(114,925)	875,692		760,767
4. 2012.....	(2,363,775)	(136,994)		(2,500,769)
5. 2013.....	(4,109,780)	(1,230,948)		(5,340,728)
6. 2014.....	(3,420,923)	(2,421,581)		(5,842,504)
7. 2015.....	(2,034,649)	(2,798,625)		(4,833,274)
8. 2016.....	(449,239)	(2,273,059)		(2,722,298)
9. 2017.....	1,104,128	(1,754,332)		(650,204)
10. 2018.....	2,079,970	(1,186,121)		893,849
11. 2019.....	2,297,915	(568,180)		1,729,735
12. 2020.....	2,016,748	(281,326)		1,735,422
13. 2021.....	2,302,633	(357,093)		1,945,540
14. 2022.....	2,228,261	(442,871)		1,785,390
15. 2023.....	2,223,669	(514,857)		1,708,812
16. 2024.....	2,329,128	(632,056)		1,697,072
17. 2025.....	2,668,140	(681,799)		1,986,341
18. 2026.....	3,302,375	(689,425)		2,612,950
19. 2027.....	3,868,348	(719,962)		3,148,386
20. 2028.....	4,551,223	(737,452)		3,813,771
21. 2029.....	5,057,807	(760,576)		4,297,231
22. 2030.....	5,880,119	(697,014)		5,183,105
23. 2031.....	6,422,641	(542,445)		5,880,196
24. 2032.....	7,408,025	(377,831)		7,030,194
25. 2033.....	8,520,418	(198,939)		8,321,479
26. 2034.....	8,269,286	1,453		8,270,739
27. 2035.....	6,665,607	87,458		6,753,065
28. 2036.....	5,043,669	70,531		5,114,200
29. 2037.....	3,155,087	52,193		3,207,280
30. 2038.....	1,051,120	32,444		1,083,564
31. 2039 and Later.....		11,287		11,287
32. Total (Lines 1 to 31).....	64,487,029	(16,774,089)	0	47,712,940

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	(0)	37,937,483	37,937,483	(0)	(0)	(0)	37,937,482
2. Realized capital gains/(losses) net of taxes - General Account.....	(1,048,855,623)		(1,048,855,623)	(48,277,362)	(157,621,693)	(205,899,055)	(1,254,754,678)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	(172,488,991)		(172,488,991)	(1,788,410)	(25,987,699)	(27,776,109)	(200,265,100)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(16,623,760)	(93,962,176)	(110,585,936)	50,023,130	9,890,499	59,913,629	(50,672,307)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0	266,770	(1,524,855)	(1,258,085)	(1,258,085)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	73,076,462	30,843,491	103,919,953		1,121,800	1,121,800	105,041,753
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	(1,164,891,912)	(25,181,202)	(1,190,073,114)	224,127	(174,121,948)	(173,897,821)	(1,363,970,936)
9. Maximum reserve.....	356,471,349	92,893,338	449,364,687	22,641,060	115,911,378	138,552,438	587,917,125
10. Reserve objective.....	253,594,306	58,784,065	312,378,371	22,641,060	114,605,989	137,247,049	449,625,420
11. 20% of (Line 10 minus Line 8).....	283,697,244	16,793,053	300,490,297	4,483,387	57,745,587	62,228,974	362,719,271
12. Balance before transfers (Lines 8 + 11).....	(881,194,669)	(8,388,149)	(889,582,817)	4,707,514	(116,376,361)	(111,668,847)	(1,001,251,665)
13. Transfers.....			0	(2,353,757)	2,353,757	0	XXX
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....	881,194,669	8,388,149	889,582,818		114,022,604	114,022,604	1,003,605,422
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	0	(0)	0	2,353,757	0	2,353,757	2,353,757

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations.....	1,497,551,576	.XXX.....	.XXX.....	1,497,551,576	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	14,193,736,613	.XXX.....	.XXX.....	14,193,736,613	0.0004	5,677,495	0.0023	32,645,594	0.0030	42,581,210
3	2	High quality.....	5,515,560,918	.XXX.....	.XXX.....	5,515,560,918	0.0019	10,479,566	0.0058	31,990,253	0.0090	49,640,048
4	3	Medium quality.....	940,426,990	.XXX.....	.XXX.....	940,426,990	0.0093	8,745,971	0.0230	21,629,821	0.0340	31,974,518
5	4	Low quality.....	429,718,827	.XXX.....	.XXX.....	429,718,827	0.0213	9,153,011	0.0530	22,775,098	0.0750	32,228,912
6	5	Lower quality.....	308,937,500	.XXX.....	.XXX.....	308,937,500	0.0432	13,346,100	0.1100	33,983,125	0.1700	52,519,375
7	6	In or near default.....	28,185,418	.XXX.....	.XXX.....	28,185,418	0.0000	0	0.2000	5,637,084	0.2000	5,637,084
8		Total unrated multi-class securities acquired by conversion.....		.XXX.....	.XXX.....	0	.XXX.....	0	.XXX.....	0	.XXX.....	
9		Total bonds (sum of Lines 1 through 8) (Page 2, Line 1, Net admitted asset).....	22,914,117,842	.XXX.....	.XXX.....	22,914,117,842	.XXX.....	47,402,142	.XXX.....	148,660,975	.XXX.....	214,581,146
		PREFERRED STOCKS										
10	1	Highest quality.....	75,472,476	.XXX.....	.XXX.....	75,472,476	0.0004	30,189	0.0023	173,587	0.0030	226,417
11	2	High quality.....	62,060,756	.XXX.....	.XXX.....	62,060,756	0.0019	117,915	0.0058	359,952	0.0090	558,547
12	3	Medium quality.....	14,214,000	.XXX.....	.XXX.....	14,214,000	0.0093	132,190	0.0230	326,922	0.0340	483,276
13	4	Low quality.....		.XXX.....	.XXX.....	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	7,906,165	.XXX.....	.XXX.....	7,906,165	0.0432	341,546	0.1100	869,678	0.1700	1,344,048
15	6	In or near default.....	55,983,755	.XXX.....	.XXX.....	55,983,755	0.0000	0	0.2000	11,196,751	0.2000	11,196,751
16		Affiliated life with AVR.....		.XXX.....	.XXX.....	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16) (Page 2, Line 2.1, Net admitted asset).....	215,637,152	.XXX.....	.XXX.....	215,637,152	.XXX.....	621,841	.XXX.....	12,926,890	.XXX.....	13,809,039
		SHORT-TERM BONDS										
18		Exempt obligations.....	44,998,863	.XXX.....	.XXX.....	44,998,863	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	2,767,838,257	.XXX.....	.XXX.....	2,767,838,257	0.0004	1,107,135	0.0023	6,366,028	0.0030	8,303,515
20	2	High quality.....		.XXX.....	.XXX.....	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....		.XXX.....	.XXX.....	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....		.XXX.....	.XXX.....	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....		.XXX.....	.XXX.....	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....		.XXX.....	.XXX.....	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 thru 24).....	2,812,837,120	.XXX.....	.XXX.....	2,812,837,120	.XXX.....	1,107,135	.XXX.....	6,366,028	.XXX.....	8,303,515

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
DERIVATIVE INSTRUMENTS												
26		Exchange-traded.....		XXX.....	XXX.....	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	35,840,424	XXX.....	XXX.....	35,840,424	0.0004	14,336	0.0023	82,433	0.0030	107,521
28	2	High quality.....		XXX.....	XXX.....	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....		XXX.....	XXX.....	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....		XXX.....	XXX.....	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....		XXX.....	XXX.....	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	2,247,733	XXX.....	XXX.....	2,247,733	0.0000	0	0.2000	449,547	0.2000	449,547
33		Total derivative instruments.....	38,088,157	XXX.....	XXX.....	38,088,157	XXX.....	14,336	XXX.....	531,980	XXX.....	557,068
34		TOTAL (Lines 9 + 17 + 25 + 33).....	25,980,680,271	XXX.....	XXX.....	25,980,680,271	XXX.....	49,145,455	XXX.....	168,485,873	XXX.....	237,250,768
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages.....	248,123,981		XXX.....	248,123,981	(a).....0.0085	2,109,054	(a).....0.0162	4,019,608	(a).....0.0256	6,351,974
36		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0006	0	0.0010	0
37		Residential mortgages-all other.....			XXX.....	0	0.0013	0	0.0030	0	0.0040	0
38		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0006	0	0.0010	0
39		Commercial mortgages-all other.....	2,363,572,337		XXX.....	2,363,572,337	(a).....0.0085	20,090,365	(a).....0.0162	38,289,872	(a).....0.0256	60,507,452
40		In good standing with restructured terms.....			XXX.....	0	(b).....	0	(b).....	0	(b).....	0
Overdue, not in process:												
41		Farm mortgages.....			XXX.....	0	0.0420	0	0.0760	0	0.1200	0
42		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0005	0	0.0012	0	0.0020	0
43		Residential mortgages-all other.....			XXX.....	0	0.0025	0	0.0058	0	0.0090	0
44		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0005	0	0.0012	0	0.0020	0
45		Commercial mortgages-all other.....			XXX.....	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
46		Farm mortgages.....			XXX.....	0	0.0000	0	0.1700	0	0.1700	0
47		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0040	0	0.0040	0
48		Residential mortgages-all other.....			XXX.....	0	0.0000	0	0.0130	0	0.0130	0
49		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0040	0	0.0040	0
50		Commercial mortgages-all other.....			XXX.....	0	0.0000	0	0.1700	0	0.1700	0
Total Schedule B mortgages (sum of Lines 35 through 50)												
51		(Page 2, Line 3, Net admitted asset).....	2,611,696,318	0	XXX.....	2,611,696,318	XXX.....	22,199,419	XXX.....	42,309,480	XXX.....	66,859,426
52		Schedule DA mortgages.....			XXX.....	0	(c).....	0	(c).....	0	(c).....	0
53		Total mortgage loans on real estate (Lines 51 + 52).....	2,611,696,318	0	XXX.....	2,611,696,318	XXX.....	22,199,419	XXX.....	42,309,480	XXX.....	66,859,426

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	105,283,179	XXX	XXX	105,283,179	0.0000	0	(d).....0.2000	21,056,636	(d).....0.2000	21,056,636
2		Unaffiliated private.....	7,320,176	XXX	XXX	7,320,176	0.0000	0	0.1600	1,171,228	0.1600	1,171,228
3		Federal Home Loan Bank.....		XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR.....	4,177,449,970	XXX	XXX	4,177,449,970	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations.....	0			0	XXX		XXX		XXX	
6		Fixed income highest quality.....	0			0	XXX		XXX		XXX	
7		Fixed income high quality.....	0			0	XXX		XXX		XXX	
8		Fixed income medium quality.....	0			0	XXX		XXX		XXX	
9		Fixed income low quality.....	0			0	XXX		XXX		XXX	
10		Fixed income lower quality.....	0			0	XXX		XXX		XXX	
11		Fixed income in or near default.....	0			0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....	0			0	0.0000	0	(d).....	0	(d).....	0
13		Unaffiliated common stock private.....	0			0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage loans.....	0			0	(c).....	0	(c).....	0	(c).....	0
15		Real estate.....	0			0	(e).....	0	(e).....	0	(e).....	0
16		Affiliated - certain other (see SVO Purposes and Procedures manual).....	(260,660)	XXX	XXX	(260,660)	0.0000	0	0.1300	(33,886)	0.1300	(33,886)
17		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18		Total common stock (sum of Lines 1 through 17) (Page 2, Line 2.2, Net admitted asset).....	4,289,792,665	0	0	4,289,792,665	XXX	0	XXX	22,193,978	XXX	22,193,978
REAL ESTATE												
19		Home office property (General Account only).....	103,797,071			103,797,071	0.0000	0	0.0750	7,784,780	0.0750	7,784,780
20		Investment properties.....	0			0	0.0000	0	0.0750	0	0.0750	0
21		Properties acquired in satisfaction of debt.....	0			0	0.0000	0	0.1100	0	0.1100	0
22		Total real estate (sum of Lines 19 through 21).....	103,797,071	0	0	103,797,071	XXX	0	XXX	7,784,780	XXX	7,784,780
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
23		Exempt obligations.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24	1	Highest quality.....	12,701,576	XXX	XXX	12,701,576	0.0004	5,081	0.0023	29,214	0.0030	38,105
25	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27	4	Low quality.....	28,773,859	XXX	XXX	28,773,859	0.0213	612,883	0.0530	1,525,015	0.0750	2,158,039
28	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30		Total with bond characteristics (sum of Lines 23 through 29).....	41,475,435	XXX	XXX	41,475,435	XXX	617,964	XXX	1,554,228	XXX	2,196,144

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31	1	Highest quality.....	47,489,661	XXX	XXX	47,489,661	0.0004	18,996	0.0023	109,226	0.0030	142,469
32	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35	5	Lower quality.....	6,473,495	XXX	XXX	6,473,495	0.0432	279,655	0.1100	712,084	0.1700	1,100,494
36	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38		Total with preferred stock characteristics (sum of Lines 31 through 37).....	53,963,156	XXX	XXX	53,963,156	XXX	298,651	XXX	821,311	XXX	1,242,963
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39		Farm mortgages.....			XXX	0	(a)	0	(a)	0	(a)	0
40		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other.....			XXX	0	(a)	0	(a)	0	(a)	0
44		In good standing with restructured terms.....			XXX	0	(b)	0	(b)	0	(b)	0
		Overdue, Not in Process:										
45		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
46		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
47		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
48		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
49		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of foreclosure:										
50		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
52		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
53		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
54		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
55		Total with mortgage loan characteristics (sum of Lines 39 through 54).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56		Unaffiliated public.....		XXX.....	XXX.....	0	0.0000	0	(d).....	0	(d).....	0
57		Unaffiliated private.....	397,547,366	XXX.....	XXX.....	397,547,366	0.0000	0	0.1600	63,607,579	0.1600	63,607,579
58		Affiliated life with AVR.....		XXX.....	XXX.....	0	0.0000	0	0.0000	0	0.0000	0
59		Affiliated certain other (see SVO Purposes and Procedures manual).....		XXX.....	XXX.....	0	0.0000	0	0.1300	0	0.1300	0
60		Affiliated other - all other.....		XXX.....	XXX.....	0	0.0000	0	0.1600	0	0.1600	0
61		Total with common stock characteristics (sum of Lines 56 through 60).....	397,547,366	XXX.....	XXX.....	397,547,366	XXX.....	0	XXX.....	63,607,579	XXX.....	63,607,579
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62		Home office property (general account only).....				0	0.0000	0	0.0750	0	0.0750	0
63		Investment properties.....	113,684,962			113,684,962	0.0000	0	0.0750	8,526,372	0.0750	8,526,372
64		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
65		Total with real estate characteristics (Lines 62 through 64).....	113,684,962	0	0	113,684,962	XXX.....	0	XXX.....	8,526,372	XXX.....	8,526,372
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
67		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
68		State low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
69		All other low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
70		Total low income housing tax credit (Lines 66 through 69).....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
		ALL OTHER INVESTMENTS										
71		Other invested assets - Schedule BA.....	112,555,654	XXX.....		112,555,654	0.0000	0	0.1300	14,632,235	0.1300	14,632,235
72		Other short-term invested assets - Schedule DA.....		XXX.....		0	0.0000	0	0.1300	0	0.1300	0
73		Total all other (sum of Lines 71 + 72).....	112,555,654	XXX.....	0	112,555,654	XXX.....	0	XXX.....	14,632,235	XXX.....	14,632,235
74		Total other invested assets - Schedule BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73).....	719,226,573	0	0	719,226,573	XXX.....	916,615	XXX.....	89,141,725	XXX.....	90,205,293

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

(e) Determined using same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
Other Than Mortgage Loans								
009158E#9.....	.R.....	NA	BOND WITH CREDIT DEFAULT SWAP	1.....	24,887,875	9,955	57,242	74,664
009158E#9.....	.CN....	12513X AB 8	CD_06-CD2.....	1FE.....	1,846,625			
009158E#9.....	.CN....	22540V GE 6	CSFB_01-CKN5.....	1FE.....	7,881,665			
009158E#9.....	.CN....	22541S HT 8	CSFB_04-C2.....	1FE.....	4,399,903			
009158E#9.....	.CN....	36170U AB 7	GFORC_05-RRA.....	2FE.....	4,379,520			
009158E#9.....	.CN....	36246L AG 6	GSMS_07-GG10.....	1FE.....	2,857,532			
009158E#9.....	.CN....	46625M 2L 2	JPMCC_04-CB8.....	1FE.....	1,876,333			
009158E#9.....	.CN....	74438W AB 2	PMCF_01-ROCK.....	1FE.....	1,646,297			
494368C*2.....	.R.....	NA	BOND WITH CREDIT DEFAULT SWAP	1.....	25,000,000	10,000	57,500	75,000
494368C*2.....	.CN....	14760N AV 2	NEW JERSEY CASINO REINVEST MBIA.....	2FE.....	25,000,000			
26056@BF2.....	.R.....	NA	BOND WITH CREDIT DEFAULT SWAP	3Z.....	100,243,074	932,261	2,305,591	3,408,265
26056@BF2.....	.CN....	03762A AA 7	NSCR_07-3A.....	1FE.....	19,894,361			
26056@BF2.....	.CN....	045424 DY 1	ASC_97-D4.....	1FE.....	1,401,124			
26056@BF2.....	.CN....	045424 DZ 8	ASC_97-D4.....	1FE.....	1,345,709			
26056@BF2.....	.CN....	07383F MP 0	BSCMS_02-PBW1.....	1FE.....	2,490,785			
26056@BF2.....	.CN....	07383F MQ 8	BSCMS_02-PBW1.....	1FE.....	2,490,861			
26056@BF2.....	.CN....	07383F YG 7	BSCMS_04-PWR3.....	1FE.....	2,320,969			
26056@BF2.....	.CN....	126171 AB 3	COMM_05-C6.....	1FE.....	2,086,004			
26056@BF2.....	.CN....	22540A J7 4	CSFB_01-CF2.....	1FE.....	8,076,749			
26056@BF2.....	.CN....	337367 AD 8	FULBA_98-C2.....	1FE.....	3,900,451			
26056@BF2.....	.CN....	36170U BX 8	GFORC_05-RR2.....	1FE.....	12,460,230			
26056@BF2.....	.CN....	361849 QG 0	GMACC_01-C1.....	1FE.....	5,094,826			
26056@BF2.....	.CN....	36828Q NT 9	GECMC_05-C3.....	1FE.....	14,738,458			
26056@BF2.....	.CN....	59022H JH 6	MLMT_05-CIP1.....	1FE.....	8,957,653			
26056@BF2.....	.CN....	655356 JL 8	NASC_98-D6.....	1FE.....	14,984,896			
26056R#P3.....	.R.....	NA	BOND WITH CREDIT DEFAULT SWAP	3Z.....	94,293,757	876,932	2,168,756	3,205,988
26056R#P3.....	.CN....	14068X AB 3	CAPMK_06-7A.....	1FE.....	24,144,504			
26056R#P3.....	.CN....	18060P AF 0	CLARI_07-1.....	1FE.....	30,348,259			
26056R#P3.....	.CN....	38500V AC 0	GKKRE_06-1A.....	2FE.....	29,850,746			
26056R#P3.....	.CN....	81273W AD 1	SEAWL_06-2A.....	1FE.....	9,950,249			
26056@BW5.....	.R.....	NA	BOND WITH CREDIT DEFAULT SWAP	3Z.....	100,219,341	932,040	2,305,045	3,407,458
26056@BW5.....	.CN....	05947U DS 4	BAFU_01-3.....	1FE.....	6,936,021			
26056@BW5.....	.CN....	059497 AV 9	BACM_07-1.....	1FE.....	872,529			
26056@BW5.....	.CN....	07383F FP 8	BSCMS_01-TOP2.....	1FE.....	493,859			
26056@BW5.....	.CN....	07383F JB 5	BSCMS_02-TOP6.....	1FE.....	1,442,470			
26056@BW5.....	.CN....	07383F PW 2	BSCMS_02-TOP8.....	1FE.....	8,856,523			
26056@BW5.....	.CN....	17309D AD 5	CGCMT_06-C4.....	1FE.....	2,517,394			
26056@BW5.....	.CN....	20047Q AG 0	COMM_06-C7.....	1FE.....	7,874,121			
26056@BW5.....	.CN....	22540V N9 9	CSFB_02-CKN2.....	1FE.....	4,678,150			
26056@BW5.....	.CN....	33736X EC 9	FUNBC_01-C4.....	1FE.....	6,587,150			
26056@BW5.....	.CN....	36158Y FS 3	GECMC_02-2A.....	1FE.....	2,119,015			
26056@BW5.....	.CN....	36828Q NR 3	GECMC_05-C3.....	1FE.....	456,459			
26056@BW5.....	.CN....	396789 ER 6	GCCFC_03-C2.....	1FE.....	4,874,133			

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
26056@BW5.....	..CN....	40439X AG 9	HVBMC_03-FL1A.....	1FE.....	5,361,090.....	.....	.....	.....
26056@BW5.....	..CN....	40439X AH 7	HVBMC_03-FL1A.....	1FE.....	7,051,170.....	.....	.....	.....
26056@BW5.....	..CN....	46625M CT 4	JPMCC_01-CIB2.....	1FE.....	728,537.....	.....	.....	.....
26056@BW5.....	..CN....	46625M LU 1	JPMCC_02-C1.....	1FE.....	6,889,479.....	.....	.....	.....
26056@BW5.....	..CN....	52108H 2R 4	LBUBS_05-C1.....	1FE.....	5,698,354.....	.....	.....	.....
26056@BW5.....	..CN....	52521T AN 7	LBFRC_06-LLFA.....	1FE.....	8,308,466.....	.....	.....	.....
26056@BW5.....	..CN....	69348H BR 8	PNCMA_00-C1.....	1FE.....	2,446,958.....	.....	.....	.....
26056@BW5.....	..CN....	84604K AD 1	SOVC_07-C1.....	1FE.....	16,027,464.....	.....	.....	.....
26056@BP0.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	100,210,052.....	931,953.....	2,304,831.....	3,407,142.....
26056@BP0.....	..CN....	03702Y AA 8	AHR_04-HY1.....	2FE.....	11,505,923.....	.....	.....	.....
26056@BP0.....	..CN....	05947N FD 1	BALL_04-BBA4.....	1FE.....	975,819.....	.....	.....	.....
26056@BP0.....	..CN....	05947N FE 9	BALL_04-BBA4.....	1FE.....	829,446.....	.....	.....	.....
26056@BP0.....	..CN....	12513E AJ 3	CD_05-CD1.....	1FE.....	3,339,390.....	.....	.....	.....
26056@BP0.....	..CN....	126169 BH 3	COMM_05-F10A.....	1FE.....	2,178,027.....	.....	.....	.....
26056@BP0.....	..CN....	17309D AF 0	CGCMT_06-C4.....	1FE.....	1,486,870.....	.....	.....	.....
26056@BP0.....	..CN....	200476 AA 7	COMM_07-FL14.....	1FE.....	3,492,780.....	.....	.....	.....
26056@BP0.....	..CN....	33736X AC 3	FUNBC_00-C1.....	1FE.....	6,102,050.....	.....	.....	.....
26056@BP0.....	..CN....	46625Y AN 3	JPMCC_04-FL1A.....	1FE.....	2,481,257.....	.....	.....	.....
26056@BP0.....	..CN....	46625Y SF 1	JPMCC_05-LDP3.....	1FE.....	8,704,279.....	.....	.....	.....
26056@BP0.....	..CN....	46625Y TY 9	JPMCC_05-LDP4.....	1FE.....	2,007,027.....	.....	.....	.....
26056@BP0.....	..CN....	52108H FL 3	LBUBS_01-C3.....	1FE.....	4,912,469.....	.....	.....	.....
26056@BP0.....	..CN....	52524N AE 7	LBFRC_07-LLFA.....	1FE.....	4,976,675.....	.....	.....	.....
26056@BP0.....	..CN....	59022H AD 4	MLMT_02-MW1.....	1FE.....	11,198,763.....	.....	.....	.....
26056@BP0.....	..CN....	59022H DT 6	MLMT_04-KEY2.....	1FE.....	4,888,953.....	.....	.....	.....
26056@BP0.....	..CN....	59022H JS 2	MLMT_05-CIP1.....	2FE.....	9,791,494.....	.....	.....	.....
26056@BP0.....	..CN....	59022H ND 0	MLMT_05-LC1.....	1FE.....	1,672,211.....	.....	.....	.....
26056@BP0.....	..CN....	59022K AF 2	MLMT_06-C2.....	1FE.....	5,003,229.....	.....	.....	.....
26056@BP0.....	..CN....	61746W BH 2	MSDWC_00-LIFE.....	1FE.....	4,879,568.....	.....	.....	.....
26056@BP0.....	..CN....	92976B FE 7	WBCMT_06-C23.....	1FE.....	9,783,823.....	.....	.....	.....
43289#AB4.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	6Z.....	21,641,125.....	.....	.....4,328,225.....	4,328,225.....
43289#AB4.....	..CN....	03927R AB 0	ARCAP_06-RR7.....	2FE.....	5,713,875.....	.....	.....	.....
43289#AB4.....	..CN....	05950V AC 4	BACM_06-6.....	1FE.....	5,725,502.....	.....	.....	.....
43289#AB4.....	..CN....	07383F AS 7	BSCMS_99-C1.....	1FE.....	5,135,426.....	.....	.....	.....
43289#AB4.....	..CN....	07383F FQ 6	BSCMS_01-TOP2.....	1FE.....	5,030,853.....	.....	.....	.....
43289#AB4.....	..CN....	07383F W9 5	BSCMS_04-PWR6.....	1FE.....	1,173,252.....	.....	.....	.....
43289#AB4.....	..CN....	07383F X4 5	BSCMS_04-PWR6.....	1FE.....	4,234,121.....	.....	.....	.....
43289#AB4.....	..CN....	20047P AE 7	COMM_05-LP5.....	1FE.....	4,804,473.....	.....	.....	.....
43289#AB4.....	..CN....	22540A 3F 3	CSFB_01-CK3.....	1FE.....	5,815,394.....	.....	.....	.....
43289#AB4.....	..CN....	225458 N2 0	CSFB_05-C4.....	1FE.....	4,923,016.....	.....	.....	.....
43289#AB4.....	..CN....	33736X AG 4	FUNBC_00-C1.....	1FE.....	2,621,597.....	.....	.....	.....
43289#AB4.....	..CN....	33736X BZ 1	FUNBC_01-C2.....	1FE.....	4,659,394.....	.....	.....	.....
43289#AB4.....	..CN....	36170U BX 8	GFORC_05-RR2.....	1FE.....	2,458,548.....	.....	.....	.....
43289#AB4.....	..CN....	361849 ED 0	GMACC_98-C2.....	1FE.....	2,342,747.....	.....	.....	.....
43289#AB4.....	..CN....	361849 MK 5	GMACC_00-C2.....	1FE.....	2,723,702.....	.....	.....	.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
43289#AB4.....	...CN....	361849 NH 1	GMACC_00-C3.....	1FE.....	4,703,426	.....	.....	.....
43289#AB4.....	...CN....	396789 DT 3	GCCFC_03-C1.....	1FE.....	1,194,462	.....	.....	.....
43289#AB4.....	...CN....	46625Y JM 6	JPMCC_05-CB11.....	1FE.....	4,935,035	.....	.....	.....
43289#AB4.....	...CN....	52108H AW 4	LBUBS_00-C3.....	1FE.....	4,919,369	.....	.....	.....
43289#AB4.....	...CN....	52521T AL 1	LBFRC_06-LLFA.....	1FE.....	11,556,479	.....	.....	.....
43289#AB4.....	...CN....	772644 AB 6	RKCDQ_06-1A.....	2FE.....	3,247,473	.....	.....	.....
43289#AB4.....	...CN....	929766 WN 9	WBCMT_04-C15.....	1FE.....	2,414,832	.....	.....	.....
43289#AB4.....	...CN....	98385X AF 3	XTO ENERGY INC.....	2FE.....	9,608,667	.....	.....	.....
12513#EN7.....	...R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	99,990,538	929,912	2,299,782	3,399,678
12513#EN7.....	...CN....	41154N AA 5	HRBR_06-1A.....	1FE.....	44,990,538	.....	.....	.....
12513#EN7.....	...CN....	41154N AB 3	HRBR_06-1A.....	2FE.....	5,000,000	.....	.....	.....
12513#EN7.....	...CN....	565853 AA 6	MARRE_06-1A.....	1FE.....	50,000,000	.....	.....	.....
26056@BU9.....	...R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	51,041,104	474,682	1,173,945	1,735,398
26056@BU9.....	...CN....	337367 AE 6	FULBA_98-C2.....	1FE.....	1,269,944	.....	.....	.....
26056@BU9.....	...CN....	565853 AC 2	MARRE_06-1A.....	1FE.....	8,644,134	.....	.....	.....
26056@BU9.....	...CN....	92977Q AG 3	WBCMT_06-C27.....	1FE.....	41,127,026	.....	.....	.....
77531QA*9.....	...R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	2.....	12,552,679	23,850	72,806	112,974
77531QA*9.....	...CN....	350910 AN 5	FTST_06-4TS.....	1FE.....	12,552,679	.....	.....	.....
26056@BS4.....	...R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	25,137,469	233,778	578,162	854,674
26056@BS4.....	...CN....	059512 AB 9	BACM_07-3.....	1FE.....	4,287,800	.....	.....	.....
26056@BS4.....	...CN....	361849 Q3 9	GMACC_05-C1.....	1FE.....	4,040,965	.....	.....	.....
26056@BS4.....	...CN....	36228C QM 8	GSMS_03-C1.....	1FE.....	806,400	.....	.....	.....
26056@BS4.....	...CN....	46625Y GT 4	JPMCC_05-LDP1.....	1FE.....	4,209,025	.....	.....	.....
26056@BS4.....	...CN....	61746W HF 0	MSDWC_01-TOP3.....	1FE.....	11,793,278	.....	.....	.....
26056@BS4.....	...R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	24,996,395	232,466	574,917	849,877
26056@BS4.....	...CN....	045424 DZ 8	ASC_97-D4.....	1FE.....	2,631,357	.....	.....	.....
26056@BS4.....	...CN....	17275R AH 5	CISCO SYSTEMS INC.....	1FE.....	1,905,671	.....	.....	.....
26056@BS4.....	...CN....	20046F AG 5	COMM_01-J2A.....	1FE.....	9,583,297	.....	.....	.....
26056@BS4.....	...CN....	40439X AF 1	HVBMC_03-FL1A.....	1FE.....	5,130,917	.....	.....	.....
26056@BS4.....	...CN....	61754J AK 4	MSC_07-T27.....	1FE.....	4,259,269	.....	.....	.....
26056@BS4.....	...CN....	929766 AC 7	WBCMT_02-C1.....	1FE.....	1,485,883	.....	.....	.....
0199999. Subtotal - Other Than Mortgage Loans.....					1,438,727,339	5,587,830	18,226,802	24,859,342
0599999. Total.....					1,438,727,339	5,587,830	18,226,802	24,859,342

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

		Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
										Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written.....	80,948,075	XXX	80,873,396	XXX		XXX		XXX		XXX	63,892	XXX		XXX	10,787	XXX		XXX
2.	Premiums earned.....	79,986,463	XXX	79,911,784	XXX		XXX		XXX		XXX	63,892	XXX		XXX	10,787	XXX		XXX
3.	Incurred claims.....	53,075,428	66.4	53,017,912	66.3		0.0		0.0		0.0	57,516	90.0		0.0		0.0		0.0
4.	Cost containment expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....	53,075,428	66.4	53,017,912	66.3	0	0.0	0	0.0	0	0.0	57,516	90.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves.....	(1,723,825)	(2.2)	(1,723,825)	(2.2)		0.0		0.0		0.0		0.0		0.0		0.0		0.0
7.	Commissions (a).....	13,480,649	16.9	13,492,985	16.9		0.0		0.0		0.0	(12,336)	(19.3)		0.0		0.0		0.0
8.	Other general insurance expenses.....	9,489,001	11.9	9,488,459	11.9		0.0		0.0		0.0	542	0.8		0.0		0.0		0.0
9.	Taxes, licenses and fees.....	3,481,973	4.4	3,461,986	4.3		0.0		0.0		0.0	19,987	31.3		0.0		0.0		0.0
10.	Total other expenses incurred.....	26,451,623	33.1	26,443,430	33.1	0	0.0	0	0.0	0	0.0	8,193	12.8	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds.....	2,183,237	2.7	2,174,267	2.7	0	0.0	0	0.0	0	0.0	(1,817)	(2.8)	0	0.0	10,787	100.0	0	0.0
13.	Dividends or refunds.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds.....	2,183,237	2.7	2,174,267	2.7	0	0.0	0	0.0	0	0.0	(1,817)	(2.8)	0	0.0	10,787	100.0	0	0.0
DETAILS OF WRITE-INS																			
1101.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198.	Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Total (Lines 1101 thru 1103 plus 1198) (Line 11 above).	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	1,094,073	1,094,073							
2. Advance premiums.....	0								
3. Reserve for rate credits.....	1,942,644	1,942,644							
4. Total premium reserves, current year.....	3,036,717	3,036,717	0	0	0	0	0	0	0
5. Total premium reserves, prior year.....	2,075,106	2,075,106							
6. Increase in total premium reserves.....	961,611	961,611	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a).....	0								
2. Reserve for future contingent benefits.....	0								
3. Total contract reserves, current year.....	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.....	1,723,825	1,723,825							
5. Increase in contract reserves.....	(1,723,825)	(1,723,825)	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year.....	121,396,896	121,396,896							
2. Total prior year.....	116,922,767	116,922,767							
3. Increase.....	4,474,129	4,474,129	0	0	0	0	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

38	1. Claims Paid During the Year:								
	1.1 On claims incurred prior to current year.....	23,218,283	23,218,283						
	1.2 On claims incurred during current year.....	25,383,015	25,325,499			57,516			
	2. Claim Reserves and Liabilities, December 31, Current Year:								
	2.1 On claims incurred prior to current year.....	83,091,631	83,091,631						
	2.2 On claims incurred during current year.....	38,305,265	38,305,265						
	3. Test:								
	3.1 Lines 1.1 and 2.1.....	106,309,914	106,309,914	0	0	0	0	0	0
	3.2 Claim reserves and liabilities, December 31, prior year.....	116,922,767	116,922,767						
	3.3 Line 3.1 minus Line 3.2.....	(10,612,853)	(10,612,853)	0	0	0	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	1,281	1,281							
2. Premiums earned.....	1,281	1,281							
3. Incurred claims.....	(1,634,533)	(1,634,533)							
4. Commissions.....	0								
B. Reinsurance Ceded:									
1. Premiums written.....	267,391,949	265,786,395			1,524,384	48,355		32,815	
2. Premiums earned.....	282,918,793	281,316,440			1,520,631	48,907		32,815	
3. Incurred claims.....	161,255,688	157,575,024			1,698,041	(62,393)		2,045,016	
4. Commissions.....	37,913,642	37,901,306			12,807	(471)			

(a) Includes \$.....0 premium deficiency reserve.

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....			215,965,649	215,965,649
2. Beginning claim reserves and liabilities.....			503,491,877	503,491,877
3. Ending claim reserves and liabilities.....			474,567,914	474,567,914
4. Claims paid.....	0	0	244,889,612	244,889,612
B. Assumed Reinsurance:				
5. Incurred claims.....			(1,634,533)	(1,634,533)
6. Beginning claim reserves and liabilities.....			3,038,378	3,038,378
7. Ending claim reserves and liabilities.....			2,288,355	2,288,355
8. Claims paid.....	0	0	(884,510)	(884,510)
C. Ceded Reinsurance:				
9. Incurred claims.....			161,255,688	161,255,688
10. Beginning claim reserves and liabilities.....			390,633,928	390,633,928
11. Ending claim reserves and liabilities.....			356,248,353	356,248,353
12. Claims paid.....	0	0	195,641,263	195,641,263
D. Net:				
13. Incurred claims.....	0	0	53,075,428	53,075,428
14. Beginning claim reserves and liabilities.....	0	0	115,896,327	115,896,327
15. Ending claim reserves and liabilities.....	0	0	120,607,916	120,607,916
16. Claims paid.....	0	0	48,363,839	48,363,839
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....			53,075,428	53,075,428
18. Beginning reserves and liabilities.....			115,896,327	115,896,327
19. Ending reserves and liabilities.....			120,607,915	120,607,915
20. Paid claims and cost containment expenses.....	0	0	48,363,840	48,363,840

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account, Non-Affiliates											
64190.....	13-3191369....	04/01/2003	Allianz Life Insurance Company of New York.....	New York.....	OTH/G.....	.....	.....306,537	.....	.....	.....	.....
62308.....	06-0303370....	01/01/1994	Connecticut General Life Insurance Company.....	Connecticut.....	CO/I.....	1,520,954,930	40,572,290	.....	.....10,756,337	.....	.....
62308.....	06-0303370....	10/01/1995	Connecticut General Life Insurance Company.....	Connecticut.....	CO/I.....	500,440,000	19,085,876	2,047,056	1,500,000	.....	.....
86258.....	13-2572994....	01/01/1997	General Re Life Corporation.....	Connecticut.....	CO/I.....	4,181,380	6,899	25,879	.....	.....	.....
86258.....	13-2572994....	01/01/1997	General Re Life Corporation.....	Connecticut.....	YRT/I.....	2,992,274	3,710	16,039	.....	.....	.....
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	CO/I.....	69,474,384	159,742	88,309	.....	.....	.....
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	27,762,422	129,592	56,554	.....	.....	.....
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	19,794,518	338,823	33,621	.....	.....	.....
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	8,308,529	131,706	11,821	.....	.....	.....
65676.....	35-0472300....	01/01/1982	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	1,517,721	47,207	64,075	.....	.....	.....
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	CO/I.....	.....	.....8,120	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	132,083	3,527	1,006	.....	.....	.....
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	New York.....	ACO/I.....	.....	.....3,271,754	36,698	.....	.....	.....
0299999.	Total - General Account, Non-Affiliates.....					2,155,558,241	64,057,663	2,389,178	12,256,337	0	0
0399999.	Total - General Account.....					2,155,558,241	64,057,663	2,389,178	12,256,337	0	0
Separate Accounts, Affiliates											
.....	AA-1120089....	09/01/2004	Hartford Life Insurance KK.....	Japan.....	CO/I.....	2,594,023,643	2,668,578,169	22,360,654	.....	.....	.....
0499999.	Total - Separate Accounts, Affiliates.....					2,594,023,643	2,668,578,169	22,360,654	0	0	0
Separate Accounts, Non-Affiliates											
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	New York.....	MCO/I.....	.....	.....	.....40,084	.....	.....9,165,214	.....
0599999.	Total - Separate Accounts, Non-Affiliates.....					0	0	40,084	0	9,165,214	0
0699999.	Total - Separate Accounts.....					2,594,023,643	2,668,578,169	22,400,738	0	9,165,214	0
0799999.	Totals.....					4,749,581,884	2,732,635,832	24,789,916	12,256,337	9,165,214	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
Non-Affiliates											
64190.....	13-3191369....	04/01/2003	Allianz Life Insurance Company of New York.....	New York.....	OTH/G.....	.....	.....	.....448,928	.....	.....	.....
.....	AA-9995096....	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health	Massachusetts.....	CO/G.....	39	.....	.....25,233	315,239	.....	.....
.....	AA-9995074....	07/01/1990	LDG Special Risk Reinsurance.....	Massachusetts.....	CO/G.....	1,242	.....	.....225,635	1,273,320	.....	.....
0299999.	Total - Non-Affiliates.....		.....	.....	.....	.....1,281	0	699,796	1,588,559	0	0
0399999.	Totals.....		.....	.....	.....	.....1,281	0	699,796	1,588,559	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Paid Losses	Unpaid Losses
Life and Annuity - Affiliates						
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	12,336,421	12,934,844
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	7,076,286	2,659,737
93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation.....	Connecticut.....	1,956,537	1,760,591
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	1,289,981	2,780,116
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	603,169	743,750
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....		10,756,337
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation.....	Connecticut.....		1,500,000
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....		9,541,826
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....		8,127,445
0199999.....	Total - Affiliates.....				23,262,394	50,804,646
Life and Annuity - Non-Affiliates						
.....	AA-3194154....	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	550,594	
.....	AA-3194154....	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	251,372	
.....	AA-3194154....	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	125,291	
60895.....	35-0145825....	01/01/1993	American United Life Insurance Company.....	Indiana.....	233,564	519,905
60895.....	35-0145825....	01/01/1995	American United Life Insurance Company.....	Indiana.....	119,909	376,207
60895.....	35-0145825....	10/01/1998	American United Life Insurance Company.....	Indiana.....	93,453	
60895.....	35-0145825....	12/01/1994	American United Life Insurance Company.....	Indiana.....	8,784	812
68365.....	04-2729166....	04/01/1999	Axa Corporate Solutions Life Reinsurance Company.....	Delaware.....	3,186,432	
68365.....	04-2729166....	05/08/2000	Axa Corporate Solutions Life Reinsurance Company.....	Delaware.....	692,552	
68365.....	04-2729166....	03/13/2000	Axa Corporate Solutions Life Reinsurance Company.....	Delaware.....	307,657	
68365.....	04-2729166....	10/01/2000	Axa Corporate Solutions Life Reinsurance Company.....	Delaware.....	157,866	
80659.....	38-0397420....	01/01/1986	Canada Life Assurance Company.....	Canada.....	36,836	
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	Connecticut.....	4,432,004	
68276.....	48-1024691....	10/01/1998	Employers Reassurance Corporation.....	Kansas.....	130	
86258.....	13-2572994....	09/01/1992	General Re Life Corporation.....	Connecticut.....	2,136,658	
88340.....	59-2859797....	06/28/1982	Hannover Life Reassurance Company Of America.....	Florida.....	236	
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company.....	Indiana.....		9,043,994
65676.....	35-0472300....	01/01/1995	Lincoln National Life Insurance Company (The).....	Indiana.....	239,819	228,149
65676.....	35-0472300....	05/01/1990	Lincoln National Life Insurance Company (The).....	Indiana.....	49,879	
65676.....	35-0472300....	01/01/1986	Lincoln National Life Insurance Company (The).....	Indiana.....	36,836	
65676.....	35-0472300....	10/01/1981	Lincoln National Life Insurance Company (The).....	Indiana.....	25,435	
65676.....	35-0472300....	01/01/1979	Lincoln National Life Insurance Company (The).....	Indiana.....		6,940
66346.....	58-0828824....	08/01/1981	Munich American Reassurance Company.....	Georgia.....	108,791	
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	Georgia.....	50,284	
66346.....	58-0828824....	11/01/2002	Munich American Reassurance Company.....	Georgia.....	29,120	
93572.....	43-1235868....	01/01/1995	RGA Reinsurance Company.....	Missouri.....	119,909	114,075
93572.....	43-1235868....	03/01/1974	RGA Reinsurance Company.....	Missouri.....	44,600	
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....		2,602,215
93572.....	43-1235868....	11/01/2002	RGA Reinsurance Company.....	Missouri.....		555,518
93572.....	43-1235868....	01/01/1993	RGA Reinsurance Company.....	Missouri.....		519,905
93572.....	43-1235868....	04/01/1997	RGA Reinsurance Company.....	Missouri.....		812
87017.....	62-1003368....	01/01/2001	Scor Global Life Re Insurance Company of Texas.....	California.....	23,991	2,976,706
87017.....	62-1003368....	01/01/1996	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	19,660	50,629
87017.....	62-1003368....	03/01/2004	Scor Global Life Re Insurance Company of Texas.....	California.....		1,922,629
87572.....	23-2038295....	07/11/2005	Scottish Re (U.S.), Inc.....	Delaware.....		268,159
87572.....	23-2038295....	09/01/2004	Scottish Re (U.S.), Inc.....	Delaware.....		10,209
87572.....	23-2038295....	06/01/2006	Scottish Re (US) Inc.....	Delaware.....		42,770
90670.....	43-1178580....	12/01/1994	Scottish Re Life Corporation.....	Delaware.....	4,319	812
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....		519,905
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....		519,905
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware.....		171,112
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	15,994	1,557,406
68713.....	84-0499703....	12/01/1994	Security Life of Denver Insurance Company.....	Colorado.....	4,319	812
68713.....	84-0499703....	01/01/1993	Security Life of Denver Insurance Company.....	Colorado.....		1,039,810
68713.....	84-0499703....	01/01/1995	Security Life of Denver Insurance Company.....	Colorado.....		171,112
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	Michigan.....		8,729,780
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	Michigan.....		6,697,587
82627.....	06-0839705....	01/01/1991	Swiss Re Life & Health America, Inc.....	Connecticut.....	200,547	
82627.....	06-0839705....	01/01/1995	Swiss Re Life & Health America, Inc.....	Connecticut.....	179,864	171,112
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America, Inc.....	Connecticut.....	23,991	13,453,511
82627.....	06-0839705....	01/01/1983	Swiss Re Life & Health America, Inc.....	Connecticut.....	10,589	
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America, Inc.....	Connecticut.....	4,319	812
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America, Inc.....	Connecticut.....		3,039,784
82627.....	06-0839705....	07/01/2003	Swiss Re Life & Health America, Inc.....	Connecticut.....		135,000
70688.....	36-6071399....	01/01/1986	Transamerica Financial Life Insurance Company.....	New York.....	36,838	
70688.....	36-6071399....	01/01/1993	Transamerica Financial Life Insurance Company.....	New York.....	20,948	1,039,810
70688.....	36-6071399....	04/10/2006	Transamerica Financial Life Insurance Company.....	New York.....		270,000
70688.....	36-6071399....	01/01/1995	Transamerica Financial Life Insurance Company.....	New York.....		171,112
70688.....	36-6071399....	03/18/2005	Transamerica Financial Life Insurance Company.....	New York.....		135,000
0299999.....	Total - Non-Affiliates.....				13,583,390	57,064,016
0399999.....	Total - Life and Annuity.....				36,845,784	107,868,662
Accident and Health - Affiliates						
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....		33,361,328
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....		7,046,551
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....		1,588,559
0499999.....	Total - Affiliates.....				0	41,996,438
Accident and Health - Non-Affiliates						
66842.....	25-1118523....	09/01/2006	AIG Life Insurance Company.....	Delaware.....	171,000	
66842.....	25-1118523....	07/01/2002	AIG Life Insurance Company.....	Delaware.....	36,176	
76694.....	23-2044256....	02/01/1998	London Life Reinsurance Company.....	Pennsylvania.....	12,587	
69515.....	34-0977231....	10/01/2001	MedAmerica Insurance Company.....	Pennsylvania.....	75,200	
66281.....	52-0419790....	12/01/2003	Monumental Life Insurance Company.....	Iowa.....		113,000
66346.....	58-0828824....	02/01/2001	Munich American Reassurance Company.....	Georgia.....	218,042	
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	44,225	
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	34,405	
67105.....	41-0451140....	09/01/1988	ReliaStar Life Insurance Company.....	Minnesota.....	3,130	
61425.....	36-0792925....	12/01/1985	Trustmark Insurance Company.....	Illinois.....		1,311,188
61425.....	36-0792925....	01/01/1999	Trustmark Insurance Company.....	Illinois.....		72,427
39845.....	48-0921045....	03/01/1998	Westport Insurance Corporation.....	Missouri.....	1,714	
0599999.....	Total - Non-Affiliates.....				596,479	1,496,615
0699999.....	Total - Accident and Health.....				596,479	43,493,053
0799999.....	Totals - Life, Annuity and Accident and Health.....				37,442,263	151,361,715

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
Authorized General Account, Affiliates													
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/I.....	3,447,757,834	343,216,411	346,576,004	6,218,055				
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	1,520,954,930	15,069,306	16,596,223					
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/I.....	1,025,430,894	28,084,215	29,432,961	491,451				
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/G.....	789,222,880	535,592,747	521,201,431	3,024,054				
93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation.....	Connecticut.....	MCO/I.....	520,395,986		721,567				2,421,392	
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	500,440,000	558,613	714,234	2,047,056				
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	204,640,245	12,042,982	11,703,807	24,048				
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	21,498,898,811	32,664,162	37,205,671	57,507,938				
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	1,769,902,852	16,639,808	17,379,662	25,317,049				
70815.....	06-0838648....	12/01/2001	Hartford Life and Accident Insurance Company.....	Connecticut.....	CO/G.....		71,880,195	72,865,026					
0199999.....	Total - Authorized General Account, Affiliates.....					31,277,644,432	1,055,748,439	1,053,675,019	95,351,218	0	0	2,421,392	0
Authorized General Account, Non-Affiliates													
60895.....	35-0145825....	01/01/1993	American United Life Insurance Company.....	Indiana.....	YRT/I.....	42,696,827	598,323	539,016	(34,283)				
60895.....	35-0145825....	01/01/1995	American United Life Insurance Company.....	Indiana.....	YRT/I.....	25,907,833	378,443	416,800	202,290				
60895.....	35-0145825....	10/01/1998	American United Life Insurance Company.....	Indiana.....	YRT/I.....	12,042,052	70,118	40,355	20,265				
60895.....	35-0145825....	12/01/1994	American United Life Insurance Company.....	Indiana.....	YRT/I.....	5,870,051	679,869	639,743	484,605				
60895.....	35-0145825....	01/01/2002	American United Life Insurance Company.....	Indiana.....	YRT/I.....	1,770,850	6,208	4,928	688				
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	947,220	22,116	28,084	39,894				
60895.....	35-0145825....	06/15/2001	American United Life Insurance Company.....	Indiana.....	YRT/I.....	651,854	3,944	3,289	493				
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	316,302	6,249	17,472	9,236				
60895.....	35-0145825....	07/01/1982	American United Life Insurance Company.....	Indiana.....	YRT/I.....	73,212	2,665	2,467	2,846				
60895.....	35-0145825....	08/01/1982	American United Life Insurance Company.....	Indiana.....	YRT/I.....	60,000	440	1,551	150				
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	Indiana.....	CO/I.....	39,695	1,736		703				
60895.....	35-0145825....	02/03/1986	American United Life Insurance Company.....	Indiana.....	YRT/I.....			993	108				
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	633,421	8,503	7,792	14,004				
68365.....	04-2729166....	04/01/1999	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....		32,177,698	50,397,845	4,722,905				
68365.....	04-2729166....	03/13/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....		4,927,057	4,913,129	1,153,559				
68365.....	04-2729166....	05/08/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....		4,389,098	3,564,027	554,569				
68365.....	04-2729166....	10/01/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....		1,268,112	1,359,995	527,335				
80659.....	38-0397420....	09/01/2004	Canada Life Assurance Company.....	Canada.....	YRT/I.....	23,415,181	592,067	538,169	289,320				
80659.....	38-0397420....	01/01/2005	Canada Life Assurance Company.....	Canada.....	YRT/I.....	22,286,087	14,015	8,860	9,202				
80659.....	38-0397420....	10/01/2008	Canada Life Assurance Company.....	Canada.....	YRT/I.....	16,290,914			6,569				
80659.....	38-0397420....	01/01/1986	Canada Life Assurance Company.....	Canada.....	YRT/I.....	6,199,962	46,543	51,312	37,684				
80659.....	38-0397420....	04/01/2003	Canada Life Assurance Company.....	Canada.....	YRT/I.....	4,578,058	16,828	15,188	9,302				
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	Connecticut.....	YRT/I.....		128,070,407	269,164,107	6,357,851				
68276.....	48-1024691....	10/01/1998	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	24,163,798	113,122	97,878	33,897				
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	14,836,188	40,522	30,889	4,460				
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	10,905,940	75,243	75,607	34,219				
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	6,812,568	57,683	55,944	36,775				
68276.....	48-1024691....	12/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	2,359,936	16,025	20,317	10,010				
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	1,629,635	9,266	7,719	909				
68276.....	48-1024691....	11/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	879,517	21,666	19,333	8,570				
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	Kansas.....	CO/I.....	59,543	2,604		891				
68276.....	48-1024691....	01/01/2001	Employers Reassurance Corporation.....	Kansas.....	CO/G.....		101,372,225	95,302,468					
86258.....	13-2572994....	05/01/1986	General Re Life Corporation.....	Connecticut.....	YRT/I.....	16,693,090	176,511	200,125	196,489				
86258.....	13-2572994....	09/01/1992	General Re Life Corporation.....	Connecticut.....	YRT/I.....	4,020,889	51,319	73,564	618,236				
86258.....	13-2572994....	11/01/1969	General Re Life Corporation.....	Connecticut.....	YRT/I.....	3,122,780	167,336	159,349	284,195				
86258.....	13-2572994....	08/01/1982	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,839,320	57,533	66,436	57,993				
86258.....	13-2572994....	05/01/1987	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,296,090	23,446	29,288	41,912				
86258.....	13-2572994....	05/01/1987	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,211,053	12,026	11,012	19,422				

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Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount In Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258.....	13-2572994....	03/01/1980	General Re Life Corporation.....	Connecticut.....	YRT/I.....	442,020	22,685	9,636	312,192				
86258.....	13-2572994....	01/01/1994	General Re Life Corporation.....	Connecticut.....	YRT/I.....	52,454	480		(2,134)				
86258.....	13-2572994....	10/01/1985	General Re Life Corporation.....	Connecticut.....	YRT/I.....			80	60				
86258.....	13-2572994....	10/01/1986	General Re Life Corporation.....	Connecticut.....	YRT/I.....								
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	2,515,804	40,419	40,041	66,258				
88340.....	59-2859797....	07/01/1982	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	1,052,897	39,154	38,825	41,191				
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	1,037,464	15,126	13,731	23,074				
88340.....	59-2859797....	08/01/1982	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	579,013	10,481	20,362	8,279				
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	557,302	5,316	4,873	8,565				
88340.....	59-2859797....	11/01/1985	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....	43,993	1,217	1,359	1,824				
88340.....	59-2859797....	06/28/1982	Hannover Life Reassurance Company Of America	Florida.....	CO/I.....			260	18				
88340.....	59-2859797....	10/01/1985	Hannover Life Reassurance Company Of America	Florida.....	YRT/I.....			80	60				
65676.....	35-0472300....	10/01/1996	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	253,963,564	614,935	525,158	216,002				
65676.....	35-0472300....	05/01/1990	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	51,870,584	985,731	1,046,622	498,698				
65676.....	35-0472300....	01/01/1995	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	51,048,390	565,672	890,506	351,773				
65676.....	35-0472300....	01/01/1979	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	26,965,985	180,771	182,340	278,295				
65676.....	35-0472300....	10/15/1999	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	25,006,271	175,688	199,895	88,304				
65676.....	35-0472300....	11/01/1988	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	15,400,566	408,563	370,001	434,183				
65676.....	35-0472300....	06/15/2001	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	10,218,869	86,524	83,916	62,634				
65676.....	35-0472300....	01/01/1986	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	9,181,540	88,458	98,761	75,103				
65676.....	35-0472300....	10/01/1981	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	2,403,213	27,482	25,074	27,168				
65676.....	35-0472300....	06/15/2001	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	1,629,635	9,564	7,972	1,250				
65676.....	35-0472300....	04/15/1982	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	1,481,113	70,467	62,501	128,342				
65676.....	35-0472300....	01/01/1984	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	572,852	8,250	8,433	8,048				
65676.....	35-0472300....	02/01/1991	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	517,017	4,110	5,529	4,820				
65676.....	35-0472300....	04/01/1985	Lincoln National Life Insurance Company (The)....	Indiana.....	YRT/I.....	100,834	1,092	2,044	760				
65676.....	35-0472300....	07/01/1997	Lincoln National Life Insurance Company (The)....	Indiana.....	CO/I.....	79,391	3,472		1,358				
66346.....	58-0828824....	08/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	860,963,293			1,323,929				
66346.....	58-0828824....	11/18/1974	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	57,169,200	913,671	895,406	1,056,883				
66346.....	58-0828824....	11/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	40,828,407	230,610	365,218	82,304				
66346.....	58-0828824....	10/15/1999	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	37,370,000	454,923	468,401	205,413				
66346.....	58-0828824....	01/01/2005	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	23,169,570	14,174	919	8,106				
66346.....	58-0828824....	01/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	18,069,865	27,804	21,759	4,040				
66346.....	58-0828824....	12/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	4,865,586	39,586	37,846	27,574				
66346.....	58-0828824....	06/15/2001	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	3,406,284	28,841	27,972	19,651				
66346.....	58-0828824....	01/01/1994	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	799,519	13,228	9,665	11,039				
66346.....	58-0828824....	12/01/1983	Munich American Reassurance Company.....	Georgia.....	CO/I.....	118,824	3,125	16,536	(1,706)				
66346.....	58-0828824....	08/01/1981	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	96,388	1,308	61,213	16,508				
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	Georgia.....	YRT/I.....		3,677,610	7,223,657	276,344				
93572.....	43-1235868....	07/01/1985	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	101,318,110	2,207,755	2,272,479	2,395,520				
93572.....	43-1235868....	10/01/1996	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	97,336,106	997,158	1,023,487	299,674				
93572.....	43-1235868....	01/01/1993	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	83,254,037	1,514,088	1,101,359	(1,927,697)				
93572.....	43-1235868....	10/01/1996	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	70,349,349	430,373	664,086	2,633,888				
93572.....	43-1235868....	09/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	56,906,674	1,223,541	1,105,014	616,464				
93572.....	43-1235868....	05/01/1990	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	39,150,621	791,031	800,104	563,027				
93572.....	43-1235868....	11/01/2002	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	33,985,243	334,095	354,208	130,180				
93572.....	43-1235868....	01/01/1995	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	25,855,908	452,679	619,136	241,748				
93572.....	43-1235868....	01/01/2005	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	22,902,500	14,070	8,903	8,665				
93572.....	43-1235868....	01/01/1995	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	12,064,327	277,834	275,982	298,368				
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	11,125,936	3,687	3,176	1,534				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount In Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572.....	43-1235868....	12/01/2002	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	4,861,623.....	39,582.....	37,842.....	27,571.....				
93572.....	43-1235868....	04/01/1997	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	2,221,106.....	237,688.....	218,912.....	153,143.....				
93572.....	43-1235868....	01/01/1992	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	2,014,556.....	46,671.....	43,999.....					
93572.....	43-1235868....	02/01/1991	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	1,260,018.....	6,561.....	7,849.....	8,475.....				
93572.....	43-1235868....	05/01/1987	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	1,139,880.....	9,811.....	8,994.....	15,687.....				
93572.....	43-1235868....	05/01/1987	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	917,200.....	14,599.....	17,877.....	26,089.....				
93572.....	43-1235868....	03/01/1974	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	724,665.....	29,232.....	100,711.....	56,007.....				
93572.....	43-1235868....	06/15/2001	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	651,854.....	3,944.....	3,289.....	493.....				
93572.....	43-1235868....	11/01/1978	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	206,569.....	4,386.....	4,054.....	6,142.....				
93572.....	43-1235868....	01/01/1990	RGA Reinsurance Company.....	Missouri.....	YRT/I.....			80.....	60.....				
87017.....	62-1003368....	01/01/2002	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	9,990,737.....	17,062.....	13,263.....	2,350.....				
87017.....	62-1003368....	06/01/2000	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	6,867,328.....	40,739.....	48,023.....	15,086.....				
87017.....	62-1003368....	06/15/2001	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	5,109,430.....	43,262.....	41,958.....	23,599.....				
87017.....	62-1003368....	01/01/1996	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	4,468,948.....	135,863.....	186,089.....	65,943.....				
87017.....	62-1003368....	11/01/1985	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	175,970.....	4,866.....	5,436.....	7,295.....				
64688.....	75-6020048....	10/15/1999	SCOR Global Life U.S. Re Insurance Company.....	Texas.....	YRT/I.....	1,298,122.....	40,442.....	42,617.....	16,123.....				
64688.....	75-6020048....	07/01/1997	SCOR Global Life U.S. Re Insurance Company.....	Texas.....	CO/I.....	39,695.....	1,736.....		577.....				
87572.....	23-2038295....	07/11/2005	Scottish Re (U.S.), Inc.....	Delaware.....	CO/I.....	150,442,140.....	27,980,572.....	31,102,963.....	733,963.....				
87572.....	23-2038295....	09/01/2004	Scottish Re (U.S.), Inc.....	Delaware.....	YRT/I.....	46,196,613.....	437,981.....	419,337.....	187,074.....				
90670.....	43-1178580....	10/01/1996	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	172,958,505.....	1,285,477.....	1,247,417.....	334,876.....				
90670.....	43-1178580....	05/01/1990	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	45,136,952.....	964,633.....	990,986.....	848,464.....				
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	44,796,765.....	738,509.....	863,743.....	455,129.....				
90670.....	43-1178580....	01/01/1992	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	44,379,161.....	810,024.....	792,338.....	790,149.....				
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	42,245,063.....	674,619.....	614,901.....	56,909.....				
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	40,298,404.....	569,438.....	527,021.....	471,729.....				
90670.....	43-1178580....	06/01/1988	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	32,367,622.....	681,238.....	792,585.....	591,522.....				
90670.....	43-1178580....	12/01/1994	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	5,585,883.....	643,939.....	621,655.....	457,451.....				
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	2,425,540.....	23,283.....	15,712.....	77,866.....				
90670.....	43-1178580....	02/01/1991	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	671,023.....	7,652.....	10,054.....	8,130.....				
90670.....	43-1178580....	08/01/1982	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	434,318.....	9,179.....	17,186.....	9,082.....				
90670.....	43-1178580....	08/01/1982	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	109,818.....	3,997.....	5,639.....	3,521.....				
90670.....	43-1178580....	06/13/1975	Scottish Re Life Corporation.....	Delaware.....	YRT/I.....	13,946.....	931.....	922.....	513.....				
68713.....	84-0499703....	10/01/1996	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	138,643,221.....	1,245,544.....	1,091,149.....	442,187.....				
68713.....	84-0499703....	01/01/1993	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	109,945,745.....	1,179,586.....	1,050,228.....	332,394.....				
68713.....	84-0499703....	07/01/2003	Security Life of Denver Insurance Company.....	Colorado.....	CO/I.....	90,079,556.....	1,046,733.....	925,933.....	130,832.....				
68713.....	84-0499703....	01/01/1995	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	51,431,535.....	825,092.....	875,392.....	502,484.....				
68713.....	84-0499703....	08/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	OTH/I.....	39,971,121.....	5,187,174.....	4,851,479.....	378,364.....				
68713.....	84-0499703....	01/01/2003	Security Life of Denver Insurance Company.....	Colorado.....	OTH/I.....	31,370,063.....	3,406,204.....	4,501,996.....	65,910.....				
68713.....	84-0499703....	11/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	17,055,154.....	259,758.....	232,579.....	100,113.....				
68713.....	84-0499703....	10/15/1999	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	14,041,476.....	141,872.....	173,288.....	69,183.....				
68713.....	84-0499703....	12/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	10,754,507.....	87,557.....	84,827.....	53,382.....				
68713.....	84-0499703....	01/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	7,867,377.....	19,592.....	15,264.....	2,280.....				
68713.....	84-0499703....	12/01/1994	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	7,590,486.....	848,281.....	978,813.....	559,044.....				
68713.....	84-0499703....	06/15/2001	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	5,109,430.....	43,262.....	41,958.....	28,529.....				
68713.....	84-0499703....	02/13/2004	Security Life of Denver Insurance Company.....	Colorado.....	OTH/I.....	2,534,232.....	731,183.....	586,928.....	48,875.....				
68713.....	84-0499703....	06/15/2001	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	1,303,708.....	7,889.....	6,578.....	932.....				
68713.....	84-0499703....	07/01/1997	Security Life of Denver Insurance Company.....	Colorado.....	CO/I.....	59,543.....	2,604.....		908.....				
82627.....	06-0839705....	07/01/2003	Swiss Re Life & Health America, Inc.....	Connecticut.....	CO/I.....	410,476,526.....	3,999,260.....	3,376,995.....	642,484.....				
82627.....	06-0839705....	10/01/1996	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	86,996,064.....	639,833.....	661,422.....	44,526.....				
82627.....	06-0839705....	09/01/2004	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	75,830,121.....	1,986,712.....	1,809,631.....	918,734.....				
82627.....	06-0839705....	10/01/2008	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	73,372,490.....	14,101.....		28,725.....				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

43.3

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
82627.....	06-0839705....	08/01/2002	Swiss Re Life & Health America, Inc.....	Connecticut.....	OTH/I.....	61,030,393	8,574,923	8,015,218	598,463	.....	.....	.....	.....
82627.....	06-0839705....	11/01/2002	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	59,925,759	390,656	565,076	129,734	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1991	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	53,748,920	.....	.....	.....28,496	.....	.....	.....	.....
82627.....	06-0839705....	01/01/2005	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	46,856,783	30,278	18,486	17,169	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1995	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	31,049,857	493,212	519,981	321,419	.....	.....	.....	.....
82627.....	06-0839705....	01/01/2002	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	22,660,562	46,353	36,322	8,504	.....	.....	.....	.....
82627.....	06-0839705....	12/01/2002	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	17,043,174	138,578	132,484	89,646	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1983	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	11,193,269	210,187	228,891	272,826	.....	.....	.....	.....
82627.....	06-0839705....	10/15/1999	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	10,175,526	79,153	106,059	30,823	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1992	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	9,455,110	91,543	86,477	55,722	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1985	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	7,766,106	215,365	238,167	320,958	.....	.....	.....	.....
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	5,671,872	658,641	635,834	466,415	.....	.....	.....	.....
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	3,565,333	434,832	439,014	313,137	.....	.....	.....	.....
82627.....	06-0839705....	06/15/2001	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	3,406,291	28,841	27,972	19,019	.....	.....	.....	.....
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America, Inc.....	Connecticut.....	CO/I.....	1,675,133	11,371	13,966	1,069	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	1,595,776	12,637	11,586	20,058	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	1,242,911	46,278	44,753	49,209	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	1,126,521	15,397	18,777	27,165	.....	.....	.....	.....
82627.....	06-0839705....	08/01/1987	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	1,125,175	5,091	6,227	15,631	.....	.....	.....	.....
82627.....	06-0839705....	04/01/1985	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	1,084,026	5,853	5,279	8,721	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1984	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	906,474	33,825	33,245	35,748	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	791,908	19,047	29,923	19,526	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	782,746	29,548	43,093	25,416	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1974	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	671,465	8,110	7,843	10,316	.....	.....	.....	.....
82627.....	06-0839705....	06/15/2001	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	651,854	3,640	3,032	416	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	526,449	19,577	19,413	20,595	.....	.....	.....	.....
82627.....	06-0839705....	08/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	497,083	8,005	18,180	5,157	.....	.....	.....	.....
82627.....	06-0839705....	11/01/1984	Swiss Re Life & Health America, Inc.....	Connecticut.....	CO/I.....	383,700	1,721	1,606	12,969	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	378,889	8,581	10,991	15,524	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1984	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	317,160	5,757	12,508	3,830	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	253,371	3,401	3,117	5,602	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	239,844	3,615	9,283	2,013	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1979	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	236,802	1,931	1,837	3,237	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1990	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	182,195	1,186	1,100	1,488	.....	.....	.....	.....
82627.....	06-0839705....	08/01/1982	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	99,326	3,250	2,838	4,006	.....	.....	.....	.....
82627.....	06-0839705....	10/01/1979	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	57,009	1,295	1,273	2,068	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1997	Swiss Re Life & Health America, Inc.....	Connecticut.....	CO/I.....	39,695	1,736	.....	.....594	.....	.....	.....	.....
82627.....	06-0839705....	07/24/2008	Swiss Re Life & Health America, Inc.....	Connecticut.....	CO/I.....	.....	.....6,069,065	78,076,236	15,153,427	12,647,333	13,330,973	.....	.....
82627.....	06-0839705....	10/01/1985	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	.....	.....	.....80	60	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1990	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	.....	.....	.....	.....18,092	.....	.....	.....	.....
82627.....	06-0839705....	06/01/1986	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	.....	.....	.....	.....	.....	.....	.....	.....
70688.....	36-6071399....	04/10/2006	Transamerica Financial Life Insurance Company... New York.....	CO/I.....	2,500,660,617	16,422,721	9,877,637	4,477,053	.....	.....	.....	.....	.....
70688.....	36-6071399....	03/18/2005	Transamerica Financial Life Insurance Company... New York.....	CO/I.....	264,696,045	2,412,393	1,983,270	453,255	.....	.....	.....	.....	.....
70688.....	36-6071399....	01/01/1993	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	120,175,675	1,546,668	1,502,422	1,277,871	.....	.....	.....	.....	.....
70688.....	36-6071399....	01/01/1995	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	39,150,151	653,611	704,832	410,763	.....	.....	.....	.....	.....
70688.....	36-6071399....	11/01/2002	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	36,617,725	553,358	627,944	215,022	.....	.....	.....	.....	.....
70688.....	36-6071399....	10/01/2008	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	24,814,161	5,646	.....	.....9,432	.....	.....	.....	.....	.....
70688.....	36-6071399....	01/01/2002	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	20,562,520	22,760	17,658	3,153	.....	.....	.....	.....	.....
70688.....	36-6071399....	05/01/1973	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	9,478,547	572,190	555,974	779,786	.....	.....	.....	.....	.....
70688.....	36-6071399....	01/01/1986	Transamerica Financial Life Insurance Company... New York.....	YRT/I.....	7,282,318	51,075	55,234	55,141					

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
70688.....	36-6071399....	11/01/1997	Transamerica Financial Life Insurance Company...	New York.....	YRT/I.....	1,092,642	5,043	4,569	4,768				
70688.....	36-6071399....	07/01/2003	Transamerica Financial Life Insurance Company...	New York.....	CO/I.....	635,000	4,227	3,399	1,185				
70688.....	36-6071399....	11/01/1985	Transamerica Financial Life Insurance Company...	New York.....	YRT/I.....	79,792	268	252	443				
70688.....	36-6071399....	08/01/2002	Transamerica Financial Life Insurance Company...	New York.....	CO/I.....		16,747,581	40,415,882	3,406,855				
0299999.	Total - Authorized General Account, Non-Affiliates.....					7,539,537,853	406,383,987	654,102,728	65,714,753	12,647,333	13,330,973	0	0
0399999.	Total - Authorized General Account.....					38,817,182,285	1,462,132,426	1,707,777,747	161,065,971	12,647,333	13,330,973	2,421,392	0
Unauthorized General Account, Non-Affiliates													
	AA-3194154....	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....		22,512,821	35,497,291	6,530,717				
	AA-3194154....	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....		15,789,795	20,639,321	7,296,412				
	AA-3194154....	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....		6,531,500	11,685,082	2,318,299				
	AA-1380165....	11/01/1985	N R G Nederlandse Reassur Groep N V.....	The Netherlands.....	YRT/I.....								
	AA-1120037....	08/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	569,604	24,268	21,645	26,996				
	AA-1120037....	07/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	109,818	3,997	3,700	4,269				
	AA-1120037....	08/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	90,000	661	1,806	364				
	AA-1440076....	01/01/2001	Sirius International Insurance Corporation.....	Sweden.....	YRT/I.....	99,291	9,377	8,340	2,146				
	AA-1560016....	11/01/1998	Swiss Re Life & Health Canada.....	Canada.....	ACO/I.....		2,050,122	1,536,506					
	AA-3190773....	07/01/2003	Transamerica Intl Re (Bermuda) Ltd.....	Bermuda.....	CO/I.....	104,016,401	1,144,203	1,003,716	144,553				
	AA-3190757....	12/01/2002	XL Re Ltd.....	Bermuda.....	YRT/I.....	1,548,930	126,091	108,499	37,593				
0599999.	Total - Unauthorized General Account, Non-Affiliates.....					106,434,044	48,192,835	70,505,906	16,361,349	0	0	0	0
0699999.	Total - Unauthorized General Account.....					106,434,044	48,192,835	70,505,906	16,361,349	0	0	0	0
0799999.	Total - Authorized and Unauthorized General Account.....					38,923,616,329	1,510,325,261	1,778,283,653	177,427,320	12,647,333	13,330,973	2,421,392	0
Authorized Separate Accounts, Affiliates													
93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation	Connecticut.....	MCO/I.....							37,007,467	
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation	Connecticut.....	COMB/I.....							25,502,984	
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation	Connecticut.....	COMB/I.....							18,527,263	
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation	Connecticut.....	COMB/I.....							183,606	
0899999.	Total - Authorized Separate Accounts, Affiliates.....					0	0	0	0	0	0	81,221,320	0
Authorized Separate Accounts, Non-Affiliates													
68276.....	48-1024691....	12/01/1999	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	43,909,290			62,798				
86258.....	13-2572994....	03/27/2003	General Re Life Corporation.....	Connecticut.....	YRT/I.....	83,512,086			330,686				
86258.....	13-2572994....	02/01/1994	General Re Life Corporation.....	Connecticut.....	YRT/G.....	4,100,947			46,512				
88340.....	59-2859797...	03/27/2003	Hannover Life Reassurance Company of America.	Florida.....	YRT/I.....	12,128,202			87,428				
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company.....	Indiana.....	OTH/I.....	3,426,984,121	569,081	536,672	7,907,720			9,748,556	
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company.....	Indiana.....	OTH/G.....	2,006,196,459	448,660	629,905	(1,722,365)			23,049,951	
65676.....	35-0472300....	12/01/1999	Lincoln National Life Insurance Company.....	Indiana.....	YRT/I.....	12,418,813			40,723				
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	OTH/G.....	1,352,017,873	265,344	267,683	3,877,826			7,612,801	
93572.....	43-1235868....	03/27/2003	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	296,446,603			1,171,795				
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	95,273,020			199,147				
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	OTH/I.....	78,299,153	17,226	15,916	186,472				600,704
87017.....	62-1003368....	01/01/2001	Scor Global Life Re Insurance Company of Texas.	California.....	OTH/G.....	1,083,165,586	220,865	235,852	1,211,042			13,474,540	
87017.....	62-1003368....	03/01/2004	Scor Global Life Re Insurance Company of Texas.	California.....	OTH/G.....	683,308,608	120,078	139,096	2,887,305			4,535,138	
87017.....	62-1003368....	01/01/2001	Scor Global Life Re Insurance Company of Texas.	California.....	OTH/I.....	70,965,836	15,011	14,392	332,617				
87017.....	62-1003368....	12/01/1999	Scor Global Life Re Insurance Company of Texas.	California.....	YRT/I.....	20,832,877			39,453				
87017.....	62-1003368....	03/01/2004	Scor Global Life Re Insurance Company of Texas.	California.....	OTH/I.....	17,868,464	4,179	4,913	16,386			161,756	
87017.....	62-1003368....	03/01/2004	Scor Global Life Re Insurance Company of Texas.	California.....	YRT/I.....	10,303,983			10,359				
87572.....	23-2038295....	06/01/2006	Scottish Re (US) Inc.....	Delaware.....	OTH/G.....	23,376,565	2,654	2,456	114,437			316,351	
87572.....	23-2038295....	06/01/2006	Scottish Re (US) Inc.....	Delaware.....	OTH/I.....	5,011,701	1,643	1,523	23,785			79,930	
68713.....	84-0499703...	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	OTH/G.....	534,751,421	116,888	118,396	2,148,280			6,883,218	
68713.....	84-0499703...	03/27/2003	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	209,735,204			954,328				
68713.....	84-0499703...	03/01/2004	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	68,520,975			108,955				

43.4

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	OTH/I.....	44,076,819	9,708	9,316	197,910				
68713.....	84-0499703....	12/01/1999	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	36,368,553			58,512				
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	Michigan.....	OTH/I.....	4,093,930,772	783,756	654,803	7,690,000				10,121,246
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	Michigan.....	OTH/G.....	3,166,859,575	851,601	823,138	10,587,756				19,070,149
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	Michigan.....	OTH/I.....	1,784,871,221	251,093	234,575	1,626,284				3,172,716
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	Michigan.....	OTH/G.....	1,355,570,799	252,713	230,825	3,478,232				10,762,752
80802.....	38-1082080....	12/30/1993	Sun Life Assurance Company of Canada.....	Michigan.....	YRT/G.....	31,309,842			165,295				
80802.....	38-1082080....	12/30/1993	Sun Life Assurance Company of Canada.....	Michigan.....	YRT/G.....	31,309,842			165,295				
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America, Inc.....	Connecticut.....	OTH/G.....	3,748,279,954	840,066	1,025,067	4,717,062				37,209,603
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America, Inc.....	Connecticut.....	OTH/I.....	3,497,949,957	584,092	551,064	8,276,491				9,747,662
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America, Inc.....	Connecticut.....	OTH/G.....	2,644,228,532	287,903	298,765	6,076,650				13,055,722
82627.....	06-0839705....	03/01/2004	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	253,866,367			588,395				
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America, Inc.....	Connecticut.....	OTH/I.....	117,448,730	25,839	23,874	279,707				901,054
82627.....	06-0839705....	12/01/1999	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	62,884,025			145,481				
82627.....	06-0839705....	03/27/2003	Swiss Re Life & Health America, Inc.....	Connecticut.....	YRT/I.....	50,600,794			267,843				
86231.....	39-0989781....	03/01/2004	Transamerica Life Insurance Company.....	Iowa.....	YRT/I.....	124,973,386			267,097				
0999999.	Total - Authorized Separate Accounts, Non-Affiliates.....					31,183,656,955	5,668,400	5,818,231	64,623,699	0	0	0	170,503,849
1099999.	Total - Authorized Separate Accounts.....					31,183,656,955	5,668,400	5,818,231	64,623,699	0	0	81,221,320	170,503,849
Unauthorized Separate Accounts, Non-Affiliates													
67423.....	22-3219879....	01/01/1994	UBS Life Insurance Company USA.....	California.....	AMCO/I.....				50,538			49,771,522	
1299999.	Total - Unauthorized Separate Accounts, Non-Affiliates.....					0	0	0	50,538	0	0	49,771,522	0
1399999.	Total - Unauthorized Separate Accounts.....					0	0	0	50,538	0	0	49,771,522	0
1499999.	Total - Authorized and Unauthorized Separate Accounts.....					31,183,656,955	5,668,400	5,818,231	64,674,237	0	0	130,992,842	170,503,849
1599999.	Totals.....					70,107,273,284	1,515,993,661	1,784,101,884	242,101,557	12,647,333	13,330,973	133,414,234	170,503,849

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
Authorized General Account - Affiliates												
70815.....	06-0838648....	04/06/1970	Hartford Lfie and Accident Insurance Company.....	Connecticut.....	OTH/G.....	138,743,867	12,784,333	46,310,438				
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	117,156,262	1,328,995	203,266,138				
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	1,281		250,868				
0199999. Total - Authorized General Account - Affiliates.....						255,901,410	14,113,328	249,827,444	0	0	0	0
Authorized General Account - Non-Affiliates												
66842.....	25-1118523....	09/01/2006	AIG Life Insurance Company.....	Delaware.....	YRT/G.....	763,797						
	AA-1126033....	10/01/2009	Lloyd's Syndicate 0033.....	England.....	YRT/G.....	1,364						
	AA-1126033....	07/01/2009	Lloyd's Syndicate 0033.....	England.....	YRT/G.....	327						
	AA-1126510....	10/01/2009	Lloyd's Syndicate 0510.....	England.....	YRT/G.....	3,750						
	AA-1126510....	07/01/2009	Lloyd's Syndicate 0510.....	England.....	YRT/G.....	900						
	AA-1127084....	10/01/2009	Lloyd's Syndicate 1084.....	England.....	YRT/G.....	511						
	AA-1127084....	07/01/2009	Lloyd's Syndicate 1084.....	England.....	YRT/G.....	123						
	AA-1127183....	10/01/2009	Lloyd's Syndicate 1183.....	England.....	YRT/G.....	341						
	AA-1127183....	07/01/2009	Lloyd's Syndicate 1183.....	England.....	YRT/G.....	82						
	AA-1127200....	10/01/2009	Lloyd's Syndicate 1200.....	England.....	YRT/G.....	1,193						
	AA-1127200....	07/01/2009	Lloyd's Syndicate 1200.....	England.....	YRT/G.....	286						
	AA-1127206....	10/01/2009	Lloyd's Syndicate 1206.....	England.....	YRT/G.....	682						
	AA-1127206....	07/01/2009	Lloyd's Syndicate 1206.....	England.....	YRT/G.....	164						
	AA-1128001....	10/01/2009	Lloyd's Syndicate 2001.....	England.....	YRT/G.....	682						
	AA-1128001....	07/01/2009	Lloyd's Syndicate 2001.....	England.....	YRT/G.....	164						
	AA-1128003....	10/01/2009	Lloyd's Syndicate 2003.....	England.....	YRT/G.....	1,023						
	AA-1128003....	07/01/2009	Lloyd's Syndicate 2003.....	England.....	YRT/G.....	245						
	AA-1120104....	10/01/2009	Lloyd's Syndicate 2012.....	England.....	YRT/G.....	1,193						
	AA-1120104....	07/01/2009	Lloyd's Syndicate 2012.....	England.....	YRT/G.....	286						
	AA-1128791....	10/01/2009	Lloyd's Syndicate 2791.....	England.....	YRT/G.....	1,193						
	AA-1128791....	07/01/2009	Lloyd's Syndicate 2791.....	England.....	YRT/G.....	286						
	AA-1128987....	10/01/2009	Lloyd's Syndicate 2987.....	England.....	YRT/G.....	1,023						
	AA-1128987....	07/01/2009	Lloyd's Syndicate 2987.....	England.....	YRT/G.....	245						
	AA-1120055....	10/01/2009	Lloyd's Syndicate 3623.....	England.....	YRT/G.....	1,364						
	AA-1120055....	07/01/2009	Lloyd's Syndicate 3623.....	England.....	YRT/G.....	327						
	AA-1120075....	10/01/2009	Lloyd's Syndicate 4020.....	England.....	YRT/G.....	341						
	AA-1120075....	07/01/2009	Lloyd's Syndicate 4020.....	England.....	YRT/G.....	82						
	AA-1120069....	10/01/2009	Lloyd's Syndicate 4040.....	England.....	YRT/G.....	852						
	AA-1120069....	07/01/2009	Lloyd's Syndicate 4040.....	England.....	YRT/G.....	205						
	AA-1126004....	10/01/2009	Lloyd's Syndicate 4444.....	England.....	YRT/G.....	511						
	AA-1126004....	07/01/2009	Lloyd's Syndicate 4444.....	England.....	YRT/G.....	123						
	AA-1126006....	10/01/2009	Lloyd's Syndicate 4472.....	England.....	YRT/G.....	1,023						
	AA-1126006....	07/01/2009	Lloyd's Syndicate 4472.....	England.....	YRT/G.....	245						
	AA-1126003....	10/01/2009	Lloyd's Syndicate 5000.....	England.....	YRT/G.....	1,364						
	AA-1126003....	07/01/2009	Lloyd's Syndicate 5000.....	England.....	YRT/G.....	327						
69515.....	34-0977231....	10/01/2001	MedAmerica Insurance Company.....	Pennsylvania.....	OTH/G.....	3,384,333		40,069,580				
66281.....	52-0419790....	12/01/2003	Monumental Life Insurance Company.....	Iowa.....	OTH/G.....	498,503						
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	4,021,026		350,460				
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	726,257		1,616,545				
66346.....	58-0828824....	02/01/2001	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	25,831		7,148,373				
66346.....	58-0828824....	08/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	15,406						
19445.....	25-0687550....	10/01/2003	National Union Fire Insurance Company of Pittsburgh, PA.....	Pennsylvania.....	OTH/G.....	32,816		5,830,000				
70211.....	23-6200031....	02/05/1996	Reassure America Life Insurance Company.....	Indiana.....	CO/I.....	510						
67105.....	41-0451140....	09/01/2009	ReliaStar Life Insurance Company.....	Minnesota.....	YRT/G.....	426,582						
67105.....	41-0451140....	09/01/1988	ReliaStar Life Insurance Company.....	Minnesota.....	YRT/G.....			29,948				
61425.....	36-0792925....	01/01/1999	Trustmark Insurance Company.....	Illinois.....	CO/I.....	1,441,096	296,991	16,410,352				
61425.....	36-0792925....	12/01/1985	Trustmark Insurance Company.....	Illinois.....	CO/I.....	109,901	28,558	431,178				

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance	
									10 Current Year	11 Prior Year			
39845.....	48-0921045....	01/01/1998	Westport Insurance Corporation.....	Missouri.....	YRT/G.....			2,985,768					
39845.....	48-0921045....	03/01/1998	Westport Insurance Corporation.....	Missouri.....	YRT/G.....			1,923,899					
0299999	Total - Authorized General Account - Non-Affiliates.....						11,468,885	325,549	76,796,103	0	0	0	0
0399999	Total - Authorized General Account.....						267,370,295	14,438,877	326,623,547	0	0	0	0
Unauthorized General Account - Non-Affiliates													
	AA-1440076....	10/01/2009	Sirius International Insurance Corporation.....	Sweden.....	YRT/G.....	341							
	AA-1440076....	07/01/2009	Sirius International Insurance Corporation.....	Sweden.....	YRT/G.....	82							
0599999	Total - Unauthorized General Account - Non-Affiliates.....						423	0	0	0	0	0	0
0699999	Total - Unauthorized General Account.....						423	0	0	0	0	0	0
0799999	Total - Authorized and Unauthorized General Account.....						267,370,718	14,438,877	326,623,547	0	0	0	0
1599999	Totals.....						267,370,718	14,438,877	326,623,547	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 10 + 11 + 12 + 13 But Not in Excess of Col. 8
GENERAL ACCOUNT, LIFE AND ANNUITY													
Non-Affiliates													
.....	AA-3194154..	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	22,512,821	550,594		23,063,415		22,732,048				22,732,048
.....	AA-3194154..	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	15,789,795	251,372		16,041,167		16,041,167				16,041,167
.....	AA-3194154..	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	6,531,500	125,291		6,656,791		6,656,791				6,656,791
.....	AA-1380165..	11/01/1985	N R G Nederlandse Reassur Groep N V.....				0						0
.....	AA-1120037..	08/01/1982	Pacific Life Re Limited.....	24,268			24,268						0
.....	AA-1120037..	07/01/1982	Pacific Life Re Limited.....	3,997			3,997						0
.....	AA-1120037..	08/01/1982	Pacific Life Re Limited.....	661			661						0
.....	AA-1440076..	01/01/2001	Sirius International Insurance Corporation.....	9,377			9,377	52,000					9,377
.....	AA-1560016..	11/01/1998	Swiss Re Life & Health Canada.....	2,050,122			2,050,122						0
.....	AA-3190773..	07/01/2003	Transamerica Intl Re (Bermuda) Ltd.....	1,144,203			1,144,203	1,182,000					1,144,203
.....	AA-3190757..	12/01/2002	XL Re Ltd.....	126,091			126,091	151,000					126,091
0299999.	Total - General Account-Life and Annuity - Non-Affiliates.....			48,192,835	927,257	0	49,120,092	1,385,000	45,430,006	0	0	0	46,709,677
0399999.	Total - General Account - Life and Annuity.....			48,192,835	927,257	0	49,120,092	1,385,000	45,430,006	0	0	0	46,709,677
GENERAL ACCOUNTS, ACCIDENT AND HEALTH													
Non-Affiliates													
.....	AA-1440076..	07/01/2009	Sirius International Insurance Corporation.....				0						0
.....	AA-1440076..	10/01/2009	Sirius International Insurance Corporation.....				0						0
0599999.	Total - General Account-A&H - Non-Affiliates.....			0	0	0	0	0	0	0	0	0	0
0699999.	Total - General Account - Accident and Health.....			0	0	0	0	0	0	0	0	0	0
0799999.	Total - General Account - Life, Annuity and Accident and Health.....			48,192,835	927,257	0	49,120,092	1,385,000	45,430,006	0	0	0	46,709,677
SEPARATE ACCOUNTS													
Non-Affiliates													
67423.....	22-3219879..	01/01/1994	UBS Life Insurance Company USA.....				0						0
0999999.	Total - Separate Accounts, Non-Affiliates.....			0	0	0	0	0	0	0	0	0	0
1099999.	Total - Separate Accounts.....			0	0	0	0	0	0	0	0	0	0
1199999.	Total (General Account and Separate Accounts Combined).....			48,192,835	927,257	0	49,120,092	1,385,000	45,430,006	0	0	0	46,709,677

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE S - PART 5

Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

	1 2009	2 2008	3 2007	4 2006	5 2005
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	509,474	620,693	576,668	620,251	586,798
2. Commissions and reinsurance expense allowances.....	47,573	90,541	103,879	54,451	51,636
3. Contract claims.....	402,533	407,199	444,412	441,678	476,343
4. Surrender benefits and withdrawals for life contracts.....		(72,805)	(78,583)	(126,945)	(849,038)
5. Dividends to policyholders.....		(7,554)	(7,893)	(18,555)	(26,373)
6. Reserve adjustments on reinsurance ceded.....	(19,651)	(14,528)	(30,018)	(28,142)	(74,520)
7. Increase in aggregate reserves for life and accident and health contracts.....		(33,274)	49,768	(78,837)	(1,533,923)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	44,897	47,323	62,092	73,974	66,758
9. Aggregate reserves for life and accident and health contracts.....	1,857,056	2,179,866	1,936,403	1,886,636	2,006,242
10. Liability for deposit-type contracts.....					
11. Contract claims unpaid.....	151,362	146,067	190,604	191,968	234,570
12. Amounts recoverable on reinsurance.....	37,578	36,598	23,461	21,701	20,905
13. Experience rating refunds due or unpaid.....		242,862	223,781	193,311	146,523
14. Policyholders' dividends (not included in Line 10).....					
15. Commissions and reinsurance expense allowances unpaid.....				11,194	12,416
16. Unauthorized reinsurance offset.....	2,410	1,573	2,469	1,158	1,695
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F).....					
18. Letters of credit (L).....	1,385	1,151	1,035	1,155	1,028
19. Trust agreements (T).....	45,430	79,733			
20. Other (O).....					

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 10).....	34,871,543,851		34,871,543,851
2. Reinsurance (Line 14).....	242,056,172		242,056,172
3. Premiums and considerations (Line 13).....	8,914,293	44,870,932	53,785,225
4. Net credit for ceded reinsurance.....	XXX	1,721,401,715	1,721,401,715
5. All other admitted assets (balance).....	1,052,309,538		1,052,309,538
6. Total assets excluding Separate Accounts (Line 24).....	36,174,823,854	1,766,272,647	37,941,096,501
7. Separate Account Assets (Line 25).....	104,057,136,559		104,057,136,559
8. Total assets (Line 26).....	140,231,960,413	1,766,272,647	141,998,233,060
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	18,672,352,057	1,614,910,933	20,287,262,990
10. Liability for deposit-type contracts (Line 3).....	9,821,248,558		9,821,248,558
11. Claim reserves (Line 4).....	95,210,706	151,361,714	246,572,420
12. Policyholder dividends/reserves (Lines 5 through 7).....	457,712		457,712
13. Premium & annuity considerations received in advance (Line 8).....	94,702		94,702
14. Other contract liabilities (Line 9).....	501,033,815		501,033,815
15. Reinsurance in unauthorized companies (Line 24.2).....	2,410,414		2,410,414
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3).....			0
17. All other liabilities (balance).....	1,705,555,789		1,705,555,789
18. Total liabilities excluding Separate Accounts (Line 26).....	30,798,363,753	1,766,272,647	32,564,636,400
19. Separate Account liabilities (Line 27).....	104,068,581,459		104,068,581,459
20. Total liabilities (Line 28).....	134,866,945,212	1,766,272,647	136,633,217,859
21. Capital & surplus (Line 38).....	5,365,015,201	XXX	5,365,015,201
22. Total liabilities, capital & surplus (Line 39).....	140,231,960,413	1,766,272,647	141,998,233,060
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves.....	1,614,910,933		
24. Claim reserves.....	151,361,714		
25. Policyholder dividends/reserves.....	0		
26. Premium & annuity considerations received in advance.....	0		
27. Liability for deposit-type contracts.....	0		
28. Other contract liabilities.....	0		
29. Reinsurance ceded assets.....	0		
30. Other ceded reinsurance recoverables.....	0		
31. Total ceded reinsurance recoverables.....	1,766,272,647		
32. Premiums and considerations.....	44,870,932		
33. Reinsurance in unauthorized companies.....	0		
34. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
35. Other ceded reinsurance payables/offsets.....	0		
36. Total ceded reinsurance payables/offsets.....	44,870,932		
37. Total net credit for ceded reinsurance.....	1,721,401,715		

Annual Statement for the year 2009 of the

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama.....	AL	L	1,195,110	820,039	2,494,433	49,457,355	53,966,936	43,552,803
2.	Alaska.....	AK	L	30,139,826	730,592	369,601	13,332,640	44,572,658	2,983,891
3.	Arizona.....	AZ	L	2,205,716	3,705,854	1,965,612	52,857,097	60,734,279	40,422,507
4.	Arkansas.....	AR	L	1,147,206	422,663	1,246,128	33,194,193	36,010,190	21,149,387
5.	California.....	CA	L	23,711,753	37,608,366	10,648,827	439,690,407	511,659,352	287,509,354
6.	Colorado.....	CO	L	6,431,896	1,560,414	2,870,750	79,759,093	90,622,154	54,585,573
7.	Connecticut.....	CT	L	7,121,797	391,310,113	8,480,501	309,344,838	716,257,249	1,636,240,355
8.	Delaware.....	DE	L	1,917,918	571,590	284,776	11,449,414	14,223,697	10,566,820
9.	District of Columbia.....	DC	L	446,072	149,624	322,220	5,527,632	6,445,549	1,725,855
10.	Florida.....	FL	L	16,754,570	13,668,224	12,501,796	271,788,198	314,712,787	193,478,707
11.	Georgia.....	GA	L	5,349,598	2,850,502	3,861,047	101,756,320	113,817,467	115,594,947
12.	Hawaii.....	HI	L	2,215,675	1,785,083	2,223,157	11,818,860	18,042,775	2,949,703
13.	Idaho.....	ID	L	447,425	608,967	587,337	23,294,892	24,938,622	10,544,194
14.	Illinois.....	IL	L	6,759,352	6,863,096	4,858,891	137,984,408	156,465,746	96,134,601
15.	Indiana.....	IN	L	2,360,108	13,289,490	2,863,025	72,844,801	91,357,424	29,864,436
16.	Iowa.....	IA	L	1,210,566	1,245,307	950,743	97,496,253	100,902,668	33,710,657
17.	Kansas.....	KS	L	1,462,279	1,453,077	2,226,758	34,379,209	39,521,324	20,009,391
18.	Kentucky.....	KY	L	1,010,503	3,007,330	2,036,838	54,162,345	60,217,016	39,865,800
19.	Louisiana.....	LA	L	2,423,400	1,674,468	2,251,944	91,939,125	98,288,937	29,324,313
20.	Maine.....	ME	L	352,983	213,234	1,044,269	15,707,694	17,318,181	16,671,621
21.	Maryland.....	MD	L	6,675,788	3,266,421	3,080,855	77,833,576	90,856,640	67,519,133
22.	Massachusetts.....	MA	L	3,677,250	4,284,872	3,680,653	115,493,865	127,136,641	30,003,434
23.	Michigan.....	MI	L	6,521,018	4,579,294	2,319,812	101,515,956	114,936,079	29,191,079
24.	Minnesota.....	MN	L	3,493,419	3,411,981	2,174,643	76,973,121	86,053,164	32,039,513
25.	Mississippi.....	MS	L	817,213	317,917	1,239,384	22,329,816	24,704,331	17,390,352
26.	Missouri.....	MO	L	3,037,702	2,794,855	3,496,150	89,651,795	98,980,502	51,337,282
27.	Montana.....	MT	L	516,959	547,250	600,672	13,769,699	15,434,581	6,176,701
28.	Nebraska.....	NE	L	560,469	687,906	976,999	16,849,911	19,075,285	17,958,361
29.	Nevada.....	NV	L	941,206	1,849,430	834,207	30,258,626	33,883,470	117,807,022
30.	New Hampshire.....	NH	L	1,362,664	863,736	852,141	20,174,362	23,252,903	7,642,620
31.	New Jersey.....	NJ	L	21,077,461	8,294,901	24,137,841	141,836,932	195,347,134	79,596,261
32.	New Mexico.....	NM	L	714,624	703,030	909,241	18,315,574	20,642,469	7,051,985
33.	New York.....	NY	L	182,651,852	22,053,454	185,716,335	547,445,775	937,867,415	129,035,582
34.	North Carolina.....	NC	L	5,119,270	6,489,141	6,475,471	181,708,263	199,792,145	57,292,753
35.	North Dakota.....	ND	L	185,453	390,470	240,170	20,688,669	21,504,762	6,195,996
36.	Ohio.....	OH	L	5,896,095	3,758,741	4,987,148	153,127,685	167,769,669	241,934,533
37.	Oklahoma.....	OK	L	1,359,471	1,207,120	2,539,286	36,512,443	41,618,320	20,595,546
38.	Oregon.....	OR	L	2,173,623	2,485,241	1,216,252	43,177,204	49,052,319	13,338,849
39.	Pennsylvania.....	PA	L	37,057,192	8,695,560	7,112,181	237,392,438	290,257,370	14,370,201
40.	Rhode Island.....	RI	L	240,555	241,363	522,213	9,114,128	10,118,259	4,580,935
41.	South Carolina.....	SC	L	15,662,621	2,031,149	2,591,048	74,267,730	94,552,547	49,815,947
42.	South Dakota.....	SD	L	793,583	802,167	433,807	13,647,694	15,677,251	4,628,383
43.	Tennessee.....	TN	L	2,394,433	2,431,965	2,939,011	83,788,176	91,553,586	55,159,274
44.	Texas.....	TX	L	10,511,467	6,691,162	8,374,366	408,658,953	434,235,949	141,064,133
45.	Utah.....	UT	L	1,359,655	7,133,532	621,015	14,327,156	23,441,358	13,933,084
46.	Vermont.....	VT	L	736,175	653,072	520,622	14,086,154	15,996,022	4,327,718
47.	Virginia.....	VA	L	9,654,892	3,102,081	9,183,860	120,091,002	142,031,835	78,602,662
48.	Washington.....	WA	L	3,888,636	6,007,348	4,806,571	116,406,803	131,109,359	9,081,559
49.	West Virginia.....	WV	L	762,474	412,341	1,189,048	42,378,218	44,742,080	39,669,345
50.	Wisconsin.....	WI	L	1,244,377	2,308,850	1,937,372	149,066,304	154,556,903	5,865,885
51.	Wyoming.....	WY	L	191,999	896,046	282,272	10,952,386	12,322,703	10,830,166
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N	4,697		6,477	0	11,174	101,778
54.	Puerto Rico.....	PR	N	57,199		119,148	38,922	215,269	4,259
55.	US Virgin Islands.....	VI	N	8,005		15,550	152,628	176,183	408
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CN	L	4,122				4,122	54,318
58.	Aggregate Other Alien.....	OT	XXX	581,118	45,311	4,661	328,568	959,658	533,129
59.	Subtotal.....	(a)....51		446,598,490	592,975,739	350,225,135	4,910,145,305	6,299,944,668	4,051,615,102
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		9,628,815				9,628,815	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		195,332				195,332	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		456,422,637	592,975,739	350,225,135	4,910,145,305	6,309,768,815	4,051,615,102
96.	Plus reinsurance assumed.....	XXX		2,352,480	13,660	1,281	22,753,986	25,121,406	
97.	Totals (All Business).....	XXX		458,775,117	592,989,399	350,226,416	4,932,899,290	6,334,890,222	4,051,615,102
98.	Less reinsurance ceded.....	XXX		192,673,714		269,108,861	48,375,190	510,157,765	
99.	Totals (All Business) less reinsurance ceded.....	XXX		266,101,403	592,989,399	(b).....81,117,554	4,884,524,101	5,824,732,456	4,051,615,102
DETAILS OF WRITE-INS									
5801.	Other Foreign.....	XXX		581,118	45,311	4,661	328,568	959,658	533,129
5802.	.....	XXX						0	
5803.	.....	XXX						0	
5898.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		581,118	45,311	4,661	328,568	959,658	533,129
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

Explanation of basis of allocation by states, etc., of premiums and annuity considerations.
Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payer.
Group Life and Group Accident & Health Premium are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jursdiction where the greatest number of members reside or are employed or to the situs of the contract.

(a) Insert the number of "L" responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column, Line 1. Indicate which:

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
States, Etc.								
1.	Alabama.....	AL	1,195,110	820,039	252,389	23,778	43,552,803	45,844,118
2.	Alaska.....	AK	30,139,826	730,592	56,076	3,102	2,983,891	33,913,486
3.	Arizona.....	AZ	2,205,716	3,705,854	369,899	28,533	40,422,507	46,732,509
4.	Arkansas.....	AR	1,147,206	422,663	130,744	9,054	21,149,387	22,859,054
5.	California.....	CA	23,711,753	37,608,366	4,606,512	317,106	287,509,354	353,753,090
6.	Colorado.....	CO	6,431,896	1,560,414	461,278	18,258	54,585,573	63,057,420
7.	Connecticut.....	CT	7,121,797	391,310,113	1,893,316	29,580	1,636,240,355	2,036,595,160
8.	Delaware.....	DE	1,917,918	571,590	113,599	1,473	10,566,820	13,171,399
9.	District of Columbia.....	DC	446,072	149,624	192,090	5,407	1,725,855	2,519,048
10.	Florida.....	FL	16,754,570	13,668,224	3,846,517	228,807	193,478,707	227,976,824
11.	Georgia.....	GA	5,349,598	2,850,502	691,603	47,126	115,594,947	124,533,776
12.	Hawaii.....	HI	2,215,675	1,785,083	275,612	1,700,088	2,949,703	8,926,160
13.	Idaho.....	ID	447,425	608,967	64,348	3,486	10,544,194	11,668,421
14.	Illinois.....	IL	6,759,352	6,863,096	2,304,403	18,615	96,134,601	112,080,066
15.	Indiana.....	IN	2,360,108	13,289,490	587,048	187,769	29,864,436	46,288,852
16.	Iowa.....	IA	1,210,566	1,245,307	290,319	4,921	33,710,657	36,461,770
17.	Kansas.....	KS	1,462,279	1,453,077	442,212	4,685	20,009,391	23,371,644
18.	Kentucky.....	KY	1,010,503	3,007,330	522,210	18,488	39,865,800	44,424,330
19.	Louisiana.....	LA	2,423,400	1,674,468	238,217	5,868	29,324,313	33,666,265
20.	Maine.....	ME	352,983	213,234	132,390	2,564	16,671,621	17,372,791
21.	Maryland.....	MD	6,675,788	3,266,421	718,565	37,715	67,519,133	78,217,622
22.	Massachusetts.....	MA	3,677,250	4,284,872	2,591,786	16,082	30,003,434	40,573,425
23.	Michigan.....	MI	6,521,018	4,579,294	1,042,104	57,262	29,191,079	41,390,756
24.	Minnesota.....	MN	3,493,419	3,411,981	776,754	28,903	32,039,513	39,750,570
25.	Mississippi.....	MS	817,213	317,917	135,284	5,177	17,390,352	18,665,943
26.	Missouri.....	MO	3,037,702	2,794,855	837,966	41,197	51,337,282	58,049,003
27.	Montana.....	MT	516,959	547,250	117,194	3,735	6,176,701	7,361,839
28.	Nebraska.....	NE	560,469	687,906	130,782	10,059	17,958,361	19,347,576
29.	Nevada.....	NV	941,206	1,849,430	261,306	19,082	117,807,022	120,878,047
30.	New Hampshire.....	NH	1,362,664	863,736	361,738	12,375	7,642,620	10,243,133
31.	New Jersey.....	NJ	21,077,461	8,294,901	22,724,886	121,386	79,596,261	131,814,894
32.	New Mexico.....	NM	714,624	703,030	173,459	28,415	7,051,985	8,671,514
33.	New York.....	NY	182,651,852	22,053,454	147,229,915	37,857	129,035,582	481,008,659
34.	North Carolina.....	NC	5,119,270	6,489,141	963,564	37,776	57,292,753	69,902,504
35.	North Dakota.....	ND	185,453	390,470	64,685		6,195,996	6,836,604
36.	Ohio.....	OH	5,896,095	3,758,741	911,123	67,455	241,934,533	252,567,947
37.	Oklahoma.....	OK	1,359,471	1,207,120	167,916	13,948	20,595,546	23,344,002
38.	Oregon.....	OR	2,173,623	2,485,241	212,142	10,403	13,338,849	18,220,257
39.	Pennsylvania.....	PA	37,057,192	8,695,560	2,380,130	42,544	14,370,201	62,545,627
40.	Rhode Island.....	RI	240,555	241,363	187,214	406	4,580,935	5,250,473
41.	South Carolina.....	SC	15,662,621	2,031,149	670,396	8,833	49,815,947	68,188,945
42.	South Dakota.....	SD	793,583	802,167	77,918	1,388	4,628,383	6,303,439
43.	Tennessee.....	TN	2,394,433	2,431,965	426,592	36,999	55,159,274	60,449,263
44.	Texas.....	TX	10,511,467	6,691,162	2,792,220	54,199	141,064,133	161,113,182
45.	Utah.....	UT	1,359,655	7,133,532	107,077	9,581	13,933,084	22,542,929
46.	Vermont.....	VT	736,175	653,072	206,538	49,683	4,327,718	5,973,186
47.	Virginia.....	VA	9,654,892	3,102,081	764,572	30,771	78,602,662	92,154,977
48.	Washington.....	WA	3,888,636	6,007,348	502,868	19,731	9,081,559	19,500,143
49.	West Virginia.....	WV	762,474	412,341	88,960	5,129	39,669,345	40,938,249
50.	Wisconsin.....	WI	1,244,377	2,308,850	898,409	30,906	5,865,885	10,348,427
51.	Wyoming.....	WY	191,999	896,046	60,993	8,178	10,830,166	11,987,382
52.	American Samoa.....	AS						0
53.	Guam.....	GU	4,697		2,373		101,778	108,847
54.	Puerto Rico.....	PR	57,199		46,013		4,259	107,471
55.	US Virgin Islands.....	VI	8,005		8,297		408	16,711
56.	Northern Mariana Islands.....	MP						0
57.	Canada.....	CN	4,122				54,318	58,440
58.	Aggregate Other Alien.....	OT	581,118	45,311	192		533,129	1,159,750
59.	Totals.....		446,598,490	592,975,739	206,112,707	3,505,883	4,051,615,102	5,300,807,920

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)

Affiliated Transactions

00000.....	13-3317783.....	The Hartford Financial Services Group, Inc.....	242,437,732	(2,236,169,982)			212,929,892		.....		(1,780,802,358)	
19682.....	06-0383750.....	Hartford Fire Insurance Company.....	312,000,000	142,808,299			(445,815,500)		*.....		8,992,799	2,720,669,274
30104.....	06-1222527.....	Hartford Underwriters Insurance Company.....	(65,000,000)				(27,276,211)		*.....		(92,276,211)	912,452,061
29459.....	06-0732738.....	Twin City Fire Insurance Company.....	(38,000,000)				(8,812,325)		*.....		(46,812,325)	1,625,205,720
38288.....	06-1010609.....	Hartford Insurance Company of Illinois.....		(130,000,000)			(58,910,328)		*.....		(188,910,328)	(2,030,963,673)
38253.....	06-1007031.....	Hartford Lloyd's Insurance Company.....					(933,881)		*.....		(933,881)	94,006,122
00000.....	13-2852356.....	Four Thirty Seven Land Company, Inc.....					10,463		.....		10,463	
22357.....	06-0383030.....	Hartford Accident and Indemnity Company.....	(399,436,732)				(142,568,643)		*.....		(542,005,375)	(6,507,487,377)
29424.....	06-0294398.....	Hartford Casualty Insurance Company.....					(31,227,804)		*.....		(31,227,804)	530,025,981
00000.....	20-0730592.....	Specialty Risk Services, LLC.....					2,121,214		.....		2,121,214	
00000.....	06-1107677.....	HARCO Property Services, Inc.....					(1,305,925)		.....		(1,305,925)	
00000.....	06-1185090.....	HRA, Inc.....					(361,710)		.....		(361,710)	
00000.....	06-1126749.....	HRA Brokerage Services, Inc.....					8,654		.....		8,654	
00000.....	56-2160819.....	Access CoverageCorp., Inc.....					672,997		.....		672,997	
00000.....	00-0000000.....	Hartford Underwriters General Agency, Inc.....		1,000					.....		1,000	
00000.....	00-0000000.....	Hartford Texas General Agency, Inc.....		1,000					.....		1,000	
00000.....	20-5807941.....	Catalyst360, LLC.....		1,000					.....		1,000	
39608.....	06-1032405.....	Nutmeg Insurance Company.....	(1,000)	(1,000)			(5,570,244)		*.....		(5,572,244)	12,618,463
00000.....	00-0000000.....	Hartford Financial Products International Limited(United Kingd.....							.....		0	13,369,000
00000.....	00-0000000.....	Hartford Insurance Ltd. (Bermuda).....							.....		0	(965,000)
00000.....	06-1323788.....	Fencourt Reinsurance Company, Ltd.....					574,402		.....		574,402	
00000.....	02-0665394.....	Trumbull Services, LLC.....					529,892		.....		529,892	
00000.....	74-3112496.....	Hartford Residual Markets, LLC.....					145,933		.....		145,933	
00000.....	88-0517612.....	Trumbull Flood Management, LLC.....					(355,786)		.....		(355,786)	
37478.....	06-1008026.....	Hartford Insurance Company of the Midwest.....					(7,273,960)		*.....		(7,273,960)	1,306,500,457
38261.....	06-1013048.....	Hartford Insurance Company of the Southeast.....	(5,000,000)				(2,002,017)		*.....		(7,002,017)	(31,831,692)
27120.....	06-1184984.....	Trumbull Insurance Company.....	(8,000,000)				(2,434,448)		*.....		(10,434,448)	113,199,828
00000.....	06-1552692.....	Hartford Technology Services Company, LLC.....					49,196		.....		49,196	
00000.....	06-1526449.....	Horizon Management Group, LLC.....					8,013,637		.....		8,013,637	
34690.....	06-1276326.....	Property and Casualty Insurance Company of Hartford.....	(17,000,000)				(6,064,784)		*.....		(23,064,784)	639,052,083
10046.....	06-1401918.....	Pacific Insurance Company, Limited.....	(22,000,000)				(6,984,696)		*.....		(28,984,696)	(277,428,484)
11000.....	06-1552103.....	Sentinel Insurance Company, Ltd.....		(8,000,000)			(4,258,829)		*.....		(12,258,829)	581,358,255
00000.....	06-1470915.....	Hartford Life, Inc.....		81,000,000			(8,296,419)		.....		72,703,581	
00000.....	00-0000000.....	Hartford Life Insurance K.K. (Japan).....							.....		0	4,656,000,070
70815.....	06-0838648.....	Hartford Life and Accident Insurance Company.....	18,000,000	(380,182,928)			(48,808,677)		.....		(410,991,605)	(417,288,008)
81213.....	06-1422508.....	American Maturity Life Insurance Company.....					(241,060)		.....		(241,060)	
88072.....	06-0974148.....	Hartford Life Insurance Company.....	63,000,000	(1,299,824,954)			383,650,514		.....		(853,174,440)	(1,261,052,136)
00000.....	06-1597414.....	Hartford Hedge Fund Company, LLC.....					8,747		.....		8,747	
93505.....	06-1207332.....	Hartford International Life Reassurance Corporation.....	(10,000,000)				(4,278,312)		.....		(14,278,312)	(990,962,043)
71153.....	39-1052598.....	Hartford Life and Annuity Insurance Company.....		483,246,744			(182,243,444)		.....		301,003,300	(1,978,891,419)
00000.....	27-0008332.....	Hartford Life, Ltd. (Bermuda).....		8,000,000			(489,072)		.....		7,510,928	
00000.....	41-0944586.....	Woodbury Financial Services, Inc.....		112,700,000			15,279,589		.....		127,979,589	
00000.....	52-2137766.....	Hartford Financial Services LLC.....		281,100,000					.....		281,100,000	
00000.....	06-1534085.....	HL Investment Advisors, LLC.....	(18,000,000)				(16,883,429)		.....		(34,883,429)	
00000.....	06-1629808.....	Hartford Investment Financial Services, LLC.....	(53,000,000)	243,237			(22,365,089)		.....		(75,121,852)	
00000.....	99-0219177.....	Hartford Investments Canada Corp. (Canada).....		12,919,371			3,536,100		.....		16,455,471	
00000.....	06-1120503.....	Hartford-Comprehensive Employee Benefit Service Co.....					(142,636)		.....		(142,636)	
00000.....	20-2065725.....	Hartford Life Alliance, LLC.....					39,000		.....		39,000	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000.....	26-1589907.....	Hartford Retirement Services, LLC.....		23,136,812	.....	.....	.....12,016,164	.....	.....	.....	.....35,152,976	.....
00000.....	06-0896599.....	Hartford Equity Sales Company, Inc.....			.....	.....	.....(16,892)	.....	.....	.....	.....(16,892)	.....
00000.....	06-1408044.....	Hartford Securities Distribution Company, Inc.....		147,308	.....	.....	.....1,906,892	.....	.....	.....	.....2,054,200	.....
00000.....	06-1293360.....	Hartford Life International Ltd.....		714,085,000	.....	.....	.....(987,578)	.....	.....	.....	.....713,097,422	.....
00000.....	00-0000000.....	Hartford Life Limited (Ireland).....		356,015,510	.....	.....	.....	.....	.....	.....	.....356,015,510	.....
00000.....	00-0000000.....	The Hartford International Asset Management Company Limit.....		2,601,108	.....	.....	.....	.....	.....	.....	.....2,601,108	.....
00000.....	00-0000000.....	Hartford International Global Distribution (Bermuda) Ltd. (Ber.....		15,000	.....	.....	.....	.....	.....	.....	.....15,000	.....
00000.....	00-0000000.....	Hartford Europe, Ltd. (United Kingdom).....		707	.....	.....	.....	.....	.....	.....	.....707	.....
00000.....	01-0573691.....	Hartford Life Private Placement, LLC.....			.....	.....	.....(2,256,648)	.....	.....	.....	.....(2,256,648)	.....
00000.....	41-0679409.....	Hartford Administrative Services Company.....		491,576	.....	.....	.....(3,137,456)	.....	.....	.....	.....(2,645,880)	.....
00000.....	20-3944101.....	Planco, LLC.....			.....	.....	.....195,993	.....	.....	.....	.....195,993	.....
00000.....	20-3944031.....	Hartford Life Distributors, LLC.....			.....	.....	.....(536,637)	.....	.....	.....	.....(536,637)	.....
00000.....	80-0480864.....	White River Life Reinsurance Company.....		1,200,000,000	.....	.....	.....81,903,000	.....	.....	.....	.....1,281,903,000	.....
00000.....	32-0181180.....	Champlain Life Reinsurance Company.....		82,000,000	.....	.....	.....47,848,474	.....	.....	.....	.....129,848,474	(8,530,482)
00000.....	22-3866674.....	Hartford Holdings, Inc.....		357,000,000	.....	.....	.....133,872,010	.....	.....	.....	.....490,872,010	.....
00000.....	06-1472135.....	Hartford Investment Management Company.....			.....	.....	.....129,109,275	.....	.....	.....	.....129,109,275	.....
00000.....	20-5814558.....	Hartford Strategic Investments, LLC.....			.....	.....	.....187,535	.....	.....	.....	.....187,535	.....
21822.....	04-2198460.....	First State Insurance Company.....			.....	.....	.....7,470,957	.....	.....*	.....	.....7,470,957	297,727,000
21830.....	04-2177185.....	New England Insurance Company.....			.....	.....	.....(5,316,816)	.....	.....*	.....	.....(5,316,816)	40,455,000
41629.....	06-1053492.....	New England Reinsurance Corporation.....			.....	.....	.....(3,064,750)	.....	.....*	.....	.....(3,064,750)	(8,981,000)
00000.....	98-0188675.....	Heritage Reinsurance Company, Ltd. (Bermuda).....			.....	.....	.....8,943,270	.....	.....	.....	.....8,943,270	.....
00000.....	00-0000000.....	Excess Insurance Company, Limited (United Kingdom).....			.....	.....	.....	.....	.....	.....	.....0	(28,258,000)
00000.....	98-0188674.....	New Ocean Insurance Co., Ltd. (Bermuda).....			.....	.....	.....198,206	.....	.....	.....	.....198,206	.....
00000.....	59-2935028.....	Federal Trust Corporation.....		20,833,085	.....	.....	.....	.....	.....	.....	.....20,833,085	.....
00000.....	59-2807546.....	Federal Trust Bank.....		175,000,000	.....	.....	.....	.....	.....	.....	.....175,000,000	.....
00000.....	33-0608333.....	XDimensional Technologies, Inc.....		832,107	.....	.....	.....	.....	.....	.....	.....832,107	.....
9999999.....	Control Totals.....		0	0	0	0	0	0	XXX	0	0	0

Pooling Information

Column 10 - See Notes to Financial Statements, Note 25, Intercompany Pooling Arrangements, for the pooling percentages for the Hartford Fire Insurance Pool

First State Insurance Group Pool:		
21822	First State Insurance Company	98.00%
21830	New England Insurance Company	1.00%
41629	New England Reinsurance Company	1.00%

HARTFORD LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed with this statement by March 1?	YES
APRIL FILING		
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
13.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed by March 1?	YES
15.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?	YES
16.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
28.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
31.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
32.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:

BAR CODE:

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- 2.
- 3.
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HARTFORD LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for Lease Obligation.....	5,187,622	5,187,622
2505. Miscellanoues Liabilities.....	(776,132)	(4,933,374)
2506. Payable on Investment Purchases.....	590,547,598	1,536,495,484
2597. Summary of remaining write-ins for Line 25.....	594,959,088	1,536,749,732

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Miscellaneous Deductions.....	61,342,173	9,491,485
2797. Summary of remaining write-ins for Line 27.....	61,342,173	9,491,485

HARTFORD LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities.....	1,148,541,057	3.3	1,148,541,057	3.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies.....		0.0		0.0
1.22 Issued by U.S. government sponsored agencies.....	262,703,127	0.8	262,703,127	0.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	80,507,012	0.2	80,507,012	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations.....	28,160,994	0.1	28,160,994	0.1
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	75,775,703	0.2	75,775,703	0.2
1.43 Revenue and assessment obligations.....	770,537,821	2.2	770,537,821	2.2
1.44 Industrial development and similar obligations.....		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.....	86,307,392	0.2	86,307,392	0.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	347,040,521	1.0	347,040,521	1.0
1.513 All other.....		0.0		0.0
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	198,293,871	0.6	198,293,871	0.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521.....		0.0		0.0
1.523 All other.....	8,564,575,933	24.6	8,564,575,933	24.6
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	8,151,415,828	23.4	8,151,415,828	23.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	3,200,258,583	9.2	3,200,258,583	9.2
2.3 Affiliated securities.....		0.0		0.0
3. Equity interests:				
3.1 Investments in mutual funds.....	74,988,947	0.2	74,988,947	0.2
3.2 Preferred stocks:				
3.21 Affiliated.....		0.0		0.0
3.22 Unaffiliated.....	215,637,153	0.6	215,637,153	0.6
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated.....		0.0		0.0
3.32 Unaffiliated.....		0.0		0.0
3.4 Other equity securities:				
3.41 Affiliated.....	4,177,189,310	12.0	4,177,189,310	12.0
3.42 Unaffiliated.....	37,614,408	0.1	37,614,408	0.1
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated.....		0.0		0.0
3.52 Unaffiliated.....		0.0		0.0
4. Mortgage loans:				
4.1 Construction and land development.....		0.0		0.0
4.2 Agricultural.....	248,123,981	0.7	248,123,981	0.7
4.3 Single family residential properties.....		0.0		0.0
4.4 Multifamily residential properties.....		0.0		0.0
4.5 Commercial loans.....	2,363,572,337	6.8	2,363,572,337	6.8
4.6 Mezzanine real estate loans.....		0.0		0.0
5. Real estate investments:				
5.1 Property occupied by company.....	103,797,071	0.3	103,797,071	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0		0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0		0.0
6. Contract loans.....	953,690,067	2.7	953,690,067	2.7
7. Receivables for securities.....	18,659,174	0.1	18,659,174	0.1
8. Cash, cash equivalents and short-term investments.....	2,870,521,531	8.2	2,870,521,531	8.2
9. Other invested assets.....	905,671,540	2.6	893,632,030	2.6
10. Total invested assets.....	34,883,583,361	100.0	34,871,543,851	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		100,793,931
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	(3,003,140)	
8.2	Totals, Part 3, Column 9.....		(3,003,140)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		103,797,071
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		103,797,071

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,929,202,958
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	62,053,129	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	19,840,582	81,893,711
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		1,446,293
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	5,950,458	5,950,458
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(36,483,832)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		219,088,579
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		717,039
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,762,203,969
12.	Total valuation allowance.....		(150,507,652)
13.	Subtotal (Line 11 plus Line 12).....		2,611,696,317
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		2,611,696,317

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		950,545,042
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	(408,446)	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	93,335,455	92,927,009
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		85,653
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	1,277,383	
5.2	Totals, Part 3, Column 9.....	15,213,914	16,491,297
6.	Total gain (loss) on disposals, Part 3, Column 19.....		3,240,151
7.	Deduct amounts received on disposals, Part 3, Column 16.....		185,078,840
8.	Deduct amortization of premium and depreciation.....		128,910
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	597,136	
9.2	Totals, Part 3, Column 14.....	(75,828)	521,308
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	155,803,050	
10.2	Totals, Part 3, Column 11.....	3,573,087	159,376,137
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		719,226,574
12.	Deduct total nonadmitted amounts.....		12,039,510
13.	Statement value at end of current period (Line 11 minus Line 12).....		707,187,064

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		29,583,392,907
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		13,452,027,340
3.	Accrual of discount.....		77,817,969
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(10,142,784)	
4.2	Part 2, Section 1, Column 15.....	(200,051)	
4.3	Part 2, Section 2, Column 13.....	1,130,667,146	
4.4	Part 4, Column 11.....	28,441,151	1,148,765,462
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(240,917,725)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		15,430,427,281
7.	Deduct amortization of premium.....		152,619,123
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	8,546,073	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	9,429,279	17,975,352
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	782,752,608	
9.2	Part 2, Section 1, Column 17.....	55,548,778	
9.3	Part 2, Section 2, Column 14.....	38,805,401	
9.4	Part 4, Column 13.....	159,360,452	1,036,467,239
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		27,419,547,661
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		27,419,547,661

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.....	1,497,551,576	1,304,039,055	1,485,279,245	1,808,754,367
	2. Canada.....	20,965,543	23,032,975	21,037,496	20,585,000
	3. Other Countries.....	59,541,470	61,374,810	63,902,407	58,363,750
	4. Totals.....	1,578,058,589	1,388,446,840	1,570,219,148	1,887,703,117
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	28,160,994	23,758,473	28,126,718	28,525,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	75,775,703	69,737,269	75,772,474	75,625,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,334,846,794	1,191,376,830	1,295,935,612	1,616,631,172
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (Unaffiliated)	8. United States.....	15,903,639,704	13,454,899,329	16,993,850,058	16,653,694,698
	9. Canada.....	570,220,663	584,233,833	570,369,403	561,086,000
	10. Other Countries.....	3,423,415,395	3,231,475,629	3,408,962,999	3,742,651,922
	11. Totals.....	19,897,275,762	17,270,608,791	20,973,182,460	20,957,432,620
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	22,914,117,842	19,943,928,203	23,943,236,412	24,565,916,909
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	85,573,372	67,230,889	85,577,082	
	15. Canada.....				
	16. Other Countries.....	130,063,781	119,778,155	130,304,506	
	17. Totals.....	215,637,153	187,009,044	215,881,588	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	215,637,153	187,009,044	215,881,588	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	90,783,361	90,783,351	75,255,136	
	21. Canada.....				
	22. Other Countries.....	21,819,994	21,819,994	6,823,903	
	23. Totals.....	112,603,355	112,603,345	82,079,039	
Parent, Subsidiaries and Affiliates	24. Totals.....	4,177,189,310	4,177,189,310	2,806,555,245	
	25. Total Common Stocks.....	4,289,792,665	4,289,792,655	2,888,634,284	
	26. Total Stocks.....	4,505,429,818	4,476,801,699	3,104,515,872	
	27. Total Bonds and Stocks....	27,419,547,660	24,420,729,902	27,047,752,284	

SCHEDULE D - PART 1A - SECTION 1

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

5015

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	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.....	60,683,399	507,261,438	139,090,909	183,229,180	652,285,512	1,542,550,439	6.0	2,639,979,487	9.2	1,542,550,439	
1.2	Class 2.....						0	0.0		0.0		
1.3	Class 3.....						0	0.0		0.0		
1.4	Class 4.....						0	0.0		0.0		
1.5	Class 5.....						0	0.0		0.0		
1.6	Class 6.....						0	0.0		0.0		
1.7	Totals.....	60,683,399	507,261,438	139,090,909	183,229,180	652,285,512	1,542,550,439	6.0	2,639,979,487	9.2	1,542,550,439	0
2.	All Other Governments											
2.1	Class 1.....	24,787,301	19,946,573	3,500,000	22,568,556		70,802,429	0.3	271,882,421	0.9	61,802,438	8,999,991
2.2	Class 2.....			12,468,750	2,235,678		14,704,428	0.1	27,387,085	0.1	2,235,678	12,468,750
2.3	Class 3.....						0	0.0	12,005,121	0.0		
2.4	Class 4.....						0	0.0	6,243,886	0.0		
2.5	Class 5.....						0	0.0		0.0		
2.6	Class 6.....						0	0.0		0.0		
2.7	Totals.....	24,787,301	19,946,573	15,968,750	24,804,233	0	85,506,857	0.3	317,518,513	1.1	64,038,115	21,468,741
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	Class 1.....					28,160,994	28,160,994	0.1	28,153,325	0.1	28,160,994	
3.2	Class 2.....						0	0.0		0.0		
3.3	Class 3.....						0	0.0		0.0		
3.4	Class 4.....						0	0.0		0.0		
3.5	Class 5.....						0	0.0		0.0		
3.6	Class 6.....						0	0.0		0.0		
3.7	Totals.....	0	0	0	0	28,160,994	28,160,994	0.1	28,153,325	0.1	28,160,994	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Class 1.....				60,000,000	15,775,703	75,775,703	0.3	59,326,610	0.2	75,775,703	
4.2	Class 2.....						0	0.0		0.0		
4.3	Class 3.....						0	0.0		0.0		
4.4	Class 4.....						0	0.0		0.0		
4.5	Class 5.....						0	0.0		0.0		
4.6	Class 6.....						0	0.0		0.0		
4.7	Totals.....	0	0	0	60,000,000	15,775,703	75,775,703	0.3	59,326,610	0.2	75,775,703	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Class 1.....	108,297,293	215,543,527	112,390,493	403,636,107	326,141,089	1,166,008,509	4.5	1,316,985,318	4.6	934,892,269	231,116,241
5.2	Class 2.....	376,444	1,729,777	2,768,887	43,665,883	110,871,231	159,412,222	0.6	144,724,444	0.5	82,881,000	76,531,222
5.3	Class 3.....				9,390,653		9,390,653	0.0	9,390,395	0.0		9,390,653
5.4	Class 4.....						0	0.0		0.0		
5.5	Class 5.....						0	0.0	41,751	0.0		
5.6	Class 6.....	8,083	21,687	5,640			35,410	0.0		0.0	35,410	
5.7	Totals.....	108,681,820	217,294,991	115,165,020	456,692,643	437,012,320	1,334,846,794	5.2	1,471,141,908	5.1	1,017,808,679	317,038,116

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

901S

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	4,240,199,292	3,042,897,009	3,357,988,231	1,185,788,134	3,208,632,119	15,035,504,785	58.4	17,500,304,852	61.1	10,171,165,414	4,864,339,371
6.2 Class 2.....	274,698,098	1,557,889,423	1,507,915,599	684,859,766	1,011,901,477	5,037,264,363	19.6	5,356,101,923	18.7	2,942,491,527	2,094,772,836
6.3 Class 3.....	55,347,175	391,758,165	294,546,523	30,644,843	49,905,017	822,201,723	3.2	685,704,502	2.4	228,397,087	593,804,636
6.4 Class 4.....	78,403,700	252,290,165	94,759,697	3,716,904	548,361	429,718,827	1.7	244,143,516	0.9	202,954,430	226,764,398
6.5 Class 5.....	2,023,954	266,958,644	39,825,283	15,213	114,406	308,937,500	1.2	193,121,851	0.7	80,423,822	228,513,678
6.6 Class 6.....	1,945,690	10,639,821	3,967,820	377,727	3,001	16,934,059	0.1	26,200,066	0.1	7,008,141	9,925,919
6.7 Totals.....	4,652,617,909	5,522,433,227	5,299,003,153	1,905,402,588	4,271,104,381	21,650,561,258	84.1	24,005,576,710	83.8	13,632,440,421	8,018,120,837
7. Credit Tenant Loans											
7.1 Class 1.....	5,272,072	11,825,954	19,550,707	20,028,036	6,892,101	63,568,870	0.2	83,744,828	0.3		63,568,870
7.2 Class 2.....	852,884	4,657,599	9,628,772	20,870,273		36,009,529	0.1	38,053,771	0.1		36,009,529
7.3 Class 3.....						0	0.0	354,445	0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....	280,569	573,785				854,355	0.0	973,252	0.0		854,355
7.7 Totals.....	6,405,526	17,057,339	29,179,479	40,898,308	6,892,101	100,432,753	0.4	123,126,296	0.4	0	100,432,753
8. Hybrid Securities											
8.1 Class 1.....				121,733,125	406,273,107	528,006,232	2.1		0.0	360,892,809	167,113,423
8.2 Class 2.....				46,997,389	221,172,988	268,170,377	1.0		0.0	238,291,671	29,878,706
8.3 Class 3.....				48,617,839	60,216,775	108,834,614	0.4		0.0	100,541,893	8,292,721
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....					10,361,594	10,361,594	0.0		0.0	10,361,594	
8.7 Totals.....	0	0	0	217,348,353	698,024,464	915,372,817	3.6	0	0.0	710,087,967	205,284,849
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1.....						0	0.0		0.0		
9.2 Class 2.....						0	0.0		0.0		
9.3 Class 3.....						0	0.0		0.0		
9.4 Class 4.....						0	0.0		0.0		
9.5 Class 5.....						0	0.0		0.0		
9.6 Class 6.....						0	0.0		0.0		
9.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

SIO7

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10.	Total Bonds Current Year											
10.1	Class 1.....	(d).....4,439,239,357	3,797,474,501	3,632,520,340	1,996,983,137	4,644,160,626	18,510,377,961	71.9	XXX.....	XXX.....	13,175,240,066	5,335,137,895
10.2	Class 2.....	(d).....275,927,427	1,564,276,799	1,532,782,008	798,628,989	1,343,945,695	5,515,560,918	21.4	XXX.....	XXX.....	3,265,899,876	2,249,661,042
10.3	Class 3.....	(d).....55,347,175	391,758,165	294,546,523	88,653,335	110,121,792	940,426,990	3.7	XXX.....	XXX.....	328,938,980	611,488,010
10.4	Class 4.....	(d).....78,403,700	252,290,165	94,759,697	3,716,904	548,361	429,718,827	1.7	XXX.....	XXX.....	202,954,430	226,764,398
10.5	Class 5.....	(d).....2,023,954	266,958,644	39,825,283	15,213	114,406	(c).....308,937,500	1.2	XXX.....	XXX.....	80,423,822	228,513,678
10.6	Class 6.....	(d).....2,234,342	11,235,293	3,973,460	377,727	10,364,595	(c).....28,185,418	0.1	XXX.....	XXX.....	17,405,144	10,780,273
10.7	Totals.....	4,853,175,955	6,283,993,568	5,598,407,311	2,888,375,306	6,109,255,474	(b).....25,733,207,614	100.0	XXX.....	XXX.....	17,070,862,318	8,662,345,297
10.8	Line 10.7 as a % of Col. 6.....	18.9	24.4	21.8	11.2	23.7	100.0	XXX.....	XXX.....	XXX.....	66.3	33.7
11.	Total Bonds Prior Year											
11.1	Class 1.....	3,906,897,839	5,447,681,709	6,091,401,197	2,083,584,245	4,370,811,850	XXX.....	XXX.....	21,900,376,840	76.5	15,454,786,149	6,445,590,691
11.2	Class 2.....	368,645,055	2,002,638,189	1,538,507,978	706,147,162	950,328,840	XXX.....	XXX.....	5,566,267,223	19.4	3,512,624,299	2,053,642,925
11.3	Class 3.....	46,201,070	357,768,149	197,183,578	51,330,695	54,970,970	XXX.....	XXX.....	707,454,463	2.5	264,865,983	442,588,480
11.4	Class 4.....	18,619,708	147,899,299	77,539,125	3,584,295	2,744,975	XXX.....	XXX.....	250,387,402	0.9	82,183,976	168,203,426
11.5	Class 5.....	16,904,001	90,709,247	78,052,721	5,498,083	1,999,550	XXX.....	XXX.....	(c).....193,163,602	0.7	88,612,494	104,551,108
11.6	Class 6.....	8,582,834	13,554,660	4,493,405	464,990	77,428	XXX.....	XXX.....	(c).....27,173,318	0.1	17,820,635	9,352,683
11.7	Totals.....	4,365,850,507	8,060,251,253	7,987,178,005	2,850,609,471	5,380,933,613	XXX.....	XXX.....	(b).....28,644,822,848	100.0	19,420,893,535	9,223,929,313
11.8	Line 11.7 as a % of Col. 8.....	15.2	28.1	27.9	10.0	18.8	XXX.....	XXX.....	100.0	XXX.....	67.8	32.2
12.	Total Publicly Traded Bonds											
12.1	Class 1.....	3,566,629,031	2,296,874,213	2,336,822,341	1,413,814,360	3,561,100,121	13,175,240,066	51.2	15,454,786,149	54.0	13,175,240,066	XXX.....
12.2	Class 2.....	154,501,381	705,821,615	746,313,180	576,578,740	1,082,684,960	3,265,899,876	12.7	3,512,624,299	12.3	3,265,899,876	XXX.....
12.3	Class 3.....	11,025,480	97,333,142	61,609,101	64,705,056	94,266,200	328,938,980	1.3	264,865,983	0.9	328,938,980	XXX.....
12.4	Class 4.....	43,205,872	105,522,473	50,038,864	3,680,119	507,100	202,954,430	0.8	82,183,976	0.3	202,954,430	XXX.....
12.5	Class 5.....	1,157,789	69,458,506	9,791,153	15,213	1,160	80,423,822	0.3	88,612,494	0.3	80,423,822	XXX.....
12.6	Class 6.....	1,362,541	2,899,293	2,401,934	377,591	10,363,785	17,405,144	0.1	17,820,635	0.1	17,405,144	XXX.....
12.7	Totals.....	3,777,882,095	3,277,909,242	3,206,976,574	2,059,171,080	4,748,923,327	17,070,862,318	66.3	19,420,893,535	67.8	17,070,862,318	XXX.....
12.8	Line 12.7 as a % of Col. 6.....	22.1	19.2	18.8	12.1	27.8	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	14.7	12.7	12.5	8.0	18.5	66.3	XXX.....	XXX.....	XXX.....	66.3	XXX.....
13.	Total Privately Placed Bonds											
13.1	Class 1.....	872,610,326	1,500,600,288	1,295,697,999	583,168,777	1,083,060,505	5,335,137,895	20.7	6,445,590,691	22.5	XXX.....	5,335,137,895
13.2	Class 2.....	121,426,045	858,455,184	786,468,828	222,050,250	261,260,735	2,249,661,042	8.7	2,053,642,925	7.2	XXX.....	2,249,661,042
13.3	Class 3.....	44,321,695	294,425,023	232,937,422	23,948,278	15,855,592	611,488,010	2.4	442,588,480	1.5	XXX.....	611,488,010
13.4	Class 4.....	35,197,828	146,767,692	44,720,833	36,785	41,260	226,764,398	0.9	168,203,426	0.6	XXX.....	226,764,398
13.5	Class 5.....	866,165	197,500,138	30,034,130	.....	.....113,246	228,513,678	0.9	104,551,108	0.4	XXX.....	228,513,678
13.6	Class 6.....	871,801	8,336,000	1,571,526	137	810	10,780,273	0.0	9,352,683	0.0	XXX.....	10,780,273
13.7	Totals.....	1,075,293,860	3,006,084,325	2,391,430,737	829,204,227	1,360,332,147	8,662,345,297	33.7	9,223,929,313	32.2	XXX.....	8,662,345,297
13.8	Line 13.7 as a % of Col. 6.....	12.4	34.7	27.6	9.6	15.7	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	4.2	11.7	9.3	3.2	5.3	33.7	XXX.....	XXX.....	XXX.....	XXX.....	33.7

(a) Includes \$.....6,194,607,465 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....275,880,176 current year, \$.....193,289,898 prior year of bonds with Z designations and \$.....2,149,696 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 \$.....24,990,702 current year, \$.....26,400,686 prior year of bonds with 5* designations and \$.....2,149,696 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....418,568,113; 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 10.7	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.....	48,198,161	460,175,637	119,477,802	176,506,322	651,885,124	1,456,243,047	5.7	2,611,307,827	9.1	1,456,243,047	
1.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	12,485,238	47,085,801	19,613,106	6,722,858	400,388	86,307,392	0.3	28,671,659	0.1	86,307,392	
1.7	Totals.....	60,683,399	507,261,438	139,090,909	183,229,180	652,285,512	1,542,550,439	6.0	2,639,979,487	9.2	1,542,550,439	0
2.	All Other Governments											
2.1	Issuer Obligations.....	24,787,301	19,946,573	15,968,750	24,804,233		85,506,857	0.3	317,518,513	1.1	64,038,115	21,468,741
2.2	Single Class Mortgage-Backed/Asset-Backed Securities.....						0	0.0		0.0		
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3	Defined.....						0	0.0		0.0		
2.4	Other.....						0	0.0		0.0		
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
2.5	Defined.....						0	0.0		0.0		
2.6	Other.....						0	0.0		0.0		
2.7	Totals.....	24,787,301	19,946,573	15,968,750	24,804,233	0	85,506,857	0.3	317,518,513	1.1	64,038,115	21,468,741
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....					28,160,994	28,160,994	0.1	28,153,325	0.1	28,160,994	
3.2	Single Class Mortgage-Backed/Asset-Backed Securities.....						0	0.0		0.0		
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3	Defined.....						0	0.0		0.0		
3.4	Other.....						0	0.0		0.0		
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
3.5	Defined.....						0	0.0		0.0		
3.6	Other.....						0	0.0		0.0		
3.7	Totals.....	0	0	0	0	28,160,994	28,160,994	0.1	28,153,325	0.1	28,160,994	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....				60,000,000	15,775,703	75,775,703	0.3	59,326,610	0.2	75,775,703	
4.2	Single Class Mortgage-Backed/Asset-Backed Securities.....						0	0.0		0.0		
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3	Defined.....						0	0.0		0.0		
4.4	Other.....						0	0.0		0.0		
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
4.5	Defined.....						0	0.0		0.0		
4.6	Other.....						0	0.0		0.0		
4.7	Totals.....	0	0	0	60,000,000	15,775,703	75,775,703	0.3	59,326,610	0.2	75,775,703	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	1,313,293	5,755,745	22,606,298	329,901,322	415,961,162	775,537,821	3.0	740,104,308	2.6	458,499,705	317,038,116
5.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	99,033,890	185,060,927	50,375,736	11,927,490	642,478	347,040,521	1.3	394,288,064	1.4	347,040,521	
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3	Defined.....	7,804,871	24,099,603	38,522,476	107,422,831	20,408,680	198,258,461	0.8	332,975,461	1.2	198,258,461	
5.4	Other.....	8,083	21,687	5,640			35,410	0.0		0.0	35,410	
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
5.5	Defined.....						0	0.0	3,774,076	0.0		
5.6	Other.....	521,683	2,357,029	3,654,870	7,441,000		13,974,582	0.1		0.0	13,974,582	
5.7	Totals.....	108,681,820	217,294,991	115,165,020	456,692,643	437,012,320	1,334,846,794	5.2	1,471,141,908	5.1	1,017,808,679	317,038,116

801S

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

601S

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 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	2,935,792,305	1,893,579,842	2,530,389,276	1,570,511,583	3,892,881,402	12,823,154,407	49.8	13,063,727,788	45.6	9,354,566,426	3,468,587,981
6.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	11,133,215	10,822,094	11,046,505	3,904,565		36,906,380	0.1	73,110,894	0.3	31,035,505	5,870,875
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3	Defined.....	225,041,009	376,871,890	95,702,934	25,492,782	466,647	723,575,261	2.8	1,713,045,945	6.0	717,076,126	6,499,135
6.4	Other.....	101,937,627	283,949,160	55,330,999	14,953,432	8,750,035	464,921,253	1.8	148,024,368	0.5	451,824,874	13,096,379
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5	Defined.....	394,280,816	1,230,264,367	1,323,037,088	131,028,864	321,815,015	3,400,426,150	13.2	2,714,801,718	9.5	2,038,288,404	1,362,137,746
6.6	Other.....	984,432,937	1,726,945,874	1,283,496,352	159,511,363	47,191,282	4,201,577,807	16.3	6,292,865,997	22.0	1,039,649,085	3,161,928,722
6.7	Totals.....	4,652,617,909	5,522,433,227	5,299,003,153	1,905,402,588	4,271,104,381	21,650,561,258	84.1	24,005,576,710	83.8	13,632,440,421	8,018,120,837
7.	Credit Tenant Loans											
7.1	Issuer Obligations.....	6,405,526	17,057,339	29,179,479	40,898,308	6,892,101	100,432,753	0.4	123,126,296	0.4		100,432,753
7.2	Single Class Mortgage-Backed Securities.....						0	0.0		0.0		
7.7	Totals.....	6,405,526	17,057,339	29,179,479	40,898,308	6,892,101	100,432,753	0.4	123,126,296	0.4	0	100,432,753
8.	Hybrid Securities											
8.1	Issuer Obligations.....				217,348,353	698,024,464	915,372,817	3.6		0.0	710,087,967	205,284,849
8.2	Single Class Mortgage-Backed/Asset-Backed Securities.....						0	0.0		0.0		
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3	Defined.....						0	0.0		0.0		
8.4	Other.....						0	0.0		0.0		
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
8.5	Defined.....						0	0.0		0.0		
8.6	Other.....						0	0.0		0.0		
8.7	Totals.....	0	0	0	217,348,353	698,024,464	915,372,817	3.6	0	0.0	710,087,967	205,284,849
9.	Parent, Subsidiaries and Affiliates											
9.1	Issuer Obligations.....						0	0.0		0.0		
9.2	Single Class Mortgage-Backed/Asset-Backed Securities.....						0	0.0		0.0		
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3	Defined.....						0	0.0		0.0		
9.4	Other.....						0	0.0		0.0		
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
9.5	Defined.....						0	0.0		0.0		
9.6	Other.....						0	0.0		0.0		
9.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

\$10

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 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10.	Total Bonds Current Year											
10.1	Issuer Obligations.....	3,016,496,586	2,396,515,135	2,717,621,605	2,419,970,122	5,709,580,950	16,260,184,398	63.2	XXX	XXX	12,147,371,958	4,112,812,440
10.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	122,652,343	242,968,823	81,035,348	22,554,914	1,042,866	470,254,293	1.8	XXX	XXX	464,383,418	5,870,875
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3	Defined.....	232,845,881	400,971,492	134,225,410	132,915,612	20,875,327	921,833,722	3.6	XXX	XXX	915,334,587	6,499,135
10.4	Other.....	101,945,710	283,970,847	55,336,639	14,953,432	8,750,035	464,956,663	1.8	XXX	XXX	451,860,284	13,096,379
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5	Defined.....	394,280,816	1,230,264,367	1,323,037,088	131,028,864	321,815,015	3,400,426,150	13.2	XXX	XXX	2,038,288,404	1,362,137,746
10.6	Other.....	984,954,619	1,729,302,903	1,287,151,222	166,952,363	47,191,282	4,215,552,389	16.4	XXX	XXX	1,053,623,667	3,161,928,722
10.7	Totals.....	4,853,175,955	6,283,993,568	5,598,407,311	2,888,375,306	6,109,255,474	25,733,207,615	100.0	XXX	XXX	17,070,862,318	8,662,345,297
10.8	Line 10.7 as a % of Col. 6.....	18.9	24.4	21.8	11.2	23.7	100.0	XXX	XXX	XXX	66.3	33.7
11.	Total Bonds Prior Year											
11.1	Issuer Obligations.....	3,264,275,642	2,384,006,320	4,353,029,114	2,149,330,355	4,792,623,236	XXX	XXX	16,943,264,667	59.1	13,224,781,520	3,718,483,147
11.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	68,251,267	189,542,312	142,985,370	81,807,892	13,483,776	XXX	XXX	496,070,617	1.7	466,466,253	29,604,364
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3	Defined.....	324,553,525	1,155,920,335	342,596,846	194,417,594	28,533,106	XXX	XXX	2,046,021,406	7.1	1,754,215,878	291,805,527
11.4	Other.....	49,660,063	64,053,767	26,921,731	5,126,309	2,262,497	XXX	XXX	148,024,368	0.5	133,560,357	14,464,011
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5	Defined.....	91,562,322	1,045,766,807	1,136,864,693	114,183,970	330,198,001	XXX	XXX	2,718,575,794	9.5	1,294,522,666	1,424,053,128
11.6	Other.....	567,547,688	3,220,961,711	1,984,780,250	305,743,351	213,832,997	XXX	XXX	6,292,865,997	22.0	2,547,346,861	3,745,519,136
11.7	Totals.....	4,365,850,507	8,060,251,253	7,987,178,005	2,850,609,471	5,380,933,613	XXX	XXX	28,644,822,848	100.0	19,420,893,535	9,223,929,313
11.8	Line 11.7 as a % of Col. 8.....	15.2	28.1	27.9	10.0	18.8	XXX	XXX	100.0	XXX	67.8	32.2
12.	Total Publicly Traded Bonds											
12.1	Issuer Obligations.....	2,943,511,031	1,461,311,572	1,227,492,677	1,848,941,919	4,666,114,760	12,147,371,959	47.2	13,224,781,520	46.2	12,147,371,959	XXX
12.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	121,663,049	238,087,241	81,035,348	22,554,914	1,042,866	464,383,418	1.8	466,466,253	1.6	464,383,418	XXX
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3	Defined.....	231,619,894	397,953,951	132,633,511	132,251,903	20,875,327	915,334,587	3.6	1,754,215,878	6.1	915,334,587	XXX
12.4	Other.....	97,765,683	281,152,031	55,148,708	14,865,982	2,927,880	451,860,284	1.8	133,560,357	0.5	451,860,284	XXX
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5	Defined.....	240,897,588	714,826,396	1,058,496,569	3,516,360	20,551,492	2,038,288,404	7.9	1,294,522,666	4.5	2,038,288,404	XXX
12.6	Other.....	142,424,850	184,578,051	652,169,761	37,040,002	37,411,003	1,053,623,667	4.1	2,547,346,861	8.9	1,053,623,667	XXX
12.7	Totals.....	3,777,882,096	3,277,909,242	3,206,976,574	2,059,171,080	4,748,923,327	17,070,862,319	66.3	19,420,893,535	67.8	17,070,862,319	XXX
12.8	Line 12.7 as a % of Col. 6.....	22.1	19.2	18.8	12.1	27.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	14.7	12.7	12.5	8.0	18.5	66.3	XXX	XXX	XXX	66.3	XXX
13.	Total Privately Placed Bonds											
13.1	Issuer Obligations.....	72,985,555	935,203,563	1,490,128,929	571,028,203	1,043,466,190	4,112,812,440	16.0	3,718,483,147	13.0	XXX	4,112,812,440
13.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	989,294	4,881,581				5,870,875	0.0	29,604,364	0.1	XXX	5,870,875
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3	Defined.....	1,225,986	3,017,541	1,591,899	663,709		6,499,135	0.0	291,805,527	1.0	XXX	6,499,135
13.4	Other.....	4,180,027	2,818,816	187,930	87,450	5,822,155	13,096,379	0.1	14,464,011	0.1	XXX	13,096,379
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5	Defined.....	153,383,229	515,437,971	264,540,519	127,512,504	301,263,523	1,362,137,746	5.3	1,424,053,128	5.0	XXX	1,362,137,746
13.6	Other.....	842,529,769	1,544,724,852	634,981,461	129,912,361	9,780,279	3,161,928,722	12.3	3,745,519,136	13.1	XXX	3,161,928,722
13.7	Totals.....	1,075,293,860	3,006,084,325	2,391,430,737	829,204,227	1,360,332,147	8,662,345,297	33.7	9,223,929,313	32.2	XXX	8,662,345,297
13.8	Line 13.7 as a % of Col. 6.....	12.4	34.7	27.6	9.6	15.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	4.2	11.7	9.3	3.2	5.3	33.7	XXX	XXX	XXX	XXX	33.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	2,893,050,751	2,893,050,751			
2. Cost of short-term investments acquired.....	16,031,379,798	16,031,379,798			
3. Accrual of discount.....	1,095,918	1,095,918			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	5,177,907	5,177,907			
6. Deduct consideration received on disposals.....	16,113,931,417	16,113,931,417			
7. Deduct amortization of premium.....	522,775	522,775			
8. Total foreign exchange change in book/adjusted carrying value.....	(3,413,061)	(3,413,061)			
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,812,837,121	2,812,837,121	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,812,837,121	2,812,837,121	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1.	Book value, December 31, prior year (Line 8, prior year).....		282,259,934
2.	Cost/option premium (Section 2, Column 7).....		447,133,331
3.	Increase/(decrease) by adjustment (Section 1, Column 12) plus (Section 3, Column 13).....		
4.	Gain/(loss) on termination:		
4.1	Recognized (Section 3, Column 14).....	126,307,803	
4.2	Used to adjust basis of hedged item (Section 3, Column 15).....		126,307,803
5.	Consideration received on terminations (Section 3, Column 12).....		385,510,888
6.	Used to adjust basis on open contracts (Section 1, Column 13).....		
7.	Disposition of deferred amount on contracts terminated in prior year:		
7.1	Recognized.....		
7.2	Used to adjust basis of hedged item.....		0
8.	Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7).....		470,190,180

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

1.	Book value, December 31, prior year (Line 8, prior year).....		(0)
2.	Consideration received (Section 2, Column 7).....		
3.	Increase/(decrease) by adjustment (Section 1, Column 12) plus (Section 3, Column 13).....		
4.	Gain/(loss) on termination:		
4.1	Recognized (Section 3, Column 14).....		
4.2	Used to adjust basis (Section 3, Column 15).....		0
5.	Consideration paid on terminations (Section 3, Column 12).....		
6.	Used to adjust basis on open contracts (Section 1, Column 13).....		
7.	Disposition of deferred amount on contracts terminated in prior year:		
7.1	Recognized.....		
7.2	Used to adjust basis.....		0
8.	Book value, December 31, current year.....		(0)

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, December 31, prior year (Line 8, prior year).....	(7,480,812)
2.	Cost or (consideration received) (Section 2, Column 7).....	109,037,712
3.	Increase/(decrease) by adjustment (Section 1, Column 12) plus (Section 3, Column 13).....	(15,275,763)
4.	Gain/(loss) on termination:	
4.1	Recognized (Section 3, Column 14).....	(234,107,414)
4.2	Used to adjust basis of hedged item (Section 3, Column 15).....	(234,107,414)
5.	Consideration received (or paid) on terminations (Section 3, Column 12).....	(136,588,414)
6.	Used to adjust basis of hedged item on open contracts (Section 1, Column 13).....	24,757,089
7.	Disposition of deferred amount on contracts terminated in prior year:	
7.1	Recognized.....	
7.2	Used to adjust basis of hedged item.....	0
8.	Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7).....	(35,994,952)

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1.	Book value, December 31, prior year (Line 8, prior year).....	0
2.	Change in total variation margin on open contracts (difference between years - Section 1, Column 6).....	10,842,432
3.1	Change in variation margin on open contracts used to adjust basis of hedged item (Section 1, Column 11).....	
3.2	Change in variation margin on open contracts recognized (difference between years - Section 1, Column 10).....	10,842,432
4.1	Variation margin on contracts terminated during the year (Section 3, Column 6).....	(245,156,644)
4.2	Less:	
4.21	Gain/(loss) recognized in current year (Section 3, Column 11).....	(245,156,644)
4.22	Gain/(loss) used to adjust basis of hedge (Section 3, Column 12).....	(245,156,644)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.1	Net additions to cash deposits (Section 2, Column 7).....	
5.2	Less: Net reductions to cash deposits (Section 3, Column 9).....	0
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2).....	0
7.	Disposition of gain/(loss) on contracts terminated in prior year:	
7.1	Recognized.....	
7.2	Used to adjust basis of hedged item.....	0
8.	Book value, December 31, current year (Lines 6 + 7.1 + 7.2).....	0

SCHEDULE DB - PART E - VERIFICATION

Statement Value and Fair Value of Open Contracts

	Statement Value
1.	Part A, Section 1, Column 10.....
2.	Part B, Section 1, Column 10.....
3.	Part C, Section 1, Column 10.....
4.	Part D, Section 1, Column 9 - 12.....
5.	Lines (1) - (2) + (3) + (4).....
6.	Part E, Section 1, Column 4.....
7.	Part E, Section 1, Column 5.....
8.	Lines (5) - (6) - (7).....
	Fair Value
9.	Part A, Section 1, Column 11.....
10.	Part B, Section 1, Column 11.....
11.	Part C, Section 1, Column 11.....
12.	Part D, Section 1, Column 9.....
13.	Lines (9) - (10) + (11) + (12).....
14.	Part E, Section 1, Column 7.....
15.	Part E, Section 1, Column 8.....
16.	Lines (13) - (14) - (15).....

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
Replicated Assets Open											
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,846,625	1,876,745	CDS: FTD_05-05 REC 0.72%.....	(1,179)	12513X AB 8	CD_06-CD2.....	1,846,625	1,877,924	1FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	7,881,665	8,111,579	CDS: FTD_05-05 REC 0.72%.....	(5,019)	22540V GE 6	CSFB_01-CKN5.....	7,881,665	8,116,598	1FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	4,399,903	4,343,923	CDS: FTD_05-05 REC 0.72%.....	(2,797)	22541S HT 8	CSFB_04-C2.....	4,399,903	4,346,720	1FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	4,379,520	2,499,019	CDS: FTD_05-05 REC 0.72%.....	(2,797)	36170U AB 7	GFORC_05-RR.....	4,379,520	2,501,817	2FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	2,857,532	1,705,951	CDS: FTD_05-05 REC 0.72%.....	(1,846)	36246L AG 6	GSMS_07-GG10.....	2,857,532	1,707,797	1FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,876,333	1,878,779	CDS: FTD_05-05 REC 0.72%.....	(1,253)	46625M 2L 2	JPMCC_04-CB8.....	1,876,333	1,880,032	1FE.....
009158E#9.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,646,297	1,692,921	CDS: FTD_05-05 REC 0.72%.....	(1,040)	74438W AB 2	PMCF_01-ROCK.....	1,646,297	1,693,961	1FE.....
494368C*2.....	BOND WITH CREDIT DEFAULT SWAP	1.....	25,000,000	19,191,158	CDS: FTD_05-02 REC 0.81%.....	23,658	14760N AV 2	NEW JERSEY CASINO REINVEST MBIA.....	25,000,000	19,167,500	2FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	1,401,124	1,271,668	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(176,080)	045424 DY 1	ASC_97-D4.....	1,401,124	1,447,748	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	1,345,709	1,276,940	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(168,890)	045424 DZ 8	ASC_97-D4.....	1,345,709	1,445,830	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,490,785	2,164,962	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(312,758)	07383F MP 0	BSCMS_02-PBW1.....	2,490,785	2,477,721	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,490,861	2,109,432	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(312,758)	07383F MQ 8	BSCMS_02-PBW1.....	2,490,861	2,422,191	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,320,969	2,094,047	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(297,176)	07383F YG 7	BSCMS_04-PWR3.....	2,320,969	2,391,222	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,086,004	1,828,366	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(262,261)	126171 AB 3	COMM_05-C6.....	2,086,004	2,090,627	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	8,076,749	7,270,387	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,010,144)	22540A J7 4	CSFB_01-CF2.....	8,076,749	8,280,531	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	3,900,451	3,497,387	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(490,561)	337367 AD 8	FULBA_98-C2.....	3,900,451	3,987,948	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	14,738,458	12,923,328	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,850,279)	36828Q NT 9	GECMC_05-C3.....	14,738,458	14,773,606	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	12,460,230	7,161,304	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,565,794)	36170U BX 8	GFORC_05-RR2.....	12,460,230	8,727,098	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	5,094,826	4,399,510	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(625,517)	361849 QG 0	GMACC_01-C1.....	5,094,826	5,025,027	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	8,957,653	7,853,569	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,125,930)	59022H JH 6	MLMT_05-CIP1.....	8,957,653	8,979,499	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	14,984,896	14,045,613	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,876,550)	655356 JL 8	NASC_98-D6.....	14,984,896	15,922,163	1FE.....
26056@BF2.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	19,894,361	2,763,970	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(2,502,067)	03762A AA 7	NSCR_07-3A.....	19,894,361	5,266,037	1FE.....
26056R#P3.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	24,144,504	(1,663,702)	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(3,750,926)	14068X AB 3	CAPMK_06-7A.....	24,144,504	2,087,224	1FE.....
26056R#P3.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	30,348,259	10,277,255	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(3,813,441)	18060P AF 0	CLARI_07-1.....	30,348,259	14,090,697	1FE.....
26056R#P3.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	29,850,746	5,204,298	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(3,750,926)	38500V AC 0	GKKRE_06-1A.....	29,850,746	8,955,224	2FE.....
26056R#P3.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	9,950,249	(56,279)	CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	(1,250,309)	81273W AD 1	SEAWL_06-2A.....	9,950,249	1,194,030	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	872,529	752,417	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(113,450)	059497 AV 9	BACM_07-1.....	872,529	865,867	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	6,936,021	6,100,655	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(888,813)	05947U DS 4	BAFU_01-3.....	6,936,021	6,989,468	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	493,859	445,461	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(63,024)	07383F FP 8	BSCMS_01-TOP2.....	493,859	508,484	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	1,442,470	1,283,676	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(185,010)	07383F JB 5	BSCMS_02-TOP6.....	1,442,470	1,468,686	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	8,856,523	7,913,074	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(1,134,500)	07383F PW 2	BSCMS_02-TOP8.....	8,856,523	9,047,573	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,517,394	2,020,947	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(315,139)	17309D AD 5	CGCMT_06-C4.....	2,517,394	2,336,086	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	7,874,121	5,137,489	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(983,233)	20047Q AG 0	COMM_06-C7.....	7,874,121	6,120,722	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,678,150	4,151,978	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(593,210)	22540V N9 9	CSFB_02-CKN2.....	4,678,150	4,745,188	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	6,587,150	5,856,614	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(844,068)	33736X EC 9	FUNBC_01-C4.....	6,587,150	6,700,681	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,874,133	4,352,633	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(630,278)	396789 ER 6	GCCFC_03-C2.....	4,874,133	4,982,911	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,119,015	1,920,911	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(271,574)	36158Y FS 3	GECMC_02-2A.....	2,119,015	2,192,486	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	456,459	399,726	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(58,616)	36828Q NR 3	GECMC_05-C3.....	456,459	458,342	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	5,361,090	2,402,561	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(687,759)	40439X AG 9	HVBMC_03-FL1A.....	5,361,090	3,090,320	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	7,051,170	2,871,299	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(904,574)	40439X AH 7	HVBMC_03-FL1A.....	7,051,170	3,775,873	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	728,537	642,258	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(93,438)	46625M CT 4	JPMCC_01-CIB2.....	728,537	735,696	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	6,889,479	5,605,304	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(882,389)	46625M LU 1	JPMCC_02-C1.....	6,889,479	6,487,692	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	8,308,466	3,645,712	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(1,065,665)	52521T AN 7	LBFRC_06-LLFA.....	8,308,466	4,711,378	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	5,698,354	4,977,132	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(731,525)	52108H 2R 4	LBUBS_05-C1.....	5,698,354	5,708,657	1FE.....
26056@BW5.....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,446,958	2,087,327	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(315,139)	69348H BR 8	PNCMA_00-C1.....	2,446,958	2,402,466	1FE.....

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

SI14.1

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
26056@BW5....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	16,027,464	13,879,144	CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	(2,067,311)	84604K AD 1	SOVC_07-C1.....	16,027,464	15,946,455	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	11,505,923	(279,935)	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(1,430,522)	03702Y AA 8	AHR_04-HY1.....	11,505,923	1,150,588	2FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	829,446	394,543	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(103,125)	05947N FE 9	BALL_04-BBA4.....	829,446	497,668	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	975,819	512,959	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(121,323)	05947N FD 1	BALL_04-BBA4.....	975,819	634,282	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	3,339,390	2,452,052	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(424,631)	12513E AJ 3	CD_05-CD1.....	3,339,390	2,876,684	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	1,486,870	983,756	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(181,985)	17309D AF 0	CGCMT_06-C4.....	1,486,870	1,165,741	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,178,027	1,747,774	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(270,793)	126169 BH 3	COMM_05-F10A.....	2,178,027	2,018,567	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	3,492,780	2,751,436	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(434,642)	200476 AA 7	COMM_07-FL14.....	3,492,780	3,186,078	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	6,102,050	5,375,165	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(758,270)	33736X AC 3	FUNBC_00-C1.....	6,102,050	6,133,435	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,481,257	1,825,387	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(308,494)	46625Y AN 3	JPMCC_04-FL1A.....	2,481,257	2,133,881	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	8,704,279	7,441,032	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(1,079,777)	46625Y SF 1	JPMCC_05-LDP3.....	8,704,279	8,520,808	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	2,007,027	1,760,667	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(249,417)	46625Y TY 9	JPMCC_05-LDP4.....	2,007,027	2,010,084	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,976,675	2,491,176	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(618,749)	52524N AE 7	LBFRC_07-LLFA.....	4,976,675	3,109,924	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,912,469	4,488,470	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(606,616)	52108H FL 3	LBUBS_01-C3.....	4,912,469	5,095,086	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	11,198,763	10,367,848	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(1,385,997)	59022H AD 4	MLMT_02-MW1.....	11,198,763	11,753,844	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,888,953	4,187,761	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(606,616)	59022H DT 6	MLMT_04-KEY2.....	4,888,953	4,794,378	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	9,791,494	4,090,069	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(1,213,232)	59022H JS 2	MLMT_05-CIP1.....	9,791,494	5,303,301	2FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	1,672,211	1,213,956	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(212,316)	59022H ND 0	MLMT_05-LC1.....	1,672,211	1,426,272	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	5,003,229	3,053,694	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(606,616)	59022K AF 2	MLMT_06-C2.....	5,003,229	3,660,310	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	4,879,568	4,249,833	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(606,616)	61746W BH 2	MSDWC_00-LIFE.....	4,879,568	4,856,449	1FE.....
26056@BP0....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	9,783,823	8,109,475	CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	(1,213,232)	92976B FE 7	WBCMT_06-C23.....	9,783,823	9,322,708	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,244,731	(4,169,490)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(4,469,143)	03927R AB 0	ARCAP_06-RR7.....	5,713,875	299,653	2FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,256,359	1,052,176	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(4,469,143)	05950V AC 4	BACM_06-6.....	5,725,502	5,521,319	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,178,144	928,580	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	07383F FQ 6	BSCMS_01-TOP2.....	5,030,853	4,781,290	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	254,590	253,610	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(918,662)	07383F W9 5	BSCMS_04-PWR6.....	1,173,252	1,172,272	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	834,105	632,498	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,400,016)	07383F X4 5	BSCMS_04-PWR6.....	4,234,121	4,032,514	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,282,716	897,542	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	07383F AS 7	BSCMS_99-C1.....	5,135,426	4,750,252	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	951,763	1,042,325	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	20047P AE 7	COMM_05-LP5.....	4,804,473	4,895,035	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,266,250	1,488,164	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(4,549,144)	22540A 3F 3	CSFB_01-CK3.....	5,815,394	6,037,308	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,070,307	1,088,102	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	225458 N2 0	CSFB_05-C4.....	4,923,016	4,940,812	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	568,873	634,025	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,052,724)	33736X AG 4	FUNBC_00-C1.....	2,621,597	2,686,749	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,031,318	1,174,330	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,628,076)	33736X BZ 1	FUNBC_01-C2.....	4,659,394	4,802,406	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	257,806	257,941	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(936,656)	396789 DT 3	GCCFC_03-C1.....	1,194,462	1,194,597	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	529,726	(202,064)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,928,822)	36170U BX 8	GFORC_05-RR2.....	2,458,548	1,726,758	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	598,550	628,335	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,125,153)	361849 MK 5	GMACC_00-C2.....	2,723,702	2,753,487	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,044,834	1,149,088	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,658,592)	361849 NH 1	GMACC_00-C3.....	4,703,426	4,807,680	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	516,562	521,849	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,826,184)	361849 ED 0	GMACC_98-C2.....	2,342,747	2,348,033	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,082,325	(1,146,846)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	46625Y JM 6	JPMCC_05-CB11.....	4,935,035	2,705,864	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	2,509,100	(2,210,483)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(9,047,379)	52521T AL 1	LBFRC_06-LLFA.....	11,556,479	6,836,896	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,066,659	1,067,296	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,852,710)	52108H AW 4	LBUBS_00-C3.....	4,919,369	4,920,006	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	704,685	(1,243,799)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,542,789)	772644 AB 6	RKCD0_06-1A.....	3,247,473	1,298,989	2FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	488,477	(440,825)	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,926,355)	929766 WN 9	WBCMT_04-C15.....	2,414,832	1,485,530	1FE.....
43289#AB4....	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,903,247	2,916,495	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(7,705,420)	98385X AF 3	XTO ENERGY INC.....	9,608,667	10,621,915	2FE.....
12513#EN7....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	5,000,000	702,852	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(435,598)	41154N AB 3	HRBR_06-1A.....	5,000,000	1,138,450	2FE.....
12513#EN7....	BOND WITH CREDIT DEFAULT SWAP	3Z.....	44,990,538	6,591,172	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(3,920,378)	41154N AA 5	HRBR_06-1A.....	44,990,538	10,511,550	1FE.....

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
12513#EN7.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	50,000,000	22,644,024	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(4,355,976)	565853 AA 6	MARRE_06-1A.....	50,000,000	27,000,000	1FE.....
26056@BU9.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	1,269,944	1,192,388	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(107,422)	337367 AE 6	FULBA_98-C2.....	1,269,944	1,299,810	1FE.....
26056@BU9.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	8,644,134	1,146,934	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(751,956)	565853 AC 2	MARRE_06-1A.....	8,644,134	1,898,890	1FE.....
26056@BU9.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	41,127,026	26,606,453	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	(3,496,597)	92977Q AG 3	WBCMT_06-C27.....	41,127,026	30,103,051	1FE.....
77531QA*9.....	BOND WITH CREDIT DEFAULT SWAP.....	2.....	12,552,679	10,592,425	CDS: ROGERS COMMUN INC REC 0.71%.....	(19,587)	350910 AN 5	FTST_06-4TS.....	12,552,679	10,612,011	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	4,287,800	3,887,331	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(382,898)	059512 AB 9	BACM_07-3.....	4,287,800	4,270,229	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	4,040,965	3,046,830	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(382,898)	361849 Q3 9	GMACC_05-C1.....	4,040,965	3,429,728	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	806,400	758,690	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(74,770)	36228C QM 8	GSMS_03-C1.....	806,400	833,460	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	4,209,025	2,346,790	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(382,898)	46625Y GT 4	JPMCC_05-LDP1.....	4,209,025	2,729,688	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	11,793,278	11,021,812	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(1,057,315)	61746W HF 0	MSDWC_01-TOP3.....	11,793,278	12,079,126	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	2,631,357	2,506,809	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(232,078)	045424 DZ 8	ASC_97-D4.....	2,631,357	2,738,887	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	1,905,671	1,698,065	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(174,112)	17275R AH 5	CISCO SYSTEMS INC.....	1,905,671	1,872,177	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	9,583,297	7,936,441	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(870,559)	20046F AG 5	COMM_01-J2A.....	9,583,297	8,807,000	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	5,130,917	2,677,989	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(468,099)	40439X AF 1	HVBMC_03-FL1A.....	5,130,917	3,146,089	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	4,259,269	906,707	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(400,457)	61754J AK 4	MSC_07-T27.....	4,259,269	1,307,164	1FE.....
26056@BS4.....	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	1,485,883	1,395,640	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	(135,474)	929766 AC 7	WBCMT_02-C1.....	1,485,883	1,531,113	1FE.....
9999999	Total.....		680,213,410	383,363,763	XXX.....	(146,345,916)	XXX.....	XXX.....	758,513,928	529,709,679	XXX.....

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....	13	765,312,303	13	771,339,406	12	765,042,781	12	659,639,351	13	765,312,303
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replicated asset statement value.....	XXX	6,312,060	XXX	3,544	XXX	17,556	XXX	21,403,048	XXX	27,736,208
4. Less: Closed or disposed of transactions.....			1	6,000,249					1	6,000,249
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replicated (synthetic) asset statement value.....	XXX	284,957	XXX	299,920	XXX	105,420,986	XXX	828,989	XXX	106,834,852
7. Ending inventory.....	13	771,339,406	12	765,042,781	12	659,639,351	12	680,213,410	12	680,213,410

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	63,355,868	63,355,868	
2. Cost of cash equivalents acquired.....	19,820		19,820
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	57,103,218	57,103,218	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other than temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,272,470	6,252,650	19,820
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	6,272,470	6,252,650	19,820

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Land for Administrative Office.....		Windsor.....	CT...	07/01/2007.....		32,663,488	.....	.....103,797,071	.....	.....(3,003,140)	.....	.....	.....3,003,140	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						32,663,488	0	103,797,071	0	(3,003,140)	0	0	3,003,140	0	0	0
0399999. Total - Properties Occupied by the Reporting Entity.....						32,663,488	0	103,797,071	0	(3,003,140)	0	0	3,003,140	0	0	0
0699999. Totals.....						32,663,488	0	103,797,071	0	(3,003,140)	0	0	3,003,140	0	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing														
Farm Mortgages														
BHM01EXS9		NAPA COUNTY	CA		12/28/2005	6.530	4,678,082		(839)				10,917,482	10/19/2005
BHM01HUZ9		KERN	CA		10/01/2009	2.530	18,200,000						17,241,852	10/20/2005
BHM01HV21		FRESNO	CA		06/30/2006	7.590	604,872						1,080,129	02/07/2006
BHM01LFJ3		FRESNO	CA		04/21/2006	6.440	946,015						2,466,960	01/10/2006
BHM01LFM6		FRESNO	CA		04/21/2006	6.440	283,804						739,907	01/10/2006
BHM01LFP9		FRESNO	CA		04/21/2006	6.440	402,138						1,048,668	01/10/2006
BHM01LFT1		FRESNO	CA		04/21/2006	6.440	810,196						1,273,437	01/10/2006
BHM01LFBV6		FRESNO	CA		04/21/2006	6.440	922,283						2,405,073	01/10/2006
BHM01LFW4		FRESNO	CA		04/21/2006	6.440	283,804						740,082	01/10/2006
BHM01LFX2		FRESNO	CA		04/21/2006	6.440	283,804						740,082	01/10/2006
BHM01LFZ7		FRESNO	CA		04/21/2006	6.440	283,804						740,082	01/10/2006
BHM01LGO3		FRESNO	CA		10/01/2009	4.280	2,000,000						5,364,807	06/04/2009
BHM01MCP0		NAPA	CA		08/03/2009	2.480	1,481,000						2,598,243	10/25/2005
BHM01NKA2		WALLACE GREELEY	KS		04/25/2006	6.600	5,702,076						8,020,614	03/13/2006
BHM01VSP3		VARIOUS	CA		12/26/2007	2.110	15,776,995						707,425	03/09/2006
BHM021RY0		WILLIAMS	OH		10/23/2007	3.490								06/07/2006
BHM023QT8		KERN	CA		01/02/2007	6.310	52,000,000						79,000,000	08/28/2006
BHM023QX9		KERN	CA		10/16/2008	2.530	8,500,000							10/16/2008
BHM023RQ3		KERN	CA		07/01/2008	2.530	8,500,000						13,093,038	10/20/2008
BHM023RR1		KERN	CA		01/02/2009	2.530	8,500,000						13,093,038	10/16/2008
BHM0288G5		VARIOUS	KS		03/05/2007	6.500	511,592						720,552	01/23/2007
BHM02A4Q2		VARIOUS	CA		07/01/2008	1.840	20,000,000						62,500,000	05/02/2007
BHM02A4U3		VARIOUS	CA		04/26/2007	6.170	10,000,000						31,250,000	04/20/2007
BHM02A4V1		VARIOUS	CA		04/26/2007	6.530	10,000,000						31,250,000	04/20/2007
BHM02A4W9		VARIOUS	CA		04/26/2007	6.450	10,000,000						31,250,000	04/20/2007
BHM02C5D6		FRESNO	CA		11/02/2009	1.490	25,400,000						61,764,706	03/07/2007
BHM02YVC1		FRESNO	CA		10/01/2009	1.730	1,325,000						2,038,462	10/09/2007
BHM02YVD9		FRESNO	CA		10/01/2009	1.730	1,500,000						2,307,692	11/05/2007
BHM02YVF4		FRESNO	CA		12/20/2007	5.600	4,225,000						6,500,000	10/09/2007
BHM02YVM9		FRESNO	CA		11/02/2009	1.730	4,037,500						6,211,538	10/08/2007
BHM032L23		STANISLAUS	CA		04/01/2008	6.430	6,864,961						9,153,282	11/28/2007
BHM032L49		STANISLAUS	CA		04/01/2008	6.430	4,903,535						6,666,667	02/20/2008
BHM039B78		STANISLAUS	CA		04/01/2008	6.130	2,194,316						2,925,755	02/20/2008
BHM039B86		STANISLAUS	CA		11/25/2008	6.610	588,724						3,466,667	02/20/2008
BHM039X17		VARIOUS	MU		07/28/2008	6.570	8,616,154						17,232,308	02/22/2008
BHM03BMV8		FRESNO	CA		05/12/2008	6.510	1,178,530						1,603,443	05/08/2008
BHM03N1R4		STANISLAUS	CA		08/07/2008	6.070	900,000						5,000,000	06/04/2008
BHM03T7F1		KENT	DE		07/30/2008	6.230	3,144,966						4,838,410	07/22/2008
BHM03TLG3		PAYETTE	ID		09/15/2008	6.970	1,943,751						3,239,586	06/13/2008
BHM03VC29		STANISLAUS	CA		08/25/2008	6.180	2,407,566						4,629,935	08/09/2008
0199999. Total - Mortgages in Good Standing - Farm Mortgages							249,900,470	0	(839)	0	0	0	455,819,918	...XXX.....
Commercial Mortgages - All Other														
B0A0FLYC2		SEATTLE	WA		02/24/2004	5.590	5,404,874						12,902,540	10/03/2003
BHM004R83		VARIOUS	CO		03/31/2004	6.000	4,771,405						6,500,551	03/01/2004
BHM0079K9		RANCHO SANTA MARGARI	CA		08/09/2004	6.200	4,737,279						8,300,822	05/24/2004
BHM007MU2		FAYETTEVILLE	NY		01/26/2006	6.120	15,403,450						18,000,993	06/30/2004
BHM008927		PORTLAND	OR		10/25/2004	6.170	15,447,216						16,001,402	04/01/2004
BHM008ZQ5		SOUTH BRUNSWICK	NJ		08/31/2004	6.020	6,488,311						9,750,993	06/30/2004
BHM00ALA0		GOLETA	CA		11/17/2004	5.760	6,460,514						17,700,039	08/16/2004
BHM00VD21		REDMOND	WA		10/28/2004	5.650	5,678,588						7,000,232	03/19/2004

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.1

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM00Y8Q8.....		LIVERMORE.....	CA.....	.....	10/28/2004.....	5.530.....	5,850,000.....	.....	.....	.....	.....	.....	13,232,300.....	08/04/2004.....
BHM00Z6X2.....		FONTANA.....	CA.....	.....	02/01/2005.....	5.590.....	20,517,367.....	.....	(0).....	.....	.....	.....	39,006,401.....	08/10/2004.....
BHM00ZQ85.....		LOS ANGELES.....	CA.....	.....	04/06/2005.....	5.640.....	3,009,690.....	.....	.....	.....	.....	.....	4,550,210.....	12/22/2004.....
BHM0106N0.....		PACOIMA.....	CA.....	.....	03/21/2005.....	5.770.....	8,904,247.....	.....	.....	.....	.....	.....	18,701,006.....	01/19/2005.....
BHM013TE9.....		VAN NUYS.....	CA.....	.....	03/11/2005.....	5.640.....	3,439,646.....	.....	.....	.....	.....	.....	5,430,026.....	12/22/2004.....
BHM013TG4.....		PANORAMA CITY.....	CA.....	.....	03/04/2005.....	5.640.....	3,439,663.....	.....	.....	.....	.....	.....	6,400,564.....	12/22/2004.....
BHM017860.....		ARLINGTON HEIGHTS.....	IL.....	.....	06/09/2005.....	5.480.....	7,009,963.....	.....	.....	.....	.....	.....	7,000,163.....	05/20/2005.....
BHM017936.....		FREDERICKSBURG.....	VA.....	.....	08/10/2005.....	5.150.....	7,026,946.....	.....	.....	.....	.....	.....	8,570,491.....	05/27/2005.....
BHM017944.....		CHICAGO.....	IL.....	.....	08/16/2005.....	6.040.....	6,017,304.....	.....	(0).....	.....	.....	.....	7,485,140.....	07/07/2005.....
BHM018CH9.....		PINEVILLE.....	NC.....	.....	06/28/2005.....	4.600.....	25,793,961.....	.....	309,892.....	.....	.....	.....	31,475,243.....	12/07/2004.....
BHM0193Z7.....		WHITE PLAINS.....	NY.....	.....	06/30/2005.....	4.870.....	30,000,000.....	.....	.....	.....	.....	.....	49,586,777.....	05/13/2005.....
BHM01ATG8.....		AUBURN.....	WA.....	.....	08/14/2006.....	5.490.....	14,508,784.....	.....	.....	.....	.....	.....	16,200,071.....	08/19/2005.....
BHM01BSB8.....		DALLAS.....	TX.....	.....	08/19/2005.....	5.590.....	13,521,649.....	.....	48,227.....	.....	.....	.....	17,282,164.....	12/08/2004.....
BHM01D2B2.....		MIAMI.....	FL.....	.....	12/01/2005.....	5.270.....	18,280,806.....	.....	.....	.....	.....	.....	37,506,782.....	01/30/2005.....
BHM01D3U9.....		ALEXANDRIA.....	VA.....	.....	01/18/2006.....	5.990.....	39,405,216.....	.....	.....	.....	.....	.....	68,758,011.....	12/09/2005.....
BHM01DDP9.....		VARIOUS.....	MD.....	.....	12/14/2005.....	5.210.....	45,000,000.....	.....	.....	.....	.....	.....	52,167,865.....	11/01/2005.....
BHM01EDB8.....		MIAMI.....	FL.....	.....	01/11/2006.....	5.240.....	6,700,000.....	.....	.....	.....	.....	.....	6,150,174.....	11/30/2005.....
BHM01EKK0.....		MIAMI.....	FL.....	.....	12/19/2005.....	5.240.....	12,750,000.....	.....	.....	.....	.....	.....	20,601,066.....	11/30/2005.....
BHM01FKF8.....		BALTIMORE.....	MD.....	.....	12/21/2005.....	6.150.....	6,766,899.....	.....	.....	.....	.....	.....	7,778,065.....	11/22/2005.....
BHM01GJ68.....		ONTARIO.....	CA.....	.....	01/26/2006.....	5.300.....	21,180,267.....	.....	.....	.....	.....	.....	33,094,167.....	12/15/2005.....
BHM01J8J6.....		NEW YORK.....	NY.....	.....	01/05/2006.....	5.900.....	25,757,439.....	.....	(28,414).....	.....	.....	.....	44,052,863.....	01/01/2006.....
BHM01JC69.....		NEW YORK.....	NY.....	.....	01/05/2006.....	5.510.....	29,374,035.....	.....	(20,673).....	.....	.....	.....	51,818,976.....	09/01/2005.....
BHM01JCF9.....		SAN JOSE.....	CA.....	.....	02/28/2006.....	5.450.....	32,725,294.....	.....	.....	.....	.....	.....	36,646,466.....	12/02/2005.....
BHM01JTV6.....		JAMAICA.....	NY.....	.....	03/17/2006.....	5.540.....	21,100,000.....	.....	.....	.....	.....	.....	23,596,511.....	01/18/2006.....
BHM01LDQ9.....		LINTHICUM.....	MD.....	.....	04/28/2006.....	5.800.....	7,153,854.....	.....	.....	.....	.....	.....	11,100,369.....	02/07/2006.....
BHM01LDR7.....		LINTHICUM.....	MD.....	.....	04/28/2006.....	5.800.....	5,388,618.....	.....	.....	.....	.....	.....	8,776,108.....	02/07/2006.....
BHM01N4D4.....		CENTENNIAL.....	CO.....	.....	03/10/2006.....	6.050.....	4,455,508.....	.....	.....	.....	.....	.....	5,300,390.....	01/17/2006.....
BHM01NV69.....		BALTIMORE.....	MD.....	.....	06/22/2006.....	5.930.....	18,640,396.....	.....	.....	.....	.....	.....	21,720,340.....	04/11/2006.....
BHM01NWT8.....		NEW YORK.....	NY.....	.....	06/05/2006.....	5.680.....	28,316,694.....	.....	44,020.....	.....	.....	.....	41,860,870.....	05/19/2006.....
BHM01NWX5.....		BALTIMORE.....	MD.....	.....	06/23/2006.....	5.890.....	15,627,227.....	.....	.....	.....	.....	.....	18,681,681.....	04/07/2006.....
BHM01S3Q5.....		WASHINGTON.....	DC.....	.....	08/31/2006.....	6.000.....	30,183,840.....	.....	.....	.....	.....	.....	43,450,144.....	06/09/2006.....
BHM01SB37.....		BOSTON.....	MA.....	.....	06/29/2006.....	5.910.....	67,000,000.....	.....	.....	.....	.....	.....	72,976,800.....	04/07/2006.....
BHM01VL05.....		GAITHERSBURG.....	MD.....	.....	09/28/2006.....	6.050.....	13,652,014.....	.....	.....	.....	.....	.....	25,802,331.....	08/11/2006.....
BHM01VSS7.....		WASHINGTON.....	DC.....	.....	09/29/2006.....	6.300.....	28,529,616.....	.....	.....	.....	.....	.....	50,506,135.....	08/21/2006.....
BHM01W2D6.....		SEATTLE.....	WA.....	.....	08/23/2006.....	5.510.....	49,843,645.....	.....	117,232.....	.....	.....	.....	66,006,601.....	08/14/2006.....
BHM01WEB7.....		NASSAU COUNTY.....	NY.....	.....	10/19/2006.....	6.080.....	18,504,881.....	.....	.....	.....	.....	.....	24,700,982.....	07/19/2006.....
BHM01WZN8.....		VARIOUS.....	US.....	.....	11/09/2006.....	5.860.....	61,500,000.....	.....	.....	.....	.....	.....	72,824,156.....	11/01/2006.....
BHM01XB85.....		BOYNTON BEACH.....	FL.....	.....	09/20/2006.....	6.310.....	4,344,419.....	.....	(6,430).....	.....	.....	.....	5,070,577.....	07/01/2006.....
BHM0200E5.....		VARIOUS.....	US.....	.....	11/01/2006.....	1.120.....	18,021,846.....	.....	.....	.....	.....	.....	26,938,485.....	10/27/2006.....
BHM022HW3.....		BAHAMAS.....	US.....	.....	12/26/2007.....	1.340.....	46,673,754.....	.....	.....	.....	.....	.....	46,913,010.....	11/10/2006.....
BHM0231D0.....		PLYMOUTH.....	MA.....	.....	01/22/2007.....	5.710.....	30,291,301.....	.....	.....	.....	.....	.....	34,500,195.....	01/05/2007.....
BHM023NK0.....		SECAUCUS.....	NJ.....	.....	12/29/2006.....	5.720.....	48,669,654.....	.....	.....	.....	.....	.....	62,905,072.....	11/29/2006.....
BHM0265J6.....		PORTLAND.....	OR.....	.....	08/01/2008.....	6.130.....	24,500,000.....	.....	.....	.....	.....	.....	28,369,615.....	02/23/2007.....
BHM0265Y3.....		ENGLEWOOD.....	CO.....	.....	12/27/2006.....	6.060.....	5,022,592.....	.....	(2,242).....	.....	.....	.....	7,100,802.....	12/05/2006.....
BHM026952.....		VARIOUS.....	CA.....	.....	02/22/2007.....	5.540.....	48,000,000.....	.....	.....	.....	.....	.....	66,712,995.....	01/19/2007.....
BHM028HH3.....		BILLERICA.....	MA.....	.....	02/16/2007.....	5.850.....	48,000,000.....	.....	.....	.....	.....	.....	43,640,331.....	02/02/2007.....
BHM028Z59.....		CARROLLTON.....	TX.....	.....	04/18/2007.....	5.970.....	9,089,163.....	.....	.....	.....	.....	.....	11,250,357.....	02/26/2007.....
BHM0290U0.....		WALTHAM.....	MA.....	.....	03/22/2007.....	5.780.....	45,000,000.....	.....	.....	.....	.....	.....	44,603,033.....	03/21/2007.....
BHM0298L2.....		ASPEN.....	CO.....	.....	04/02/2007.....	6.080.....	15,000,000.....	.....	.....	.....	.....	.....	22,301,517.....	02/12/2007.....
BHM029P58.....		PORT IMPERIAL.....	NJ.....	.....	10/03/2007.....	1.840.....	5,708,669.....	.....	.....	.....	.....	.....	10,221,426.....	02/20/2007.....
BHM02BSM3.....		RIVERSIDE.....	CA.....	.....	03/09/2007.....	5.310.....	19,860,467.....	.....	72,527.....	.....	.....	.....	20,000,000.....	01/12/2007.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM02D9L2		PORTLAND	OR		12/19/2007	6.130	8,500,000						10,180,860	02/23/2007
BHM02D9Q1		PORTLAND	OR		08/01/2008	6.050	10,750,000						12,243,736	02/23/2007
BHM02DEP7		ALPHARETTA	GA		04/26/2007	5.790	23,500,000						17,301,038	04/12/2007
BHM02KAY6		VARIOUS	MU		05/19/2009	7.500	57,333,129						214,650,428	07/13/2007
BHM02KRG7		SILVER SPRING	MD		06/29/2007	6.140	38,718,167		(430,228)				30,316,811	06/08/2007
BHM02QEM5		VARIOUS	US		08/23/2007	6.160	77,000,000						88,709,677	08/15/2007
BHM02SCH4		NATICK	MA		07/19/2007	5.780	29,758,707		125,283				40,236,052	07/13/2007
BHM02T4T5		SIMI VALLEY	CA		09/05/2007	5.980	19,198,511						25,337,879	08/03/2007
BHM02TSL6		HOUSTON	TX		10/19/2009	6.290	35,500,000						37,200,042	08/30/2007
BHM02TUT6		CLAYTON	MO		09/14/2007	6.050	14,000,000						25,702,221	08/29/2007
BHM02U884		ENCINITAS	CA		10/31/2007	5.990	25,800,000						32,600,455	08/29/2007
BHM02Z1T4		WASHINGTON	DC		10/26/2007	6.640	18,095,144						16,475,593	09/18/2007
BHM0315X5		LINTHICUM	MD		12/20/2007	6.120	6,758,669						9,466,222	12/05/2007
BHM031GX3		SAN DIEGO	CA		12/19/2007	5.800	29,000,000						25,010,781	12/05/2007
BHM0322N8		BETHESDA	MD		08/14/2009	5.410	37,000,000						35,645,472	01/11/2008
BHM033JF5		VARIOUS	MU		02/27/2008	5.950	24,500,000						38,156,050	01/31/2008
BHM033XZ5		OXNARD	CA		12/20/2007	5.890	30,000,000						26,752,274	12/05/2007
BHM036Q45		HOUSTON	TX		02/14/2008	5.390	15,000,000						15,000,000	01/31/2008
BHM03EB85		VARIOUS	MU		06/12/2008	5.580	48,000,000						65,591,692	05/28/2008
BHM03FZT0		VARIOUS	MU		05/20/2008	2.940	9,975,880		16,358				9,420,631	04/29/2008
BHM03HEU6		BOSTON	MA		06/10/2008	5.890	20,000,000						26,588,673	05/14/2008
BHM03JL67		LEWISVILLE	TX		06/27/2008	6.750	8,501,288						10,800,772	06/12/2008
BHM03S0D5		DALLAS	TX		07/25/2008	6.990	7,491,868						9,700,723	07/02/2008
BHM03Z7L4		VARIOUS	MU		08/21/2008	5.840	5,000,000						6,713,212	08/15/2008
BHM03Z7Q3		ROCKVILLE	MD		10/29/2008	6.570	19,645,061						27,688,599	08/08/2008
BHM04A9L6		SILVER SPRING TWNSHP	PA		09/25/2008	6.350	20,000,000						29,146,022	07/22/2008
BHM04NA10		VARIOUS	MU		09/30/2008	5.650	10,000,000						13,542,795	09/22/2008
BHM04X7M6		SILICON VALLEY	CA		10/01/2008	6.210	48,471,560						70,875,215	09/22/2008
BHM07PSV7		FOLSOM	CA		09/02/2009	6.780	4,067,264						5,800,434	03/17/2009
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,891,014,217	0	245,552	0	0	0	2,574,337,753	...XXX.....
Mezzanine Loans														
BHM01HEX2		PLEASANTON	CA		02/01/2006	1.630	15,000,000						16,501,650	08/16/2005
BHM01QVF2		CORONADO	CA		06/06/2006	1.740	35,000,000						60,272,085	05/23/2006
BHM01RKH8		PHILADELPHIA	PA		09/20/2006	2.330	22,000,000						19,294,861	08/15/2006
BHM01U6N4		NEW YORK	NY		08/11/2006	6.910	10,407,531		(27,205)				12,657,610	06/29/2006
BHM021KF8		VARIOUS	US		11/16/2006	1.490	19,992,561						27,219,280	11/10/2006
BHM023CT3		VARIOUS	US		12/13/2006	1.140	29,988,842						44,114,213	11/10/2006
BHM025XF5		NEW YORK	NY		12/29/2006	1.140	25,000,000						29,670,069	12/14/2006
BHM0261V3		NEW YORK	NY		12/28/2006	1.350	34,000,000						40,274,816	12/14/2006
BHM02ATS1		VARIOUS	US		05/09/2007	1.040	23,000,000						24,913,345	02/26/2007
BHM02BGZ7		WASHINGTON	DC		03/28/2007	5.660	33,944,941		30,738				43,983,750	03/26/2007
BHM02CK31		VARIOUS	US		04/03/2007	1.140	56,361,377						84,499,816	03/30/2007
BHM02CK49		VARIOUS	US		04/03/2007	1.440	81,797,751						111,821,943	03/30/2007
BHM02CK56		VARIOUS	US		04/03/2007	1.740	26,650,389						33,777,426	03/30/2007
BHM02CZG6		VARIOUS	US		04/11/2007	1.090	31,566,356						34,177,519	02/26/2007
BHM02DPV2		NEW YORK	NY		03/30/2007	5.880	54,411,267		12,674				17,222,483	03/27/2007
BHM02GXR5		VARIOUS	US		05/09/2007	1.480	36,660,379						49,952,826	05/07/2007
BHM02S0M6		VARIOUS	US		07/19/2007	1.740	20,589,502						17,627,999	07/18/2007
BHM02VQ58		WASHINGTON	DC		09/05/2007	5.860	34,918,384		9,106				45,460,449	06/08/2007
BHM02X342		BOSTON	MA		12/05/2007	1.490	30,000,000						35,769,644	11/19/2007
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							621,289,281	0	25,312	0	0	0	749,211,784	...XXX.....

E04.2

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0899999. Total - Mortgages in Good Standing.....							2,762,203,969	0	270,025	0	0	0	3,779,369,455	...XXX.....
Mortgages in the Process of Foreclosure														
Commercial Mortgages - All Other														
BHM01EB95.....		CHARLOTTE.....	NC.....	.....	10/05/2005	1.810	.....	.....	.....	.....	.....	.....	.....	03/14/2005
2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other.....							0	0	0	0	0	0	0	...XXX.....
3299999. Total - Mortgages in the Process of Foreclosure.....							0	0	0	0	0	0	0	...XXX.....
3399999. Totals.....							2,762,203,969	0	270,025	0	0	0	3,779,369,455	...XXX.....

General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....12,162,268 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Farm Mortgages								
BHM01LG03.....	FRESNO.....	CA.....		06/04/2009.....	4.280.....	1,000,000.....		2,682,404.....
BHM01MCP0.....	NAPA.....	CA.....		09/01/2009.....	2.480.....		314,000.....	550,877.....
BHM022X96.....	FAYETTE.....	OH.....		02/26/2009.....	3.490.....		54,200.....	
BHM022XA3.....	FAYETTE.....	OH.....		10/06/2009.....	3.490.....		33,649.....	
BHM022XD7.....	FAYETTE.....	OH.....		12/11/2009.....	3.490.....		221,003.....	686,689.....
BHM02C5D6.....	FRESNO.....	CA.....		11/02/2009.....	1.490.....	6,000,000.....		
BHM02YVC1.....	FRESNO.....	CA.....		10/01/2009.....	1.730.....		350,000.....	538,462.....
BHM02YVD9.....	FRESNO.....	CA.....		10/01/2009.....	1.730.....		1,300,000.....	2,000,000.....
BHM02YVM9.....	FRESNO.....	CA.....		11/02/2009.....	1.730.....		2,212,500.....	3,403,846.....
BHM038M52.....	VARIOUS.....	IA.....		02/27/2009.....	4.210.....		96,000.....	165,517.....
BHM03TLG3.....	PAYETTE.....	ID.....		02/20/2009.....	6.970.....		167,000.....	278,333.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				...XXX.....	...XXX.....	1,000,000.....	10,748,353.....	10,306,127.....
Commercial Mortgages - All Other								
BHM0265J6.....	PORTLAND.....	OR.....		02/11/2009.....	6.130.....		5,214,805.....	21,284,918.....
BHM02D9Q1.....	PORTLAND.....	OR.....		04/20/2009.....	6.050.....		1,155,360.....	1,674,435.....
BHM02KAY6.....	VARIOUS.....	MU.....		05/19/2009.....	7.500.....	57,333,129.....		113,916,517.....
BHM02TSL6.....	HOUSTON.....	TX.....		10/19/2009.....	6.290.....		118,091.....	
BHM0322N8.....	BETHESDA.....	MD.....		08/14/2009.....	5.410.....		1,555,875.....	2,152,293.....
BHM033XZ5.....	OXNARD.....	CA.....		07/01/2009.....	5.890.....		976,968.....	1,465,452.....
BHM07PSV7.....	FOLSOM.....	CA.....		09/02/2009.....	6.780.....	3,720,000.....	71,131.....	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	...XXX.....	61,053,129.....	9,092,229.....	140,493,614.....
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	62,053,129.....	19,840,582.....	150,799,742.....
3399999. Totals.....				...XXX.....	...XXX.....	62,053,129.....	19,840,582.....	150,799,742.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM008VD8.....	FRANKLIN TOWNSHIP.....	NJ.....		09/02/2004	08/01/2009	84,388					0		84,388	84,388			0
BHM00Z372.....	SAN ANTONIO.....	TX.....		12/28/2004	10/01/2009	236,076					0		236,076	236,076			0
BHM01G092.....	CHICO.....	CA.....		11/15/2005	01/11/2009	12,498		523			523		13,021	13,021			0
BHM01GB41.....	PORTLAND.....	ME.....		11/16/2005	04/11/2009	143,288		8,393			8,393		151,681	151,681			0
BHM022XA3.....	FAYETTE.....	OH.....		10/06/2009	11/01/2009	3,399					0		3,492	3,492			0
BHM023413.....	PUTNAM.....	OH.....		07/02/2007	08/01/2009	973					0		973	973			0
BHM038M45.....	MITCHELL.....	IA.....		03/18/2008	01/01/2009	25,000					0		25,000	25,000			0
BHM038M52.....	VARIOUS.....	IA.....		02/27/2009	07/01/2009	33,474					0		37,738	37,738			0
BHM03AR52.....	TULARE.....	CA.....		03/11/2008	09/01/2009	8,192					0		8,192	8,192			0
BHM03K7Z6.....	KERN.....	CA.....		07/09/2008	09/01/2009	52,622					0		52,622	52,622			0
0199999. Total - Mortgages Closed by Repayment.....						599,909	0	8,916	0	0	8,916	0	613,182	613,182	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2.....	SEATTLE.....	WA.....		02/24/2004	12/01/2009	104,873					0		104,873	104,873			0
BHM004R83.....	VARIOUS.....	CO.....		03/31/2004	06/01/2009	128,691					0		128,691	128,691			0
BHM0079K9.....	RANCHO SANTA MARGARI.....	CA.....		08/09/2004	12/01/2009	78,460					0		78,460	78,460			0
BHM007MU2.....	FAYETTEVILLE.....	NY.....		12/04/2006	12/01/2009	386,823					0		386,823	386,823			0
BHM008927.....	PORTLAND.....	OR.....		10/25/2004	12/01/2009	234,528					0		234,528	234,528			0
BHM008ZQ5.....	SOUTH BRUNSWICK.....	NJ.....		08/31/2004	12/01/2009	218,059					0		218,059	218,059			0
BHM00ALA0.....	GOLETA.....	CA.....		11/17/2004	12/01/2009	255,398					0		255,398	255,398			0
BHM00VD21.....	REDMOND.....	WA.....		10/28/2004	12/01/2009	156,588					0		156,588	156,588			0
BHM00Z6X2.....	FONTANA.....	CA.....		02/01/2005	12/01/2009	340,573					0		340,573	340,573			0
BHM00ZQ85.....	LOS ANGELES.....	CA.....		04/06/2005	12/01/2009	116,509					0		116,509	116,509			0
BHM0106N0.....	PACOIMA.....	CA.....		03/21/2005	12/01/2009	213,539					0		213,539	213,539			0
BHM013TE9.....	VAN NUYS.....	CA.....		03/11/2005	12/01/2009	133,153					0		133,153	133,153			0
BHM013TG4.....	PANORAMA CITY.....	CA.....		03/04/2005	12/01/2009	133,149					0		133,149	133,149			0
BHM017860.....	ARLINGTON HEIGHTS.....	IL.....		02/21/2006	12/01/2009	153,017					0		153,017	153,017			0
BHM017936.....	FREDERICKSBURG.....	VA.....		08/10/2005	12/01/2009	121,073					0		121,073	121,073			0
BHM017944.....	CHICAGO.....	IL.....		08/16/2005	03/01/2009	334,267					0		335,432	335,432			0
BHM018CH9.....	PINEVILLE.....	NC.....		06/28/2005	12/11/2009	506,601		6,160			6,160		512,761	512,761			0
BHM01ATG8.....	AUBURN.....	WA.....		08/14/2006	12/01/2009	235,315					0		235,315	235,315			0
BHM01BSB8.....	DALLAS.....	TX.....		08/19/2005	12/06/2009	2,160,044		62,023			62,023		2,222,067	2,222,067			0
BHM01D2B2.....	MIAMI.....	FL.....		12/01/2005	12/01/2009	464,270					0		464,270	464,270			0
BHM01D3U9.....	ALEXANDRIA.....	VA.....		01/18/2006	12/01/2009	1,362,332					0		1,362,332	1,362,332			0
BHM01EXS9.....	NAPA COUNTY.....	CA.....		12/28/2005	12/01/2009	52,585					0		52,585	52,585			0
BHM01FKF8.....	BALTIMORE.....	MD.....		12/21/2005	12/01/2009	153,308					0		153,308	153,308			0
BHM01GJ68.....	ONTARIO.....	CA.....		01/26/2006	12/01/2009	317,600					0		317,600	317,600			0
BHM01HV21.....	FRESNO.....	CA.....		06/30/2006	12/01/2009	31,097					0		31,097	31,097			0
BHM01JC69.....	NEW YORK.....	NY.....		01/05/2006	12/01/2009	321,100		(6,033)			(6,033)		315,067	315,067			0
BHM01JCF9.....	SAN JOSE.....	CA.....		02/28/2006	12/01/2009	796,083					0		796,083	796,083			0
BHM01LDQ9.....	LINTHICUM.....	MD.....		04/28/2006	12/01/2009	163,969					0		163,969	163,969			0
BHM01LDR7.....	LINTHICUM.....	MD.....		04/28/2006	12/01/2009	123,509					0		123,509	123,509			0
BHM01LFJ3.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	19,147					0		19,147	19,147			0
BHM01LFM6.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	5,744					0		5,744	5,744			0
BHM01LFP9.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	8,109					0		8,109	8,109			0
BHM01LFT1.....	FRESNO.....	CA.....		12/28/2006	07/01/2009	15,849					0		15,849	15,849			0
BHM01LFV6.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	18,697					0		18,697	18,697			0
BHM01LFW4.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	5,744					0		5,744	5,744			0
BHM01LFX2.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	5,744					0		5,744	5,744			0
BHM01LFZ7.....	FRESNO.....	CA.....		04/21/2006	07/01/2009	5,744					0		5,744	5,744			0
BHM01N4D4.....	CENTENNIAL.....	CO.....		04/27/2007	12/01/2009	57,523					0		57,523	57,523			0

SCHEDULE B - PART 3

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

E06.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM01NKA2	WALLACE GREELEY	KS		04/25/2006	07/01/2009	176,861					0		176,861	176,861			0
BHM01NV69	BALTIMORE	MD		06/22/2006	12/01/2009	414,198					0		414,198	414,198			0
BHM01NWT8	NEW YORK	NY		06/05/2006	12/08/2009	349,853		16,837			16,837		366,690	366,690			0
BHM01NWU5	BALTIMORE	MD		06/23/2006	12/01/2009	349,117					0		349,117	349,117			0
BHM01S3Q5	WASHINGTON	DC		08/31/2006	12/01/2009	443,033					0		443,033	443,033			0
BHM01U6N4	NEW YORK	NY		08/11/2006	12/11/2009	124,661		(1,449)			(1,449)		123,212	123,212			0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	12/01/2009	453,818					0		453,818	453,818			0
BHM01VSS7	WASHINGTON	DC		09/29/2006	12/01/2009	395,043					0		395,043	395,043			0
BHM01WEB7	NASSAU COUNTY	NY		10/19/2006	12/01/2009	245,468					0		245,468	245,468			0
BHM01XB85	BOYNTON BEACH	FL		09/20/2006	12/01/2009	60,920		(870)			(870)		60,050	60,050			0
BHM022HW3	BAHAMAS	US		12/26/2007	09/09/2009	1,654,380					0		1,654,380	1,654,380			0
BHM0231D0	PLYMOUTH	MA		01/22/2007	12/01/2009	395,359					0		395,359	395,359			0
BHM023NK0	SECAUCUS	NJ		12/29/2006	01/02/2009	950,169					0		950,169	950,169			0
BHM0265Y3	ENGLEWOOD	CO		12/27/2006	12/01/2009	106,005		(489)			(489)		105,516	105,516			0
BHM0288G5	VARIOUS	KS		03/05/2007	07/01/2009	14,658					0		14,658	14,658			0
BHM028Z59	CARROLLTON	TX		04/18/2007	12/01/2009	110,837					0		110,837	110,837			0
BHM029P58	PORT IMPERIAL	NJ		09/04/2008	01/01/2009	170,551					0		170,551	170,551			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	12/01/2009	382,807					0		382,807	382,807			0
BHM02Z1T4	WASHINGTON	DC		10/26/2007	12/01/2009	325,611					0		325,611	325,611			0
BHM0315X5	LINTHICUM	MD		12/20/2007	12/01/2009	129,430					0		129,430	129,430			0
BHM032L23	STANISLAUS	CA		04/01/2008	12/01/2009	82,749					0		82,749	82,749			0
BHM032L49	STANISLAUS	CA		04/01/2008	12/01/2009	59,112					0		59,112	59,112			0
BHM039B78	STANISLAUS	CA		04/01/2008	12/01/2009	27,967					0		27,967	27,967			0
BHM039X17	VARIOUS	MU		07/28/2008	07/01/2009	183,846					0		183,846	183,846			0
BHM03BMV8	FRESNO	CA		05/12/2008	07/01/2009	71,470					0		71,470	71,470			0
BHM03JL67	LEWISVILLE	TX		06/27/2008	12/01/2009	142,221					0		142,221	142,221			0
BHM03S0D5	DALLAS	TX		07/25/2008	12/01/2009	119,966					0		119,966	119,966			0
BHM03T7F1	KENT	DE		10/16/2008	12/01/2009	55,034					0		55,034	55,034			0
BHM03TLG3	PAYETTE	ID		02/20/2009	12/01/2009	29,092					0		31,316	31,316			0
BHM03VC29	STANISLAUS	CA		08/25/2008	12/01/2009	44,454					0		44,454	44,454			0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	12/01/2009	328,522					0		328,522	328,522			0
BHM04X7M6	SILICON VALLEY	CA		10/01/2008	12/01/2009	1,316,795					0		1,316,795	1,316,795			0
BHM07PSV7	FOLSOM	CA		12/01/2009	12/01/2009						0		25,736	25,736			0
0299999. Total - Mortgages With Partial Repayments						19,652,820	0	76,179	0	0	76,179	0	19,758,125	19,758,125	0	0	0
Mortgages Disposed																	
BHM006EN9	FOLSOM	CA		06/04/2004	03/26/2009	4,547,463	1,467,258	29		0	1,467,287		6,014,721	4,516,926		(1,497,795)	(1,497,795)
BHM0078L8	GREENSBURG	IN		05/26/2004	06/25/2009	14,200,000					0		14,200,000	14,200,000			0
BHM008VD8	FRANKLIN TOWNSHIP	NJ		09/02/2004	08/07/2009	5,955,329					0		5,955,329	1,765,466		(4,189,864)	(4,189,864)
BHM00Z372	SAN ANTONIO	TX		12/28/2004	10/26/2009	11,238,740				0			11,238,740	11,238,740			0
BHM017944	CHICAGO	IL		08/16/2005	12/16/2009	298,958					0		300,000	300,000			0
BHM01G092	CHICO	CA		11/15/2005	03/27/2009	8,504,523		355,987		0	355,987		8,860,510	2,848,630		(6,011,880)	(6,011,880)
BHM01GB41	PORTLAND	ME		11/16/2005	09/25/2009	23,520,705		26,118			26,118		23,546,823	17,765,805		(5,781,018)	(5,781,018)
BHM01LW96	VARIOUS	CA		04/20/2006	01/01/2009	1,580,040					0		1,580,040				0
BHM01VZB6	MERCER	OH		08/28/2007	06/25/2009	1,558,000					0		1,558,000	1,402,200		(155,800)	(155,800)
BHM01VZF7	FULTON	OH		12/16/2008	06/25/2009	520,000					0		520,000	479,470		(40,530)	(40,530)
BHM01VZH3	PAULDING	OH		06/18/2007	06/25/2009	1,580,000					0		1,580,000	1,422,000		(158,000)	(158,000)
BHM01VZJ9	FULTON	OH		04/11/2008	06/22/2009	57,000					0		57,000				0
BHM01VZK6	FULTON	OH		01/08/2008	06/25/2009	1,184,000					0		1,184,000	1,065,600		(118,400)	(118,400)
BHM0200E5	VARIOUS	US		11/01/2006	05/08/2009	555,565					0		555,565	555,565			0
BHM021RY0	WILLIAMS	OH		02/13/2008	12/16/2009	1,350,000					0		1,350,000	1,148,000		(202,000)	(202,000)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM022X62.....	VARIOUS.....	IN.....	.....	09/22/2008	12/17/2009	1,332,681	.....	.....	.....	.....	.....0	.....	.....1,332,681	1,199,413	.....	.....(133,268)	(133,268)
BHM022X96.....	FAYETTE.....	OH....	.....	02/26/2009	12/16/2009	6,048	.....	.....	.....	.....	.....0	.....	.....60,248	54,000	.....	.....(6,248)	(6,248)
BHM022XA3.....	FAYETTE.....	OH....	.....	10/06/2009	12/16/2009	1,229,007	.....	.....	.....	.....	.....0	.....	.....1,262,563	1,096,000	.....	.....(166,563)	(166,563)
BHM022XD7.....	FAYETTE.....	OH....	.....	12/11/2009	12/16/2009	339,097	.....	.....	.....	.....	.....0	.....	.....560,101	486,000	.....	.....(74,101)	(74,101)
BHM0233Y2.....	PUTNAM.....	OH....	.....	03/10/2008	12/16/2009	1,520,000	.....	.....(8,000)	.....	.....	.....(8,000)	.....	.....1,512,000	1,368,000	.....	.....(144,000)	(144,000)
BHM023413.....	PUTNAM.....	OH....	.....	07/02/2007	12/16/2009	63,030	.....	.....	.....	.....	.....0	.....	.....63,030	59,685	.....	.....(3,345)	(3,345)
BHM027786.....	RICHMOND.....	VA....	.....	04/17/2008	11/16/2009	13,500,000	.....	.....	.....	.....	.....0	.....	.....13,500,000	13,500,000	.....	.....	.....0
BHM0277D5.....	ARLINGTON HEIGHTS.....	IL....	.....	08/06/2008	12/03/2009	18,250,000	.....	.....	.....	.....	.....0	.....	.....18,250,000	18,250,000	.....	.....	.....0
BHM0283H8.....	LOS ANGELES.....	CA....	.....	02/02/2007	10/29/2009	7,500,000	.....	.....	.....	.....	.....0	.....	.....7,500,000	5,383,010	.....	.....(2,116,990)	(2,116,990)
BHM028N29.....	PHOENIX.....	AZ....	.....	03/03/2008	11/06/2009	27,500,000	.....	.....	.....	.....	.....0	.....	.....27,500,000	16,663,689	.....	.....(10,836,311)	(10,836,311)
BHM029P58.....	PORT IMPERIAL.....	NJ....	.....	01/18/2008	08/12/2009	5,239,100	.....	.....	.....	.....	.....0	.....	.....5,239,100	5,239,100	.....	.....	.....0
BHM02A4Z2.....	PINAL.....	AZ....	.....	05/09/2007	03/27/2009	98,687	2,241,600	.....	.....	.....	.....2,241,600	.....	.....2,340,287	236,616	.....	.....(2,103,670)	(2,103,670)
BHM02A508.....	PINAL.....	AZ....	.....	05/09/2007	03/27/2009	516,800	2,241,600	.....	.....	.....	.....2,241,600	.....	.....2,758,400	654,730	.....	.....(2,103,670)	(2,103,670)
BHM02CK31.....	VARIOUS.....	US....	.....	04/03/2007	11/05/2009	456,389	.....	.....	.....	.....	.....0	.....	.....456,389	456,389	.....	.....	.....0
BHM02CK49.....	VARIOUS.....	US....	.....	04/03/2007	11/05/2009	662,361	.....	.....	.....	.....	.....0	.....	.....662,361	662,361	.....	.....	.....0
BHM02CK56.....	VARIOUS.....	US....	.....	04/03/2007	11/05/2009	215,803	.....	.....	.....	.....	.....0	.....	.....215,803	215,803	.....	.....	.....0
BHM02KAX8.....	VARIOUS.....	US....	.....	08/10/2007	05/19/2009	47,714,300	.....	.....	.....	.....	.....0	.....	.....47,714,300	47,714,300	.....	.....	.....0
BHM038M45.....	MITCHELL.....	IA....	.....	03/18/2008	12/17/2009	475,000	.....	.....	.....	.....	.....0	.....	.....475,000	476,473	.....	.....1,473	1,473
BHM038M52.....	VARIOUS.....	IA....	.....	02/27/2009	12/17/2009	370,526	.....	.....	.....	.....	.....0	.....	.....462,262	464,573	.....	.....2,311	2,311
BHM03AR52.....	TULARE.....	CA....	.....	03/11/2008	12/17/2009	410,997	.....	.....	.....	.....	.....0	.....	.....410,997	425,382	.....	.....14,385	14,385
BHM03K7Z6.....	KERN.....	CA....	.....	07/09/2008	12/16/2009	4,424,857	.....	.....	.....	.....	.....0	.....	.....4,424,857	3,766,310	.....	.....(658,548)	(658,548)
BHM0B88D2.....	VARIOUS.....	US....	.....	08/10/2007	05/19/2009	20,000,000	.....	.....	.....	.....	.....0	.....	.....20,000,000	20,000,000	.....	.....	.....0
0399999. Total - Mortgages Disposed.....	.....	.....	.....	.....	.....	.....228,475,005	5,950,458	374,134	0	0	6,324,592	0	235,201,105	198,717,272	0	(36,483,832)	(36,483,832)
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....248,727,734	5,950,458	459,229	0	0	6,409,687	0	255,572,412	219,088,579	0	(36,483,832)	(36,483,832)

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
13138@ 10 6	CALTIUS PARTNERS III L.P.			LOS ANGELES	CA	DIRECT WITH ISSUER	RP5A	11/30/2005	2	6,484,700	6,473,483	6,473,483	(108,097)					492,907		2.5
41658@ AA 5	HARTFORD INST TR - FR BANK LOAN			HARTFORD	US	VARIOUS	4	05/12/2006		26,570,547	28,773,859	28,773,859	7,867,901	(12,693)						
41658@ 11 5	HARTFORD INSTITUTIONAL TRUST- C			HARTFORD	CT	DIRECT WITH ISSUER	1	06/10/2003		10,006,318	12,701,576	12,701,576	2,042,937							
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										43,061,565	47,948,918	47,948,918	9,802,740	(12,693)	0	0	0	492,907	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
995648 67 2	A.G. EDWARDS PRIVATE EQUITY PART			ST LOUIS	MO	VARIOUS		01/10/2000		3,703,178	1,764,664	1,764,664	(474,205)					17,053	1,553,547	7.7
995737 22 8	ADAMS STREET PARTNERS			CHICAGO	IL	VARIOUS		09/06/2002		5,417,650	5,475,961	5,475,961	(552,030)						682,459	0.8
BHM025 L7 6	AEA INVESTORS 2006 FUND LP			NEW YORK	NY	DIRECT WITH ISSUER		12/03/2007	3	6,692,724	5,524,797	5,524,797	(446,993)						11,285,548	1.6
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FU			NEW YORK	NY	DIRECT WITH ISSUER		10/24/2005	3	7,915,463	7,457,138	7,457,138	(522,351)					119,619	1,551,971	5.3
999712 49 0	APOLLO ADVISORS V L.P			NEW YORK	NY	VARIOUS		01/03/2005	3	6,409,066	7,865,972	7,865,972	(1,812,581)						745,577	0.4
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP			NEW YORK	NY	DIRECT WITH ISSUER		04/03/2007	3	8,690,488	8,436,724	8,436,724	693,053					48,266	1,173,307	0.3
BHM03W XD 0	APOLLO INVESTMENT FUND VII			NEW YORK	NY	DIRECT WITH ISSUER		06/26/2008	3	3,678,566	4,027,789	4,027,789	472,236						10,739,641	0.2
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP			WASHINGTON	DC	DIRECT WITH ISSUER		04/11/2006	3	8,096,261	9,712,154	9,712,154	902,791						5,461,605	2.3
BHM02X 3K 6	BCP V CO-INVESTORS L.P.			WARSAW	IN	DIRECT WITH ISSUER		09/26/2007		6,120,000	4,890,450	4,890,450	(1,227,849)							1.1
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V.				US	DIRECT WITH ISSUER		12/31/2007	3	13,251,069	10,114,055	10,114,055	(2,040,034)					141,622	6,927,763	0.9
BHM021 9E 4	BOSTON VENTURES VII LP			BOSTON	MA	DIRECT WITH ISSUER		10/25/2006	3	9,059,572	9,276,773	9,276,773	(16,152)						10,940,420	4.7
BHM01Q 7D 4	BRAZOS EQUITY FUND II L P			DALLAS	TX	DIRECT WITH ISSUER		05/10/2006	3	7,519,687	6,444,746	6,444,746	(1,123,164)						2,291,674	2.5
BHM05F 4Q 8	BRAZOS EQUITY FUND III L P			DALLAS	TX	DIRECT WITH ISSUER		10/14/2008		447,923	72,737	72,737	(375,186)						12,052,083	1.8
995744 93 5	BRIDGEPOINT CAPITAL LIMITED			LONDON	GB	VARIOUS		08/15/2003	3	4,141,366	4,435,206	4,435,206	(1,451,846)				(32,431)		662,285	2.8
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II			GREENWICH	CT	PORTFOLIO TRANSFER		05/13/2008		1,966,950	1,335,962	1,335,962	(630,988)						4,378,050	12.9
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II			GREENWICH	CT	PORTFOLIO TRANSFER		05/13/2008		3,934	3,934	3,934							8,756	12.3
BHM05J QC 7	BUNKER HILL CAPITAL II LP			BOSTON	MA	DIRECT WITH ISSUER		10/20/2008		352,719	37,009	37,009	(315,710)						14,637,359	14.0
BHM00Z Y1 1	BUNKER HILL CAPITAL LP			BOSTON	MA	DIRECT WITH ISSUER		12/16/2005	3	11,931,468	12,601,826	12,601,826	(1,804,406)					565,235	4,822,338	17.5
BHM01W XR 1	CAPITAL PARTNERS			GREENWICH	CT	DIRECT WITH ISSUER		05/01/2007	3	4,372,779	4,282,432	4,282,432	(7,550)					222,552	4,683,300	6.4
BHM030 T6 0	CARLYLE MC PARTNERS LP			WASHINGTON	DC	DIRECT WITH ISSUER		11/05/2007		7,650,000	7,604,304	7,604,304	(1,520)							0.2
BHM02X 9R 5	CARLYLE PARTNERS V L.P			WASHINGTON	DC	DIRECT WITH ISSUER		11/03/2008	3	5,684,843	4,527,065	4,527,065	(567,127)						12,234,325	0.1
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP			CHARLOTTE	NC	DIRECT WITH ISSUER		12/07/2006	3	6,143,015	8,112,356	8,112,356	1,137,983					123,051	2,354,534	4.6
BHM02Z R3 3	CARRIX			SEATTLE	WA	DIRECT WITH ISSUER		10/23/2007		10,250,000	2,935,600	2,935,600	(6,855,757)						512,500	0.7
BHM02U 9X 8	CENTERLINE HIGH YIELD CMBS FD III				US	BEAR STEARNS & CO. INC		08/16/2007												1.7
999703 42 4	CHARLESBANK EQUITY FUND V L.P			BOSTON	MA	VARIOUS		06/01/2004	3	7,414,137	7,883,266	7,883,266	(27,159)					441,855	118,429	2.2
BHM018 OZ 2	CHARLESBANK EQUITY FUND VI LP			BOSTON	MA	DIRECT WITH ISSUER		10/01/2007	3	4,912,217	5,095,502	5,095,502	(66,353)					27,785	4,036,284	0.9
995457 35 5	CITICORP MEZZANINE FUND			NEW YORK	NY	VARIOUS		12/11/1998	2	7,228,338	7,183	7,183	(31,630)					394,612		2.4
999657 49 7	CITICORP MEZZANINE III LP			NEW YORK	NY	VARIOUS		10/03/2005	2	3,247,887	2,330,871	2,330,871	(1,474,326)					11,277	2,795,106	2.1
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP			GREENWICH	CT	DIRECT WITH ISSUER		06/13/2007	3	3,355,870	2,946,023	2,946,023	(1,084,638)						4,577,880	3.6
999698 17 8	DCM III L.P			MENLO PARK	CA	VARIOUS		01/11/2001	1	6,792,810	4,097,142	4,097,142	(929,836)							1.5
999656 90 3	DLJ INVESTMENT PARTNERS II LP			NEW YORK	NY	VARIOUS		08/20/2002	2	1,369,290	773,480	773,480	52,106		413,225			58,967	1,466,697	1.0
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP			NEW YORK	NY	DIRECT WITH ISSUER		02/02/2007	2	1,820,829	1,241,740	1,241,740	(66,058)		1,669,903			179,494	9,708,563	1.4
995741 17 0	DLJ STRATEGIC PARTNERS LP			NEW YORK	NY	VARIOUS		10/02/2002		456,199	720,956	720,956	(235,049)					119,928	356,828	0.5
995724 51 5	FINANCIAL TECHNOLOGY VENTURES			SAN FRANCISCO	CA	VARIOUS		02/19/2002	1	3,415,744	3,298,336	3,298,336	(152,029)						37,879	0.9
999673 60 1	FRONTENAC FUND VIII			CHICAGO	IL	VARIOUS		10/05/2000	3	8,916,025	5,262,849	5,262,849	(544,326)					3,072	515,622	2.1
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNER			NEW YORK	NY	DIRECT WITH ISSUER		06/18/2008		9,832,569	8,849,930	8,849,930	(458,136)					237,119	2,244,521	0.6
995670 05 6	GRP II LLP			LOS ANGELES	CA	VARIOUS		03/27/2000	1	8,803,699	8,400,192	8,400,192	(1,043,515)					700		3.4
BHM03B 4L 0	GRP III LP			LOS ANGELES	CA	VARIOUS		03/05/2008		1,300,725	941,665	941,665	(171,452)						7,159,275	5.6
BHM0HT 6B 6	GSPX2 LP			SEATTLE	WA	DIRECT WITH ISSUER		12/17/2009		57,673	57,673	57,673								
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P			NEW YORK	NY	DIRECT WITH ISSUER		07/02/2007	3	5,124,996	5,005,081	5,005,081	(97,246)					40,974		4.5
990413 11 4	HANIFEN IMHOFF MEZZ FUND LMD PA			DENVER	CO	PORTFOLIO TRANSFER		11/23/2004	2	2,112,423	158,573	158,573	20,372		421,977					27.2
999651 59 9	HERITAGE FUND III LP			BOSTON	MA	VARIOUS		08/07/2000	3	8,674,279			(297,756)		529,375		207,337		3,305,844	2.3
995444 16 3	HERITAGE FUND L.P			BOSTON	MA	PORTFOLIO TRANSFER		06/19/1995	3	3,502,807	427,273	427,273	184,921							5.1
999695 04 2	HIGHSTAR CAPITAL L.P			NEW YORK	NY	VARIOUS		12/13/2004	3	1,140,456	1,112,559	1,112,559	168,353						1,210,815	4.3

E07

SCHEDULE BA - PART 1

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

E07.1

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		10/12/2005.....	3	8,774,164	8,121,801	8,121,801	387,392						1,144,311	2.7
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		05/16/2007.....	3	19,764,993	17,242,563	17,242,563	(2,202,411)						2,924,420	1.5
BHM031 EK 3	HIGHSTAR KNIGHT PARTNERS LP.....				NEW YORK.....	NY..	PORTFOLIO TRANSFER.....		11/19/2007.....		6,591,419	7,596,387	7,596,387	(288,782)					521,032	1,301,180	3.0
BHM00X JR 6	HURON II LLP.....				DETROIT.....	MI...	VARIOUS.....		12/13/2004.....	3	8,363,268	7,325,356	7,325,356	(522,471)						2,751,500	5.8
991058 47 0	INDIGO CAPITAL LIMITED.....				LONDON.....	MU.	VARIOUS.....		07/10/2003.....	2	6,943,821	6,172,170	6,172,170	20,386				176,336	549,616	1,621,695	2.6
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED.....				LONDON.....	DE..	VARIOUS.....		12/19/2001.....	3	5,896,244	6,039,753	6,039,753	(3,852,797)				245,894	332,527		8.9
BHM025 L8 4	INTERMEDIA PARTNERS VII LP.....				GREENWICH.....	CT..	DIRECT WITH ISSUER.....		01/02/2007.....	3	15,107,443	13,289,503	13,289,503	(1,507,561)						3,088,421	2.7
995742 02 0	J W CHILDS EQUITY PARTNERS III.....				BOSTON.....	MA..	VARIOUS.....		09/11/2002.....	3	4,495,090	5,088,652	5,088,652	(1,057,224)						521,060	0.4
BHM035 DC 3	KRG CAPITAL FUND IV LP.....				DENVER.....	CO..	VARIOUS.....		12/27/2007.....		3,130,778	2,301,917	2,301,917	(576,187)				31,903	13,676,068		1.6
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		11/14/2005.....	3	9,066,242	8,888,742	8,888,742	(2,019,683)				1,717	3,718,987		3.5
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP.....				US.....	US..	DIRECT WITH ISSUER.....		08/04/2009.....		472,272	412,837	412,837	(59,434)						9,528,000	0.0
995636 35 4	MESIROW PARTNERSHIP FUND I.....				CHICAGO.....	IL....	VARIOUS.....		07/21/1999.....		12,131,610	9,199,711	9,199,711	(469,679)						928,735	10.6
995660 63 6	MIDMARK EQUITY PARTNERS II.....				CHATHAM.....	NJ...	VARIOUS.....		02/23/2000.....	3				423,576		5,700,245					6.3
995422 27 6	MIDMARK EQUITY PARTNERS LP.....				CHATHAM.....	NJ...	PORTFOLIO TRANSFER.....		09/30/1998.....	3	1			(310,977)							18.9
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PA.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		04/11/2008.....		4,323,635	4,185,158	4,185,158	(118,721)				8,861	5,519,958		0.2
BHM01V 2W 6	MORGAN STANLEY PRIVATE MRKTS II.....				CONSHOHOCKE.....	PA..	DIRECT WITH ISSUER.....		11/15/2006.....		24,075,993	20,279,231	20,279,231	(1,878,900)				(30,787)	10,392,048		3.6
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND.....				NEW YORK.....	IN...	DIRECT WITH ISSUER.....		12/03/2007.....		5,240,562	3,814,884	3,814,884	(957,971)					9,825,000		0.9
BHM01U 09 6	NEWSTONE CAPITAL PARTNERS LLC.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		02/02/2007.....	2	13,647,931	13,670,635	13,670,635	(337,713)				963,150	4,329,717		2.1
995720 82 8	PENINSULA CAPITAL PARTNERS.....				DETROIT.....	MI...	VARIOUS.....		02/24/2003.....		3,598,934	3,074,853	3,074,853	(857,944)				208,418	338,129		3.1
BHM01G MU 1	RIVERSIDE FUND III LP.....				BOSTON.....	MA..	DIRECT WITH ISSUER.....		11/30/2005.....	3	8,053,034	8,644,711	8,644,711	1,110,659				49,758			4.3
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP.....				BRIARCLIFF MA.....	NY..	DIRECT WITH ISSUER.....		02/01/2007.....	3	4,202,351	2,026,660	2,026,660	(1,958,750)				(18,842)	7,047,656		4.4
995689 07 2	SPROUT CAPITAL IX LP.....				NEW YORK.....	NY..	VARIOUS.....		10/12/2000.....	1	6,502,454	3,508,082	3,508,082	(522,113)				169,831			0.8
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND.....				SAN FRANCISCO.....	CA..	DIRECT WITH ISSUER.....		02/04/2008.....		4,820,309	4,700,335	4,700,335	(99,855)				191,941	3,379,692		0.4
BHM045 M8 1	STONE ARCH CAPITAL II LP.....				MINNEAPOLIS.....	MN..	DIRECT WITH ISSUER.....		07/21/2008.....		1,912,500	1,763,944	1,763,944	(84,307)					5,587,500		5.3
BHM02C DX 3	SUMMER STREET CAPITAL II LP.....				BUFFALO.....	NY..	DIRECT WITH ISSUER.....		04/23/2007.....	3	3,931,216	3,604,123	3,604,123	(16,423)					5,068,780		5.6
999671 74 6	TCV LP.....				PALO ALTO.....	CA..	VARIOUS.....		07/06/2000.....	2	11,274,316	5,582,608	5,582,608	(259,638)				472,443	401,264		0.9
BHM04X Q4 5	TCV VII LP.....				MILBURN.....	NJ...	DIRECT WITH ISSUER.....		10/24/2008.....		1,789,065	1,590,213	1,590,213	(198,852)					10,660,925		0.6
995727 33 6	TCW CRESCENT MEZZ PARTNERS III.....				LOS ANGELES.....	CA..	VARIOUS.....		12/18/2003.....	2	3,307,515	1,435,930	1,435,930	(187,453)				5,129	2,321,848		0.8
BHM035 2R 2	TCW ENERGY FUND XIV LP.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		01/17/2008.....		6,358,782	6,206,035	6,206,035	(94,616)				392,172	2,353,122		1.2
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		09/26/2006.....	2	11,699,801	10,009,245	10,009,245	(1,359,334)				150,985	334,813		1.4
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNE.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		09/02/2008.....		5,572,556	5,660,669	5,660,669	88,113				248,221	19,427,443		1.5
BHM03C AA 5	THE HURON FUND III LP.....				DETROIT.....	MI...	DIRECT WITH ISSUER.....		03/18/2008.....	3	1,618,571	1,312,533	1,312,533	(221,260)					8,381,424		2.9
991036 20 3	THE RESOLUTE FUND LP.....				NEW YORK.....	NY..	VARIOUS.....		11/13/2002.....	3	6,444,696	7,181,270	7,181,270	(123,378)				98,357	977,548		0.5
BHM05D GA 5	TPF II LP.....				US.....	US..	DIRECT WITH ISSUER.....		10/09/2008.....		4,430,919	3,832,783	3,832,783	(488,205)				(552)	5,569,081		0.4
BHM02S 3T 8	VMG EQUITY PARTNERS L.P.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		07/24/2007.....	3	4,760,741	4,025,374	4,025,374	(272,911)					4,439,266		2.9
999671 75 3	WALDEN II LP.....				SAN FRANCISCO.....	CA..	VARIOUS.....		12/05/2003.....	1	4,702,474	4,208,750	4,208,750	(1,240,775)					464,202		4.3
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										471,983,396	397,547,366	397,547,366	(45,389,343)	0	8,734,726	0	597,136	7,099,059	295,256,578	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
BHM02C 73 6	ASHLAR APARTMENTS.....				US.....	US..	DIRECT WITH ISSUER.....		03/23/2007.....		0										
BHM01U 54 7	BABSON MEZZANINE REALTY INVESTC.....				SPRINGFIELD.....	MA..	DIRECT WITH ISSUER.....		08/14/2006.....		3,428,468	3,589,118	3,589,118	96,497		6,556,461			5,031,985		5.6
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		03/14/2007.....		28,030,875	12,455,939	12,455,939	(16,216,289)				25,872	34,363,247		1.4
BHM01Z QV 3	BROOKFIELD PROPERTIES OFFICE PA.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		10/02/2006.....		17,173,000	17,217,000	17,217,000	7,210,252		7,588,825			238,174		8.5
BHM01W E7 6	COLONY REALTY PARTNERS II LP 200.....				LOS ANGELES.....	CA..	DIRECT WITH ISSUER.....		12/11/2006.....		5,683,560	5,683,560	5,683,560	(348,534)		9,790,093					1.5
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PART.....				BOSTON.....	MA..	DIRECT WITH ISSUER.....		09/15/2006.....		6,269,972	5,542,009	5,542,009	(482,871)					3,817,796		2.3
BHM031 1B 7	GUGGENHEIM STRUCTURED R ESTAT.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		01/09/2008.....		5,824,565	5,808,646	5,808,646	642		406,224		69,600	1,208,000		0.6
BHM01K 21 8	GUGGENHEIM STRUCTURED RE II LP.....				NEW YORK.....	NY..	DIRECT WITH ISSUER.....		08/25/2006.....		175,781										6.5
BHM01H L0 6	HARTFORD MEZZ INVESTORS I LP 05.....				WILMINGTON.....	DE..	DIRECT WITH ISSUER.....		08/13/2007.....		15,254,909	13,961,523	13,961,523	(3,020,479)		4,745,090					7.4
BHM02Y J4 3	HILLENBRAND GLOBAL MORTGAGE FI.....				CHICAGO.....	IL....	VARIOUS.....		10/08/2007.....		69,761	681,080	681,080	611,319		2,277,849			11,076,923		10.3
BHM01G MY 3	LION GABLES APARTMENT FUND LP.....				WILMINGTON.....	DE..	DIRECT WITH ISSUER.....		11/21/2005.....		6,511,678	6,286,508	6,286,508	184,809		800,869					0.8
BHM02R QU 2	MACFARLANE URBAN REAL ESTATE F.....				US.....	US..	DIRECT WITH ISSUER.....		01/02/2008.....		3,187,417	3,187,417	3,187,417	940,376		9,578,641			7,236,865		2.0

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM01R L9 5	METROPOLITAN RE PARTNERS IV.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		06/26/2006		10,085,969	9,875,000	9,875,000	1,117,010		9,823,841				4,875,000	7.7
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTER.....				US..	DIRECT WITH ISSUER.....		07/18/2007		3,730,194	3,942,406	3,942,406	13,391,559		23,863,466					0.3
BHM01F Z2 4	NYLIM RE MEZZ FUND II LP 05.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		09/27/2006		10,225,950	10,225,950	10,225,950	903,632		29,774,050					8.2
BHM006 H5 5	NYLIM_GCR02.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		12/07/2005					949,070		1,785,737			(93,279)		6.5
BHM01J EY 6	PHILLIPS EDISON SC FUND III LP 06...			CINCINNATI.....	OH..	DIRECT WITH ISSUER.....		07/14/2006		3,538,522	2,875,120	2,875,120	1,372,362		2,568,851					2.3
BHM024 NH 5	SQUARE MILE PARTNERS II LP.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		07/23/2007		10,144,971	10,123,975	10,123,975	2,308,557		14,189,642				628,559	4.5
BHM01R E7 7	TRANSWESTERN MULTIFAMILY PARTN.....			CHICAGO.....	IL...	DIRECT WITH ISSUER.....		08/01/2007		4,200,000	2,229,712	2,229,712	(819,388)						5,799,710	4.4
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										133,535,591	113,684,962	113,684,962	8,198,523	0	123,749,640	0	0	2,193	74,276,259	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
BHM03Y FG 9	ALYSHEBA ONSHORE.....			BOSTON.....	MA..	DIRECT WITH ISSUER.....		07/01/2008	13	2,000,000	1,881,821	1,881,821	388,452							
BHM01S FA 7	CLAREN ROAD.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		05/26/2006	13	2,151,547	3,559,307	3,559,307	1,407,760							4.5
BHM026 LX 7	CPIM STRUCTURED CREDIT 1000.....			CONCORD.....	MA..	DIRECT WITH ISSUER.....		01/02/2007	13	3,497,577	3,616,299	3,616,299	118,722		1,903,794					3.9
BHM026 LZ 2	CPIM STRUCTURED CREDIT 1500.....			CONCORD.....	MA..	DIRECT WITH ISSUER.....		01/02/2007	13	1,910,599	1,766,816	1,766,816	(143,783)		2,092,947					4.3
BHM01P Q6 0	D. E. SHAW SECURITIES LP.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		03/31/2006	13	15,777,319	19,900,380	19,900,380	2,376,477							0.7
BHM01U KC 2	D.E. SHAW OCULUS.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		04/30/2008	13	5,139,954	5,355,937	5,355,937	556,411							
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC.....			MINNETONKA...	MN..	DIRECT WITH ISSUER.....		05/01/2006	13	677,294	671,682	671,682	0		661,832					9.3
BHM01W ZH 7	DEEPHAVEN GLOBAL VALUE.....			MINNETONKA...	MN..	DIRECT WITH ISSUER.....		07/31/2006	13	1,228,309	1,228,308	1,228,308			3,919,193					40.3
BHM037 87 6	DRAWBRIDGE SPECIAL OPS.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		06/02/2008	13	14,000,000	12,707,282	12,707,282	1,113,605							
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED.....			RED BANK.....	NY..	DIRECT WITH ISSUER.....		04/25/2006	13	5,955,792	6,514,499	6,514,499	775,569	0						48.9
BHM02Q QG 5	GOLDEN TREE INC.....			NEW YORK.....	NY..	DIRECT WITH ISSUER.....		06/28/2007	13	3,065,194	3,799,334	3,799,334	734,141							10.3
BHM025 HJ 5	GREAT LAKES II LLC.....			SPRINGFIELD...	MA..	DIRECT WITH ISSUER.....		12/14/2006	13	325,844	4,838,360	4,838,360	5,175,707		721,312		491,638			12.2
BHM01P JS 0	MKP CREDIT FUND I.....			NEW YORK.....	NY..	PRINCIPAL/CROSS TRADE.....		05/30/2008	13	8,000,000	9,335,066	9,335,066	1,443,105							
BHM018 T0 8	SAGUENAY FUND II LLC.....			WILMINGTON....	DE..	DIRECT WITH ISSUER.....		02/27/2006	13	13,928,727	14,829,690	14,829,690	936,472							48.2
BHM023 T6 5	ZAIS MATRIX V-B.....			RED BANK.....	NJ..	DIRECT WITH ISSUER.....		10/29/2007	13	2,648,052	5,198,805	5,198,805	6,403,195	(0)	4,042,097					13.9
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										80,306,206	95,203,586	95,203,586	21,285,834	0	13,341,175	0	0	491,638	0	XXX.....
Surplus Debentures - Unaffiliated																				
309588 AE 1	FARMERS EXCHANGE CAPITAL.....				NV..	EXCHANGE.....	2	07/08/1998		17,138,077	16,445,360	17,164,209		7,815				1,440,000		
592173 AC 2	METROPOLITAN LIFE INSURANCE CO.....				NY..	EXCHANGE.....	1	11/19/2001		8,970,241	9,276,429	8,763,328		(59,870)				641,025		
592173 AE 8	METROPOLITAN LIFE INSURANCE CO.....			NEW YORK.....	NY..	VARIOUS.....	1	11/08/1995		23,742,567	25,850,742	23,797,084		6,165				1,872,000		
743917 AH 9	PRUDENTIAL INSURANCE CO OF AME.....				NJ..	EXCHANGE.....	1	08/27/2002		15,089,422	14,080,268	14,929,250		(46,708)				1,126,310		
2199999. Total - Surplus Debentures - Unaffiliated.....										64,940,307	65,652,799	64,653,871	0	(92,598)	0	0	0	5,079,335	0	XXX.....
Any Other Class of Asset - Unaffiliated																				
12322T AA 0	BUSHNELL LOAN FUND II_08-1A.....				US..	CITIGROUP (Salomon/Smith Barney).....		03/20/2008		34,000	51,000	34,000	7,378,000		7,395,000					
12322T AC 6	BUSHNELL LOAN FUND II_08-1A.....				US..	CITIGROUP (Salomon/Smith Barney).....		03/20/2008		0	17,010	0								
12322T AE 2	BUSHNELL LOAN FUND II_08-1A.....				US..	CITIGROUP (Salomon/Smith Barney).....		03/20/2008			32									
17311C AQ 4	CMLTI_07-WFH1.....				US..	PORTFOLIO TRANSFER.....	1	02/12/2007		1,372,507	63,995			77,496	2,582,493		5,681			
17311C AR 2	CMLTI_07-WFH1.....				US..	PORTFOLIO TRANSFER.....	1	02/22/2007		(16)				2	16					
85804P AC 7	STEDMAN LOAN FUND LTD_08-1A.....				US..	PORTFOLIO TRANSFER.....		03/27/2008		0	10,000	0								
000000 00 0	VINA_08-1X-D.....				KY..	PORTFOLIO TRANSFER.....		03/14/2008		2	45,000	2								
000000 00 0	VINA_08-1X-E.....				KY..	PORTFOLIO TRANSFER.....		03/14/2008			7,440									
000000 00 0	DEAN WITTER SPVL.....			CHARLESTON...	WV..	DIRECT WITH ISSUER.....		05/01/1997		7,000	90,434	90,434	1,628							
000000 00 0	IIP STATE OD FLORIDA 04/04/03.....			CHARLESTON...	WV..	DIRECT WITH ISSUER.....		05/01/2003		5,000	63,433	63,433								
3799999. Total - Any Other Class of Asset - Unaffiliated.....										1,418,493	348,344	187,869	7,379,628	77,497	9,977,509	0	0	5,681	0	XXX.....
3999999. Subtotal - Unaffiliated.....										795,245,559	720,385,975	719,226,571	1,277,383	(27,794)	155,803,050	0	597,136	13,170,814	369,532,837	XXX.....
4199999. Totals.....										795,245,559	720,385,975	719,226,571	1,277,383	(27,794)	155,803,050	0	597,136	13,170,814	369,532,837	XXX.....

E07.2

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description		3 City	4 State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated											
13138@ 10 6	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	DIRECT WITH ISSUER	01/22/2009	2		137,770		2.5
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	137,770	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											
995737 22 8	ADAMS STREET PARTNERS		CHICAGO	IL	DIRECT WITH ISSUER	04/07/2009			178,942		0.8
BHM025 L7 6	AEA INVESTORS 2006 FUND LP		NEW YORK	NY	DIRECT WITH ISSUER	01/02/2009	3		1,146,406		1.6
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FUND		NEW YORK	NY	DIRECT WITH ISSUER	01/02/2009			2,828,848		5.3
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	DIRECT WITH ISSUER	02/02/2009	3		1,270,295		0.3
BHM03W XD 0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	DIRECT WITH ISSUER	01/02/2009	3		1,937,971		0.2
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	DIRECT WITH ISSUER	01/02/2009	3		407,535		2.3
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V			US	DIRECT WITH ISSUER	01/08/2009	3		2,460,322		0.9
BHM021 9E 4	BOSTON VENTURES VII LP		BOSTON	MA	DIRECT WITH ISSUER	02/02/2009	3		460,292		4.7
BHM01Q 7D 4	BRAZOS EQUITY FUND II L P		DALLAS	TX	DIRECT WITH ISSUER	06/22/2009	3		480,571		2.5
BHM05F QF 8	BRAZOS EQUITY FUND III L P		DALLAS	TX	DIRECT WITH ISSUER	01/02/2009			321,666		1.8
995744 93 5	BRIDGEPOINT CAPITAL LIMITED		LONDON	GB	DIRECT WITH ISSUER	02/18/2009	3		273,825		2.8
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	DIRECT WITH ISSUER	03/20/2009			481,120		
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	DIRECT WITH ISSUER	03/20/2009			870		
BHM05J QC 7	BUNKER HILL CAPITAL II LP		BOSTON	MA	DIRECT WITH ISSUER	12/21/2009			29,173		14.0
BHM00Z Y1 1	BUNKER HILL CAPITAL LP		BOSTON	MA	DIRECT WITH ISSUER	03/06/2009	3		1,818,782		17.5
BHM01W XR 1	CAPITAL PARTNERS		GREENWICH	CT	DIRECT WITH ISSUER	05/19/2009	3		1,524,063		6.4
BHM02X 9R 5	CARLYLE PARTNERS V L P		WASHINGTON	DC	DIRECT WITH ISSUER	01/12/2009	3		1,343,381		0.1
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP		CHARLOTTE	NC	DIRECT WITH ISSUER	01/14/2009	3		2,099,875		4.6
999703 42 4	CHARLESBANK EQUITY FUND V L P		BOSTON	MA	DIRECT WITH ISSUER	01/02/2009	3		903,396		2.2
BHM018 OZ 2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	DIRECT WITH ISSUER	01/02/2009	3		1,984,274		0.9
995457 35 5	CITICORP MEZZANINE FUND		NEW YORK	NY	DIRECT WITH ISSUER	07/14/2009	2		2,432		2.4
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	DIRECT WITH ISSUER	01/02/2009	3		1,128,199		3.6
999656 90 3	DLJ INVESTMENT PARTNERS II LP		NEW YORK	NY	DIRECT WITH ISSUER	03/16/2009	2		22,063		1.0
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP		NEW YORK	NY	DIRECT WITH ISSUER	03/23/2009	2		377,051		1.4
995741 17 0	DLJ STRATEGIC PARTNERS LP		NEW YORK	NY	DIRECT WITH ISSUER	06/22/2009			34,918		0.5
995724 51 5	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	DIRECT WITH ISSUER	11/02/2009	1		113,639		0.9
999673 60 1	FRONTENAC FUND VIII		CHICAGO	IL	DIRECT WITH ISSUER	05/08/2009	3		116,280		2.1
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS		NEW YORK	NY	DIRECT WITH ISSUER	02/05/2009			5,433,264		0.6
995670 05 6	GRP II LLP		LOS ANGELES	CA	DIRECT WITH ISSUER	02/02/2009	1		323,798		3.4
BHM03B 4L 0	GRP III LP		LOS ANGELES	CA	DIRECT WITH ISSUER	05/12/2009			253,800		5.6
BHM0HT 6B 6	GSPX2 LP		SEATTLE	WA	DIRECT WITH ISSUER	12/17/2009		57,673			
BHM02Q B6 3	HALYARD CAPITAL FUND II L P		NEW YORK	NY	DIRECT WITH ISSUER	01/12/2009	3		567,914		4.5
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II		NEW YORK	NY	DIRECT WITH ISSUER	01/06/2009	3		640,795		2.7
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III		NEW YORK	NY	DIRECT WITH ISSUER	01/09/2009	3		3,029,648		1.5
991058 47 0	INDIGO CAPITAL LIMITED 0.00 01/01/1		LONDON	MU		01/01/2009	2	(525,553)			
999690 26 6	INDUSTRIAL CAPITAL 2000 LIMITED		LONDON	DE	DIRECT WITH ISSUER	01/09/2009	3		813,128		8.9
BHM025 L8 4	INTERMEDIA PARTNERS VII LP		GREENWICH	CT	DIRECT WITH ISSUER	01/09/2009	3		1,743,757		2.7
995742 02 0	J W CHILDS EQUITY PARTNERS III		BOSTON	MA	DIRECT WITH ISSUER	03/02/2009	3		253,964		0.4
BHM035 DC 3	KRG CAPITAL FUND IV LP		DENVER	CO	DIRECT WITH ISSUER	02/16/2009			2,046,222		1.6
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	DIRECT WITH ISSUER	01/02/2009	3		2,826,480		3.5
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP			US	DIRECT WITH ISSUER	08/04/2009		59,434	412,837		0.0
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	DIRECT WITH ISSUER	02/02/2009			2,003,279		0.2
BHM01V 2W 6	MORGAN STANLEY PRIVATE MRKTS III		CONSHOHOCKEN	PA	DIRECT WITH ISSUER	02/02/2009			5,046,794		3.6
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	IN	DIRECT WITH ISSUER	01/07/2009			1,350,000		0.9
BHM01V U9 6	NEWSTONE CAPITAL PARTNERS LLC		LOS ANGELES	CA	DIRECT WITH ISSUER	01/08/2009	2		716,755		2.1
BHM01G MU 1	RIVERSIDE FUND III LP		BOSTON	MA	DIRECT WITH ISSUER	04/06/2009	3		1,055,995		4.3
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP		BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	03/09/2009	3		2,288,164		4.4
995689 07 2	SPROUT CAPITAL IX LP		NEW YORK	NY	DIRECT WITH ISSUER	01/08/2009	1		300,834		0.8
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA		SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/06/2009			1,160,910		0.4
BHM045 M8 1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	DIRECT WITH ISSUER	04/13/2009			1,387,500		5.3

SCHEDULE BA - PART 2

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

1			2		Location		5	6	7	8	9	10	11	
CUSIP Identification			Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
			City		State									
BHM02C	DX	3	SUMMER STREET CAPITAL II LP.....		BUFFALO.....	NY.....	DIRECT WITH ISSUER.....	06/01/2009.....	3.....		848,716.....		5.6.....	
999671	74	6	TCV LP.....		PALO ALTO.....	CA.....	DIRECT WITH ISSUER.....	03/17/2009.....	2.....		154,926.....		0.9.....	
BHM04X	Q4	5	TCV VII LP.....		MILBURN.....	NJ.....	DIRECT WITH ISSUER.....	03/17/2009.....			1,137,930.....		0.6.....	
995727	33	6	TCW CRESCENT MEZZ PARTNERS III.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	02/04/2009.....	2.....		10,870.....		0.8.....	
BHM035	2R	2	TCW ENERGY FUND XIV LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/02/2009.....			2,893,362.....		1.2.....	
BHM01Z	L0	6	TCW/CRESCENT MEZZANINE IV.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	02/11/2009.....	2.....		235,249.....		1.4.....	
BHM04S	4W	8	TCW/CRESCENT MEZZANINE PARTNERS V.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/14/2009.....			1,476,957.....		1.5.....	
BHM03C	AA	5	THE HURON FUND III LP.....		DETROIT.....	MI.....	DIRECT WITH ISSUER.....	04/01/2009.....	3.....		1,124,286.....		2.9.....	
991036	20	3	THE RESOLUTE FUND LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/02/2009.....	3.....		240,261.....		0.5.....	
BHM05D	GA	5	TPF II LP.....			US.....	DIRECT WITH ISSUER.....	01/02/2009.....			236,230.....		0.4.....	
BHM02S	3T	8	VMG EQUITY PARTNERS L.P.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/13/2009.....	3.....		1,086,738.....		2.9.....	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											(408,446).....	66,847,551.....	0.....	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
BHM01U	54	7	BABSON MEZZANINE REALTY INVESTORS.....		SPRINGFIELD.....	MA.....	DIRECT WITH ISSUER.....	02/05/2009.....			1,411,101.....		5.6.....	
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/02/2009.....			2,146,113.....		1.4.....	
BHM01Z	QV	3	BROOKFIELD PROPERTIES OFFICE PARTN.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/24/2009.....			182,433.....		8.5.....	
BHM01W	E7	6	COLONY REALTY PARTNERS II LP 2006.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	02/05/2009.....			1,364,586.....		1.5.....	
BHM01R	GG	5	CROSSHARBOR INSTITUTIONAL PARTNERS.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	06/10/2009.....			1,214,302.....		2.3.....	
BHM01G	MY	3	LION GABLES APARTMENT FUND LP.....		WILMINGTON.....	DE.....	DIRECT WITH ISSUER.....	09/02/2009.....			937,500.....		0.8.....	
BHM02R	QU	2	MACFARLANE URBAN REAL ESTATE FUND.....			US.....	DIRECT WITH ISSUER.....	01/02/2009.....			3,782,867.....		2.0.....	
BHM01R	L9	5	METROPOLITAN RE PARTNERS IV.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/16/2009.....			1,750,000.....		7.7.....	
BHM02B	Y1	2	MORGAN STANLEY RE FUND VI INTERNAT.....			US.....	DIRECT WITH ISSUER.....	01/21/2009.....			10,916,430.....		0.3.....	
BHM024	NH	5	SQUARE MILE PARTNERS II LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/08/2009.....			1,713,390.....		4.5.....	
BHM01R	E7	7	TRANSWESTERN MULTIFAMILY PARTNERS.....		CHICAGO.....	IL.....	DIRECT WITH ISSUER.....	03/20/2009.....			100,000.....		4.4.....	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											0.....	25,518,722.....	0.....	...XXX.....
Any Other Class of Asset - Unaffiliated														
BHM01V	ZE	0	OOLMAN DAIRY LLC.....		PAULDING.....	US.....		01/16/2009.....			420,050.....			
BHM022	X8	8	ROCK CREEK DAIRY LLC.....			US.....		01/16/2009.....			388,970.....			
BHM021	RS	3	SPRINGFIELD DAIRY LLC.....			US.....		05/18/2009.....			12,839.....			
BHM023	3X	4	VAN HAM DAIRY LLC.....			US.....		11/12/2009.....			9,553.....			
3799999. Total - Any Other Class of Asset - Unaffiliated.....											0.....	831,412.....	0.....	...XXX.....
3999999. Subtotal - Unaffiliated.....											(408,446).....	93,335,455.....	0.....	...XXX.....
4199999. Totals.....											(408,446).....	93,335,455.....	0.....	...XXX.....

E08.1

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification		Name or Description	3	4	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
			City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
13138@	10	6	CALTUS PARTNERS III L.P.	LOS ANGELES	CA	DIRECT WITH ISSUER	10/03/2005	05/04/2009	461,897	(18,774)			(18,774)		445,241	445,241			.0	40,189
41658@	AA	5	HARTFORD INST TR - FR BANK LOAN	HARTFORD	US	DIRECT WITH ISSUER	05/12/2006	01/30/2009	40,821,587	10,963,309	(15,464)		10,947,845		51,769,432	54,935,940		3,166,508	3,166,508	
41658@	12	3	HARTFORD INST TR-HIGH QUALITY HIGH	HARTFORD	CT	DIVIDEND REINVESTMENT	02/01/2002	10/01/2009	5,824,610	(824,610)			(824,610)		5,000,000	5,000,000			.0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								47,108,094	10,119,925	(15,464)	.0	.0	10,104,462	.0	57,214,673	60,381,180	.0	3,166,508	3,166,508	40,189
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
995648	67	2	A.G. EDWARDS PRIVATE EQUITY PARTN	ST LOUIS	MO	DIRECT WITH ISSUER	08/10/1999	07/10/2009	84,626	3,515			3,515		88,141	88,141			.0	57,946
995737	22	8	ADAMS STREET PARTNERS	CHICAGO	IL	DIRECT WITH ISSUER	09/13/2002	11/25/2009	73,225	(7,641)			(7,641)		59,523	59,523			.0	
BHM025	L7	6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	08/16/2007	01/02/2009	182,724	26,005			26,005		208,729	208,729			.0	1,295
BHM01A	ME	0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	02/09/2007	06/01/2009	812,382	103,956			103,956		1,014,722	1,014,722			.0	23,028
BHM03W	XD	0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	DIRECT WITH ISSUER	06/26/2008	01/12/2009	1,212,471	80,983			80,983		1,517,597	1,517,597			.0	3,334
BHM02K	M8	0	BLACKSTONE CAPITAL PARTNERS V		US	DIRECT WITH ISSUER	12/31/2007	03/06/2009	497,647	54,880			54,880		805,994	805,994			.0	9,668
BHM01Q	7D	4	BRAZOS EQUITY FUND II L P	DALLAS	TX	DIRECT WITH ISSUER	05/10/2006	01/27/2009	167,247	(25,143)			(25,143)		146,913	146,913			.0	19,713
BHM05J	QC	7	BUNKER HILL CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER	10/20/2008	12/21/2009	9,925				0		9,925	9,925			.0	
BHM01W	XR	1	CAPITAL PARTNERS	GREENWICH	CT	DIRECT WITH ISSUER	05/01/2007	10/13/2009	283,436	(1,697)			(1,697)		315,929	315,929			.0	42,273
BHM02X	9R	5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER	07/22/2008	08/05/2009	203,294	25,951			25,951		984,027	984,027			.0	700
BHM024	UY	0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	DIRECT WITH ISSUER	12/07/2006	04/29/2009	260,113	(44,363)			(44,363)		215,750	215,750			.0	
999703	42	4	CHARLESBANK EQUITY FUND V L.P.	BOSTON	MA	DIRECT WITH ISSUER	01/03/2006	12/11/2009	323,551	(24,055)			(24,055)		410,961	410,961			.0	26,079
BHM018	OZ	2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DIRECT WITH ISSUER	06/04/2007	04/16/2009	854,208	(63,670)			(63,670)		962,122	962,122			.0	
999657	49	7	CITICORP MEZZANINE III LP	NEW YORK	NY	DIRECT WITH ISSUER	10/03/2005	01/22/2009	36,619	(4,175)			(4,175)		32,443	32,443			.0	(2,919)
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER	04/03/2007	01/23/2009	287,831	(74,471)			(74,471)		238,858	238,858			.0	8,136
BHM025	UB	7	DLJ INVESTMENT PARTNERS III LP	NEW YORK	NY	VARIOUS	02/02/2007	03/23/2009	219,536	(45,441)	38,007		(83,448)		156,223	156,223			.0	148,085
995741	17	0	DLJ STRATEGIC PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER	10/02/2002	02/26/2009	117,496	(63,756)			(63,756)		53,740	53,740			.0	13,502
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	06/18/2008	02/05/2009	376,914	50,586			50,586		460,744	460,744			.0	2,717
995670	05	6	GRP II LLP	LOS ANGELES	CA	DIRECT WITH ISSUER	03/22/2005	09/22/2009	351,336	(32,799)			(32,799)		352,797	352,797			.0	7,535
BHM02Q	B6	3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	07/02/2007	04/01/2009	23,727	18			18		23,746	23,746			.0	215
999651	59	9	HERITAGE FUND III LP	BOSTON	MA	VARIOUS	12/03/2002	06/30/2009	28,897	(4,216)	24,681		(28,897)						.0	460,698
BHM007	G5	4	HIGHSTAR CAPITAL L.P. II	NEW YORK	NY	DIRECT WITH ISSUER	03/20/2006	10/01/2009	28,872	4,743			4,743		66,290	66,290			.0	
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	05/16/2007	05/20/2009	1,884,974	8,915			8,915		2,056,412	2,056,412			.0	790
991058	47	0	INDIGO CAPITAL LIMITED	LONDON	MU	DIRECT WITH ISSUER	07/10/2003	12/26/2008	409,295	(26,567)			(26,567)	(75,191)	307,537	380,909	73,372		73,372	181,572
999690	26	6	INDUSTRI KAPITAL 2000 LIMITED	LONDON	DE	DIRECT WITH ISSUER	11/08/2004	01/09/2009	9,331	(2,406)			(2,406)	(638)	6,288	6,559	271		271	351
BHM016	JV	5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER	11/14/2005	04/20/2009	119,499	(31,317)			(31,317)		92,556	92,556			.0	4,116
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER	04/11/2008	02/02/2009	105,299	545			545		105,844	105,844			.0	3,398
BHM01V	2W	6	MORGAN STANLEY PRIVATE MRKTS III	CONSHOHOCKEN	PA	DIRECT WITH ISSUER	07/11/2006	02/02/2009	859,990	49,960			49,960		909,950	909,950			.0	46,429
BHM01V	U9	6	NEWTSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	DIRECT WITH ISSUER	01/10/2007	01/08/2009	1,495,314	(45,165)			(45,165)		1,450,150	1,450,150			.0	63,544
995734	20	9	OZ DOMESTIC PARTNERS		US	VARIOUS	01/01/2009	12/31/2003					0						.0	
995720	82	8	PENINSULA CAPITAL PARTNERS	DETROIT	MI	DIRECT WITH ISSUER	12/27/2001	07/31/2009	736,614	(96,516)			(96,516)		640,099	640,099			.0	85,273
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	02/01/2007	06/26/2009	693,963	84,620			84,620		860,446	860,446			.0	18,844
995689	07	2	SPROUT CAPITAL IX LP	NEW YORK	NY	DIRECT WITH ISSUER	09/25/2002	04/02/2009	102,357	3,059			3,059		105,417	105,417			.0	81,326
999671	74	6	TCV LP	PALO ALTO	CA	DIRECT WITH ISSUER	07/06/2000	02/06/2009	20	0			0		20	20			.0	22
995727	33	6	TCW CRESCENT MEZZ PARTNERS III	LOS ANGELES	CA	DIRECT WITH ISSUER	06/09/2004	02/04/2009	239	228			228		474	474			.0	31
BHM035	2R	2	TCW ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	01/17/2008	02/04/2009	1,326,305	(16,583)			(16,583)		1,329,280	1,329,280			.0	158,089
BHM01Z	L0	6	TCW/CRESCENT MEZZANINE IV	LOS ANGELES	CA	DIRECT WITH ISSUER	09/26/2006	02/11/2009	287,338	8,290			8,290		295,628	295,628			.0	9,535
BHM04S	4W	8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	DIRECT WITH ISSUER	09/02/2008	01/14/2009	1,370,418	0			0		1,370,418	1,370,418			.0	4,711
991036	20	3	THE RESOLUTE FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	12/01/2003	02/05/2009	84,463	(10,291)			(10,291)		74,173	74,173			.0	410
BHM05D	GA	5	TPF II LP		US	DIRECT WITH ISSUER	10/09/2008	01/02/2009	202,043	5,437			5,437		207,480	207,480			.0	552
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								16,123,540	(108,579)	.0	62,688	.0	(171,267)	(75,828)	17,937,344	18,010,987	73,643	.0	73,643	1,480,998
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI	NEW YORK	NY	DIRECT WITH ISSUER	03/14/2007	02/05/2009	26,917	(651)			(651)		26,266	26,266			.0	26
BHM031	1B	7	GUGGENHEIM STRUCTURED R ESTATE III	NEW YORK	NY	DIRECT WITH ISSUER	01/09/2008	03/13/2009	853,820	(1,825)			(1,825)		851,996	851,996			.0	356,004
BHM02B	Y1	2	MORGAN STANLEY RE FUND VI INTERNAT		US	DIRECT WITH ISSUER	07/18/2007	05/07/2009	9,516	35,338			35,338		44,854	44,854			.0	518

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM006 H5 5	NYLIM_GCR02		NEW YORK	NY	VARIOUS	05/30/2006	06/30/2009	82,843	93,972		166,385		(72,413)		10,430	10,430				158,450
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								973,096	126,834	0	166,385	0	(39,551)	0	933,545	933,545	0	0	0	514,998
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
BHM03Y FC 8	ALYDAR ONSHORE		BOSTON	MA	DIRECT WITH ISSUER	07/01/2008	06/17/2009	2,842,484	157,516				157,516		3,000,000	3,000,000			0	20,889
BHM032 74 5	ARTIS PARTNERS 2X LP		SAN FRANCISCO	CA	VARIOUS	01/01/2009	12/19/2008						0						0	(115,132)
BHM01S FA 7	CLAREN ROAD		NEW YORK	NY	VARIOUS	01/01/2009	12/19/2008						0		(2,151,547)	(2,151,547)			0	(690,908)
BHM026 LX 7	CPIM STRUCTURED CREDIT 1000		CONCORD	MA	VARIOUS	01/02/2007	02/13/2009	2,221,481			528,843		(528,843)		1,692,638	1,692,638			0	(195,906)
BHM026 LZ 2	CPIM STRUCTURED CREDIT 1500		CONCORD	MA	VARIOUS	01/02/2007	03/31/2009	597,727	0		280,352		(280,352)		317,376	317,376			0	(27,132)
BHM01P Q6 0	D. E. SHAW SECURITIES LP		NEW YORK	NY	VARIOUS	01/01/2009	12/22/2008	9,667,419	(1,020,971)		182,758		(1,203,729)		7,660,681	7,660,681			0	1,523,883
BHM01U KC 2	D.E. SHAW OCULUS		NEW YORK	NY	VARIOUS	01/01/2009	12/22/2008	3,274,483	255,658				255,658		3,090,847	3,090,847			0	(173,712)
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC		MINNETONKA	MN	VARIOUS	01/01/2009	05/29/2008	2,072,621	(0)		299,229		(299,230)		1,010,029	1,010,029			0	1,362,042
BHM01P JT 8	DUNDONALD FUND I		WILMINGTON	DE	VARIOUS	01/01/2009	12/19/2008						0						0	(174,169)
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED OPP		RED BANK	NY	VARIOUS	01/01/2009	12/22/2008	36,339,625	(249,067)				(249,067)		36,090,558	36,090,558			0	205,977
BHM02Q QG 5	GOLDEN TREE INC		NEW YORK	NY	VARIOUS	01/01/2009	12/22/2008	9,677,488	(0)				(0)		9,249,221	9,249,221			0	773,585
BHM025 HJ 5	GREAT LAKES II LLC		SPRINGFIELD	MA	VARIOUS	12/14/2006	03/31/2009	1,801,335	3,059,359		1,089,507		1,969,852		3,771,187	3,771,187			0	
BHM018 TO 8	SAGUENAY FUND II LLC		WILMINGTON	DE	VARIOUS	01/01/2009	12/22/2008	16,785,462	(471,794)				(471,794)		16,313,668	16,313,668			0	331,230
BHM030 BV 4	WEISS MULTI STRATEGY		NEW YORK	NY	DIRECT WITH ISSUER	12/19/2007	03/19/2009	13,801,455	1,198,545				1,198,545		15,000,000	15,000,000			0	(145,433)
BHM01G U0 8	ZAIS CDO OPPORTUNITY FUND		RED BANK	NJ	VARIOUS	01/01/2009	12/19/2008	4,362,256	0				0		4,362,256	4,362,256			0	(1,060,430)
BHM023 T6 5	ZAIS MATRIX V-B		RED BANK	NJ	VARIOUS	07/16/2007	04/21/2009	1,805,835	2,146,488		963,325		1,183,162		2,988,997	2,988,997			0	(225,448)
999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								105,249,671	5,075,734	0	3,344,015	0	1,731,719	0	102,395,912	102,395,912	0	0	0	1,409,337
Any Other Class of Asset - Unaffiliated																				
BHM01V Z9 1	HOPEWELL DAIRY LLC		MERCER	US	VARIOUS	04/27/2007	06/19/2009	679,612					0		679,612	679,612			0	(28,139)
BHM01V ZC 4	HOPEWELL DAIRY LLC		MERCER	US	HIMCO OPERATIONAL TRANSACTION	03/05/2008	06/24/2009	76,200					0	0	76,200	76,200			0	1,706
BHM01V ZE 0	OOLMAN DAIRY LLC		PAULDING	US	VARIOUS	08/09/2006	06/19/2009	292,950					0		713,000	713,000			0	(123,854)
BHM022 X8 8	ROCK CREEK DAIRY LLC			US	VARIOUS	01/02/2007	06/19/2009	218,430					0		607,400	607,400			0	
BHM022 XB 1	ROCK CREEK DAIRY LLC			US	HIMCO OPERATIONAL TRANSACTION	01/02/2007	06/19/2009	58,290					0		58,290	58,290			0	1,305
BHM021 QV 7	SPRINGFIELD DAIRY LLC			US	HLI INC	11/07/2007	12/16/2009	65,933					0	0	65,933	65,933			0	(1,265)
BHM021 RS 3	SPRINGFIELD DAIRY LLC			US	VARIOUS	05/08/2007	02/10/2009	579,252					0		592,091	592,091			0	(10,072)
BHM023 3X 4	VAN HAM DAIRY LLC			US	VARIOUS	01/02/2007	11/19/2009	668,000					0		494,795	494,795			0	(25,270)
BHM023 3Z 9	VAN HAM DAIRY LLC			US	VARIOUS	01/02/2007	09/11/2009	74,000					0		69,895	69,895			0	1,188
3799999. Total - Any Other Class of Asset - Unaffiliated								2,712,667	0	0	0	0	0	0	3,357,215	3,357,215	0	0	0	(184,400)
3999999. Subtotal - Unaffiliated								172,167,068	15,213,914	(15,464)	3,573,088	0	11,625,363	(75,828)	181,838,690	185,078,841	73,643	3,166,508	3,240,151	3,261,122
4199999. Totals								172,167,068	15,213,914	(15,464)	3,573,088	0	11,625,363	(75,828)	181,838,690	185,078,841	73,643	3,166,508	3,240,151	3,261,122

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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	
			F o r e i g n	Bond CHAR	NAIC Designation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code	n	CHAR	Designation	Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
U.S. Government - Issuer Obligations																							
3133XP	Y5	7	FHLB				3,193,408	100.498	3,215,944	3,200,000	3,199,299		3,510			2.750	2.861	MS	26,644	88,000	04/18/2008	03/12/2010	
3133XV	QF	1	FHLB		13		60,000,000	100.042	60,025,340	60,000,000	60,000,000					1.000	1.000	MN	68,333		11/06/2009	11/20/2012	
3128X8	E2	4	FHLMC		3		196,000,000	99.970	195,941,957	196,000,000	196,000,000					0.208	0.407	FMAN	64,590	201,296	10/29/2009	08/05/2011	
3137EA	AG	4	FHLMC				1,793,120	111.666	1,954,155	1,750,000	1,780,870		(3,870)			5.500	5.178	JJ	43,580	96,250	08/21/2006	07/18/2016	
31359M	EU	3	FNMA				1,734,075	115.180	1,727,705	1,500,000	1,722,958		(6,672)			6.250	5.039	MN	11,979	93,750	04/18/2008	05/15/2029	
742651	CW	0	PRIVATE EXPORT FUNDING				573,133	109.529	602,409	550,000	561,955		(4,670)			5.685	4.707	MN	3,995	31,268	12/04/2007	05/15/2012	
742651	CY	6	PRIVATE EXPORT FUNDING CORPORATION				966,582	107.652	968,867	900,000	958,609		(7,973)			4.974	3.060	FA	16,912	22,383	06/19/2009	08/15/2013	
880591	DV	1	TENNESSEE VALLEY AUTHORITY				57,900	90.972	54,583	60,000	57,989		44			4.700	4.942	JJ	1,300	2,820	12/04/2007	07/15/2033	
912810	EW	4	TREASURY BOND				907,053	116.984	906,629	775,000	889,699		(4,679)			6.000	4.682	FA	17,564	46,500	01/12/2006	02/15/2026	
912810	FP	8	TREASURY BOND				39,724,508	110.500	35,775,812	32,376,300	39,560,942		(163,566)			5.375	3.834	FA	657,314	926,989	10/07/2009	02/15/2031	
912810	FT	0	TREASURY BOND				247,334	98.578	246,445	250,000	247,418		51			4.500	4.568	FA	4,249	11,250	04/18/2008	02/15/2036	
912810	PU	6	TREASURY BOND				115,739,188	106.203	82,168,276	77,369,000	114,769,169		(936,703)			5.000	2.539	MN	502,257	3,868,450	12/18/2008	05/15/2037	
912810	QC	5	TREASURY BOND				85,978,452	97.734	82,348,073	84,257,000	85,974,311		(4,142)			4.500	4.376	FA	1,432,140		11/12/2009	08/15/2039	
912810	QD	3	TREASURY BOND				122,982,449	95.719	120,154,852	125,529,000	122,982,802		353			4.375	4.500	MN	713,036		12/30/2009	11/15/2039	
912828	FY	1	TREASURY NOTE	SD			543,673	108.195	578,845	535,000	541,380		(779)			4.625	4.422	MN	13,041	24,744	12/01/2006	11/15/2016	
912828	GA	2	TREASURY NOTE				29,974	106.477	31,943	30,000	29,989		5			4.500	4.519	MN	133	1,357	12/21/2006	11/30/2011	
912828	GA	2	TREASURY NOTE	SD			2,772,615	106.477	2,954,726	2,775,000	2,774,014		483			4.500	4.519	MN	12,314	125,543	12/21/2006	11/30/2011	
912828	HA	1	TREASURY NOTE				1,623,320	108.508	1,573,363	1,450,000	1,603,985		(17,600)			4.750	3.170	FA	26,015	68,875	11/24/2008	08/15/2017	
912828	JB	7	TREASURY NOTE				2,104,432	105.383	2,233,062	2,119,000	2,108,674		2,793			3.500	3.653	MN	6,520	74,165	06/19/2008	05/31/2013	
912828	JB	7	TREASURY NOTE	C			1,230,482	105.383	1,305,693	1,239,000	1,232,962		1,633			3.500	3.653	MN	3,812	43,365	06/19/2008	05/31/2013	
912828	JG	6	TREASURY NOTE				657,012	104.969	664,453	633,000	650,935		(4,725)			3.375	2.542	JJ	8,940	21,364	09/15/2008	07/31/2013	
912828	JG	6	TREASURY NOTE	C			1,678,338	104.969	1,697,346	1,617,000	1,662,816		(12,071)			3.375	2.542	JJ	22,838	54,574	09/15/2008	07/31/2013	
912828	JT	8	TREASURY NOTE				2,468,681	99.469	2,389,241	2,402,000	2,455,065		(13,166)			2.000	1.296	MN	4,223	48,040	12/18/2008	11/30/2013	
912828	JT	8	TREASURY NOTE	C			15,645,159	99.469	15,018,794	15,099,000	15,533,563		(107,754)			2.000	1.120	MN	26,548	301,980	12/18/2008	11/30/2013	
912828	KF	6	TREASURY NOTE				1,759,662	98.359	1,731,125	1,760,000	1,759,714		52			1.875	1.877	FA	11,213	16,500	03/13/2009	02/28/2014	
912828	KF	6	TREASURY NOTE	C			239,954	98.359	236,063	240,000	239,961		7			1.875	1.877	FA	1,529	2,250	03/13/2009	02/28/2014	
912828	KT	6	TREASURY NOTE				5,594,514	95.703	5,441,680	5,686,000	5,602,717		8,203			2.375	2.631	MS	34,503	67,521	04/29/2009	03/31/2016	
912828	KT	6	TREASURY NOTE	C			1,292,858	95.703	1,257,539	1,314,000	1,294,754		1,896			2.375	2.631	MS	7,973	15,604	04/29/2009	03/31/2016	
912828	LJ	7	TREASURY NOTE				52,215,348	98.313	50,353,401	51,217,700	52,200,837		(14,510)			3.625	3.389	FA	701,286		10/30/2009	08/15/2019	
912828	LS	7	TREASURY NOTE				24,615,765	98.914	24,096,440	24,361,000	24,610,643		(5,122)			2.375	2.150	AO	99,093		11/24/2009	10/31/2014	
912828	LX	6	TREASURY NOTE				3,296,989	99.297	3,259,916	3,283,000	3,296,516		(474)			1.375	1.229	MN	5,861		11/24/2009	11/15/2012	
912828	LY	4	TREASURY NOTE				18,670,243	96.188	18,091,039	18,808,000	18,670,210		(33)			3.375	3.465	MN	82,415		12/23/2009	11/15/2019	
912828	LZ	1	TREASURY NOTE				23,938,040	97.633	23,524,671	24,095,000	23,939,406		1,367			2.125	2.265	MN	45,013		12/16/2009	11/30/2014	
912828	MA	5	TREASURY NOTE				35,554,130	96.328	35,159,766	36,500,000	35,557,201		3,070			2.750	3.169	MN	88,242		12/23/2009	11/30/2016	
912828	MB	3	TREASURY NOTE				88,868,431	98.406	87,915,159	89,339,000	88,875,638		7,207			1.125	1.305	JD	46,940		12/11/2009	12/15/2012	
912828	MM	9	TREASURY NOTE				33,484,780	99.348	33,281,480	33,500,000	33,485,176		395			0.750	0.773	MN	22,088		12/11/2009	11/30/2011	
912803	BP	7	TREASURY STRIP (PRIN)				128,690,384	40.619	81,210,021	200,658,000	116,310,517		3,828,514				2.950	MAT				12/18/2008	08/15/2028
912803	BP	7	TREASURY STRIP (PRIN)	C			40,011,616	40.619	40,645,779	99,342,000	57,583,148		1,190,338				2.950	MAT				12/18/2008	08/15/2028
912803	CH	4	TREASURY STRIP (PRIN)				279,840,268	37.477	194,881,960	520,000,000	288,292,492		8,227,981				2.916	MAT				12/19/2008	05/15/2030
880591	CU	4	TVA				1,490,411	114.060	1,482,777	1,300,000	1,482,365		(8,046)			6.250	4.160	JD	3,611	40,625	07/29/2009	12/15/2017	

SCHEDULE D - PART 1

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

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1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value			Par Value																Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36201F T5 6	GNMA	30YR			1	29,902	110,781	32,501	29,338	30,654	(557)			7.000	5.666	MON..	171	2,006	03/20/2002	03/01/2032				
36201J EW 5	GNMA	30YR			1	475,423	110,781	511,960	462,137	485,785	(10,100)			7.000	5.488	MON..	2,696	32,307	04/19/2002	04/01/2032				
36201K KP 0	GNMA	30YR			1	2,475	110,781	2,690	2,428	2,528	(44)			7.000	5.768	MON..	14	169	03/20/2002	04/01/2032				
36201M YX 4	GNMA	30YR			1	892,373	110,781	969,643	875,278	911,379	(15,573)			7.000	5.769	MON..	5,106	61,168	03/20/2002	03/01/2032				
36201T 6Z 5	GNMA	30YR			1	394,163	110,781	417,793	377,133	412,510	(15,314)			7.000	4.327	MON..	2,200	25,752	07/15/2002	07/01/2032				
36201U AH 7	GNMA	30YR			1	294,400	110,781	312,797	282,355	314,234	(14,345)			7.000	3.839	MON..	1,647	19,492	07/18/2002	08/01/2032				
36203A 7J 9	GNMA	30YR			1	25,091	112,565	27,530	24,457	24,846	(70)			7.500	7.021	MON..	153	1,828	06/09/1993	06/01/2023				
36203A EN 2	GNMA	30YR			1	9,425	112,565	10,857	9,645	9,502	25			7.500	7.966	MON..	60	711	02/10/1993	01/01/2023				
36203A MJ 2	GNMA	30YR			1	8,595	112,565	9,426	8,374	8,521	(26)			7.500	6.972	MON..	52	626	05/11/1993	05/01/2023				
36203B UC 6	GNMA	30YR			1	11,368	112,565	12,467	11,076	11,304	(41)			7.500	6.879	MON..	69	828	05/11/1993	05/01/2023				
36203B VU 5	GNMA	30YR			1	10,877	106,518	11,483	10,780	10,842	(10)			6.500	6.334	MON..	58	698	12/08/1994	10/01/2023				
36203C T4 4	GNMA	30YR			1	10,406	112,565	11,987	10,649	10,471	31			7.500	8.026	MON..	67	773	02/10/1993	01/01/2023				
36203C TY 8	GNMA	30YR			1	4,719	112,565	5,435	4,829	4,753	13			7.500	7.994	MON..	30	333	02/10/1993	01/01/2023				
36203C VJ 8	GNMA	30YR			1	7,472	106,891	7,915	7,405	7,451	(8)			6.500	6.318	MON..	40	471	12/08/1994	11/01/2023				
36203D 5N 6	GNMA	30YR			1	3,286	112,565	3,617	3,213	3,262	(9)			7.500	7.041	MON..	20	237	05/11/1993	05/01/2023				
36203F 5E 1	GNMA	30YR			1	725	112,565	795	706	725	(3)			7.500	6.700	MON..	4	53	06/09/1993	05/01/2023				
36203F B7 9	GNMA	30YR			1	11,310	112,565	12,403	11,019	11,244	(41)			7.500	6.883	MON..	69	824	05/11/1993	04/01/2023				
36203F QZ 1	GNMA	30YR			1	5,193	112,565	5,982	5,314	5,232	14			7.500	7.987	MON..	33	397	02/10/1993	01/01/2023				
36203G 4M 2	GNMA	30YR			1	30,673	112,565	33,654	29,897	30,471	(103)			7.500	6.922	MON..	187	2,235	06/09/1993	05/01/2023				
36203H KZ 3	GNMA	30YR			1	23,827	112,565	26,143	23,225	23,769	(98)			7.500	6.797	MON..	145	1,732	06/09/1993	05/01/2023				
36203H Q4 6	GNMA	30YR			1	9,041	112,565	9,915	8,809	8,976	(30)			7.500	6.926	MON..	55	659	05/11/1993	05/01/2023				
36203K 2F 0	GNMA	30YR			1	28,094	112,565	30,825	27,384	27,853	(83)			7.500	6.985	MON..	171	2,047	06/09/1993	06/01/2023				
36203K 5A 8	GNMA	30YR			1	30,183	112,565	33,101	29,406	29,912	(91)			7.500	6.980	MON..	184	2,197	05/11/1993	04/01/2023				
36203K PE 8	GNMA	30YR			1	15,074	112,565	16,539	14,693	14,903	(38)			7.500	7.068	MON..	92	1,004	06/09/1993	06/01/2023				
36203L FE 7	GNMA	30YR			1	1,861	112,565	2,042	1,814	1,853	(7)			7.500	6.860	MON..	11	136	06/09/1993	06/01/2023				
36203L KA 9	GNMA	30YR			1	9,083	106,891	9,622	9,002	9,065	(11)			6.500	6.296	MON..	49	577	12/08/1994	11/01/2023				
36203L TP 7	GNMA	30YR			1	4,274	112,565	4,704	4,179	4,243	(11)			7.500	7.038	MON..	26	311	05/11/1993	04/01/2023				
36203M 2C 3	GNMA	30YR			1	7,450	112,565	8,171	7,259	7,395	(24)			7.500	6.933	MON..	45	542	05/11/1993	05/01/2023				
36203M JQ 4	GNMA	30YR			1	9,851	112,565	10,804	9,598	9,789	(35)			7.500	6.900	MON..	60	718	05/11/1993	05/01/2023				
36203N VR 6	GNMA	30YR			1	1,507	107,453	1,579	1,469	1,506	(7)			7.500	6.748	MON..	9	108	06/09/1993	06/01/2023				
36203P 2Q 5	GNMA	30YR			1	1,598	112,565	1,753	1,557	1,597	(7)			7.500	6.739	MON..	10	116	05/11/1993	05/01/2023				
36203Q CT 6	GNMA	30YR			1	18,910	112,565	20,739	18,424	18,851	(77)			7.500	6.805	MON..	115	1,369	05/11/1993	05/01/2023				
36203Q DE 8	GNMA	30YR			1	8,721	112,454	9,559	8,501	8,658	(28)			7.500	6.945	MON..	53	634	06/09/1993	06/01/2023				
36203Q PW 5	GNMA	30YR			1	19,340	112,565	21,220	18,851	19,194	(62)			7.500	6.953	MON..	118	1,409	06/09/1993	06/01/2023				
36203R 7L 7	GNMA	30YR			1	10,974	112,565	12,079	10,731	10,872	(25)			7.500	7.100	MON..	67	796	05/11/1993	05/01/2023				
36203R Q8 5	GNMA	30YR			1	36,199	112,565	39,717	35,284	35,991	(128)			7.500	6.899	MON..	221	2,638	06/09/1993	06/01/2023				
36203S 6P 7	GNMA	30YR			1	2,931	112,565	3,226	2,866	2,912	(8)			7.500	7.014	MON..	18	214	05/11/1993	05/01/2023				
36203S 6T 9	GNMA	30YR			1	2,318	112,525	2,551	2,267	2,305	(7)			7.500	6.995	MON..	14	169	05/11/1993	05/01/2023				
36203S 6U 6	GNMA	30YR			1	1,546	112,565	1,702	1,512	1,538	(5)			7.500	6.986	MON..	9	111	05/11/1993	05/01/2023				
36203S AF 4	GNMA	30YR			1	11,056	112,565	12,169	10,811	10,992	(33)			7.500	6.995	MON..	68	809	05/11/1993	05/01/2023				
36203T BR 5	GNMA	30YR			1	36,916	112,565	40,504	35,983	36,538	(100)			7.500	7.035	MON..	225	2,689	06/09/1993	06/01/2023				
36203T DC 6	GNMA	30YR			1	25,132	106,518	26,524	24,901	25,050	(24)			6.500	6.326	MON..	135	1,612	12/08/1994	08/01/2023				
36203T TD 7	GNMA	30YR			1	19,350	106,518	20,422	19,173	19,295	(20)			6.500	6.316	MON..	104	1,241	12/08/1994	10/01/2023				
36203X E5 1	GNMA	30YR			1	20,813	112,565	22,835	20,286	20,640	(64)			7.500	6.976	MON..	127	1,516	06/09/1993	06/01/2023				
36203X ZN 9	GNMA	30YR			1	6,116	106,518	6,456	6,061	6,108	(8)			6.500	6.274	MON..	33	393	12/08/1994	10/01/2023				
36204C 5D 9	GNMA	30YR			1	26,907	106,518	28,405	26,667	26,831	(26)			6.500	6.322	MON..	144	1,687	12/08/1994	10/01/2023				
36204D KG 3	GNMA	30YR			1	11,892	106,891	12,598	11,785	11,856	(12)			6.500	6.326	MON..	64	762	12/08/1994	01/01/2024				
36204D MP 1	GNMA	30YR			1	21,825	106,891	23,121	21,630	21,760	(22)			6.500	6.328	MON..	117	1,392	12/08/1994	04/01/2024				
36204H LJ 7	GNMA	30YR			1	3,973	106,518	4,193	3,937	3,958	(3)			6.500	6.341	MON..	21	247	12/08/1994	11/01/2023				
36204H ZP 8	GNMA	30YR			1	19,578	106,518	20,663	19,398	19,511	(18)			6.500	6.331	MON..	105	1,252	12/08/1994	09/01/2023				
36204L YF 2	GNMA	30YR			1	68,470	106,891	72,516	67,841	68,266	(73)			6.500	6.317	MON..	367	4,396	12/08/1994	11/01/2023				
36204U RQ 6	GNMA	30YR																						

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

E10.2

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36205D DD	7	GNMA 30YR.....	.....	..	.....	..1	2,787	106.891	2,967	2,776	2,783	.....	.....(1)	.....	.....	.....6.500	6.431	MON..	15	177	12/08/1994	03/01/2024
36205J U9	4	GNMA 30YR.....	.....	..	.....	..1	9,064	106.891	9,600	8,981	9,034	.....	.....(9)	.....	.....	.....6.500	6.328	MON..	49	533	12/08/1994	05/01/2024
36206Y RM	5	GNMA 30YR.....	.....	..	.....	..1	6,185	109.844	6,626	6,032	6,262	.....	.....(63)	.....	.....	.....7.500	6.388	MON..	38	437	03/26/1998	06/01/2026
362072 JH	4	GNMA 30YR.....	.....	..	.....	..1	614	100.521	574	571	573	.....	.....(4)	.....	.....	.....11.500	9.770	MON..	5	36	07/20/1989	06/01/2010
362075 UK	7	GNMA 30YR.....	.....	..	.....	..1	726	102.047	690	676	679	.....	.....(4)	.....	.....	.....11.500	10.168	MON..	6	70	07/20/1989	10/01/2010
36207A LG	5	GNMA 30YR.....	.....	..	.....	..1	7,821	109.844	8,379	7,628	7,906	.....	.....(78)	.....	.....	.....7.500	6.434	MON..	48	569	03/26/1998	07/01/2026
36207M DT	0	GNMA 30YR.....	.....	..	.....	..1	13,560	112.502	14,879	13,226	13,668	.....	.....(128)	.....	.....	.....7.500	6.527	MON..	83	990	03/26/1998	04/01/2027
36207Q JY	4	GNMA 30YR.....	.....	..	.....	..1	4,815	112.502	5,284	4,697	4,858	.....	.....(47)	.....	.....	.....7.500	6.501	MON..	29	351	03/26/1998	03/01/2027
36207R GE	9	GNMA 30YR.....	.....	..	.....	..1	1,915	112.502	2,101	1,868	1,932	.....	.....(19)	.....	.....	.....7.500	6.500	MON..	12	140	03/26/1998	02/01/2027
36207T X3	0	GNMA 30YR.....	.....	..	.....	..1	7,479	112.502	8,206	7,294	7,544	.....	.....(70)	.....	.....	.....7.500	6.502	MON..	46	518	03/26/1998	03/01/2027
36207W 3V	4	GNMA 30YR.....	.....	..	.....	..1	8,925	112.502	9,793	8,704	8,988	.....	.....(82)	.....	.....	.....7.500	6.547	MON..	54	651	03/26/1998	02/01/2027
362089 Y2	4	GNMA 30YR.....	.....	..	.....	..1	1,531	108.914	1,552	1,425	1,457	.....	.....(8)	.....	.....	.....11.500	9.799	MON..	14	154	07/20/1989	02/01/2013
36208G L2	2	GNMA 30YR.....	.....	..	.....	..1	48,777	109.594	52,137	47,573	49,138	.....	.....(465)	.....	.....	.....7.500	6.535	MON..	297	3,561	03/26/1998	12/01/2027
36208M 3T	0	GNMA 30YR.....	.....	..	.....	..1	12,937	112.502	14,195	12,617	13,149	.....	.....(155)	.....	.....	.....7.500	6.291	MON..	79	944	03/26/1998	08/01/2027
362091 3W	8	GNMA 30YR.....	.....	..	.....	..1	647	109.169	658	603	619	.....	.....(3)	.....	.....	.....11.500	9.636	MON..	6	68	07/20/1989	07/01/2013
362093 GK	6	GNMA 30YR.....	.....	..	.....	..1	2,620	109.169	2,663	2,439	2,499	.....	.....(13)	.....	.....	.....11.500	9.686	MON..	23	275	07/20/1989	03/01/2013
362097 TM	9	GNMA 30YR.....	.....	..	.....	..1	4,429	109.169	4,501	4,123	4,234	.....	.....(22)	.....	.....	.....11.500	9.640	MON..	40	465	07/20/1989	06/01/2013
36209A 6R	6	GNMA 30YR.....	.....	..	.....	..1	866	109.906	941	856	883	.....	.....(6)	.....	.....	.....8.000	7.012	MON..	6	66	07/13/2000	07/01/2030
36209E BV	3	GNMA 30YR.....	.....	..	.....	..1	176,241	109.906	191,485	174,226	178,815	.....	.....(991)	.....	.....	.....8.000	7.168	MON..	1,162	13,919	07/13/2000	08/01/2030
36209E VR	0	GNMA 30YR.....	.....	..	.....	..1	2,044	111.262	2,181	1,961	2,047	.....	.....(0)	.....	.....	.....7.000	3.168	MON..	11	137	07/18/2002	10/01/2028
36209S TU	5	GNMA 30YR.....	.....	..	.....	..1	33,948	111.262	36,226	32,560	35,631	.....	.....(1,041)	.....	.....	.....7.000	4.355	MON..	190	2,274	07/18/2002	06/01/2028
36209U WT	9	GNMA 30YR.....	.....	..	.....	..1	6,236	109.906	6,775	6,164	6,340	.....	.....(38)	.....	.....	.....8.000	7.102	MON..	41	493	07/13/2000	08/01/2030
3620A1 X7	8	GNMA 30YR.....	.....	..	.....	..1	756,437	103.028	754,866	732,682	755,521	.....	.....(916)	.....	.....	.....5.000	4.048	MON..	3,053	6,102	09/18/2009	06/01/2039
3620A8 LU	5	GNMA 30YR.....	.....	..	.....	..1	1,504,460	103.028	1,501,335	1,457,214	1,502,580	.....	.....(1,880)	.....	.....	.....5.000	4.078	MON..	6,072	12,111	09/18/2009	08/01/2039
3620A9 SH	5	GNMA 30YR.....	.....	..	.....	..1	2,487,843	103.028	2,482,675	2,409,716	2,484,690	.....	.....(3,153)	.....	.....	.....5.000	4.094	MON..	10,040	20,048	09/18/2009	09/01/2039
3620AC 3Z	5	GNMA 30YR.....	.....	..	.....	..1	6,772,614	103.028	6,758,544	6,559,928	6,764,029	.....	.....(8,584)	.....	.....	.....5.000	4.094	MON..	27,333	54,619	09/18/2009	09/01/2039
3620AC 4G	6	GNMA 30YR.....	.....	..	.....	..1	984,590	103.028	982,545	953,670	983,342	.....	.....(1,248)	.....	.....	.....5.000	4.094	MON..	3,974	7,938	09/18/2009	09/01/2039
36210P UP	7	GNMA 30YR.....	.....	..	.....	..1	375	111.311	400	359	378	.....	.....(0)	.....	.....	.....7.000	2.545	MON..	2	26	07/18/2002	02/01/2029
36210X JR	9	GNMA 30YR.....	.....	..	.....	..1	20,209	109.906	22,012	20,028	20,398	.....	.....(78)	.....	.....	.....8.000	7.407	MON..	134	1,597	07/25/2000	11/01/2029
36211S XZ	5	GNMA 30YR.....	.....	..	.....	..1	4,081	111.311	4,357	3,914	4,300	.....	.....(143)	.....	.....	.....7.000	4.262	MON..	23	266	07/18/2002	11/01/2029
36211Y YP	3	GNMA 30YR.....	.....	..	.....	..1	26,825	109.906	29,218	26,585	27,155	.....	.....(91)	.....	.....	.....8.000	7.320	MON..	177	1,942	07/25/2000	08/01/2030
36212J WR	3	GNMA 30YR.....	.....	..	.....	..1	23,985	109.906	26,060	23,711	24,178	.....	.....(100)	.....	.....	.....8.000	7.375	MON..	158	1,894	07/13/2000	08/01/2030
36212W NT	0	GNMA 30YR.....	.....	..	.....	..1	175,543	111.374	187,484	168,336	176,730	.....	.....(20)	.....	.....	.....7.000	2.737	MON..	982	11,767	07/17/2002	09/01/2031
36213D 3C	0	GNMA 30YR.....	.....	..	.....	..1	57,723	107.716	61,268	56,879	58,153	.....	.....(710)	.....	.....	.....6.500	5.773	MON..	308	3,651	02/05/2002	02/01/2032
36213E FP	6	GNMA 30YR.....	.....	..	.....	..1	91,992	110.781	99,988	90,258	94,737	.....	.....(1,913)	.....	.....	.....7.000	5.528	MON..	527	5,732	03/28/2002	01/01/2032
36213E QC	3	GNMA 30YR.....	.....	..	.....	..1	130,817	111.374	139,736	125,465	131,338	.....	.....(15)	.....	.....	.....7.000	2.986	MON..	732	8,600	07/18/2002	12/01/2031
36213E SK	3	GNMA 30YR.....	.....	..	.....	..1	50,812	107.716	53,932	50,069	51,326	.....	.....(678)	.....	.....	.....6.500	5.687	MON..	271	3,187	02/05/2002	01/01/2032
36213E YA	8	GNMA 30YR.....		..		..1	8,643	110.781	9,391	8,477	8,833		(153)			7.000	5.749	MON..	49	586	03/20/2002	

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

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1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36223Y TX	8	GNMA 30YR.....	.....	..	.....	..1	3,428	112.565	3,773	3,352	3,408		(10)			7.500	6.996	MON..	21	246	05/11/1993	05/01/2023
36224B LV	9	GNMA 30YR.....	.....	..	.....	..1	587	112.393	676	601	592		2			7.500	8.012	MON..	4	44	02/10/1993	11/01/2022
36224C YH	4	GNMA 30YR.....	.....	..	.....	..1	1,072	106.518	1,131	1,062	1,068		(1)			6.500	6.321	MON..	6	63	12/08/1994	09/01/2023
36224E TU	7	GNMA 30YR.....	.....	..	.....	..1	2,716	106.891	2,877	2,692	2,708		(3)			6.500	6.325	MON..	15	172	12/08/1994	11/01/2023
36224F DV	9	GNMA 30YR.....	.....	..	.....	..1	4,046	112.565	4,661	4,141	4,071		12			7.500	8.028	MON..	26	310	02/10/1993	01/01/2023
36224J F5	6	GNMA 30YR.....	.....	..	.....	..1	4,744	112.393	5,194	4,622	4,695		(16)			7.500	6.994	MON..	29	324	05/11/1993	10/01/2022
36224J L7	5	GNMA 30YR.....	.....	..	.....	..1	2,964	112.565	3,414	3,033	2,989		8			7.500	7.958	MON..	19	196	02/10/1993	01/01/2023
36224K X5	3	GNMA 30YR.....	.....	..	.....	..1	37,136	112.565	40,876	36,313	36,711		(71)			7.500	7.164	MON..	227	2,712	05/11/1993	01/01/2023
36224N MP	5	GNMA 30YR.....	.....	..	.....	..1	25,467	112.565	28,920	25,692	25,541		27			7.500	7.682	MON..	161	1,920	04/12/1993	03/01/2023
36224P 6G	8	GNMA 30YR.....	.....	..	.....	..1	11,312	112.565	13,031	11,576	11,397		31			7.500	7.986	MON..	72	865	02/10/1993	01/01/2023
36224P SX	7	GNMA 30YR.....	.....	..	.....	..1	590	112.565	680	604	594		2			7.500	8.026	MON..	4	43	02/10/1993	01/01/2023
36224R WB	6	GNMA 30YR.....	.....	..	.....	..1	3,528	112.565	4,064	3,610	3,541		12			7.500	8.101	MON..	23	270	02/10/1993	02/01/2023
36224S BC	5	GNMA 30YR.....	.....	..	.....	..1	8,886	112.565	10,236	9,094	8,932		28			7.500	8.059	MON..	57	680	02/10/1993	01/01/2023
36224S TX	0	GNMA 30YR.....	.....	..	.....	..1	21,357	112.565	24,601	21,855	21,557		52			7.500	7.926	MON..	137	1,628	02/10/1993	02/01/2023
36224T VN	7	GNMA 30YR.....	.....	..	.....	..1	447	112.393	514	457	450		2			7.500	8.013	MON..	3	34	02/10/1993	11/01/2022
36224U AX	5	GNMA 30YR.....	.....	..	.....	..1	2,934	112.393	3,375	3,003	2,954		8			7.500	8.007	MON..	19	220	02/10/1993	12/01/2022
36224U FW	2	GNMA 30YR.....	.....	..	.....	..1	41,396	112.565	47,685	42,362	41,682		118			7.500	8.004	MON..	265	3,165	02/10/1993	01/01/2023
36224U T6	4	GNMA 30YR.....	.....	..	.....	..1	4,154	112.393	4,549	4,047	4,118		(15)			7.500	6.952	MON..	25	302	05/11/1993	11/01/2022
36224U VE	4	GNMA 30YR.....	.....	..	.....	..1	5,196	112.565	5,985	5,317	5,245		13			7.500	7.924	MON..	33	397	02/10/1993	01/01/2023
36224V 6V	2	GNMA 30YR.....	.....	..	.....	..1	3,585	112.565	3,931	3,493	3,605		(21)			7.500	6.542	MON..	22	260	05/11/1993	05/01/2023
36224V C8	6	GNMA 30YR.....	.....	..	.....	..1	14,438	112.565	15,834	14,066	14,315		(45)			7.500	6.967	MON..	88	1,038	05/11/1993	05/01/2023
36224V DA	0	GNMA 30YR.....	.....	..	.....	..1	14,037	112.565	15,394	13,676	13,919		(44)			7.500	6.964	MON..	85	1,022	05/11/1993	05/01/2023
36224W GP	2	GNMA 30YR.....	.....	..	.....	..1	2,596	112.565	2,948	2,619	2,602		3			7.500	7.705	MON..	16	190	04/12/1993	04/01/2023
36224W GU	1	GNMA 30YR.....	.....	..	.....	..1	1,387	112.565	1,499	1,332	1,379		(9)			7.500	6.440	MON..	8	99	09/15/1993	04/01/2023
36224W RM	7	GNMA 30YR.....	.....	..	.....	..1	55,423	112.565	61,004	54,195	55,073		(158)			7.500	7.011	MON..	339	4,031	05/11/1993	05/01/2023
36224X 4A	6	GNMA 30YR.....	.....	..	.....	..1	40,832	112.565	46,368	41,193	40,943		44			7.500	7.687	MON..	257	3,072	04/12/1993	04/01/2023
36224X L6	6	GNMA 30YR.....	.....	..	.....	..1	2,181	112.565	2,393	2,126	2,165		(8)			7.500	6.923	MON..	13	159	06/09/1993	01/01/2023
36224X ZT	1	GNMA 30YR.....	.....	..	.....	..1	2,793	112.565	3,217	2,858	2,809		9			7.500	8.043	MON..	18	214	02/10/1993	02/01/2023
36224X ZY	0	GNMA 30YR.....	.....	..	.....	..1	6,470	112.565	7,453	6,621	6,513		19			7.500	8.011	MON..	41	495	02/10/1993	02/01/2023
36224Y 5G	0	GNMA 30YR.....	.....	..	.....	..1	14,922	112.565	17,189	15,270	15,043		39			7.500	7.966	MON..	95	1,138	02/10/1993	01/01/2023
36224Y JN	0	GNMA 30YR.....	.....	..	.....	..1	3,401	112.565	3,918	3,481	3,423		10			7.500	8.019	MON..	22	252	02/10/1993	01/01/2023
36224Y QD	4	GNMA 30YR.....	.....	..	.....	..1	268	112.565	289	257	266		(2)			7.500	6.474	MON..	2	19	09/15/1993	03/01/2023
36203C 2A	9	GNMA 30YR 1994.....	.....	..	.....	..1	41,210	106.891	43,656	40,842	41,088		(42)			6.500	6.325	MON..	221	2,598	12/08/1994	02/01/2024
36203M BR	0	GNMA 30YR 1994.....	.....	..	.....	..1	26,469	106.891	28,036	26,229	26,362		(23)			6.500	6.354	MON..	142	1,686	12/08/1994	04/01/2024
362129 7J	1	GNMA 30YR GPM.....	.....	..	.....	..1	150	105.179	157	149	149		(0)			13.500	13.368	MON..	2	19	06/01/1983	04/01/2011
362131 Q9	8	GNMA 30YR GPM.....	.....	..	.....	..1	2,539	104.165	2,623	2,518	2,521		(3)			13.000	12.852	MON..	27	306	12/01/1983	01/01/2011
362134 3G	1	GNMA 30YR GPM.....	.....	..	.....	..1	4,965	104.533	5,190	4,965	4,965					13.500	13.500	MON..	56	631	05/01/1983	03/01/2011
362136 A6	0	GNMA 30YR GPM.....	.....	..	.....	..1	909	109.169	944	865	922		(11)			11.500	9.152	MON..	8	97	12/29/1992	05/01/2013
362137 5D	9	GNMA 30YR GPM.....	.....	..	.....	..1	15,582	108.056	21,398	19,803	17,601		332			10.500	14.598	MON..	173	2,041	07/13/1984	08/01/2013
36221A YT	5	GNMA 30YR GPM.....	.....	..	.....	..1	8,452	111.575	9,430	8,452	8,452					13.250	13.250	MON..	93	1,104	11/01/1983	09/01/2013
36225B G7	7	GNMA 30YR PLATINUM.....	.....	..	.....	..1	35,802	111.292	38,526	34,618	37,145		(948)			7.000	4.939	MON..	202	2,383	10/15/2001	12/01/2029
36225B LL	0	GNMA 30YR PLATINUM.....	.....	..	.....	..1	121,232	111.279	130,443	117,221	125,682		(3,206)			7.000	4.985	MON..	684	8,104	10/15/2001	12/01/2030
36225B MV	7	GNMA 30YR PLATINUM.....	.....	..	.....	..1	284,821	111.211	303,748	273,128	300,896		(9,768)			7.000	4.226	MON..	1,593	18,874	07/17/2002	08/01/2029
36225B NC	8	GNMA 30YR PLATINUM.....	.....	..	.....	..1	594,467	109.188	627,732	574,912	614,527		(22,203)			7.000	4.832	MON..	3,354	39,596	03/20/2002	05/01/2031
36225B PM	4	GNMA 30YR PLATINUM.....	.....	..	.....	..1	627,130	109.188	667,965	611,760	643,918		(17,483)			7.000	5.328	MON..	3,569	42,138	03/15/2002	09/01/2031
36225B TE	8	GNMA 30YR PLATINUM.....	.....	..	.....	..1	483,501	111.373	516,459	463,721	483,460		(45)			7.000	3.339	MON..	2,705	31,897	07/18/2002	05/01/2032
36202D 4Q	1	GNMA2 30YR.....	.....	..	.....	..1	5,473,893	106.572	5,627,001	5,280,018	5,442,661		(116,516)			6.000	4.770	MON..	26,400	309,384	04/15/2004	03/01/2034
36202E 3E	7	GNMA2 30YR.....	.....	..	.....	..1	49,100,711	100.057	48,150,616	48,123,208	49,002,306		(98,405)			4.500	4.033	MON..	180,462	1,440,305	04/16/2009	03/01/2039
36202E AL	3	GNMA2 30YR.....	.....	..	.....	..1	4,718,612	106.656	4,846,379	4,543,954	4,668,837		(80,478)			6.000	4.901	MON..	22,720	265,422	09/20/2004	09/01/2034
36202E KL	2	GNMA2 30YR.....	.....	..	.....	..1	55,776	106.129	58,822	55,425	55,624		(150)			6.000	5.781	MON..	277	3,684	10/17/2006	09/01/2036
36202F CN	4	GNMA2 30YR.....	.....	..	.....	..1	2,203,890	100.057	2,180,529	2,179,288	2,203,382		(508)			4.500	4.234	MON..	8,172	8,172	11/17/2009	11/01/2039
36202F DB	9	GNMA2 30YR.....	.....	..	.....	..1	3,432,656	100.057	3,347,906	3,346,000	3,432,258		(398)			4.500	3.968	MON..	12,548		12/17/2009	12/01/2039
36202L AV	5	GNMA2 30YR GPM.....	.....	..	.....	..1	3,192	109.559	3,505	3,199	3,195		1			12.750	12.791	MON..	34	402	02/15/1984	12/01/2013
0299999		U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities.....	.....	..	.....	..1	86,319,122	XXX	86,187,883	84,235,367	86,307,392	0	(473,544)		0	XXX	XXX	XXX	351,999	2,730,769	XXX	XXX

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
0399999	Total - U.S. Government						1,485,279,245	XXX	1,304,039,055	1,808,754,367	1,497,551,576	XXX	0	11,485,444	0	XXX	XXX	XXX	5,191,559	9,043,293	XXX	XXX
All Other Governments - Issuer Obligations																						
135087	XM	1		C		.1FE	2,938,178	109.716	2,907,474	2,650,000	2,896,623		(37,985)			5.250	2.401	JD	11,594	99,750	09/30/2009	06/01/2013
135087	XS	8		C		.1FE	949,484	109.799	933,292	850,000	939,355		(10,129)			5.000	2.473	JD	3,542	21,250	06/30/2009	06/01/2014
135087	XY	5		C		.1FE	102,485	102.296	102,296	100,000	100,756		(1,109)			4.000	2.841	MS	1,333	4,000	06/04/2008	09/01/2010
135087	YG	3		C		.1FE	1,554,065	104.638	1,553,874	1,485,000	1,534,856		(18,327)			3.750	2.317	JD	4,641	55,688	01/30/2009	06/01/2012
13509P	BD	4		C		.1FE	499,985	106.569	532,845	500,000	499,991		3			4.550	4.553	JD	1,011	22,750	09/20/2007	12/15/2012
44881H	ET	7		A	3	.1FE	5,000,000	131.341	6,567,044	5,000,000	5,000,000					8.910	8.907	MN	53,213	445,500	11/10/1994	11/18/2024
683234	8A	9		A		.1FE	9,993,300	104.361	10,436,150	10,000,000	9,993,962		662			4.100	4.115	JD	17,083	205,000	06/09/2009	06/16/2014
B11204	ER	9		F		.1FE	22,474,793	103.693	19,183,224	18,500,000	18,686,700		(367,526)			9.200	6.654	JUN	865,183	1,702,000	08/11/1993	06/28/2010
G1980#	AA	9		F	2	.1	8,500,000	102.631	8,723,635	8,500,000	8,500,000					5.300	5.299	AO	103,865	437,250	01/29/2003	04/08/2018
51488Y	AA	7				.1FE	86,011	107.198	85,758	80,000	81,786		(729)			6.350	5.283	AO	1,270	5,080	04/25/2003	04/01/2012
514886	AC	4		F		.1FE	18,228,870	113.197	17,998,307	15,900,000	17,568,556		(79,429)			7.625	6.426	FA	505,156	1,212,375	10/07/1998	02/01/2023
P7794G	AA	5		F	3	.2FE	2,143,983	81.000	2,361,150	2,915,000	2,235,678		24,389			3.000	6.033	MS	27,693	87,450	12/08/2005	03/07/2027
P7906@	AA	9		F		.2	12,468,750	104.443	13,022,737	12,468,750	12,468,750					5.540	5.540	MS	188,043	667,743	02/21/2007	03/23/2017
0499999	All Other Governments - Issuer Obligations						84,939,902	XXX	84,407,786	78,948,750	80,507,012	0	(490,180)	0	0	XXX	XXX	XXX	1,783,626	4,965,836	XXX	XXX
1099999	Total - All Other Governments						84,939,902	XXX	84,407,786	78,948,750	80,507,012	0	(490,180)	0	0	XXX	XXX	XXX	1,783,626	4,965,836	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
452151	LF	8		IL	ST	.1FE	28,126,718	83.290	23,758,473	28,525,000	28,160,994		7,669			5.100	5.196	JD	121,231	1,454,775	04/28/2005	06/01/2033
1199999	U.S. States, Territories & Possessions - Issuer Obligations						28,126,718	XXX	23,758,473	28,525,000	28,160,994	0	7,669	0	0	XXX	XXX	XXX	121,231	1,454,775	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						28,126,718	XXX	23,758,473	28,525,000	28,160,994	0	7,669	0	0	XXX	XXX	XXX	121,231	1,454,775	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
167505	KH	8				.1FE	10,806,024	98.843	10,502,069	10,625,000	10,805,423		(600)			6.138	6.015	JD	175,722		09/10/2009	12/01/2039
296804	CB	1				.1FE	4,966,450	81.064	4,053,200	5,000,000	4,970,280		666			4.950	4.993	AO	61,875	247,500	06/17/2003	04/01/2033
686053	DR	7				.1FE	20,000,000	94.500	18,900,000	20,000,000	20,000,000					5.528	5.528	JD	3,071	1,105,600	02/06/2004	06/30/2028
686053	CP	2				.1FE	30,000,000	92.078	27,623,400	30,000,000	30,000,000					5.630	5.629	JD	4,692	1,689,000	04/03/2003	06/30/2024
736688	FN	7				.1FE	10,000,000	86.586	8,658,600	10,000,000	10,000,000					4.810	4.809	JD	40,083	481,000	06/11/2003	06/01/2027
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						75,772,474	XXX	69,737,269	75,625,000	75,775,703	0	66	0	0	XXX	XXX	XXX	285,443	3,523,100	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						75,772,474	XXX	69,737,269	75,625,000	75,775,703	0	66	0	0	XXX	XXX	XXX	285,443	3,523,100	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
718846	AM	0				.1FE	42,380,000	93.174	39,487,141	42,380,000	42,380,000					6.170	6.169	JJ	1,307,423	2,614,846	05/12/2004	07/01/2024
010869	ED	3				.1FE	20,494,650	20.886	17,230,950	82,500,000	29,121,584		1,755,264				6.315	MAT			05/07/2004	10/01/2026
010869	EE	1				.1FE	17,523,750	18.888	14,166,000	75,000,000	24,896,882		1,499,689				6.310	MAT			04/22/2004	10/01/2027
010869	EF	8				.1FE	10,953,000	17.097	8,548,500	50,000,000	15,569,965		939,283				6.320	MAT			04/22/2004	10/01/2028
072024	ND	0				.1FE	8,000,000	95.521	7,641,680	8,000,000						6.263	6.263	AO	77,940		10/28/2009	04/01/2049
130911	XH	8			1		30,000,000	81.139	24,341,700	30,000,000	30,000,000					5.896	5.896	JD	147,400	1,768,800	06/16/2004	06/01/2024
134011	AJ	4				.1FE	30,000,000	74.425	22,327,500	30,000,000	30,000,000					5.572	5.572	AO	417,900	1,671,600	09/28/2006	10/01/2050
358266	BX	1				.1FE	4,198,000	40.131	4,013,100	10,000,000	5,698,541		293,853				5.365	MAT			03/11/2004	08/15/2020
358266	BY	9				.1FE	4,361,504	36.131	4,005,121	11,085,000	5,943,827		310,343				5.435	MAT			03/11/2004	08/15/2021
358266	CA	0				.1FE	4,161,909	29.228	3,520,513	12,045,000	5,710,184		304,460				5.555	MAT			03/11/2004	08/15/2023
358266	CB	8				.1FE	3,235,500	26.329	2,632,900	10,000,000	4,452,898		239,682				5.610	MAT			03/11/2004	08/15/2024
358266	CC	6				.1FE	4,358,095	23.777	3,406,055	14,325,000	6,007,991		325,045				5.640	MAT			03/11/2004	08/15/2025
358266	CG	7				.1FE	11,837,289	16.013	7,840,765	48,965,000	16,346,135		888,864				5.670	MAT			03/11/2004	08/15/2029
358266	CJ	1				.1FE	11,755,325	13.221	7,189,580	54,380,000	16,233,002		882,720				5.670	MAT			03/11/2004	08/15/2031
69403W	AC	1				.1FE	20,000,000	74.185	14,837,000	20,000,000	20,000,000					5.508	5.508	JJ	507,960	1,101,600	12/18/2006	07/15/2036
752123	JH	3				.2FE	30,640,000	87.009	26,659,558	30,640,000	30,640,000					6.262	6.263	MS	639,559	1,918,677	11/15/2007	09/01/2031
769123	DD	9				.1FE	8,955,000	66.436	5,949,344	8,955,000	8,955,000					5.370	5.371	AO	120,221	480,884	12/15/2004	10/01/2028
785846	CT	1			3	.2FE	10,241,000	88.364	9,049,357	10,241,000	10,241,000					0.534	5.639	JAJO	10,937	230,055	05/22/2007	07/15/2027
795830	AS	7		I		.1FE	5,000,000	90.419	4,520,950	5,000,000	5,000,000					5.707	5.707	MS	95,117	285,350	09/08/2006	09/01/2036
194315	AM	9				.2FE	17,000,000	85.301</														

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
677071 AN	2	OHANA HA MILITARY HSNG.....			2	1FE	10,000,000	80.760	8,076,000	10,000,000	10,000,000				5.558	5.588	AO	138,950	555,800	11/02/2006	10/01/2036		
677071 AG	7	OHANA MILIT HA MIL HSG.....				1FE	7,500,000	82.854	6,214,050	7,500,000	7,500,000				5.780	5.780	AO	108,375	433,500	10/25/2006	10/01/2036		
167725 AF	7	CHICAGO ILL TRAN AUTH.....				1FE	15,000,000	106.078	15,911,700	15,000,000	15,000,000				6.899	6.900	JD	86,238	1,034,850	07/30/2008	12/01/2040		
452001 5Y	2	ILLINOIOS ED FACS AUTH REVS.....				1FE	24,398,381	94.706	23,221,911	24,520,000	24,429,017		5,493		5.600	5.644	JJ	686,560	1,373,120	06/30/2003	07/01/2021		
45200F CE	7	ILLINOIS FIN AUTH-THEORY & COMPUTI.....				1FE	28,000,000	85.017	23,804,760	28,000,000	28,000,000				6.286	6.285	JJ	880,040	1,760,080	11/29/2007	07/01/2033		
549091 AQ	9	LOYOLA UNIV ILL.....				1FE	11,540,000	95.233	10,989,888	11,540,000	11,540,000				5.300	5.299	JJ	305,810	611,620	06/30/2003	07/01/2018		
961548 AR	5	WICKLIFFE KY IDB WESTVACO.....				3FE	9,389,108	70.701	6,645,894	9,400,000	9,390,653		258		7.670	7.680	JJ	332,452	720,980	05/29/2002	01/15/2027		
487312 AA	8	KEENAN FT DETRICK ENERGY 144A.....			2	1FE	17,551,559	108.433	19,031,659	17,551,559	17,551,559				6.093	6.094	MN	136,648	1,064,678	07/27/2006	05/15/2033		
44329H AH	7	HANSCOM (MA) AFB MILITARY HSG.....			2	1FE	3,818,900	76.439	3,821,930	5,000,000	3,846,856		24,329		5.630	7.760	MS	82,886	243,185	10/28/2004	09/15/2034		
14760N AV	2	NEW JERSEY CASINO REINVEST MBIA.....				2FE	25,000,000	76.670	19,167,500	25,000,000	25,000,000				5.460	5.458	JD	113,750	1,365,000	03/16/2005	06/01/2025		
048677 AE	8	ATLANTIC MARINES CORP CMMITIES.....				1FE	10,000,000	73.983	7,398,300	10,000,000	10,000,000				5.595	5.595	JD	46,625	559,500	11/09/2006	12/01/2051		
736679 LD	1	PORTLAND OR TXBL PENSION CAB MBIA.....				1FE	8,003,942	31.770	8,949,609	28,170,000	10,647,247		578,484				MAT			11/17/2004	06/01/2027		
048677 AB	4	ATLANTIC MARINES CORP CMMITIES.....			2	1FE	22,800,000	70.140	15,991,920	22,800,000	22,800,000				5.343	5.342	JD	101,517	1,218,204	09/29/2005	12/01/2050		
89543Y AA	0	TRI-COMMAND MILITARY HSG LLC.....			2	2FE	48,306,222	67.265	32,493,180	48,306,222	48,306,222				5.383	5.383	FA	982,345	2,594,588	08/05/2005	02/15/2048		
48730P AC	4	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....			2	1FE	8,405,825	87.908	7,389,393	8,405,825	8,405,825				5.020	5.020	JJ	194,576	415,058	02/08/2005	07/15/2028		
48730P AD	2	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....				1Z	1,512,000	104.401	1,578,549	1,512,000	1,512,000				5.910	5.911	JJ	41,205	87,941	03/31/2006	07/15/2028		
348609 AC	2	FORT SAM HOUSTON TX MILITARY HSG.....				1FE	7,500,000	78.549	5,891,175	7,500,000	7,500,000				5.625	5.625	MS	124,219	421,875	02/28/2005	03/15/2035		
66285W FB	7	NORTH TEX TWY BABS.....				1FE	5,514,500	103.873	5,193,650	5,000,000	5,513,541		(959)		6.718	6.031	JJ	129,695		09/11/2009	01/01/2049		
744190 AN	9	PROVO UT SALES TAX REV TAXABLE FGI.....				1FE	5,000,000	91.875	4,593,750	5,000,000	5,000,000				5.420	5.420	FA	102,378	271,000	02/20/2004	02/15/2026		
915217 RY	1	UNIVERSITY VA.....				1FE	34,960,455	107.457	32,476,729	30,223,000	34,939,409		(21,046)		6.200	5.166	MS	624,609		09/03/2009	09/01/2039		
95648X AM	7	WEST VIRGINIA ECON DEV LOTTERY TXB.....				1FE	7,000,000	98.286	6,880,020	7,000,000	7,000,000				5.370	5.370	JJ	187,950	375,900	01/14/2004	07/01/2020		
60242N DA	6	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	388,094	30.925	474,699	1,535,000	562,868		33,699				MAT			12/18/2003	04/01/2026		
60242N DB	4	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	404,358	28.576	487,221	1,705,000	586,796		35,185				MAT			12/18/2003	04/01/2027		
60242N DC	2	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	692,807	26.431	823,326	3,115,000	1,006,195		60,415				MAT			12/18/2003	04/01/2028		
60242N DD	0	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	815,391	24.478	957,090	3,910,000	1,184,917		71,255				MAT			12/18/2003	04/01/2029		
60242N DE	8	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	825,988	22.704	959,244	4,225,000	1,201,008		72,333				MAT			12/18/2003	04/01/2030		
60242N DF	5	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	1,021,563	21.054	1,173,761	5,575,000	1,486,237		89,647				MAT			12/18/2003	04/01/2031		
60242N DG	3	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	1,027,684	19.520	1,168,272	5,985,000	1,496,017		90,375				MAT			12/18/2003	04/01/2032		
60242N DH	1	MILWAUKEE REDEV TXBL POB SER C03.....				1FE	1,173,620	18.093	1,319,884	7,295,000	1,709,443		103,425				MAT			12/18/2003	04/01/2033		
2599999	U.S.	Special Revenue & Assessment Obligations - Issuer Obligations.....					732,870,419	XXX	604,900,693	1,051,514,607	775,537,821		0	8,582,096	0	XXX	XXX	XXX	10,441,487	33,006,319	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 - Single Class Mortgage-Backed/Asset-Backed Securities																							
312963 J6	9	FGOLD 15YR.....				1	575,366	105.387	607,597	576,537	575,850		227		5.000	5.052	MON	2,402	28,157	07/16/2004	12/01/2018		
312963 P5	4	FGOLD 15YR.....				1	293,843	105.387	310,303	294,441	294,048		142		5.000	5.058	MON	1,227	14,595	07/16/2004	12/01/2018		
31336W CC	1	FGOLD 15YR GIANT.....				1	54,821	106.450	57,869	54,362	54,612		(134)		5.500	5.250	MON	249	3,111	02/14/2006	07/01/2020		
31283G HU	4	FGOLD 30YR.....				1	1,274	108.230	1,389	1,284	1,278		3		6.500	6.649	MON	7	82	12/08/1994	06/01/2024		
31287P 6S	7	FGOLD 30YR.....				1	472,659	108.000	492,503	456,022	488,038		(32,413)		6.500	3.677	MON	2,470	29,071	09/24/2002	03/01/2032		
31288G BF	8	FGOLD 30YR.....				1	197,122	106.875	203,827	190,715	195,275		(3,422)		6.000	4.969	MON	954	11,135	01/11/2005	02/01/2033		
3128FW DW	6	FGOLD 30YR.....				1	64,067	108.906	67,962	62,404	63,685		(875)		7.500	6.698	MON	390	4,667	05/05/1998	02/01/2028		
3128FY 5N	1	FGOLD 30YR.....				1	94,819	112.323	103,740	92,358	94,813		(1,653)		7.500	6.508	MON	577	6,589	05/05/1998	04/01/2028		
3128FY DD	4	FGOLD 30YR.....				1	86,496	108.906	91,755	84,251	86,871		(1,843)		7.500	6.300	MON	527	6,307	05/05/1998	04/01/2028		
3128KQ AU	0	FGOLD 30YR.....				1	461,732	107.135	483,127	450,952	457,855		(2,102)		6.500	5.820	MON	2,443	30,830	04/24/2007	05/01/2037		
3128KR WQ	3	FGOLD 30YR.....				1	8,917,671	106.313	8,987,681	8,454,021	8,908,504		(9,167)		6.000	3.597	MON	42,270	125,026	08/24/2009	10/01/2036		

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
31292H 4H	4	FGOLD 30YR.....			..1	10,967,788	102.958	11,456,946	11,127,750	11,035,798		62,769			5.000	5.304	MON.	46,366	547,557	01/12/2004	12/01/2033		
31292H JR	6	FGOLD 30YR.....			..1	29,407	108.156	30,684	28,370	29,853		(5)			6.500	2.700	MON.	154	1,789	09/24/2002	05/01/2031		
31292H K9	4	FGOLD 30YR.....			..1	33,343	108.156	34,790	32,166	33,785		(5)			6.500	2.840	MON.	174	2,043	09/24/2002	09/01/2031		
31292H W4	2	FGOLD 30YR.....			..1	4,942,189	102.958	5,107,549	4,960,792	4,950,128		7,755			5.000	5.079	MON.	20,670	242,484	04/10/2003	05/01/2033		
31292H W4	2	FGOLD 30YR.....	LS		..1	9,884,376	102.958	10,215,095	9,921,582	9,900,254		15,511			5.000	5.079	MON.	41,340	484,968	04/10/2003	05/01/2033		
31292H WJ	9	FGOLD 30YR.....			..1	224,158	107.125	232,325	216,873	222,043		(3,928)			6.000	4.973	MON.	1,084	12,773	01/11/2005	04/01/2033		
31293J VX	4	FGOLD 30YR.....			..1	13,538	110.541	14,710	13,307	13,564		(210)			7.000	6.257	MON.	78	930	02/18/1999	02/01/2029		
31293V MY	5	FGOLD 30YR.....			..1	144,013	112.476	164,238	146,021	144,132		1,418			7.500	8.052	MON.	913	10,934	08/09/1999	08/01/2029		
31296J LL	8	FGOLD 30YR.....			..1	276,375	106.875	285,776	267,392	271,304		(2,772)			6.000	5.364	MON.	1,337	16,021	01/11/2005	06/01/2033		
31296T KL	7	FGOLD 30YR.....			..1	50,792	106.750	52,458	49,141	50,466		(1,181)			6.000	4.791	MON.	246	2,905	01/11/2005	02/01/2034		
31297A 5J	9	FGOLD 30YR.....			..1	160,681	102.865	172,705	167,895	163,922		3,198			5.000	5.975	MON.	700	8,343	06/10/2004	06/01/2034		
31297B AK	8	FGOLD 30YR.....			..1	880,765	102.865	946,672	920,309	901,013		14,586			5.000	5.861	MON.	3,835	45,694	06/10/2004	06/01/2034		
31298F 2A	9	FGOLD 30YR.....			..1	160,027	110.095	176,803	160,592	159,627		755			7.000	7.243	MON.	937	11,062	12/06/2000	01/01/2031		
31298F JL	7	FGOLD 30YR.....			..1	41,316	110.433	45,788	41,462	41,280		139			7.000	7.183	MON.	242	2,896	12/06/2000	01/01/2031		
31298F VN	9	FGOLD 30YR.....			..1	2,023	110.095	2,235	2,030	2,017		11			7.000	7.269	MON.	12	142	12/06/2000	01/01/2031		
31335G C4	5	FGOLD 30YR.....			..1	3,817	108.225	4,163	3,846	3,830		10			6.500	6.653	MON.	21	245	12/08/1994	01/01/2024		
31335G HK	4	FGOLD 30YR.....			..1	11,636	111.716	12,917	11,563	11,608		(27)			7.000	6.857	MON.	67	790	12/08/1994	09/01/2024		
31356A SB	9	FGOLD 30YR.....			..1	5,254	108.230	5,730	5,294	5,273		13			6.500	6.646	MON.	29	342	12/08/1994	02/01/2024		
31356C JH	2	FGOLD 30YR.....			..1	15,223	111.716	16,898	15,126	15,178		(31)			7.000	6.874	MON.	88	1,050	12/08/1994	03/01/2024		
31356D CV	6	FGOLD 30YR.....			..1	545	108.230	594	549	547		1			6.500	6.651	MON.	3	33	12/08/1994	04/01/2024		
31356E AA	2	FGOLD 30YR.....			..1	30,570	111.716	33,936	30,377	30,488		(66)			7.000	6.864	MON.	177	2,119	12/08/1994	04/01/2024		
31356E X5	8	FGOLD 30YR.....			..1	21,698	111.716	24,086	21,560	21,631		(42)			7.000	6.879	MON.	126	1,504	12/08/1994	05/01/2024		
31356F EA	5	FGOLD 30YR.....			..1	9,832	111.716	10,914	9,770	9,807		(23)			7.000	6.858	MON.	57	672	12/08/1994	05/01/2024		
31356F MC	2	FGOLD 30YR.....			..1	7,448	111.716	8,268	7,401	7,428		(16)			7.000	6.866	MON.	43	504	12/08/1994	05/01/2024		
31356F N7	2	FGOLD 30YR.....			..1	30,317	111.594	33,618	30,125	30,238		(68)			7.000	6.862	MON.	176	2,102	12/08/1994	05/01/2024		
31356F RL	7	FGOLD 30YR.....			..1	20,513	111.594	22,746	20,383	20,457		(44)			7.000	6.867	MON.	119	1,361	12/08/1994	05/01/2024		
31356G DV	8	FGOLD 30YR.....			..1	2,974	111.716	3,301	2,955	2,967		(7)			7.000	6.848	MON.	17	201	12/08/1994	06/01/2024		
31356G JE	0	FGOLD 30YR.....			..1	11,499	111.716	12,765	11,426	11,472		(27)			7.000	6.854	MON.	67	756	12/08/1994	06/01/2024		
31356G JF	7	FGOLD 30YR.....			..1	27,464	111.716	30,488	27,290	27,386		(57)			7.000	6.871	MON.	159	1,905	12/08/1994	06/01/2024		
31356G NE	5	FGOLD 30YR.....			..1	7,933	111.716	8,806	7,883	7,913		(18)			7.000	6.858	MON.	46	547	12/08/1994	06/01/2024		
31356G PC	7	FGOLD 30YR.....			..1	47,675	109.656	50,922	46,438	47,730		(775)			7.500	6.455	MON.	290	3,459	05/05/1998	06/01/2024		
31356H J4	0	FGOLD 30YR.....			..1	985	108.230	1,074	992	988		3			6.500	6.660	MON.	5	64	12/08/1994	07/01/2024		
31356H XH	5	FGOLD 30YR.....			..1	73,372	111.716	81,449	72,907	73,170		(156)			7.000	6.868	MON.	425	5,085	12/08/1994	07/01/2024		
31356J BA	0	FGOLD 30YR.....			..1	28,281	108.230	30,839	28,494	28,394		59			6.500	6.626	MON.	154	1,744	12/08/1994	07/01/2024		
31356J V7	5	FGOLD 30YR.....			..1	9,191	108.230	10,022	9,260	9,227		20			6.500	6.628	MON.	50	600	12/08/1994	07/01/2024		
31356L AF	5	FGOLD 30YR.....			..1	2,367	108.230	2,581	2,384	2,374		6			6.500	6.650	MON.	13	155	12/08/1994	10/01/2024		
31356L N9	5	FGOLD 30YR.....			..1	28,249	111.716	31,359	28,070	28,170		(61)			7.000	6.870	MON.	164	1,958	12/08/1994	11/01/2024		
31356L Z5	0	FGOLD 30YR.....			..1	3,625	111.594	4,019	3,602	3,616		(9)			7.000	6.851	MON.	21	251	12/08/1994	11/01/2024		
313985 PU	1	FGOLD 30YR.....			..1	26,220	108.225	28,591	26,418	26,299		69			6.500	6.663	MON.	143	1,712	12/08/1994	12/01/2023		
313986 QX	2	FGOLD 30YR.....			..1	9,650	108.225	10,523	9,723	9,682		24			6.500	6.653	MON.	53	630	12/08/1994	12/01/2023		
313986 Z7	9	FGOLD 30YR.....			..1	6,403	108.225	6,982	6,451	6,423		16			6.500	6.655	MON.	35	401	12/08/1994	01/01/2024		
313987 F7	9	FGOLD 30YR.....			..1	13,249	108.225	14,447	13,349	13,284		38			6.500	6.675	MON.	72	855	12/08/1994	12/01/2023		
313987 GK	9	FGOLD 30YR.....			..1	67,222	108.225	73,300	67,729	67,441		168			6.500	6.654	MON.	367	4,383	12/08/1994	12/01/2023		
313987 LK	3	FGOLD 30YR.....			..1	16,321	108.225	17,797	16,445	16,373		42			6.500	6.658	MON.	89	1,065	12/08/1994	01/01/2024		
313987 UQ	0	FGOLD 30YR.....			..1	4,418	108.225	4,818	4,451	4,432		11			6.500	6.655	MON.	24	288	12/08/1994	12/01/2023		
313987 VU	0	FGOLD 30YR.....			..1	38,767	108.225	42,272	39,059	38,890		99			6.500	6.656	MON.	212	2,530	12/08/1994	01/01/2024		
313988 N2	9	FGOLD 30YR.....			..1	10,514	108.225	11,465	10,594	10,547		27			6.500	6.659	MON.	57	664	12/08/1994	01/01/2024		
313988 NW	3	FGOLD 30YR.....			..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						
				F o r e i g n	Bond CHAR																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code		NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value																		
3128L4 G6	5	FGOLD 30YR ALT-A.....			1	2,804,996	107.135	2,893,027	2,700,357	2,771,045		(22,603)			6.500	5.378	MON..	14,627	173,630	01/15/2008	01/01/2038							
31283H QX	6	FGOLD 30YR GIANT.....			1	249,027	107.156	258,175	240,933	246,909		(4,536)			6.000	4.919	MON..	1,205	13,939	01/11/2005	03/01/2032							
31283H X8	3	FGOLD 30YR GIANT.....			1	4,729,306	107.156	4,872,833	4,547,409	4,704,201		(142,171)			6.000	4.522	MON..	22,737	265,320	02/09/2004	08/01/2033							
31283H Y5	8	FGOLD 30YR GIANT.....			1	733,130	107.813	750,534	696,147	721,933		(15,967)			6.500	5.033	MON..	3,771	44,629	11/10/2004	12/01/2033							
3128M5 KT	6	FGOLD 30YR GIANT.....			1	967,657	106.219	1,012,021	952,770	963,567		(4,059)			6.000	5.407	MON..	4,764	59,650	12/10/2007	12/01/2037							
3128M5 LF	5	FGOLD 30YR GIANT.....			1	540,821	107.135	566,313	528,597	538,906		(1,633)			6.500	5.649	MON..	2,863	35,862	09/09/2008	12/01/2037							
3128M6 F5	2	FGOLD 30YR GIANT.....			1	118,319	104.864	127,409	121,499	119,377		978			5.500	6.815	MON..	557	6,941	09/09/2008	07/01/2038							
3128M7 BX	3	FGOLD 30YR GIANT.....			1	3,650,991	106.135	3,680,052	3,467,331	3,637,279		(13,712)			6.000	3.829	MON..	17,337	51,328	08/24/2009	12/01/2038							
3128MJ CF	5	FGOLD 30YR GIANT.....			1	613,779	106.469	638,225	599,449	608,615		(5,720)			6.000	5.363	MON..	2,997	37,296	07/28/2005	07/01/2035							
3128MJ EJ	5	FGOLD 30YR GIANT.....			1	163,130	107.156	170,853	159,443	162,871		(192)			6.500	5.548	MON..	864	11,066	09/09/2008	06/01/2036							
3128Q2 CU	5	FH 7/1 1Y CMT ARM.....		3	1		105.249								5.041		MON..		44,656	06/29/2005	06/01/2035							
3128S4 BJ	5	FHLMC 12M LIBOR ARM.....		3	1	82,028	105.119	86,406	82,199	82,069		0			5.469	5.523	MON..	758	4,820	09/22/2006	03/01/2036							
31347D AY	4	FHLMC 15YR MIXED.....			1	3,310	103.310	3,555	3,441	3,333		4			9.000	10.276	MON..	54	281	10/22/1990	09/01/2020							
313401 GR	6	FHLMC 30YR.....			1										10.250		MON..			02/15/1980	09/01/2009							
31340L AK	3	FHLMC 30YR.....			1										7.750		MON..		0	09/17/1987	10/01/2011							
31349U AE	8	FHLMC 7/1 HYBRID ARM.....		3	1	5,415,716	104.542	5,705,390	5,457,500	5,429,744		218			5.547	5.796	MON..	50,487	342,786	08/21/2006	06/01/2036							
31407G CY	2	FN 5/1 1Y CMT ARM.....		3	1	9,029	101.883	9,150	8,981	9,011		(1)			4.856	4.669	MON..	36	461	06/28/2005	05/01/2035							
31362P VJ	7	FN 5/12 11TH COFI ARM.....		3	1	20,193	99.985	20,615	20,619	20,439		9			2.522	2.903	MON..	43	693	02/21/1989	09/01/2018							
31362J UN	3	FN 6/12 11TH COFI ARM.....		3	1	66,278	101.448	69,028	68,043	66,702		5			4.390	5.246	MON..	249	2,986	03/16/1989	06/01/2028							
31403C 7J	4	FN 7/1 1Y CMT ARM.....		3	1	6,524,800	103.803	6,863,313	6,611,839	6,546,462		502			5.034	5.407	MON..	27,737	328,982	02/24/2006	12/01/2035							
31406X XD	9	FN 7/1 1Y CMT ARM.....		3	1	5,341,284	104.210	5,516,187	5,293,313	5,327,858		(374)			4.959	4.600	MON..	21,875	254,559	06/17/2005	05/01/2035							
31407B YA	1	FN 7/1 1Y CMT ARM.....		3	1	10,008	104.593	10,361	9,906	9,973		(2)			4.838	4.519	MON..	40	500	06/27/2005	07/01/2035							
31405C NR	6	FN 7/1 1Y LIBOR ARM.....		3	1	17,473	104.402	18,143	17,378	17,456		(1)			4.666	4.490	MON..	68	849	06/30/2005	06/01/2034							
31406M 3F	1	FN 7/1 1Y LIBOR ARM.....		3	1	18,538	104.521	19,282	18,448	18,509		(2)			4.693	4.542	MON..	72	921	06/27/2005	03/01/2035							
31406N JF	2	FN 7/1 1Y LIBOR ARM.....		3	1	1,993,718	104.484	2,074,850	1,985,806	1,991,606		(54)			4.857	4.731	MON..	8,038	93,709	06/16/2005	04/01/2035							
31406W D8	4	FN 7/1 1Y LIBOR ARM.....		3	1	5,799,207	104.642	6,029,778	5,762,292	5,788,088		(257)			5.062	4.831	MON..	24,307	287,395	07/14/2005	06/01/2035							
31407Y ZA	0	FN 7/1 1Y LIBOR ARM.....		3	1	79,559	104.560	84,524	80,838	79,854		5			4.686	5.062	MON..	316	3,955	01/13/2006	09/01/2035							
31408D DH	4	FN 7/1 1Y LIBOR ARM.....		3	1	57,423	104.965	60,725	57,853	57,527		1			5.082	5.266	MON..	245	2,978	01/11/2006	11/01/2035							
31409A NJ	4	FN 7/1 1Y LIBOR ARM.....		3	1	228,539	104.849	239,284	228,218	228,444		(2)			5.352	5.306	MON..	1,018	12,077	01/27/2006	02/01/2036							
31409A NJ	4	FN 7/1 1Y LIBOR ARM.....	LS.....	3	1	8,791,846	104.849	9,205,218	8,779,500	8,788,200		(78)			5.352	5.306	MON..	39,157	464,591	01/27/2006	02/01/2036							
31371H S5	8	FNMA 15YR.....			1	174,703	108.091	194,960	180,367	176,815		1,386			6.500	7.805	MON..	977	11,385	08/03/2000	08/01/2014							
31371K WE	7	FNMA 15YR.....			1	1,171,925	105.387	1,230,016	1,167,138	1,170,238		(1,034)			5.000	4.880	MON..	4,863	56,879	08/28/2003	12/01/2017							
31383B MS	3	FNMA 15YR.....			1	111,811	108.091	122,387	113,227	112,563		262			6.500	6.884	MON..	613	6,765	07/15/1999	08/01/2014							
31383K HJ	9	FNMA 15YR.....			1	104,582	108.091	114,474	105,906	105,200		276			6.500	6.936	MON..	574	6,784	07/15/1999	08/01/2014							
31383N W3	1	FNMA 15YR.....			1	111,817	108.091	124,782	115,442	113,037		944			6.500	7.882	MON..	625	7,303	08/03/2000	08/01/2014							
31383S 5R	7	FNMA 15YR.....			1	250,606	108.091	279,665	258,732	254,391		1,692			6.500	7.622	MON..	1,401	16,405	08/03/2000	07/01/2014							
31383S K4	1	FNMA 15YR.....			1	40,601	108.091	44,441	41,115	40,845		107			6.500	6.930	MON..	223	2,537	07/15/1999	08/01/2014							
31383S X6	2	FNMA 15YR.....			1	184,543	109.000	200,995	184,399	184,488		(36)			7.500	7.468	MON..	1,152	13,383	07/07/2000	10/01/2014							
31384T JG	3	FNMA 15YR.....			1	38,597	109.000	42,038	38,567	38,590		(9)			7.500	7.461	MON..	241	2,395	07/07/2000	03/01/2015							
31384V AF	9	FNMA 15YR.....			1	50,162	109.000	54,633	50,122	50,159		(14)			7.500	7.454	MON..	313	3,717	07/07/2000	05/01/2015							
31384V RW	4	FNMA 15YR.....			1	124,569	109.000	135,674	124,472	124,543		(29)			7.500	7.464	MON..	778	9,049	07/07/2000	03/01/2015							

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

E10.8

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
31371K AG	6	FNMA 30YR			..1	137,692	111.398	152,127	136,561	138,311		(1,375)			7.000	6.489	MON.	797	9,414	06/28/2001	07/01/2031		
31371K EX	5	FNMA 30YR			..1	1,694,088	108.125	1,810,651	1,674,590	1,699,380		(23,477)			6.500	5.896	MON.	9,071	106,854	12/04/2001	11/01/2031		
31371L CD	9	FNMA 30YR			..1	793,744	103.036	794,266	770,859	793,290		(454)			5.000	3.965	MON.	3,212	22,155	05/01/2009	09/01/2033		
31371L DH	9	FNMA 30YR			..1	6,616,543	105.104	6,907,851	6,572,385	6,599,057		(27,587)			5.500	5.313	MON.	30,123	355,473	09/22/2003	10/01/2033		
31371L EW	5	FNMA 30YR			..1	37,716	103.036	39,591	38,424	37,992		309			5.000	5.416	MON.	160	1,894	12/09/2003	10/01/2033		
31371L EW	5	FNMA 30YR	LS		..1	6,352,035	103.036	6,667,850	6,471,350	6,398,580		52,121			5.000	5.416	MON.	26,964	318,956	12/09/2003	10/01/2033		
31371L SA	8	FNMA 30YR			..1	8,202,186	105.104	8,443,397	8,033,360	8,127,457		(84,077)			5.500	4.930	MON.	36,820	429,715	02/08/2005	08/01/2034		
31371L SA	8	FNMA 30YR	LS		..1	5,364,227	105.104	5,521,979	5,253,815	5,315,355		(54,987)			5.500	4.930	MON.	24,080	281,033	02/08/2005	08/01/2034		
31371M DT	1	FNMA 30YR			..1	626,759	105.042	653,154	621,804	624,521		(2,081)			5.500	5.295	MON.	2,850	35,348	07/28/2005	08/01/2035		
31371M DV	6	FNMA 30YR			..1	214,145	107.375	222,498	207,216	213,634		(2,210)			6.500	5.415	MON.	1,122	14,271	08/18/2005	07/01/2035		
31372A ZW	5	FNMA 30YR			..1	12,340	111.102	14,070	12,664	12,472		113			7.000	7.578	MON.	74	882	04/20/1993	03/01/2024		
31372E UA	0	FNMA 30YR			..1	11,393	111.102	12,991	11,693	11,485		122			7.000	7.678	MON.	68	811	04/20/1993	03/01/2024		
31372L V3	9	FNMA 30YR			..1	1,045	110.375	1,184	1,072	1,058		8			7.000	7.526	MON.	6	75	04/20/1993	03/01/2023		
31382S GP	0	FNMA 30YR			..1	516,439	108.281	539,889	498,598	537,244		(33,413)			6.500	3.613	MON.	2,701	31,148	09/12/2002	04/01/2029		
31383M QB	2	FNMA 30YR			..1	391,823	112.633	436,212	387,285	391,795		(3,111)			7.500	7.045	MON.	2,421	28,759	06/09/1999	12/01/2028		
31385H Y6	3	FNMA 30YR			..1	193,565	108.125	204,483	189,117	197,651		(7,995)			6.500	4.702	MON.	1,024	12,044	07/10/2002	12/01/2031		
31385J DJ	4	FNMA 30YR			..1	460,835	111.743	501,855	449,116	468,544		(15,330)			7.000	5.335	MON.	2,620	31,053	04/15/2002	05/01/2032		
31385J EK	0	FNMA 30YR			..1	663,262	108.063	692,291	640,639	674,077		(31,843)			6.500	4.367	MON.	3,470	40,834	10/29/2002	05/01/2032		
31385N 7F	0	FNMA 30YR			..1	24,691	112.841	27,265	24,162	25,275		(893)			7.500	5.619	MON.	151	1,809	05/18/2001	10/01/2030		
31385X EC	7	FNMA 30YR			..1	7,633,492	105.104	8,023,118	7,633,492	7,633,492					5.500	5.500	MON.	34,987	409,844	08/19/2003	06/01/2033		
31386E C4	8	FNMA 30YR			..1	415,845	108.125	437,067	404,223	417,172		(11,349)			6.500	5.202	MON.	2,190	26,220	10/21/2002	04/01/2031		
31386M ZB	9	FNMA 30YR			..1	241,523	108.281	256,967	237,314	242,002		(4,136)			6.500	5.736	MON.	1,285	15,317	09/28/2001	10/01/2030		
31387N WC	7	FNMA 30YR			..1	278,485	111.398	307,299	275,856	279,474		(2,862)			7.000	6.477	MON.	1,609	19,272	06/28/2001	06/01/2031		
31388M NB	0	FNMA 30YR			..1	113,875	108.125	120,982	111,891	115,107		(3,200)			6.500	5.341	MON.	606	7,254	09/28/2001	09/01/2031		
31388P CM	1	FNMA 30YR			..1	104,981	108.125	110,674	102,358	109,320		(7,303)			6.500	3.845	MON.	554	6,627	07/18/2002	10/01/2031		
31388Q T6	6	FNMA 30YR			..1	59,527	108.125	63,242	58,490	59,571		(1,035)			6.500	5.748	MON.	317	3,657	09/28/2001	10/01/2031		
31388W QJ	8	FNMA 30YR			..1	325,996	108.125	344,384	318,506	332,011		(12,647)			6.500	4.805	MON.	1,725	20,453	07/10/2002	11/01/2031		
31389A 6A	6	FNMA 30YR			..1	964,219	108.125	1,033,519	955,856	965,912		(9,627)			6.500	6.069	MON.	5,178	60,812	11/29/2001	12/01/2031		
31389C HA	0	FNMA 30YR			..1	305,323	108.125	328,948	304,229	305,304		(970)			6.500	6.354	MON.	1,648	19,241	11/27/2001	12/01/2031		
31390F 6M	6	FNMA 30YR			..1	107,746	110.362	115,412	104,576	110,836		(5,691)			7.000	4.678	MON.	610	7,141	05/21/2002	06/01/2032		
31390P GK	7	FNMA 30YR			..1	2,503,339	108.063	2,587,133	2,394,108	2,549,757		(141,773)			6.500	3.878	MON.	12,968	152,674	02/14/2003	08/01/2032		
31391B N4	5	FNMA 30YR			..1	74,972	108.125	78,299	72,415	75,470		(2,828)			6.500	4.757	MON.	392	4,525	10/29/2002	02/01/2032		
31391Q W6	7	FNMA 30YR			..1	440,303	105.214	460,167	437,365	438,735		(1,395)			5.500	5.357	MON.	2,005	23,613	03/21/2003	01/01/2033		
31391S LS	7	FNMA 30YR			..1	541,759	105.214	557,546	529,919	543,440		(19,199)			5.500	4.346	MON.	2,429	29,085	02/26/2003	02/01/2033		
31391U J2	2	FNMA 30YR			..1	138,321	108.063	142,717	132,069	139,171		(7,231)			6.500	4.313	MON.	715	8,475	01/09/2003	01/01/2033		
31391W 5H	0	FNMA 30YR			..1	1,616,927	103.036	1,617,990	1,570,308	1,616,047		(880)			5.000	4.052	MON.	6,543	45,174	05/01/2009	04/01/2033		
31400C 6B	5	FNMA 30YR			..1	91,357	105.214	95,479	90,748	91,066		(325)			5.500	5.338	MON.	416	4,797	03/21/2003	04/01/2033		
31400D 2K	7	FNMA 30YR			..1	440,791	105.104	460,197	437,849	439,218		(1,418)			5.500	5.355	MON.	2,007	23,716	03/21/2003	04/01/2033		
31400F C6	2	FNMA 30YR			..1	202,642	105.104	211,564	201,290	202,247		(996)			5.500	5.281	MON.	923	10,571	03/21/2003	03/01/2033		
31400H Y2	3	FNMA 30YR			..1	319,562	105.104	333,631	317,429	318,559		(1,226)			5.500	5.335	MON.	1,455	17,090	03/21/2003	02/01/2033		
31400H Y3	1	FNMA 30YR			..1	278,230	105.214	290,782	276,374	277,430		(1,168)			5.500	5.323	MON.	1,267	14,920	03/21/2003	03/01/2033		
31400H Y6	4	FNMA 30YR			..1	329,675	105.104	344,190	327,475	328,634		(1,221											

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
				F																		
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31400W	CW	8 FNMA 30YR.....	.....	..	.....	..1	327,537	105.104	341,958	325,351	326,943	(1,675)	.....	.....	.....	5.500	5.274	MON..	1,491	17,518	03/21/2003	04/01/2033
31400Y	E4	4 FNMA 30YR.....	.....	..	.....	..1	86,945	105.104	90,773	86,364	86,704	(359)	.....	.....	.....	5.500	5.318	MON..	396	4,638	03/21/2003	04/01/2033
31401B	4L	6 FNMA 30YR.....	.....	..	.....	..1	193,276	105.104	201,785	191,986	192,776	(842)	.....	.....	.....	5.500	5.310	MON..	880	10,258	03/21/2003	05/01/2033
31401J	EZ	7 FNMA 30YR.....	.....	..	.....	..1	7,585,305	103.036	7,701,313	7,474,357	7,583,565	(1,740)	.....	.....	.....	5.000	4.667	MON..	31,143	183,854	05/28/2009	07/01/2033
31401N	4U	0 FNMA 30YR.....	.....	..	.....	..1	6,191,931	103.036	6,147,494	5,966,329	6,188,624	(3,307)	.....	.....	.....	5.000	3.848	MON..	24,860	24,860	10/30/2009	09/01/2033
31402C	PL	0 FNMA 30YR.....	.....	..	.....	..1	11,376,238	103.036	11,354,236	11,019,629	11,369,201	(7,038)	.....	.....	.....	5.000	3.876	MON..	45,915	284,507	11/30/2009	11/01/2033
31402C	PL	0 FNMA 30YR.....	LS..	..	.....	..1	2,213,004	103.036	2,214,460	2,149,200	2,211,744	(1,260)	.....	.....	.....	5.000	3.966	MON..	8,955	61,805	05/01/2009	11/01/2033
31402C	U6	7 FNMA 30YR.....	.....	..	.....	..1	1,094,394	103.036	1,095,114	1,062,841	1,093,718	(676)	.....	.....	.....	5.000	3.841	MON..	4,429	30,531	05/01/2009	03/01/2034
31402E	AQ	1 FNMA 30YR.....	.....	..	.....	..1	320,621	103.036	320,686	311,235	320,443	(178)	.....	.....	.....	5.000	4.023	MON..	1,297	8,887	05/07/2009	07/01/2033
31402H	KT	7 FNMA 30YR.....	.....	..	.....	..1	461,288	105.104	475,545	452,451	457,873	(5,746)	.....	.....	.....	5.500	4.952	MON..	2,074	24,411	07/17/2003	08/01/2033
31402K	CE	2 FNMA 30YR.....	.....	..	.....	..1	55,102	103.036	55,113	53,489	55,071	(31)	.....	.....	.....	5.000	4.023	MON..	223	1,527	05/07/2009	08/01/2033
31402W	3A	4 FNMA 30YR.....	.....	..	.....	..1	3,565,932	105.104	3,729,586	3,548,467	3,557,634	(9,150)	.....	.....	.....	5.500	5.381	MON..	16,264	193,141	09/15/2003	10/01/2033
31404B	SQ	6 FNMA 30YR.....	.....	..	.....	..1	369,220	105.104	367,454	349,609	368,833	(387)	.....	.....	.....	5.500	3.260	MON..	1,602	1,602	10/30/2009	02/01/2034
31405A	U9	2 FNMA 30YR.....	.....	..	.....	..1	3,188,706	105.104	3,418,770	3,252,744	3,217,023	36,022	.....	.....	.....	5.500	6.047	MON..	14,908	175,763	06/10/2004	06/01/2034
31405T	3E	0 FNMA 30YR.....	.....	..	.....	..1	1,867,522	105.104	1,945,516	1,851,036	1,859,922	(7,975)	.....	.....	.....	5.500	5.265	MON..	8,484	100,466	04/22/2005	11/01/2034
31405U	FZ	7 FNMA 30YR.....	.....	..	.....	..1	4,868,657	105.104	5,071,989	4,825,678	4,848,810	(21,411)	.....	.....	.....	5.500	5.265	MON..	22,118	263,696	04/22/2005	11/01/2034
31405V	GX	9 FNMA 30YR.....	.....	..	.....	..1	5,352,237	105.104	5,518,926	5,250,911	5,304,854	(52,852)	.....	.....	.....	5.500	5.000	MON..	24,067	283,139	02/03/2005	12/01/2034
31406A	4F	6 FNMA 30YR.....	.....	..	.....	..1	9,145,933	105.104	9,430,773	8,972,786	9,063,754	(91,133)	.....	.....	.....	5.500	5.007	MON..	41,125	487,664	02/03/2005	12/01/2034
31406A	6R	8 FNMA 30YR.....	.....	..	.....	..1	1,111,863	105.104	1,158,298	1,102,048	1,106,943	(4,668)	.....	.....	.....	5.500	5.283	MON..	5,051	60,181	04/22/2005	12/01/2034
31406B	6L	9 FNMA 30YR.....	.....	..	.....	..1	1,054,622	105.104	1,098,667	1,045,312	1,050,954	(5,861)	.....	.....	.....	5.500	5.236	MON..	4,791	56,924	04/22/2005	11/01/2034
31406B	Y4	6 FNMA 30YR.....	.....	..	.....	..1	604,521	105.104	629,768	599,184	603,361	(4,028)	.....	.....	.....	5.500	5.160	MON..	2,746	32,504	04/22/2005	11/01/2034
31406D	EL	6 FNMA 30YR.....	.....	..	.....	..1	176,807	105.104	183,481	174,571	175,777	(1,134)	.....	.....	.....	5.500	5.163	MON..	800	9,447	12/09/2004	12/01/2034
31406K	DP	2 FNMA 30YR.....	.....	..	.....	..1	1,339,667	105.042	1,394,786	1,327,841	1,333,304	(4,753)	.....	.....	.....	5.500	5.306	MON..	6,086	72,109	04/22/2005	01/01/2035
31406K	VR	8 FNMA 30YR.....	.....	..	.....	..1	5,670,396	105.042	5,833,234	5,553,257	5,618,897	(55,348)	.....	.....	.....	5.500	4.948	MON..	25,452	299,376	02/08/2005	02/01/2035
31406P	HR	3 FNMA 30YR.....	.....	..	.....	..1	2,460,116	105.104	2,562,859	2,438,399	2,450,388	(12,015)	.....	.....	.....	5.500	5.260	MON..	11,176	133,068	04/22/2005	02/01/2035
31407X	FQ	9 FNMA 30YR.....	.....	..	.....	..1	41,698	106.406	44,214	41,552	41,658	(50)	.....	.....	.....	6.000	5.898	MON..	208	2,607	11/09/2005	12/01/2035
31408E	G5	5 FNMA 30YR.....	.....	..	.....	..1	640,355	105.042	694,673	661,331	644,184	3,305	.....	.....	.....	5.500	6.754	MON..	3,031	35,772	07/22/2008	01/01/2036
31410F	UZ	6 FNMA 30YR.....	.....	..	.....	..1	4,098,560	105.104	4,062,725	3,865,427	4,093,992	(4,569)	.....	.....	.....	5.500	2.824	MON..	17,717	.....	11/13/2009	09/01/2036
31410K	JR	6 FNMA 30YR.....	.....	..	.....	..1	14,339,789	104.792	14,578,171	13,911,574	14,319,867	(19,922)	.....	.....	.....	5.500	4.574	MON..	63,761	250,839	08/05/2009	06/01/2038
31410W	YZ	5 FNMA 30YR.....	.....	..	.....	..1	15,749,255	106.078	15,965,610	15,050,804	15,722,100	(27,155)	.....	.....	.....	6.000	4.457	MON..	75,254	296,600	08/07/2009	12/01/2037
31411N	W8	6 FNMA 30YR.....	.....	..	.....	..1	787,869	107.203	825,719	770,237	786,807	(1,359)	.....	.....	.....	6.500	5.527	MON..	4,172	52,315	04/20/2007	03/01/2037
31411U	CN	9 FNMA 30YR.....	.....	..	.....	..1	1,017,099	107.203	1,069,177	997,337	1,015,115	(5,489)	.....	.....	.....	6.500	5.691	MON..	5,402	68,906	04/10/2007	04/01/2037
31411U	NS	6 FNMA 30YR.....	.....	..	.....	..1	715,816	107.203	751,801	701,286	715,390	(4,250)	.....	.....	.....	6.500	5.590	MON..	3,799	44,706	05/10/2007	04/01/2037
31411Y	JG	9 FNMA 30YR.....	.....	..	.....	..1	5,056,501	102.740	4,995,782	4,862,568	5,052,791	(3,710)	.....	.....	.....	5.000	3.298	MON..	20,261	40,430	10/09/2009	05/01/2037
31412D	PF	9 FNMA 30YR.....	.....	..	.....	..1	132,421	106.078	139,527	131,532	132,026	(279)	.....	.....	.....	6.000	5.787	MON..	658	8,689	04/13/2007	04/01/2037
31412N	SL	1 FNMA 30YR.....	.....	..	.....	..1	1,800,858	106.016	1,809,927	1,707,227	1,795,046	(5,812)	.....	.....	.....	6.000	3.419	MON..	8,536	16,872	10/09/2009	12/01/2038
31412U	JF	8 FNMA 30YR.....	.....	..	.....	..1	717,323	99.917	694,896	695,476	701,668	(980)	.....	.....	.....	4.500	4.204	MON..	2,608	20,821	04/08/2009	04/01/2039
31413F	BS	0 FNMA 30YR.....	.....	..	.....	..1	769,953	106.078	828,401	780,935	774,612	3,364	.....	.....	.....	6.000	6.465	MON..	3,905	48,211	07/10/2007	07/01/2037
31413G	B2	5 FNMA 30YR.....																				

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																	
			F o r e i g n	Bond CHAR	NAIC Designation																	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity				
CUSIP Identification		Description	Code	n			Actual Cost			Par Value	Book/Adjusted Carrying Value																											
31402R B2 4		FNMA 7/1 1Y LIBOR ARM.....	.....	..	.....3	1	20,342	104.304	21,086	20,215	20,301	.....	.....(2)	.....	.....	.....4.849	4.662	MON..	82	1,033	06/13/2005	04/01/2035																
2699999 U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities.....																								XXX	357,447,567	340,337,192	347,040,521	0	(1,293,038)	0	0	XXX	XXX	XXX..	1,599,775	13,806,293	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 - Defined Multi-Class Residential Mortgage-Backed Securities																																						
312904 2V 6		FHLMC_1037.....	.....	..	.....4	1	53,458	110.065	60,797	55,237	55,237	.....	.....	.....	.....	.....9.000	3.249	MON..	414	4,844	10/17/1991	02/01/2021																
312905 3M 2		FHLMC_1096.....	.....	..	.....4	1	11,805	1912.005	7,132	373	1,097	.....	.....142	.....	.....	.....1,031,000	.....	MON..	320	3,751	07/05/1994	06/01/2021																
31340Y CX 5		FHLMC_11.....	.....	..	.....1	1	39,571	108.646	45,874	42,224	41,450	.....	.....51	.....	.....	.....9.500	10.352	MON..	517	3,929	06/07/1988	06/15/2019																
312903 NH 6		FHLMC_121.....	.....	..	.....34	1	3,242	1293.115	8,755	677	.....	.....	.....	.....	.....	.....622,000	.....	MON..	538	4,168	09/01/1996	02/13/2021																
312909 D5 0		FHLMC_1256.....	@	..	1	1	23,510	87.349	28,131	32,205	23,812		272				9.716	NA				07/05/1994	04/01/2022															
312903 QQ 3		FHLMC_129.....	.....	..	.....34	1	1,853	542.201	1,337	247	.....	.....	.....	.....	.....	.....248,395	.....	MON..	79	607	09/01/1996	02/13/2021																
312910 ZD 7		FHLMC_1306.....	.....	..	.....4	1	17,608	1828.929	11,411	624	1,477	.....	.....92	.....	.....	.....1,008,000	.....	MON..	524	6,229	04/20/2000	06/01/2022																
3133TB BH 2		FHLMC_1988.....	.....	..	.....1	1	577,630	107.787	610,856	566,724	583,608	.....	.....(459)	.....	.....	.....6.500	5.757	MON..	3,070	36,036	06/20/2002	09/01/2027																
3133TD HP 4		FHLMC_2044.....	.....	..	.....1	1	3,249,708	107.472	3,609,835	3,358,871	3,299,028	.....	.....1,402	.....	.....	.....6.500	6.968	MON..	18,194	214,314	01/17/2001	04/01/2028																
3133TP QW 2		FHLMC_2252.....	.....	..	.....1	1	272,766	109.567	289,103	263,860	275,432	.....	.....(195)	.....	.....	.....7.500	6.333	MON..	1,649	19,409	04/04/2001	09/01/2030																
3133TP NT 2		FHLMC_2253.....	.....	..	.....1	1	1,083,573	109.575	1,143,376	1,043,465	1,084,054	.....	.....(828)	.....	.....	.....7.500	6.471	MON..	6,522	77,220	07/18/2001	09/01/2030																
31392X C3 0		FHLMC_2513 IS.....	.....	..	.....34	1	3,156,789	2.678	3,781	.....	.....	.....	.....(57,392)	.....	.....	.....6.000	.....	MON..	875	25,298	04/30/2003	01/01/2032																
31392X 7J 1		FHLMC_2517W.....	.....	..	.....1	1	73,480	101.219	73,466	72,581	72,824	.....	.....(145)	.....	.....	.....6.000	5.652	MON..	363	5,860	10/16/2006	09/01/2032																
31394J WW 3		FHLMC_2680.....	.....	..	.....3	1	2,781,663	99.517	2,763,058	2,776,457	2,778,634	.....	.....(102)	.....	.....	.....0.733	0.715	MON..	905	24,813	10/01/2003	10/15/2022																
31394X X8 4		FHLMC_2799.....	.....	..	.....1	1	8,008,899	116.205	8,428,360	7,253,000	7,734,161	.....	.....(49,460)	.....	.....	.....7.500	6.278	MON..	45,331	543,975	05/13/2004	10/01/2032																
31395F EF 7		FHLMC_2836.....	.....	..	.....1	1	19,658,594	103.050	20,610,046	20,000,000	19,796,605	.....	.....25,431	.....	.....	.....5.000	5.202	MON..	83,333	1,000,000	09/02/2004	02/01/2033																
31395T LN 2		FHLMC_2957.....	.....	..	.....1	1	35,161,496	96.534	38,551,606	39,935,702	35,060,681	.....	.....(36,658)	.....	.....	.....5.000	6.339	MON..	166,399	1,943,741	06/04/2007	03/01/2035																
31395U QC 8		FHLMC_2982.....	.....	..	.....1	1	4,858,719	99.667	4,803,503	4,819,560	4,851,606	.....	.....(1,699)	.....	.....	.....5.000	4.868	MON..	20,082	238,489	06/29/2005	05/01/2035																
31340Y AV 1		FHLMC_4.....	.....	..	.....1	1	30,932	107.835	38,766	35,949	35,949	.....	.....	.....	.....	.....8.000	2.975	MON..	373	2,751	11/08/1988	04/15/2019																
31340Y S4 2		FHLMC_81.....	.....	..	.....1	1	214,150	109.072	225,679	206,908	211,970	.....	.....(142)	.....	.....	.....8.125	7.254	MON..	2,293	16,628	03/03/1992	10/16/2020																
31396H AL 3		FHLMC_R005.....	.....	..	.....1	1	16,235,582	103.749	19,205,671	18,511,679	16,174,278	.....	.....(22,227)	.....	.....	.....5.500	7.014	MON..	84,845	988,448	07/13/2007	02/01/2036																
31381H TP 1		FNMA 20YR.....	.....	..	.....1	1	578,800	103.673	592,743	571,743	577,039	.....	.....(255)	.....	.....	.....5.220	5.023	MON..	2,487	29,735	01/29/2004	07/01/2023																
31377T KD 7		FNMA 30YR MULTI.....	.....	..	.....1	1	3,554,055	107.017	3,462,224	3,235,209	3,510,149	.....	.....(5,391)	.....	.....	.....6.380	5.107	MON..	17,201	206,164	02/26/2004	09/01/2033																
31377T N8 5		FNMA 30YR MULTI.....	.....	..	.....1	1	1,773,776	102.748	1,757,174	1,710,179	1,764,696	.....	.....(1,046)	.....	.....	.....5.710	5.225	MON..	8,138	97,526	02/26/2004	11/01/2033																
31377T R4 0		FNMA 30YR MULTI.....	.....	..	.....1	1	1,494,837	105.780	1,462,836	1,382,908	1,478,467	.....	.....(1,834)	.....	.....	.....6.180	5.138	MON..	7,122	85,356	02/26/2004	12/01/2033																
31377T TL 0		FNMA 30YR MULTI.....	.....	..	.....1	1	4,779,849	103.251	4,989,818	4,832,706	4,789,551	.....	.....1,200	.....	.....	.....5.540	5.698	MON..	22,311	267,170	12/01/2003	12/01/2028																
31377T VR 4		FNMA 30YR MULTI.....	.....	..	.....1	1	2,333,468	100.282	2,301,649	2,295,185	2,327,799	.....	.....(612)	.....	.....	.....5.485	5.268	MON..	10,491	125,722	02/26/2004	02/01/2034																
31381H TM 8		FNMA DUS MBS MULTI 15 YR.....	.....	..	.....1	1	2,871,413	104.030	3,075,303	2,956,172	2,901,009	.....	.....2,812	.....	.....	.....4.770	5.612	MON..	12,142	142,740	01/29/2004	08/01/2018																
31377T BQ 8		FNMA DUS MBS MULTI 30 YR.....	.....	..	.....1	1	16,862,784	98.426	17,545,905	17,826,531	17,009,253	.....	.....24,932	.....	.....	.....5.020	5.519	MON..	74,574	893,572	10/23/2003	06/01/2033																
31359S J3 5		FNMA_01-19.....	.....	..	.....1	1	4,225,132	107.991	4,348,723	4,026,932	4,216,806	.....	.....(3,779)	.....	.....	.....6.500	5.355	MON..	21,813	257,641	09/30/2002	05/01/2031																
31359S JT 8		FNMA_01-5.....	.....	..	.....1	1	467,377	108.771	502,403	461,892	467,178	.....	.....(93)	.....	.....	.....7.000	6.702	MON..	2,694	31,877	03/09/2001	03/01/2031																
313921 A5 7		FNMA_01-65.....	.....	..	.....3	1	1,675,061	99.716	1,667,071	1,671,814	1,674,847	.....	.....(60)	.....	.....	.....0.831	0.797	MON..	232	15,422	09/24/2002	11/25/2031																
31392D WQ 1		FNMA_02-51.....	.....	..	.....3	1	1,202,014	99.698	1,196,512	1,200,139	1,200,935	.....	.....(20)	.....	.....	.....0.731	0.721	MON..	146	9,986	08/01/2003	08/25/2032																
31392H GX 5		FNMA_02-95.....	.....	..	.....3	1	1,223,755	99.361	1,211,954	1,219,752	1,219,752	.....	.....	.....																								

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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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			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	For Foreign Bond CHAR			Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description			NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05577@ AK 6	BNSF RAILWAY CO 2009-D.....	.....	.....	.1FE	1,644,878	109,562	1,802,161	1,644,878	1,644,878					6.550	6.550	FA	37,410	53,870	02/12/2009	02/26/2021
05577@ AM 2	BNSF RAILWAY CO 2009-E.....	.....	.....	.1FE	682,680	109,562	747,958	682,680	682,680					6.550	6.550	FA	15,526	22,358	02/12/2009	02/26/2021
05567@ AD 4	BOCNY LLC SERIES 1998B-2 SENIOR S.....	.....	.....2	.1	1,741,310	79,432	1,383,152	1,741,310	551,911		(65,696)				8.741				06/17/1998	03/15/2010
097014 AD 6	BOEING CAPITAL CORPORATION.....	.....	.....	.1FE	328,201	105,703	338,250	320,000	322,329		(1,888)			6.100	5.446	MS	6,507	19,520	12/04/2007	03/01/2011
097023 AD 7	BOEING CO.....	.....	.....	.1FE	11,527,100	130,230	13,022,950	10,000,000	11,052,021		(55,785)			8.750	7.388	FA	330,556	875,000	09/24/2001	08/15/2021
097023 AY 1	BOEING CO.....	.....	.....	.1FE	2,478,925	100,444	2,511,094	2,500,000	2,480,418		1,493			3.500	3.670	JJ	37,188		07/23/2009	02/15/2015
097023 AE 5	BOEING COMPANY.....	.....	.....	.1FE	26,013,635	131,044	27,054,013	20,645,000	25,465,303		(96,933)			8.750	6.696	MS	531,895	1,806,438	10/10/2003	09/15/2031
097023 AK 1	BOEING COMPANY.....	.....	.....	.1FE	6,488,100	127,472	6,373,580	5,000,000	6,412,917		(13,402)			7.875	5.921	AO	83,125	393,750	06/05/2003	04/15/2043
097023 AS 4	BOEING COMPANY.....	.....	.....	.1FE	16,097,715	111,066	16,422,189	14,786,000	16,003,795		(16,782)			6.625	6.023	FA	370,061	979,573	07/16/2003	02/15/2038
10075E AT 5	BOSTON GAS CO INC.....	.....	.....	.2FE	9,957,700	108,491	10,849,149	10,000,000	9,967,620		1,072			7.250	7.284	AO	181,250	725,000	10/03/1995	10/01/2025
10075E AW 8	BOSTON GAS COMPANY INC.....	.....	.....	.2FE	7,540,080	110,385	8,830,770	8,000,000	7,875,767		39,375			6.800	7.426	AO	136,000	544,000	06/03/1997	11/30/2012
10075E AX 6	BOSTON GAS COMPANY INC.....	.....	.....	.2FE	4,689,400	110,357	5,517,850	5,000,000	4,893,020		23,917			6.800		AO	85,000	340,000	06/03/1997	12/02/2013
101137 AB 3	BOSTON SCIENTIFIC CORP.....	.....	.....	.3FE	24,022,800	105,000	26,250,000	25,000,000	24,375,099		118,579			5.450	6.099	JD	60,556	1,362,500	12/05/2006	06/15/2014
10138M AK 1	BOTTLING GROUP LLC.....	.....	.....	.1FE	352,485	103,916	363,705	350,000	352,309		(176)			5.125	5.033	JJ	8,271	8,720	02/06/2009	01/15/2019
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER.....	.....	.....2	.1FE	15,000,000	106,909	16,036,350	15,000,000	15,000,000					6.540	6.552	JD	168,950		09/23/2009	06/30/2024
110122 AC 2	BRISTOL-MYERS SQUIBB CO.....	.....	.....	.1FE	16,281,275	108,396	17,614,415	16,250,000	16,281,165		(22)			6.875	6.869	FA	465,495	1,133,322	01/13/2003	08/01/2097
11283# AB 7	BROOKFIELD POWER NEW YORK FINANCE.....	.....	.....R	.1	5,000,000	98,791	4,939,550	5,000,000	5,000,000					5.910	5.910	JD	12,313	295,500	11/29/2005	12/16/2025
11283# AC 5	BROOKFIELD POWER NEW YORK FINANCE.....	.....	.....R	.1	15,000,000	98,048	14,707,200	15,000,000	15,000,000					5.960	5.960	JD	37,250	894,000	11/29/2005	12/16/2030
115885 AK 1	BROWNING-FERRIS INDUSTRIES INC.....	.....	.....	.2FE	13,412,680	110,339	13,240,632	12,000,000	13,406,188		(6,492)			7.400	6.460	MS	261,467	296,000	09/11/2009	09/15/2035
120568 AH 3	BUNGE LIMITED FINANCE CORPORATION.....	.....	.....	.2FE	6,951,280	104,092	7,286,461	7,000,000	6,970,332		7,720			5.875	6.015	MN	52,549	411,250	05/29/2007	05/15/2013
120568 AM 2	BUNGE LTD FINANCE CORP.....	.....	.....	.2FE	16,466,900	102,227	17,378,590	17,000,000	16,665,992		66,684			5.350	5.875	AO	192,006	909,500	11/01/2006	04/15/2014
665585 KH 7	BURLINGTON NORTHERN AND SANTA FE.....	.....	.....	.1FE	263,681	43,747	131,242	300,000	148,492		4,425			3.000	3.429	FMAN.	1,500	9,000	04/18/1946	01/01/2047
12189T AJ 3	BURLINGTON NORTHERN SANTA FE CORP.....	.....	.....	.2FE	4,978,850	107,941	5,397,047	5,000,000	4,982,649		459			6.700	6.732	FA	139,583	335,000	07/23/1998	08/01/2028
12189T AQ 7	BURLINGTON NORTHERN SANTA FE CORP.....	.....	.....	.2FE	13,810,125	120,909	15,113,663	12,500,000	13,421,996		(59,184)			8.125	7.101	AO	214,410	1,015,625	08/16/2001	04/15/2020
12189T AW 4	BURLINGTON NORTHERN SANTA FE CORP.....	.....	.....	.2FE	270,631	104,484	313,451	300,000	275,110		3,978			4.875	6.855	JJ	6,744	14,016	05/21/2009	01/15/2015
12189T AG 9	BURLINGTON NORTHERN SANTA FE CORPO.....	.....	.....	.2FE	4,980,700	109,685	5,484,270	5,000,000	4,984,356		432			6.875	6.904	JD	28,646	343,750	01/22/1998	12/01/2027
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORPO.....	.....	.....	.2FE	24,124,708	99,738	24,103,616	24,167,000	24,125,610		902			4.700	4.722	AO	306,048		09/21/2009	10/01/2019
12201P AB 2	BURLINGTON RESOURCES FINANCE CO.....	.....	.....I	.1FE	55,000,000	114,549	63,001,730	55,000,000	55,000,000					7.200	7.200	FA	1,496,000	3,960,000	08/14/2001	08/15/2031
127097 B# 9	CABOT OIL & GAS CORPORATION.....	.....	.....	.2	3,000,000	101,210	3,036,300	3,000,000	3,000,000					6.440	6.440	JJ	88,550	193,200	06/27/2008	07/16/2018
134429 AG 4	CAMPBELL SOUP CO.....	.....	.....	.1FE	14,140,540	130,902	16,166,391	12,350,000	13,660,157		(71,522)			8.875	7.470	MN	182,677	1,096,063	06/25/2001	05/01/2021
14040E HK 1	CAPITAL ONE BANK.....	.....	.....	.1FE	39,087	104,031	41,612	40,000	39,440		118			5.125	5.507	FA	774	2,050	10/27/2006	02/15/2014
140420 MV 9	CAPITAL ONE BANK USA NA.....	.....	.....	.2FE	13,521,354	118,167	13,719,154	11,610,000	13,488,063		(33,292)			8.800	6.495	JJ	527,868		10/01/2009	07/15/2019
141781 AF 1	CARGILL INC.....	.....	.....	.1FE	3,608,020	114,061	4,203,144	3,685,000	3,613,374		830			7.250	7.417	MN	44,527	267,163	01/04/2001	11/01/2036
141781 J# 2	CARGILL INC.....	.....	.....2	.1	7,420,941	111,153	8,495,390	7,642,969	7,492,443		12,317			6.620	6.979	FMAN.	57,624	502,562	06/28/2001	08/20/2018
141784 AR 9	CARGILL INC.....	.....	.....	.1FE	5,635,745	105,411	5,270,562	5,000,000	5,538,646		(17,097)			7.100	6.090	MN	45,361	355,000	04/16/2003	07/29/2027
141781 AE 4	CARGILL INCORPORATED.....	.....	.....2	.1FE	4,456,485	111,425	5,014,141	4,500,000	4,465,364		1,011			7.500	7.839	MS	112,500	337,500	08/22/1996	09/01/2026
33632* UD 7	CARGILL RAIL TRUST SENIOR SECURED.....	.....	.....2	.1	7,814,071	119,264	9,319,373	7,814,071	7,814,071					8.034	8.034	MON.	54,230	626,285	03/29/2000	05/31/2015
143658 AF 9	CARNIVAL CORPORATION.....	.....	.....	.1FE	20,646,550	102,326	17,983,881	17,575,000	20,314,229		(67,223)			7.200	5.682	AO	316,350	1,265,400	02/10/2005	10/01/2023
143658 AH 5	CARNIVAL CORPORATION.....	.....	.....	.1FE	9,540,684	98,046	8,116,248	8,278,000	9,466,171		(19,392)			6.650	5.459	JJ	253,836	550,487	10/27/2006	01/15/2028
144141 BP 2	CAROLINA POWER & LIGHT CO.....	.....	.....	.1FE	3,290,130	123,317	3,699,495	3,000,000	3,216,716		(11,114)			8.625	7.678	MS	76,188	258,750	04/27/2001	09/15/2021
14912L 3K 5	CATERPILLAR FINANCIAL SERVICES COR.....	.....	.....	.1FE	336,967	106,715	346,823	325,000	335,214		(1,053)			5.850	5.344	MS	6,338	19,013	04/16/2008	09/01/2017
149123 BN 0	CATERPILLAR INC.....	.....	.....	.1FE	53,284,103	106,613	56,025,026	52,550,000	53,250,652		(11,046)			6.050	5.952	FA	1,201,059	3,179,275	09/29/2006	08/15/2036
124900 @D 8	CCL INDUSTRIES INC.....	.....	.....I	.2	5,000,000	105,844	5,292,200	5,000,000	5,000,000					5.860	5.860	MS	77,319	293,000	09/09/2008	09/26/2013
15135# BD 3	CENTENNIAL ENERGY HLDGS INC SENIOR.....	.....	.....	.2	4,000,000	102,567	4,102,680	4,000,000	4,000,000					5.440	5.441	FA	90,667	217,600	11/23/2005	02/01/2016
15189T AG 2	CENTERPOINT ENERGY HOUSTON ELECTRI.....	.....	.....	.2FE	2,786,085	105,547	2,928,921	2,775,000	2,781,846		(1,067)			6.850	6.796	JD	15,841	190,088	07/19/2005	06/01/2015
15189W AD 2	CENTERPOINT ENERGY RESOURCES CORPO.....	.....	.....	.2FE	13,231,672	101,703	13,593,636	13,366,000	13,235,009		1,587			6.625	6.077	MN	147,583	885,498	10/18/2007	11/01/2037
15189Y AB 2	CENTERPOINT ENERGY RESOURCES CORPO.....	.....	.....	.2FE	283,541	111,921	307,783	275,000	281,952		(1,589)			7.875	6.989	AO	5,414	21,656	02/18/2009	04/01/2013
151895 A# 6	CENTERPOINT PROPERTIES TRUST.....	.....	.....	.2	4,000,000	97,851	3,914,040	4,000,000	4,000,000					6.030	6.030	JD	77,720	241,200	05/23/2006	06/15/2011
12535# AA 3	CFF ACQUISITION LLC.....	.....	.....3	.5	7,497,785	100,000	7,623,785	7,623,785	7,531,526		10,937			16.000	14.952	MJSD.	3,388	1,429,587	07/28/2006	01/31/2014
166853 A* 2	CHEYENNE LIGHT FUEL AND PWR.....	.....	.....	.2	25,000,000	98,153	24,538,250	25,000,000	25,000,000					6.670	6.670	MN	194,542	1,667,500	10/15/2007	11/20/2037
16725# AG 1	CHICAGO BRIDGE & IRON CO.....	.....	.....R	.13	25,000,000	87,021	21,755,250	25,000,000	25,000,000		7,496			2.282		JAJO.	133,120	826,776	10/19/2006	11/06/2014
12542R B* 0	CHS INC.....	.....	.....	.2	10,000,000	105,659	10,565,900	10,000,000	10,000,000					6.180	6.180	AO	149,350	618,000	09/14/2007	10/04/2017

SCHEDULE D - PART 1

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

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates								
			3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22						
				F o r e i g n			Bond CHAR																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code	n	NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value																		
17275R AF 9		CISCO SYSTEMS INC.....			1FE	1,948,780	95.621	1,912,420	2,000,000	1,948,859		79			5.500	5.679	JJ	13,444		11/09/2009	01/15/2040							
17275R AG 7		CISCO SYSTEMS INC.....			1FE	623,413	100.477	627,982	625,000	623,449		36			2.900	2.955	MN	2,215		11/09/2009	11/17/2014							
17275R AH 5		CISCO SYSTEMS INC.....			1FE	1,997,040	98.098	1,961,968	2,000,000	1,997,068		28			4.450	4.469	JJ	10,878		11/09/2009	01/15/2020							
17275R AD 4		CISCO SYSTEMS INC.....			1FE	35,007,550	101.109	35,388,010	35,000,000	35,007,459		(91)			5.900	5.899	FA	780,111	1,021,028	02/10/2009	02/15/2039							
172967 AS 0		CITIGROUP INC.....			1FE	23,093,689	83.994	17,533,757	20,875,000	23,090,655		(713)			6.875	6.235	FA	542,170	1,435,156	10/28/2005	02/15/2098							
172967 BL 4		CITIGROUP INC.....			1FE	13,126,094	90.936	10,840,469	11,921,000	13,065,179		(24,185)			6.625	5.851	JD	35,101	789,766	05/08/2007	06/15/2032							
172967 EZ 0		CITIGROUP INC.....			1FE	3,979,800	101.435	4,057,410	4,000,000	3,980,743		943			5.500	5.615	AO	59,278		09/17/2009	10/15/2014							
172967 DS 7		CITIGROUP INC.....		3	1FE	99,302,700	56.833	56,832,745	100,000,000	99,348,448		19,794			0.812	0.023	FMAN	83,443	1,688,802	08/18/2006	08/25/2036							
18055# AD 4		CLARION LION PROP FUND HOLDINGS LP.....			2	2,954,160	79.510	2,385,300	3,000,000	2,964,639		3,632			5.320	5.510	FA	56,747	159,600	12/06/2006	08/23/2017							
18055# AE 2		CLARION LION PROP FUND HOLDINGS LP.....			2	7,000,000	86.346	6,044,220	7,000,000	7,000,000					5.620	5.620	JD	17,484	393,400	12/01/2005	12/15/2015							
412690 AA 7		CLARKE AMERICAN CORP.....		13	5FE	3,750,000	81.750	3,065,625	3,750,000	3,750,000					5.023	11.268	FMAN	24,066	233,426	04/26/2007	05/15/2015							
184502 AY 8		CLEAR CHANNEL COMMUNICATIONS INC.....			5FE	1,332,372	93.625	4,681,250	5,000,000	2,540,041		1,015,041			6.250	7.005	MS	92,014	312,500	12/05/2006	03/15/2011							
186108 BU 9		CLEVELAND ELECTRIC ILLUMINATING CO.....			2FE	4,960,440	117.781	4,711,248	4,000,000	4,674,223		(68,081)			7.880	5.229	MN	52,533	315,200	05/19/2005	11/01/2017							
19075Q AA 0		COBANK ACB.....		13	1FE	30,000,000	74.221	22,266,390	30,000,000	30,000,000					0.854	2.507	MJSD	12,093	504,345	06/06/2007	06/15/2022							
G1910# AF 3		COBHAM PLC SENIOR NOTES SERIES B.....		R	2	5,000,000	107.529	5,376,450	5,000,000	5,000,000					6.610	6.610	MS	95,478	165,250	02/20/2009	03/17/2016							
191219 BW 3		COCA-COLA ENTERPRISES INC.....			1FE	5,938,920	100.516	6,030,936	6,000,000	5,940,863		1,943			4.500	4.628	FA	108,000		08/04/2009	08/15/2019							
199575 AV 3		COLUMBUS SOUTHERN POWER CO.....			1FE	30,713,320	96.249	30,111,625	31,285,000	30,742,996		8,612			5.850	5.984	AO	457,543	1,830,173	09/13/2006	10/01/2035							
20029P AL 3		COMCAST CABLE COMMUNICATIONS.....			2FE	1,984,700	105.537	2,110,734	2,000,000	1,997,816		1,886			6.750	6.856	JJ	56,625	135,000	01/10/2001	01/30/2011							
20029P AG 4		COMCAST CABLE COMMUNICATIONS INC.....			2FE	6,941,830	119.812	8,386,812	7,000,000	6,942,810		5,309			8.875	9.027	MN	103,542	621,250	04/24/1997	05/01/2017							
200300 AN 1		COMCAST CORPORATION.....			2FE	80,365	117.992	70,795	60,000	67,842		(2,826)			10.625	5.070	JJ	2,940	6,375	02/14/2005	07/15/2012							
20030N AK 7		COMCAST CORPORATION.....			2FE	5,345,350	103.368	5,168,378	5,000,000	5,343,735		(1,615)			6.500	5.974	MN	41,528	162,500	09/14/2009	11/15/2035							
20030N AL 5		COMCAST CORPORATION.....			2FE	20,429,800	107.692	21,538,380	20,000,000	21,005,637		734,631	(81,397)		5.900	5.598	MS	347,444	1,180,000	12/06/2006	03/15/2016							
200339 CG 2		COMERICA BANK.....			1FE	9,976,000	96.775	9,677,550	10,000,000	9,982,062		2,067			5.750	5.782	MN	63,889	575,000	11/16/2006	11/21/2016							
201615 BX 8		COMMERCIAL CREDIT CO.....			1FE	11,187,238	102.789	9,549,097	9,290,000	9,373,303		(174,624)			8.700	1.427	JD	35,921	808,230	07/26/1993	06/15/2010							
202795 HL 7		COMMONWEALTH EDISON.....			2FE	2,039,640	99.449	1,988,972	2,000,000	2,037,527		(604)			5.900	5.760	MS	34,744	118,000	03/17/2006	03/15/2036							
202795 HU 7		COMMONWEALTH EDISON COMPANY.....			2FE	300,047	106.053	323,462	305,000	300,666		398			5.800	6.021	MS	5,209	17,690	05/28/2008	03/15/2018							
LX0708 09 9		COMMUNITY HEALTH SYSTEMS INC.....		3	3FE		94.547								2.504		MON	221		02/11/2008	07/25/2014							
20449E EE 2		COMPASS BANK.....			1FE	11,960,400	82.777	9,933,280	12,000,000	11,964,816		1,261			5.900	5.928	AO	177,000	708,000	03/14/2006	04/01/2026							
205887 AC 6		CONAGRA INC.....			2FE	2,006,887	127.887	2,185,596	1,709,000	1,913,174		(10,922)			9.750	8.103	MS	55,543	166,628	10/08/1996	03/01/2021							
207597 CZ 6		CONNECTICUT LIGHT AND POWER CO.....			1FE	10,231,581	117.263	10,905,481	9,300,000	10,047,877		(28,296)			7.875	6.991	AO	183,094	732,375	10/11/2001	10/01/2024							
207597 DV 4		CONNECTICUT LIGHT AND POWER CO.....			1FE	8,745,450	108.941	9,532,338	8,750,000	8,745,656		62			6.350	6.354	JD	46,302	555,625	06/01/2006	06/01/2036							
207597 DX 0		CONNECTICUT LIGHT AND POWER COMPAN.....			1FE	11,883,840	100.193	12,023,116	12,000,000	11,888,208		1,662			5.750	5.819	MS	230,000	690,000	03/20/2007	03/01/2037							
20825U AB 0		CONOCO FUNDING.....			1FE	345,158	108.796	359,027	330,000	336,355		(3,312)			6.350	5.206	AO	4,424	20,955	12/04/2007	10/15/2011							
208251 AE 8		CONOCO INC.....			1FE	13,546,808	113.355	15,869,630	14,000,000	13,607,060		7,211			6.950	7.258	AO	205,411	973,000	03/21/2003	04/15/2029							
209111 EV 1		CONSOLIDATED EDISON CO OF NEW YORK.....			1FE	353,254	116.418	366,718	315,000	350,481		(2,772)			7.125	5.508	JD	1,870	22,257	01/27/2009	12/01/2018							
209111 EU 3		CONSOLIDATED EDISON COMPANY OF NEW.....			1FE	7,478,025	114.009	8,550,653	7,500,000	7,478,450		250			6.750	6.773	AO	126,563	506,250	04/01/2008	04/01/2038							
209111 DE 0		CONSOLIDATED EDISON COMPANY OF NY.....			1FE	5,254,100	102.277	5,113,863	5,000,000	5,012,620		(36,313)			8.125	7.339	MN	67,708	406,250	05/16/2001	05/01/2010							
209115 A* 5		CONSOLIDATED EDISON INC.....		2	1	14,008,051	128.453	17,993,762	14,008,051	14,008,051					8.710	8.710	JD	3,389	1,216,257	06/30/2008	06/30/2022							
209111 DJ 9		CONSOLIDATED EDISON INC.....			1FE	5,065,816	104.359	5,113,611	4,900,000	4,915,477		(21,988)			7.500	6.997	MS	122,500	367,500	05/04/2001	09/01/2010							
210371 AH 3		CONSTELLATION ENERGY GROUP INC.....			2FE	5,274,700	108.503	5,425,160	5,000,000	5,137,360		(55,754)			7.000	5.679	AO	87,500	350,000	05/31/2007	04/01/2012							
210518 CF 1		CONSUMERS ENERGY CO.....			2FE	9,870,500	105.533	10,553,306	10,000,000	9,923,274		12,549			5.000	5.169	MS	147,222	500,000	05/20/2005	03/15/2015							
210518 CL 8		CONSUMERS ENERGY CO.....			2FE	15,936,640	104.405	16,704,736	16,000,000	15,951,287		3,403			5.650	5.689	AO	190,844	904,000	03/21/2005	04/15/2020							
210805 DP 9		CONTINENTAL AIRLINES INC.....			3FE	19,943,033	96.500	18,021,375	18,675,000	19,060,464		(166,683)			6.563	5.525	FMAN	156,610	1,225,640	12/08/2003	02/15/2012							
205944 AB 7		CON-WAY INC.....			2FE	40,199,250	100.964	39,375,765	39																			

SCHEDULE D - PART 1

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

E10.15

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	Foreign	Bond	NAIC	Rate	Fair			Par	Book/Adjusted												Unrealized	Current	Other Than	Total	Rate	Effective	When	Admitted	Amount	Acquired	Maturity
Identification			n	CHAR	Designation	Used to Obtain Fair Value	Value	Value	Value	Value	Value	Value	Value	of	Rate of	Paid	Amount Due and Accrued	Received During Year				
22541L AB 9	CREDIT SUISSE FIRST BOSTON USA INC.....				.1FE	7,919,680	107.838	8,627,072	8,000,000	7,981,021		9,282		6.125	6.261	MN.....	62,611	490,000	11/01/2001	11/15/2011		
22541L AE 3	CREDIT SUISSE FIRST BOSTON USA INC.....				.1FE	31,218,718	116.820	36,564,691	31,300,000	31,226,045		1,149		7.125	7.147	JJ.....	1,028,335	2,230,125	11/15/2002	07/15/2032		
12626P AD 5	CRH AMERICA INC.....				.2FE	4,595,492	108.321	4,982,766	4,600,000	4,598,725		518		6.950	6.962	MS.....	94,134	319,700	03/13/2002	03/15/2012		
12626P AE 3	CRH AMERICA INC.....				.2FE	50,224	104.218	52,109	50,000	50,112		(26)		5.300	5.233	AO.....	559	2,650	04/08/2005	10/15/2013		
12626P AG 8	CRH AMERICA INC.....				.2FE	712,278	104.446	731,123	700,000	709,207		(1,089)		6.000	5.760	MS.....	10,617	42,000	01/03/2007	09/30/2016		
12626P AJ 2	CRH AMERICA INC.....				.2FE	49,982	116.634	58,317	50,000	49,983		1		8.125	8.127	JJ.....	1,873	3,972	07/16/2008	07/15/2018		
126408 AP 8	CSX CORP.....				.2FE	6,808,885	106.208	6,298,111	5,930,000	6,082,874		(120,836)		6.750	4.526	MS.....	117,859	400,275	03/04/2003	03/15/2011		
126408 GN 7	CSX CORP.....				.2FE	10,087,200	110.145	11,014,510	10,000,000	10,068,621		(10,796)		6.250	6.095	AO.....	156,250	625,000	03/25/2008	04/01/2015		
126410 LK 3	CSX TRANSPORTATION INC.....				.2FE	984,715	131.229	1,102,323	840,000	921,703		(4,751)		9.750	8.130	JD.....	3,640	81,900	03/28/1995	06/15/2020		
126410 LL 1	CSX TRANSPORTATION INC.....				.2FE	2,127,993	110.733	2,325,394	2,100,000	2,081,255		113		7.875	7.766	MN.....	21,131	165,375	06/20/2001	05/15/2043		
12665* AA 9	CVS CAREMARK CTL 9-2009.....				.2Z	9,973,284	114.500	11,419,410	9,973,284	9,973,284				7.870	7.870	MON.....	45,786	152,537	09/17/2009	10/10/2031		
126650 BP 4	CVS CORP.....				.2FE	10,195,934	94.634	9,807,611	10,363,729	10,123,417		(72,518)		6.036	6.180	MON.....	36,491	260,161	06/07/2007	12/10/2028		
126659 AA 9	CVS PASS-THROUGH TRUST.....				.2FE	9,932,004	110.023	10,927,489	9,932,004	9,932,004				8.353	8.352	MON.....	48,395	377,561	06/10/2009	07/10/2031		
233835 AK 3	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	8,201,440	103.014	8,241,120	8,000,000	8,013,185		(27,460)		8.000	7.623	JD.....	28,444	640,000	11/16/2000	06/15/2010		
233835 AP 2	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	4,192,280	106.318	4,252,724	4,000,000	4,028,404		(25,288)		7.750	7.032	JJ.....	140,361	310,000	10/12/2001	01/18/2011		
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	29,013,973	122.884	31,664,826	25,768,000	28,798,073		(63,870)		8.500	7.442	JJ.....	991,710	2,190,280	02/23/2007	01/18/2031		
233835 AW 7	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	40,889	109.624	43,849	40,000	40,485		(108)		6.500	6.143	MN.....	332	2,600	08/11/2006	11/15/2013		
233835 BA 4	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2	15,040,900	104.558	15,683,625	15,000,000	15,013,031		(10,216)		5.875	5.797	MS.....	259,479	881,250	11/16/2006	03/15/2011		
23719E AA 1	DARDEN RESTAURANTS INC.....				.2FE	5,709,300	104.570	5,228,488	5,000,000	5,150,692		(114,261)		7.450	4.930	AO.....	93,125	372,500	07/21/2004	04/01/2011		
240019 BQ 1	DAYTON POWER AND LIGHT CO.....			3	.1FE	341,060	106.778	357,705	335,000	339,153		(984)		5.125	4.759	AO.....	4,292	17,169	01/04/2008	10/01/2013		
23309@ AA 6	DCI CHEESE COMPANY.....				.6	1,362,731	50.000	1,409,984	2,819,967	1,409,983		(1)		14.000	14.347	JAJO.....			10/19/2007	08/05/2016		
244199 AZ 8	DEERE & CO.....				.1FE	10,418,665	126.839	11,713,600	9,235,000	10,272,065		(22,374)		8.100	7.051	MN.....	95,582	748,035	10/10/2001	05/15/2030		
244199 BA 2	DEERE & CO.....				.1FE	2,487,100	118.897	2,972,420	2,500,000	2,488,630		225		7.125	7.167	MS.....	58,385	178,125	02/27/2001	03/03/2031		
244199 BC 8	DEERE & CO.....				.1FE	3,489,911	100.327	3,520,466	3,509,000	3,490,231		320		4.375	4.443	AO.....	31,983		10/13/2009	10/16/2019		
244199 AU 9	DEERE & COMPANY.....				.1FE	69,618	126.286	75,772	60,000	66,385		(326)		8.500	7.163	JJ.....	2,437	5,100	01/26/1994	01/09/2022		
250847 DS 6	DETROIT EDISON CO.....				.1FE	328,818	103.912	328,362	316,000	318,310		(2,954)		6.125	5.115	AO.....	4,839	19,355	12/04/2007	10/01/2010		
250847 G* 5	DETROIT EDISON COMPANY (THE) SR.....				.1	14,000,000	93.023	13,023,220	14,000,000	14,000,000				5.190	5.190	AO.....	181,650	726,600	06/06/2005	10/01/2023		
25156P AB 9	DEUTSCHE TELEKOM INTL FIN.....	R		2	.2FE	4,987,950	103.343	5,167,130	5,000,000	5,000,000		(20,886)		8.500	8.037	JD.....	18,889	425,000	06/28/2000	06/15/2010		
25156P AC 7	DEUTSCHE TELEKOM INTL FIN.....	R		2	.2FE	32,382,363	128.611	40,190,938	31,250,000	32,334,067				8.750	8.403	JD.....	121,528	2,734,375	01/14/2003	06/15/2030		
251799 AA 0	DEVON ENERGY CORP.....				.2FE	5,263,000	127.126	6,356,315	5,000,000	5,238,264		(4,062)		7.950	7.505	AO.....	83,917	397,500	04/18/2002	04/15/2032		
25271C AG 7	DIAMOND OFFSHORE DRILLING INC.....				.2FE	20,892,300	106.625	22,657,834	21,250,000	21,011,174		55,214		5.150	5.430	MS.....	364,792	1,030,000	10/05/2009	09/01/2014		
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.....				.2FE	13,350,301	106.524	13,360,190	12,542,000	13,327,473		(22,827)		5.875	5.025	MN.....	122,807	362,281	08/21/2009	05/01/2019		
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.....				.2FE	5,844,408	97.335	5,726,218	5,883,000	5,844,522		114		5.700	5.746	AO.....	77,312		10/05/2009	10/15/2039		
25467L A@ 5	DISCOVERY COMMUN SENIOR NOTES.....			13	.2	10,000,000	88.270	8,827,000	10,000,000	10,000,000				1.234	5.338	JD.....	10,629	269,893	11/04/2005	12/01/2012		
25654# AA 0	DODGER TICKETS LLC SER A SR SEC.....			2	.2	19,519,858	90.823	17,728,520	19,519,858	19,519,858				5.660	5.662	MAR.....	831,687	1,104,824	03/29/2005	03/31/2030		
25746R AE 6	DOMINION RESOURCES CAPITAL TRUST I.....			1	.2FE	5,000,000	100.320	5,016,018	5,000,000	5,000,000				7.830	8.723	JD.....	32,625	391,500	12/03/1997	12/01/2027		
257559 AD 6	DOMTAR CORP.....				.3FE	5,350,000	107.125	5,356,250	5,000,000	5,286,254		(31,519)		9.500	8.803	FA.....	197,917	475,000	11/19/2007	08/01/2016		
26054C AD 5	DOW CAPITAL B V.....			R	.2FE	14,782,635	102.099	13,783,390	13,500,000	13,601,408		(154,275)		8.500	7.216	FA.....	433,500	1,147,500	06/30/1999	06/08/2010		
260543 BF 9	DOW CHEMICAL CO.....				.2FE	3,790,420	108.142	3,784,961	3,500,000	3,621,819		(29,451)		6.850	5.771	FA.....	90,572	239,750	04/16/2003	08/15/2013		
233331 AE 7	DTE ENERGY CO.....				.2FE	10,681,900	105.949	10,594,920	10,000,000	10,202,770		(134,061)		7.050	5.539	JD.....	58,750	705,000	02/16/2006	06/0		

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	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
532457 AM 0	0	ELI LILLY AND COMPANY.....			.1FE	6,711,507	116.384	7,996,097	6,870,420	6,743,958		4,321			7.125	7.325	JD	40,793	489,517	09/29/1999	06/01/2025	
532457 BC 1	1	ELI LILLY AND COMPANY.....			.1FE	6,931,330	105.356	7,374,913	7,000,000	6,932,092		762			5.950	6.023	MN	53,219	288,079	03/03/2009	11/15/2037	
29078E AA 3	3	EMBARQ CORP.....			.2FE	5,967,555	108.881	5,988,471	5,500,000	5,955,717		(5,600)			7.995	7.283	JD	36,644	439,725	10/12/2007	06/01/2036	
29078E AB 1	1	EMBARQ CORP.....			.2FE	27,927,638	110.458	30,269,856	27,404,000	28,760,714	2,818,445	(1,906,156)			7.082	6.799	JD	161,729	1,940,751	05/06/2008	06/01/2016	
291011 AQ 7	7	EMERSON ELECTRIC CO.....			.1FE	3,638,395	105.351	3,897,987	3,700,000	3,645,152		1,102			6.000	6.122	FA	83,867	222,000	08/14/2002	08/15/2032	
291011 AY 0	0	EMERSON ELECTRIC CO.....			.1FE	6,917,543	102.218	7,098,004	6,944,000	6,919,358		1,815			4.875	4.922	AO	71,465	248,248	01/15/2009	10/15/2019	
291011 BA 1	1	EMERSON ELECTRIC CO.....			.1FE	351,260	103.882	363,587	350,000	351,190		(70)			5.000	4.954	AO	3,694	8,653	04/14/2009	04/15/2019	
292562 A* 6	6	ENCORE WIRE LTD SRNT SER 2004-A.....			.2	10,000,000	103.594	10,359,400	10,000,000	10,276,757	344,906	(68,149)			5.270	5.270	FA	181,522	527,000	08/03/2004	08/27/2011	
29266R F# 0	0	ENERGIZER HOLDINGS INC.....			.2	8,508,330	102.212	9,199,080	9,000,000	8,759,856		119,135			4.380	5.920	MN	56,940	394,200	10/17/2007	11/09/2011	
29266R J# 6	6	ENERGIZER HOLDINGS INC.....			.2	2,000,000	102.499	2,049,980	2,000,000	2,000,000					5.710	5.710	AO	24,109	114,200	10/01/2007	10/15/2010	
292845 AE 4	4	ENGELHARD CORP.....			.1FE	8,853,569	97.113	9,031,548	9,300,000	8,915,636		9,558			6.950	7.364	JD	53,863	646,350	04/04/2002	06/01/2028	
29364D AE 0	0	ENTERGY ARK INC.....			.1FE	4,744,050	98.787	4,939,366	5,000,000	4,804,978		17,587			5.400	8.116	MN	45,000	270,000	03/28/2006	05/01/2018	
29364W AG 3	3	ENTERGY LOUISIANA LLC.....		1	.1FE	7,472,400	100.422	7,531,650	7,500,000	7,494,539		6,225			5.830	6.054	MN	72,875	437,250	02/16/2006	11/01/2010	
29379V AB 9	9	ENTERPRISE PRODUCTS OPERATING LLC.....			.2FE	9,990,600	106.550	10,655,000	10,000,000	9,993,592		1,749			5.650	5.672	AO	141,250	565,000	03/31/2008	04/01/2013	
294752 AC 4	4	EQUITY ONE INC.....			.2FE	11,435,215	93.437	10,745,231	11,500,000	11,454,142		5,395			6.000	6.073	MS	203,167	690,000	03/08/2006	09/15/2016	
26882P AR 3	3	ERAC USA FINANCE CO.....			.2FE	14,444,550	88.379	13,256,850	15,000,000	14,463,084		8,169			6.700	7.007	JD	83,750	1,005,000	08/10/2007	06/01/2034	
26882P AS 1	1	ERAC USA FINANCE CO.....			.2FE	7,987,680	101.927	8,154,168	8,000,000	7,992,609		1,159			5.600	5.620	MN	74,667	448,000	04/13/2005	05/01/2015	
26882P AT 9	9	ERAC USA FINANCE CO.....			.2FE	90,725	103.448	93,103	90,000	90,512		(71)			5.900	5.784	MN	679	5,310	10/27/2006	11/15/2015	
26882P BB 7	7	ERAC USA FINANCE CO.....			.2FE	15,041,550	101.007	15,151,005	15,000,000	15,034,695		(3,355)			6.375	6.336	AO	201,875	956,250	11/15/2007	10/15/2017	
26882P BD 3	3	ERAC USA FINANCE CO.....			.2FE	1,059,610	104.855	1,048,548	1,000,000	1,056,351		(3,260)			5.800	3.655	AO	12,244		10/27/2009	10/15/2012	
26882P AX 0	0	ERAC USA FINANCE COMPANY.....			.2FE	14,024,593	101.501	13,697,573	13,495,000	13,892,717		(44,611)			6.200	5.673	MN	139,448	801,660	10/28/2009	11/01/2016	
29481# AB 9	9	ERGON INC SR NT.....		2	.2	3,822,053	101.151	3,821,260	3,777,778	3,808,923		(6,613)			5.170	4.890	FMAN	27,669	192,439	03/04/2008	02/10/2015	
29989# AD 2	2	EVERETT SMITH GROUP LTD.....		2	.3	1,248,125	108.760	1,359,500	1,250,000	1,249,210		124			8.580	6.598	MJSD	5,660	90,985	08/30/2002	09/12/2014	
30065# AA 3	3	EXCEL HOMES ACQUISITION LLC.....		4	.6*	(428,740)			12,294,089		5,684,531	22,754	5,707,285		15.000	60.459	MJSD			02/13/2008	12/31/2011	
300674 AA 6	6	EXCEL PARALUBES.....			.2FE	9,540,600	111.131	11,113,100	10,000,000	9,771,959		29,741			7.430	7.946	MN	123,833	743,000	03/03/2000	11/01/2015	
30161M AG 8	8	EXELON GENERATION CO LLC.....			.2FE	9,986,300	101.883	10,188,310	10,000,000	9,986,343		43			6.250	6.260	AO	170,139		09/16/2009	10/01/2039	
313309 AP 1	1	FEDERAL EXPRESS CORP.....			.1	48,637,593	94.885	38,437,751	40,510,000	48,629,022		(2,173)			7.600	6.332	JJ	1,539,380	3,078,760	11/04/2005	07/01/2097	
313855 F* 4	4	FEDERAL SIGNAL CORPORATION.....		2	.4Z	1,240,432	99.687	1,163,867	1,167,522	1,187,015		(10,146)			7.600	4.703	MN	7,641	9,418	10/13/2004	05/30/2011	
316773 CG 3	3	FIFTH THIRD BANCORP.....		3	.2FE	40,000,000	81.549	32,619,760	40,000,000	40,000,000					0.673	5.000	MJSD	8,230	544,513	12/13/2006	12/20/2016	
316773 CH 1	1	FIFTH THIRD BANCORP.....			.2FE	39,895,332	95.079	38,031,560	40,000,000	39,896,942		911			8.250	8.276	MS	1,100,000	3,300,000	02/27/2008	03/01/2038	
337932 AC 1	1	FIRSTENERGY CORP.....			.2FE	1,931,749	108.390	2,097,350	1,935,000	1,932,084		52			7.375	7.388	MN	18,235	142,706	11/08/2001	11/15/2031	
33763@ AA 4	4	FIRSTSERVICE DELAWARE LP.....		2	.2	890,700	103.820	919,503	885,670	886,570		(417)			8.060	7.950	JD	397	53,538	06/30/2001	06/29/2011	
341081 ES 2	2	FLORIDA POWER & LIGHT COMPANY.....			.1FE	20,056,000	100.786	20,157,160	20,000,000	20,052,649		(940)			5.650	5.630	FA	470,833	1,130,000	02/21/2006	02/01/2035	
341099 CC 1	1	FLORIDA POWER CORPORATION.....			.1FE	10,176,100	105.240	10,524,020	10,000,000	10,079,690		(22,917)			4.800	4.526	MS	160,000	480,000	06/09/2005	03/01/2013	
302491 AQ 8	8	FMC CORPORATION.....			.2FE	2,989,950	99.739	2,992,171	3,000,000	2,990,016		66			5.200	5.343	JD	13,433		11/24/2009	12/15/2019	
34487* AA 9	9	FOOTBALL TRUST IV.....			.1	40,000,000	107.541	43,016,400	40,000,000	40,000,000					6.195	6.195	OCT	591,957	2,245,646	11/07/2008	11/12/2018	
30256Y AA 1	1	FPL ENERGY MARCUS HOOK LP.....		2	.2	9,000,000	109.200	9,828,000	9,000,000	9,000,000					7.590	7.590	JJ	324,473	683,100	06/11/2008	07/10/2018	
17453B AP 6	6	FRONTIER COMMUNICATIONS CORP.....			.3FE	4,925,000	100.250	5,012,500	5,000,000	4,958,930		11,850			6.250	6.551	JJ	144,097	312,500	12/06/2006	01/15/2013	
36720# AD 1	1	GAS TRANSMISSION NW CORP SENIOR.....			.1	10,000,000	97.154	9,715,400	10,000,000	10,000,000					5.690	5.690	JD	47,417	569,000	04/06/2005	06/01/2035	
36804P AH 9	9	GATX CORP.....			.2FE	9,966,800	100.741	10,074,110	10,000,000	9,980,136		3,133			5.700	5.742	AO	120,333	570,000	04/11/2005	04/15/2015	
36804P AK 2	2	GATX FINANCIAL CORP.....			.2FE	9,971,707	97.112	9,711,155	10,000,000	9,980,060		2,618			5.800	5.838	MS	193,333	580,000	02/27/2006	03/01/2016	
36158Z AV 8	8	GE CAPITAL CAN FUNDING.....		U	.1FE	603,180	102.456	614,736	600,000	602,244		(289)			5.100	5.030	JD	2,550	30,600	07/25/2006	06/01/2016	
368710 AC 3	3	GENENT																				

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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	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
37362@	AA 0	GEORGIA TRANSMISSION CORP.....			2	1	15,000,000	100.341	15,051,150	15,000,000	15,000,000				5.590	5.590	MJSD.	2,329	430,896	06/16/2009	06/30/2030	
378272	AA 6	GLENCORE FUNDING LLC.....		R	2FE		9,920,700	102.308	10,230,760	10,000,000	9,949,542	10,006			6.000	6.134	AO	126,667	600,000	12/05/2006	04/15/2014	
LX0686	31 1	GOLDEN NUGGET FINANCE CORPORATION.....			4FE		957,808	66.125	751,751	1,136,864	1,001,765	25,170			2.254	10.886	MON..	1,215	28,539	02/11/2008	06/30/2014	
LX0686	33 3	GOLDEN NUGGET FINANCE CORPORATION.....			4FE		546,629	66.125	429,031	648,818	562,105	13,789			2.254	7.780	MON..	692	14,296	02/11/2008	06/30/2014	
38143Y	AC 7	GOLDMAN SACHS & CO.....			1FE		20,135,200	98.495	19,698,940	20,000,000	20,129,513	(1,860)			6.450	6.398	MN	215,000	1,290,000	09/15/2006	05/01/2036	
LX0627	90 0	GOODYEAR TIRE & RUBBER COMPANY.....			3FE		3,833,263	92.917	3,755,399	4,041,670	3,895,197	30,612			1.753	8.340	MON..	9,387	86,655	11/12/2007	04/30/2014	
389406	A# 6	GRAYBAR ELECTRIC COMPANY.....			2	3	149,622	99.161	141,642	142,840	144,382	(879)			7.360	6.577	MN	1,752	5,418	05/22/2003	05/01/2011	
389406	B# 5	GRAYBAR ELECTRIC COMPANY INC.....			2	3	1,428,571	102.460	1,463,714	1,428,571	1,428,571				7.490	7.490	JAJO..	26,750	93,625	07/02/2001	07/01/2011	
389406	B* 9	GRAYBAR ELECTRIC COMPANY INC.....			2	3	2,857,288	96.254	2,695,112	2,800,000	2,819,870	(8,378)			6.590	6.305	AO	46,130	171,340	05/16/2003	04/01/2013	
393154	AC 3	GREEN MOUNTAIN POWER CORP.....				1	15,000,000	105.493	15,823,950	15,000,000	15,000,000				6.530	6.635	FA	408,125	979,500	07/18/2006	08/01/2036	
401378	AA 2	GUARDIAN LIFE INSURANCE CO OF AMER.....			1FE		14,022,072	102.277	14,489,540	14,167,000	14,022,391	319			7.375	7.461	MS	246,693		10/01/2009	09/30/2039	
093662	AD 6	H&R BLOCK INC.....			2FE		19,979,200	111.256	22,251,141	20,000,000	19,986,737	3,726			7.875	0.021	JJ	726,250	1,575,000	01/08/2008	01/15/2013	
406216	AH 4	HALLIBURTON COMPANY.....			1FE		5,722,150	127.385	6,369,241	5,000,000	5,529,453	(29,957)			8.750	7.340	FA	165,278	437,500	10/03/2001	02/15/2021	
406216	AR 2	HALLIBURTON COMPANY.....			1FE		333,018	103.887	337,632	325,000	326,818	(2,216)			5.500	4.767	AO	3,774	17,875	12/19/2007	10/15/2010	
40624@	AB 6	HALLMARK CARDS INC.....			2		3,507,240	113.104	3,393,120	3,000,000	3,152,099	(52,750)			8.920	6.731	JJ	117,447	267,600	06/14/2001	07/23/2012	
40624@	AG 5	HALLMARK CARDS INC.....			2		38,000,000	113.762	43,229,560	38,000,000	38,000,000				7.780	7.778	JD	147,820	2,956,400	11/21/2000	12/13/2015	
40624@	AC 4	HALLMARK CARDS INC SERIES C.....			2		18,279,333	124.760	20,793,333	16,666,667	17,893,035	(54,263)			9.160	8.209	JJ	670,037	1,526,667	01/18/2000	07/23/2022	
19767Q	AK 1	HCA INC.....			5FE		8,288,028	99.821	6,962,543	6,975,000	7,515,596	(88,252)			9.000	7.117	JD	27,900	627,750	06/25/2002	12/15/2014	
LX0637	89 9	HCA INC.....			3	3FE	4,864,624	95.563	4,894,525	5,121,779	4,942,704	40,906			3.004	9.506	MON..	7,265	216,486	02/11/2008	11/17/2013	
421915	AG 4	HEALTH CARE PROPERTY INVESTORS INC.....			2FE		5,685,200	102.798	5,139,910	5,000,000	5,416,402	(64,554)			7.072	5.289	JD	22,591	353,600	06/07/2005	06/08/2015	
421915	ED 7	HEALTH CARE PROPERTY INVESTORS INC.....			2FE		9,969,620	92.255	9,225,534	10,000,000	9,979,115	2,240			5.625	5.660	MN	93,750	562,500	05/19/2005	05/01/2017	
03335*	AA 8	HEALTHCARE SOLUTIONS INC.....			2	5	3,229,756	100.000	3,292,256	3,292,256	3,239,187	53,484			15.000	15.433	JAJO..	93,281	484,716	01/23/2008	01/23/2015	
BHM0GX	3Y 1	HEARST COMMUNICATIONS INC SR NOTES.....				1Z	25,000,000	100.000	25,000,000	25,000,000	25,000,000				5.290	5.351	JD	231,438		10/28/2009	12/01/2019	
422317	AB 3	HEARST-ARGYLE TELEVISION INC.....			2Z		16,232,040	85.714	15,428,445	18,000,000	16,452,296	36,174			7.500	8.441	MN	172,500	1,350,000	03/21/2002	11/15/2027	
42778#	AF 5	HERSCHEMID FAMILY ENTMT CORP SENIOR.....			2	2	2,727,135	106.460	2,903,308	2,727,135	2,727,135				6.790	6.790	MJSD.	5,658	180,828	09/04/2001	09/20/2013	
023551	AF 1	HESS CORPORATION.....			2FE		11,615,584	119.935	12,713,152	10,600,000	11,505,633	(20,664)			7.875	7.065	AO	208,688	834,750	09/16/2003	10/01/2029	
42809H	AC 1	HESS CORPORATION.....			2FE		1,984,680	99.025	1,980,494	2,000,000	1,984,689	9			6.000	6.055	JJ	5,667		12/09/2009	01/15/2040	
428236	AM 5	HEWLETT-PACKARD COMPANY.....			1FE		357,000	106.636	373,227	350,000	355,863	(662)			5.400	5.117	MS	6,300	18,900	03/27/2008	03/01/2017	
428236	AT 0	HEWLETT-PACKARD COMPANY.....			1FE		4,478,560	111.739	4,469,548	4,000,000	4,462,710	(15,850)			6.125	3.140	MS	81,667		11/03/2009	03/01/2014	
441812	GM 0	HOUSEHOLD FINANCE CORPORATION.....			1FE		306,694	103.632	284,989	275,000	279,173	(7,455)			8.000	5.107	JJ	10,144	22,000	01/06/2006	07/15/2010	
40426W	AR 2	HRPT PROPERTIES TRUST.....			1	2FE	7,975,359	94.636	7,126,121	7,530,000	7,819,845	(37,601)			6.250	5.542	FA	177,792	470,625	04/26/2005	08/15/2016	
4042Q1	AA 5	HSBC BANK USA.....			1FE		39,787,200	97.256	38,902,400	40,000,000	39,803,003	3,431			5.875	5.913	MN	391,667	2,350,000	10/18/2004	11/01/2034	
40429C	AA 0	HSBC FINANCE CORP.....			1FE		5,199,500	105.688	5,284,390	5,000,000	5,036,122	(24,511)			6.750	6.188	MN	43,125	337,500	10/05/2001	05/15/2011	
444859	AU 6	HUMANA INC.....			2FE		7,064,458	96.849	6,362,992	6,570,000	6,936,387	(32,664)			6.300	5.476	FA	172,463	413,910	09/19/2005	08/01/2018	
44569*	AZ 4	HUNT OIL COMPANY.....			2		5,000,000	105.290	5,264,500	5,000,000	5,000,000				6.750	6.750	FA	120,938	337,500	08/01/2001	08/22/2011	
44643T	AE 7	HUNTINGTON NATIONAL BANK (THE).....			2FE		4,989,600	85.867	4,293,356	5,000,000	4,992,992	939			5.500	5.527	FA	103,889	275,000	02/01/2006	02/15/2016	
44701Q	AP 7	HUNTSMAN INTERNATIONAL LLC.....			1	5FE	2,900,000	98.500	2,856,500	2,900,000	2,900,000				7.875	7.891	MN	29,181	228,375	10/31/2006	11/15/2014	
404398	AA 7	HVB FUNDING TRUST I.....		R	1	2FE	22,485,620	87.000	19,140,000	22,000,000	22,421,853	(10,970)			8.741	8.558	JD	5,342	2,884,530	06/07/2001	06/30/2031	
459200	AL 5	IBM CORP.....			1FE		5,212,850	115.886	5,794,280	5,000,000	5,072,929	(18,064)			7.500	7.016	JD	16,667	375,000	06/16/1999	06/15/2013	
459200	GM 7	IBM CORP.....																				

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E10.18

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	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
463556 AD	2	IROQUOIS GAS TRANSMISSION SYSTEM.....			2FE	2,854,485	87.723	2,504,035	2,854,485	2,854,485					6.100	6.098	AO	29,504	164,957	08/08/2002	10/31/2027	
708130 AC	3	JC PENNEY CORPORATION INC.....			3FE	4,986,071	88.800	4,486,176	5,052,000	4,988,288		872			6.375	6.475	AO	67,992	322,065	04/24/2007	10/15/2036	
47714N AB	3	JETBLUE AIRWAYS CORP.....		3	4FE	25,000,000	64.630	16,157,558	25,000,000	25,000,000					0.723	2.761	FMAN.	23,582	412,361	11/09/2004	11/15/2016	
832696 C@	5	JM SMUCKER SR UNSECURED.....			1	10,000,000	110.390	11,039,000	10,000,000	10,000,000					6.630	6.630	MN	110,500	663,000	09/18/2008	11/01/2018	
477839 A*	5	JOHN BEAN TECHNOLOGIES CORP.....			2	3,000,000	105.867	3,176,010	3,000,000	3,000,000					6.660	6.660	JJ	83,805	199,800	06/20/2008	07/31/2015	
478160 AT	1	JOHNSON AND JOHNSON.....			1FE	332,908	107.887	366,816	340,000	333,019		91			5.850	6.000	JJ	9,172	21,106	10/03/2008	07/15/2038	
46625H HL	7	JPMORGAN CHASE & CO.....			1FE	363,762	110.008	396,028	360,000	363,593		(169)			6.300	6.157	AO	4,284	11,340	05/13/2009	04/23/2019	
481247 AA	2	JPMORGAN CHASE & CO - GTD.....			1FE	1,541,700	103.362	1,550,436	1,500,000	1,529,343		(12,357)			3.125	2.078	JD	3,906	46,745	02/25/2009	12/01/2011	
46631V AA	9	JPMORGAN CHASE CAPITAL XXV.....			1FE	64,139,227	99.356	64,100,646	64,516,000	64,148,717		4,368			6.800	6.846	AO	1,096,772	4,387,088	09/21/2007	10/01/2037	
485134 BH	2	KANSAS CITY POWER & LIGHT CO.....			2	19,880,355	93.316	18,663,300	20,000,000	19,886,292		1,778			6.050	6.094	MN	154,611	1,210,000	11/14/2005	11/15/2035	
49239@ AB	4	KERR-MCGEE GUNNISON TRUST KMG II.....		2	2	5,441,347	105.041	5,615,190	5,345,713	5,402,063		(7,557)			6.720	6.490	JJ	150,678	359,232	04/30/2004	01/30/2020	
49306C AB	7	KEYBANK NATIONAL ASSOCIATION.....			2FE	6,287,640	85.705	5,142,300	6,000,000	6,234,414		(6,609)			6.950	6.577	FA	173,750	417,000	02/18/1999	02/01/2028	
49326E EB	5	KEYCORP.....			2FE	1,029,120	103.214	1,032,138	1,000,000	1,027,767		(1,353)			6.500	5.583	MN	8,486	32,500	10/21/2009	05/14/2013	
49337W AJ	9	KEYSPAN CORP.....			1FE	24,900,000	95.067	23,671,733	24,900,000	24,900,000					5.803	5.803	AO	361,237	1,444,947	03/29/2005	04/01/2035	
494368 BC	6	KIMBERLY-CLARK CORPORATION.....			1FE	52,353,318	114.926	60,808,496	52,911,000	52,368,791		6,696			6.625	6.708	FA	1,460,564	3,505,354	07/25/2007	08/01/2037	
497266 A@	5	KIRBY CORP SENIOR UNSEC.....		13	2	19,656,125	91.185	17,963,445	19,700,000	19,680,103		6,083			0.754	814.864	MJSD.	13,210	325,207	06/24/2005	02/28/2013	
48268@ AG	9	KPMG LLP.....			1	6,000,000	110.417	6,625,020	6,000,000	6,000,000					6.250	6.250	JD	1,042	546,875	06/20/2008	07/15/2015	
48268@ AH	7	KPMG LLP.....			1Z	11,000,000	96.837	10,652,070	11,000,000	11,000,000					5.710	5.713	JD	109,918		10/02/2009	10/28/2016	
50075N AT	1	KRAFT FOODS INC.....			2FE	5,096,100	104.938	5,246,895	5,000,000	5,095,479		(621)			6.875	6.722	FA	143,229	171,875	06/11/2009	02/01/2038	
501044 BV	2	KROGER CO.....			2FE	11,008,300	120.165	12,016,510	10,000,000	10,940,788		(21,450)			8.000	7.105	MS	235,556	800,000	07/26/2006	09/15/2029	
501044 CM	1	KROGER CO.....			2FE	998,890	100.846	1,008,458	1,000,000	998,931		41			3.900	3.921	AO	9,750		09/24/2009	10/01/2015	
501044 BM	2	KROGER CO. (THE).....			2FE	7,283,670	111.095	8,487,658	7,640,000	7,401,982		18,310			6.800	7.278	JD	23,090	519,521	09/25/2001	12/15/2018	
524908 R4	4	LEHMAN BROTHERS HOLDINGS INC.....		34	6FE	5,613	0.060	15,534	25,890,000			(7,896)			6.875	6.931	JJ			07/12/2007	07/17/2037	
526057 AU	8	LENNAR CORP.....			3FE	10,082,799	100.750	12,090,000	12,000,000	10,960,167		453,597			5.950	6.057	JD	31,733	714,000	09/05/2006	10/17/2011	
532716 AN	7	LIMITED BRANDS INC.....			3FE	6,385,005	89.000	5,706,680	6,412,000	6,385,650		277			7.600	7.636	JJ	225,792	487,312	07/12/2007	07/15/2037	
539830 AR	0	LOCKHEED MARTIN CORP.....			1FE	6,527,171	105.836	6,350,172	6,000,000	6,517,399		(8,405)			6.150	5.529	MS	123,000	369,000	12/23/2008	09/01/2036	
539830 AE	9	LOCKHEED MARTIN CORPORATION.....			1FE	8,787,733	118.907	8,680,218	7,300,000	8,772,913		(11,001)			7.650	4.011	MN	93,075	22,950	12/16/2009	05/01/2016	
539830 AU	3	LOCKHEED MARTIN CORPORATION.....			1FE	11,900,760	98.761	11,851,320	12,000,000	11,900,918		158			5.500	5.557	MN	78,833		11/13/2009	11/15/2039	
546268 AG	8	LOUISIANA LAND AND EXPLORATION COM.....			1FE	12,596,114	117.663	11,883,917	10,100,000	12,172,889		(96,938)			7.650	5.517	JD	64,388	772,650	02/24/2005	12/01/2023	
50212Y AA	2	LPL HOLDINGS INC.....		1	4FE	252,350	103.125	257,813	250,000	250,934		(600)			10.750	18.289	JD	1,194	26,875	08/12/2008	12/15/2015	
549271 AE	4	LUBRIZOL CORPORATION (THE).....			2FE	74,763	106.451	78,774	74,000	74,411		(75)			5.500	5.367	AO	1,018	4,070	10/27/2006	10/01/2014	
314275 AA	6	MACYS RETAIL HOLDINGS INC.....			3FE	14,342,241	97.500	13,993,200	14,352,000	14,344,674		836			5.900	5.909	JD	70,564	846,768	11/17/2006	12/01/2016	
564759 QB	7	MANUFACTURERS & TRADERS TRUST CO.....		13	1FE	10,500,000	82.581	8,670,977	10,500,000	10,500,000					5.629	5.629	JD	49,254	591,045	11/28/2006	12/01/2021	
571900 AZ	2	MARRIOTT INTERNATIONAL INC.....			2FE	12,422,583	97.397	12,174,588	12,500,000	13,665,614	1,300,549	(70,393)			5.810	5.902	MN	102,885	726,250	01/24/2007	11/10/2015	
571903 AE	3	MARRIOTT INTERNATIONAL INC.....			2FE	10,484,208	100.546	11,261,174	11,200,000	10,870,198		121,351			4.625	5.930	JD	23,022	518,000	08/01/2006	06/15/2012	
571903 AF	0	MARRIOTT INTERNATIONAL INC.....			2FE	48,587,960	101.675	48,804,133	48,000,000	53,248,311	5,160,453	(401,893)			6.200	6.027	JD	132,267	2,976,000	01/24/2007	06/15/2016	
57169* AH	0	MARS INC 6.02% SR NTS DUE 2015.....			1	5,000,000	105.822	5,291,100	5,000,000	5,000,000					6.020	6.020	AO	71,069	301,000	09/12/2008	10/06/2015	
57169* AJ	6	MARS INC 6.47% SR NTS DUE 2018.....			1	9,000,000	105.602	9,504,180	9,000,000	9,000,000					6.470	6.470	AO	137,488	582,300	09/12/2008	10/06/2018	
571748 AP	7	MARSH & MCLENNAN COMPANIES INC.....			2FE	16,449,834	104.327	17,422,592	16,700,000	16,503,545		28,126			5.750	5.995	MS	282,740	960,250	01/09/2008	09/15/2015	
575634 AS	9	MASSACHUSETTS ELECTRIC COMPANY.....			1FE	13,953,240	101.531	14,214,396	14,000,000	13,953,309		69			5.900							

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E10.19

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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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		Code	Foreign Bond Char	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
62940Q AA	3	NSG HOLDINGS LLC.....		2	3FE	.....	4,045,000	89.500	3,620,275	4,045,000	4,045,000	.....	.....	.....7.750	7.752	JD.....	13,933	290,044	03/06/2007	12/15/2025		
67481E AA	4	OCEAN ENERGY INC.....			2FE	.....	3,083,229	109.100	3,382,088	3,100,000	3,096,139	.....	.....2,000	7.250	7.327	AO.....	56,188	224,750	09/25/2001	10/01/2011		
812007 AE	2	OCEAN ENERGY INC.....			2FE	.....	708,969	111.156	972,614	875,000	731,164	.....	.....3,082	7.500	9.426	MS.....	19,323	65,625	02/02/1999	09/15/2027		
677347 CE	4	OHIO EDISON COMPANY.....			2FE	.....	8,030,017	106.888	8,615,142	8,060,000	8,031,224	.....	.....373	6.875	6.904	JJ.....	255,513	554,125	06/21/2006	07/15/2036		
677415 CF	6	OHIO POWER CO.....			2FE	.....	3,881,826	104.353	4,069,783	3,900,000	3,883,519	.....	.....296	6.600	6.636	FA.....	97,240	257,400	02/11/2003	02/15/2033		
677415 CP	4	OHIO POWER COMPANY.....			2FE	.....	308,319	101.224	303,673	300,000	308,202	.....	.....(117)	5.375	5.063	AO.....	4,345	.....	10/06/2009	10/01/2021		
680665 AD	8	OLIN CORP.....			4FE	.....	1,785,469	105.750	1,836,878	1,737,000	1,750,640	.....	.....(6,273)	9.125	8.686	JD.....	7,045	158,501	03/21/2003	12/15/2011		
68233D AR	8	ONCOR ELECTRIC DELIVERY CO.....			2FE	.....	313,464	111.185	305,758	275,000	313,412	.....	.....(53)	7.000	5.457	MS.....	6,417	.....	12/17/2009	09/01/2022		
68233D AS	6	ONCOR ELECTRIC DELIVERY CO.....			2FE	.....	1,666,574	108.005	1,650,310	1,528,000	1,664,204	.....	.....(2,370)	6.375	2.421	MN.....	16,235	.....	12/11/2009	05/01/2012		
68233D AT	4	ONCOR ELECTRIC DELIVERY CO.....			2FE	.....	4,927,350	110.609	5,530,470	5,000,000	4,934,551	.....	.....1,173	7.000	7.117	MN.....	58,333	350,000	05/01/2002	05/01/2032		
68233D AL	1	ONCOR ELECTRIC DELIVERY CO.....			2FE	.....	1,112,998	109.362	1,093,623	1,000,000	1,112,164	.....	.....(833)	6.375	3.901	JJ.....	29,396	.....	12/11/2009	01/15/2015		
682680 AM	5	ONEOK INC.....			2FE	.....	4,774,500	103.763	5,188,146	5,000,000	4,843,416	.....	.....23,713	5.200	5.879	JD.....	11,556	260,000	11/28/2006	06/15/2015		
68268N AC	7	ONEOK PARTNERS LP.....			2FE	.....	65,750	101.992	66,295	65,000	65,721	.....	.....(10)	6.650	6.561	AO.....	1,081	4,323	10/05/2006	10/01/2036		
68389X AE	5	ORACLE CORPORATION.....			1FE	.....	13,024,559	109.809	14,326,832	13,047,000	13,025,009	.....	.....266	6.500	6.513	AO.....	179,034	848,055	04/02/2008	04/15/2038		
694308 GJ	0	PACIFIC GAS & ELECTRIC CO.....			1FE	.....	25,813,700	101.350	26,351,130	26,000,000	25,820,739	.....	.....2,646	5.800	5.851	MS.....	502,667	1,508,000	03/09/2007	03/01/2037		
694308 GK	7	PACIFIC GAS & ELECTRIC CO.....			1FE	.....	22,741,093	101.350	23,335,953	23,025,000	22,748,463	.....	.....3,913	5.800	5.891	MS.....	445,150	1,335,450	02/08/2008	03/01/2037		
694308 GM	3	PACIFIC GAS & ELECTRIC CO.....			1FE	.....	5,144,684	108.439	5,586,782	5,152,000	5,144,884	.....	.....89	6.350	6.362	FA.....	123,591	327,152	02/26/2008	02/15/2038		
695114 BT	4	PACIFICORP.....			1FE	.....	16,815,880	124.937	20,614,572	16,500,000	16,783,881	.....	.....(5,100)	7.700	7.538	MN.....	162,342	1,270,500	01/03/2002	11/15/2031		
695114 BU	1	PACIFICORP.....			1FE	.....	4,982,650	109.476	5,473,780	5,000,000	4,995,790	.....	.....2,039	6.900	6.949	MN.....	44,083	345,000	11/16/2001	11/15/2011		
695114 BZ	0	PACIFICORP.....			1FE	.....	14,946,000	94.748	14,212,230	15,000,000	14,949,830	.....	.....921	5.250	5.274	JD.....	35,000	787,500	06/08/2005	06/15/2035		
695114 CB	2	PACIFICORP.....			1FE	.....	9,967,720	105.140	10,513,950	10,000,000	9,968,852	.....	.....459	6.100	6.123	FA.....	254,167	610,000	08/07/2006	08/01/2036		
695114 CH	9	PACIFICORP.....			1FE	.....	342,608	107.386	375,850	350,000	343,339	.....	.....575	5.650	5.941	JJ.....	9,118	19,665	11/18/2008	07/15/2018		
695156 AM	1	PACKAGING CORPORATION OF AMERICA.....			2FE	.....	7,861,040	107.170	8,573,632	8,000,000	7,918,484	.....	.....19,807	5.750	6.069	FA.....	191,667	460,000	11/28/2006	08/01/2013		
880394 AB	7	PACTIV CORP.....			2FE	.....	34,417,496	107.266	28,900,759	26,943,000	33,189,206	.....	.....(234,980)	7.950	5.716	JD.....	95,199	2,141,969	04/04/2005	12/15/2025		
880394 AE	1	PACTIV CORP.....			2FE	.....	5,686,352	100.339	4,916,614	4,900,000	5,569,988	.....	.....(19,497)	8.375	6.998	AO.....	86,635	410,375	08/21/2002	04/15/2027		
698525 AA	0	PANOCHÉ ENERGY CENTER LLC.....			2FE	.....	20,000,000	101.698	20,339,600	20,000,000	20,000,000	.....	.....	.....6.885	6.882	FA.....	462,825	1,377,000	01/24/2008	07/31/2029		
69882* AA	6	PAPA GINOS INC.....		2	.....	5	4,750,884	100.000	4,833,499	4,833,499	4,793,929	.....	.....12,546	15.000	15.419	MJSD.....	181,476	700,253	03/28/2005	03/28/2012		
69882* AE	8	PAPA GINOS INC B NOTE.....			.....	5	5,171,697	100.000	5,305,849	5,305,849	5,210,316	.....	.....26,500	15.000	16.031	MJSD.....	199,210	768,685	07/02/2008	03/28/2012		
699424 BC	0	PARCS_07-10 (IG7 10-15%).....		R	3	3FE	.....	149,094,500	80.380	120,570,000	150,000,000	149,326,057	.....	.....0.653	6.017	MJSD.....	29,947	2,011,590	03/01/2007	12/20/2016		
70342@ AA	6	PATTERSON COS INC A-1.....			.....	1	3,700,000	104.232	3,856,584	3,700,000	3,700,000	.....	.....	.....4.630	4.630	MS.....	45,683	171,310	03/05/2008	03/25/2013		
70342@ AB	4	PATTERSON COS INC A-2.....			.....	1	13,750,000	104.693	14,395,288	13,750,000	13,750,000	.....	.....	.....5.170	5.170	MS.....	189,567	710,875	03/05/2008	03/25/2015		
709068 C*	9	PENNSYLVANIA POWER CO.....			.....	1	15,300,000	100.561	15,385,833	15,300,000	15,300,000	.....	.....	.....6.090	6.090	JD.....	2,588	465,885	06/23/2009	06/30/2022		
709631 G*	0	PENTAIR INC.....			.....	3	20,000,000	93.098	18,619,600	20,000,000	20,000,000	.....	.....	.....0.773	5.941	FMAN.....	19,313	338,404	05/03/2007	05/17/2012		
709631 F*	1	PENTAIR INC SER B SENIOR.....			.....	13	23,000,000	88.305	20,310,150	23,000,000	23,000,000	.....	.....	.....0.882	3.792	JAJO.....	38,326	507,450	05/13/2005	07/25/2013		
713291 A*	3	PEPCO HOLDINGS INC.....			.....	2	23,000,000	100.376	23,086,480	23,000,000	23,000,000	.....	.....	.....5.900	5.900	JD.....	17,619	1,357,000	11/17/2006	12/12/2016		
713291 AG	7	PEPCO HOLDINGS INC.....			2FE	.....	28,697,229	107.327	29,681,282	27,655,000	28,082,057	.....	.....(147,090)	6.450	5.807	FA.....	673,860	1,783,748	02/26/2008	08/15/2012		
717081 CY	7	PFIZER INC.....			1FE		30,107,528	122.194	36,810,852	30,125,000	30,107,661		133	7.200	7.205	MS.....	638,650	1,030,275	03/17/2009	03/15/2039		
717081 DB	6	PFIZER INC.....			1FE		3,299,836	111.162	3,423,796													

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1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
743315 AL	7	PROGRESSIVE CORP.....			.1FE	9,973,000	102.360	10,235,970	10,000,000	9,975,737		462		6.250	6.269	JD		52,083	625,000	11/18/2002	12/01/2032	
744448 BU	4	PUBLIC SERVICE COLORADO.....			.1FE	6,608,880	114.740	6,884,370	6,000,000	6,215,520		(71,378)		7.875	6.458	AO		118,125	472,500	09/24/2003	10/01/2012	
744448 CA	7	PUBLIC SERVICE COMPANY OF COLORADO.....			.1FE	3,528,757	112.115	3,972,227	3,543,000	3,528,983		165		6.500	6.531	FA		95,956	222,618	08/06/2008	08/01/2038	
744538 AB	5	PUBLIC SERVICE COMPANY OF NEW HAMP.....			.2FE	6,972,910	96.260	6,738,208	7,000,000	6,973,010		100		4.500	4.549	JJ		14,875		12/09/2009	12/01/2019	
74456Q AP	1	PUBLIC SERVICE ELECTRIC & GAS.....			.1FE	12,779,617	95.396	12,229,754	12,820,000	12,782,448		688		5.250	5.271	JJ		336,525	673,050	06/22/2005	07/01/2035	
74531E AA	0	PUGET SOUND ENERGY INC.....			.2FE	10,000,000	110.742	11,074,220	10,000,000	10,000,000				7.020	7.021	MS		206,700	702,000	12/17/1997	12/01/2027	
74531E AE	2	PUGET SOUND ENERGY INC.....			.2FE	5,256,400	100.793	5,039,647	5,000,000	5,007,473		(39,119)		7.960	7.179	FA		84,022	398,000	01/25/2001	02/22/2010	
74531E AG	7	PUGET SOUND ENERGY INC.....			.2FE	5,000,000	106.160	5,308,000	5,000,000	5,000,000				7.690	7.691	MN		49,131	384,500	11/02/2000	02/01/2011	
74531E AC	6	PUGET SOUND ENERGY INC.....			.2FE	14,479,600	113.325	16,998,789	15,000,000	14,547,855		10,481		7.000	7.293	AO		221,667	1,050,000	08/24/2001	03/09/2029	
74732@ AA	6	QUAD GRAPHICS INC.....		2	.2	2,500,000	95.028	2,375,700	2,500,000	2,500,000				5.980	5.980	JJ		62,707	149,500	12/16/2005	01/30/2026	
74732@ AD	0	QUAD GRAPHICS INC.....		2	.2	2,500,000	94.773	2,369,325	2,500,000	2,500,000				5.980	5.982	AO		31,976	149,500	12/16/2005	04/14/2026	
BHM0HA RS	7	QUAD GRAPHICS INC.....		2	.2Z	12,192,600	101.605	12,192,600	12,000,000	12,190,735		(1,865)		7.870	7.550	MS		243,970		11/18/2009	09/28/2021	
74834L AM	2	QUEST DIAGNOSTICS INC.....			.2FE	1,683,160	109.734	1,646,015	1,500,000	1,682,259		(901)		6.400	4.475	JJ		48,000		12/10/2009	07/01/2017	
74834L AE	0	QUEST DIAGNOSTICS INCORPORATED.....			.2FE	5,356,000	108.510	5,425,505	5,000,000	5,075,113		(45,290)		7.500	6.452	JJ		176,042	375,000	06/03/2002	07/12/2011	
74834L AQ	3	QUEST DIAGNOSTICS INCORPORATED.....			.2FE	4,861,400	97.047	4,852,370	5,000,000	4,861,603		203		5.750	5.949	JJ		35,139		11/12/2009	01/30/2040	
74842@ AA	3	QUIKRETE HOLDINGS INC SR NOTES.....			.2Z	5,000,000	100.000	5,000,000	5,000,000	5,000,000				5.830	5.830	JD		11,336		11/04/2009	12/15/2019	
74913G AN	5	QWEST CORP.....		3	.2FE	2,620,000	96.250	2,521,750	2,620,000	2,620,000				3.504	7.855	MJSD		4,335	114,440	06/08/2005	06/15/2013	
BHM01T FT	4	R.H. DONNELLEY INC.....		3	.3FE		91.450							6.750		MON		3,833		02/11/2008	06/30/2011	
75719* AD	6	RED WING SHOE COMPANY.....		2	.2	1,200,000	104.060	1,248,720	1,200,000	1,200,000				7.090	7.090	MJSD		2,363	74,327	06/19/2001	06/21/2011	
758750 A@	2	REGAL-BELOIT SERIES B SNR NOTES.....		13	.2	20,000,000	73.137	14,627,400	20,000,000	20,000,000				0.967	9,999,999	FMAN		20,942	372,041	07/25/2007	08/23/2017	
758940 AF	7	REGIONS FINANCIAL CORP.....			.2FE	7,992,653	98.371	6,861,354	6,975,000	7,158,658		(149,933)		7.000	4.652	MS		162,750	488,250	09/24/2003	03/01/2011	
75952* AR	1	RELIANCE STEEL & ALUMINUM CO.....			.2	5,000,000	101.922	5,096,100	5,000,000	5,000,000				4.870	4.870	JJ		121,750	243,500	06/06/2003	07/01/2011	
759509 AB	8	RELIANCE STEEL AND ALUMINUM CO.....			.2FE	13,469,701	84.110	12,616,575	15,000,000	13,484,568		16,526		6.850	6.681	MN		131,292	1,027,500	02/08/2007	11/15/2036	
75953G AC	7	RELIANT ENERGY RESOURCES CORPORATI.....			.2FE	240,300	105.760	285,551	270,000	264,350		4,559		7.750	9.766	FA		7,905	20,925	02/19/2003	02/15/2011	
760719 BH	6	REPUBLIC NEW YORK CORPORATION.....			.1FE	22,651,860	94.676	20,828,613	22,000,000	22,651,250		(106)		7.200	6.992	JJ		730,400	1,584,000	12/17/2002	07/15/2097	
760759 AF	7	REPUBLIC SERVICES INC.....			.2FE	13,190,693	94.997	12,286,938	12,934,000	13,173,547		(9,646)		6.086	5.943	MS		231,776	787,163	04/07/2005	03/15/2035	
76121@ AA	0	RESOURCE LABEL GROUP LLC.....		2	.6	5,273,345		5,500,032	5,500,032		(5,467,562)	51,636		12.750	112,527	MJSD		177,261	692,575	12/15/2004	12/30/2010	
749618 AB	0	RNB TRUST SERIES.....		2	.1FE	5,468,000	26.110	6,527,500	25,000,000	10,670,233		747,645				8.740	JJ			12/15/2000	07/15/2097	
771367 BX	6	ROCHESTER GAS & ELECTRIC.....			.1FE	6,922,790	99.262	6,948,330	7,000,000	6,929,437		1,241		6.375	6.459	MS		148,750	446,250	09/09/2003	09/01/2033	
773903 AB	5	ROCKWELL INTERNATIONAL CORPORATION.....			.1FE	2,991,983	105.491	3,428,454	3,250,000	3,030,211		5,696		6.700	7.383	JJ		100,407	217,750	03/30/2001	01/15/2028	
773903 AC	3	ROCKWELL INTERNATIONAL CORPORATION.....			.1FE	9,535,868	76.700	11,271,070	14,695,000	9,538,283		377		5.200	8.058	JJ		352,353	764,140	10/08/2003	01/15/2098	
77472@ AA	3	ROCKY MOUNTAIN METAL CONTAINER LL.....		2	.2	4,785,455	108.137	5,174,847	4,785,455	4,785,455				7.200	7.201	JD		957	344,553	01/08/2002	12/30/2013	
77472@ AB	1	ROCKY MOUNTAIN METAL CONTAINER LL.....		2	.2	8,972,727	108.122	9,701,492	8,972,727	8,972,727				7.200	7.200	JD		324,813	323,018	01/08/2002	12/30/2013	
780153 AJ	1	ROYAL CARIBBEAN CRUISES LTD.....			.3FE	2,187,760	92.125	1,842,500	2,000,000	2,141,263		(12,905)		7.250	6.140	MS		42,694	145,000	01/24/2006	03/15/2018	
74986@ AH	4	RREEF AMERICA REIT II INC.....			.....	16,000,000	96.629	15,460,640	16,000,000	16,000,000				5.410	5.410	FA		341,431	865,600	01/19/2006	02/09/2016	
74986@ AF	8	RREEF AMERICA REIT II INC SEN A.....			.....	7,000,000	94.673	6,627,110	7,000,000	7,236,023	280,954	(44,931)		5.030	5.030	FA		130,081	352,100	08/04/2005	08/18/2012	
783764 AM	5	RYLAND GROUP INC.....			.3FE	17,330,356	104.000	20,800,000	20,000,000	18,004,002		458,985		6.875	7.242	JD		61,111	1,375,000	06/28/2006	06/15/2013	
78632# AA	6	SADLERS BAR-B-QUE SALES.....		2	.4Z	7,079,624	100.000	7,218,344	7,218,344	7,105,795		13,656		14.000	14.434	JAJO		190,885	998,059	10/23/2007	10/23/2014	
786412 D@	2	SAFE HARBOR WATER POWER CORP.....			.2	5,000,000	107.573	5,378,650	5,000,000	5,000,000				7.060	7.060	JAJO		88,250	353,000	06/13/2008	06/30/2018	
786514 BC	2	SAFEWAY INC.....			.2FE	2,751,425	105.694	2,642,353	2,500,000	2,552,814		(43,131)		6.500	4.616	MS</						

SCHEDULE D - PART 1

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

E10.22

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	Maturity
81675*	AC	8	SEMINOLE ELECTRIC COOPERATIVE.....	.....	.....	2	1FE	.....	20,000,000	.....	19,823,400	.....	20,000,000	.....	.....	.....	6.030	.....	6.031	JD	.....	10,050	.....	1,206,000	12/08/2005	12/28/2033
816851	AK	5	SEMPRA ENERGY.....	.....	.....	2FE	.....	113,489	.....	124,812	.....	142,286	.....	.....	.....	.....	9.800	.....	9.866	FA	.....	4,221	.....	8,224	11/17/2008	02/15/2019
816851	AL	3	SEMPRA ENERGY.....	.....	.....	2FE	.....	311,633	.....	116,518	.....	320,424	.....	.....	.....	.....	8.900	.....	5.409	MN	.....	3,127	.....	12,238	07/09/2009	11/15/2013
816851	AP	4	SEMPRA ENERGY.....	.....	.....	2FE	.....	9,915,900	.....	98,821	.....	9,882,063	.....	.....	.....	.....	6.000	.....	6.061	AO	.....	138,333	.....	.....	10/05/2009	10/15/2039
78443*	AP	6	SLBP HOLDINGS CORP.....	.....	.....	13	.....	.....	10,000,000	.....	5,473,361	.....	10,000,000	.....	.....	.....	0.801	.....	9,999,999	MJSD	.....	222	.....	239,449	06/05/2006	06/30/2016
83367@	AA	9	SOCIETE GENRL (DAIRI CONCEPTS LTD).....	.....	.....	2	.....	.....	11,217,491	.....	105,213	.....	11,802,259	.....	.....	.....	5.460	.....	5.460	MON	.....	5,104	.....	606,238	11/14/2006	08/05/2015
835495	AA	0	SONOCO PRODUCTS CO.....	.....	.....	2FE	.....	12,528,600	.....	119,155	.....	11,915,481	.....	.....	.....	.....	9.200	.....	6.803	FA	.....	383,333	.....	920,000	08/27/2002	08/01/2021
837004	BV	1	SOUTH CAROLINA ELECTRIC & GAS.....	.....	.....	1FE	.....	2,976,030	.....	110,977	.....	3,329,313	.....	.....	.....	.....	6.625	.....	6.687	FA	.....	82,813	.....	198,750	01/24/2002	02/01/2032
84163*	AF	4	SOUTHEASTERN CONTAINER INC GTD SR.....	.....	.....	2	.....	.....	10,000,000	.....	104,247	.....	10,424,700	.....	.....	.....	4.880	.....	4.880	MN	.....	62,356	.....	488,000	10/11/2002	11/15/2014
842400	FA	6	SOUTHERN CALIFORNIA EDISON CO.....	.....	.....	1FE	.....	20,186,800	.....	96,743	.....	19,348,540	.....	.....	.....	.....	5.350	.....	5.283	JJ	.....	493,389	.....	.....	08/18/2009	07/15/2035
842400	EY	5	SOUTHERN CALIFORNIA EDISON COMPANY.....	.....	.....	1FE	.....	330,743	.....	104,256	.....	338,833	.....	.....	.....	.....	5.000	.....	4.724	JJ	.....	7,493	.....	16,250	04/09/2008	01/15/2016
842400	FF	5	SOUTHERN CALIFORNIA EDISON COMPANY.....	.....	.....	1FE	.....	29,836,800	.....	99,430	.....	29,829,030	.....	.....	.....	.....	5.550	.....	5.587	JJ	.....	767,750	.....	1,665,000	12/04/2006	01/15/2037
84263P	AM	2	SOUTHERN CONNECTICUT GAS CO.....	.....	.....	1FE	.....	15,000,000	.....	89,416	.....	13,412,438	.....	.....	.....	.....	5.778	.....	5.778	MN	.....	144,450	.....	866,700	10/26/2005	11/01/2025
84861#	AA	6	SPIRIT OF ST LOUIS BASKETBALL CLUB.....	.....	.....	2	.....	.....	19,009,866	.....	98,412	.....	18,707,989	.....	.....	.....	6.090	.....	6.092	MJSD	.....	292,641	.....	1,141,388	01/08/2004	12/31/2021
790849	AE	3	ST JUDE MEDICAL INC.....	.....	.....	1FE	.....	499,245	.....	101,607	.....	508,036	.....	.....	.....	.....	3.750	.....	3.789	JJ	.....	7,969	.....	.....	07/23/2009	07/15/2014
85458#	AA	2	STANLEY ACCOUNT VALUE PLAN TRUST.....	.....	.....	2	1Z	.....	.....	100,379	.....	.....	.....	.....	.....	.....	6.070	.....	.....	MON	.....	42	.....	.....	06/24/1998	12/31/2009
867363	AH	6	SUNGARD DATA SYSTEMS INC.....	.....	.....	1	4FE	.....	46,800	.....	102,500	.....	46,125	.....	.....	.....	9.125	.....	17,094	FA	.....	1,551	.....	4,106	10/03/2006	08/15/2013
866762	AK	3	SUNOCO INC.....	.....	.....	2FE	.....	5,727,487	.....	112,466	.....	5,623,317	.....	.....	.....	.....	9.000	.....	7.736	MN	.....	75,000	.....	450,000	07/11/1995	11/01/2024
86764P	AD	1	SUNOCO INC.....	.....	.....	2FE	.....	19,856,060	.....	101,103	.....	20,149,748	.....	.....	.....	.....	5.750	.....	5.800	JJ	.....	528,422	.....	1,145,975	12/11/2006	01/15/2017
85746*	BY	5	SUNOCO TRUST NO.....	.....	.....	2	.....	1,571,078	.....	108,059	.....	1,750,053	.....	.....	.....	.....	7.500	.....	8.011	MS	.....	30,704	.....	113,179	11/22/1999	03/31/2017
869049	AE	6	SUSA PARTNERSHIP L P.....	.....	.....	1FE	.....	5,946,840	.....	98,585	.....	5,915,080	.....	.....	.....	.....	7.500	.....	7.574	JD	.....	37,500	.....	450,000	12/02/1997	12/01/2027
869049	AC	0	SUSA PARTNERSHIP L.P.....	.....	.....	1FE	.....	3,983,565	.....	111,954	.....	4,478,166	.....	.....	.....	.....	8.200	.....	8.243	JD	.....	27,333	.....	328,000	04/05/2000	06/01/2017
875484	AD	9	TANGER FACTORY OUTLET CENTERS INC.....	.....	.....	2FE	.....	9,963,500	.....	97,877	.....	9,787,693	.....	.....	.....	.....	6.150	.....	6.199	MN	.....	78,583	.....	615,000	10/28/2005	11/15/2015
87612E	AK	2	TARGET CORP.....	.....	.....	1FE	.....	16,978,052	.....	105,119	.....	17,134,332	.....	.....	.....	.....	6.350	.....	6.037	MN	.....	172,508	.....	1,035,050	08/01/2006	11/01/2032
87612E	AR	7	TARGET CORPORATION.....	.....	.....	1FE	.....	36,394,541	.....	109,654	.....	40,019,141	.....	.....	.....	.....	6.500	.....	6.521	AO	.....	500,806	.....	2,372,240	10/02/2007	10/15/2037
87612E	AS	5	TARGET CORPORATION.....	.....	.....	1FE	.....	320,570	.....	110,369	.....	353,180	.....	.....	.....	.....	6.000	.....	5.976	JJ	.....	8,853	.....	19,200	01/16/2008	01/15/2018
238576	A*	3	TBG ACQUISITION CORPORATION.....	.....	.....	1	.....	3,616,129	.....	100,000	.....	3,767,627	.....	.....	.....	.....	11.500	.....	15.340	FA	.....	180,532	.....	428,451	01/30/2007	01/31/2017
872287	AF	4	TCI COMMUNICATIONS INC.....	.....	.....	2FE	.....	8,939,814	.....	112,094	.....	8,743,355	.....	.....	.....	.....	7.875	.....	6.705	FA	.....	232,050	.....	614,250	07/06/1998	02/15/2026
872287	AL	1	TCI COMMUNICATIONS INC.....	.....	.....	2FE	.....	4,758,800	.....	103,876	.....	5,193,790	.....	.....	.....	.....	7.125	.....	7.540	FA	.....	134,583	.....	356,250	12/08/1999	02/15/2028
879240	AQ	2	TCI COMMUNICATIONS INC.....	.....	.....	2FE	.....	7,025,350	.....	128,994	.....	6,449,719	.....	.....	.....	.....	10.125	.....	6.269	AO	.....	106,875	.....	506,250	11/09/2004	04/15/2022
872312	AA	1	TCM SUB LLC.....	.....	.....	2FE	.....	5,432,324	.....	97,956	.....	5,325,846	.....	.....	.....	.....	3.550	.....	3.568	JJ	.....	8,578	.....	.....	12/08/2009	01/15/2015
87222#	AA	3	TD WILLIAMSON.....	.....	R	13	.....	20,000,000	.....	87,577	.....	17,515,400	.....	.....	.....	.....	1.280	.....	6.442	MJSD	.....	66,133	.....	561,816	06/29/2007	06/30/2014
878091	BC	0	TEACHERS INSURANCE AND ANNUITY.....	.....	.....	1FE	.....	19,974,600	.....	103,374	.....	20,674,760	.....	.....	.....	.....	6.850	.....	6.860	JD	.....	57,083	.....	.....	12/11/2009	12/16/2039
87875U	AH	5	TECO FINANCE INC.....	.....	.....	2FE	.....	2,125,025	.....	100,528	.....	2,010,554	.....	.....	.....	.....	6.572	.....	5.708	MN	.....	21,907	.....	131,440	12/21/2007	11/01/2017
87905P	B*	7	TEICHERT INC.....	.....	.....	2	.....	1,250,000	.....	101,960	.....	1,274,500	.....	.....	.....	.....	6.460	.....	6.460	JJ	.....	35,440	.....	70,656	01/11/2002	07/23/2011
880451	AU	3	TENNESSEE GAS PIPELINE CO.....	.....	.....	2FE	.....	13,818,540	.....	112,301	.....	15,160,662	.....	.....	.....	.....	7.625	.....	7.451	AO	.....	257,344	.....	1,029,375	09/30/1998	04/01/2037
LX0806	30	0	TEXAS COMPETITIVE ELECTRIC HOLDING.....	.....	.....	3	4FE	.....	5,548,300	.....	80,625	.....	4,473,317	.....	.....	.....	3.754	.....	8.618	MON	.....	9,858	.....	247,100	10/31/2007	10/13/2014
LX0806	31	1	TEXAS COMPETITIVE ELECTRIC HOLDING.....			3	4FE		1,495,933		80,969		1,214,278				3.754		8.714	MON		2,665		19,472	10/24/2007	10/10/2014

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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	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
887317 AB 1	TIME WARNER INC.....	.....	..	.....	2FE	29,642,800	106.168	31,850,310	30,000,000	29,836,448		80,490			5.500	5.810	MN	210,833	1,650,000	06/25/2007	11/15/2011
889175 BD 6	TOLEDO EDISON COMPANY (THE).....	.....	..	.....	2FE	9,985,000	98.804	9,880,370	10,000,000	9,985,584		199			6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
891490 AR 5	TOSCO CORP.....	.....	..	.....	1FE	11,728,020	115.620	12,718,244	11,000,000	11,587,494		(17,163)			7.800	7.248	JJ	429,000	858,000	09/22/1998	01/01/2027
89156@ AA 1	TOURNEAU ACQUISITION CORP.....	.....	..	.....1	5	7,278,898	100.000	7,516,698		7,276,940		(28,244)			11.500	14.140	JJ	398,594	873,042	12/07/2006	10/31/2016
893570 BL 4	TRANSCONTINENTAL GAS PIPE LINE.....	.....	..	.....	2FE	5,277,500	108.094	5,404,706	5,000,000	5,217,225		(7,058)			7.080	6.642	JJ	163,233	354,000	02/05/1998	07/15/2026
893830 AF 6	TRANSOCEAN INC.....	.....	..	.....	2FE	13,903,215	114.071	14,030,758	12,300,000	13,900,750		(6,639)			7.500	6.410	AO	194,750	247,500	10/21/2009	04/15/2031
893830 AR 0	TRANSOCEAN INC.....	.....	..	.....	2FE	2,162,860	107.164	2,143,278	2,000,000	2,159,679		(3,181)			5.250	2.635	MS	30,917		12/02/2009	03/15/2013
893830 AT 6	TRANSOCEAN INC.....	.....	..	.....	2FE	13,185,410	111.820	13,795,209	12,337,000	13,181,045		(4,365)			6.800	6.288	MS	247,014	419,458	09/03/2009	03/15/2038
893830 AS 8	TRANSOCEAN INC.....	.....	..	.....	2FE	8,152,848	106.694	8,181,304	7,668,000	8,136,782		(16,065)			6.000	5.079	MS	135,468	230,040	08/20/2009	03/15/2018
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR.....	.....	..	.....	.....2Z	17,500,000	100.000	17,500,000	17,500,000	17,500,000					5.360	5.360	JD	57,322		11/13/2009	12/09/2020
89407# AC 2	TRANSWESTERN PIPELINE COMPANY LLC.....	.....	..	.....	.....2	6,000,000	101.915	6,114,900	6,000,000	6,000,000					5.640	5.640	MN	34,780	338,400	05/07/2007	05/24/2017
89420G AJ 8	TRAVELERS PROPERTY CASUALTY CORP.....	.....	..	.....	1FE	90,079	104.856	94,371	90,000	90,037		(10)			5.000	4.984	MS	1,325	4,500	07/19/2005	03/15/2013
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC.....	.....	..	.....2	1	10,000,000	106.971	10,697,100	10,000,000	10,000,000					6.000	6.000	AO	138,333	300,000	03/20/2009	04/08/2019
89837# AB 4	TRUSTEES OF THE ESTATE OF BERNICE.....	.....	..	.....2	1	4,281,429	105.290	4,512,429	4,285,714	4,282,235		135			6.800	6.807	MS	97,143	283,333	02/21/2002	03/01/2027
902133 AG 2	TYCO ELECTRONICS GROUP SA.....	.....	..	.....	2FE	18,452,985	102.307	17,903,808	17,500,000	18,434,808		(11,412)			7.125	6.698	AO	311,719	1,246,875	10/15/2007	10/01/2037
902118 BK 3	TYCO INTERNATIONAL FINANCE SA.....	.....	R	.....	2FE	1,297,611	109.383	1,283,064	1,173,000	1,295,290		(2,321)			6.000	3.120	MN	8,993		11/30/2009	11/15/2013
902118 BL 1	TYCO INTERNATIONAL FINANCE SA.....	.....	R	.....	2FE	273,125	120.775	301,937	250,000	272,196		(929)			8.500	7.148	JJ	9,799	10,979	06/12/2009	01/15/2019
870845 AC 8	UBS AG NEW YORK BRANCH.....	.....	..	.....	1FE	4,980,300	105.419	5,270,950	5,000,000	4,984,222		451			7.750	7.784	MS	129,167	387,500	08/27/1996	09/01/2026
90388@ AA 9	ULTRA RESOURCES INC.....	.....	..	.....	.....2	23,500,000	102.785	24,154,475	23,500,000	23,500,000					5.450	5.450	MS	426,917	1,280,750	02/07/2008	03/01/2015
904000 AA 4	ULTRAMAR DIAMOND SHAMRCK CORP.....	.....	..	.....	2FE	9,997,900	108.436	10,843,568	10,000,000	9,998,825		109			7.200	7.200	AO	152,000	720,000	10/08/1997	10/15/2017
904000 AC 0	ULTRAMAR DIAMOND SHAMRCK CORP.....	.....	..	.....	2FE	4,702,650	86.765	4,338,263	5,000,000	4,702,792		24			7.450	7.920	AO	78,639	372,500	08/08/2002	10/15/2097
126149 AD 5	UNILEVER NV.....	.....	..	.....	1FE	2,044,120	116.802	2,336,036	2,000,000	2,036,932		(1,104)			7.250	7.060	JD	6,444	145,000	09/19/2001	12/15/2026
12614Q AK 1	UNILEVER NV.....	.....	..	.....	1FE	15,958,937	77.861	16,911,465	21,720,000	15,964,987		570			5.600	7.641	AO	256,779	1,216,320	07/16/2003	10/15/2097
91321* AJ 0	UNIMIN CORP SERIES C.....	.....	..	.....	.....1Z	10,000,000	100.000	10,000,000	10,000,000	10,000,000					4.920	4.920	JD	20,500		12/04/2009	12/16/2016
94978# CM 7	UNION PACIFIC RAILROAD LEV LEASE.....	.....	..	.....2	1	2,022,028	102.436	2,071,285	2,022,028	2,022,028					5.060	4.971	JJ	50,873	102,315	02/18/2005	07/02/2025
907834 AB 1	UNION PACIFIC RESOURCES GROUP INC.....	.....	..	.....	2FE	4,546,801	111.913	4,504,478	4,025,000	4,463,726		(14,212)			7.500	6.428	AO	63,729	301,875	12/20/2002	10/15/2026
907834 AG 0	UNION PACIFIC RESOURCES GROUP INC.....	.....	..	.....	2FE	5,583,939	108.756	5,546,573	5,100,000	5,515,730		(11,649)			7.150	6.389	MN	46,594	364,650	12/19/2002	05/15/2028
907834 AJ 4	UNION PACIFIC RESOURCES GROUP INC.....	.....	..	.....	2FE	1,205,560	117.812	1,178,123	1,000,000	1,178,495		(4,633)			7.950	6.333	AO	16,783	79,500	12/31/2002	04/15/2029
05577@ AN 0	UNION PACIFIC RR 2009-1 LEASE.....	.....	..	.....2	1FE	14,458,523	99.094	14,327,529	14,458,523	14,458,523					4.830	4.830	AO	147,429		09/16/2009	10/15/2024
908594 AB 0	UNION TANK CAR CO.....	.....	..	.....2	1	20,000,000	105.043	21,008,600	20,000,000	20,000,000					5.640	5.640	JD	94,000	1,071,600	05/20/2004	06/01/2019
910637 Q* 1	UNITED ILLUMINATING COMPANY (THE).....	.....	..	.....	.....2	8,000,000	103.081	8,246,480	8,000,000	8,000,000					6.460	6.460	MN	83,262	516,800	06/30/2008	11/03/2018
911312 AJ 5	UNITED PARCEL SERVICE INC.....	.....	..	.....	1FE	329,828	110.864	415,742	375,000	330,400		487			6.200	7.191	JJ	10,721	23,250	10/21/2008	01/15/2038
911312 AL 0	UNITED PARCEL SERVICE INC.....	.....	..	.....	1FE	1,034,950	103.897	1,038,974	1,000,000	1,032,097		(2,853)			3.875	3.063	AO	9,688	20,128	07/31/2009	04/01/2014
913017 AS 8	UNITED TECHNOLOGIES CORP.....	.....	..	.....	1FE	20,463,672	129.996	19,284,892	14,835,000	19,201,183		(281,677)			8.750	5.235	MS	432,688	1,298,063	01/13/2005	03/01/2021
91324P AR 3	UNITEDHEALTH GROUP INC.....	.....	..	.....	1FE	18,422,500	89.624	17,924,840	20,000,000	18,474,516		22,101			5.800	6.404	MS	341,556	1,160,000	07/11/2007	03/15/2036
91324P BK 7	UNITEDHEALTH GROUP INCORPORATED.....	.....	..	.....	1FE	9,847,500	103.678	10,367,794	10,000,000	9,850,590		1,678			6.875	6.998	FA	259,722	687,500	02/04/2008	02/15/2038
913903 AM 2	UNIVERSAL HEALTH SERVICES INC.....	.....	..	.....	2FE	10,461,063	106.726	11,099,457	10,400,000	10,416,068		(7,867)			6.750	6.661	MN	89,700	702,000	02/20/2003	11/15/2011
90312# AC 4	UNS ELECTRIC INC SENIOR NOTES.....	.....	..	.....	.....2	5,000,000	105.301	5,265,050	5,000												

SCHEDULE D - PART 1

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

E10.24

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	Maturity	
92921*	AB	9			3	1		672,933	99.212	644,276	649,392	68,699	(286,950)		4.227	MN					05/20/1991	05/03/2010
92976G	AD	3				1FE		2,059,900	102.128	2,042,568	2,000,000	2,057,332	(2,568)		4.875	4.241	FA	40,625			09/24/2009	02/01/2015
92976G	AG	6				1FE		59,796,100	95.660	57,396,300	60,000,000	59,803,478	2,911		5.850	5.874	FA	1,462,500	3,510,000		05/10/2007	02/01/2037
929903	AR	3			3	1FE		12,500,000	88.192	11,024,050	12,500,000	12,500,000			0.621	4.621	FMAN	13,576	239,013		10/25/2005	10/28/2015
931142	CB	7				1FE		11,407,440	98.332	11,799,828	12,000,000	11,412,105	4,665		5.250	5.612	MS	210,000	315,000		07/14/2009	09/01/2035
931142	CM	3				1FE		333,368	110.279	385,978	350,000	333,613	196		6.200	6.566	AO	4,581	21,700		09/24/2008	04/15/2038
931142	CP	6				1FE		3,788,144	99.938	3,797,648	3,800,000	3,788,521	377		4.125	4.165	FA	65,313			08/17/2009	02/01/2019
931142	BF	9				1FE		37,173,190	123.906	37,171,680	30,000,000	36,627,211	(173,035)		7.550	5.693	FA	855,667	2,265,000		09/29/2006	02/15/2030
254687	AH	9			1	1FE		25,441,383	109.933	25,191,101	22,915,000	25,090,611	(66,252)		7.550	6.619	JJ	797,760	1,730,083		10/16/2003	07/15/2093
25468P	BW	5				1FE		13,614,995	117.047	14,338,209	12,250,000	13,478,035	(25,464)		7.000	6.164	MS	285,833	857,500		09/17/2003	03/01/2032
25468P	BX	3				1FE		5,329,413	109.231	5,816,540	5,325,000	5,332,058	(3,050)		6.375	6.310	MS	113,156	339,469		09/30/2008	03/01/2012
25468P	CA	2				1FE		3,147,396	111.967	3,359,007	3,000,000	3,069,940	(13,423)		6.200	5.602	JD	5,683	186,000		04/08/2003	06/20/2014
94106L	AS	8				2FE		216,749	106.344	230,766	217,000	216,787	19		6.100	6.114	MS	3,898	13,237		05/14/2008	03/15/2018
94106L	AU	3				2FE		2,631,688	115.392	2,602,081	2,255,000	2,625,873	(5,814)		7.375	5.110	MS	50,816			10/21/2009	03/11/2019
92929Q	AQ	0				2FE		12,413,532	108.245	12,799,995	11,825,000	12,327,262	(38,515)		7.100	6.672	FA	349,823	839,575		09/11/2003	08/01/2026
94106L	AG	4				2FE		2,119,086	110.306	2,206,119	2,000,000	2,104,870	(6,014)		7.375	6.880	MN	18,847	147,500		03/21/2003	05/15/2029
94106L	AN	9				2FE		22,387,521	117.450	25,686,386	21,870,000	22,352,418	(21,183)		7.750	7.554	MN	216,574	1,694,925		07/25/2006	05/15/2032
94107#	AC	5			2	4		3,127,174	100.000	3,127,174	3,127,174	3,127,174	62,461		12.000	11.995	JJ	191,800	374,763		06/08/2007	02/05/2015
BHM0HT	BU	8				2Z		5,000,000	100.000	5,000,000	5,000,000	5,000,000				3.750	FA				12/18/2009	02/01/2015
942683	AE	3				2FE		5,246,850	103.983	5,199,148	5,000,000	5,246,311	(539)		6.125	5.459	FA	108,038			12/16/2009	08/15/2019
942749	A*	3				2		13,993,175	100.960	14,134,400	14,000,000	13,998,794	3,061		4.870	4.893	MN	87,119	681,800		11/18/2005	05/15/2010
942749	A#	9				2		10,000,000	103.274	10,327,400	10,000,000	10,000,000			5.850	5.851	AO	99,125	585,000		03/07/2006	04/30/2016
947075	AB	3				2FE		29,788,132	95.503	28,459,805	29,800,000	29,788,737	110		6.500	6.503	FA	807,083	1,937,000		10/06/2006	08/01/2036
94973H	AC	2				1FE		1,993,740	108.085	2,161,692	2,000,000	1,998,385	720		6.375	6.418	JJ	58,792	127,500		01/11/2002	01/15/2012
94973V	AL	1				1FE		50,053,937	94.034	47,957,238	51,000,000	50,096,553	14,166		5.850	5.985	JJ	1,375,725	2,983,500		10/31/2006	01/15/2036
94980V	AG	3				1FE		19,224,791	97.603	18,364,061	18,815,000	19,209,275	(6,109)		5.950	5.794	FA	388,713	1,119,493		04/30/2007	08/26/2036
94975Z	AX	4			U	1FE		987,660	101.470	1,014,700	1,000,000	991,400	1,348		4.380	4.560	JD	22,022	21,900		02/06/2007	06/30/2015
94978#	CY	1			2	1		1,724,308	94.654	1,632,127	1,724,308	1,724,308			5.480	5.480	JJ	46,984	94,492		12/06/2005	01/02/2025
94978#	CZ	8			2	1		9,092,771	94.690	8,609,945	9,092,771	9,092,771			5.480	5.480	JJ	247,758	498,284		12/06/2005	01/02/2025
94978#	DA	2			2	1		1,994,012	92.704	1,848,529	1,994,012	1,994,012			5.480	5.480	JJ	54,332	100,177		12/06/2005	01/02/2025
94978#	DB	0			2	1		256,527	94.615	242,713	256,527	256,527			5.480	5.480	JJ	6,990	14,058		12/06/2005	01/02/2025
94978#	DC	8			2	1		10,980,707	94.539	10,381,050	10,980,707	10,980,707			5.480	5.480	JJ	299,200	601,743		12/06/2005	01/02/2025
957674	AD	6				1FE		23,476,860	127.410	23,825,620	18,700,000	22,206,165	(203,387)		8.550	6.389	JD	71,060	1,598,850		01/16/2004	06/15/2024
961548	AV	6				3FE		12,687,500	102.879	10,287,860	10,000,000	12,358,044	(58,652)		8.200	6.138	JJ	378,111	820,000		05/15/2003	01/15/2030
962166	AT	1				3FE		5,580,400	103.044	5,152,195	5,000,000	5,472,504	(16,637)		8.500	7.444	JJ	195,972	425,000		08/17/2001	01/15/2025
962166	BR	4				3FE		4,552,663	94.807	4,266,324	4,500,000	4,549,803	(884)		7.375	7.272	MS	97,719	331,875		06/14/2006	03/15/2032
97381W	AD	6			1	3FE		6,195,576	101.750	6,216,925	6,110,000	6,168,365	(11,952)		8.625	8.745	FA	219,578	526,988		08/16/2007	08/01/2016
LX1125	AD	3			3	2FE		9,775,000	97.304	9,511,466	9,775,000	9,775,000			3.037	3.078	MON.	61,020			11/12/2007	07/17/2015
975515	AX	5			14	6		335,259		500,000					12.750	30.345	AO				12/14/2001	04/15/2010
976656	CC	0				1FE		3,987,120	99.334	3,973,346	4,000,000	3,987,166	46		4.250	4.290	JD	7,556			12/08/2009	12/15/2019
976657	AG	1				1FE		22,876,385	102.032	21,309,421	20,885,000	22,721,761	(38,208)		6.200	5.523	AO	323,718	1,294,870		07/20/2005	04/01/2033
88653N	AA	2			34	6FE		284,000	1.500	150,000	10,000,000	150,000	(151,190)		1.403	6.679	MJSD	4,288	210,259		05/30/2007	06/22/2017
88654F	AA	8			34	6FE		4,000	1.500	60,000	4,000,000		(4,000)		1.603	6.882	MJSD	1,960	92,215		05/30/2007	06/22/2017
88654G	AA	6			34	6FE		3,500	1.000	35,000	3,500,000		(3,500)		4.003							

SCHEDULE D - PART 1

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

1		2	Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
98385X	AT	3			2FE	10,914,400	114.270	11,427,000	10,000,000	10,887,666		(26,734)			6.500	5.244	JD	28,889	325,000	08/21/2009	12/15/2018
98458P	AB	1			1FE	2,626,631	99.628	2,622,207	2,632,000	2,626,775		144			2.900	2.945	AO	10,813		11/03/2009	10/15/2014
98472#	AE	9		3	3	8,000,000	86.426	6,914,080	8,000,000	8,000,000					7.370	6.620	MN	76,976	585,433	03/30/2004	05/14/2016
98956P	AB	8			2FE	12,246,952	98.031	12,027,387	12,269,000	12,246,984		32			5.750	5.762	MN	86,224		12/17/2009	11/30/2039
012873	AH	8	A		2FE	3,975,960	120.519	4,820,760	4,000,000	3,978,601		387			8.125	8.178	MS	95,694	325,000	09/12/2000	09/15/2030
012873	AK	1	A		2FE	996,510	113.145	1,131,447	1,000,000	996,871		56			7.375	7.403	MN	12,292	73,750	10/22/2001	11/01/2031
021374	AB	9	C	3	1FE	249,943	106.767	266,918	250,000	249,977		6			5.445	5.433	JD	983	13,572	05/28/2003	06/05/2013
063671	SA	0	C		1FE	994,820	106.753	1,067,530	1,000,000	997,033		1,006			5.040	5.160	MS	16,380	50,400	09/24/2007	09/04/2012
064149	AR	8	C		1FE	945,150	117.911	884,333	750,000	837,686		(20,922)			8.300	4.842	MS	16,254	62,250	04/01/2004	09/27/2013
136385	AD	3	A		2FE	25,087,750	106.836	26,709,009	25,000,000	27,089,663	2,425,189	(395,237)			5.450	5.377	AO	340,625	1,362,500	12/06/2006	10/01/2012
13591Z	BY	5	C		1FE	1,016,140	107.069	1,070,690	1,000,000	1,008,107		(1,771)			4.950	4.725	JJ	21,725	49,500	01/11/2005	01/23/2014
136375	BD	3	A		1FE	14,697,400	115.360	16,150,372	14,000,000	14,649,599		(19,474)			6.900	6.493	JJ	445,433	966,000	02/27/2007	07/15/2028
136385	AH	4	A		2FE	25,542,000	108.529	27,132,175	25,000,000	25,401,767		(48,698)			6.000	5.704	FA	566,667	1,500,000	12/11/2006	08/15/2016
136385	AL	5	A		2FE	29,338,760	103.494	30,530,642	29,500,000	29,343,967		1,974			6.250	6.290	MS	542,882	1,843,750	03/13/2007	03/15/2038
13874T	AA	0		14	6FE	11,366	14.875	17,106	115,000	11,480		121	103,671		9.250	11.080	FA		5,319	07/12/2007	08/01/2015
125094	AB	8	A		1	12,496,000	97.581	12,197,625	12,500,000	12,496,075		75			3.000	3.007	MN	37,500		11/20/2009	11/25/2014
15135U	AA	7	A		2FE	1,535,620	102.614	1,539,214	1,500,000	1,534,090		(1,530)			4.500	3.965	MS	19,313		10/05/2009	09/15/2014
15135U	AC	3	A		2FE	13,614,185	104.307	14,034,453	13,455,000	13,611,348		(2,837)			5.700	5.546	AO	219,429		10/02/2009	10/15/2019
15135U	AE	9	A		2FE	14,943,000	109.005	16,350,810	15,000,000	14,943,170		170			6.750	6.778	MN	289,688		09/15/2009	11/15/2039
29290Z	AD	2	C		1FE	512,000	108.065	540,325	500,000	506,543		(1,204)			5.160	4.848	MS	6,952	25,781	01/06/2005	09/24/2014
292505	AF	1	A		2FE	255,893	107.546	268,866	250,000	255,044		(495)			5.900	5.580	JD	1,229	14,750	03/27/2008	12/01/2017
292506	AA	0	A		2FE	4,463,230	109.170	4,530,547	4,150,000	4,457,507		(4,625)			5.800	3.945	MN	40,117	58,000	12/04/2009	05/01/2014
655422	AQ	6	A		2FE	15,453,400	107.276	16,091,340	15,000,000	15,080,646		(66,538)			8.375	7.864	FA	474,583	1,256,250	02/28/2003	02/15/2011
655422	AS	2	A		2FE	2,039,400	107.893	2,157,854	2,000,000	2,014,799		(5,163)			7.250	6.926	JJ	66,861	145,000	06/16/2004	07/15/2012
448055	AE	3	A		2FE	2,154,100	109.005	2,180,100	2,000,000	2,146,730		(7,370)			5.900	4.080	JD	5,244		09/29/2009	06/15/2014
448055	AF	0	A		2FE	6,107,616	115.560	6,240,235	5,400,000	6,088,929		(18,687)			7.250	5.561	JD	17,400	232,725	08/17/2009	12/15/2019
453258	AP	0	A		2FE	31,017,220	100.096	26,024,960	26,000,000	30,592,853		(95,979)			7.200	5.791	MS	551,200	1,872,000	01/21/2005	09/15/2032
C60191	AH	3	A	13	1FE	20,250,000	48.875	12,218,750	25,000,000	20,299,725		22,456			0.968	61.929	FA	84,322	663,542	09/30/2004	08/29/2027
65334H	AA	0	A		2FE	2,177,680	114.207	2,284,136	2,000,000	2,176,821		(859)			7.875	7.079	MS	46,375		09/23/2009	03/15/2032
65334H	AC	6	A		2FE	11,713,080	105.438	12,652,509	12,000,000	11,826,306		39,123			5.050	5.468	MN	69,017	606,000	12/06/2006	11/20/2013
65334H	AD	4	A		2FE	292,443	103.461	315,555	305,000	294,332		1,385			5.200	6.015	MS	4,890	14,430	04/13/2009	03/10/2015
669771	AS	6	A		1FE	16,132,780	119.564	18,980,769	15,875,000	16,052,160		(8,539)			7.875	7.752	AO	312,539	1,250,156	10/18/1995	04/01/2023
698900	AG	2	A		2FE	26,165,154	109.437	28,672,573	26,200,000	26,168,854		576			7.200	7.210	MN	314,400	1,886,400	10/31/2001	11/01/2031
71644E	AE	2	A		2FE	29,877,771	115.854	31,964,063	27,590,000	29,503,517		(62,106)			7.875	7.170	JD	96,565	2,172,713	12/19/2002	06/15/2026
71644E	AF	9	A		2FE	28,667,296	107.524	30,380,906	28,255,000	28,610,466		(10,340)			7.000	6.890	MN	252,725	1,977,850	09/23/2002	11/15/2028
725906	AH	4	A		1FE	11,375,448	99.746	10,992,005	11,020,000	11,337,938		(15,756)			6.375	6.151	MS	234,175	702,525	08/26/2003	03/01/2033
725906	AN	1	A		1FE	19,367,694	102.650	19,811,373	19,300,000	19,363,109		(942)			6.450	6.423	AO	262,802	1,244,850	05/24/2004	10/15/2035
73755L	AD	9	A		2FE	21,789,480	98.453	21,659,572	22,000,000	21,797,722		2,997			5.875	5.944	JD	107,708	1,292,500	03/19/2007	12/01/2036
77509N	AF	0	A		2FE	6,148,026	125.726	6,324,033	5,030,000	6,053,519		(18,804)			8.750	6.943	MN	73,354	440,125	05/15/2008	05/01/2032
77531Q	AM	0	A		2FE	8,761,228	116.800	9,460,760	8,100,000	8,630,671		(56,860)			7.500	6.034	MS	178,875	532,500	12/11/2009	03/15/2015
780085	BZ	8	C		1FE	1,014,600	106.291	1,062,910	1,000,000	1,009,811		(1,727)			4.710	4.490	JD	1,178	47,100	02/06/2007	12/22/2014
80102#	AA	3	A		2	16,900,000	102.265	17,282,785	16,900,000	16,900,000					5.100	5.100	JD	4,788	861,900	06/10/2005	06/29/2012
86664R	AB	2	A		1FE	14,959,350	97.588	14,638,205	15,000,000	14,981,470		2,409			7.250	7.275	JD	48,333	1,087,500	12/14/1995	12/15/2015
87425E	AG	8	A		2FE	16,437,470	103.697	17,628,524	17,000,000	16,611,658		60,380			5.125	5.623	MN	871,326	871,250	12/08/2006	05/15/2015
87971M	AC	7	A		2FE	3,480,735	108.260	3,788,028	3,499,000	3,495,784		2,065			8.000	8.067	JD	23,327	279,920	05/23/2001	06/01/2011
884903	AN	5	A		1FE	20,695,200	107.980	21,595,983	20,000,000	20,352,092		(162,087)			6.200	5.268	JJ	609,667	1,240,000	10/22/2007	01/05/2012
891160	FQ	1	C	13	1FE	1,060,590	108.765	1,087,650	1,000,000	1,034,936		(9,231)			5.690	4.574	JD	4,426	56,900	02/02/2007	06/03/2018
892329	AE	3	C		1FE	499,740	104.831	524,155	500,000	499,858		50			5.050	5.061	JJ	10,801	25,250	07/18/2007	07/27/2012
893526	DF	7	A		1FE	6,930,866	97.519	6,782,433	6,955,000	6,932,990		419			5.600	5.624	MS	98,452	389,480	03/22/2004	03/31/2034
89352H	AE	9	A		1FE	8,889,763	117.897	10,483,375	8,892,000	8,889,786		20			7.250	7.252	FA	243,542	651,833	12/05/2008	08/15/2038
893526	BY	8	A		1FE	5,142,632	134.300	5,445,877	4,055,000	4,769,614		(40,669)			9.875	7.493	JJ	200,216	400,431	09/12/1995	01/01/2021
98417E	AA	8	A		2FE	39,146,374	104.958	41,568,616	39,605,000	39,390,344		105,646			5.500	5.807	MN	278,335	2,178,275	08/01/2007	11/16/2011
02343*	AA	0	F		2FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					5.380	5.380	JD	11,956		11/17/2009	12/15/2016

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	F o r e i g n	Bond CHAR			NAIC Designation	Actual Cost												Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
02343* AB	8	AMCOR FINANCE (USA) SERIES B	F	2FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	20,000,000					5.690	5.690	JD		50,578		11/17/2009	12/15/2018
06849U AC	9	BARRICK PD AUSTRALIA FINANCE PTY L	F	2FE	7,141,421	98.884	7,129,522	7,210,000	7,141,435			14			4.950	5.072	JJ		74,353		10/13/2009	01/15/2020
055451 AB	4	BHP BILLITON FINANCE (USA) LTD	F	1FE	4,505,535	108.265	4,871,930	4,500,000	4,503,669		(513)				5.250	5.233	JD		10,500	236,250	01/25/2006	12/15/2015
055450 AE	0	BHP FINANCE (USA) LIMITED	F	1FE	13,347,941	112.570	14,408,979	12,800,000	13,448,734	435,228	(99,473)				6.750	6.220	MN		144,000	864,000	03/21/2003	11/01/2013
055450 AG	5	BHP FINANCE (USA) LIMITED	F	1FE	14,975,835	113.969	16,525,505	14,500,000	14,782,445		(38,494)				7.250	6.881	MS		350,417	1,051,250	03/21/2003	03/01/2016
09951# AE	6	BORAL USA SER A GTD SENIOR NOTES		2	13,400,000	102.375	13,718,250	13,400,000	13,400,000						5.420	5.420	MN		104,907	726,280	04/07/2005	05/09/2015
2027A0 DJ	5	COMMONWEALTH BANK OF AUSTRALIA	F	1FE	5,043,008	99.283	5,034,646	5,071,000	5,043,469		461				5.000	5.071	AO		53,527		10/08/2009	10/15/2019
20557# AB	7	COMPUTERSHARE SER A SR UNSEC NT		1	6,500,000	103.651	6,737,315	6,500,000	6,500,000						4.940	4.940	MS		88,303	321,100	01/28/2005	03/22/2012
30239X AB	3	FBG FINANCE LIMITED	F	2FE	16,298,808	115.031	17,254,620	15,000,000	15,714,774		(86,624)				7.875	6.947	JD		98,438	1,181,250	10/04/2001	06/01/2016
30239X AC	1	FBG FINANCE LTD	F	2FE	3,118,968	103.111	3,024,243	2,933,000	3,117,603		(1,364)				5.125	3.835	JD		6,681		12/10/2009	06/15/2015
350259 AB	3	FOSTERS FINANCE CORPORATION	F	2FE	1,038,360	102.047	1,020,471	1,000,000	1,037,003		(1,357)				4.875	4.011	AO		12,188		10/19/2009	10/01/2014
45326T AA	6	INCITEC PIVOT FINANCE LLC	F	2FE	18,217,672	98.943	18,146,183	18,340,000	18,218,201		529				6.000	6.090	JD		64,190		12/03/2009	12/10/2019
Q6503* AA	9	MURRAY GOULBURN SENIOR NOTES D13	F	2	13,633,620	102.752	14,385,280	14,000,000	13,850,876		24,971				4.980	5.575	AO		141,377	697,200	02/21/2006	10/18/2013
Q7160# AC	3	ORICA FINANCE LTD SENIOR UNSEC	D	3	10,062,289	91.816	11,914,812	10,062,289	11,670,776				2,623,281		4.952	6.638	MN		90,248	476,154	03/23/2005	05/05/2015
73931@ AB	5	POWERCOR AUSTRALIA LLC	F	1Z	6,000,000	100.000	6,000,000	6,000,000	6,000,000						4.900	4.900	MN		40,017		10/15/2009	11/12/2016
767201 AC	0	RIO TINTO FINANCE (USA) LIMITED	F	2FE	4,548,309	109.848	4,514,753	4,110,000	4,544,157		(4,152)				6.500	4.967	JJ		123,186		11/30/2009	07/15/2018
767201 AE	6	RIO TINTO FINANCE (USA) LIMITED	F	2FE	1,297,767	107.904	1,348,796	1,250,000	1,298,761		994				5.875	4.810	JJ		33,863	15,422	10/21/2009	07/15/2013
767201 AH	9	RIO TINTO FINANCE (USA) LIMITED	F	2FE	9,382,894	126.559	12,168,629	9,615,000	9,393,194		10,300				9.000	9.375	MN		144,225	466,328	04/14/2009	05/01/2019
Q8773# AS	5	STOCKLAND FINANCE PTY LTD	F	1	12,600,000	95.460	12,027,960	12,600,000	12,600,000						5.980	5.980	JD		20,930	753,480	06/05/2007	06/21/2018
Q9194# AE	5	TRANSURBAN FINANCE COMPANY PTY LTD	F	1	10,000,000	103.606	10,360,600	10,000,000	10,000,000						5.040	5.040	FA		197,400	504,000	05/26/2005	08/10/2015
91055@ AB	7	UNITED GROUP INVESTMENT PARTNERSHI		2	1,000,000	102.612	1,026,120	1,000,000	1,000,000						6.230	6.230	MS		15,921	62,300	08/10/2006	09/29/2018
91055@ AC	5	UNITED GROUP USA INC		2	2,000,000	107.596	2,151,920	2,000,000	2,000,000						6.910	6.910	JD		2,687	138,200	05/22/2008	06/24/2018
919152 AH	1	VALHALLA-NATIONAL AUSTRALIA BANK P	F	1	1,397,509	12.730	891,114	7,000,000	3,200,907		274,468						9.169	MAT			10/02/2000	10/25/2016
96008Y AB	1	WESTFIELD HOLDINGS LIMITED	F	1FE	16,224,325	102.985	16,735,069	16,250,000	18,309,947	2,142,665	(66,768)				5.125	5.145	MN		106,415	832,813	10/26/2004	11/15/2014
961214 BJ	1	WESTPAC BANKING CORP	F	1FE	2,997,480	99.663	2,989,878	3,000,000	2,997,575		95				2.250	2.279	MN		7,875		11/16/2009	11/19/2012
Q9749# AA	3	WESTRAC PTY LTD 06-A	F	2	15,000,000	104.518	15,677,700	15,000,000	15,000,000						6.100	6.100	FA		325,333	915,000	07/31/2006	08/23/2013
980236 AC	7	WOODSIDE FINANCE LTD	F	2FE	4,971,650	105.870	5,293,515	5,000,000	4,994,169		3,381				6.700	6.779	FA		139,583	335,000	07/25/2001	08/01/2011
980888 AA	9	WOOLWORTHS LIMITED	F	1FE	7,793,058	104.861	8,179,127	7,800,000	7,795,465		637				5.550	5.562	MN		55,315	432,900	11/16/2005	11/15/2015
980888 A#	8	WOOLWORTHS LTD SR UNSEC NT	F	1FE	17,000,000	101.944	17,330,480	17,000,000	17,000,000						5.160	5.160	AO		158,383	877,200	02/24/2005	04/26/2017
980888 A@	0	WOOLWORTHS LTD SR UNSEC NT	F	1FE	3,500,000	104.049	3,641,715	3,500,000	3,500,000						5.060	5.060	AO		31,976	177,100	02/24/2005	04/26/2015
980888 B*	1	WOOLWORTHS LTD SR UNSEC NT	F	1FE	8,000,000	99.654	7,972,320	8,000,000	8,000,000						5.410	5.410	AO		78,144	432,800	02/24/2005	04/26/2020
344775 AC	5	FOOD LION INC		2FE	4,573,900	109.509	5,475,444	5,000,000	4,629,956		8,807				8.050	8.894	AO		84,972	402,500	04/19/2001	04/15/2027
B7894* AA	0	SILFIN NV SERIES A	F	1Z	10,000,000	100.000	10,000,000	10,000,000	10,000,000						4.920	4.920	JD		20,500		12/04/2009	12/16/2016
45820E AU	6	INTELSAT (BERMUDA) LTD	F	1	166,688	98.500	147,750	150,000	161,482		(2,139)				9.250	7.285	JD		617	13,875	06/01/2007	06/15/2016
947074 AH	3	WEATHERFORD INTERNATIONAL INC	F	2FE	20,534,800	107.023	21,404,520	20,000,000	20,327,665		(122,010)				5.950	5.228	JD		52,889	1,190,000	04/03/2008	06/15/2012
71645W AP	6	PETROBRAS INTERNATIONAL FINANCE CO	F	1	2,412,279	101.729	2,477,094	2,435,000	2,412,551		272				5.750	5.874	JJ		23,724		10/28/2009	01/20/2020
71645W AQ	4	PETROBRAS INTERNATIONAL FINANCE CO	F	1	4,203,458	102.760	4,382,710	4,265,000	4,203,560		102				6.875	6.992	JJ		49,684		10/28/2009	01/20/2040
06849A AB	5	ABX FINANCING COMPANY		1FE	4,980,465	99.538	4,976,886	5,000,000	4,980,498		34				6.350	6.380	AO		67,028		11/06/2006	10/15/20

SCHEDULE D - PART 1

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

E10.27

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	Maturity	
35177P	AL	1	FRANCE TELECOM.....	F	3	1FE	24,131,128	133.081	29,277,908	22,000,000	23,955,023	(38,790)			8.500	8.611	MS	623,333	1,870,000	01/02/2003	03/01/2031	
505861	AA	2	LAFARGE S.A.....	F		2FE	20,527,600	104.208	20,841,660	20,000,000	20,187,777	(113,910)			6.150	5.503	JJ	567,167	1,230,000	10/31/2006	07/15/2011	
89152U	AA	0	TOTAL CAPITAL SA.....	F		1FE	2,986,830	98.605	2,958,147	3,000,000	2,987,328	498			3.125	3.206	MS	23,177		09/25/2009	10/02/2015	
922501	AA	9	VEGA CONTAINER VESSEL VCV_06-1 PLC.	F	2	3FE	20,686,158	90.000	18,617,542	20,686,158	20,686,158				5.562	5.562	FMAN.	162,997	1,124,415	02/03/2006	02/10/2018	
072732	AA	8	BAYER CORPORATION.....	F		1FE	16,682,333	108.023	16,441,054	15,220,000	16,025,130	(114,117)			7.125	6.022	AO	271,106	1,084,425	03/12/2003	10/01/2015	
23383F	BU	8	DAIMLERCHRYSLER NA HLDG.	F		2FE	13,975,080	105.041	14,705,768	14,000,000	13,990,708	5,108			5.750	5.791	MS	252,681	805,000	09/25/2006	09/08/2011	
2515E0	AA	7	DEUTSCHE BANK FINANCIAL LLC.	F		1FE	1,982,040	104.302	2,086,038	2,000,000	1,990,875	1,500			5.375	5.478	FA	38,819	107,500	02/19/2003	03/02/2015	
D1769@	AA	1	DEUTSCHE BOERSE AG.....	F			10,000,000	100.649	10,064,900	10,000,000	10,000,000				5.520	5.520	JD	29,133	552,000	05/23/2008	06/12/2015	
25156P	AL	7	DEUTSCHE TELEKOM INTERNATIONAL FIN.	F		2FE	299,955	111.958	335,874	300,000	299,960	3			6.750	6.752	FA	7,369	20,363	08/12/2008	08/20/2018	
D23007	AA	1	DRESDNER BANK AG/LONDON.....	D	3	1FE	3,665,816	117.649	3,529,485	3,585,150	4,381,161	(4,844)		135,706	1.866	2.774	MS	28,334	173,761	02/08/2006	02/26/2021	
268789	AB	0	E.ON INTERNATIONAL FINANCE B.V.	F		1FE	10,568,686	113.709	11,368,636	9,998,000	10,564,865	(3,821)			6.650	6.221	AO	112,658	332,434	06/18/2009	04/30/2038	
500769	DJ	0	KREDITANSTALT FUER WIEDERAUFBA.	F			4,985,150	105.672	5,283,620	5,000,000	4,985,780	630			4.875	4.913	JD	9,479	121,875	06/09/2009	06/17/2019	
826200	AB	3	SIEMENS FINANCIERINGSMAATCHAPPIJ N.	F		1FE	1,078,820	106.082	1,060,825	1,000,000	1,072,353	(6,467)			5.500	2.004	FA	20,625		10/16/2009	02/16/2012	
826200	AD	9	SIEMENS FINANCIERINGSMAATSCHAPPIJ.	F		1FE	50,933,263	105.946	54,334,252	51,285,000	50,941,844	10,794			6.125	6.187	FA	1,272,353	3,141,206	07/12/2007	08/17/2026	
1912EQ	AC	6	COCA-COLA HBC FINANCE BV.....	F		1FE	366,301	107.076	401,534	375,000	368,767	1,462			5.125	5.629	MS	5,552	19,219	11/25/2008	09/17/2013	
44841S	AC	3	HUTCHISON WHAMPOA INTERNATIONAL LI.	F		1FE	27,807,600	111.551	30,676,415	27,500,000	27,790,063	(5,250)			7.450	7.364	MN	210,566	2,048,750	02/03/2006	11/24/2033	
G2978#	AE	3	ELECTRICITY SUPPLY BOARD SERIES E.	F			20,000,000	103.449	20,689,800	20,000,000	20,000,000				6.050	6.049	JD	53,778		11/20/2003	12/15/2023	
BHM0HM	NL	0	KERRY GROUP FINANCIAL SERVICES.			2Z	10,000,000	100.000	10,000,000	10,000,000	10,000,000						4.370				12/01/2009	01/20/2017
G5241#	AC	1	KERRY GROUP FINANCIAL SERVICES.			2	5,000,000	101.129	5,056,450	5,000,000	5,000,000				5.140	5.139	AO	43,547	257,000	03/28/2003	04/30/2015	
87927V	AT	5	TELECOM ITALIA CAPITAL.....	F	3	2FE	13,532,940	99.583	13,443,746	13,500,000	13,511,526	(7,357)			0.894	5.921	JAJO	24,810	332,337	11/09/2006	07/18/2011	
50065A	AA	2	KOREA SOUTHERN POWER CO LTD.....	F		1	1,394,540	101.893	1,426,503	1,400,000	1,396,238	1,015			5.375	5.465	AO	15,259	75,250	04/11/2008	04/18/2013	
03938L	AF	1	ARCELORMITTAL.....	F		2FE	8,199,120	103.184	8,254,688	8,000,000	8,198,244	(876)			6.125	5.749	JD	40,833		12/09/2009	06/01/2018	
03938L	AP	9	ARCELORMITTAL.....	F		2FE	16,184,340	105.291	17,899,538	17,000,000	16,186,108	1,768			7.000	7.400	AO	274,361		10/01/2009	10/15/2039	
29268B	AC	5	ENEL FIN INTL.....	F		1FE	20,867,640	110.568	22,113,580	20,000,000	20,861,620	(6,020)			6.800	6.463	MS	400,444	680,000	06/12/2009	09/15/2037	
29268B	AD	3	ENEL FINANCE INTERNATIONAL SA.....	F		1FE	1,876,501	101.218	1,899,856	1,877,000	1,876,521	21			3.875	3.881	AO	16,971		10/02/2009	10/07/2014	
29268B	AE	1	ENEL FINANCE INTERNATIONAL SA.....	F		1FE	14,934,000	100.618	15,092,640	15,000,000	14,935,195	1,195			5.125	5.182	AO	179,375		09/30/2009	10/07/2019	
43474T	AA	1	HOLCIM US FINANCE.....	F		2FE	1,973,480	104.089	2,081,782	2,000,000	1,973,957	477			6.000	6.155	JD	333	30,333	09/24/2009	12/30/2019	
81775#	AB	5	SES GLOBAL-AMERICAS HOLDING GP.....		2		10,000,000	105.091	10,509,100	10,000,000	10,000,000				5.830	5.830	MS	147,369	583,000	07/24/2003	09/30/2015	
90466G	AC	6	UNICREDITO LUXEMBOURG FINANCE SA.	F		1FE	9,992,600	97.961	9,796,132	10,000,000	9,993,858	599			6.000	6.021	AO	101,667	600,000	10/24/2007	10/31/2017	
716743	AD	1	PETRONAS CAP LTD.....	F			4,269,927	100.047	4,302,012	4,300,000	4,270,819	892			5.250	5.341	FA	87,165		08/06/2009	08/12/2019	
02364W	AQ	8	AMERICA MOVIL SAB DE CV.....	F		1FE	2,350,875	97.778	2,346,667	2,400,000	2,351,433	558			5.000	5.267	AO	25,000		11/10/2009	10/16/2019	
40051V	AA	3	GRUPO SENDA AUTOTRANSORTE SA DE C.	F	14	4FE	421,698	81.000	765,450	945,000	441,268	18,878	441,796		10.500	17.773	AO	24,255	129,938	11/17/2008	10/03/2015	
40049J	AY	3	GRUPO TELEvisa SAB.....	F		2FE	11,405,762	98.893	11,460,652	11,589,000	11,405,915	153			6.625	6.749	JJ	66,114		12/08/2009	01/15/2040	
706448	BK	2	PEMEX FINANCE LTD.....	F	2	1	108,205	103.000	103,000	100,000	102,190	(1,692)			9.030	6.509	FMAN.	1,154	7,675	08/23/2007	02/15/2011	
00868P	AA	3	AHOLD LEASE USA.....	F	3	2FE	4,735,564	111.375	5,450,223	4,893,578	4,763,276	3,985			8.620	8.944	JJ	209,741	480,647	01/26/2001	01/02/2025	
N2272#	AA	6	CORIO NV.....	F		1	15,000,000	97.610	14,641,500	15,000,000	15,000,000				5.130	5.130	FA	271,463	769,500	07/02/2004	08/24/2011	
N2962#	AA	1	ENECO HOLDING NV.....	D		1	21,045,598	149.786	23,965,834	21,045,598	22,956,000			715,200	4.620	4.620	MS	273,980	1,032,496	02/20/2007	03/28/2014	
780641	AH	9	KONINKLIJKE KPN NV.....	F		2FE	15,636,130	125.298	19,421,128	15,500,000	15,649,598	(870)			8.375	8.300	AO	324,531	1,193,438	06/11/2009	10/01/2030	
718337	AB	4	KONINKLIJKE PHILIPS ELECTRONICS NV.	F		1FE	3,862,470	110.800	3,628,713	3,275,000	3,775,001	(20,042)			7.125	5.627	MN	29,816	233,344	02/23/2005	05/15/2025	
N4281@	BA	2	KONINKLIJKE VOPAK NV.....	F	3	2	26,000,000	83.435	21,693,100	26,000,000	26,000,000				0.923	5.431	MJSD.	8,670	425,207	04/17/2007	06/19/2015	
674627	A*	5	OCE NV.....	F	3	3	10,000,000	103.714	10,371,400	10,000,000	10,000,000				8.180	6.180						

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

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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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
656531	AJ	9	STATOILHYDRO ASA	F	1FE	25,634,609	116.820	27,236,513	23,315,000	25,573,124	(60,362)				7.150	6.271	JJ	768,683	1,667,023	12/19/2008	01/15/2029	
656531	AM	2	STATOILHYDRO ASA	F	1FE	5,148,550	117.864	5,893,180	5,000,000	5,125,594	(3,500)				7.250	7.000	MS	98,681	362,500	08/29/2001	09/23/2027	
85771S	AC	0	STATOILHYDRO ASA	F	1FE	733,883	99.538	731,605	735,000	733,927	44				2.900	2.933	AO	4,500		10/07/2009	10/15/2014	
984851	AC	9	YARA INTERNATIONAL ASA	F	2FE	26,353,819	114.177	27,659,427	24,225,000	26,307,427	(46,392)				7.875	6.652	JD	105,984	953,859	09/30/2009	06/11/2019	
26835P	AA	8	EDP FINANCE BV	F	1FE	1,079,840	107.722	1,077,216	1,000,000	1,075,351	(4,489)				5.375	2.601	MN	8,809	26,875	10/23/2009	11/02/2012	
26835P	AC	4	EDP FINANCE BV	F	1FE	17,967,269	99.130	17,925,732	18,083,000	17,969,584	2,315				4.900	4.982	AO	226,439		09/22/2009	10/01/2019	
75405T	AA	7	RAS LAFFAN LIQUEFIED NATURAL GAS C	F	2	9,830,660	99.035	9,903,533	10,000,000	9,874,733	17,717				5.298	5.656	MS	133,922	529,800	01/30/2006	09/30/2020	
75405U	AA	4	RAS LAFFAN LIQUEFIED NATURAL GAS C	F	2	25,457,711	99.761	26,935,470	27,000,000	25,594,959	54,309				5.838	6.407	MS	398,444	1,576,260	05/31/2006	09/30/2027	
87973P	AA	2	TEMASEK FINANCIAL I LTD	F	1	9,977,500	97.857	9,785,680	10,000,000	9,977,829	329				4.300	4.328	AO	77,639		10/19/2009	10/25/2019	
87973P	AB	0	TEMASEK FINANCIAL I LTD	F	1	20,223,702	96.234	19,652,805	20,422,000	20,223,987	284				5.375	5.441	MN	115,866		11/16/2009	11/23/2039	
055654	AB	3	BSCH ISSUANCES	F	1FE	21,654	104.826	20,965	20,000	20,325	(444)				7.625	5.229	MS	453	1,525	10/30/2006	09/14/2010	
39843#	AB	1	GRIFOLS INC SENIOR NOTES	F	2Z	3,000,000	106.842	3,205,260	3,000,000	3,000,000					6.940	6.940	AO	48,580		09/21/2009	10/07/2019	
39843#	AE	5	GRIFOLS INC SENIOR NOTES	F	2Z	7,000,000	107.187	7,503,090	7,000,000	7,000,000					7.140	7.140	AO	116,620		09/21/2009	10/07/2021	
N4345#	AA	5	IBERDROLA INTL B.V. GTD SER A	F	1	11,933,400	104.765	12,571,800	12,000,000	11,973,355	15,231				5.140	5.283	FA	226,160	616,800	02/27/2007	08/19/2011	
N45786	FR	1	INTERNATIONAL ENDESA BV	D	1FE	12,423,633	174.431	13,954,474	12,423,633	12,918,800				1,416,800	6.125	6.819	JUL	390,219	802,032	04/07/2003	07/05/2012	
N4577#	AB	2	INTL ENDESA BV GTD SR NOTE SER B	F	1	10,000,000	106.318	10,631,800	10,000,000	10,000,000					5.230	5.230	MS	162,711	523,000	07/07/2004	09/09/2012	
E756AA	AB	4	MINICENTRALES DOS SCOM PA	D	2	15,276,160	91.883	17,593,172	23,311,001	17,478,778	(98,991)		10,540,774	(963,863)	4.810	3.930	APR	961,679	1,227,283	08/18/2005	11/29/2034	
N7338@	AC	5	RED ELECTRICA GTD SNR SER C	F	1	17,000,000	94.503	16,065,510	17,000,000	17,000,000					5.310	5.310	AO	180,540	902,700	09/22/2005	10/19/2025	
87938W	AB	9	TELEFONICA EMISIONES SAU	F	1FE	10,478,900	110.993	11,099,320	10,000,000	10,364,202	(45,328)				6.421	5.738	JD	19,620	642,100	05/02/2007	06/20/2016	
879385	AC	6	TELEFONICA EUROPE BV	F	1FE	1,916,193	104.611	2,011,666	1,923,000	1,922,332	890				7.750	7.799	MS	43,882	149,033	09/14/2000	09/15/2010	
879385	AD	4	TELEFONICA EUROPE BV	F	1FE	5,093,850	124.504	6,225,205	5,000,000	5,083,982	(1,539)				8.250	8.081	MS	121,458	412,500	07/11/2001	09/15/2030	
219868	BL	9	CORPORACION ANDINA DE FOMENTO SA	F	1	287,910	101.770	356,193	350,000	293,138	5,228				5.750	8.912	JJ	9,448	10,063	05/21/2009	01/12/2017	
65557C	AA	1	NORDEA BANK AB	F	1FE	1,997,100	98.604	1,972,074	2,000,000	1,997,171	71				3.700	3.732	MN	9,867		11/05/2009	11/13/2014	
W9801L	CS	7	VATTENFALL TREASURY AB	D	1FE	27,734,506	153.639	33,800,529	27,734,506	31,564,500				983,400	5.375	5.563	APR	1,148,105	1,568,882	10/18/2004	04/29/2024	
22541H	CC	4	CREDIT SUISSE (NY BRANCH)	F	1FE	31,147,188	104.634	32,698,063	31,250,000	31,162,053	8,176				6.000	6.044	FA	708,333	1,875,000	02/13/2008	02/15/2018	
L4804#	AA	1	HOLCIM US FINANCE SA RL & CIE SCS	F	2	20,000,000	106.210	21,242,000	20,000,000	20,000,000					5.960	5.960	FA	407,267	1,192,000	08/04/2006	08/30/2013	
66989H	AA	6	NOVARTIS CAPITAL CORP	F	1FE	4,994,850	105.118	5,255,885	5,000,000	4,995,694	844				4.125	4.148	FA	80,781	103,125	02/04/2009	02/10/2014	
66989G	AA	8	NOVARTIS SECURITIES INVESTMENT LTD	F	1FE	4,991,100	105.053	5,252,630	5,000,000	4,991,724	624				5.125	5.148	FA	100,365	128,125	02/04/2009	02/10/2019	
771196	AS	1	ROCHE HOLDINGS INC	F	1FE	21,367,408	109.885	22,273,710	20,270,000	21,321,123	(46,285)				6.000	5.278	MS	405,400	628,370	06/18/2009	03/01/2019	
771196	AU	6	ROCHE HOLDINGS INC	F	1FE	16,399,125	120.986	20,395,820	16,858,000	16,402,981	3,856				7.000	7.223	MS	393,353	609,698	02/18/2009	03/01/2039	
98876X	AA	0	ZFS FINANCE USA TRUST I	F	13	42,453,600	90.250	37,905,000	42,000,000	42,131,519	(130,225)				6.150	5.807	JD	114,800	2,583,000	05/24/2007	12/15/2065	
034863	AA	8	ANGLO AMERICAN CAPITAL PLC	F	2FE	7,330,916	119.994	8,387,567	6,990,000	7,321,089	(9,826)				9.375	5.008	AO	151,086	233,906	11/06/2009	04/08/2014	
G0646#	AB	5	ASSOCIATED BRITISH FOODS PLC	F	2	5,000,000	111.091	5,554,550	5,000,000	5,000,000					6.700	6.520	MS	107,944	167,500	02/06/2009	03/05/2014	
046353	AD	0	ASTRAZENECA PLC	F	1FE	78,224,430	112.629	84,471,975	75,000,000	78,178,156	(48,565)				6.450	6.152	MS	1,424,375	4,837,500	12/22/2008	09/15/2037	
G0682#	AC	8	AVIS EUROPE PLC SR UNSEC NT	F	3	10,000,000	86.000	8,600,000	10,000,000	10,338,012	434,215				5.660	5.660	JD	34,589	566,000	04/30/2004	06/09/2011	
05565Q	BF	4	BP CAPITAL MARKETS PLC	F	1FE	353,392	108.923	381,230	350,000	352,697	(620)				5.250	5.027	MN	2,756	18,375	11/12/2008	11/07/2013	
05565Q	BJ	6	BP CAPITAL MARKETS PLC	F	1FE	4,986,600	101.986	5,099,278	5,000,000	4,987,374	774				4.750	4.784	MS	73,229	118,750	03/05/2009	03/10/2019	
11041R	AL	2	BRITISH AEROSPACE FINANCE INC	F	2FE	27,126,295	108.264	28,906,515	26,700,000	27,058,862	(10,100)				7.500	7.363	JJ	1,001,250	2,002,500	06/08/2001	07/01/2027	
111021	AE	1	BRITISH TELECOMMUNICATIONS PUBLIC	F	2	51,738,714	127.422	57,976,828	45,500,000	50,975,309	(104,530)				9.625	7.760	JD	194,639	4,265,625	03/21/2003	12/15/2030	
BHM0H4																						

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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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CUSIP	Identification	Description	Code	F	o	r	e					i	g										n	Bond	CHAR	NAIC	Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
G5161*	AC 1	JOHNSTON PRESS PLC.....		F																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								

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

1		2	Codes			6	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	Foreign	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
004421	HQ	9	ACE_04-HE3		3	12*	4,748,671	72,979	3,465,554	4,748,671					1.161	1.161	MON..	613	53,195	10/26/2004	11/25/2034
004406	AA	2	ACE_06-GP1		3	32*	7,654,980	74,931	5,735,953	7,654,980					0.361	0.361	MON..	307	35,893	05/22/2006	02/25/2031
00252F	CU	3	AMIT_05-4		3	12*	7,000,000	80,588	5,641,147	7,000,000					0.721	0.721	MON..	561	59,856	08/19/2005	10/25/2035
03072S	DB	8	AMSL_02-AR1		3	12*	2,138,621	60,965	1,332,761	2,186,101		4,670			1.296	2.245	MON..	315	31,163	11/25/2002	09/25/2032
03072S	XY	6	AMSL_05-R1		3	12*	21,000,000	63,475	13,329,708	21,000,000					0.681	0.681	MON..	1,590	171,004	04/26/2005	03/25/2035
031733	AF	5	ARC_04-1		3	12*	17,832,585	72,708	12,965,663	17,832,585					0.901	0.901	MON..	1,786	184,137	09/23/2004	10/25/2034
07324Q	CU	8	BAYV_03-AA		3	12*	178,645	92,243	169,338	183,579		439			4.910	5.900	MON..	751	9,398	11/16/2006	02/01/2033
07325D	AH	7	BAYV_06-C		3	12*	3,797,776	89,620	3,403,575	3,797,776					0.461	0.461	MON..	195	21,953	11/13/2006	11/28/2036
07384Y	GY	6	BSABS_03-1		3	12*	358,892	81,637	358,892	358,892					0.981	0.981	MON..	39	3,916	02/14/2003	11/25/2042
07384Y	HA	7	BSABS_03-1		3	12*	730,013	58,270	425,379	730,013					1.331	1.331	MON..	108	10,782	02/20/2003	11/25/2042
07384Y	JQ	0	BSABS_03-2		3	12*	5,179,000	68,129	3,528,403	5,179,000					0.981	0.981	MON..	565	58,012	06/18/2003	03/25/2043
07387B	CL	5	BSCMS_05-T20		3	1FE	249,688	98,140	245,350	249,750		36			5.149	5.169	MON..	1,073	13,030	04/07/2008	10/01/2042
12506Y	BZ	1	CDCMC_03-HE4		3	12*	119,351	64,606	77,107	119,351					0.781	1.331	MON..	10	1,487	10/23/2003	03/25/2034
17307G	JF	6	CMLTI_04-OPT1		3	12*	405,248	74,704	302,735	405,248					0.641	0.641	MON..	29	3,135	08/26/2004	10/25/2034
17307G	JJ	8	CMLTI_04-OPT1		3	12*	26,210,708	71,228	18,678,092	26,223,000					0.841	0.841	MON..	2,451	256,307	08/26/2004	10/25/2034
17307G	NR	5	CMLTI_05-OPT1		3	12*	7,242,046	81,585	5,908,418	7,242,046					0.651	0.651	MON..	524	56,757	02/02/2005	02/25/2035
17307G	NS	3	CMLTI_05-OPT1		3	22*	8,000,000	59,716	4,777,282	8,000,000					0.671	0.671	MON..	597	64,329	02/02/2005	02/25/2035
17307G	UR	7	CMLTI_05-OPT4		3	12*	7,850,000	70,273	5,516,416	7,850,000					0.641	0.641	MON..	559	60,722	08/05/2005	07/25/2035
17307G	US	5	CMLTI_05-OPT4		3	12*	6,850,000	63,498	4,349,588	6,850,000					0.661	0.661	MON..	503	54,383	08/05/2005	07/25/2035
20847T	BA	8	CNFHE_01-C		3	12*	994,227	62,874	710,352	1,129,804					1.383	1.383	MON..	738	17,873	12/04/2002	08/15/2033
17312H	AF	6	CRMSI_07-2		3	12*	5,009,900	89,361	4,477,011	5,010,000		7			6.265	6.265	MON..	26,156	313,876	06/20/2007	06/01/2037
22540V	NA	0	CSFB_02-HE11		3	22*	1,063,374	62,225	661,687	1,063,374					1.551	1.551	MON..	183	17,769	04/18/2002	10/25/2032
22540V	2L	5	CSFB_02-HE16		3	32*	4,765,879	66,284	3,159,024	4,765,879					1.111	1.111	MON..	588	80,107	05/15/2002	10/25/2032
126671	ZE	9	CWL_03-SD2		3	12*	752,252	81,711	613,581	750,919		(81)			1.671	1.643	MON..	139	10,494	01/08/2004	09/25/2032
126673	SD	5	CWL_04-SD4		3	12*	2,067,218	79,148	1,636,153	2,067,218					0.681	0.681	MON..	156	16,674	12/16/2004	12/25/2034
126670	DA	3	CWL_05-11		34	12*	25,087,631	67,248	17,820,826	26,500,000		185,460	617,369		0.701	1.517	MON..	2,065	221,193	07/31/2007	02/25/2036
294751	BP	6	EQABS_02-5		3	12*	2,543,639	75,407	1,918,074	2,543,639					5.803	5.803	MON..	12,301	139,458	10/18/2002	11/01/2032
35729P	JC	5	FHLT_05-1		3	12*	10,856,706	95,777	10,398,247	10,856,706					0.711	0.711	MON..	858	89,183	02/25/2005	06/25/2035
35729P	HL	7	FHLT_05-A		3	12*	1,506,798	96,836	1,459,123	1,506,798					0.661	0.661	MON..	111	8,482	02/03/2005	01/25/2035
35729P	HM	5	FHLT_05-A		3	12*	15,000,000	71,739	10,760,840	15,000,000					0.691	0.691	MON..	1,152	123,675	02/03/2005	01/25/2035
36242D	2A	0	GSAMP_05-AHL		3	12*	4,100,000	71,687	2,939,171	4,100,000					0.661	0.661	MON..	301	32,511	04/27/2005	04/25/2035
43708A	AE	6	HEAT_03-7		3	12*	22,599,647	70,018	15,745,118	22,487,211					1.206	1.206	MON..	3,014	301,052	03/23/2005	03/25/2034
43708A	DA	1	HEAT_04-4		3	22*	19,552,559	69,012	13,457,418	19,500,000					1.131	1.131	MON..	2,451	213,633	01/04/2005	10/25/2034
43708A	GS	9	HEAT_04-8		3	22*	16,000,000	62,811	10,049,760	16,000,000					0.841	0.841	MON..	1,496	156,386	11/10/2004	03/25/2035
43708A	NC	6	HEAT_05-6		3	12*	6,500,000	52,006	3,380,371	6,500,000					0.701	0.701	MON..	506	54,255	07/28/2005	12/25/2035
441917	AZ	4	HFCHC_04-1		3	12*	8,131,839	87,398	7,107,061	8,131,839					0.583	0.583	MON..	1,449	57,540	07/22/2004	09/20/2033
43739E	AP	2	HMBT_05-1		3	22*	17,164,952	67,670	11,615,552	17,164,952					0.481	0.481	MON..	918	103,596	02/15/2005	03/25/2035
449670	BB	3	IMCHE_96-2		3	32*	227,939	99,741	219,164	224,340		(339)			7.950	6.688	MON..	1,456	17,385	04/17/2002	07/01/2026
45670A	AA	9	INDX_07-FLX3		3	12*	21,776,326	50,016	10,891,752	21,776,326					0.471	0.471	MON..	1,140	130,005	04/25/2007	06/25/2037
464187	AF	0	IRVHE_02-A		3	12*	1,373,405	69,892	960,164	1,373,784					7.000	7.000	MON..	8,014	93,598	05/21/2002	05/01/2032
542514	NB	6	LBMLT_05-WL2		3	12*	8,000,000	67,785	5,422,768	8,000,000					0.701	0.701	MON..	623	66,775	08/05/2005	08/25/2035
57643L	BG	0	MABS_03-OPT2		3	12*	3,883,919	94,213	3,659,166	3,883,919					2.931	2.931	MON..	1,265	119,217	05/20/2003	05/25/2033
57643L	CH	7	MABS_04-OPT1		3	12*	12,036,000	65,647	7,901,328	12,036,000					0.751	0.751	MON..	1,005	106,598	02/20/2004	02/25/2034
589929	A8	1	MLMI_02-HE1		3	32*	1,504,763	38,864	587,484	1,511,623					1.881	1.881	MON..	316	30,274	11/22/2002	05/25/2032
61744C	FA	9	MSAC_04-HE6		3	12*	197,267	69,390	136,884	197,267					0.571	0.571	MON..	13	1,384	07/30/2004	08/25/2034
61744C	JU	1	MSAC_04-HE9		3	22*	15,000,000	63,391	9,508,650	15,000,000					0.851	0.851	MON..	1,419	148,141	11/10/2004	11/25/2034
61744C	FP	6	MSAC_04-NC7		3	12*	12,940,709	67,969	8,802,304	12,950,564					0.801	0.801	MON..	1,153	121,252	08/05/2004	07/25/2034
61744C	DZ	6	MSAC_04-SD2		3	12*	3,489,769	80,030	2,792,870	3,489,769					0.681	0.681	MON..	264	28,898	05/28/2004	04/25/2034
61744C	GN	0	MSAC_04-SD3		3	12*	3,500,283	82,446	2,885,832	3,500,283					0.691	0.691	MON..	269	28,274	09/24/2004	06/25/2034
61744C	KP	0	MSAC_05-HE1		3	12*	8,690,000	59,661	5,184,497	8,690,000					0.701	0.701	MON..	677	72,535	01/06/2005	12/25/2034
61744C	NB	8	MSAC_05-HE2		3	12*	10,000,000	63,725	6,372,460	10,000,000					0.631	0.631	MON..	701	76,333	03/08/2005	01/25/2035
61744C	LE	4	MSHEL_05-1		3	12*	5,292,656	92,891	4,916,403	5,292,656					0.681	0.681	MON..	401	41,900	01/13/2005	12/25/2034
64352V	KB	6	NCHET_05-1		3	12*	24,757,000	70,396	17,427,930	24,757,000					0.711	0.711	MON..	1,956	209,168	02/15/2005	03/25/2035

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
64352V KU	4	NCHET_05-2	3..12*	.....	.....	.....	3,500,000	43.667	1,528,343	3,500,000	3,500,000	.....	.....	.....	.....	0.681	0.681	MON..	265	28,501	04/13/2005	06/25/2035	
66987X GF	6	NHEL_05-1	3..12*	.....	.....	.....	15,000,000	75.140	11,270,972	15,000,000	15,000,000	.....	.....	.....	.....	0.711	0.711	MON..	1,185	126,733	02/03/2005	06/25/2035	
66987X GE	9	NHEL_05-1	3..12*	.....	.....	.....	7,247,641	89.323	6,473,814	7,247,641	7,247,641	.....	.....	.....	.....	0.681	0.681	MON..	549	55,369	02/03/2005	06/25/2035	
70069F BR	7	PPSI_04-WHQ1	3..12*	.....	.....	.....	24,174,144	85.089	20,463,900	24,050,136	24,140,429	.....	(12,375)	.....	.....	0.861	0.703	MON..	2,301	239,427	07/28/2005	09/25/2034	
70069F EJ	2	PPSI_04-WHQ2	3..12*	.....	.....	.....	19,000,000	73.412	13,948,261	19,000,000	19,000,000	.....	.....	.....	.....	0.861	0.861	MON..	1,818	189,582	11/17/2004	02/25/2035	
70069F DK	0	PPSI_04-WWF1	3..12*	.....	.....	.....	5,000,000	79.469	3,973,430	5,000,000	5,000,000	.....	.....	.....	.....	0.911	0.911	MON..	506	52,439	10/29/2004	12/25/2034	
74160M DK	5	PRIME_04-CL1	22*	.....	.....	.....	2,065,756	92.719	1,866,294	2,012,840	2,057,200	.....	(3,918)	.....	.....	6.000	4.638	MON..	10,064	116,970	01/28/2004	02/01/2034	
759950 AS	7	RAMC_03-1	3..12*	.....	.....	.....	1,260,825	84.903	1,070,483	1,260,825	1,260,825	.....	.....	.....	.....	1.231	1.231	MON..	172	16,601	03/07/2003	06/25/2033	
759950 BD	9	RAMC_03-3	3..12*	.....	.....	.....	1,758,086	79.570	1,398,906	1,758,086	1,758,086	.....	.....	.....	.....	0.731	0.731	MON..	143	15,087	09/19/2003	12/25/2033	
76112B AF	7	RAMP_04-RS8	3..12*	.....	.....	.....	5,592,336	88.738	4,963,303	5,593,215	5,593,215	.....	428	.....	.....	4.980	4.980	MON..	23,212	276,676	08/16/2004	08/01/2034	
76112B RL	6	RAMP_05-EFC1	3..12*	.....	.....	.....	7,500,000	90.301	6,772,553	7,500,000	7,500,000	.....	.....	.....	.....	0.651	0.651	MON..	543	58,686	05/23/2005	05/25/2035	
76112B VQ	0	RAMP_05-EFC2	3..12*	.....	.....	.....	7,608,000	64.322	4,893,619	7,608,000	7,608,000	.....	.....	.....	.....	0.701	0.701	MON..	593	63,323	07/18/2005	07/25/2035	
76112B C4	0	RAMP_05-EFC4	3..12*	.....	.....	.....	13,000,000	78.747	10,237,067	13,000,000	13,000,000	.....	.....	.....	.....	0.641	0.641	MON..	926	100,335	09/19/2005	09/25/2035	
76110W VV	5	RASC_03-KS11	3..42*	.....	.....	.....	5,036,532	62.594	3,152,565	5,036,532	5,036,532	.....	.....	.....	.....	1.116	1.116	MON..	625	62,575	12/11/2003	01/25/2034	
76110W G3	4	RASC_04-KS10	3..12*	.....	.....	.....	19,000,000	52.717	10,016,230	19,000,000	19,000,000	.....	.....	.....	.....	0.831	0.831	MON..	1,755	183,492	10/19/2004	11/25/2034	
76110W 5F	9	RASC_05-AHL2	3..12*	.....	.....	.....	3,659,743	89.947	3,291,830	3,659,743	3,659,743	.....	.....	.....	.....	0.491	0.491	MON..	200	21,806	10/07/2005	10/25/2035	
75406B AD	9	RASC_06-KS2	3..32*	.....	.....	.....	1,000,000	49.445	494,446	1,000,000	1,000,000	.....	.....	.....	.....	0.521	0.521	MON..	58	6,506	02/15/2006	03/25/2036	
86358E CL	8	SAIL_03-BC6	3..12*	.....	.....	.....	4,139,036	69.981	2,876,208	4,109,977	4,109,977	.....	.....	.....	.....	1.356	1.356	MON..	619	60,979	04/18/2005	07/25/2033	
86358E RV	0	SAIL_05-3	3..12*	.....	.....	.....	11,000,000	66.545	7,319,928	11,000,000	11,000,000	.....	.....	.....	.....	0.611	0.611	MON..	747	81,724	03/11/2005	04/25/2035	
86358E SK	3	SAIL_05-4	3..12*	.....	.....	.....	10,000,000	88.054	8,805,410	10,000,000	10,000,000	.....	.....	.....	.....	0.631	0.631	MON..	701	76,333	03/15/2005	05/25/2035	
86359A PY	3	SASC_03-BC2	3..12*	.....	.....	.....	4,786,077	86.479	4,306,472	4,979,790	4,884,537	.....	(2,536)	73,887	.....	1.731	2.507	MON..	958	71,437	03/10/2003	02/25/2033	
805564 PX	3	SAST_04-2	3..12*	.....	.....	.....	20,550,137	86.749	17,493,527	20,165,728	20,270,527	.....	(6,333)	.....	.....	5.230	5.083	MON..	87,889	1,039,197	02/25/2005	08/01/2035	
81879M AB	5	SGMS_05-OPT1	3..12*	.....	.....	.....	3,096,053	96.567	2,989,759	3,096,053	3,096,053	.....	.....	.....	.....	0.491	0.491	MON..	169	18,510	10/14/2005	10/25/2035	
81879M AD	1	SGMS_05-OPT1	3..12*	.....	.....	.....	6,135,000	52.809	3,239,816	6,135,000	6,135,000	.....	.....	.....	.....	0.661	0.661	MON..	451	48,707	10/14/2005	10/25/2035	
83611M PH	5	SVHE_06-OPT3	34..12*	.....	.....	.....	6,618,282	76.750	5,372,500	7,000,000	6,865,725	.....	48,756	101,718	.....	0.401	1.190	MON..	312	37,020	08/16/2007	06/25/2036	
863572 L8	4	WAMU_00-1	3..12*	.....	.....	.....	1,185,525	94.823	1,124,149	1,185,525	1,185,525	.....	.....	.....	.....	1.031	1.031	MON..	136	13,701	03/28/2000	01/25/2040	
86359B MV	8	WFHET_04-1	3..12*	.....	.....	.....	14,853,544	79.791	11,818,508	14,811,886	14,811,891	.....	(1)	.....	.....	0.531	0.531	MON..	874	96,756	10/10/2006	04/25/2034	
94981P AE	0	WFHET_05-2	3..12*	.....	.....	.....	5,504,118	71.418	4,089,400	5,726,000	5,692,923	.....	11,530	.....	.....	0.641	0.846	MON..	408	44,292	07/31/2007	10/25/2035	
3499999 Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities							722,855,526	XXX	526,592,702	724,471,401	723,575,261	723,575,261	0	221,217	792,973	0	XXX	XXX	XXX	256,275	8,480,045	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																							
00764M AW	7	AABST_03-3	3..22*	.....	.....	.....	7,058,935	41.661	2,940,822	7,058,935	7,058,935	.....	.....	.....	.....	2.706	2.706	MON..	2,123	202,282	11/07/2003	01/25/2034	
00764M GG	6	AABST_05-4	3..22*	.....	.....	.....	7,000,000	27.772	1,944,007	7,000,000	7,000,000	.....	.....	.....	.....	0.681	0.681	MON..	530	57,001	08/18/2005	10/25/2035	
00764M GH	4	AABST_05-4	3..12*	.....	.....	.....	5,500,000	23.716	1,304,378	5,500,000	1,304,378	.....	(4,195,622)	.....	.....	0.701	0.701	MON..	429	45,908	08/18/2005	10/25/2035	
00764M HE	0	AABST_05-5	3..12*	.....	.....	.....	7,500,000	19.470	1,460,250	7,500,000	1,460,250	.....	(6,039,750)	.....	.....	0.661	0.661	MON..	551	59,543	10/14/2005	12/25/2035	
00764M HF	7	AABST_05-5	34..62*				7,020,843	22.300	1,784,000	8,000,000	1,784,000		(3,189,214)	(2,938)	3,023,848		0.681	0.716	MON..	606	65,144	10/14/2005	12/25/2035
04541G GC	0	ABSHE_03-HE6	3..42*	.....	.....	.....	2,550,354	67.788	1,728,837	2,550,354	2,550,354	.....	.....	.....	.....	1.881	1.881	MON..	533	48,486	09/17/2003	11/25/2033	
04541G VK	5	ABSHE_06-HE1	3..32*	.....	.....	.....	1,000,000	39.541	395,409	1,000,000	1,000,000	.....	.....	.....	.....	0.531	0.531	MON..	59	6,614	02/02/2006	01/25/2036	
04544N AD	6	ABSHE_06-HE6	34..42*	.....	.....	.....	54,616,448	37.438	23,493,531	62,753,000	56,249,847	.....	520,608	5,802,925	.....	0.391	1.130	MON..	2,728	324,343	08/03/2007	11/25/2036	
004375 EL	1	ACCR_05-4	34..62*				14,563,790	1.830	286,322	15,646,000	286,322		(359)	(22,108)	15,337,211		0.671	0.754	MON..	1,167	125,811	11/10/2005	12/25/2035
004421 SM	6	ACE_05-HE6	3..52*	.....	.....	.....	25,000,000	23.865	5,966,350	25,000,000	25,000,000	.....	.....	.....	.....	0.701	0.701	MON..	1,948	208,673	09/22/2005	10/25/2035	
004421 WQ	2	ACE_06-HE1	3..52*	.....	.....	.....	1,000,000	35.639	356,394	1,000,000	1,000,000	.....	.....	.....	.....	0.531	0.531	MON..	59	6,614	02/14/2006	02/25/2036	
00443M AB	2	ACE_07-ASL1	34..12*	.....	.....	.....	2,998,368	11.245	376,926	3,351,900	493,143	.....	668,608	(54,383)	573,410	.....							

SCHEDULE D - PART 1

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

E10.32

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			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
073859	AJ	9			34	52*	303,076	1.426	17,677	1,240,000	17,677	(32,888)	8,963	304,051		0.711	5.260	MON.		98	10,477	05/01/2007	06/25/2047	
073859	AK	6			34	12*	200,206	0.880	17,600	2,000,000	17,593		63,146	208,473		1.081	5.630	MON.		240	24,442	05/01/2007	06/25/2047	
07401P	AA	2			34	12*	14,230,664	7.446	2,232,773	29,987,778	2,006,730	4,717,780	(3,148,025)	7,934,898		0.391	30.169	MON.		38,853	01/18/2007	03/25/2037		
144527	AH	1			34	12*	743,582	1.450	128,557	8,866,000	128,206		206,551	622,672		1.531	6.080	MON.		1,508	03/28/2007	02/25/2037		
12489W	GD	0			3	32*	4,252,001	64.888	2,759,030	4,252,001	4,252,001					2.481	2.481	MON.		1,172	12/13/2002	01/25/2033		
1248MB	AJ	4			34	12*	3,999,799	37.346	1,493,849	4,000,000	3,342,313		(7,858)	649,688		5.623	11.810	MON.		18,743	02/26/2007	02/01/2037		
17307G	6P	8			34	52*	4,637,121	2.939	157,836	5,371,322	147,131	2,254,052	(115,329)	5,036,203		5.552	5.934	MON.		27,810	03/23/2006	03/01/2036		
172978	AC	2			3	12*	26,892,000	38.501	10,353,635	26,892,000	26,892,000					0.353	0.353	MON.		4,484	05/22/2006	05/15/2036		
17313F	AR	3			34	12*	28,436,112	73.048	21,002,737	28,751,892	20,817,839		(2,322,707)	(18,851)		5.877	11.499	MON.		140,814	08/02/2007	07/01/2037		
17312W	AB	2			34	12*	5,050,389	1.640	246,000	15,000,000	246,611		221,597	4,882,081		0.931	3.170	MON.		1,552	05/03/2007	11/25/2046		
17311C	AP	6			34	12*	(5,969)	0.162	122	75,000	122	(560)	(68,895)			2.731		MON.		23	2,012	01/11/2007	01/25/2037	
21075W	DE	2			3	32*	69,359	24.914	17,280	69,359	69,359					0.873	0.873	MON.		29	738	07/30/1996	09/15/2027	
22540V	2M	3			3	62*	682,753	75.129	515,521	686,184	515,521	(158,473)	(5,597)			2.231	3.560	MON.		170	16,228	05/15/2002	10/25/2032	
12667G	7Y	3			3	12*	4,325,174	73.006	3,157,631	4,325,174	4,325,174					0.481	0.481	MON.		347	24,230	08/04/2005	10/25/2035	
12544K	AB	9			4	12*	9,222,643	82.906	7,774,919	9,377,965	8,744,035		(3,499)	185,873		6.000	8.359	MON.		46,890	08/06/2007	10/01/2037		
126671	PZ	3			3	52*	281,306	1.240	10,332	833,218	10,335		(6,557)	420,728		1.206		MON.		112	11,222	04/19/2002	04/25/2032	
126683	AC	5			4	12*	1,202,321	25.266	990,781	3,921,409	1,202,357		3	2,719,008		5.762	5.762	MON.		18,829	09/15/2006	06/01/2035		
12668V	AC	3			34	12*	9,548,527	26.440	3,965,957	15,000,000	4,608,844		(20,158)	10,038,095		5.712	6.581	MON.		71,400	07/27/2007	11/01/2035		
12669R	AC	1			34	12*	1,382,119	35.150	1,382,031	3,931,810	1,339,562		2	2,592,131		5.810	5.811	MON.		19,037	02/23/2007	11/01/2036		
25151U	AA	5			34	12*	33,077,280	44.888	15,212,757	33,890,476	24,544,606		(300,645)	9,045,225		0.381	0.396	MON.		1,436	02/12/2007	03/25/2037		
24763L	FY	1			34	22*	1,245,666	27.718	387,730	1,398,863	1,133,971		(89,092)	147,849		8.100	8.100	MON.		9,442	11/12/1999	01/01/2030		
294751	DK	5			3	62*	929,870	51.112	475,276	929,870	475,276	(454,594)				2.981	2.981	MON.		308	29,165	10/17/2003	10/25/2034	
32027N	BU	4			3	62*	1,177,416	41.958	496,194	1,182,590	496,194	(662,973)	4,398			1.806	2.569	MON.		237	23,193	12/02/2002	02/25/2033	
32027N	BW	0			3	12*	46,316	8.433	3,944	46,769	0		0			4.356	4.520	MON.		23	2,133	12/02/2002	02/25/2033	
32027N	CY	5			3	12*	54,051	1.994	11,127	557,991		(13,686)				2.706		MON.		168	16,052	06/13/2003	07/25/2033	
32027N	CP	4			3	42*	1,695,396	73.331	1,243,246	1,695,396	1,695,396					1.031	1.031	MON.		194	28,035	06/02/2003	11/25/2032	
32051G	ZT	3			34	12*	5,799,638	43.211	3,212,552	7,434,587	5,786,231		(13,407)	1,634,949		0.391	0.396	MON.		323	38,319	03/24/2006	10/25/2034	
35729P	AT	7			3	12*	343,138	17.929	61,568	343,406	61,568	(281,838)				3.081	3.081	MON.		118	10,941	03/26/2003	02/25/2033	
35729P	MF	4			3	42*	6,000,000	39.595	2,375,719	6,000,000	2,375,719	(3,624,281)				0.641	0.641	MON.		428	46,411	11/15/2005	11/25/2035	
35729P	MG	2			34	62*	683,637	7.103	355,135	5,000,000	355,135	(328,502)		4,316,363		0.671	0.676	MON.		373	40,205	11/15/2005	11/25/2035	
35729P	ND	8			34	12*	3,450,021	8.764	468,162	5,342,000	468,162	(2,981,859)		1,891,979		0.681	0.686	MON.		404	43,500	12/08/2005	01/25/2036	
367910	AW	6			34	12*	2,279,618	12.355	494,188	4,000,000	494,188	(1,785,430)		1,720,382		0.671	0.676	MON.		298	32,164	12/13/2005	12/25/2035	
38012T	AB	8			34	32*	36,226	74.639	33,228	44,519	36,113		8,406			5.750	5.750	MON.		213	2,929	08/25/2006	10/01/2036	
40430K	AH	4			34	52*	2,533,283	7.826	371,744	4,750,000	2,534,081		1,263	2,210,780		0.541	1.855	MON.		286	31,900	03/02/2007	03/25/2036	
418093	AE	0			34	62*	597,821	0.031	187	598,309	187	(21,278)	(1,440)	562,644		6.250		MON.		519	44,790	03/17/2006	12/26/2035	
22541N	3T	4			3	62*	875,678	87.384	765,205	875,678	765,205	(110,473)				2.101	2.101	MON.		204	23,595	04/11/2003	08/25/2033	
22541Q	TT	9			3	62*	4,246,518	47.318	2,004,671	4,236,588	2,004,671	(712,499)	(1,395,879)	1,032,499		2.401	3.550	MON.		1,130	103,786	12/18/2003	02/25/2034	
437084	AF	3			3	42*	545,483	45.449	247,918	545,483	545,483					2.381	2.381	MON.		144	12,655	10/24/2003	03/25/2034	
437084	NZ	5			3	52*	7,000,000	34.435	2,410,436	7,000,000	7,000,000					0.681	0.681	MON.		530	57,001	08/25/2005	01/25/2036	
437084	RY	4			34	12*	6,499,350	10.435	688,717	6,600,000	688,717	(5,810,634)		100,650		0.691	0.696	MON.		507	54,417	12/05/2005	04/25/2036	
437084	UP	9			3	42*	1,000,000	39.258	392,581	1,000,000	1,000,000													

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
57643L NF 9	MABS_06-NC1			3	42*	975,000	36.428	355,168	975,000	975,000					0.531	0.531	MON.	58	6,447	01/27/2006	01/25/2036	
55291Q AD 6	MASD_07-2			34	32*	643,572	2.960	22,644	765,000	32,813		6.887	526,330		1.481	5.310	MON.	126	12,383	06/27/2007	05/25/2037	
589929 A7 3	MLMI_02-HE1			3	12*	152,638	2.699	4,120	152,638						5.856		MON.	99	9,295	11/22/2002	10/25/2031	
61746R AB 7	MSAC_02-HE3			3	12*	3,698,690	67.258	2,506,418	3,726,580	3,726,580					1.881	1.881	MON.	779	74,795	11/19/2002	03/25/2033	
61746R DB 4	MSAC_03-HE2			3	22*	389,225	55.737	216,942	389,225	389,225					1.881	1.881	MON.	81	10,136	07/24/2003	08/25/2033	
BHM017 8D 5	MSAC_03-NC7 IS			34	6*	0									0.428		MON.			05/27/2005	06/25/2033	
617451 DR 7	MSAC_06-HE1			3	42*	1,000,000	39.727	397,272	1,000,000	1,000,000					0.521	0.521	MON.	58	6,439	02/09/2006	01/25/2036	
61746W A@ 9	MSDWC_02-NC3				6*				1							0.001		MON.			04/15/2005	08/25/2032
61746W A* 1	MSDWC_02-NC3 IS			34	6*	2,900,000		0		0	11,063		10,392		0.385		MON.			04/15/2005	08/25/2032	
61746W YV 6	MSDWC_03-NC1			3	32*	799,634	17.784	143,242	805,473	543,830		(5,815)	255,828		3.306	3.597	MON.	296	28,114	01/15/2003	11/25/2032	
61748H QL 8	MSM_05-8SL			34	12*	2,201,161	0.148	12,980	8,776,000	19,856	1,819,391	67,710	1,957,266		1.032		MON.		55,001	11/22/2005	11/25/2035	
65535V NS 3	NAA_05-S3			34	12*	(871,689)	10.788	1,049,416	9,728,000	879,425	385,276	725,414	2,209,192		0.831	0.021	MON.	898	93,888	08/12/2005	08/25/2035	
64352V NZ 0	NCHET_05-C			34	12*	5,969,588	2.699	245,796	9,106,000	245,796	(5,723,792)		3,136,412		0.661	0.666	MON.	669	72,294	11/23/2005	12/25/2035	
66987W DF 1	NHEL_05-4			34	12*	6,222,788	2.717	217,368	8,000,000	188,154		(17,376)	7,794,470		0.691	0.774	MON.	614	65,960	11/30/2005	01/25/2036	
63860H AD 1	NSTR_07-A			3	42*	15,000,000	43.231	6,484,626	15,000,000	15,000,000					0.461	0.461	MON.	769	88,504	01/24/2007	03/25/2037	
63860J AA 3	NSTRN_07-A			4	12*	141,953	0.100	142	141,953			6.746	149,023		9.970		MON.		10,303	04/04/2007	03/25/2037	
68389F CC 6	OOMLT_02-1			3	12*	209,120	40.766	85,250	209,120	85,250	(123,871)				1.356	1.356	MON.	32	2,865	01/24/2002	02/25/2032	
68389F CD 4	OOMLT_02-1			3	62*	161,990	33.002	53,460	161,990	53,460	(107,032)	(1,498)			2.181	2.700	MON.	39	3,796	01/24/2002	02/25/2032	
68403B AN 5	OOMLT_07-FXD2			4	12*	289,781	3.378	10,135	300,000	10,381	264,167	7,121	247,568		6.985		MON.	1,746	19,956	03/23/2007	03/01/2037	
68403B AR 6	OOMLT_07-FXD2			4	52*	151,730	3.572	6,251	175,000	6,251	138,361	(9,486)	136,563		6.985		MON.	1,019	11,426	03/23/2007	03/01/2037	
68403B AS 4	OOMLT_07-FXD2			4	62*	137,648	3.011	5,269	175,000	5,269	132,088	8,969	129,908		6.985		MON.	2,037	10,767	03/23/2007	03/01/2037	
68403B AT 2	OOMLT_07-FXD2			4	12*	2,388,750	0.010	350	3,500,000		2,399,472	79,950	2,484,432		6.985	15.580	MON.	40,746	210,544	03/23/2007	03/01/2037	
68383N DB 6	OPMAC_05-5			34	12*	16,767,000	1.211	203,006	16,767,000	195,306		(28,393)	16,543,302		0.661	0.676	MON.	1,232	133,115	11/15/2005	12/25/2035	
73316P FC 9	POPLR_05-4			3	42*	10,000,000	27.748	2,774,756	10,000,000	10,000,000					0.691	0.691	MON.	768	82,303	08/11/2005	09/25/2035	
70069F LH 8	PPSI_05-WCW2			3	12*	27,900,000	27.492	7,670,156	27,900,000	7,670,156	(20,229,844)				0.761	0.761	MON.	2,360	249,944	06/22/2005	07/25/2035	
70069F HV 2	PPSI_05-WHQ2			3	12*	3,650,000	25.170	918,720	3,650,000	3,650,000					0.691	0.691	MON.	280	30,094	04/22/2005	05/25/2035	
70069F MS 3	PPSI_05-WHQ4			3	52*	12,000,000	25.392	3,047,064	12,000,000	12,000,000					0.701	0.701	MON.	935	100,163	08/22/2005	09/25/2035	
70069F MT 1	PPSI_05-WHQ4			3	12*	8,000,000	3.418	273,424	8,000,000	273,424	(7,726,576)				0.721	0.721	MON.	641	68,406	08/22/2005	09/25/2035	
759950 AT 5	RAMC_03-1				42*	530,058	48.741	258,357	530,059	530,059			0		5.617	5.617	MON.	2,481	29,284	03/07/2003	06/01/2033	
759950 GY 8	RAMC_06-1				42*	38,884	75.729	29,448	38,886	38,885			0		5.746	5.747	MON.	186	2,249	03/06/2006	05/01/2036	
75970J AS 5	RAMC_07-1			4	12*	155,221	0.010	143	1,425,000		99,092	(29,834)	82,480		7.500	11.760	MON.	8,906	100,695	03/14/2007	04/01/2037	
75970J AU 0	RAMC_07-1			34	62*	631,564	0.100	662	661,492	662	(684)	(29,130)	635,786		9.793	9.790	MON.	5,398	20,857	03/22/2007	04/01/2037	
75971F AQ 6	RAMC_07-3			4	12*	1,067,647	5.500	239,250	4,350,000	239,427	1,128,136	225,984	806,556		7.000	15.870	MON.	25,375	304,438	08/31/2007	09/01/2037	
75971F AR 4	RAMC_07-3			4	12*	740,977	7.662	279,670	3,650,000		439,442	172,029	765,102		7.000		MON.	21,292	255,448	08/31/2007	09/01/2037	
75971F AT 0	RAMC_07-3			4	12*	466,508	2.046	79,783	3,900,000	93,421	557,706	115,880	309,654		7.000	25.580	MON.	22,750	272,945	08/31/2007	09/01/2037	
74924P AH 5	RASC_04-KS1			3	12*	27,651	38.179	10,731	28,106	10,731	(17,189)	8			5.072	5.312	MON.	119	1,466	09/01/2004	02/01/2034	
74924X AD 7	RASC_07-EMX1			34	42*	6,402,483	26.748	3,013,704	11,266,969	6,402,483			4,864,487		0.531	0.536	MON.	665	74,363	03/08/2007	01/25/2037	
81378E AG 8	SABR_07-BR4			34	12*	929,048	0.133	13,320	10,000,000	17,643	745,839	(162,022)	786,150		0.931	5.630	MON.	1,035	106,916	06/13/2007	05/25/2037	
785778 FK 2	SACO_05-4			34	12*	10,185,437	30.578	3,905,253	12,771,448	5,817,202		(826,084)	3,936,810		1.131	3.990	MON.	1,605	160,504	06/24/2005	06/25/2035	
785778 HE 4	SACO_05-6			34	12*	341,624	1.170	102,200	8,735,000	103,303		(99,498)	352,707		1.116		MON.	1,083	103,495	08/10/2005	09/25/2035	
785778 JY 8	SACO_05-WM2			34	12*	3,920,522	15.231	1,583,940	10,399,704	1,890,238		(138,911)										

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
78391# AA 7	SBFT 99-2				4	6*	859,047			891,792		324,744		(62)	324,682			MON.		17,852	06/06/2000	07/01/2028	
81879M AE 9	SGMS_05-OPT1				3	4Z*	4,379,000	32.582	1,426,761	4,379,000	4,379,000					0.681	0.681	MON.	331	35,658	10/14/2005	10/25/2035	
843590 CM 0	SPSAC_98-1					1Z*	82,840	99.642	82,200	82,496	82,496					6.520	6.313	MON.	448	4,039	01/25/2001	10/01/2019	
84751P AP 4	SURF_03-BC2				3	1Z*	1,678,212	73.190	1,228,275	1,678,212	997,997		(144,535)	(3,259)		2.856	0.066	MON.	533	50,003	06/06/2003	06/25/2034	
84751X AC 6	SURF_06-AB3				34	4Z*	18,304,139	46.809	9,083,317	19,404,983	16,753,014	28,613	2,363,606			0.381	0.985	MON.	822	98,530	08/01/2007	09/25/2037	
83611Y AD 4	SVHE_06-OPT4				34	2Z*	5,164,742	60.377	3,381,119	5,600,000	5,369,372	39,607	193,758			0.381	1.239	MON.	237	28,474	08/16/2007	06/25/2036	
83613F AD 3	SVHE_07-OPT5				3	4Z*	10,000,000	26.346	2,634,630	10,000,000	10,000,000					1.531	1.531	MON.	1,701	168,083	10/11/2007	10/25/2037	
94985F AA 6	WFALT_07-PA2				4	3Z*	10,145,844	74.940	7,768,056	10,365,711	9,423,212	173,174	230,587			6.000	7.616	MON.	51,829	616,872	07/20/2007	06/01/2037	
949922 AA 6	WFALT_07-PA5					1Z*	104,465	73.094	94,854	129,770	106,715	1,120				6.250	10.623	MON.	676	8,225	03/24/2008	11/01/2037	
9497EA AE 1	WFHET_06-2				34	1Z*	4,650,000	12.807	640,361	5,000,000	110,051	4,806	4,716,322			0.501	1.322	MON.	278	31,504	07/31/2007	07/25/2036	
9497EV AL 9	WFHET_07-1				34	1Z*	42,915			3,399,000		38,667	(45,115)	78,487		2.486	10.201	MON.		60,231	03/26/2007	03/25/2037	
949837 AA 6	WFMB5_07-10				4	1Z*	5,490,369	87.710	4,911,543	5,599,739	5,487,310	5,979	22,271			6.000	6.933	MON.	27,999	330,887	08/08/2007	07/01/2037	
3599999. Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities							717,599,329	XXX	258,650,435	913,822,874	464,921,253	(47,808,955)	(10,937,325)	196,263,850	0	XXX	XXX	XXX	930,086	15,394,643	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																							
682439 AC 8	AACMT_05-C6A					1FE	25,093,750	62.633	15,658,200	25,000,000	25,085,540		(2,783)			5.690	5.658	MON.	79,022	1,422,400	01/17/2007	10/11/2037	
682439 AE 4	AACMT_05-C6A					1FE	21,979,401	59.566	13,030,150	21,875,000	21,970,317		(2,196)			5.690	5.654	MON.	69,144	1,244,600	10/24/2005	10/11/2037	
682439 AG 9	AACMT_05-C6A					1FE	14,402,605	51.731	7,450,485	14,402,500	14,402,597		(2)			5.690	5.690	MON.	45,525	819,445	10/24/2005	10/11/2037	
03215Y BA 7	ACMF_97-C1 IS				34	1FE	1,939,797	1.130	11,119							1.804		MON.	1,479	18,670	04/30/2003	06/01/2029	
03702W AA 2	AHR_04-1A				3	1FE	19,166,694	57.000	10,923,235	19,163,569	19,163,572		(4)			0.592	0.592	MON.	2,836	137,198	11/29/2004	03/23/2019	
03702W AB 0	AHR_04-1A				3	1FE	10,012,093	25.000	2,500,000	10,000,000	10,000,797		(204)			0.782	0.780	MON.	1,955	91,067	10/06/2004	03/23/2039	
00175B AA 2	AMPCM_06-2A				3	1FE	30,000,000	9.190	2,757,000	30,000,000	30,000,000					0.554	0.554	MJSD.	7,843	413,659	09/29/2006	09/15/2047	
039279 AA 2	ARCAP_04-1A					1FE	16,285,732	45.000	7,328,423	16,285,385	16,285,452		(56)			4.730	4.730	MON.	64,192	766,031	04/14/2004	04/01/2024	
045424 DY 1	ASC_97-D4				3	1FE	6,147,890	103.407	5,821,744	5,629,921	5,679,314		(50,193)			7.856	6.650	MON.	24,570	400,009	03/21/2003	04/11/2029	
045424 DZ 8	ASC_97-D4				3	1FE	5,815,018	107.667	5,777,260	5,365,850	5,463,631		(54,060)			7.946	6.787	MON.	23,686	432,366	04/16/2003	04/11/2029	
05947U AF 5	BACM_00-1 IS				34	1FE	6,183,739	1.150	445,887		259,083		(648,246)			1.005		MON.	32,466	761,682	04/30/2003	11/01/2031	
05947U BB 3	BACM_00-2				3	1FE	2,637,608	100.578	2,271,218	2,258,175	2,268,273		(50,095)			7.197	4.986	MON.	13,543	149,233	04/16/2003	09/01/2032	
05947U HU 5	BACM_02-2 IS				34	1FE	3,178,233	0.005	1,268				(396,880)			1.807		MON.	40,545	520,629	03/01/2006	07/01/2043	
05947U ES 3	BACM_02-PB2					1FE	10,050,410	104.735	10,473,470	10,000,000	10,013,495		(4,649)			6.186	6.117	MON.	51,550	618,600	05/09/2002	06/01/2035	
05947U LS 5	BACM_03-1 IS				34	1FE	6,439,883	2.765	4,714,451		4,709,809		(656,093)			0.564		MON.	80,200	1,080,550	04/30/2003	09/01/2036	
05947U LU 0	BACM_03-1 IS				34	1FE	5,987,933	0.330	246,819				(1,039,132)			1.243		MON.	77,365	1,078,538	05/01/2003	09/01/2036	
05947U PR 3	BACM_04-1					1FE	334,542	99.784	344,254	345,000	340,485		1,942			4.429	5.151	MON.	1,273	15,280	02/26/2007	11/01/2039	
05947U VB 1	BACM_04-3					1FE	7,220,534	101.275	7,276,227	7,184,602	7,191,151		(5,709)			5.176	5.088	MON.	30,990	371,875	06/30/2004	06/01/2039	
05947U SV 1	BACM_04-3 IS				34	1FE	13,933,043	0.548	4,820,177		4,045,794		(1,241,082)			0.134		MON.	98,435	1,506,835	07/09/2004	06/01/2039	
05947U WF 1	BACM_04-4 IS				34	1FE	5,100,000	1.500	3,784,433		3,758,316		(720,942)			0.298		MON.	62,596	955,058	09/30/2004	07/01/2042	
05947U XW 3	BACM_04-5				3	1FE	5,025,242	53.226	2,661,320	5,000,000	5,013,868		(2,421)			5.158	5.094	MON.	21,492	257,900	11/08/2004	11/01/2041	
05947U XS 2	BACM_04-5 IS				34	1FE	12,309,950	0.937	1,959,767		1,989,245		(1,417,629)			0.556		MON.	96,977	1,568,757	07/01/2005	11/01/2041	
05947U ZH 4	BACM_04-6 IS				34	1FE	3,594,946	1.137	2,448,104		2,270,167		(662,646)			0.318		MON.	57,065	789,308	12/16/2004	12/01/2042	
05947U D2 1	BACM_05-1				3	1FE	3,285,726	102.624	3,424,509	3,336,954	3,314,420		4,738			4.965	5.246	MON.	13,806	165,522	03/22/2006	11/01/2042	
05947U D6 2	BACM_05-1				3	1FE	4,988,550	58.371	2,918,530	5,000,000	4,993,323		1,108			5.105	5.135	MON.	21,270	258,519	03/31/2005	11/01/2042	
05947U D7 0	BACM_05-1				3	1FE	5,297,244	54.941	2,921,773	5,318,000	5,305,748		1,941			5.105	5.154	MON.	22,623	274,961	03/31/2005	11/01/2042	
05947U M5 4	BACM_05-2 IS				34	1FE	2,172,729	0.720	705,912		711,320		(300,423)			0.258		MON.	21,063	341,584	06/15/2005	07/01/2043	

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05947U DS	4	BAFU_01-3.....	.....	.....	.....	.1FE	12,442,868	100.883	12,157,341	12,050,967	12,144,809		(50,172)			5.761	5.296	MON..	57,855	694,256	04/16/2003	04/01/2037
05947U DW	5	BAFU_01-3 IS.....	.....	..	34	.1FE	4,625,897	2.196	1,664,919		1,752,094		(1,134,200)			1.662		MON..	105,015	1,365,830	05/01/2003	04/01/2037
05947N FC	3	BALL_04-BBA4.....	.....	..	3	.1FE	707,091	70.000	494,964	707,091	707,091		0			0.763	0.763	MON..	255	7,322	11/19/2004	06/15/2018
05947N FD	1	BALL_04-BBA4.....	.....	..	3	.1FE	3,360,264	65.000	2,183,968	3,359,951	3,359,951					0.933	0.933	MON..	1,481	37,892	11/20/2006	06/15/2018
05947N FE	9	BALL_04-BBA4.....	.....	..	3	.1FE	850,000	60.000	510,000	850,000	850,000					1.183	1.183	MON..	475	11,740	11/19/2004	06/15/2018
05950Q AY	7	BALL_06-BIX1.....	.....	..	3	.1FE	5,462,053	57.925	3,175,954	5,482,828	5,472,353		5,801			0.473	0.581	MON..	1,225	36,257	07/31/2007	10/15/2019
05950Q BN	0	BALL_06-BIX1.....	.....	..	3	.1FE	942,681	49.839	469,819	942,681	942,681					0.733	0.733	MON..	326	8,698	10/18/2006	10/15/2019
07383F CX	4	BSCMS_00-WF1.....	.....	.....	3	.1FE	4,018,415	99.791	3,991,648	4,000,000	4,000,608		(2,312)			7.993	7.932	MON..	26,644	321,597	01/27/2000	02/01/2032
07383F FP	8	BSCMS_01-TOP2.....	.....	.....	1FE		2,743,973	103.504	2,587,432	2,499,833	2,545,143		(26,215)			6.480	5.021	MON..	13,499	161,989	03/21/2003	02/01/2035
07383F FQ	6	BSCMS_01-TOP2.....	.....	.....	1FE		5,414,063	97.173	4,858,625	5,000,000	5,112,225		(74,556)			6.630	4.986	MON..	27,625	331,500	08/03/2005	02/01/2035
07383F MP	0	BSCMS_02-PBW1.....	.....	.....	1FE		2,512,787	99.635	2,490,878	2,500,000	2,504,011		(1,400)			4.870	4.805	MON..	10,146	121,712	09/24/2002	11/01/2035
07383F MQ	8	BSCMS_02-PBW1.....	.....	.....	1FE		2,512,288	97.402	2,435,053	2,500,000	2,504,087		(1,312)			4.970	4.908	MON..	10,354	124,212	09/24/2002	11/01/2035
07383F MR	6	BSCMS_02-PBW1 IS.....	.....	..	34	.1FE	669,253	3.038	404,272		448,352		(67,223)			0.621		MON..	6,891	110,573	04/30/2003	11/01/2035
07383F JB	5	BSCMS_02-TOP6.....	.....	.....	1FE		1,470,934	101.840	1,494,687	1,467,686	1,468,007		(267)			5.920	5.870	MON..	7,241	79,125	03/08/2002	10/01/2036
07383F PW	2	BSCMS_02-TOP8.....	.....	.....	1FE		9,046,944	102.308	9,207,747	9,000,000	9,013,315		(6,194)			4.830	4.762	MON..	36,225	434,700	09/27/2002	08/01/2038
07383F NU	8	BSCMS_02-TOP8 IS.....	.....	..	34	.1FE	356,759	1.611	47,340		46,985		(64,840)			2.089		MON..	5,115	69,932	08/19/2005	08/01/2038
07383F QZ	4	BSCMS_03-T10 IS.....	.....	..	34	.1FE	2,880,869	1.416	431,727		423,116		(363,452)			1.148		MON..	29,181	388,654	07/13/2004	03/01/2040
07383F YG	7	BSCMS_04-PWR3.....	.....	.....	1FE		2,262,514	101.199	2,403,920	2,375,441	2,333,294		10,572			4.487	5.545	MON..	8,882	106,201	03/15/2006	02/01/2041
07383F E9	5	BSCMS_04-PWR4.....	.....	.....	3	.1FE	2,412,712	101.947	2,446,254	2,399,545	2,404,000		(1,623)			5.286	5.204	MON..	10,570	126,536	06/24/2004	06/01/2041
07383F Q6	8	BSCMS_04-PWR5 IS.....	.....	..	34	.1FE	1,647,640	1.901	410,226		411,847		(173,799)			0.802		MON..	14,424	198,521	10/06/2004	07/01/2042
07383F R2	6	BSCMS_04-PWR5 IS.....	.....	..	34	.1FE	3,661,177	1.651	2,679,742		2,539,104		(443,019)			0.348		MON..	47,036	604,764	10/06/2004	07/01/2042
07383F W9	5	BSCMS_04-PWR6.....	.....	.....	1FE		1,198,762	99.916	1,191,233	1,192,229	1,192,229		(827)			4.133	4.010	MON..	4,106	45,598	12/08/2004	11/01/2041
07383F X4	5	BSCMS_04-PWR6.....	.....	.....	1FE		4,209,835	92.867	4,097,739	4,412,500	4,302,606		24,487			4.705	5.486	MON..	17,301	207,608	08/09/2006	11/01/2041
07383F X6	0	BSCMS_04-PWR6 IS.....	.....	..	34	.1FE	1,891,107	1.590	523,825		540,383		(222,920)			0.627		MON..	17,224	250,219	04/28/2009	11/01/2041
07387B EF	6	BSCMS_05-PW10.....	.....	.....	3	.1FE	9,795,392	56.815	5,540,618	9,752,000	9,780,773		(3,878)			5.479	5.422	MON..	44,526	540,608	12/09/2005	12/01/2040
07387B EG	4	BSCMS_05-PW10.....	.....	.....	34	.1FE	2,755,999	27.460	2,746,000	10,000,000	2,746,145		(2,571)	7,273,451		5.479	5.441	MON..	45,658	554,356	12/09/2005	12/01/2040
07387B EL	3	BSCMS_05-PW10 IS.....	.....	..	34	.1FE	2,690,737	0.344	2,014,000		1,709,729		(235,379)	341,501		0.057		MON..	27,609	395,477	04/27/2007	12/01/2040
07383F 3Z	9	BSCMS_05-PWR7.....	.....	.....	3	.1FE	5,150,586	97.860	4,893,024	5,000,000	5,086,385		(15,250)			5.116	4.722	MON..	21,317	255,800	05/26/2005	02/01/2041
07383F 4A	3	BSCMS_05-PWR7 IS.....	.....	..	34	.1FE	11,311	0.602	8,789		8,907		(2,404)			0.208		MON..	253	2,890	04/28/2009	02/01/2041
07383F 4F	2	BSCMS_05-PWR7 IS.....	.....	..	34	.1FE	9,294,648	0.551	5,657,172		5,560,937		(787,110)			0.081		MON..	69,676	947,245	03/10/2005	02/01/2041
07383F 7Y	8	BSCMS_05-PWR8.....	.....	.....	1FE		3,016,460	77.664	2,329,920	3,000,000	3,010,039		(1,537)			4.750	4.682	MON..	11,875	142,500	06/08/2005	06/01/2041
07383F 6S	2	BSCMS_05-PWR8 IS.....	.....	..	34	.1FE	1,246,838	1.553	1,024,143		1,094,422		(72,498)			0.205		MON..	11,253	131,826	07/01/2006	06/01/2041
07387B AE	3	BSCMS_05-PWR9.....	.....	.....	1FE		1,538,357	99.989	1,529,830	1,530,000	1,531,038		(1,850)			4.735	4.608	MON..	6,037	72,445	09/14/2005	09/01/2042
07387B AR	4	BSCMS_05-PWR9 IS.....	.....	..	34	.1FE	2,439,829	0.784	1,830,330		1,936,891		(220,522)	90,000		0.196		MON..	38,182	332,282	09/14/2005	09/01/2042
07383F 5R	5	BSCMS_05-T18 IS.....	.....	..	34	.1FE	6,000,000	1.520	2,557,831		2,841,214		(656,754)			0.405		MON..	56,864	814,705	04/21/2005	02/01/2042
07388L AC	4	BSCMS_06-PW13.....	.....	.....	1FE		1,943,449	99.789	1,945,877	1,950,000	1,945,827		887			5.518	5.581	MON..	8,967	107,601	05/31/2007	09/01/2041
07388L AK	6	BSCMS_06-PW13 IS.....	.....	..	34	.1FE	2,100,000	1.400	981,313		1,046,591		(314,296)			0.437		MON..	25,500	379,029	09/13/2006	09/01/2041
07388P AG	6	BSCMS_06-PW14.....	.....	.....	1FE		18,045,881	81.513	15,039,222	18,450,000	18,136,522		35,640			5.243	5.537	MON..	80,611	967,333	05/31/2007	12/01/2038
07388R BQ	9	BSCMS_07-PW15 IS.....	.....	.....	34	.1FE	827,828	1.261	461,925		481,320		(131,986)			0.364		MON..	11,106	163,674	06/27/2007	02/01/2044
07388Y AG	7																					

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
161505 DN 9	CCMSC_99-2				3	1FE	6,999,769	99.396	6,957,692	7,000,000	6,999,998		26			7.519	7.519	MON.	43,861	526,330	11/17/1999	01/01/2032
12513E AJ 3	CD_05-CD1				3	1FE	6,526,406	84.228	5,685,370	6,750,000	6,599,824		21,606			5.224	5.682	MON.	29,387	357,546	04/28/2006	07/01/2044
12513X AB 8	CD_06-CD2				1FE		2,096,390	101.484	2,139,279	2,108,000	2,103,624		3,722			5.408	5.575	MON.	9,500	114,001	08/15/2007	01/01/2046
14986D AF 7	CD_06-CD3				1FE		102,769,531	95.263	95,262,600	100,000,000	102,025,558		(257,846)			5.617	5.245	MON.	468,083	5,617,000	12/08/2006	10/01/2048
12513Y BD 1	CD_07-CD4 IS				34	1FE	5,601,208	0.839	4,840,735		5,614,163		(2,118,940)	92,764		0.087		MON.	41,612	460,683	03/20/2007	12/01/2049
173067 AD 1	CGCMT_04-C1				3	1FE	2,976,510	100.069	3,002,069	3,000,000	2,988,517		2,483			5.370	5.477	MON.	13,425	163,263	06/08/2004	04/01/2040
173067 EC 9	CGCMT_04-C2				1FE		1,322,266	100.321	1,384,426	1,380,000	1,361,721		9,435			4.380	5.256	MON.	5,037	60,408	02/02/2006	10/01/2041
173067 GZ 6	CGCMT_05-C3				3	1FE	96,109	83.981	83,981	100,000	97,542		398			4.830	5.372	MON.	403	4,830	02/10/2006	05/01/2043
173067 HB 8	CGCMT_05-C3				3	1FE	5,024,755	74.449	3,722,455	5,000,000	5,014,884		(2,343)			4.960	4.897	MON.	20,667	248,000	06/15/2005	05/01/2043
17309D AB 9	CGCMT_06-C4				3	1FE	5,026,391	100.789	5,089,834	5,050,000	5,037,611		3,239			5.725	5.805	MON.	24,093	293,135	06/20/2006	03/01/2049
17309D AD 5	CGCMT_06-C4				3	1FE	7,067,250	95.098	6,561,741	6,900,000	7,020,743		(16,800)			5.725	5.380	MON.	32,919	400,521	10/12/2007	03/01/2049
17309D AF 0	CGCMT_06-C4				3	1FE	10,339,984	79.642	8,043,832	10,100,000	10,271,713		(22,250)			5.725	5.406	MON.	48,186	586,270	10/18/2006	03/01/2049
17309X AJ 8	CGCMT_06-FL2				3	1FE	6,500,000	65.441	4,253,678	6,500,000	6,500,000					0.543	0.543	MON.	1,667	47,621	10/19/2006	08/15/2021
17309X AK 5	CGCMT_06-FL2				3	1FE	5,000,000	63.067	3,153,360	5,000,000	5,000,000					0.563	0.563	MON.	1,330	37,646	10/19/2006	08/15/2021
17309X AL 3	CGCMT_06-FL2				3	1FE	3,000,000	60.243	1,807,281	3,000,000	3,000,000					0.603	0.603	MON.	854	23,804	10/19/2006	08/15/2021
18060P AJ 2	CLARI_SV07-3				3	1FE	11,500,000	44.340	5,099,100	11,500,000	11,500,000					0.633	0.633	MON.	2,225	87,501	05/22/2007	12/31/2049
201730 AD 0	CMAT_99-C1				3	1FE	11,665,764	107.853	10,936,264	10,140,000	10,660,255		(156,520)			6.975	5.148	MON.	39,293	707,499	02/05/2004	01/11/2032
12568V AA 8	CMSPK_06-1A				34	1FE	210,186	4.200	210,000	5,000,000	210,186			4,789,814		0.831	0.836	MON.	808	48,100	07/24/2006	11/25/2042
20046F AG 5	COMM_01-J2A				3	1FE	10,134,375	92.294	9,229,390	10,000,000	10,042,919		(29,222)			0.739	0.443	MON.	3,283	91,051	10/06/2006	07/16/2034
20047N AK 8	COMM_04-LB4A IS				34	1FE	4,849,114	2.027	3,961,425		3,839,640		(508,682)			0.297		MON.	48,448	718,442	10/27/2004	10/01/2037
126171 AB 3	COMM_05-C6				1FE		2,106,788	100.256	2,101,728	2,096,354	2,097,081		(2,382)			4.999	4.879	MON.	8,733	95,933	08/05/2005	06/01/2044
126171 AP 2	COMM_05-C6 IS				34	1FE	2,259,045	0.507	1,512,436		1,714,378		(115,027)	270,704		0.120		MON.	29,797	270,344	08/05/2005	06/01/2044
126169 BH 3	COMM_05-F10A				3	1FE	2,232,698	92.679	2,068,589	2,232,000	2,232,000					0.453	0.453	MON.	478	14,316	10/26/2006	04/15/2017
126164 AW 2	COMM_05-FL11				3	1FE	2,261,582	78.798	1,782,075	2,261,582	2,261,582					0.573	0.573	MON.	612	17,219	11/18/2005	11/15/2017
126164 BA 9	COMM_05-FL11				3	1FE	1,583,107	70.740	1,119,895	1,583,107	1,583,107					0.683	0.683	MON.	511	13,815	11/18/2005	11/15/2017
20047P AE 7	COMM_05-LP5				3	1FE	7,558,369	99.484	7,710,026	7,750,000	7,567,385		9,016			4.982	5.515	MON.	32,175	96,526	09/11/2009	05/01/2043
20047Q AG 0	COMM_06-C7				3	1FE	12,512,219	79.860	9,742,920	12,200,000	12,424,942		(28,132)			5.793	5.456	MON.	58,891	716,533	10/02/2006	06/01/2046
20047E AE 2	COMM_06-C8				1FE		100,498,000	85.347	85,346,920	100,000,000	100,370,369		(44,447)			5.306	5.241	MON.	442,167	5,306,000	12/13/2006	12/01/2046
20047E AH 5	COMM_06-C8				1FE		100,495,000	80.726	80,726,200	100,000,000	100,370,804		(43,279)			5.347	5.283	MON.	445,583	5,347,000	12/13/2006	12/01/2046
20047M AF 1	COMM_06-CN2A				3	1FE	6,000,000	78.629	4,717,734	6,000,000	6,000,000					0.495	0.495	MON.	2,061	45,626	02/09/2006	02/05/2019
200476 AA 7	COMM_07-FL14				3	1FE	3,546,688	91.138	3,265,031	3,582,514	3,579,333		2,828			0.323	0.375	MON.	547	18,256	09/13/2007	06/15/2022
200466 AT 7	COMM_99-1 IS				34	1FE	5,859,343	0.129	17,106				(62,490)			1.555		MON.	17,196	239,953	04/30/2003	05/01/2032
140274 AA 9	CPLSE_05-1A				1FE		25,992,326	60.000	15,600,000	26,000,000	26,000,000		1,988			4.926	4.951	JAJO.	220,575	1,280,760	05/28/2008	01/29/2040
140274 AC 5	CPLSE_05-1A				1FE		4,498,668	26.308	1,183,867	4,500,000	4,500,000		345			5.036	5.061	JAJO.	39,029	226,620	05/28/2008	01/29/2040
22608W AA 7	CREST_04-1A				3	1FE	20,998,120	40.000	8,389,145	20,972,863	20,987,475		(5,454)			0.611	0.586	JAJO.	23,123	404,421	02/14/2006	01/28/2020
22540A SB 5	CSFB_00-C1				3	1FE	4,635,999	99.882	3,995,284	4,000,000	4,052,515		(95,021)			8.391	5.862	MON.	18,646	336,707	03/21/2003	04/11/2062
22540A SQ 2	CSFB_00-C1				3	1FE	7,668,737	100.881	6,557,298	6,500,000	6,594,487		(171,816)			8.001	5.206	MON.	28,892	521,798	03/21/2003	04/11/2062
22540A SR 0	CSFB_00-C1				3	1FE	3,546,356	100.755	3,022,659	3,000,000	3,044,268		(80,451)			8.118	5.280	MON.	13,530	244,340	03/21/2003	04/11/2062
22540A J7 4	CSFB_01-CF2				1FE		8,529,925	103.096	8,324,500	8,074,474	8,119,637		(57,54									

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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SCHEDULE D - PART 1

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

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	Foreign	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description				NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
20173R AC	GCCFC_06-FL4A.....	3		3	1FE	9,500,000	51.264	4,870,080	9,500,000	9,500,000					0.425	0.425	MON..	3,026	65,203	12/14/2006	11/05/2021
20173M AB	GCCFC_06-GG7.....	6		3	1FE	9,619,578	102.603	9,644,701	9,400,000	9,478,003		(46,769)			6.032	5.483	MON..	47,251	560,652	01/24/2007	07/01/2038
20173Q AB	GCCFC_07-GG9.....	7		1FE	1FE	4,019,988	101.305	4,052,193	4,000,000	4,009,872		(3,365)			5.381	5.271	MON..	17,937	215,240	02/21/2007	03/01/2039
20173Q AG	GCCFC_07-GG9.....	6		1FE	1FE	9,446,483	74.609	7,013,227	9,400,000	9,435,627		(4,048)			5.475	5.410	MON..	42,888	514,650	02/21/2007	03/01/2039
36158Y EK	GECMC_02-1A.....	1		1FE	1FE	1,450,264	101.391	1,338,730	1,320,366	1,339,497		(5,471)			5.994	2.931	MON..	6,595	81,836	04/16/2003	12/01/2035
36158Y EQ	GECMC_02-1A.....	8		1FE	1FE	5,585,478	105.374	5,268,715	5,000,000	5,170,959		(56,726)			6.269	4.665	MON..	26,121	313,450	02/13/2006	12/01/2035
36158Y FS	GECMC_02-2A.....	3		1FE	1FE	2,165,150	103.569	2,231,301	2,154,403	2,156,529		(1,037)			4.970	4.886	MON..	8,923	101,584	08/07/2002	08/01/2036
36158Y FX	GECMC_02-2A IS.....	2		34	1FE	5,017,765	3.546	3,662,156		3,690,761		(714,836)	206,640		1.641		MON..	141,256	996,244	05/01/2003	08/01/2036
36828Q AH	GECMC_03-C1 IS.....	9		34	1FE	9,945,529	0.275	332,070		308,690		(1,341,329)			0.948		MON..	95,410	1,397,021	10/14/2004	01/01/2038
36828Q BW	GECMC_03-C2 IS.....	5		34	1FE	4,019,531	0.258	325,681		331,719		(594,292)			0.401		MON..	42,210	617,533	10/07/2004	07/01/2037
36828Q FR	GECMC_04-C2 IS.....	2		34	1FE	6,028,427	1.483	4,782,094		4,418,575		(528,804)			0.218		MON..	58,616	802,644	04/08/2004	03/01/2040
36828Q FT	GECMC_04-C2 IS.....	8		34	1FE	7,568,060	0.714	972,090		1,006,011		(877,723)			0.597		MON..	67,657	924,137	04/08/2004	03/01/2040
36828Q HU	GECMC_04-C3.....	3		1FE	1FE	2,744,567	100.191	2,736,218	2,731,004	2,731,808		(658)			4.433	4.326	MON..	10,089	109,061	07/16/2004	07/01/2039
36828Q HW	GECMC_04-C3.....	9		3	1FE	98,996	99.791	99,791	100,000	99,414		111			5.189	5.333	MON..	432	5,189	02/10/2006	07/01/2039
36828Q HX	GECMC_04-C3.....	7		3	1FE	4,886,585	65.929	3,206,462	4,863,500	4,875,534		(2,223)			5.179	5.119	MON..	20,990	253,872	07/16/2004	07/01/2039
36828Q KK	GECMC_04-C3 IS.....	1		34	1FE	5,522,575	0.424	768,789		861,907		(438,032)			0.232		MON..	35,044	487,210	07/16/2004	07/01/2039
36828Q KR	GECMC_05-C1.....	6		3	1FE	2,063,045	95.890	2,089,452	2,179,000	2,070,546		5,908			4.772	5.978	MON..	8,665	29,574	09/16/2009	06/01/2048
36828Q MC	GECMC_05-C2.....	7		3	1FE	4,798,980	93.688	4,778,063	5,100,000	4,811,039		12,059			4.978	6.268	MON..	21,157	63,469	09/24/2009	05/01/2043
36828Q NR	GECMC_05-C3.....	3		1FE	1FE	458,134	100.313	466,456	465,000	464,540		1,780			4.853	5.252	MON..	1,881	22,566	02/13/2006	07/01/2045
36828Q NT	GECMC_05-C3.....	9		3	1FE	14,942,634	100.420	14,852,054	14,790,000	14,816,719		(30,174)			5.046	4.820	MON..	62,192	746,303	08/16/2005	07/01/2045
36828Q PA	GECMC_05-C3 IS.....	8		34	1FE	7,875,665	0.239	1,859,633		1,889,461		(1,167,724)			0.076		MON..	49,341	1,302,129	08/18/2005	07/01/2045
36828Q SE	GECMC_06-C1 IS.....	7		34	1FE	4,550	0.017	10,746		2,669		(1,881)			0.003		MON..	144	2,294	04/28/2009	03/01/2044
36161R AE	GFCM_03-1.....	9		1FE	1FE	10,049,920	98.177	9,817,690	10,000,000	10,033,992		(362)			5.743	5.693	MON..	47,855	574,260	09/23/2003	05/01/2035
36170U BX	GFORC_05-RR2.....	8		1FE	1FE	15,060,357	70.098	10,528,127	15,019,208	15,024,708		(5,938)			5.158	5.108	MON..	64,558	772,054	02/08/2007	12/01/2039
36184R MK	GMACC_00-C2.....	5		1FE	1FE	12,438,489	101.451	11,192,096		11,097,967		(202,103)			7.455	5.211	MON..	68,536	797,705	04/16/2003	08/01/2033
36184R NH	GMACC_00-C3.....	1		1FE	1FE	5,126,439	102.893	4,885,443	4,748,076	4,779,502		(49,576)			6.957	5.824	MON..	27,527	329,326	09/28/2001	09/01/2035
36184R QE	GMACC_01-C1.....	5		1FE	1FE	5,664,727	103.599	5,318,267	5,133,527	5,226,558		(99,164)			6.465	4.320	MON..	27,657	331,161	06/01/2005	04/01/2034
36184R QG	GMACC_01-C1.....	0		1FE	1FE	10,615,833	101.034	10,103,420	10,000,000	10,126,219		(89,204)			6.887	5.907	MON..	57,392	688,700	10/28/2003	04/01/2034
36184R QL	GMACC_01-C1.....	9		1FE	1FE	4,548,287	92.668	3,968,052	4,282,000	4,328,194		(35,617)			7.346	6.416	MON..	26,213	314,556	06/11/2002	04/01/2034
36184R VM	GMACC_02-C2.....	1		1FE	1FE	1,500,232	104.494	1,478,592	1,415,000	1,440,288		(7,914)			5.713	4.912	MON..	6,737	80,839	12/12/2002	10/01/2038
36184R UW	GMACC_02-C2 IS.....	34		1FE	1FE	4,981,829	2.866	3,018,989		2,894,714		(893,008)			1.463		MON..	128,478	1,135,304	04/30/2003	10/01/2038
36184R WA	GMACC_02-C3 IS.....	6		34	1FE	6,009,939	3.469	5,517,019		5,026,207		(574,797)			0.574		MON..	76,110	1,025,888	05/01/2003	07/01/2039
36184R XD	GMACC_03-C1.....	9		1FE	1FE	2,512,426	99.712	2,492,800	2,500,000	2,504,720		(1,082)			4.079	4.018	MON..	8,498	101,975	05/16/2003	05/01/2036
36184R XG	GMACC_03-C1.....	2		1FE	1FE	2,512,385	81.663	2,041,563	2,500,000	2,504,904		(1,273)			4.283	4.223	MON..	8,923	107,075	05/16/2003	05/01/2036
36184R XH	GMACC_03-C1.....	0		1FE	1FE	2,575,627	79.460	2,036,550	2,563,000	2,568,009		(1,299)			4.342	4.282	MON..	9,274	111,285	05/16/2003	05/01/2036
36184R XJ	GMACC_03-C1 IS.....	6		34	1FE	2,000,002	4.041	1,989,966		1,804,311		(146,573)			0.603		MON..	24,728	267,187	05/16/2003	05/01/2036
36184R YZ	GMACC_03-C2 IS.....	34		1FE	1FE	6,597,888	0.373	3,266,693		1,974,384		(1,181,163)			0.145		MON..	106,120	1,326,836	08/14/2003	05/01/2040
36184R ZX	GMACC_03-C3.....	3		1FE	1FE	2,411,974	62.445	1,498,670	2,400,000	2,405,437		(1,233)			5.307	5.242	MON..	10,614	127,368	12/10/2003	04/01/2040
36184R D5	GMACC_04-C1 IS.....	8		34	1FE	8,051,097	2.111	6,718,335		6,215,917		(531,381)			0.258		MON..	68,437	910,909	04/07/2004	03/01/2038
36184R D6	GMACC_04-C1 IS.....	34		1FE	1FE	7,813,805	1.013	1,068,809		1,098,945		(940,659)			0.836		MON..	73,448	995,850	04/07/2004	03/01/2038
36184R F4	GMACC_04-C2.....	9		1FE	1FE	16,471,368	99.676	16,282,048	16,335,000	16,387,603		(12,802)			5.134	5.023	MON..	69,887	838,639	02/14/2007	08/01/2038
36184R G4	GMACC_04-C2 IS.....	8		34	1FE	11,284,359	0.613	1,887,403		1,908,447		(1,307,412)			0.374		MON..	95,870	1,423,054	08/02/2004	08/01/2038
36184R K7	GMACC_04-C3 IS.....	34		1FE	1FE	3,799	1.087	2,556		2,710		(1,090)			0.597		MON..	117	1,267	04/28/2009	12/01/2041
36184R K2	GMACC_04-C3 IS.....	6		34	1FE	3,311,000	1.502	2,435,982		2,501,337		(408,244)			0.293		MON..	39,666	549,810	12/07/2004	12/01/2041
36184R Q2	GMACC_05-C1.....	1		1FE	1FE	4,298,297	97.553	4,584,986	4,700,000	4,433,181		37,694			4.697	5.948	MON..	18,397	220,759	06/29/2006	05/01/2043
36184R Q3	GMACC_05-C1.....	9		1FE	1FE	4,714,453	81.718	4,085,920	5,000,000	4,814,103		28,628			4.754	5.550	MON..	19,808	237,700	03/28/2006	05/01/2043
36184R CP	GMACC_97-C2.....	5		3	1FE	27,175	100.154	25,334	25,295	25,295					7.624	7.624	MON..	161	1,177	11/16/2004	04/01/2029
36184R ED	GMACC_98-C2.....	0		1FE	1FE	2,551,916	100.676	2,386,012	2,370,000	2,380,640		(28,097)			6.500	5.145	MON..	12,838	154,050	10/06/2003	05/01/2035
36228C QM	GSMS_03-C1.....	8		1FE	1FE	936,101	101.695	992,922	976,376	960,684		6,327			4.295	5.296	MON..	3,495	41,288	02/10/2006	01/01/2040
36228C TF	GSMS_04-GG2.....	0		1FE	1FE	5,097,537	101.176	5,132,080	5,072,423	5,077,590		(3,610)			4.964	4.877	MON..	20,983	251,795	07/29/2004	08/01/2038
36228C VU	GSMS_05-GG4.....	4		1FE	1FE	3,417,016	96.817	3,485,398	3,600,000	3,470,151		21,608			4.751	5.561	MON..	171,036	14,253	05/25/2007	07/01/2039
36228C VX	GSMS_05-GG4.....	8		1FE	1FE	5,024,995	76.122	3,806,105	5,000,000	5,015,160		(2,359)			4.782	4.719	MON..	19,925	239,100	06/09/2005	07/01/20

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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	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36228C	WD	1	GSMS_05-GG4	IS	34	1FE	10,022,766	1.590	7,558,858	8,578,816		(706,500)			0.255		MON.	100,853	1,192,992	07/01/2006	07/01/2039	
36298U	AE	8	GSMS_06-FL8A		3	1FE	10,000,000	81.830	8,183,020	10,000,000					0.425	0.425	MON.	2,949	67,601	07/28/2006	06/06/2020	
36298U	AJ	7	GSMS_06-FL8A		3	1FE	10,000,000	67.070	6,706,970	10,000,000					0.515	0.515	MON.	3,574	76,701	07/28/2006	06/06/2020	
362332	AC	2	GSMS_06-GG8			1FE	6,822,723	94.408	6,348,938	6,725,000		(12,461)			5.542	5.300	MON.	31,058	372,699	04/24/2007	11/01/2039	
362332	AG	3	GSMS_06-GG8			1FE	5,443,904	78.617	4,254,763	5,412,000		(2,802)			5.591	5.513	MON.	25,215	302,585	04/17/2007	11/01/2039	
36246L	AG	6	GSMS_07-GG10		3	1FE	9,439,125	58.954	5,659,565	9,600,000		13,575			5.805	6.034	MON.	46,441	564,771	08/22/2007	08/01/2045	
41154N	AA	5	HRBR_06-1A		3	1FE	44,984,175	23.359	10,511,550	45,000,000		1,382			0.603	0.606	MON.	8,293	328,746	02/15/2007	03/20/2046	
41154J	AA	4	HRBR_06-2A		3	1FE	18,750,000	21.204	3,975,750	18,750,000					0.583	0.583	MON.	3,341	133,186	09/01/2006	09/20/2047	
40439X	AD	6	HVBMC_03-FL1A		3	1FE	3,431,000	62.055	2,129,117	3,431,000					0.635	0.635	MON.	1,331	30,453	10/30/2003	09/10/2022	
40439X	AE	4	HVBMC_03-FL1A		3	1FE	4,431,000	61.808	2,738,695	4,431,000					0.685	0.685	MON.	1,854	41,575	10/30/2003	09/10/2022	
40439X	AF	1	HVBMC_03-FL1A		3	1FE	5,377,000	61.316	3,296,977	5,377,000					0.785	0.785	MON.	2,578	55,903	10/30/2003	09/10/2022	
40439X	AG	9	HVBMC_03-FL1A		3	1FE	5,456,000	57.644	3,145,029	5,456,000					1.085	1.085	MON.	3,617	73,319	10/30/2003	09/10/2022	
40439X	AH	7	HVBMC_03-FL1A		3	1FE	7,176,000	53.550	3,842,719	7,176,000					1.235	1.235	MON.	5,415	107,347	10/30/2003	09/10/2022	
40439X	AJ	3	HVBMC_03-FL1A		3	1FE	4,581,965	33.219	1,523,082	4,585,000		255			1.535	1.541	MON.	4,300	82,534	10/30/2003	09/10/2022	
40439X	AK	0	HVBMC_03-FL1A		3	1FE	2,169,709	32.754	713,705	2,179,000		781			1.885	1.923	MON.	2,510	46,956	10/30/2003	09/10/2022	
45254N	RV	1	IMM_05-8		3	1Z*	1,843,799	46.670	860,501	1,843,799					0.731	0.731	MON.	150	15,903	11/23/2005	02/25/2036	
45254N	RW	9	IMM_05-8		3	1Z*	3,678,748	44.231	1,627,162	3,678,748					0.981	0.981	MON.	401	41,075	11/23/2005	02/25/2036	
617059	EY	2	JPMC_98-C6	IS	34	1FE	1,378,288	2.698	111,392	27,157		(64,018)			1.596		MON.	5,492	72,803	04/30/2003	01/01/2030	
46625M	DT	3	JPMCC_01-A			1FE	3,121,007	99.911	3,087,434	3,090,192		(1,695)			6.371	6.210	MON.	16,406	195,371	10/25/2001	10/01/2032	
46625M	DU	0	JPMCC_01-A			1FE	3,879,295	96.266	3,697,569	3,841,000		(2,884)			6.778	6.617	MON.	21,695	260,343	10/26/2001	10/01/2032	
46625M	CT	4	JPMCC_01-CIB2			1FE	883,344	101.008	887,713	880,339		517			6.244	5.610	MON.	4,573	28,891	06/24/2003	04/01/2035	
46625M	CY	3	JPMCC_01-CIB2	IS	34	1FE	7,522,934	1.311	2,134,455	2,452,175		(1,508,243)	435,884		1.041		MON.	141,328	1,894,394	04/30/2003	04/01/2035	
46625M	GU	7	JPMCC_01-CIB3	IS	34	1FE	3,203,899	1.283	988,884	898,640		(618,834)			0.793		MON.	50,936	710,797	04/30/2003	11/01/2035	
46625M	LU	1	JPMCC_02-C1			1FE	7,034,790	94.322	6,602,547	7,011,446		(3,748)			5.613	5.549	MON.	32,743	392,910	08/02/2002	07/01/2037	
46625M	LW	7	JPMCC_02-C1	IS	34	1FE	9,909,612	3.552	6,133,551	6,141,515		(1,341,975)			1.680		MON.	241,793	1,792,337	05/01/2003	07/01/2037	
46625M	PS	2	JPMCC_02-C2	IS	34	1FE	4,999,907	2.862	3,598,404	3,837,821		(376,945)			0.415		MON.	43,498	730,425	05/01/2003	12/01/2034	
46625M	RE	1	JPMCC_02-C3			1FE	4,139,844	90.022	3,600,864	4,060,822		(17,878)			5.314	4.783	MON.	17,713	212,560	02/24/2005	07/01/2035	
46625M	KK	4	JPMCC_02-CIB4			1FE	1,821,080	103.525	1,731,285	1,695,536		(29,699)			5.822	4.446	MON.	8,114	94,858	04/16/2003	05/01/2034	
46625M	KL	2	JPMCC_02-CIB4			1FE	7,620,228	105.268	7,370,039	7,000,000		(87,354)			6.162	4.897	MON.	35,945	431,340	03/21/2003	05/01/2034	
46625M	UD	9	JPMCC_03-C1	IS	34	1FE	5,004,555	0.168	94,538	110,494		(564,807)			1.017		MON.	47,703	585,319	04/30/2003	01/01/2037	
46625M	P3	7	JPMCC_03-CB7		3	1FE	5,024,660	80.914	4,045,725	5,011,068		(2,530)			4.996	4.933	MON.	20,817	249,800	11/25/2003	01/01/2038	
46625M	P4	5	JPMCC_03-CB7		3	1FE	5,024,730	61.845	3,092,235	5,011,330		(2,441)			5.045	4.984	MON.	21,021	252,250	11/25/2003	01/01/2038	
46625M	P5	2	JPMCC_03-CB7		3	1FE	5,024,680	64.165	3,208,240	5,011,894		(2,352)			4.968	4.908	MON.	20,699	252,172	11/25/2003	01/01/2038	
46625M	P6	0	JPMCC_03-CB7		3	1FE	5,024,710	51.088	2,554,375	5,013,599		(1,966)			5.183	5.128	MON.	21,595	262,922	11/25/2003	01/01/2038	
46625M	P9	4	JPMCC_03-CB7	IS	34	1FE	5,060,750	1.874	3,912,691	3,372,388		(419,314)			0.255		MON.	44,390	610,329	11/25/2003	01/01/2038	
46625M	Q2	8	JPMCC_03-CB7	IS	34	1FE	9,174,769	0.710	1,020,371	1,007,320		(1,433,292)			0.768		MON.	91,902	1,522,951	02/17/2005	01/01/2038	
46625M	B3	2	JPMCC_03-LN1	IS	34	1FE	4,331,058	1.973	3,214,338	3,283,234		(200,197)	128,874		0.302		MON.	40,967	479,745	04/25/2005	10/01/2037	
46625M	WA	3	JPMCC_03-ML1A		3	1FE	2,334,963	69.665	1,564,685	2,246,000		(10,991)			5.715	5.121	MON.	10,697	130,252	01/07/2005	03/01/2039	
46625M	VZ	9	JPMCC_03-ML1A	IS	34	1FE	5,941,090	0.251	134,572	128,484		(547,156)			1.017		MON.	45,376	565,386	05/01/2003	03/01/2039	
46625M	YS	2	JPMCC_03-PM1A		3	1FE	897,162	100.177	894,294	892,813		(268)			4.262	4.211	MON.	3,171	35,920	08/18/2003	08/01/2040	
46625M	W4	7	JPMCC_04-C1	IS	34	1FE	2,827,893	2.484	1,930,014	1,698,660		(92,657)	639,127		0.295		MON.					

SCHEDULE D - PART 1

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

1		2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value				Par Value	Book/Adjusted Carrying Value											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
46625Y JP	9 JPMCC_05-CB11 IS.....		34	1FE	3,612,949	0.510	2,461,877		2,558,162		(308,791)	211,158		0.082		MON..	33,102	497,643	03/28/2005	08/01/2037			
46625Y QP	1 JPMCC_05-CB12.....			1FE	6,051,199	100.390	6,184,014	6,160,000	6,121,981		17,021			4.824	5.192	MON..	24,763	297,158	06/30/2006	09/01/2037			
46625Y VV	2 JPMCC_05-CB13.....		3	1FE	932,010	95.208	880,676	925,000	929,474		(697)			5.280	5.176	MON..	4,070	49,523	12/14/2005	01/01/2043			
46625Y WE	9 JPMCC_05-CB13 IS.....		34	1FE	5,875,057	0.226	2,937,193		2,367,428		(850,477)	943,024		0.070		MON..	76,477	1,056,048	11/22/2005	01/01/2043			
46625Y GP	2 JPMCC_05-LDP1.....		3	1FE	6,404,331	96.494	6,214,189	6,440,000	6,396,863		933			5.038	5.188	MON..	27,037	276,082	08/19/2009	03/01/2046			
46625Y GQ	0 JPMCC_05-LDP1.....		3	1FE	10,049,720	77.373	7,737,340	10,000,000	10,028,499		(4,847)			5.084	5.020	MON..	42,367	508,400	03/02/2005	03/01/2046			
46625Y GT	4 JPMCC_05-LDP1.....		3	1FE	15,074,070	65.039	9,755,835	15,000,000	15,042,948		(6,994)			4.945	4.883	MON..	61,811	753,242	03/02/2005	03/01/2046			
46625Y NP	4 JPMCC_05-LDP2 IS.....		34	1FE	3,839,742	1.392	2,961,018		3,258,127		(337,610)			0.216		MON..	38,256	512,722	07/01/2006	07/01/2042			
46625Y SF	1 JPMCC_05-LDP3.....			1FE	9,044,957	98.112	8,830,071	9,000,000	9,020,200		(5,275)			4.959	4.878	MON..	37,193	446,310	08/16/2005	08/01/2042			
46625Y SG	9 JPMCC_05-LDP3.....		3	1FE	11,900,180	94.891	11,595,656	12,220,000	12,016,414		29,484			4.936	5.270	MON..	50,265	603,179	12/08/2005	08/01/2042			
46625Y SL	8 JPMCC_05-LDP3 IS.....		34	1FE	9,831,725	0.422	2,867,995		2,901,514		(1,356,098)			0.164		MON..	92,974	1,522,935	04/28/2009	08/01/2042			
46625Y TY	9 JPMCC_05-LDP4.....			1FE	2,066,023	100.199	2,059,895	2,055,802	2,056,763		(2,288)			4.790	4.672	MON..	8,206	99,645	09/22/2005	10/01/2042			
46625Y UA	9 JPMCC_05-LDP4.....		3	1FE	2,424,366	96.143	2,369,930	2,465,000	2,439,013		3,811			4.918	5.130	MON..	10,102	121,229	01/06/2006	10/01/2042			
46625Y UC	5 JPMCC_05-LDP4.....		3	1FE	4,654,236	84.256	4,033,325	4,787,000	4,690,584		14,279			4.999	5.415	MON..	19,942	239,302	05/01/2007	10/01/2042			
46625Y XP	3 JPMCC_05-LDP5.....		3	1FE	502,472	98.997	494,986	500,000	501,579		(245)			5.179	5.112	MON..	2,158	26,240	12/16/2005	12/01/2044			
46625Y XZ	1 JPMCC_05-LDP5.....		3	1FE	4,981,485	46.152	2,307,590	5,000,000	4,987,648		1,641			5.334	5.381	MON..	22,224	270,147	12/16/2005	12/01/2044			
46629G AH	1 JPMCC_06-CB16.....			1FE	10,501,030	77.743	8,007,505	10,300,000	10,445,780		(18,150)			5.593	5.336	MON..	48,007	576,079	10/04/2006	05/01/2045			
46630E AG	5 JPMCC_06-CB17.....			1FE	11,646,194	76.279	8,840,020	11,589,000	11,631,845		(4,905)			5.464	5.400	MON..	52,769	633,223	11/16/2006	12/01/2043			
46630E AH	3 JPMCC_06-CB17.....		3	1FE	7,810,199	56.229	4,442,091	7,900,000	7,831,808		7,729			5.489	5.639	MON..	36,136	433,631	01/26/2007	12/01/2043			
46630E AJ	9 JPMCC_06-CB17.....		3	1FE	6,819,573	17.938	1,217,239	6,786,000	6,811,104		(2,865)			5.543	5.479	MON..	31,346	376,148	11/16/2006	12/01/2043			
46625Y H8	9 JPMCC_06-FL1A.....		3	1FE	1,653,348	54.413	899,641	1,653,348	1,653,348					0.603	0.603	MON..	471	13,119	03/08/2006	02/15/2020			
46625Y J2	0 JPMCC_06-FL1A.....		3	1FE	1,417,156	51.919	735,766	1,417,156	1,417,156		0.653			0.653	0.653	MON..	437	11,963	03/08/2006	02/15/2020			
46629R AG	9 JPMCC_06-FL2A.....		3	1FE	3,260,857	51.911	1,692,750	3,260,857	3,260,857					0.463	0.463	MON..	713	21,242	11/21/2006	11/15/2018			
46629R AH	7 JPMCC_06-FL2A.....		3	1FE	9,813,874	49.649	4,872,481	9,813,874	9,813,874					0.513	0.513	MON..	2,378	68,903	11/29/2006	11/15/2018			
46629R AJ	3 JPMCC_06-FL2A.....		3	1FE	13,074,731	46.784	6,116,921	13,074,731	13,074,731					0.563	0.563	MON..	3,477	98,424	11/29/2006	11/15/2018			
46625Y P6	4 JPMCC_06-LDP6.....		3	1FE	253,828	96.222	240,554	250,000	252,732		(391)			5.475	5.256	MON..	1,141	13,688	12/19/2006	04/01/2043			
46628F AM	3 JPMCC_06-LDP7.....		3	1FE	8,139,764	79.952	6,556,089	8,200,000	8,156,827		5,182			5.875	5.972	MON..	40,145	488,252	06/23/2006	04/01/2045			
46629M AF	2 JPMCC_06-LDP8.....			1FE	502,485	92.897	464,487	500,000	501,771		(250)			5.399	5.332	MON..	2,250	26,995	09/22/2006	05/01/2045			
46629M AL	9 JPMCC_06-LDP8.....			1FE	8,867,031	76.515	6,733,338	8,800,000	8,850,084		(6,004)			5.440	5.339	MON..	39,893	478,720	01/08/2007	05/01/2045			
48123H AA	1 JPMCC_06-RR1.....		34	1FE	8,540,484	32.000	2,816,000	8,800,000	4,191,047		(36,050)	4,375,981		5.460	6.204	MON..	40,036	486,062	05/03/2006	10/01/2052			
46630V AD	4 JPMCC_07-CB19.....		3	1FE	1,867,121	87.498	1,662,470	1,900,000	1,873,655		2,849			5.746	5.984	MON..	9,098	110,684	08/07/2007	02/01/2049			
46631Q AM	4 JPMCC_07-CB20.....		3	1FE	154,113	28.081	43,526	155,000	154,266		70			6.198	6.275	MON..	801	9,739	09/25/2007	02/01/2051			
51804V AA	0 LASL_06-MF4 IS.....		34	1FE	5,175,228	0.942	755,218		1,904,555		(902,699)			1.279		MON..	85,460	1,052,188	04/28/2009	09/01/2043			
501773 BF	1 LBCMT_98-C1.....			1FE	7,692,336	109.521	7,502,195	6,850,000	7,185,655		(83,147)			7.000	5.239	MON..	39,958	481,304	04/15/2004	02/01/2030			
501773 CX	1 LBCMT_99-C1 IS.....		34	1FE	4,971,680	1.132	363,875		149,855		(276,673)	83,583		0.565		MON..	15,128	336,765	04/30/2003	06/01/2031			
501773 DN	2 LBCMT_99-C2 IS.....		34	1FE	3,547,966	1.218	140,091		133,584		(296,614)	3,763		0.998		MON..	9,564	390,479	04/30/2003	10/01/2032			
52519N JF	2 LBFR_04-LLFA.....		3	1FE	4,004,375	99.050	3,962,008	4,000,000	4,000,000					0.603	0.603	MON..	1,139	31,739	05/02/2006	10/15/2017			
52519N LA	0 LBFR_05-LLFA.....		3	1FE	3,491,958	86.031	3,002,812	3,490,400	3,490,401		(5)			0.563	0.563	MON..	928	26,280	04/09/2007	07/15/2018			
52519N LB	8 LBFR_05-LLFA.....		3	1FE	2,635,000	74.669	1,967,528	2,635,000	2,635,000					0.613	0.613	MON..	763	21,175	07/22/2005	07/15/2018			
52521T AL	1 LBFR_06-LLFA.....		3	1FE	11,747,083	59.170	6,947,480	11,741,579	11,743,401		(1,150)			0.403	0.396	MON..	2,235	69,356	09/19/2006	09/15/2021			
52521T AN	7 LBFR_06-LLFA.....		3	1FE	19,369,921	56.717	10,980,592</																

SCHEDULE D - PART 1

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

1	2				3 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	Maturity			
52108H JN	5	LBUBS_02-C1			1FE	5,274,339	97.310	4,518,080	4,643,000	4,843,934		(81,654)			6.692	4.686	MON.	17,262	310,710	02/05/2004	03/11/2034			
52108H MU	5	LBUBS_02-C4			1FE	6,029,597	102.956	6,177,354	6,000,000	6,009,037		(3,284)			4.853	4.790	MON.	16,177	291,180	09/26/2002	09/11/2031			
52108H MN	1	LBUBS_02-C4 IS		34	1FE	3,932,794	3.466	2,438,930		2,307,449		(445,350)			1.427		MON.	55,779	624,427	04/30/2003	10/11/2035			
52108H NT	7	LBUBS_02-C7 IS		34	1FE	1,660,766	2.423	966,628		864,492		(104,238)			0.350		MON.	7,763	180,576	04/30/2003	01/11/2036			
52108H PN	8	LBUBS_03-C1			1FE	2,512,457	100.509	2,512,715	2,500,000	2,504,422		(1,349)			4.394	4.332	MON.	6,103	109,850	03/11/2003	03/11/2032			
52108H QJ	6	LBUBS_03-C1 IS		34	1FE	7,105,407	0.245	124,996		152,860		(669,965)			1.272		MON.	35,987	702,128	04/30/2003	12/11/2036			
52108H RD	8	LBUBS_03-C3			3 1FE	2,512,499	97.235	2,430,863	2,500,000	2,504,826		(1,277)			4.225	4.165	MON.	5,868	105,625	05/20/2003	02/11/2037			
52108H RE	6	LBUBS_03-C3		3 1FE	2,009,879	94.426	1,888,528	2,000,000	2,003,817	2,003,817		(1,009)			4.244	4.184	MON.	4,716	84,880	05/20/2003	02/11/2037			
52108H RF	3	LBUBS_03-C3		3 1FE	1,004,971	86.634	866,343	1,000,000	1,001,922	1,001,922		(508)			4.274	4.214	MON.	2,374	42,740	05/20/2003	02/11/2037			
52108H RH	9	LBUBS_03-C3		3 1FE	1,507,430	81.199	1,217,981	1,500,000	1,502,879	1,502,879		(759)			4.333	4.273	MON.	3,611	64,995	05/20/2003	02/11/2037			
52108H SF	2	LBUBS_03-C3 IS		34 1FE	2,973,235	2.783	1,931,052		1,780,431	1,780,431		(156,435)			0.384		MON.	14,791	293,595	05/20/2003	02/11/2037			
52108H UP	7	LBUBS_03-C7		3 1FE	4,019,226	96.265	3,850,592	4,000,000	4,008,288	4,008,288		(1,944)			5.003	4.943	MON.	11,119	203,001	09/23/2003	07/11/2037			
52108H VQ	4	LBUBS_03-C7 IS		34 1FE	4,872,373	0.477	1,432,691		848,191	848,191		(904,025)			0.380		MON.	63,434	975,944	04/25/2005	07/11/2037			
52108H YP	3	LBUBS_04-C1		3 1FE	5,024,714	50.229	2,511,465	5,000,000	5,015,168	5,015,168		(1,788)			4.979	4.927	MON.	13,831	248,950	01/23/2004	01/11/2036			
52108H ZP	2	LBUBS_04-C1 IS		34 1FE	1,860,238	2.437	1,253,743		1,172,147	1,172,147		(110,782)			0.317		MON.	9,047	185,021	01/23/2004	01/11/2036			
52108H ZR	8	LBUBS_04-C1 IS		34 1FE	9,100,024	0.818	906,488		885,023	885,023		(990,567)			0.855		MON.	52,618	1,043,030	01/23/2004	01/11/2036			
52108H N8	3	LBUBS_04-C6 IS		34 1FE	5,250,000	0.884	687,584		730,989	730,989		(478,419)	49,900		0.584		MON.	25,210	539,949	08/10/2004	08/11/2036			
52108H P8	1	LBUBS_04-C7			1FE	7,420,747	95.582	7,370,451	7,711,119	7,552,955		32,038			4.475	5.266	MON.	19,171	336,889	09/20/2006	10/11/2029			
52108H S2	1	LBUBS_04-C7 IS		34 1FE	4,999,919	1.196	747,365		792,612	792,612		(528,789)			0.731		MON.	25,383	582,496	10/19/2004	10/11/2036			
52108H U5	1	LBUBS_04-C8			1FE	5,135,126	99.980	5,257,964	5,259,000	5,210,134		26,250			4.510	5.058	MON.	13,177	237,181	11/28/2006	12/11/2029			
52108H 2R	4	LBUBS_05-C1			1FE	5,719,776	100.112	5,809,721	5,803,197	5,799,235		19,255			4.310	4.663	MON.	13,895	244,570	08/12/2005	02/11/2030			
52108H 3B	8	LBUBS_05-C1 IS		34 1FE	5,000,000	1.137	940,057		967,911	967,911		(712,181)			0.724		MON.	33,242	779,161	01/31/2005	02/11/2040			
52108H Y8	1	LBUBS_05-C1 IS		34 1FE	8,500,004	1.808	6,099,648		6,743,132	6,743,132		(772,717)			0.363		MON.	68,051	1,131,378	01/31/2005	02/11/2040			
52108H 3D	4	LBUBS_05-C2			1FE	3,563,926	100.145	3,551,434	3,546,289	3,547,092		(4,085)			4.821	4.700	MON.	9,498	172,153	04/11/2005	04/11/2030			
52108H 3L	6	LBUBS_05-C2		3 1FE	5,024,612	54.370	2,718,495	5,000,000	5,014,692	5,014,692		(2,277)			5.182	5.121	MON.	14,396	262,436	04/11/2005	04/11/2040			
50179M AP	6	LBUBS_06-C6 IS		34 1FE	2,645,382	2.025	1,432,212		1,423,557	1,423,557		(463,770)			0.667		MON.	26,188	556,903	04/28/2009	09/11/2039			
50180C AB	6	LBUBS_06-C7			1FE	2,514,355	101.674	2,541,860	2,500,000	2,506,917		(2,503)			5.300	5.166	MON.	7,361	132,500	04/24/2007	11/11/2038			
50179A AC	1	LBUBS_07-C1			1FE	4,879,744	98.674	4,785,708	4,850,000	4,869,806		(4,677)			5.398	5.294	MON.	14,545	261,803	04/24/2007	02/11/2040			
50179A AQ	0	LBUBS_07-C1 IS		34 1FE	4,092,502	1.939	2,181,253		2,753,343	2,753,343		932,289	20,122		0.506		MON.	31,607	659,171	02/15/2007	02/11/2040			
52109P AB	1	LBUBS_07-C6			1FE	10,903,890	101.257	10,986,348	10,850,000	10,881,465		(11,443)			5.845	5.734	MON.	35,232	634,182	08/24/2007	07/11/2040			
55445R AE	7	MACH_04-1A			1FE	5,300,405	39.250	2,060,625	5,250,000	5,270,007		(6,322)			5.430	5.287	MON.	47,513	261,319	07/12/2004	05/01/2040			
55445R AF	4	MACH_04-1A			1FE	2,271,227	32.250	725,625	2,250,000	2,258,909		(2,549)			5.530	5.392	MON.	20,738	114,056	07/12/2004	05/01/2040			
61910D DC	3	MCFL_97-MC2 IS		34 1FE	2,444,611	0.005	1								1.730		MON.	32	475	04/30/2003	11/01/2027			
606935 AD	6	MLCFC_06-1		3 1FE	8,650,055	100.043	8,603,664	8,600,000	8,626,451	8,626,451		(8,407)			5.468	5.351	MON.	39,188	476,914	02/02/2007	02/01/2039			
606935 AH	7	MLCFC_06-1		3 1FE	5,296,484	96.268	5,005,931	5,200,000	5,267,404	5,267,404		(9,549)			5.418	5.162	MON.	23,478	285,767	10/04/2006	02/01/2039			
60687U AB	3	MLCFC_06-2		3 1FE	3,871,027	102.592	3,949,780	3,850,000	3,855,927	3,855,927		(4,762)			5.878	5.741	MON.	18,859	226,303	06/16/2006	06/01/2046			
55312Y AE	2	MLCFC_07-5			1FE	4,983,398	78.419	3,920,936	5,000,000	4,987,174		1,499			5.378	5.423	MON.	22,408	268,900	05/09/2007	08/01/2048			
55312Y AG	7	MLCFC_07-5		2FE	35,795,063	61.254	21,806,566	35,600,000	35,750,322	35,750,322		(16,767)			5.419	5.348	MON.	160,764	1,929,164	03/01/2007	08/01/2048			
55312Y BD	3	MLCFC_07-5 IS		34 1FE	5,814,935	2.449	3,249,211		3,414,306	3,414,306		(482,223)	925,857		0.535		MON.	59,159	820,956	03/01/2007	08/01/2048			
59022B MQ	5	MLFA_07-CA22		U 3 1FE	649,984	95.939	623,604	650,000	649,990	649,990		2			4.711	4.711	MON.	2,552	30,621	05/11/2007	03/01/2049			
59023U AL	6	MLFT_06-1	</																					

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			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	Maturity	
59022H ND	0	MLMT_05-LC1			3	1FE	3,393,906	83.521	2,923,232	3,500,000	3,427,299		9,707			5.265	5.670	MON.	15,357	186,846	04/28/2006	01/01/2044	
59022H HF	2	MLMT_05-MCP1				1FE	1,344,085	100.067	1,351,292	1,350,388	1,349,801		2,321			4.556	4.705	MON.	5,127	61,359	06/30/2006	06/01/2043	
59022H FVW	7	MLMT_05-MKB2			3	1FE	3,321,773	100.503	3,417,112	3,400,000	3,375,375		15,255			5.021	5.515	MON.	14,226	170,714	03/13/2006	09/01/2042	
59022H HB	1	MLMT_05-MKB2 IS			34	1FE	2,319,737	0.724	611,032		618,805		(215,640)			0.116		MON.	8,152	263,872	04/28/2009	09/01/2042	
59023B AB	0	MLMT_06-C1			3	1FE	4,524,740	101.817	4,581,747	4,500,000	4,506,865		(5,333)			5.611	5.480	MON.	21,041	255,956	05/16/2006	05/01/2039	
59022K AF	2	MLMT_06-C2			3	1FE	17,441,376	75.020	12,903,492	17,200,000	17,375,374		(21,256)			5.782	5.599	MON.	82,875	994,504	10/04/2006	08/01/2043	
61745M UB	7	MSC_03-IQ6				1FE	1,864,734	100.939	1,872,604	1,855,178	1,856,046		(1,000)			4.170	4.069	MON.	6,447	72,110	12/09/2003	12/01/2041	
61745M UC	5	MSC_03-IQ6				1FE	5,025,145	98.186	4,909,320	5,000,000	5,008,542		(2,537)			4.740	4.669	MON.	19,750	237,000	12/09/2003	12/01/2041	
61745M UE	1	MSC_03-IQ6 IS			34	1FE	5,914,900	1.184	4,072,780		3,607,849		(516,596)			0.184		MON.	52,830	723,675	12/09/2003	12/01/2041	
61745M XB	4	MSC_04-HQ3				1FE	9,753,125	97.507	9,750,730	10,000,000	9,881,696		21,546			4.800	5.122	MON.	40,000	480,000	04/20/2004	01/01/2041	
61745M S8	7	MSC_04-HQ4				1FE	1,847,279	99.901	1,835,547	1,837,359	1,837,359		(1,436)			4.220	4.104	MON.	6,461	73,776	10/06/2004	04/01/2040	
61745M T9	4	MSC_04-HQ4 IS			34	1FE	1,099,670	0.736	669,996		741,440		(137,405)			0.203		MON.	15,398	189,533	10/06/2004	04/01/2040	
61745M U2	7	MSC_04-HQ4 IS			34	1FE	3,831,219	0.850	883,577		919,609		(452,308)			0.375		MON.	32,527	502,107	10/06/2004	04/01/2040	
61745M N8	2	MSC_04-IQ8				1FE	753,792	98.194	736,592	750,141	751,483		(399)			4.900	4.826	MON.	3,063	36,757	08/11/2004	06/01/2040	
61745M Q7	1	MSC_04-IQ8 IS			34	1FE	22,812,940	0.957	3,813,298		3,720,040		(2,514,874)			0.637		MON.	211,631	2,697,293	08/11/2004	06/01/2040	
61745M VB	6	MSC_04-T13				1FE	24,075	98.998	24,750	25,000	24,376		154			4.660	5.412	MON.	97	1,165	12/04/2007	09/01/2045	
61745M VJ	9	MSC_04-T13 IS			34	1FE	9,427,002	1.521	1,706,033		1,266,139		(1,084,570)			0.866		MON.	80,924	1,156,391	10/12/2004	09/01/2045	
61745M L2	7	MSC_04-T15				1FE	3,751,162	100.821	3,762,087	3,731,463	3,733,817		(1,490)			4.690	4.584	MON.	14,584	166,837	07/22/2004	06/01/2041	
61745M L3	5	MSC_04-T15				1FE	6,447,865	101.547	6,631,032	6,530,000	6,495,515		11,414			5.030	5.266	MON.	27,372	328,459	02/10/2006	06/01/2041	
61745M 6H	1	MSC_05-HQ6				1FE	881,508	84.691	762,224	900,000	886,832		1,972			5.042	5.346	MON.	3,782	45,378	02/26/2007	08/01/2042	
61745M 6L	2	MSC_05-HQ6			3	1FE	2,513,598	64.215	1,605,370	2,500,000	2,508,453		(1,255)			5.152	5.083	MON.	10,733	128,800	07/29/2005	08/01/2042	
61745M 6M	0	MSC_05-HQ6			3	1FE	2,513,645	61.098	1,527,445	2,500,000	2,508,486		(1,259)			5.172	5.103	MON.	10,775	129,300	07/29/2005	08/01/2042	
61745M 6J	7	MSC_05-HQ6 IS			34	1FE	2,529,200	1.460	1,009,622		1,030,295		(300,550)			0.370		MON.	21,293	360,489	04/28/2009	08/01/2042	
61745M 2F	9	MSC_05-IQ9				1FE	1,080,033	97.124	1,105,268	1,138,000	1,083,079		3,046			4.700	5.895	MON.	4,457	13,371	09/09/2009	07/01/2056	
61745M 2H	5	MSC_05-IQ9				1FE	5,525,119	71.611	3,938,589	5,500,000	5,514,660		(2,382)			4.770	4.714	MON.	21,863	262,350	02/15/2005	07/01/2056	
62474L AA	8	MSC_05-RR6				1FE	2,562,304	93.162	2,363,506	2,536,985	2,541,244		(4,678)			5.133	4.910	MON.	10,852	130,146	09/28/2005	05/01/2043	
62474R AA	5	MSC_05-RR6			4	1FE	2,562,329	47.066	1,194,064	2,536,985	2,518,049		831	33,251		5.148	5.679	MON.	10,884	130,527	09/28/2005	05/01/2043	
61745M W5	8	MSC_05-T17 IS			34	1FE	15,068	1.540	11,337		12,189		(2,879)			0.576		MON.	353	3,363	04/28/2009	12/01/2041	
61745M 5K	5	MSC_05-T19			3	1FE	3,049,496	50.556	1,533,373	3,033,000	3,043,672		(1,456)			5.062	4.995	MON.	12,794	153,530	07/19/2005	06/01/2047	
61745M 7N	7	MSC_05-XLF			3	1FE	11,934,609	96.334	11,560,032	12,000,000	12,000,000					0.623	0.623	MON.	3,531	97,706	09/05/2007	08/15/2019	
61745M 7P	2	MSC_05-XLF			3	1FE	18,963,125	94.452	17,945,956	19,000,000	19,000,000					0.693	0.693	MON.	6,219	168,186	09/05/2007	08/15/2019	
617451 FL	8	MSC_06-HQ8			3	1FE	2,883,767	96.436	2,832,317	2,937,000	2,884,620		853			5.385	5.733	MON.	13,181	13,181	11/13/2009	03/01/2044	
617451 FU	8	MSC_06-HQ8 IS			34	1FE	5,475,361	0.268	2,558,907		2,646,799		(576,343)	445,884		0.072		MON.	57,188	779,690	03/21/2006	03/01/2044	
61750C AG	2	MSC_06-HQ9			3	1FE	12,568,263	82.089	10,261,088	12,500,000	12,549,346		(5,916)			5.773	5.702	MON.	60,135	721,625	08/08/2006	07/01/2044	
617453 AU	9	MSC_06-IQ11			3	1FE	2,107,533	85.270	1,790,660	2,100,000	2,105,389		(703)			5.774	5.725	MON.	10,104	122,766	05/10/2007	10/01/2042	
61750W AX	1	MSC_06-IQ12				1FE	3,239,961	92.795	3,247,834	3,500,000	3,241,892		1,931			5.332	6.694	MON.	15,552		12/03/2009	12/01/2043	
617451 CM	9	MSC_06-T21				1FE	1,167,518	101.110	1,177,572	1,164,641	1,164,937		(774)			4.925	4.846	MON.	4,780	56,291	01/20/2006	10/01/2052	
61754K AC	9	MSC_07-IQ14				1FE	9,196,885	101.665	9,403,976	9,250,000	9,222,501		11,349			5.610	5.754	MON.	43,244	518,925	08/22/2007	04/01/2049	
61754J AK	4	MSC_07-T27			3	1FE	4,433,861	29.779	1,369,857	4,600,000	4,463,547		12,857			5.649	6.121	MON.	21,656	262,8			

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			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	Maturity
74432G AD 9	PCMT_03-PWR1					.1FE	2,513,641	86.162	2,154,055	2,500,000	2,505,130		(1,429)			4.706	4.638	MON..	9,804	117,650	03/07/2003	02/01/2036
74432G AE 7	PCMT_03-PWR1 IS				34	.1FE	2,602,537	2.619	1,936,519		1,965,612		(276,778)	35,123		0.575		MON..	35,414	448,889	04/30/2003	02/01/2036
74438W AB 2	PMCF_01-ROCK					.1FE	3,777,608	103.787	3,809,947	3,670,922	3,702,745		(31,894)			6.605	5.693	MON..	20,205	242,003	08/15/2007	05/01/2034
69348H BK 3	PNCMA_00-C1					.1FE	722,443	99.906	631,334	631,925	632,711		(12,267)			7.610	4.986	MON..	4,007	33,333	07/25/2002	03/15/2033
69348H BR 8	PNCMA_00-C1					.1FE	2,342,020	97.800	2,444,998	2,500,000	2,490,278		18,707			7.740	8.693	MON..	16,125	193,500	06/15/2000	03/15/2033
69348H BQ 0	PNCMA_00-C1 IS				34	.1FE	3,969,674	0.925	377,904		331,266		(602,771)			1.090		MON..	37,114	678,048	04/30/2003	03/15/2033
69348H CQ 9	PNCMA_00-C2					.1FE	3,469,899	100.521	3,469,988	3,452,000	3,453,777		(2,351)			7.740	7.665	MON..	22,265	267,185	10/13/2000	10/01/2033
69348H CR 7	PNCMA_00-C2 IS				34	.1FE	4,102,589	0.926	497,243		436,134		(615,821)			1.091		MON..	48,816	686,970	05/01/2003	10/01/2033
69348H AE 8	PNCMA_99-CM1					.1FE	204,549	99.902	203,299	203,499	203,499		(116)			7.660	7.586	MON..	1,299	14,282	11/22/1999	12/01/2032
69348H AF 5	PNCMA_99-CM1					.1FE	4,019,375	99.885	3,995,416	4,000,000	4,000,231		(2,438)			7.850	7.780	MON..	26,167	313,719	11/22/1999	12/01/2032
69348H AA 6	PNCMA_99-CM1 IS				34	.1FE	2,152,694	0.273	32,296		70,706		(213,237)			0.760		MON..	7,489	245,500	05/01/2003	12/01/2032
74436J FX 0	PSSF_00-C1					.1FE	268,610	99.939	225,192	225,330	225,679		(5,670)			7.727	4.435	MON..	1,451	13,658	04/04/2003	05/03/2032
74436J FZ 5	PSSF_00-C1				3	.1FE	11,854,453	101.308	10,130,840	10,000,000	10,065,105		(303,302)			7.945	4.799	MON..	66,204	804,419	03/21/2003	05/03/2032
78402K AA 3	SASC_07-BHC1				34	.1FE	8,069,556	19.000	1,510,500	7,950,000	1,104,873		(437,069)	6,588,742		5.537	5.590	MON..	36,680	445,474	03/02/2007	12/01/2049
79548K 4U 9	SBMT_00-C2 IS				34	.1FE	3,770,112	0.518	184,769		210,207		(392,500)	63,938		0.635		MON..	18,879	458,413	04/30/2003	07/01/2033
79548C AB 2	SBMT_00-C3					.1FE	13,750,124	101.755	12,429,949	12,215,578	12,341,843		(192,083)			6.592	4.457	MON..	67,104	793,310	04/16/2003	12/01/2033
79548C CQ 7	SBMT_02-KEY2					.1FE	5,024,655	102.195	5,109,760	5,000,000	5,006,980		(2,940)			4.865	4.801	MON..	20,271	243,250	09/17/2002	03/01/2036
81273W AD 1	SEAWL_06-2A				3	.1FE	10,000,000	12.000	1,200,000	10,000,000	10,000,000					0.783	0.783	MON..	3,698	97,558	05/02/2006	10/15/2052
84604K AD 1	SOVC_07-C1				3	.1FE	16,251,693	98.956	16,228,763	16,400,000	16,311,206		23,725			5.787	5.967	MON..	79,090	952,041	06/08/2007	07/01/2030
87309P AG 4	TYHOT_05-LUX				3	.1FE	4,294,859	86.402	3,713,468	4,297,910	4,295,359		4,471			0.753	0.822	MON..	1,529	40,843	12/20/2005	01/15/2021
87309P AH 2	TYHOT_05-LUX				3	.1FE	10,291,228	86.374	8,895,436	10,298,766	10,298,194		1,003			0.863	0.870	MON..	4,198	109,356	12/20/2005	01/15/2021
929766 AC 7	WBCMT_02-C1					.1FE	4,911,556	103.109	4,719,254	4,576,966	4,621,259		(30,854)			6.164	4.971	MON..	23,510	271,388	04/16/2003	04/01/2034
929766 AH 6	WBCMT_02-C1 IS				34	.1FE	7,917,303	1.678	3,561,587		2,863,470		(1,446,160)			0.885		MON..	156,565	1,721,436	04/30/2003	04/01/2034
929766 CX 9	WBCMT_03-C3					.1FE	6,532,181	85.111	5,532,215	6,500,000	6,511,929		(3,391)			5.072	5.009	MON..	27,473	329,680	01/28/2003	02/01/2035
929766 CZ 4	WBCMT_03-C3 IS				34	.1FE	7,182,213	2.577	5,587,272		5,399,795		(661,735)			0.440		MON..	79,427	1,127,597	04/30/2003	02/01/2035
929766 EF 6	WBCMT_03-C4 IS				34	.1FE	9,009,628	1.818	5,913,954		5,685,137		(970,919)			0.320		MON..	86,829	1,441,941	04/30/2003	04/01/2035
929766 EG 4	WBCMT_03-C4 IS				34	.1FE	8,828,798	1.189	1,070,942		1,098,070		(944,900)			1.004		MON..	75,351	1,021,592	09/12/2005	04/01/2035
929766 GV 9	WBCMT_03-C5 IS				34	.1FE	2,015,349	2.543	1,456,719		1,617,977		(151,462)			0.447		MON..	21,347	274,533	06/24/2003	06/01/2035
929766 GX 5	WBCMT_03-C5 IS				34	.1FE	1,889,829	2.004	344,725		352,419		(265,910)			1.575		MON..	22,578	291,533	02/01/2005	06/01/2035
929766 JC 8	WBCMT_03-C6					.1FE	1,125,045	101.055	1,131,297	1,119,485	1,119,914		(976)			4.498	4.400	MON..	4,196	49,771	08/18/2003	08/01/2035
929766 JD 6	WBCMT_03-C6					.1FE	10,049,668	99.659	9,965,850	10,000,000	10,009,859		(5,684)			4.957	4.879	MON..	41,308	495,700	08/18/2003	08/01/2035
929766 MT 7	WBCMT_03-C9					.1FE	4,222,281	102.124	4,290,632	4,201,386	4,206,664		(1,530)			4.608	4.526	MON..	16,133	192,053	12/11/2003	12/01/2035
929766 MV 2	WBCMT_03-C9					.1FE	4,019,719	89.127	3,565,076	4,000,000	4,008,906		(2,030)			5.109	5.046	MON..	17,030	204,360	12/11/2003	12/01/2035
929766 NU 3	WBCMT_04-C10					.1FE	6,659,051	75.980	5,034,422	6,626,000	6,641,904		(3,288)			4.931	4.868	MON..	27,227	326,728	02/12/2004	02/01/2041
929766 PH 0	WBCMT_04-C10 IS				34	.1FE	4,150,007	2.074	3,473,797		3,112,971		(293,590)			0.274		MON..	38,245	480,279	02/12/2004	02/01/2041
929766 QU 0	WBCMT_04-C11					.1FE	9,845,703	95.628	9,562,800	10,000,000	9,939,565		15,731			5.030	5.256	MON..	41,917	503,000	05/21/2004	01/01/2041
929766 SD 6	WBCMT_04-C12					.1FE	3,980,244	100.722	3,989,922	3,961,321	3,963,967		(1,991)			5.001	4.912	MON..	16,509	193,775	10/10/2007	07/01/2041
929766 WN 9	WBCMT_04-C15					.1FE	3,520,902	60.382	2,196,708	3,638,000	3,570,902		11,611			4.951	5.379	MON..	15,010	180,117	03/28/2005	10/01/2041
929766 YV 9	WBCMT_05-C16					.1FE	1,216,212	100.912	1,221,221	1,210,181	1,210,181		(1,142)			4.380	4.252	MON..	4,417	44,216	01/19/2005	10/01/2041

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 Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
92978P	AH	2	WBCMT_06-C29			1FE	100,497,100	80.652	80,651,560	100,000,000	100,371,642		(43,706)			5.339	5.274	MON.	444,917	5,339,000	12/13/2006	11/01/2048
92978T	BU	4	WBCMT_07-C31 IS		34	1FE	12,985,075	1.188	7,448,807		6,698,004		(857,120)	3,168,556		0.260		MON.	136,078	2,090,646	05/15/2007	04/01/2047
199650	BL	5	CCIC_06-WEM		C	1FE	1,999,944	56.283	1,125,668	2,000,000	1,999,958		5			5.346	5.346	MON.	5,940	106,920	11/21/2006	01/11/2022
18060P	AF	0	CLARI_07-1		3	1FE	30,500,000	46.430	14,161,150	30,500,000	30,500,000					0.613	0.613	MON.	5,714	225,899	03/19/2007	12/31/2049
18060P	AG	8	CLARI_07-1		3	1FE	7,600,000	36.840	2,799,840	7,600,000	7,600,000					0.833	0.833	MON.	1,935	73,195	03/19/2007	12/31/2049
190749	AE	1	CWCI_06-C1			1FE	5,527,374	87.206	4,796,305	5,500,000	5,520,200		(2,494)			5.223	5.157	MON.	23,939	287,265	12/06/2006	08/01/2048
565853	AA	6	MARRE_06-1A		3	1FE	50,000,000	54.000	27,000,000	50,000,000	50,000,000					0.561	0.561	MON.	5,476	345,985	04/26/2006	05/25/2046
565853	AC	2	MARRE_06-1A		3	1FE	27,513,125	22.000	6,050,000	27,500,000	27,520,786		(6,886)			0.591	0.566	MON.	3,172	198,702	11/09/2006	05/25/2046
565853	AG	3	MARRE_06-1A		34	1FE	969,541	3.560	1,210,400	34,000,000	1,211,130		149,425	32,201,709		0.911	1.395	MON.	6,038	356,583	07/09/2007	05/25/2046
81273X	AC	1	SEAWL_06-1		3	1FE	33,660,000	28.000	9,520,000	34,000,000	33,740,930		51,295			0.938	1.098	MON.	15,052	383,406	07/24/2007	04/15/2046
81274D	AB	6	SEAWL_07-2A		3	1FE	25,100,000	21.000	5,271,000	25,100,000	25,100,000					1.131	1.131	MON.	29,291	319,536	08/08/2007	05/25/2040
812748	AB	7	SEAWL_07-3A		3	1FE	10,000,000	21.000	2,100,000	10,000,000	10,000,000					1.131	1.131	MON.	2,204	127,305	08/08/2007	05/25/2040
3699999 Industrial & Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities							3,880,560,886	XXX	2,684,096,068	3,149,852,336	3,400,426,150	0	(86,858,991)	79,848,328	0	XXX	XXX	XXX	18,290,958	240,232,570	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																						
05366V	AA	6	ACAP_00-1A		3	3FE	7,804,338	49.500	3,977,500	8,035,354	7,935,121		11,716			0.713	0.973	MON.	2,706	71,931	09/26/2001	11/15/2025
05366V	AE	8	ACAP_00-1A		34	4FE	8,924,541	10.000	924,823	9,248,229	241,665		(1,178,614)	8,486,519		1.295	2.434	MON.	63,497		01/11/2002	11/15/2025
00430C	AE	3	ACASR_07-1A		34	3FE	859,170	6.000	900,000	15,000,000	1,444		(358,348)	363,462		1.867		FMAN.	30,332	412,471	07/05/2007	11/23/2052
00432C	AG	6	ACCSS_01		3	1FE	2,664,352	97.592	2,600,194	2,664,352	2,664,352					1.112	1.112	FMAN.	3,045	52,264	07/18/2001	05/25/2034
00432C	BZ	3	ACCSS_04-2		3	1FE	12,500,000	59.204	7,400,513	12,500,000	12,500,000					0.982	0.982	JAJO.	22,850	287,219	10/21/2004	01/25/2043
00432C	CJ	8	ACCSS_05-A		3	1FE	10,000,000	22.000	2,200,000	10,000,000	10,000,000					0.682	0.682	JAJO.	12,696	199,442	06/03/2005	07/25/2034
00086R	AB	3	ACLC_97-A		3	3FE	184,423	75.264	138,805	184,423	184,423					0.683	0.683	MON.	56	1,647	06/06/1997	09/17/2012
00503N	AA	9	ACT_05-RR		34	4FE	20,645,934	9.000	1,858,134	20,645,934	18,990,471		(28,635)	1,626,828		0.532	0.006	MON.	3,050	135,906	10/28/2005	09/22/2041
00503N	AB	7	ACT_05-RR		34	5FE	3,494,582	2.750	98,368	3,577,000	538,265		(87,326)	2,884,753		5.333	6.065	MON.	15,898	192,108	10/28/2005	09/01/2041
00503N	AC	5	ACT_05-RR		34	6FE	1,901,226	3.250	162,500	5,000,000			(51,529)	1,765,484		5.333	6.550	MON.	22,223	268,532	10/28/2005	09/01/2041
00764P	AU	4	AERCO-2A		3	3FE	12,484,093	54.500	7,088,402	13,006,242	12,658,963		15,636			0.693	1.254	MON.	4,257	113,820	01/30/2002	07/15/2025
00764P	AV	2	AERCO-2A		3	1FE	534,000	92.446	493,660	534,000	534,000					0.753	0.753	MON.	190	4,792	07/12/2000	07/15/2025
009341	AN	8	AFT_99-1A		34	6FE	23,752,261			23,714,188		16,113,157		23,619,718				MON.			09/17/2002	05/15/2024
02005G	AC	9	ALLYA_09-B			1FE	15,529,668	100.189	15,529,303	15,500,000	15,529,191		(477)			1.980	1.911	MON.	13,640	29,838	12/09/2009	10/15/2013
03063T	AG	9	AMCAR_07-DF		3	1FE	17,000,000	98.183	16,691,168	17,000,000	17,000,000					1.035	1.035	MON.	12,215	219,777	09/11/2007	06/06/2014
00174X	AA	5	AMPCM_06-1A		3	2FE	30,000,000	8.900	2,670,000	30,000,000	30,000,000					1.004	1.004	MJSD.	14,218	550,534	06/28/2006	09/15/2047
036510	AA	3	ANSON_06-1A		34	3FE	17,567,841	8.000	1,405,427	17,567,841	5,033,118		3,774,997	12,177,632		0.531	0.036	MON.	8,378	98,223	10/25/2006	07/28/2046
03927R	AA	2	ARCAP_06-RR7		34	2FE	30,491,138	16.250	5,005,000	30,800,000	30,566,600		59,340	76,316		5.616	5.975	MON.	144,144	1,729,713	04/24/2006	09/01/2045
03927R	AB	0	ARCAP_06-RR7		34	2FE	9,291,844	5.250	483,000	9,200,000	9,209,986		(14,648)	39,673		6.008	5.820	MON.	46,061	552,731	04/24/2006	09/01/2045
04010K	AA	3	ARES8_04-1A			1FE	20,095,823	88.740	17,833,034	20,095,823	20,095,823					0.691	1.573	FMAN.	13,493	313,654	03/05/2004	02/26/2016
03878C	AD	8	ARMSS_06-1A		R	3	3FE	7,000,000	13.000	910,000	7,000,000		0.672			0.672		JAJO.	8,757	138,902	11/21/2006	01/26/2042
03878C	AE	6	ARMSS_06-1A		R	34	3FE	312,156	3.390	311,880	9,200,000			8,887,844		0.882	0.882	JAJO.	15,105	202,091	11/21/2006	01/26/2042
04963W	AA	4	ATRM-5A		R	3	1FE	19,940,074	88.050	17,557,235	19,940,074					0.519	0.519	FMAN.	12,075	286,724	06/20/2006	07/20/2020
04963W	AB	2	ATRM-5A		R	3	1FE	29,887,706	90.050	26,913,879	29,887,706					0.489	0.489	FMAN.	17,053	420,623	06/20/2006	07/20/2020
05615U	AC	3	BABSN_05-1A			1FE	50,080,000	88.280	44,140,000	50,000,000	50,035,697		(34,933)			0.543	0.453	JAJO.	61,580	1,099,140	03/15/2007	04/15/2019
05947U	X8	6	BACM_05-4		34	1FE	2,556,530	46.370	1,762,071	3,800,000	2,549,508		(1,730)	1,262,642		5.118	5.054	MON.	16,207	194,484	09/15/2005	07/01/2045
05947U	7N	2	BACM_06-1		3																	

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 Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
07324S BS 0		BAYC_05-2A.....	.....	..	..	3 2FE	2,666,091	47.614	1,269,433	2,666,091	2,666,091					0.731	0.731		MON.....	217	22,888	06/09/2005	08/25/2035
07324S BT 8		BAYC_05-2A.....	.....	..	..	3 2FE	2,423,719	42.873	1,039,109	2,423,719	2,423,719					0.841	0.841		MON.....	227	23,504	06/09/2005	08/25/2035
07324S BU 5		BAYC_05-2A.....	.....	..	..	3 1FE	922,467	40.703	375,469	922,467	922,467					0.851	0.851		MON.....	87	9,039	06/09/2005	08/25/2035
07324S CE 0		BAYC_05-3A.....	.....	..	..	3 2FE	1,324,143	46.455	612,166	1,317,760	1,317,760			(1,061)		0.721	0.721		MON.....	106	11,188	07/26/2006	11/25/2035
07324S CF 7		BAYC_05-3A.....	.....	..	..	3 2FE	2,635,520	39.047	1,029,082	2,635,520	2,635,520					0.741	0.741		MON.....	217	22,908	10/03/2005	11/25/2035
07324S CH 3		BAYC_05-3A.....	.....	..	..	3 2FE	5,742,271	36.833	2,115,024	5,742,271	5,742,271					0.871	0.871		MON.....	556	57,467	10/03/2005	11/25/2035
07324S CX 8		BAYC_05-4A.....	.....	..	..	3 3FE	1,322,872	34.449	455,721	1,322,872	1,322,872					0.881	0.881		MON.....	130	13,331	12/07/2005	01/25/2036
07324S CY 6		BAYC_05-4A.....	.....	..	..	3 3FE	1,416,351	29.919	423,761	1,416,351	1,416,351					0.931	0.931		MON.....	147	14,987	12/07/2005	01/25/2036
07324S DG 4		BAYC_06-1A.....	.....	..	..	3 2FE	3,201,478	54.718	1,748,904	3,196,234	3,196,234					0.611	0.611		MON.....	217	23,488	07/26/2006	04/25/2036
07324S DH 2		BAYC_06-1A.....	.....	..	..	3 2FE	1,658,948	52.259	865,524	1,656,230	1,704,532			(17,918)		0.631	1.844		MON.....	116	12,505	07/26/2006	04/25/2036
07324Y AC 3		BAYC_06-2A.....	.....	..	..	3 1FE	11,910,957	64.476	7,689,348	11,925,865	11,925,865			35,853		0.511	0.515		MON.....	677	75,848	07/25/2006	07/25/2036
07324N AA 1		BAYC_06-3A.....	.....	..	..	3 1FE	5,567,433	64.740	3,604,378	5,567,433	5,567,433					0.481	0.481		MON.....	298	33,764	09/07/2006	10/25/2036
07324N AB 9		BAYC_06-3A.....	.....	..	..	3 1FE	7,902,162	64.987	5,135,386	7,902,162	7,902,162					0.531	0.531		MON.....	466	51,923	09/07/2006	10/25/2036
07325B AD 0		BAYC_06-4A.....	.....	..	..	3 2FE	2,542,406	43.149	1,097,020	2,542,406	2,542,406					0.521	0.521		MON.....	147	16,433	10/24/2006	12/25/2036
07325B AE 8		BAYC_06-4A.....	.....	..	..	3 2FE	1,615,134	39.288	634,556	1,615,134	1,615,134					0.541	0.541		MON.....	97	10,766	10/24/2006	12/25/2036
07325B AF 5		BAYC_06-4A.....	.....	..	..	3 2FE	1,610,191	35.505	571,695	1,610,191	1,610,191					0.571	0.571		MON.....	102	11,222	10/24/2006	12/25/2036
07325B AG 3		BAYC_06-4A.....	.....	..	..	3 3FE	2,118,672	33.997	720,281	2,118,672	2,118,672					0.631	0.631		MON.....	149	16,051	10/24/2006	12/25/2036
07325B AH 1		BAYC_06-4A.....	.....	..	..	3 3FE	1,947,766	31.757	618,548	1,947,766	1,947,766					0.671	0.671		MON.....	145	15,545	10/24/2006	12/25/2036
07325B AJ 7		BAYC_06-4A.....	.....	..	..	3 4FE	1,757,792	30.056	528,327	1,757,792	1,757,792					0.751	0.751		MON.....	147	15,451	10/24/2006	12/25/2036
07325B AK 4		BAYC_06-4A.....	.....	..	..	3 2FE	706,224	26.879	189,829	706,224	706,224					0.931	0.931		MON.....	73	7,493	10/24/2006	12/25/2036
07324M AC 9		BAYC_06-SP1.....	.....	..	..	3 1FE	13,525,000	58.000	7,844,500	13,525,000	13,525,000					0.601	0.601		MON.....	904	99,104	03/23/2006	04/25/2036
07325M AA 2		BAYC_07-1.....	.....	..	..	3 1FE	7,488,895	67.500	5,055,004	7,488,895	7,488,895					0.451	0.451		MON.....	375	43,191	01/25/2007	03/25/2037
07325M AB 0		BAYC_07-1.....	.....	..	..	3 2FE	3,744,448	52.000	1,947,113	3,744,448	3,744,448					0.501	0.501		MON.....	209	23,493	01/25/2007	03/25/2037
07325M AC 8		BAYC_07-1.....	.....	..	..	3 2FE	2,321,557	39.500	917,015	2,321,557	2,321,557					0.501	0.501		MON.....	129	14,565	01/25/2007	03/25/2037
07325M AD 6		BAYC_07-1.....	.....	..	..	3 2FE	1,123,334	35.000	393,167	1,123,334	1,123,334					0.521	0.521		MON.....	65	7,275	01/25/2007	03/25/2037
07325M AE 4		BAYC_07-1.....	.....	..	..	3 2FE	883,690	31.000	273,944	883,690	883,690					0.551	0.551		MON.....	54	5,992	01/25/2007	03/25/2037
07325M AF 1		BAYC_07-1.....	.....	..	..	3 2FE	1,123,334	28.000	314,534	1,123,334	1,123,334					0.601	0.601		MON.....	75	8,186	01/25/2007	03/25/2037
07325M AG 9		BAYC_07-1.....	.....	..	..	3 3FE	1,535,223	25.000	383,806	1,535,223	1,535,223					0.651	0.651		MON.....	111	11,966	01/25/2007	03/25/2037
07325M AH 7		BAYC_07-1.....	.....	..	..	3 4FE	2,246,668	22.000	494,267	2,246,668	2,246,668					0.731	0.731		MON.....	183	19,332	01/25/2007	03/25/2037
07325X AC 4		BAYC_07-2A.....	.....	..	..	3 2FE	6,311,270	45.213	2,853,483	6,311,270	6,311,270					0.601	0.601		MON.....	422	46,044	05/01/2007	07/25/2037
07325X AD 2		BAYC_07-2A.....	.....	..	..	3 2FE	3,377,720	41.679	1,407,817	3,377,720	3,377,720					0.641	0.641		MON.....	241	26,013	05/01/2007	07/25/2037
07325X AE 0		BAYC_07-2A.....	.....	..	..	3 3FE	2,533,290	34.670	878,284	2,533,290	2,533,290					0.721	0.721		MON.....	203	21,567	05/01/2007	07/25/2037
07325X AN 0		BAYC_07-2A IS.....	.....	..	..	34 1FE	2,262,604	8.370	1,210,915		1,976,933			(203,534)		2.659			MON.....	6,411	344,500	04/28/2009	07/25/2037
07326B AM 9		BAYC_07-4A IS.....	.....	..	..	34 1FE	17,631,024	9.000	9,956,773		14,883,033			(830,599)		2.831			MON.....	52,208	1,503,776	07/17/2009	09/25/2037
073250 BM 3		BAYV_05-A.....	.....	..	..	3 12*	37,587,947	47.470	17,842,998	37,587,947	37,587,947					1.231	1.231		MON.....	5,142	473,962	01/20/2005	02/28/2040
073250 BQ 4		BAYV_05-A.....	.....	..	..	3 12*	13,905,368	41.740	5,804,100	13,905,368	13,905,368					1.731	1.731		MON.....	2,675	238,697	01/20/2005	02/28/2040
07326F AA 6		BAYVIEW COMMERCIAL ASSET TRUST BAY IS.....	.....	..	..	34 1FE	15,154,729	10.370	9,888,792		13,639,905			(321,195)		3.291			MON.....	52,300	1,108,791	07/17/2009	12/25/2037
12328M AW 1		BLX_06-AA.....	.....	..	..	3 3FE	2,260,417	14.205	321,081	2,260,417	2,260,417					0.753	0.753		MON.....	520	19,922	03/02/2006	10/20/2038
108124 AA 6		BRDG_06-1A.....	.....	..	..	3 1FE	19,227,592	86.700	16,670,322	19,227,592	19,227,592					0.533	0.533		JAJO.....	20,511	397,957	05/24/2006	07/21/2020
07387K AM 5		BSCMS_06-BBA7.....	.....	..	..	3 4FE	53,219	53.219	4,296,649	8,073,448	8,073,448					0.673	0.673		MON.....	2,566	69,766	06/05/2006	03/15/2019
07387K AN 3		BSCMS_06-BBA7.....	.....	..	..	3 4FE	2,750,000	47.378	1,302,906	2,750,000	2,750,000					0.883	0.883		MON.....	1,147	29,619	06/05/2006	03/15/2019
07387J AL 0		BSCMS_06-PW12.....	.....	..	..	3 2FE	2,102,100	27.335	574,033	2,100,000	2,101,497			(181)		5.758	5.745		MON.....	10,076	122,522	06/08/2006	09/01/2038
07387J BN 5		BSCMS_06-PW12.....	.....	..	..	3 1FE	3,408,430	33.385	1,135,087	3,400,000	3,406,009			(728)		5.758	5.726		MON.....	16,314	198,369	06/08/2006	09/01/2038
07388T AR 4		BSCMS_07-BBA8.....	.....	..	..	3 4FE	14,588,010	33.888	4,943,541	14,588,010	14,588,010					0.933	0.933		MON.....	6,428	164,517	03/30/2007	03/15/2022
07388T AY 9		BSCMS_07-BBA8.....	.....	..	..	3 2FE	15,000,000	90.000	13,500,000	15,000,000	15,000,000					0.733	0.733		MON.....	5,193	138,811	03/30/2007	03/15/2022
07388T AZ 6		BSCMS_07-BBA8.....	.....	..	..	3 2FE	5,865,405	85.000	4,985,250	5,865,000	5,865,000					0.883	0.883		MON.....	2,446	63,195	04/11/2007	03/15/2022
07388T BA 0		BSCMS_07-BBA8.....	.....	..	..	3 3FE	6,035,809	80.000	4,828,000	6,035,000	6,035,000					1.133	1.133		MON.....	3,229	80,323	04/11/2007	03/15/2022
07400S AB 5		BSSBC_06-1A.....	.....	..	..	3 1FE	7,192,448	75.162	5,405,988	7,192,448	7,192,448					0.431	0.431		MON.....	345	39,862	02/14/2007	01/25/2034
07400S AC 3		BSSBC_06-1A.....	.....	..	..	3 1FE	5,897,000	56.733	3,345,527	5,897,000	5,897,000					0.551	0.551		MON.....	361	40,204	12/15/2006	01/25/2034
07400S AD 1		BSSBC_06-1A.....	.....	..	..	3 1FE	3,619,000	48.230	1,745,444	3,619,000	3,619,000					0.681	0.681		MON.....	274	29,470	12/15/2006	01/25/2034
14068X AG 2		CAPMK_06-7A.....	.....	..	..	34 5FE	15,181,615	0.010	1,518	15,181,615	72,086			(116,819)		1.333			MON.....	9,557	230,871	07/18/2006	08/15/2036
140553 CU 0		CAPS_06-1A.....	.....	..	..	3 2FE	10,615,879	60.000	6,369,449	10,615,748	10,615,754			(16)		0.783	0.783		MON.....	2,540	96,639	05/28/2008	08/22/2016
14308P AB 0		CARL_06-8A.....	.....																				

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			Code	CHAR	Designation	Actual Cost	Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Valuation Increase/(Decrease)	(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	Maturity	
14312D AF	2	CARMX_06-2			2FE	1,399,913	94.299	1,320,188	1,400,000	1,399,987		24			5.530	5.532	MON.	3,441	77,420	09/07/2006	03/15/2013	
12479E BA	3	CBAC_05-1A IS		34	1FE	10,819	5.031	16,356		1,998		(8,822)			5.385		MON.	1,459	9,192	04/28/2009	07/01/2035	
149837 AK	2	CBAC_06-1A IS		34	1FE	5,883	7.313	21,110				(5,883)			2.032		MON.	489	9,911	04/28/2009	06/01/2038	
14984W AA	8	CBAC_07-1A		34	1FE	8,628,212	50.000	4,315,547	8,631,094	6,783,008		(67,244)	1,779,038		5.760	5.942	MON.	41,429	494,957	05/21/2007	07/01/2039	
12498S AA	0	CBS_06-SC1			1FE	7,495,310	60.000	4,605,413	7,675,689	7,614,506		12,884			0.501	0.556	MON.	427	48,128	07/24/2007	05/25/2036	
17305E CW	3	CCCIT_05-C6			2FE	8,000,000	97.073	7,765,801	8,000,000	8,000,000					0.563	0.563	MON.	2,127	60,202	11/10/2005	11/15/2012	
17305E DN	2	CCCIT_06-C4			2FE	20,000,000	99.975	19,995,040	20,000,000	20,000,000					0.455	0.455	MON.	6,315	141,802	12/14/2006	01/09/2012	
17305E DT	9	CCCIT_07-A3			1FE	37,408,125	108.608	40,727,959	37,500,000	37,411,003		1,167			6.150	6.168	JD	102,500	2,306,250	06/08/2007	06/15/2039	
17305E DY	8	CCCIT_07-A8			1FE	5,167,571	108.318	5,524,220	5,100,000	5,168,305		(1,404)			5.650	5.454	MS	80,842	255,663	08/19/2009	09/20/2019	
17305E EP	6	CCCIT_09-A3			1FE	251,641	101.613	254,034	250,000	251,286		(354)			2.700	2.344	JD	150	3,338	07/28/2009	06/24/2013	
17305E EQ	4	CCCIT_09-A4			1FE	2,801,754	106.794	2,830,036	2,650,000	2,791,555		(10,198)			4.900	3.598	JD	2,886	64,204	08/19/2009	06/23/2016	
15135A AA	1	CECDO_06-12A		3	1FE	25,000,000	87.000	21,750,000	25,000,000	25,000,000					0.511	0.511	FMAN	15,622	362,207	11/29/2006	11/18/2020	
15641S AE	1	CENT7_04-7A		3	1FE	19,945,438	90.000	17,950,894	19,945,438	19,945,438					0.681	0.681	FMAN	23,757	393,310	04/14/2004	01/30/2016	
17309X AM	1	CGCMT_06-FL2		3	2FE	6,000,000	55.601	3,336,066	6,000,000	6,000,000					0.813	0.813	MON.	2,304	60,383	10/19/2006	08/15/2021	
17311Q BN	9	CGCMT_07-C6		3	2FE	3,713,567	49.389	1,876,790	3,800,000	3,730,187		7,181			5.700	6.006	MON.	18,049	219,577	07/25/2007	12/01/2049	
17311Q BP	4	CGCMT_07-C6		3	2FE	1,745,619	27.350	492,298	1,800,000	1,755,808		4,373			5.700	6.102	MON.	8,550	104,010	07/25/2007	12/01/2049	
161571 AJ	3	CHAIT_05-C2		3	2FE	3,000,000	91.817	2,754,510	3,000,000	3,000,000					0.673	0.673	MON.	954	25,907	05/12/2005	01/15/2015	
158715 AA	0	CHAM_04-1A		3	1FE	10,000,000	88.500	8,850,000	10,000,000	10,000,000					0.634	0.634	MJSD	2,992	145,810	04/27/2004	06/15/2016	
172850 AU	3	CITRV_98-A		4	5FE	2,270,624	81.797	1,858,068	2,271,558	2,034,476		(20,230)	216,851		6.290	6.499	MON.	6,350	138,877	06/03/1998	01/15/2017	
18060P AK	9	CLARI_SV07-3		3	2FE	10,000,000	41.060	4,106,000	10,000,000	10,000,000					0.883	0.883	MON.	2,698	101,365	05/22/2007	12/31/2049	
184588 AB	7	CLRLK_06-1A		3	1FE	5,000,000	70.610	3,530,500	5,000,000	5,000,000					0.633	0.633	MJSD	968	66,042	12/15/2006	12/31/2020	
12568V AB	6	CMSPK_06-1A		34	3FE	883,093	6.160	882,933	14,333,333	883,093			13,450,240		1.231	1.236	MON.	3,432	196,018	07/24/2006	11/25/2042	
12568V AC	4	CMSPK_06-1A		34	4FE	805,494	6.880	804,960	11,700,000	805,494			10,894,506		1.381	1.386	MON.	3,142	177,799	07/24/2006	11/25/2042	
14041N AV	3	COMET_03-C3		3	2FE	11,965,273	95.972	10,556,974	11,000,000	11,709,903		(102,277)			2.483	6.221	MON.	12,898	296,860	05/17/2007	07/15/2016	
14041N BZ	3	COMET_05-C1		3	2FE	5,000,000	99.225	4,961,262	5,000,000	5,000,000					0.633	0.633	MON.	1,495	41,151	04/14/2005	02/15/2013	
20046P AH	1	COMM_00-C1		3	1FE	2,037,148	96.553	1,664,570	1,724,000	1,755,694		(52,074)			8.333	5.131	MON.	11,971	144,978	03/16/2004	08/01/2033	
126171 AM	9	COMM_05-C6		3	2FE	4,966,594	25.395	1,255,021	4,942,000	4,957,464		(2,245)			5.306	5.243	MON.	21,851	262,876	08/05/2005	06/01/2044	
126171 AN	7	COMM_05-C6		3	4FE	5,013,333	23.746	1,187,315	5,000,000	5,008,394		(1,216)			5.345	5.311	MON.	22,270	267,911	08/05/2005	06/01/2044	
126169 AK	7	COMM_05-F10A		3	2FE	14,000,000	91.491	12,808,782	14,000,000	14,000,000					0.543	0.543	MON.	3,591	102,569	03/18/2005	04/15/2017	
126169 AL	5	COMM_05-F10A		3	3FE	13,000,000	90.436	11,756,667	13,000,000	13,000,000					0.603	0.603	MON.	3,703	103,151	03/18/2005	04/15/2017	
126169 AM	3	COMM_05-F10A		3	3FE	5,000,000	87.709	4,385,430	5,000,000	5,000,000					0.643	0.643	MON.	1,519	41,701	03/18/2005	04/15/2017	
126169 AN	1	COMM_05-F10A		3	3FE	13,335,625	87.735	11,804,704	13,455,000	13,455,000					0.783	0.783	MON.	4,976	131,316	09/05/2007	04/15/2017	
126169 AP	6	COMM_05-F10A		3	4FE	12,917,499	87.577	11,433,203	13,055,000	13,055,000					0.853	0.853	MON.	5,259	136,678	09/05/2007	04/15/2017	
126164 BC	5	COMM_05-FL11		3	1FE	8,770,415	63.880	5,698,216	8,920,132	8,920,132		(0)			0.733	0.733	MON.	3,088	82,354	09/05/2007	11/15/2017	
126164 BE	1	COMM_05-FL11		3	2FE	4,523,164	58.494	2,645,762	4,523,164	4,523,164					0.913	0.913	MON.	1,950	49,997	11/18/2005	11/15/2017	
20047M AK	0	COMM_06-CN2A		3	1FE	3,000,000	74.521	2,235,645	3,000,000	3,000,000					0.575	0.575	MON.	1,197	25,259	02/09/2006	02/05/2019	
20046G BG	2	COMM_06-FL12		3	2FE	4,111,687	42.633	1,801,359	4,225,240	4,172,016		37,330			0.573	1.210	MON.	1,144	32,214	09/05/2007	12/15/2020	
20046G BJ	6	COMM_06-FL12		3	2FE	10,816,615	40.117	4,339,258	10,816,615	10,816,615					0.613	0.613	MON.	3,132	86,851	10/18/2006	12/15/2020	
20046G BN	7	COMM_06-FL12		3	2FE	1,940,814	34.821	675,813	1,940,814	1,940,814					0.733	0.733	MON.	672	17,914	10/18/2006	12/15/2020	
20046G BQ	0	COMM_06-FL12		3	2FE	1,940,814	30.847	598,683	1,940,814	1,940,814					0.783	0.783	MON.	718	18,896	10/18/2006	12/15/2020	
20046G BS	6	COMM_06-FL12		3	2FE	1,386,296																

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
12619V AA	7	CPS_07-A.....			4FE	788,312	32.010	257,262	803,691	795,249		1,652			7.750	8.682	MON..	2,768	65,192	03/29/2007	11/15/2013	
22540A XV	5	CSFB_01-CK1.....			1FE	3,071,548	83.162	3,326,472	4,000,000	3,841,034		122,981			5.863	9.474	MON..	19,543	234,520	03/14/2001	12/01/2035	
22541S 2V	9	CSFB_04-C5.....			1FE	3,015,000	71.506	2,145,183	3,000,000	3,008,406		(1,423)			4.929	4.867	MON..	12,323	147,870	12/16/2004	11/01/2037	
22541S 2W	7	CSFB_04-C5.....			1FE	1,644,180	59.378	971,421	1,636,000	1,640,587		(776)			4.958	4.896	MON..	6,759	81,113	12/16/2004	11/01/2037	
225458 P3	6	CSFB_05-C4.....			1FE	3,015,000	44.814	1,344,423	3,000,000	3,009,393		(1,384)			5.384	5.320	MON..	13,460	161,520	08/10/2005	08/01/2038	
22545L AG	4	CSMC_06-C5.....			1FE	100,500,000	75.617	75,616,600	100,000,000	100,375,214		(44,441)			5.343	5.277	MON..	445,250	5,343,000	12/13/2006	12/01/2039	
22545R AJ	5	CSMC_06-TF2A.....			2FE	2,000,000	40.007	800,134	2,000,000	2,000,000					0.583		MON..	551	15,464	11/15/2006	10/15/2021	
22545R AM	8	CSMC_06-TF2A.....			3FE	2,800,000	25.914	725,600	2,800,000	2,275,120		(1,555)	523,326		0.883	0.969	MON..	1,168	30,166	11/15/2006	10/15/2021	
22545R AV	8	CSMC_06-TF2A.....			3FE	10,344,616	41.609	4,310,838	10,360,399	10,360,399		2,169			0.833	0.833	MON..	4,076	106,083	02/13/2007	09/15/2021	
22545R CW	4	CSMC_06-TF2A.....			2FE	4,300,000	36.560	1,572,093	4,300,000	4,300,000					1.183	1.183	MON..	2,402	59,405	11/15/2006	10/15/2021	
12638C AY	4	CSMC_06-TFLA.....			2FE	18,011,250	44.466	8,003,808	18,000,000	18,000,000					0.963	0.963	MON..	8,187	208,524	02/28/2007	04/15/2021	
12638C BA	5	CSMC_06-TFLA.....			2FE	18,764,453	40.878	7,664,588	18,750,000	18,750,000					1.033	1.033	MON..	9,148	230,520	02/28/2007	04/15/2021	
22943N AW	3	CSMS_06-HC1A.....			2FE	10,421,000	67.835	7,069,054	10,421,000	10,421,000					1.183	1.183	MON..	5,822	143,969	04/11/2006	05/15/2023	
14845T AA	4	CSTL_2A.....			1FE	17,789,989	91.900	16,428,575	17,876,578	17,876,578		72,109			0.764	0.764	JAJO..	29,606	420,784	08/24/2007	10/15/2014	
22943E AC	7	CTCDO_05-3A.....			2FE	7,549,494	50.000	3,750,000	7,500,000	7,516,218		(8,222)			5.267	5.143	MON..	32,919	395,025	07/26/2005	06/01/2035	
12642V AB	6	CTCDO_06-4A.....			2FE	3,930,377	29.031	1,141,040	3,930,377	3,930,377					0.573	0.573	MON..	688	27,451	03/01/2006	10/20/2043	
12642V AC	4	CTCDO_06-4A.....			3FE	9,436,577	11.990	1,131,446	9,436,577	9,436,577					0.673	0.673	MON..	1,941	75,428	03/01/2006	10/20/2043	
12642V AD	2	CTCDO_06-4A.....			3FE	4,801,708	2.992	143,677	4,801,708	4,801,708					1.013	1.013	MON..	1,486	54,854	03/01/2006	10/20/2043	
12642V AF	7	CTCDO_06-4A.....			3FE	3,937,786	0.490	19,294	3,937,540	3,945,977		(2,439)			1.483	1.437	MON..	1,784	63,836	12/19/2006	10/20/2043	
12667X AE	6	CWCI_05-1A.....			3FE	1,371,263	3.440	172,000	5,000,000	172,022		(1,765)	4,826,213		0.702	0.836	FMAN..	3,607	78,864	04/18/2005	05/25/2045	
23383V DL	1	DCAT_06-A.....			1FE	4,199,305	100.791	4,233,243	4,200,000	4,200,000		160			5.140	5.145	MON..	13,792	215,880	02/28/2006	09/08/2012	
251547 AL	9	DFCS_98-I.....			2FE	41,760	88.462	36,962	41,782	41,782					6.000	6.007	MON..	209	2,467	01/22/1998	04/01/2028	
26188J 4#	1	DREYFUS CASH MANAGEMENT FUND 21 YE IS.....			1Z	14,538,029	10.344	3,620,242	4,526,926	4,526,926		(114,682)			0.089		MON..	3,341	228,566	12/15/2004	11/06/2017	
26188J 5#	0	DREYFUS CASH MANAGEMENT FUND 22 YE IS.....			1Z	16,936,440	11.874	4,155,787	6,634,891	6,634,891		(90,617)			0.089		MON..	3,341	228,566	12/15/2004	11/06/2018	
26249W AA	3	DRYD_06-11A.....			1FE	24,337,011	88.500	21,538,254	24,337,011	24,337,011					0.534	0.534	JAJO..	28,900	538,894	04/05/2006	04/12/2020	
26358E AA	0	DUANE_07-4A.....			1FE	72,924,185	87.500	63,808,662	72,924,185	72,924,185					0.503	0.503	FMAN..	46,823	1,057,785	07/06/2007	11/14/2021	
23334X AE	6	DVI_01-1.....			6Z	(28)	1.617	32,291	1,996,524						5.625		MON..		129,490	05/02/2001	04/11/2010	
29078P AA	8	EAST_00-A.....			4FE	7,167,991	35.000	2,521,603	7,204,581	7,480,480		270,637			0.713	4.538	MON..	2,426	65,085	10/09/2001	08/15/2025	
29078P AC	4	EAST_00-A.....			6FE	9,100,314	0.750	68,252	9,100,314	0					3.558		MON..			08/17/2000	08/15/2025	
34529E AC	4	FCAOT_09-B.....			1FE	1,005,313	101.266	1,012,659	1,000,000	1,004,553		(759)			2.790	2.598	MON..	1,240	11,625	07/22/2009	08/15/2013	
339464 AN	9	FLINT-1A.....			1FE	3,500,000	86.000	3,010,000	3,500,000	3,500,000					8.083	8.083	MN....	32,220	282,905	11/14/2000	11/20/2013	
34528Q AC	8	FORDF_06-4.....			1FE	20,000,000	97.521	19,504,268	20,000,000	20,000,000					0.483	0.483	MON..	4,563	134,189	06/21/2006	06/15/2013	
34527R LS	0	FORDO_06-A.....			1FE	49,986	101.172	50,586	50,000	49,999		4			5.290	5.298	MON..	118	2,645	02/14/2006	04/15/2011	
34528R AD	4	FORDO_09-A.....			1FE	7,175,820	103.158	7,221,071	7,000,000	7,136,286		(39,534)			3.960	2.452	MON..	12,320	115,500	08/05/2009	05/15/2013	
34529G AF	2	FORDO_09-D.....			1FE	1,799,786	100.187	1,803,371	1,800,000	1,799,820		34			2.170	2.176	MON..	1,736	10,199	09/02/2009	10/15/2013	
350846 AA	9	FOURC_06-3A.....			1FE	23,994,846	83.000	19,915,722	23,994,846	23,994,846					0.533	0.533	JAJO..	25,229	473,762	08/22/2006	07/22/2020	
34511H AA	1	FTHIL_07-1A.....		R	1FE	23,876,596	83.500	19,936,957	23,876,596	23,876,596					0.512	0.512	FMAN..	13,232	331,742	01/31/2007	02/22/2021	
20173R AD	1	GCCFC_06-FL4A.....			2FE	1,000,000	39.433	394,334	1,000,000	1,000,000					0.465	0.465	MON..	349	7,269	12/14/2006	11/05/2021	
20173R AE	9	GCCFC_06-FL4A.....			2FE	9,000,000	28.986	2,608,740	9,000,000	9,000,000					0.505	0.505	MON..	7,804	64,674	12/14/2006	11/05/2021	
20173R AF	6	GCCFC_06-FL4A.....			3FE	10,792,031	25.171	2,768,766	11,000,000	10,939,176		29,689			0.555	0.833	MON..					

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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
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SCHEDULE D - PART 1

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

1	2				3		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity			
51804X BA	5	LASL_06-MF2		34	6FE	41,484		468,251			54,065	(72)	54,012			0.002	MON.	241		03/23/2006	01/01/2043			
51804X BH	0	LASL_06-MF2		34	6FE	2,072,192	1.000	20,300	2,030,000			(2,461)	209,810		5.542		MON.	29,681		03/23/2006	01/01/2043			
51804X AS	7	LASL_06-MF2 IS		34	5FE	2,576,313	0.525	431,784		103,052		(314,687)		0.252		MON.	17,274	343,778		03/23/2006	01/01/2043			
51804W AC	4	LASL_06-MF3		34	6FE	1,478,048	5.500	1,478,048	1,443,460	9,234		(29,708)	1,433,715		5.861	5.596	MON.	7,050	85,077		06/23/2006	06/01/2043		
51804W AD	2	LASL_06-MF3		34	6FE	2,378,667	1.000	23,315	2,331,540			27,953	2,278,441		5.861	9.296	MON.	11,388	137,420		06/23/2006	06/01/2043		
51804W AE	0	LASL_06-MF3		34	6FE	1,473,132	1.000	14,432	1,443,200			(5,312)	1,394,777		5.861	0.002	MON.	7,049	85,062		06/23/2006	06/01/2043		
51804W AF	7	LASL_06-MF3		34	6FE	676,287	1.000	6,662	666,200			(4,534)	229,866		5.861	0.002	MON.		39,266		06/23/2006	06/01/2043		
51804W AG	5	LASL_06-MF3		34	6FE	877,196		888,300				(3,888)	250,830		5.860	0.002	MON.	52,356			06/23/2006	06/01/2043		
51804W AH	3	LASL_06-MF3		34	6FE	868,024		898,891			176,477	(2,703)	142,563		5.860	5.779	MON.	67,818			06/23/2006	06/01/2043		
51804W AJ	9	LASL_06-MF3		34	6FE	60,987		444,280			67,610	4,894	51,367			6.237	MON.	19,868			06/23/2006	06/01/2043		
51804W AK	6	LASL_06-MF3		34	6FE	27,225		333,000			35,833	303	35,516			0.002	MON.	1,832			06/23/2006	06/01/2043		
51804V AC	6	LASL_06-MF4		34	2FE	4,024,318	1.000	39,455	3,945,500	38,010		(59,550)	3,920,107		5.175	4.992	MON.	17,014	206,647		12/20/2006	09/01/2043		
51804V AD	4	LASL_06-MF4		34	3FE	6,035,995	1.000	59,180	5,918,000			(300,222)	6,483,859		5.240	5.071	MON.	25,840	313,805		12/20/2006	09/01/2043		
51804V AE	2	LASL_06-MF4		34	3FE	4,598,925	1.000	45,090	4,509,000			42,489	395,542		5.250	4.920	MON.		222,014		12/20/2006	09/01/2043		
51804V AF	9	LASL_06-MF4		34	4FE	351,978	1.000	11,275	1,127,500	1,150		(10,526)	306,983		5.327	0.002	MON.	25,066			12/20/2006	09/01/2043		
51804V AG	7	LASL_06-MF4		34	5FE	494,099	1.000	22,545	2,254,500	10,194		8,741	424,781		5.617	5.252	MON.	40,696			12/20/2006	09/01/2043		
52519N LC	6	LBFR05-LLFA		3	2FE	1,500,000	68.197	1,022,954	1,500,000	1,500,000					0.883	0.883	MON.	626	16,160		07/22/2005	07/15/2018		
52519N LD	4	LBFR05-LLFA		3	3FE	1,000,000	54.747	547,473	1,000,000	1,000,000					1.033	1.033	MON.	488	12,294		07/22/2005	07/15/2018		
52521T AU	1	LBFR06-LLFA		3	1FE	4,696,632	27.406	1,287,168	4,696,632	4,696,632					0.573	0.573	MON.	1,271	35,838		08/07/2006	09/15/2021		
52521T AW	7	LBFR06-LLFA		3	1FE	5,652,866	19.168	1,083,570	5,652,866	5,652,866					0.593	0.593	MON.	1,583	44,281		08/29/2006	09/15/2021		
52521T AY	3	LBFR06-LLFA		3	1FE	12,215,939	17.203	2,100,700	12,211,242	12,212,896		(830)			0.633	0.629	MON.	3,651	100,607		11/21/2006	09/15/2021		
52521T BA	4	LBFR06-LLFA		3	2FE	1,878,653	17.096	321,171	1,878,653	1,878,653					0.883	0.883	MON.	783	20,240		08/07/2006	09/15/2021		
52521T BC	0	LBFR06-LLFA		3	2FE	3,707,521	17.070	632,889	3,707,521	3,707,521					1.033	1.033	MON.	1,809	45,582		08/07/2006	09/15/2021		
52524N AQ	0	LBFR07-LLFA		3	2FE	9,900,000	22.284	2,206,166	9,900,000	9,900,000					1.033	1.033	MON.	4,830	121,715		08/03/2007	06/15/2022		
52524N AS	6	LBFR07-LLFA		3	2FE	7,297,550	21.096	1,540,008	7,300,000	7,298,538		545			1.133	1.141	MON.	3,906	97,150		08/03/2007	06/15/2022		
86359D AD	9	LBSBC05-1A		3	1FE	1,562,706	44.893	701,538	1,562,706	1,562,706					0.581	0.581	MON.	101	10,985		04/08/2005	02/25/2030		
86359D AE	7	LBSBC05-1A		3	1FE	937,624	99.035	928,571	937,624	937,624					0.781	0.781	MON.	81	8,476		04/08/2005	02/25/2030		
86359D UE	5	LBSBC05-2A		3	1FE	6,072,189	67.309	4,087,614	6,072,944	6,072,326		21			5.520	5.521	MON.	27,936	332,875		10/26/2005	09/01/2030		
52520V AB	9	LBSBC06-2A		3	1FE	921,779	102.694	946,654	921,823	921,786		2			5.620	5.621	MON.	4,317	43,694		09/11/2006	09/01/2036		
52520V AC	7	LBSBC06-2A		3	1FE	3,028,823	82.894	2,511,692	3,030,000	3,029,473		189			5.620	5.627	MON.	14,191	170,286		09/11/2006	09/01/2036		
52108H BS	2	LBUBS00-C4		3	3FE	4,396,353	56.477	3,173,866	5,619,750	5,360,280		109,909			6.890	10.240	MON.	142,618	266,094		09/28/2000	07/11/2032		
52108M DK	6	LBUBS06-C1		3	1FE	15,074,211	57.779	8,666,835	15,000,000	15,049,762		(6,634)			5.276	5.213	MON.	43,967	791,400		01/20/2006	02/11/2041		
52108M DM	2	LBUBS06-C1		3	1FE	8,039,588	34.044	2,723,520	8,000,000	8,026,571		(3,534)			5.335	5.272	MON.	23,711	426,800		01/20/2006	02/11/2041		
52108M DP	5	LBUBS06-C1		3	2FE	10,702,867	25.547	2,720,756	10,650,000	10,685,525		(4,713)			5.404	5.341	MON.	31,974	575,526		01/20/2006	02/11/2041		
50180C AG	5	LBUBS06-C7		3	2FE	994,414	57.576	575,764	1,000,000	995,781		497			5.407	5.481	MON.	3,004	54,070		02/06/2007	11/11/2038		
54265S AA	3	LGCL04-1A		3	1FE	29,697,175	92.200	27,380,796	29,697,175	29,697,175					0.642	0.642	FMAN.	19,592	446,113		05/13/2004	05/25/2016		
52204P AF	6	LIFT-1		3	4FE	4,923,438	29.000	1,450,000	5,000,000	5,000,000					0.663	0.663	MON.	1,566	42,672		09/25/2001	07/15/2031		
52204P AJ	8	LIFT-1		3	3FE	2,944,253	50.000	1,512,782	3,025,565	3,025,565					0.663	0.663	MON.	947	25,642		10/23/2001	07/15/2016		
53944M AA	7	LNR06-1A		34	3FE	9,817,875	6.000	588,000	9,800,000	2,714,751		1,711,968	3,842,808		0.581	0.037	MON.	633	85,093		11/13/2006	05/28/2043		
53944M AB	5	LNR06-1A		34	4FE	706,561	2.250	213,750	9,500,000	63,236		(308,948)	405,780		0.781	3.913	MON.	825	103,441		02/16/2006	05/28/2043		
53944M AD	1	LNR06-1A		34	5FE	130,513	0.992	63,540	6,404,000	5,952		(68,270)	(4,677)		1.081	4.255	MON.	769	90,916		02/16/2006	05/28/2043		
532623 AB	1	LROCK07-1A		3	1FE	49,119,911	84.000	4																

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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			Code	Foreign Bond CHAR	NAIC Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
62388Q	AB	0	MCAP_04-3A.....	3	1FE		3,250,000		81.910	2,662,075	3,250,000	3,250,000						0.873	1.796	FMAN.	3,623	58,392	04/22/2004	02/15/2016
62388V	AB	9	MCAP_06-5A.....	3	1FE		11,845,555		89.370	10,586,372	11,845,555	11,845,555						0.494	0.494	MJSD.	2,761	155,720	06/09/2006	09/15/2018
55817R	AA	5	MDPK_06-2A.....	3	1FE		24,642,336		88.850	21,894,715	24,642,336	24,642,336						0.511	0.511	MJSD.	2,447	283,935	02/07/2006	03/25/2020
59023U	AQ	5	MLFT_06-1.....	3	1FE		6,000,000		20.616	1,236,960	6,000,000	6,000,000						0.603	0.603	MON.	1,709	47,590	10/31/2006	06/15/2022
59023U	AR	3	MLFT_06-1.....	3	2FE		14,823,625		17.419	2,581,989	14,823,000	14,823,088		(93)				0.783	0.783	MON.	5,482	144,624	05/10/2007	06/15/2022
59023U	AU	6	MLFT_06-1.....	3	5*		24,990,702		52.072	13,013,158	24,990,702	24,990,702						0.733	0.733	MON.	8,652	231,159	11/02/2006	06/15/2022
59022H	JS	2	MLMT_05-CIP1.....	3	2FE		10,054,276		54.347	5,434,720	10,000,000	10,034,132		(4,964)				5.195	5.126	MON.	43,288	526,760	08/11/2005	07/01/2038
57118N	AE	8	MLR_05-1A.....	3	1FE		71,382		100.024	71,406	71,388	71,388			1			5.090	5.094	MON.	162	1,867	08/11/2005	08/15/2012
57117P	AH	7	MLR_06-1A.....	3	1FE		547,692		100.125	548,405	547,720	547,716			10			5.630	5.632	MON.	1,371	30,565	09/13/2006	09/16/2013
62544H	AF	2	MSAT_05-RR4A.....	3	2FE		5,051,172		39.500	1,975,000	5,000,000	5,032,795		(4,035)				5.270	5.143	MON.	21,958	263,500	07/20/2005	11/01/2035
61745M	XL	2	MSC_04-HQ3.....	3	2FE		5,024,250		44.753	2,237,630	5,000,000	5,011,570		(2,385)				4.957	4.897	MON.	20,655	251,878	02/20/2004	01/01/2041
61745M	6N	8	MSC_05-HQ6.....	3	1FE		2,513,718		52.490	1,312,243	2,500,000	2,508,536		(1,265)				5.202	5.132	MON.	10,838	130,050	07/29/2005	08/01/2042
62474T	AA	1	MSC_05-RR6.....	3	3FE		1,793,373		10.440	185,388	1,775,731	1,786,581		(1,552)				5.306	5.173	MON.	7,852	94,164	09/28/2005	05/01/2043
62474U	AA	8	MSC_05-RR6.....	3	2FE		2,706,159		16.476	441,480	2,679,477	2,692,964		(3,532)				5.233	5.077	MON.	11,685	140,134	09/28/2005	05/01/2043
62474V	AA	6	MSC_05-RR6.....	34	4FE		2,306,102		9.750	222,625	2,283,333	2,172,886		(2,076)	118,533			5.437	5.500	MON.	10,345	124,071	09/28/2005	05/01/2043
61745M	7Q	0	MSC_05-XLF.....	3	2FE		5,000,000		93.668	4,683,380	5,000,000	5,000,000						0.883	0.883	MON.	2,085	53,891	08/09/2005	08/15/2019
61745M	7R	8	MSC_05-XLF.....	3	2FE		9,000,000		93.457	8,411,121	9,000,000	9,000,000						1.033	1.033	MON.	4,391	110,692	08/09/2005	08/15/2019
61745S	AK	6	MSC_06-XLF.....	3	1FE		5,000,000		61.072	3,053,585	5,000,000	5,000,000						0.593	0.593	MON.	28,847		07/28/2006	07/15/2019
61745S	AM	2	MSC_06-XLF.....	34	1FE		1,153,916			5,000,000				10,065	5,012,149			0.663	0.694	MON.	31,210		01/12/2007	07/15/2019
61745S	AP	5	MSC_06-XLF.....	34	5FE		7,000,000		0.010	700	7,000,000			(14,946)	6,985,054			1.083		MON.	63,539		07/28/2006	01/15/2021
61754J	AM	0	MSC_07-T27.....	34	2FE		2,148,558		15.160	348,678	2,300,000	2,164,781			6,981			5.649	6.338	MON.	10,828	131,410	07/19/2007	06/11/2042
61752L	AF	2	MSC_07-XLFA.....	3	1FE		5,000,000		24.372	1,218,590	5,000,000	5,000,000						0.483	0.483	MON.	1,141	33,614	02/01/2007	10/15/2020
61752L	AG	0	MSC_07-XLFA.....	3	1FE		2,814,000		23.890	672,273	2,814,000	2,814,000						0.533	0.533	MON.	708	20,344	02/01/2007	10/15/2020
61752L	AH	8	MSC_07-XLFA.....	3	1FE		3,400,000		20.930	711,613	3,400,000	3,400,000						0.573	0.573	MON.	920	25,960	02/01/2007	10/15/2020
61752L	AN	5	MSC_07-XLFA.....	3	3FE		799,583		11.000	87,954	799,583	799,583						1.233	1.233	MON.	466	11,422	02/01/2007	10/15/2020
59066X	AE	4	MWEST_07-1A.....	34	2FE		8,177,869		11.000	1,320,000	12,000,000	8,177,869				3,822,131		0.581	0.586	MON.	775	85,483	01/26/2007	02/25/2047
59066X	AG	9	MWEST_07-1A.....	34	3FE		424,077		4.240	424,000	10,000,000	424,077				9,575,923		0.721	0.726	MON.	803	85,508	01/26/2007	02/25/2047
639107	AA	9	NAUTQ_06_1A.....	3	1FE		19,245,933		88.450	17,023,028	19,245,933	19,245,933						0.534	0.534	JAJO.	22,283	413,482	03/30/2006	04/15/2020
635414	AC	9	NCCMT_05-1.....	3	2FE		8,000,000		96.366	7,709,254	8,000,000	8,000,000						0.573	0.573	MON.	2,165	61,013	08/09/2005	08/15/2012
66704J	BQ	0	NEF_06-A.....	3	1FE		21,000,000		63.056	13,241,844	21,000,000	21,000,000						0.464	0.464	MJSD.	8,668	285,406	05/03/2006	05/28/2026
65537H	AF	4	NMCRE_07-2A.....	34	3FE		16,028,524		0.710	121,508	17,113,733	84,810		(46,175)	16,680,265			0.717	1.585	FMAN.	13,285	278,305	05/04/2007	05/21/2042
65537H	AG	2	NMCRE_07-2A.....	34	3FE		9,881,222		0.760	79,420	10,450,009	79,357		(15,032)	10,264,503			0.767	1.391	FMAN.	8,678	175,230	03/14/2007	05/21/2042
65537H	AH	0	NMCRE_07-2A.....	34	3FE		12,879,871		0.860	117,379	13,648,710	83,229		(56,438)	13,390,559			0.867	1.491	FMAN.	12,813	242,742	03/14/2007	05/21/2042
65537H	AJ	6	NMCRE_07-2A.....	34	4FE		10,796,829		5.000	548,615	10,972,306	59,535		(57,084)	501,953			1.067		FMAN.	12,678	217,295	03/14/2007	05/21/2042
662697	AA	9	NORTH_00-1A.....	34	5FE		10,713,594		41.570	4,572,700	11,000,000	123,161			30,021	10,771,473		0.981	2.636	FMAN.	18,877	250,480	02/22/2007	04/28/2011
62936E	AF	5	NPF6_98-2.....	4	6*		8,899,691		3.000	267,064	8,902,121							6.100		MON.			12/19/2002	12/31/2009
03762A	AC	3	NSCR_07-3A.....	3	2FE		7,500,000		20.860	1,564,500	7,500,000	7,500,000						0.583	0.583	MON.	5,124	49,837	02/05/2007	10/20/2052
64031Q	AJ	0	NSLT_02-2.....	3	1FE		5,805,000		68.198	4,091,880	6,000,000	5,890,981			41,857			0.951	1.572	MJSD.	634	97,086	11/27/2002	12/26/2033
674135	DD	7	OAK_98-A																					

SCHEDULE D - PART 1

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

E10.51	1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
	CUSIP Identification		Description	3 Code	4 F o r e i g n	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity	
784427 AG	1	SLCLT_06-1			3	1FE	22,500,000	84.993	19,123,493	22,500,000	22,500,000						0.464	0.464	MJSD.	4,926	289,713	06/22/2006	03/15/2039	
784419 AF	0	SLCLT_06-A			3	1FE	34,000,000	74.306	25,263,870	34,000,000	34,000,000						0.584	0.584	JAJO.	43,049	756,619	12/11/2006	07/15/2036	
784419 AG	8	SLCLT_06-A			3	1FE	18,594,000	56.724	10,547,316	18,594,000	18,594,000						0.734	0.734	JAJO.	29,586	442,060	12/11/2006	07/15/2036	
78442G DF	0	SLMA_01-4			3	1FE	8,000,000	71.938	5,755,000	8,000,000	8,000,000						0.782	0.782	JAJO.	11,646	167,642	11/27/2001	01/25/2021	
78442G DJ	2	SLMA_02-1			3	1FE	10,032,031	91.000	9,100,000	10,000,000	10,000,000			(19,972)			0.732	0.732	JAJO.	13,627	206,520	08/17/2005	01/25/2021	
78442G KP	0	SLMA_03-14			3	1FE	19,061,907	83.090	15,615,890	18,793,946	18,957,119			(14,357)			0.832	0.676	JAJO.	29,108	399,955	10/14/2004	10/25/2038	
78442G GM	2	SLMA_03-4			3	1FE	13,539,334	88.460	11,731,271	13,261,667	13,447,372			(16,466)			0.904	0.616	MJSD.	5,659	227,230	09/21/2005	06/15/2038	
78442G HK	5	SLMA_03-7			3	1FE	4,541,100	82.370	3,740,504	4,541,100	4,541,100						0.824	0.824	MJSD.	1,766	74,264	07/09/2003	09/15/2039	
78443C AQ	7	SLMA_03-B			3	1FE	7,422,867	44.163	3,278,161	7,422,867	7,422,867						0.954	0.954	MJSD.	3,343	131,702	06/18/2003	03/15/2033	
78442G KV	7	SLMA_04-1			3	1FE	16,506,106	75.295	12,428,305	16,506,106	16,506,106						0.782	0.782	JAJO.	24,029	345,339	02/11/2004	07/25/2039	
78442G MR	4	SLMA_04-8			3	1FE	10,116,406	82.840	8,284,000	10,000,000	10,146,117			(25,224)			0.742	0.479	JAJO.	13,813	205,509	08/08/2005	01/25/2040	
78443C BK	9	SLMA_04-A			3	1FE	7,167,344	29.344	2,054,094	7,000,000	7,141,703			(24,747)			1.204	0.510	MJSD.	3,979	142,652	01/07/2005	06/15/2033	
78442G PS	9	SLMA_05-5			3	1FE	20,000,000	66.962	13,392,400	20,000,000	20,000,000						0.532	0.532	JAJO.	19,809	368,551	06/22/2005	10/25/2040	
78443C BV	5	SLMA_05-A			3	1FE	49,921,875	43.787	21,893,300	50,000,000	49,928,381			6,988			0.564	0.579	MJSD.	13,308	694,501	08/08/2005	12/15/2038	
78443C CD	4	SLMA_05-B			3	1FE	6,400,000	12.991	831,424	6,400,000	6,400,000						0.954	0.954	MJSD.	2,882	114,203	10/20/2005	06/15/2039	
83149F AD	6	SLMA_06-6			3	1FE	8,564,414	69.650	6,268,500	9,000,000	8,633,547			44,415			0.492	1.044	JAJO.	8,367	162,208	10/02/2007	01/25/2041	
78443G AJ	4	SLMA_06-7			3	1FE	18,120,000	68.920	12,488,304	18,120,000	18,120,000						0.482	0.482	JAJO.	16,504	324,746	08/02/2006	01/27/2042	
78443K AK	2	SLMA_06-9			3	1FE	7,611,875	75.400	6,032,000	8,000,000	7,678,229			37,725			0.512	1.041	JAJO.	7,626	145,802	10/02/2007	01/25/2041	
78443C CY	8	SLMA_06-BW			3	1FE	50,000,000	55.190	27,595,000	50,000,000	50,000,000						0.454	0.454	MJSD.	10,711	638,737	06/01/2006	12/15/2039	
78443V AJ	1	SLMA_07-1			3	1FE	5,672,109	72.580	4,354,800	6,000,000	5,722,054			30,807			0.502	1.083	JAJO.	5,608	108,745	10/02/2007	01/27/2042	
870752 AD	4	SMRTF_07-2			3	1FE	10,000,000	98.734	9,873,397	10,000,000	10,000,000						0.883	0.883	MON.	4,170	107,697	10/10/2007	10/15/2012	
784582 BB	3	SMSLT_00-A			3	1FE	23,497,188	99.546	23,393,357	23,500,000	23,500,225			(831)			0.831	0.828	JAJO.	35,244	505,611	07/15/2002	04/28/2037	
784582 BE	7	SMSLT_00-B			3	1FE	5,000,000	70.000	3,500,000	5,000,000	5,000,000						0.981	0.981	JAJO.	8,853	115,181	05/15/2000	10/28/2036	
84860R AA	1	SPMF_06-1A				2FE	9,270,857	67.854	6,292,648	9,273,806	9,271,448				210		5.760	5.764	MON.	44,514	533,250	03/08/2006	03/01/2024	
84860P AA	5	SPMF_07-1A				2FE	68,280,901	58.397	39,984,961	68,470,916	68,308,281			4,720			5.740	5.770	MON.	327,519	3,925,996	04/10/2007	03/01/2025	
906619 AJ	0	UFSSL_96-C			3	1FE	7,477,031	97.223	7,267,382	7,475,000	7,498,481			(16,231)			0.715	0.498	MON.	4,604	73,288	11/05/1996	07/01/2025	
903279 AE	7	USAOT_06-3				2FE	15,821,141	101.468	16,056,823	15,824,513	15,823,934			888			5.660	5.666	MON.	39,807	895,667	08/14/2006	03/15/2013	
92534C AB	1	VERT_06-CR1A			34	5FE	27,599,226	2.000	580,000	29,000,000	1,094,418			(7,175)	27,898,408		0.803	1.621	JAJO.		577,219	05/15/2006	04/22/2046	
929766 4W	0	WBCMT_05-C20			3	2FE	3,003,788	30.495	912,276	2,991,600	2,999,270			(1,113)			5.238	5.187	MON.	13,059	158,874	08/11/2005	07/01/2042	
929766 4X	8	WBCMT_05-C20			3	3FE	3,995,020	24.100	964,012	4,000,000	3,996,862			455			5.238	5.254	MON.	17,461	212,427	08/11/2005	07/01/2042	
92976B DX	7	WBCMT_06-C23			3	1FE	1,105,481	62.208	684,287	1,100,000	1,103,699			(503)			5.515	5.450	MON.	5,055	60,665	02/24/2006	01/01/2045	
92976B EA	6	WBCMT_06-C23			3	1FE	8,902,868	40.480	3,586,626	8,860,285	8,889,402			(3,795)			5.524	5.462	MON.	40,786	496,138	02/24/2006	01/01/2045	
92977Q AJ	7	WBCMT_06-C27			3	1FE	20,608,594	17.633	3,526,560	20,000,000	20,446,047			(55,240)			5.865	5.459	MON.	97,750	1,173,000	11/15/2006	07/01/2045	
92976B HV	7	WBCMT_06-WL7A			3	1FE	2,968,000	39.130	1,161,390	2,968,000	2,968,000						0.573	0.573	MON.	803	22,647	09/19/2006	09/15/2021	
92976B HW	5	WBCMT_06-WL7A			3	2FE	8,500,000	37.194	3,161,507	8,500,000	8,500,000						0.593	0.593	MON.	2,381	66,583	09/19/2006	09/15/2021	
92976B HX	3	WBCMT_06-WL7A			3	3FE	11,931,500	30.590	3,649,894	11,931,500	11,931,500						0.633	0.633	MON.	3,567	98,302	09/19/2006	09/15/2021	
92976B HY	1	WBCMT_06-WL7A			34	3FE	2,000,000	22.457	449,144	2,000,000	194,819			(5,899)	1,799,282		0.833	0.923	MON.	787	20,533	09/19/2006	09/15/2021	
92976B JA	1	WBCMT_06-WL7A			3	3FE	9,177,368	36.526	3,352,144	9,177,368	9,177,368						1.033	1.033	MON.	4,477	112,830	09/19/2006	09/15/2021	
92976B JB	9	WBCMT_06-WL7A																						

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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			Code	Foreign Bond CHAR	NAIC Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
04012L AB 7	ARES_07-3RA.....	..	..	..	3.1FE	..	48,885,281	..	84.500	41,367,344	48,955,436	48,948,312	..	23,840	..	..	0.504	0.553	JAJO..	52,780	1,028,724	02/15/2007	04/16/2021
12322U AA 7	BUSHNELL LOAN FUND II_08-1A.....	..	..	..	3.1FE	..	97,348,625	..	97.460	96,806,823	99,329,800	97,895,275	..	450,368	..	..	2.281	2.976	JAJO..	409,021	3,428,819	10/30/2008	10/28/2015
12322U AE 9	BUSHNELL LOAN FUND II_08-1A.....	..	..	..	3.3FE	..	350,000	..	85.000	1,062,500	1,250,000	425,029	..	75,029	900,000	..	5.281	44.934	JAJO..	11,918	83,292	03/07/2008	10/28/2015
15135D AJ 6	CENT CDO 14 LTD.....	..	..	..	3.1FE	..	63,000,000	..	92.500	58,275,000	63,000,000	63,000,000	..	..	..	..	0.514	0.514	JAJO..	70,213	1,346,592	02/08/2007	04/15/2021
17178N AC 3	CIFC_07-3A.....	..	..	..	3.1FE	..	33,061,000	..	79.840	27,944,000	35,000,000	33,399,560	..	151,952	..	..	0.682	1.157	JAJO..	43,111	698,047	08/07/2007	07/26/2021
18060P AH 6	CLARI_07-1.....	..	..	..	3.2FE	..	5,200,000	..	36.730	1,909,960	5,200,000	5,200,000	..	..	..	..	1.783	1.783	MON..	2,833	100,030	03/19/2007	12/31/2049
199648 AA 4	CNOVA_06-1A.....	..	..	..	3.1FE	..	19,706,365	..	89.750	17,686,462	19,706,365	19,706,365	..	..	..	..	0.544	0.544	JAJO..	22,039	414,565	07/18/2006	07/18/2018
217565 AJ 9	COPPR_06-1A.....	..	..	..	3.1FE	..	40,000,000	..	87.000	34,800,000	40,000,000	40,000,000	..	..	..	..	0.534	0.534	JAJO..	43,318	839,946	12/13/2006	01/20/2021
15188R AB 8	CTRLN_07-1A.....	..	..	..	4.4FE	..	2,979,624	..	3.083	154,156	5,000,000	72,524	..	(671,302)	1,879,001	..	6.520	..	MON..	27,167	326,000	07/20/2007	12/01/2049
15188R AC 6	CTRLN_07-1A.....	..	..	..	4.4FE	..	338,218	..	2.785	69,622	2,500,000	28,093	..	(32,402)	136,566	..	6.774	7.028	MON..	14,113	169,350	07/20/2007	12/01/2049
12667X AG 1	CWCI_05-1A.....	..	..	..	34.4FE	..	7,040,513	..	5.000	350,000	7,000,000	..	..	19,857	7,057,118	..	1.361	..	FMAN..	..	51,118	01/11/2007	05/25/2045
190749 AH 4	CWCI_06-C1.....	..	..	..	1FE	..	75,667,052	..	80.952	61,860,204	76,416,000	75,845,346	..	66,796	..	..	5.254	5.386	MON..	334,575	4,014,896	08/21/2007	08/01/2048
278289 AC 7	EATON VANCE CDO IX LTD.....	..	F	..	3.1FE	..	15,000,000	..	87.000	13,050,000	15,000,000	15,000,000	..	..	..	..	0.514	0.514	JAJO..	15,636	311,938	03/09/2007	04/20/2019
38500X AC 6	GKKRE_07-1A.....	..	..	..	34.2FE	..	3,640,762	..	6.880	1,364,510	19,833,000	1,364,008	..	(43,717)	18,425,275	..	0.873	0.010	FMAN..	22,111	356,334	07/25/2007	08/15/2056
38980M AA 3	GRAYs_04-1A.....	..	..	..	3.1FE	..	26,737,660	..	91.390	24,435,547	26,737,660	26,737,660	..	..	..	..	0.653	0.653	FMAN..	22,293	418,795	05/20/2004	08/15/2016
42823B AB 8	HICDO_06-5A.....	..	..	..	3.1FE	..	22,302,652	..	94.929	21,171,640	22,302,652	22,302,652	..	..	..	..	0.495	0.495	MJSD..	7,671	302,740	11/20/2006	12/05/2018
42327U AE 1	HLIOS_07-S1.....	..	..	..	34.6FE	..	566,506	..	20.672	1,033,600	5,000,000	48,562	..	(378,504)	25,867	..	7.733	0.022	MON..	11,815	396,878	04/30/2007	10/20/2014
50212G AJ 2	LNR_07-1A.....	..	..	..	34.6FE	..	3,300,000	..	..	..	11,000,000	..	(11,487)	(12,775)	2,603,757	..	0.534	3.703	MON..	..	61,754	02/27/2007	12/26/2049
50212G AK 9	LNR_07-1A.....	..	..	..	34.6FE	..	2,295,536	..	..	..	16,034,000	..	(21,305)	(35,524)	1,751,920	..	0.684	7.045	MON..	..	110,124	02/27/2007	12/26/2049
543047 AC 8	LONGH-1.....	..	..	..	1FE	..	814,211	..	95.750	779,607	814,211	814,211	..	..	..	..	8.050	8.050	FMAN..	9,285	40,493	02/25/2000	05/10/2012
578325 AB 8	MAYF_06-1A.....	..	..	..	34.*	..	678,089	..	..	15	15,000,000	..	..	..	..	..	0.704	6.069	MJSD..	..	..	07/28/2006	09/12/2046
662696 AA 1	NORTH_00-2A.....	..	..	..	34.6FE	..	5,732,000	..	37.218	2,158,644	5,800,000	114,008	..	(1,487)	5,646,485	..	0.981	1.848	FMAN..	9,953	132,071	04/03/2007	10/30/2011
03759S AA 3	NSCR_06-2A.....	..	..	..	34.2FE	..	489,882	..	19.600	490,000	2,500,000	489,882	..	..	2,010,118	..	0.633	0.633	MON..	528	19,102	11/14/2006	09/20/2047
03759S AB 1	NSCR_06-2A.....	..	..	..	34.2FE	..	34,871	..	1.740	34,800	2,000,000	34,871	..	..	1,965,129	..	0.833	0.833	MON..	555	19,337	11/14/2006	09/20/2047
03759S AC 9	NSCR_06-2A.....	..	..	..	34.3FE	..	793,296	..	2.470	49,400	2,000,000	49,313	..	(1,930)	1,948,757	..	1.183	1.230	MON..	789	26,434	11/14/2006	09/20/2047
03759S AD 7	NSCR_06-2A.....	..	..	..	34.4FE	..	2,000,000	..	28.860	577,200	2,000,000	102,489	..	(7,445)	1,890,066	..	1.533	1.586	MON..	1,022	33,531	11/14/2006	09/20/2047
67073V AA 0	NYLIM_06-1A.....	..	..	..	3.1FE	..	20,000,000	..	86.590	17,318,000	20,000,000	20,000,000	..	..	..	..	0.515	0.515	FMAN..	15,173	304,246	06/21/2006	08/08/2020
675919 AA 2	OCT11_07-1A.....	..	..	..	3.1FE	..	75,000,000	..	84.610	63,457,500	75,000,000	75,000,000	..	..	..	..	0.492	0.492	FMAN..	37,916	1,022,045	06/28/2007	08/25/2021
67085P AA 9	OHSFF_06-2A.....	..	..	..	3.1	..	34,000,000	..	91.160	30,994,400	34,000,000	34,000,000	..	..	..	..	0.564	0.564	MJSD..	9,049	472,261	08/08/2006	09/13/2013
858051 AA 3	STDMA_08-1A.....	..	..	..	3.1FE	..	46,535,688	..	97.450	45,349,028	46,535,688	46,535,688	..	..	..	..	2.284	2.284	JAJO..	230,328	1,758,414	03/12/2008	05/15/2015
858051 AA 9	STDMA_08-1A2.....	..	..	..	3.2FE	..	1,200,000	..	90.000	1,350,000	1,500,000	1,274,778	..	41,669	..	..	3.784	7.951	JAJO..	12,299	81,793	03/12/2008	05/15/2015
858051 AE 5	STEDMAN LOAN FUND LTD_08-1B.....	..	..	..	34.4FE	..	167,335	..	85.000	637,500	750,000	216,731	..	33,749	432,665	..	5.284	40.521	JAJO..	8,587	52,303	03/12/2008	05/15/2015
92328F AA 6	VENTR_06-1A.....	..	..	..	3.1FE	..	12,000,000	..	88.240	10,588,800	12,000,000	12,000,000	..	..	..	..	0.521	0.521	FMAN..	10,239	208,277	06/29/2006	08/03/2020
94352M AC 2	WAVE_07-2A.....	..	..	..	34.3FE	..	680,125	..	2.830	679,200	24,000,000	680,125	..	..	23,319,875	..	0.733	0.733	MON..	5,376	206,878	07/12/2007	07/20/2051
94352M AD 0	WAVE_07-2A.....	..	..	..	34.4FE	..	10,254,334	..	1.950	534,300	27,400,000	534,388	..	(17,448)	26,848,165	..	0.833	0.876	MON..	6,975	263,890	07/12/2007	07/20/2051
94352M AF 5	WAVE_07-2A.....	..	..	..	34.5FE	..	15,894,218	..	2.600	418,600	16,100,000	419,118	..	(46,078)	15,634,804	..	1.233	0.013	MON..	6,066	220,175	07/12/2007	07/20/2051
66859G AA 5	WOODS_07-8A.....	..	F	..	3.1FE	..	72,426,050	..	88.540	64,191,500	72,500,000	72,481,396	..	2,113	..	..	0.521	0.524	JAJO..	68,152	1,331,992	05/24/2007	07/28/2022
18060P AC 7	CLARI-CAR3.....	..	..	..	34.6FE	..	528,990	..	0.030	2,100	7,000,000	..	..	(17,867)	450,180	..	..	..	MON..	..	12,168	11/20/2007	02/25/2045
3799999	Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec.....	..	..	..	..	..	4,606,779,426	..	XXX	2,850,240,621	4,805,681,373	4,201,577,807	16,842,337	2,416,236	419,696,836	0	XXX	XXX	XXX	7,010,089	106,136,967	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....	..	..	..	..	..	19,952,575,594	..	XXX	16,479,209,162	19,877,704,321	18,881,470,193	(10,378,775)	(96,412,658)	768,914,692	8,546,073	XXX	XXX	XXX	170,669,220	893,233,291	XXX	XXX
Credit Tenant Loans - Issuer Obligations																							
857449 *T 1	CONNECTICUT RIVER PLAZA TRUST SEN.....	..	..	..	2.1	..	1,953,215	..	101.444	1,981,419	1,953,215	1,953,215	..	..	..	..	7.930	7.930	MON..	9,466	135,902	06/29/2000	07/09/2010
52465# AS 4	EIRE JACKSONVILLE FLA LLC LEASE BA.....	..	..	..	2.2	..	12,731,692	..	115.619	14,720,255	12,731,692	12,731,692	..	..	..	..	8.290	8.290	MON..	61,568	1,052,579	02/23/2000	09/10/2020
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C.....	..	..	..	2.2	..	14,309,657	..	112.432	16,089,677	14,310,585	14,390,459	..	(3,482)	..	..	7.650	7.566	MON..	63,861	1,092,755	06/11/1999	01/10/2023
525170 AQ 9	LABS_95-C10.....	..	..	..	24.6	..	134,846	..	65.000	192,027	295,426	162,671	56,172	150,217	156,887	..	7.766	8.148	MON..	..	..	09/14/2004	02/01/2012
525170 AS 5	LABS_95-C11.....	..	..	..	24.6	..	53,522	..	65.000	76,218	117,258	64,029	..	59,624	62,270	..	7.766	8.146	MON..	..	..	09/14/2004	02/01/2012
525170 AU 0	LABS_95-C12.....	..	..	..	24.6	..	149,837	..	65.000	213,374	328,267	180,755	62,417	166,917	174,327	..	7.766	8.147	MON..	..	..	09/14/2004	02/01/2012</

SCHEDULE D - PART 1

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

1			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				F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
841281	AA	6			2	1FE	5,929,773	110,262	6,532,146		5,924,204	5,924,204	5,924,204					7.110	7.203	MON..	36,271	420,954	08/04/1999	09/02/2014
92929*	AA	3			2		883,524	108,123	955,293		883,524	883,524	883,524					9.370	9.555	MON..	6,899	79,959	07/19/1991	01/01/2013
93143*	AA	1				1	4,149,686	105,112	4,243,014		4,036,660	4,036,660	4,143,522		(2,286)			6.060	5.847	MON..	10,872	244,203	10/27/2005	03/15/2031
126650	AY	6			2	2	8,887,377	95,268	8,466,827		8,887,377	8,887,377	8,887,377					5.361	5.361	MON..	27,793	475,267	05/17/2005	10/10/2027
136055	AA	8		A	2	1FE	23,046,597	104,110	23,565,313		22,635,000	22,944,740	22,944,740		(18,024)			7.262	7.086	AO	369,845	1,643,754	08/14/2003	04/10/2032
3999999	Credit Tenant Loans - Issuer Obligations						101,402,780	XXX	107,819,934		99,795,300	99,795,300	100,432,753	235,990	652,467	858,631	0	XXX	XXX	XXX	833,258	7,046,191	XXX	XXX
4199999	Total - Credit Tenant Loans						101,402,780	XXX	107,819,934		99,795,300	99,795,300	100,432,753	235,990	652,467	858,631	0	XXX	XXX	XXX	833,258	7,046,191	XXX	XXX

Hybrid Securities - Issuer Obligations

003723	AA	1	ABN AMRO NA HOLDINGS CAPITAL			1	3FE	8,684,160	72,250	5,780,000	8,000,000	8,272,583		(86,526)			6.523	5.183	MN	76,826	521,840	04/20/2005	12/31/2049
05518V	AA	3	BANK OF AMERICA CAPITAL TRUST XIV			13	3FE	34,745,900	69,000	24,150,000	35,000,000	34,749,792		1,605			5.630	5.807	MS	580,203	1,970,500	06/15/2007	09/15/2049
06605V	AA	5	BANKBOSTON CAPITAL TRUST III			13	3FE	4,825,275	67,555	3,546,659	5,250,000	4,918,264		15,513			1.004	4.488	MJSD	2,488	96,245	10/04/2001	06/15/2027
06738C	AG	4	BARCLAYS BANK PLC		R	1	2FE	7,215,129	82,050	5,538,398	6,750,000	7,169,238		(8,467)			6.860	6.337	JD	20,580	463,050	10/15/2003	09/29/2049
06738C	AE	9	BARCLAYS BK PLC		R	13	2FE	3,994,520	93,892	3,755,690	4,000,000	3,994,626		16			8.550	8.561	JD	15,200	342,000	09/13/2000	09/29/2049
06808N	AE	0	BARNETT CAPITAL III			13	3FE	35,062,200	67,581	24,329,268	36,000,000	35,186,039		27,242			0.906	6.605	FMAN	55,243	764,942	03/06/1997	02/01/2027
073294	AA	8	BB&T CAPITAL TRUST IV			13	1FE	9,786,830	90,155	8,924,476	9,899,000	9,787,568		304			6.820	6.901	JD	35,631	675,112	06/07/2007	06/12/2057
15346W	AC	4	CENTRAL FIDELITY CAPITAL TRUST I			13	1FE	15,487,350	28,009	4,201,376	15,000,000	15,000,326		(16)			1.284	6.502	JAJO	41,742	437,721	07/16/1997	04/15/2027
161480	AA	6	CHASE CAPITAL II			13	1FE	4,582,100	71,259	3,562,935	5,000,000	4,681,887		15,642			0.781	6.648	FMAN	6,505	99,448	05/04/2001	02/01/2027
20036C	AA	7	COMERICA CAPITAL TRUST II			13	2FE	423,000	80,000	338,400	423,000	423,000					6.576	6.575	FA	10,122	27,816	02/13/2007	02/20/2082
21869M	AA	5	CORESTATES CAPITAL III			13	1FE	11,451,085	60,345	7,060,413	11,700,000	11,468,263		11,620			0.843	7.219	FMAN	12,869	207,090	09/25/2000	02/15/2027
230000	AB	7	CULLEN/FROST CAP TRUST I			13	2FE	24,908,373	46,276	11,152,487	24,100,000	24,100,000		(38,360)			1.806	4.017	MJSD	37,472	655,746	06/27/2005	03/01/2034
126650	BK	5	CVS ECAPS			13	2FE	58,520,200	86,250	50,476,950	58,524,000	58,520,323		49			6.302	5.366	JD	307,349	3,688,182	05/22/2007	06/01/2037
316781	AA	1	FIFTH THIRD CAPITAL TRUST IV			13	2FE	19,994,800	73,000	14,600,000	20,000,000	19,994,822		8			6.500	6.503	AO	274,444	1,300,000	03/26/2007	04/15/2067
320808	AD	0	FIRST MARYLAND CAPITAL I			13	2FE	12,940,300	58,916	7,659,128	13,000,000	12,949,095		2,500			1.284	3.985	JAJO	36,177	379,358	01/18/2005	01/15/2027
32082C	AC	1	FIRST MARYLAND CAPITAL II			13	2FE	16,473,180	60,154	10,105,879	16,800,000	16,521,232		13,647			1.131	4.579	FMAN	32,185	395,298	02/11/2005	02/01/2027
302570	AW	6	FPL GROUP CAPITAL INC			13	1FE	98,653	92,500	89,725	97,000	98,325		(154)			6.350	6.099	AO	1,540	6,160	02/02/2007	10/01/2066
302570	AX	4	FPL GROUP CAPITAL INC			13	1FE	16,643,328	93,500	15,586,450	16,670,000	16,643,426		40			6.650	6.672	JD	49,269	1,108,555	06/06/2007	06/15/2067
381427	AA	1	GOLDMAN SACHS CAPITAL TRUST II			13	2FE	30,931,682	77,500	24,014,925	30,987,000	30,926,785		(1,872)			5.793	5.870	JD	149,590	1,795,077	02/01/2008	05/01/2049
48123C	AA	2	JPMORGAN CHASE CAPITAL XX			13	1FE	11,681,250	92,484	11,560,485	12,500,000	11,703,958		9,850			6.550	7.083	MS	209,236	818,750	07/25/2007	09/29/2036
48123K	AA	4	JPMORGAN CHASE CAPITAL XXI			13	1FE	80,572,132	68,173	54,538,625	80,000,000	80,360,492		(168,352)			1.231	3.566	FMAN	164,084	1,954,188	09/25/2008	02/02/2037
524908	WZ	9	LEHMAN BROTHERS HOLDING CAPITAL TR			134	1FE	12,200	0.001	400	40,000,000	12,200					3.011	6.190	FMAN			05/08/2007	05/31/2049
564759	PS	1	MANUFACTURERS AND TRADERS TRUST CO			13	1FE	11,288,000	87,220	9,845,416	11,288,000	11,288,000					5.585	5.286	JD	5,254	630,435	12/28/2005	12/28/2020
55263K	AA	9	MBNA CAPITAL B			13	3FE	4,924,625	68,810	3,440,516	5,000,000	3,644,662		63,817			1.081	2.561	FMAN	9,155	115,114	05/07/2003	02/01/2027
58551T	AA	5	MELLON CAPITAL IV			13	1FE	221,000	82,000	181,220	221,000	221,000					6.244	6.240	JD	422	13,799	06/12/2007	06/20/2049
59156R	AP	3	METLIFE INC			13	2FE	16,333,898	87,514	14,320,736	16,364,000	16,334,046		52			6.400	6.415	JD	46,546	1,047,296	12/14/2006	12/15/2066
629394	AA	5	NTC CAPITAL I			13	1FE	29,864,900	47,482	14,387,188	30,300,000	29,988,147		15,957			0.804	6.398	JAJO	52,808	736,290	03/06/1997	01/15/2027
7591EL	AA	7	REGIONS FINANCING TRUST II			13	3FE	17,174,190	65,374	11,230,678	17,179,000	17,174,263		29			6.625	6.627	MN	145,425	1,138,109	04/24/2007	05/15/2047
857476	AA	3	STATE STREET CAPITAL TRUST I			13	2FE	6,596,010	54,087	3,786,069	7,000,000	6,672,946		14,948			0.833	3.418	FMAN	7,446	123,581	07/31/2003	05/15/2028
85748B	AB	9	STATE STREET CAPITAL TRUST III			13	2FE	90,000	102,421	92,179	90,000	90,000					8.250	8.245	MS	2,186	7,425	01/17/2008	03/15/2042
86788L	AA	8	SUNTRUST CAPITAL III			13	3FE	4,849,523	62,069	3,103,467	5,000,000	4,868,874		6,049			0.904	6.926	MJSD	2,134	86,686	06/24/2005	03/15/2028
86787X	AA	3	SUNTRUST CAPITAL TRUST I			13	2FE	10,799,930	62,073	6,828,030	11,000,000	10,854,116		7,171			0.943	6.769	FMAN	13,247	205,165	11/13/1997	05/15/2027
89417E	AA	7	TRAVELERS CO INC			13	1FE	20,207,868	91,099	18,277,192	20,063,000	20,174,113		(12,695)			6.250	6.154	MS	369,215	1,253,938	05/07/2008	03/15/2067
90264A	AA	7	UBS PFD FUNDING TR V			13	2FE	25,070,000	78,500	19,624,894	25,000,000	25,049,592		(6,176)			6.243	-0.072	MN	199,429	1,560,750	06/02/2006	12/31/2049
90262P	AA	6	UBS PREFERRED FUNDING TRUST I			13	2FE	16,274,791	93,047	14,701,426	15,800,000	15,855,714		(70,259)			8.622	8.130	AO	340,569	1,362,276	05/06/2008	10/29/2049
929768	AA	7	WACHOVIA CAPITAL TRUST II			13	1FE	14,750,900	61,990	9,298,529	15,000,000	14,822,242		9,106			0.784	6.254	JAJO	25,492	361,650	03/06/1997	01/15/2027
94974P	AA	7	WELLS FARGO CAPITAL II			13	1FE	34,277,500	65,944	23,080,373	35,000,000	34,484,260		26,119			0.781	6.435	JAJO	47,814	726,010	02/11/1997	01/30/2027
94986E	AA	8	WELLS FARGO CAPITAL XIII			3	1FE	157,210	97,000	153,260	158,000	157,214		3			7.700	7.740	MS	3,210	12,166	06/19/2008	12/31/2049
12479B	AA	0	COMMONWEALTH BANK OF AUSTRALIA		F	13	1FE	16,000,000	83,750	13,400,000	16,000,000	16,000,000					6.024	6.024	MS	283,797	963,840	03/07/2006	03/15/2049
635192	AA	5	NATIONAL CAPITAL TRUST II		F	13	1FE	10,000,000	79,859	7,985,896	10,000,000	10,000,000					5.486	5.488	JD	21,334	548,600	03/16/2005	12/17/2049
96122B	AA	4	WESTPAC CAPITAL TRST III			1	1FE	29,746	85,000	25,500	30,000	29,751		2			5.819	6.035	MS	441	1,746	10/25/2006	12/29/2049
05565A	AA	1	BNP PARIBAS		F	13	1FE	48,515,250	81,388	40,694,081	50,000,000	48,554,555		10,504			5.186	5.591	JD	14,406	2,593,000	11/07/2006	06/29/2049
83367T	AA	7	SOCIETE GENERALE		F	13	1FE	18,300,000	77,490	14,180,679	18,300,000	18,300,000					5.922	6.250	AO	258,890	1,083,726	03/29/2007	04/15/2049
25153R	AA	0	DEUTSCHE BANK CAPITAL FUNDING TRUS			13	1FE	8,046,051	72,500	5,814,500	8,020,000	8,037,242		(2,413)			5.628	5.585	JJ	203,115	451,366	10/25/2006	01/31/2049
17133P	AA	6	CHUO MITSUI TRUST & BANKING CO LTD		F	13	1FE	14,940,000	90,858	13,537,864	14,900,000	14,900,000					5.506	5.505	AO	173,194	820,394	02/16/2005	12/15/2049

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76117J AB 4	RESONA BANK LTD.....	F.....13	.2FE	12,351,087	87.278	10,839,903	12,420,000	12,352,839	12,420,000	12,352,839	414	.....	.....	.....	.....5.850	5.920	AO.....	153,387	726,570	10/25/2006	09/15/2049	
749768 AA 5	RABOBANK CAPITAL FUNDING TRUST II.....	1	.1FE	39,815,634	85.901	34,579,582	40,255,000	39,823,612	40,255,000	39,823,612	3,043	.....	.....	.....	.....5.260	5.456	JD.....	5,882	2,117,413	04/02/2007	12/29/2049	
870191 AD 5	SWEDBANK.....	F.....13	.2FE	6,955,020	88.492	5,309,530	6,000,000	6,362,003	6,000,000	6,362,003	(122,465)	.....	.....	.....	.....7.500	5.074	MS.....	137,500	450,000	08/06/2004	09/11/2049	
87019X AA 1	SWEDBANK.....	F.....13	.3FE	22,038	94.000	18,800	20,000	20,138	20,000	20,138	(636)	.....	.....	.....	.....9.000	5.637	MS.....	520	1,800	10/25/2006	12/29/2049	
225448 AB 5	CREDIT SUISSE GUERNSEY BRANCH.....	F.....13	.1FE	65,000,000	66.532	43,245,931	65,000,000	65,000,000	65,000,000	65,000,000	.....	.....	.....	.....	.....0.963	8,461.980	FMAN.	79,941	1,226,985	05/08/2007	05/15/2049	
002927 AA 9	ABBEY NATIONAL CAPITAL TRUST I.....	1	.1FE	47,112,462	96.222	40,220,712	41,800,000	46,469,652	41,800,000	46,469,652	(106,471)	.....	.....	.....	.....8.964	7.938	JD.....	10,408	3,746,952	01/13/2004	12/29/2049	
74927F AA 9	RBS CAPITAL TRUST IV.....	13	.6FE	10,242,808	31.500	10,402,875	33,025,000	10,361,594	33,025,000	10,361,594	103,147	12,979,410	.....	.....	.....1.051	12.232	MJSD.	92,324	858,320	03/07/2008	12/30/2049	
4299999.	Hybrid Securities - Issuer Obligations.....						919,204,086	...XXX.....	683,579,694	979,933,000	915,372,817	0	(266,468)	12,979,410	0	...XXX.....	...XXX.....	XXX.....	4,824,248	42,678,478	XXX.....	XXX.....
4899999.	Total - Hybrid Securities.....						919,204,086	...XXX.....	683,579,694	979,933,000	915,372,817	0	(266,468)	12,979,410	0	...XXX.....	...XXX.....	XXX.....	4,824,248	42,678,478	XXX.....	XXX.....
Totals																						
7799999.	Total - Issuer Obligations.....						13,328,222,725	...XXX.....	12,912,116,938	14,285,351,930	13,441,094,626	20,823,834	19,474,308	86,150,746	8,546,073	...XXX.....	...XXX.....	XXX.....	166,407,567	619,261,847	XXX.....	XXX.....
7899999.	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....						471,831,796	...XXX.....	483,202,868	461,957,622	470,254,293	0	(2,050,048)	0	0	...XXX.....	...XXX.....	XXX.....	2,854,874	19,251,503	XXX.....	XXX.....
7999999.	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....						924,236,378	...XXX.....	741,265,907	935,051,726	921,833,722	0	152,579	792,848	0	...XXX.....	...XXX.....	XXX.....	1,155,906	19,153,072	XXX.....	XXX.....
8099999.	Total - Other Multi-Class Residential Mortgage-Backed Securities.....						717,634,392	...XXX.....	258,689,463	913,858,284	464,956,663	(47,808,955)	(10,937,325)	196,263,850	0	...XXX.....	...XXX.....	XXX.....	930,620	15,397,790	XXX.....	XXX.....
8199999.	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....						3,880,560,886	...XXX.....	2,684,096,068	3,149,852,336	3,400,426,150	0	(86,858,991)	79,848,328	0	...XXX.....	...XXX.....	XXX.....	18,290,958	240,232,570	XXX.....	XXX.....
8299999.	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....						4,620,750,233	...XXX.....	2,864,556,959	4,819,845,011	4,215,552,389	16,842,337	2,422,024	419,696,836	0	...XXX.....	...XXX.....	XXX.....	7,218,628	106,514,053	XXX.....	XXX.....
8399999.	Grand Total - Bonds.....						23,943,236,411	...XXX.....	19,943,928,202	24,565,916,909	22,914,117,843	(10,142,784)	(77,797,452)	782,752,608	8,546,073	...XXX.....	...XXX.....	XXX.....	196,858,552	1,019,810,835	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
			3	4					9	10		12	13	14	15	16	17	18	19			
																						F o r e i g n	Rate Per Share Used to Obtain Fair Value	Fair Value	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.
CUSIP Identification	Description		Code	n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
03335*	11	8			192,308,000	1.00	1.300	250,000	1.300	250,000	250,000				57,692			57,692		RP5UZ...	01/23/2008	
12480W	AA	1			15,000,000.000	100.00		7,500	0.050	7,500	7,500		533,550				4,042,500	(4,042,500)		P6VZ....	08/06/2007	
12535@	12	3			1,179,770	1.00	1,000.000	1,179,769	1,000.000	1,179,769	1,179,770		111,216		(1)			(1)		P6*V....	12/31/2009	
151327	40	0			27,000,000	1,000.00	360.750	9,740,377	383.125	10,344,375	9,740,377							0		P2LFE...	03/18/2004	
23307@	11	8			399,920	1.00	1,000.000	399,922	1,000.000	399,922	399,922		54,945					0		P5A.....	12/31/2009	
23307@	12	6			399,920	1.00	1,000.000	399,922	1,000.000	399,922	399,922		54,945					0		P5A.....	12/31/2009	
23989#	12	9			78,390,810	36.43	36.650	2,872,991	36.650	2,873,023	2,872,991		69,851					0		P6*V....	12/20/2005	
30549#	12	7			222,460	1,000.00												0		P6*V....	06/24/2008	
313400	62	4			5,898,000	25.00	0.310	1,828	1.050	6,193	1,828							0		P6LFE...	12/05/2007	
421991	27	4			15,596,000	1.00												0		RP5LZ...	06/24/2008	
44954*	12	0			125,100	1.00	10,000.000	1,251,028	10,000.000	1,251,028	1,251,028		89,738					0		P5A.....	12/31/2009	
66644P	AA	5			7,115,000.000	100.00	1.000	7,115,000	87.417	6,219,720	7,115,000	95,801	453,795					0		P1LFE...	05/10/2007	
69350K	AA	4			14,300,000.000	100.00	0.990	14,216,000	70.481	10,078,840	14,216,000	38,852	874,159					0		P1LFE...	04/16/2008	
71710*	12	8			1,457,440	1,000.00	1,000.000	1,457,437	1,000.000	1,457,437	1,457,437		137,390					0		P5AZ....	12/31/2009	
78632@	12	6			1,034,019.430	1.00	1.000	1,034,019	1.000	1,034,019	1,034,019		163,403					0		P5AZ....	12/31/2009	
786991	47	1			63,981.000	1.00	1.000	63,981	1.000	63,981	63,981							0		P5LZ....	09/30/2009	
80909#	11	8			483,410	1,000.00	1,000.000	483,412	1,000.000	483,412	483,412		34,515					0		P5A.....	07/01/2009	
80909#	12	6			483,410	1,000.00	1,000.000	483,412	1,000.000	483,412	483,412		34,515					0		P5A.....	07/01/2009	
89157@	11	0			806,980	1.00	1,006.520	812,244	1,009.367	814,539	814,099		110,872		(1,855)			(1,855)		P5UZ....	12/31/2009	
89157@	12	8			806,980	1.00	1,006.520	812,244	1,009.367	814,539	814,099		110,872		(1,855)			(1,855)		P5UZ....	12/31/2009	
903312	AA	4			13,900,000.000	100.00	1.000	13,899,971	73.250	10,181,750	13,899,971	178,737	846,649					0		P1LFE...	12/19/2006	
93934W	AA	3			200,000,000	100.00		20	0.100	200	20							0		P6LFE...	02/02/2007	
BHM034	8Y	4		R..	4,585,430	1.00	100.000	458,543	100.000	458,543	458,543		53,505					0		P5LZ....	12/31/2009	
G07980	AF	5		R..	20,790,000.000	100.00	0.870	18,153,750	56.179	11,679,676	18,153,750	120,714	525,496					0		P2LFE...	01/06/2005	
G07980	AH	1		R..	8,000,000.000	100.00	0.870	6,970,000	56.270	4,501,568	6,970,000	24,500	209,804					0		P2LFE...	01/05/2005	
N09612	AB	3		R..	4,000,000.000	100.00	0.880	3,510,000	56.188	2,247,520	3,510,000	7,944	91,361					0		P2LFE...	08/11/1994	
151327	20	2			18,239,000	1,000.00	1,298.680	23,686,629	1,016.250	18,535,384	23,686,629		1,656,101					0		P2LFE...	12/20/2004	
Y35339	AA	1		F..	5,000,000.000	100.00	0.860	4,309,106	61.500	3,075,000	4,309,106	4,010	88,908					0		P1LFE...	01/20/2005	
05530R	AB	4			20,000,000.000	100.00	0.760	15,202,000	81.000	16,200,000	15,202,000	240,089	1,184,000					0		P1LFE...	03/28/2007	
N32307	AA	3			5,000,000.000	100.00	0.860	4,284,291	66.000	3,300,000	4,284,291	7,266	99,983					0		P1LFE...	02/02/2005	
06479*	AC	3		F..	30,900,000.000	100.00	0.460	14,214,000	48.500	14,986,500	14,214,000	18,883	667,783				12,693,250	(12,693,250)		P3LFE...	12/17/1997	
53954*	AA	3		F..	17,000,000.000	100.00	0.520	8,840,000	52.000	8,840,000	8,878,352	53,395	437,749		(38,352)		4,053,298	(4,091,650)		P6UFE...	01/12/2005	
G4637E	BF	1		F..	15,000,000.000	100.00	0.890	13,307,109	63.250	9,487,500	13,307,109	103,124	419,089					0		P1LFE...	02/25/2005	
G55356	AG	7		F..	57,250,000.000	100.00	0.490	27,901,646	48.736	27,901,646	28,055,477	9,840	1,037,954		(153,831)		21,844,523	(21,998,354)		P6U.....	11/12/2004	
G55356	AH	5		F..	33,000,000.000	100.00	0.460	15,180,000	46.000	15,180,000	15,228,543	16,500	439,484		(61,850)		12,915,207	(12,977,057)		P6LFE...	08/28/1998	
G60956	AA	0		F..	3,650,000.000	100.00	0.860	3,139,000	62.250	2,272,125	3,139,000	752	59,179				0			P1LFE...	02/11/2005	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								215,637,153	XXX	187,009,044	215,881,588	920,407	10,650,813	0	(200,051)	0	55,548,778	(55,748,828)	0	XXX	XXX
8999999.	Total - Preferred Stocks								215,637,153	XXX	187,009,044	215,881,588	920,407	10,650,813	0	(200,051)	0	55,548,778	(55,748,828)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description		Code		Number of Shares	Book/ Adjusted Carrying Value												
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
002896	20	7	ABERCROMBIE & FITCH CO. (CL A).....			360.000	12,546	34.850	12,546	12,729				(183)		(183)	L.....	12/24/2009	
00374N	12	3	ABOVENET INC.....			331.000	35,112	106.080	35,112					33,457		33,457	L.....	09/07/2007	
007903	10	7	ADVANCED MICRO DEVICES INC.....			2,060.000	19,941	9.680	19,941	20,402				(461)		(461)	L.....	12/24/2009	
007865	10	8	AEROPOSTALE INC.....			1,220.000	41,541	34.050	41,541	40,385				1,156		1,156	L.....	12/22/2009	
00130H	10	5	AES CORP.....			2,470.000	32,876	13.310	32,876	34,194				(1,318)		(1,318)	L.....	12/24/2009	
008252	10	8	AFFILIATED MANAGERS GROUP INC.....			230.000	15,491	67.350	15,491	15,729				(238)		(238)	L.....	12/22/2009	
009363	10	2	AIRGAS INC.....			200.000	9,520	47.600	9,520	9,594				(74)		(74)	L.....	12/24/2009	
012653	10	1	ALBEMARLE CORP.....			680.000	24,732	36.370	24,732	24,794				(63)		(63)	L.....	12/24/2009	
013078	10	0	ALBERTO-CULVER CO.....			410.000	12,009	29.290	12,009	12,170				(161)		(161)	L.....	12/24/2009	
015271	10	9	ALEXANDRIA REAL ESTATE EQUITIES IN.....			160.000	10,286	64.290	10,286	10,583	56			(297)		(297)	L.....	12/24/2009	
015351	10	9	ALEXION PHARMACEUTICALS INC.....			180.000	8,788	48.820	8,788	8,620				168		168	L.....	12/22/2009	
018804	10	4	ALLIANT TECHSYSTEMS INC.....			280.000	24,716	88.270	24,716	25,041				(326)		(326)	L.....	12/22/2009	
02076X	10	2	ALPHA NATURAL RESOURCES INC.....			420.000	18,220	43.380	18,220	18,326				(106)		(106)	L.....	12/22/2009	
025932	10	4	AMERICAN FINANCIAL GROUP INC.....			750.000	18,713	24.950	18,713	18,765				(52)		(52)	L.....	12/24/2009	
028591	10	5	AMERICAN NATIONAL INSURANCE CO.....			110.000	13,138	119.440	13,138	13,090				48		48	L.....	12/24/2009	
032095	10	1	AMPHENOL CORP. (CL A).....			290.000	13,392	46.180	13,392	12,818				574		574	L.....	12/22/2009	
032346	10	8	AMYLIN PHARMACEUTICALS INC.....			1,280.000	18,163	14.190	18,163	19,744				(1,581)		(1,581)	L.....	12/22/2009	
035710	40	9	ANNALY CAPITAL MANAGEMENT INC.....			3,110.000	53,959	17.350	53,959	55,467				(1,508)		(1,508)	L.....	12/24/2009	
03662Q	10	5	ANSYS INC.....			560.000	24,338	43.460	24,338	23,873				465		465	L.....	12/22/2009	
037389	10	3	AON CORP.....			390.000	14,953	38.340	14,953	15,187				(235)		(235)	L.....	12/24/2009	
037604	10	5	APOLLO GROUP INC. (CL A).....			240.000	14,539	60.580	14,539	13,863				676		676	L.....	12/22/2009	
04247X	10	2	ARMSTRONG WORLD INDUSTRIES INC.....			470.000	18,297	38.930	18,297	18,698				(401)		(401)	L.....	12/22/2009	
363576	10	9	ARTHUR J. GALLAGHER & CO.....			620.000	13,956	22.510	13,956	13,709	198			247		247	L.....	12/22/2009	
044209	10	4	ASHLAND INC.....			1,840.000	72,901	39.620	72,901	72,830				71		71	L.....	12/24/2009	
04621X	10	8	ASSURANT INC.....			320.000	9,434	29.480	9,434	9,473				(39)		(39)	L.....	12/24/2009	
050095	10	8	ATWOOD OCEANICS INC.....			950.000	34,058	35.850	34,058	34,774				(717)		(717)	L.....	12/24/2009	
052769	10	6	AUTODESK INC.....			1,440.000	36,590	25.410	36,590	36,332				259		259	L.....	12/24/2009	
053611	10	9	AVERY DENNISON CORP.....			220.000	8,028	36.490	8,028	8,145				(117)		(117)	L.....	12/22/2009	
054303	10	2	AVON PRODUCTS INC.....			700.000	22,050	31.500	22,050	22,348				(298)		(298)	L.....	12/22/2009	
002444	10	7	AVX CORP.....			1,520.000	19,258	12.670	19,258	19,403				(145)		(145)	L.....	12/22/2009	
067774	10	9	BARNES & NOBLE INC.....			960.000	18,307	19.070	18,307	18,488				(181)		(181)	L.....	12/24/2009	
075896	10	0	BED BATH & BEYOND INC.....			530.000	20,474	38.630	20,474	20,616				(142)		(142)	L.....	12/22/2009	
081437	10	5	BEMIS CO. INC.....			350.000	10,378	29.650	10,378	10,573				(195)		(195)	L.....	12/24/2009	
BHM02K	UA	6	BIG DUMPSTER COINVESTMENT LLC.....			375,000.000								0		0	L.....	06/11/2007	
091797	10	0	BLACK & DECKER CORP.....			320.000	20,746	64.830	20,746	21,314				(569)		(569)	L.....	12/24/2009	
09534T	50	8	BLUE COAT SYSTEMS INC.....			5,148.000	146,924	28.540	146,924	208,834				103,681		103,681	L.....	09/04/2007	
055921	10	0	BMC SOFTWARE INC.....			520.000	20,852	40.100	20,852	20,277				575		575	L.....	12/22/2009	
101121	10	1	BOSTON PROPERTIES INC.....			430.000	28,840	67.070	28,840	30,375	215			(1,535)		(1,535)	L.....	12/24/2009	
11133T	10	3	BROADRIDGE FINANCIAL SOLUTIONS INC.....			1,070.000	24,139	22.560	24,139	24,569				(430)		(430)	L.....	12/24/2009	
112463	10	4	BROOKDALE SENIOR LIVING INC.....			700.000	12,733	18.190	12,733	13,059				(326)		(326)	L.....	12/24/2009	
115637	20	9	BROWN-FORMAN CORP. (CL B).....			320.000	17,142	53.570	17,142	17,081				61		61	L.....	12/24/2009	
12541W	20	9	C.H. ROBINSON WORLDWIDE INC.....			380.000	22,317	58.730	22,317	22,266				51		51	L.....	12/22/2009	
067383	10	9	C.R. BARD INC.....			230.000	17,917	77.900	17,917	18,145				(228)		(228)	L.....	12/22/2009	
12673P	10	5	CA INC.....			2,220.000	49,861	22.460	49,861	50,574				(713)		(713)	L.....	12/24/2009	
127055	10	1	CABOT CORP.....			460.000	12,066	26.230	12,066	12,279				(213)		(213)	L.....	12/24/2009	
127097	10	3	CABOT OIL & GAS CORP.....			320.000	13,949	43.590	13,949	14,603				(655)		(655)	L.....	12/24/2009	
127387	10	8	CADENCE DESIGN SYSTEMS INC.....			2,810.000	16,832	5.990	16,832	16,411				421		421	L.....	12/22/2009	
128030	20	2	CAL-MAINE FOODS INC.....					34.080				2				0	L.....	01/02/2008	
131347	30	4	CALPINE CORP.....			1,680.000	18,480	11.000	18,480	18,466				14		14	L.....	12/24/2009	
13342B	10	5	CAMERON INTERNATIONAL CORP.....			460.000	19,228	41.800	19,228	18,748				480		480	L.....	12/22/2009	
134429	10	9	CAMPBELL SOUP CO.....			310.000	10,478	33.800	10,478	10,630	85			(152)		(152)	L.....	12/24/2009	
142339	10	0	CARLISLE COS.....			1,340.000	45,908	34.260	45,908	46,514				(605)		(605)	L.....	12/24/2009	
143130	10	2	CARMAX INC.....			840.000	20,370	24.250	20,370	20,296				74		74	L.....	12/22/2009	

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
					F			Rate Per										NAIC	
					o			Share	Fair									Market	
					r			Used to	Value									Indicator	
					e			Obtain										(a)	
					i			Fair											
					n			Value											
CUSIP			Description	Code		Number of Shares	Book/ Adjusted Carrying Value			Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		Date Acquired
124857 20	2		CBS CORP (CL B)			1,320,000	18,546	14,050	18,546	18,467				79		79		L	12/24/2009
150870 10	3		CELANESE CORP. (SERIES A)			410,000	13,161	32,100	13,161	13,171				(10)		(10)		L	12/22/2009
15189T 10	7		CENTERPOINT ENERGY INC.			2,890,000	41,934	14,510	41,934	42,624				(690)		(690)		L	12/24/2009
156700 10	6		CENTURYTEL INC.			440,000	15,932	36,210	15,932	15,973				(41)		(41)		L	12/24/2009
156708 10	9		CEPHALON INC.			160,000	9,986	62,410	9,986	9,528				457		457		L	12/22/2009
168615 10	2		CHICOS FAS INC.			630,000	8,852	14,050	8,852	8,789				63		63		L	12/22/2009
171340 10	2		CHURCH & DWIGHT CO.			300,000	18,135	60,450	18,135	18,131				4		4		L	12/22/2009
171779 30	9		CIENA CORP.			1,810,000	19,620	10,840	19,620	20,079				(458)		(458)		L	12/24/2009
125509 10	9		CIGNA CORP.			510,000	17,988	35,270	17,988	18,596				(608)		(608)		L	12/24/2009
171798 10	1		CIMAREX ENERGY CO.			200,000	10,594	52,970	10,594	10,702				(108)		(108)		L	12/24/2009
172908 10	5		CINTAS CORP.			300,000	7,815	26,050	7,815	7,922				(107)		(107)		L	12/24/2009
177376 10	0		CITRIX SYSTEMS INC.			330,000	13,731	41,610	13,731	13,372				359		359		L	12/22/2009
18451C 10	9		CLEAR CHANNEL OUTDOOR HOLDINGS INC.			1,020,000	10,598	10,390	10,598	11,182				(585)		(585)		L	12/24/2009
125896 10	0		CMS ENERGY CORP.			690,000	10,805	15,660	10,805	10,892				(87)		(87)		L	12/24/2009
126117 10	0		CNA FINANCIAL CORP.			1,700,000	40,800	24,000	40,800	38,958				1,842		1,842		L	12/24/2009
189754 10	4		COACH INC.			940,000	34,338	36,530	34,338	34,785				(446)		(446)		L	12/22/2009
191219 10	4		COCA-COLA ENTERPRISES INC.			930,000	19,716	21,200	19,716	19,270				446		446		L	12/22/2009
200525 10	3		COMMERCE BANCSHARES INC.			200,000	7,744	38,720	7,744	7,878				(134)		(134)		L	12/22/2009
203372 10	7		COMMSCOPE INC.			340,000	9,020	26,530	9,020	9,342				(322)		(322)		L	12/24/2009
203668 10	8		COMMUNITY HEALTH SYSTEMS INC.			310,000	11,036	35,600	11,036	11,047				(11)		(11)		L	12/22/2009
20451N 10	1		COMPASS MINERALS INTERNATIONAL INC.			380,000	25,532	67,190	25,532	25,987				(455)		(455)		L	12/24/2009
209115 10	4		CONSOLIDATED EDISON INC.			190,000	8,632	45,430	8,632	8,678				(47)		(47)		L	12/24/2009
210371 10	0		CONSTELLATION ENERGY GROUP INC.			2,020,000	71,043	35,170	71,043	72,047				(1,003)		(1,003)		L	12/24/2009
212485 10	6		CONVERGYS CORP.			1,430,000	15,373	10,750	15,373	16,255				(883)		(883)		L	12/24/2009
22025Y 40	7		CORRECTIONS CORP. OF AMERICA			1,711,000	42,005	24,550	42,005	18,159				7,797		7,797		L	12/22/2009
222862 10	4		COVENTRY HEALTH CARE INC.			1,780,000	43,236	24,290	43,236	44,732				(1,496)		(1,496)		L	12/22/2009
224399 10	5		CRANE CO.			780,000	23,884	30,620	23,884	25,034				(1,150)		(1,150)		L	12/24/2009
228368 10	6		CROWN HOLDINGS INC.			490,000	12,534	25,580	12,534	12,486				48		48		L	12/22/2009
12642X 10	6		CTC MEDIA INC.			1,020,000	15,198	14,900	15,198	14,076				1,122		1,122		L	12/22/2009
231021 10	6		CUMMINS INC.			480,000	22,013	45,860	22,013	22,493				(481)		(481)		L	12/22/2009
231082 90	0		CUMULUS MEDIA INC - WTS.			2,146,490	4,894	2,280	4,894					4,894		4,894		L	07/08/2009
232806 10	9		CYPRESS SEMICONDUCTOR CORP.			2,030,000	21,437	10,560	21,437	21,790				(353)		(353)		L	12/24/2009
23331A 10	9		D.R. HORTON INC.			2,360,000	25,653	10,870	25,653	26,259				(606)		(606)		L	12/24/2009
BHM01H MX	3		DAYTON PARTS HOLDINGS LLC			54,570,870	2,000,000	36,650	2,000,000	2,000,000				0		0		L	12/20/2005
BHM028 LF	2		DBP HOLDING CORPORATION			10,826,000	108,260	10,000	108,260	108,260				0		0		L	01/30/2007
242370 10	4		DEAN FOODS CO.			1,800,000	32,472	18,040	32,472	31,988				485		485		L	12/22/2009
249030 10	7		DENTSPLY INTERNATIONAL INC.			500,000	17,585	35,170	17,585	17,492	25			93		93		L	12/22/2009
251893 10	3		DEVRY INC.			330,000	18,721	56,730	18,721	18,692				29		29		L	12/22/2009
253651 10	3		DIEBOLD INC.			1,490,000	42,391	28,450	42,391	40,721				1,670		1,670		L	12/22/2009
254709 10	8		DISCOVER FINANCIAL SERVICES			1,520,000	22,359	14,710	22,359	22,628	30			(268)		(268)		L	12/24/2009
25470F 30	2		DISCOVERY COMMUNICATIONS INC. SERI			850,000	22,542	26,520	22,542	23,069				(527)		(527)		L	12/22/2009
25659T 10	7		DOLBY LABORATORIES INC. (CL A)			210,000	10,023	47,730	10,023	9,942				82		82		L	12/22/2009
257651 10	9		DONALDSON CO. INC.			660,000	28,076	42,540	28,076	28,112				(35)		(35)		L	12/22/2009
260003 10	8		DOVER CORP.			340,000	14,147	41,610	14,147	14,445				(297)		(297)		L	12/24/2009
233293 10	9		DPL INC.			1,150,000	31,740	27,600	31,740	31,796				(56)		(56)		L	12/24/2009
26138E 10	9		DR PEPPER SNAPPLE GROUP INC.			350,000	9,905	28,300	9,905	10,215				(310)		(310)		L	12/24/2009
999726 40	9		DREAMREACHER INC.			19,900,000								(199)		(199)		L	01/31/2001
264411 50	5		DUKE REALTY CORP.			1,430,000	17,403	12,170	17,403	18,024				(621)		(621)		L	12/24/2009
26483E 10	0		DUN & BRADSTREET CORP.			100,000	8,437	84,370	8,437	8,271				166		166		L	12/22/2009
278058 10	2		EATON CORP.			380,000	24,176	63,620	24,176	24,416				(240)		(240)		L	12/24/2009
29472R 10	8		EQUITY LIFESTYLE PROPERTIES INC.					50,470						0		0		L	11/21/2008
29530P 10	2		ERIE INDEMNITY CO. (CL A)			400,000	15,608	39,020	15,608	15,983	192			(375)		(375)		L	12/24/2009
297178 10	5		ESSEX PROPERTY TRUST INC.			110,000	9,202	83,650	9,202	9,512	113			(311)		(311)		L	12/24/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.2

1			2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value					17	18
					3	4					7	Fair Value			10	11	12	13	14	15	16			
CUSIP Identification			Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired			
G3223R	10	8	EVEREST RE GROUP LTD.....			R.	250.000	21,420	85.680	21,420	21,303					118		118		L.....	12/24/2009			
30065@	11	5	EXCEL HOMES ACQUISITION CORP.....				360.000				99							0		L.....	12/22/2004			
269279	40	2	EXCO RESOURCES INC.....				1,040.000	22,079	21.230	22,079	22,936					(857)		(857)		L.....	12/24/2009			
30212P	10	5	EXPEDIA INC.....				1,110.000	28,538	25.710	28,538	29,588					(1,050)		(1,050)		L.....	12/24/2009			
302130	10	9	EXPEDITORS INTERNATIONAL OF WASHIN.....				330.000	11,461	34.730	11,461	11,611					(150)		(150)		L.....	12/22/2009			
30225X	10	3	EXTERRAN HOLDINGS INC.....				2,170.000	46,547	21.450	46,547	45,446					1,100		1,100		L.....	12/24/2009			
303075	10	5	FACTSET RESEARCH SYSTEMS INC.....				230.000	15,150	65.870	15,150	15,218					(68)		(68)		L.....	12/22/2009			
30549#	10	1	FAIRMOUNT FOOD GROUP LLC.....				193,832.120											0		A.....	10/03/2006			
BHM025	M2	6	FAITH MEDIA HOLDINGS LLC.....				4,208,139.000	4,208,139	1.000	4,208,139	4,208,139							0		L.....	06/12/2007			
313747	20	6	FEDERAL REALTY INVESTMENT TRUST.....				600.000	40,632	67.720	40,632	41,940	396				(1,308)		(1,308)		L.....	12/24/2009			
31620M	10	6	FIDELITY NATIONAL INFORMATION SERV.....				500.000	11,720	23.440	11,720	11,753					(33)		(33)		L.....	12/22/2009			
316773	10	0	FIFTH THIRD BANCORP.....				3,930.000	38,318	9.750	38,318	39,622	39				(1,305)		(1,305)		L.....	12/24/2009			
31946M	10	3	FIRST CITIZENS BANCSHARES INC. (CL.....				90.000	14,761	164.010	14,761	14,575					186		186		L.....	12/24/2009			
320517	10	5	FIRST HORIZON NATIONAL CORP.....				830.000	11,122	13.400	11,122	11,317					(195)		(195)		L.....	12/24/2009			
337738	10	8	FISERV INC.....				180.000	8,726	48.480	8,726	8,686					40		40		L.....	12/22/2009			
302445	10	1	FLIR SYSTEMS INC.....				530.000	17,342	32.720	17,342	16,563					779		779		L.....	12/22/2009			
343498	10	1	FLOWERS FOODS INC.....				410.000	9,742	23.760	9,742	9,740					2		2		L.....	12/22/2009			
34354P	10	5	FLOWSERVE CORP.....				220.000	20,797	94.530	20,797	21,638					(842)		(842)		L.....	12/22/2009			
343412	10	2	FLUOR CORP.....				220.000	9,909	45.040	9,909	9,721					187		187		L.....	12/22/2009			
345838	10	6	FOREST LABORATORIES INC.....				750.000	24,083	32.110	24,083	24,134					(52)		(52)		L.....	12/24/2009			
349631	10	1	FORTUNE BRANDS INC.....				290.000	12,528	43.200	12,528	12,383					145		145		L.....	12/24/2009			
364730	10	1	GANNETT CO. INC.....				1,630.000	24,206	14.850	24,206	25,513					(1,308)		(1,308)		L.....	12/24/2009			
371901	10	9	GENTEX CORP.....				650.000	11,603	17.850	11,603	11,514					89		89		L.....	12/22/2009			
37940X	10	2	GLOBAL PAYMENTS INC.....				760.000	40,934	53.860	40,934	40,039					894		894		L.....	12/22/2009			
384109	10	4	GRACO INC.....				860.000	24,570	28.570	24,570	25,209					(638)		(638)		L.....	12/22/2009			
384556	10	6	GRAHAM CORP.....						18.540			71						0		L.....	08/10/2009			
390905	10	7	GREAT SOUTHERN BANCORP INC.....															0		L.....	08/10/2009			
093671	10	5	H&R BLOCK INC.....				920.000	20,810	22.620	20,810	18,889					1,921		1,921		L.....	12/22/2009			
423074	10	3	H.J. HEINZ CO.....				1,320.000	56,443	42.760	56,443	56,435					8		8		L.....	12/24/2009			
410345	10	2	HANESBRANDS INC.....				460.000	11,091	24.110	11,091	11,721					(631)		(631)		L.....	12/22/2009			
415864	10	7	HARSCO CORP.....				580.000	18,693	32.230	18,693	19,001					(308)		(308)		L.....	12/24/2009			
404132	10	2	HCC INSURANCE HOLDINGS INC.....				650.000	18,181	27.970	18,181	18,528	88				(347)		(347)		L.....	12/24/2009			
42217K	10	6	HEALTH CARE REIT INC.....				400.000	17,728	44.320	17,728	18,400					(672)		(672)		L.....	12/24/2009			
421933	10	2	HEALTH MANAGEMENT ASSOCIATES INC.....				2,010.000	14,613	7.270	14,613	14,977					(364)		(364)		L.....	12/22/2009			
423452	10	1	HELMERICH & PAYNE INC.....				500.000	19,940	39.880	19,940	20,793					(853)		(853)		L.....	12/24/2009			
806407	10	2	HENRY SCHEIN INC.....				400.000	21,040	52.600	21,040	20,935					105		105		L.....	12/22/2009			
427866	10	8	HERSHEY CO.....				1,600.000	57,264	35.790	57,264	57,731					(467)		(467)		L.....	12/24/2009			
42863#	11	2	HIBERNATION HOLDING CO.....				44,016.000				285,664							0		L.....	09/29/2005			
431571	10	8	HILLENBRAND INC.....				580.000	10,927	18.840	10,927	10,885					42		42		L.....	12/22/2009			
431475	10	2	HILL-ROM HOLDINGS INC.....				1,240.000	29,748	23.990	29,748	29,663					85		85		L.....	12/24/2009			
436440	10	1	HOLOGIC INC.....				1,440.000	20,880	14.500	20,880	21,254					(374)		(374)		L.....	12/24/2009			
441060	10	0	HOSPIRA INC.....				550.000	28,050	51.000	28,050	26,638					1,412		1,412		L.....	12/22/2009			
44106M	10	2	HOSPITALITY PROPERTIES TRUST.....				820.000	19,442	23.710	19,442	19,113					329		329		L.....	12/24/2009			
44107P	10	4	HOST HOTELS & RESORTS INC.....				2,450.000	28,592	11.670	28,592	29,346					(754)		(754)		L.....	12/24/2009			
443510	20	1	HUBBELL INC. (CL B).....				920.000	43,516	47.300	43,516	43,347					169		169		L.....	12/24/2009			
443683	10	7	HUDSON CITY BANCORP INC.....				700.000	9,611	13.730	9,611	9,633					(22)		(22)		L.....	12/24/2009			
444859	10	2	HUMANA INC.....				1,700.000	74,613	43.890	74,613	77,416					(2,803)		(2,803)		L.....	12/24/2009			
447011	10	7	HUNTSMAN CORP.....				2,380.000	26,870	11.290	26,870	27,264					(394)		(394)		L.....	12/24/2009			
44954*	10	4	IFL HOLDING CORPORATION.....				113.640	113,636	1,000.000	113,636	113,636					4		4		L.....	05/16/2008			
449934	10	8	IMS HEALTH INC.....				570.000	12,004	21.060	12,004	11,988					16		16		L.....	12/24/2009			
458118	10	6	INTEGRATED DEVICE TECHNOLOGY INC.....				2,990.000	19,345	6.470	19,345	18,816					529		529		L.....	12/24/2009			
45822P	10	5	INTEGRYS ENERGY GROUP INC.....				1,240.000	52,068	41.990	52,068	52,840					(772)		(772)		L.....	12/22/2009			
45841N	10	7	INTERACTIVE BROKERS GROUP INC.....				1,200.000	21,264	17.720	21,264	21,510					(246)		(246)		L.....	12/24/2009			

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP		Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
45840J	10	7			490.000	12.397	25.300	12.397	12.330				.67		.67		L	12/22/2009
459506	10	1			510.000	20.981	41.140	20.981	21,152				(171)		(171)		L	12/24/2009
459902	10	2			560.000	10,511	18.770	10,511	10,843	34			(332)		(332)		L	12/22/2009
460146	10	3			1,530.000	40,973	26.780	40,973	42,289				(1,316)		(1,316)		L	12/24/2009
460335	20	1			510.000	14,510	28.450	14,510	14,616				(106)		(106)		L	12/24/2009
46069S	10	9			690.000	10,585	15.340	10,585	10,354				231		231		L	12/24/2009
G491BT	10	8			1,190.000	27,953	23.490	27,953	27,242				711		711		L	12/24/2009
462846	10	6			470.000	10,697	22.760	10,697	11,039				(342)		(342)		L	12/22/2009
464287	48	1			1,220.000	55,315	45.340	55,315	55,876				(562)		(562)		L	12/24/2009
464287	47	3			900.000	33,255	36.950	33,255	33,884				(629)		(629)		L	12/24/2009
465685	10	5			260.000	13,543	52.090	13,543	13,582				(39)		(39)		L	12/22/2009
450911	10	2			760.000	37,802	49.740	37,802	38,365				(563)		(563)		L	12/24/2009
47102X	10	5			1,130.000	15,199	13.450	15,199	15,164				34		34		L	12/22/2009
471109	10	8			490.000	15,146	30.910	15,146	15,487	37			(341)		(341)		L	12/24/2009
46612J	50	7			2,240.000	18,480	8.250	18,480	18,960				(480)		(480)		L	12/24/2009
472319	10	2			480.000	11,390	23.730	11,390	11,280				111		111		L	12/22/2009
48020Q	10	7			210.000	12,684	60.400	12,684	12,820				(136)		(136)		L	12/24/2009
481165	10	8			430.000	22,184	51.590	22,184	23,036				(852)		(852)		L	12/22/2009
493267	10	8			2,120.000	11,766	5.550	11,766	12,138				(372)		(372)		L	12/24/2009
49446R	10	9			1,070.000	14,477	13.530	14,477	14,860	171			(382)		(382)		L	12/24/2009
49460W	20	8			1,240.000	46,686	37.650	46,686	47,230				(544)		(544)		L	12/24/2009
502424	10	4			310.000	26,955	86.950	26,955	26,511				444		444		L	12/24/2009
50540R	40	9			520.000	38,917	74.840	38,917	39,301				(384)		(384)		L	12/22/2009
51476K	10	3					61.400								0		L	08/10/2009
52602E	10	2			840.000	34,154	40.660	34,154	36,017				(1,862)		(1,862)		L	12/22/2009
527288	10	4			460.000	10,943	23.790	10,943	11,232				(289)		(289)		L	12/24/2009
529771	10	7			570.000	14,809	25.980	14,809	14,929				(121)		(121)		L	12/24/2009
530555	10	1			920.000	20,157	21.910	20,157	19,990				167		167		L	12/24/2009
53071M	30	2			600.000	14,328	23.880	14,328	14,501				(173)		(173)		L	12/24/2009
531172	10	4			770.000	24,648	32.010	24,648	25,120	366			(472)		(472)		L	12/24/2009
532716	10	7			2,480.000	47,715	19.240	47,715	48,471				(756)		(756)		L	12/24/2009
532791	10	0			600.000	22,272	37.120	22,272	22,664				(392)		(392)		L	12/22/2009
535678	10	6			790.000	24,127	30.540	24,127	23,776				351		351		L	12/22/2009
501889	20	8			600.000	11,754	19.590	11,754	11,605				149		149		L	12/22/2009
544147	10	1			150.000	12,035	80.230	12,035	11,832				203		203		L	12/22/2009
502161	10	2			3,100.000	18,631	6.010	18,631	18,933				(302)		(302)		L	12/24/2009
549271	10	4			660.000	48,147	72.950	48,147	47,529				618		618		L	12/24/2009
552676	10	8			1,210.000	37,558	31.040	37,558	38,537				(979)		(979)		L	12/24/2009
554489	10	4			500.000	17,285	34.570	17,285	17,757				(472)		(472)		L	12/24/2009
55616P	10	4			810.000	13,576	16.760	13,576	14,387				(811)		(811)		L	12/24/2009
56418H	10	0			410.000	22,378	54.580	22,378	22,912				(534)		(534)		L	12/24/2009
571748	10	2			810.000	17,885	22.080	17,885	17,847				38		38		L	12/24/2009
57383T	10	3			340.000	18,387	54.080	18,387	18,390				(3)		(3)		L	12/22/2009
574599	10	6			2,530.000	34,939	13.810	34,939	35,161				(222)		(222)		L	12/22/2009
576206	10	6			340.000	14,283	42.010	14,283	14,169				115		115		L	12/22/2009
577081	10	2			770.000	15,385	19.980	15,385	15,403				(18)		(18)		L	12/22/2009
579064	10	6			400.000	16,228	40.570	16,228	15,699				529		529		L	12/22/2009
579780	20	6			500.000	18,065	36.130	18,065	17,986	130			80		80		L	12/22/2009
580645	10	9			630.000	21,111	33.510	21,111	21,464				(352)		(352)		L	12/22/2009
582839	10	6			210.000	9,177	43.700	9,177	8,965	42			213		213		L	12/22/2009
583334	10	7			520.000	14,888	28.630	14,888	15,016				(128)		(128)		L	12/24/2009
58502B	10	6			630.000	37,869	60.110	37,869	38,069				(200)		(200)		L	12/24/2009
589400	10	0			380.000	14,919	39.260	14,919	14,882				37		37		L	12/24/2009
592688	10	5	R		190.000	19,948	104.990	19,948	19,859				.89		.89		L	12/22/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17	18		
CUSIP Identification		Description		3	4	Number of Shares		Book/ Adjusted Carrying Value		7	Fair Value		Actual Cost		10	11	12	13	14	15	16	NAIC Market Indicator (a)	Date Acquired	
				Code	F o r e i g n					Rate Per Share Used to Obtain Fair Value					Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.			
595017	10	4	MICROCHIP TECHNOLOGY INC.....			340.000		9,880	29,060	9,880	9,907							(26)		(26)		L	12/22/2009	
595112	10	3	MICRON TECHNOLOGY INC.....			1,920.000		20,275	10,560	20,275	19,590							685		685		L	12/24/2009	
594901	10	0	MICROS SYSTEMS INC.....			580.000		17,997	31,030	17,997	17,899							98		98		L	12/22/2009	
601073	10	9	MILLIPORE CORP.....			300.000		21,705	72,350	21,705	21,526							179		179		L	12/22/2009	
60467R	10	0	MIRANT CORP.....			3,120.000		47,642	15,270	47,642	48,708							(1,065)		(1,065)		L	12/24/2009	
60871R	20	9	MOLSON COORS BREWING CO. (CL B).....			460.000		20,774	45,160	20,774	20,498							276		276		L	12/24/2009	
55354G	10	0	MSCI INC. (CL A).....			480.000		15,264	31,800	15,264	15,323							(59)		(59)		L	12/22/2009	
BHM01E	2R	5	MUSTANG VERMONT PARTNERS LLC.....			1,000,399.880		500,000	0.500	500,000	500,000									0		L	09/30/2005	
628530	10	7	MYLAN INC.....			820.000		15,113	18,430	15,113	15,538							(425)		(425)		L	12/22/2009	
62985Q	10	1	NALCO HOLDING CO.....			440.000		11,224	25,510	11,224	11,005							219		219		L	12/22/2009	
636180	10	1	NATIONAL FUEL GAS CO.....			270.000		13,500	50,000	13,500	13,813		90					(313)		(313)		L	12/24/2009	
637640	10	3	NATIONAL SEMICONDUCTOR CORP.....			1,080.000		16,589	15,360	16,589	16,573							16		16		L	12/22/2009	
638620	10	4	NATIONWIDE HEALTH PROPERTIES INC.....			590.000		20,756	35,180	20,756	20,515							241		241		L	12/24/2009	
62886E	10	8	NCR CORP.....			2,520.000		28,048	11,130	28,048	27,732							316		316		L	12/22/2009	
64110D	10	4	NETAPP INC.....			760.000		26,136	34,390	26,136	25,514							622		622		L	12/22/2009	
64126X	20	1	NEUSTAR INC. (CL A).....			830.000		19,123	23,040	19,123	19,175							(52)		(52)		L	12/22/2009	
651290	10	8	NEWFIELD EXPLORATION CO.....			620.000		29,903	48,230	29,903	31,277							(1,374)		(1,374)		L	12/24/2009	
62913F	20	1	NII HOLDINGS INC.....			1,160.000		38,953	33,580	38,953	39,847							(894)		(894)		L	12/24/2009	
655044	10	5	NOBLE ENERGY INC.....			220.000		15,668	71,220	15,668	16,040							(371)		(371)		L	12/24/2009	
655664	10	0	NORDSTROM INC.....			440.000		16,535	37,580	16,535	16,170							365		365		L	12/22/2009	
670006	10	5	NOVELL INC.....			10,470.000		43,451	4,150	43,451	43,313							138		138		L	12/24/2009	
629377	50	8	NRG ENERGY INC.....			2,611.000		61,646	23,610	61,646								13,353		13,353		L	02/12/2009	
67020Y	10	0	NUANCE COMMUNICATIONS INC.....			1,000.000		15,540	15,540	15,540	15,255							286		286		L	12/22/2009	
67073Y	10	6	NV ENERGY INC.....			2,070.000		25,627	12,380	25,627	26,114							(487)		(487)		L	12/24/2009	
67066G	10	4	NVIDIA CORP.....			2,340.000		43,711	18,680	43,711	41,497							2,214		2,214		L	12/22/2009	
62944T	10	5	NVR INC.....			27.000		19,189	710,710	19,189	19,405							(216)		(216)		L	12/24/2009	
629484	10	6	NYMAGIC INC.....																0		0		L	08/10/2009
675232	10	2	OCEANEERING INTERNATIONAL INC.....			350.000		20,482	58,520	20,482	20,454							29		29		L	12/22/2009	
676220	10	6	OFFICE DEPOT INC.....			5,180.000		33,411	6,450	33,411	36,399							(2,988)		(2,988)		L	12/24/2009	
678026	10	5	OIL STATES INTERNATIONAL INC.....			410.000		16,109	39,290	16,109	16,295							(186)		(186)		L	12/24/2009	
681904	10	8	OMNICARE INC.....			2,630.000		63,593	24,180	63,593	63,910							(316)		(316)		L	12/24/2009	
G67742	10	9	ONEBEACON INSURANCE GROUP LTD. (CL.....			1,120.000		15,434	13,780	15,434	15,465							(32)		(32)		L	12/24/2009	
682680	10	3	ONEOK INC.....			380.000		16,937	44,570	16,937	16,789							147		147		L	12/24/2009	
686091	10	9	OREILLY AUTOMOTIVE INC.....			310.000		11,817	38,120	11,817	11,913							(96)		(96)		L	12/22/2009	
688239	20	1	OSHKOSH CORP.....			490.000		18,145	37,030	18,145	18,582							(437)		(437)		L	12/24/2009	
671040	10	3	OSI PHARMACEUTICALS INC.....			950.000		29,479	31,030	29,479	29,414							65		65		L	12/22/2009	
690368	10	5	OVERSEAS SHIPHOLDING GROUP INC.....			470.000		20,657	43,950	20,657	21,308							(652)		(652)		L	12/24/2009	
690742	10	1	OWENS CORNING.....			790.000		20,256	25,640	20,256	20,725							(470)		(470)		L	12/22/2009	
690768	40	3	OWENS-ILLINOIS INC.....			670.000		22,023	32,870	22,023	22,059							(36)		(36)		L	12/22/2009	
695156	10	9	PACKAGING CORP. OF AMERICA.....			1,600.000		36,816	23,010	36,816	37,950							(1,134)		(1,134)		L	12/24/2009	
695257	10	5	PACTIV CORP.....			580.000		14,001	24,140	14,001	13,786							215		215		L	12/22/2009	
701094	10	4	PARKER HANNIFIN CORP.....			400.000		21,552	53,880	21,552	22,002							(450)		(450)		L	12/24/2009	
703481	10	1	PATTERSON-UTI ENERGY INC.....			740.000		11,359	15,350	11,359	11,612							(253)		(253)		L	12/22/2009	
704326	10	7	PAYCHEX INC.....			910.000		27,882	30,640	27,882	28,209							(327)		(327)		L	12/22/2009	
716768	10	6	PETSMART INC.....			510.000		13,612	26,690	13,612	13,930							(318)		(318)		L	12/22/2009	
71710*	11	0	PGHC HOLDINGS INC.....			134.950					2,615									0		L	03/28/2005	
717124	10	1	PHARMACEUTICAL PRODUCT DEVELOPMENT.....			1,180.000		27,659	23,440	27,659	27,239							420		420		L	12/22/2009	
718592	10	8	PHILLIPS-VAN HEUSEN CORP.....			280.000		11,390	40,680	11,390	11,424							(33)		(33)		L	12/24/2009	
720186	10	5	PIEDMONT NATURAL GAS CO.....						26,750											0		L	11/21/2008	
723484	10	1	PINNACLE WEST CAPITAL CORP.....			780.000		28,532	36,580	28,532	29,008							(475)		(475)		L	12/24/2009	
723787	10	7	PIONEER NATURAL RESOURCES CO.....			290.000		13,969	48,170	13,969	14,297							(328)		(328)		L	12/24/2009	
724479	10	0	PITNEY BOWES INC.....			910.000		20,712	22,760	20,712	20,883							(171)		(171)		L	12/24/2009	
726505	10	0	PLAINS EXPLORATION & PRODUCTION CO.....			360.000		9,958	27,660	9,958	10,258							(300)		(300)		L	12/24/2009	

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.5

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17	18		
CUSIP Identification		Description		3	4	Number of Shares		Book/ Adjusted Carrying Value		7	Fair Value		Actual Cost		10	11	12	13	14	15	16	NAIC Market Indicator (a)	Date Acquired	
				Code	F o r e i g n					Rate Per Share Used to Obtain Fair Value					Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.			
729251	10 8	PLUM CREEK TIMBER COMPANY INC.....				1,310.000		49,466	37.760	49,466	49,466	49,015						451		451		L.....	12/24/2009	
69344F	10 6	PMC-SIERRA INC.....				1,180.000		10,219	8.660	10,219	10,219	10,055						164		164		L.....	12/24/2009	
693506	10 7	PPG INDUSTRIES INC.....				190.000		11,123	58.540	11,123	11,123	11,302						(180)		(180)		L.....	12/24/2009	
740189	10 5	PRECISION CASTPARTS CORP.....				180.000		19,863	110.350	19,863	19,863	20,584						(721)		(721)		L.....	12/22/2009	
741503	40 3	PRICELINE.COM INC.....				100.000		21,850	218.500	21,850	21,850	21,969						(119)		(119)		L.....	12/22/2009	
74153Q	10 2	PRIDE INTERNATIONAL INC.....				680.000		21,699	31.910	21,699	21,699	22,476						(778)		(778)		L.....	12/24/2009	
74251V	10 2	PRINCIPAL FINANCIAL GROUP INC.....				580.000		13,943	24.040	13,943	13,943	14,139						(195)		(195)		L.....	12/22/2009	
743315	10 3	PROGRESSIVE CORP.....				2,180.000		39,218	17.990	39,218	39,218	39,196						22		22		L.....	12/24/2009	
74339*	90 9	PROJECT GRILL.....				161,194.030												0		0		L.....	08/24/2007	
74834L	10 0	QUEST DIAGNOSTICS INC.....				190.000		11,472	60.380	11,472	11,472	11,745						(273)		(273)		L.....	12/22/2009	
749121	10 9	QWEST COMMUNICATIONS INTERNATIONAL.....				3,820.000		16,082	4.210	16,082	16,082	16,476						(394)		(394)		L.....	12/24/2009	
257867	10 1	R.R. DONNELLEY & SONS CO.....				3,280.000		73,046	22.270	73,046	73,046	72,928						118		118		L.....	12/24/2009	
756577	10 2	RED HAT INC.....				1,430.000		44,187	30.900	44,187	44,187	42,735						1,452		1,452		L.....	12/22/2009	
7591EP	10 0	REGIONS FINANCIAL CORP. (NEW).....				2,730.000		14,442	5.290	14,442	14,442	14,849						(407)		(407)		L.....	12/24/2009	
759509	10 2	RELIANCE STEEL & ALUMINUM CO.....				220.000		9,508	43.220	9,508	9,508	10,000						(491)		(491)		L.....	12/24/2009	
BHM010	0Y 2	RESOURCE LABEL GROUP LLC.....				2,041.000		226,687	111.067	226,687	226,687	226,687						0		0		L.....	12/15/2004	
773903	10 9	ROCKWELL AUTOMATION INC.....				300.000		14,094	46.980	14,094	14,094	14,330						(236)		(236)		L.....	12/24/2009	
778296	10 3	ROSS STORES INC.....				670.000		28,616	42.710	28,616	28,616	29,197						(581)		(581)		L.....	12/22/2009	
779382	10 0	ROWAN COS. INC.....				420.000		9,509	22.640	9,509	9,509	9,840						(331)		(331)		L.....	12/24/2009	
749685	10 3	RPM INTERNATIONAL INC.....				1,370.000		27,852	20.330	27,852	27,852	27,806						46		46		L.....	12/24/2009	
781258	10 8	RUDDICK CORP.....							25.730					91					0		0		L.....	09/29/2009
78390X	10 1	SAIC INC.....				870.000		16,478	18.940	16,478	16,478	16,588						(110)		(110)		L.....	12/22/2009	
79466L	30 2	SALESFORCE.COM INC.....				220.000		16,229	73.770	16,229	16,229	15,462						767		767		L.....	12/22/2009	
80004C	10 1	SANDISK CORP.....				1,000.000		28,990	28.990	28,990	28,990	28,844						146		146		L.....	12/24/2009	
803111	10 3	SARA LEE CORP.....				4,280.000		52,130	12.180	52,130	52,130	52,718						(588)		(588)		L.....	12/24/2009	
80589M	10 2	SCANA CORP.....				330.000		12,434	37.680	12,434	12,434	12,611						(177)		(177)		L.....	12/24/2009	
80909#	10 0	SCITOR HOLDINGS INC.....				1,876.000		18,760	10.000	18,760	18,760	18,760						0		0		A.....	09/25/2007	
811065	10 1	SCRIPPS NETWORKS INTERACTIVE INC.....				450.000		18,675	41.500	18,675	18,675	18,818						(143)		(143)		L.....	12/22/2009	
811904	10 1	SEACOR HOLDINGS INC.....				370.000		28,213	76.250	28,213	28,213	27,904						309		309		L.....	12/24/2009	
81211K	10 0	SEALED AIR CORP.....				410.000		8,963	21.860	8,963	8,963	9,067						(104)		(104)		L.....	12/24/2009	
812350	10 6	SEARS HOLDINGS CORP.....				210.000		17,525	83.450	17,525	17,525	17,293						232		232		L.....	12/24/2009	
784117	10 3	SEI INVESTMENTS CO.....				1,180.000		20,674	17.520	20,674	20,674	20,804		106				(130)		(130)		L.....	12/22/2009	
816851	10 9	SEMPRA ENERGY.....				380.000		21,272	55.980	21,272	21,272	21,458		148				(186)		(186)		L.....	12/24/2009	
820280	10 5	SHAW GROUP INC.....				1,220.000		35,075	28.750	35,075	35,075	36,145						(1,070)		(1,070)		L.....	12/22/2009	
824348	10 6	SHERWIN-WILLIAMS CO.....				280.000		17,262	61.650	17,262	17,262	17,410						(148)		(148)		L.....	12/22/2009	
835495	10 2	SONOCO PRODUCTS CO.....				380.000		11,115	29.250	11,115	11,115	11,419						(304)		(304)		L.....	12/24/2009	
844030	10 6	SOUTHERN UNION CO.....				630.000		14,301	22.700	14,301	14,301	14,309						(8)		(8)		L.....	12/24/2009	
847560	10 9	SPECTRA ENERGY CORP.....				540.000		11,075	20.510	11,075	11,075	11,135						(60)		(60)		L.....	12/24/2009	
784635	10 4	SPX CORP.....				200.000		10,940	54.700	10,940	10,940	11,320						(380)		(380)		L.....	12/24/2009	
852891	10 0	STANCORP FINANCIAL GROUP INC.....				280.000		11,206	40.020	11,206	11,206	11,277						(72)		(72)		L.....	12/24/2009	
858912	10 8	STERICYCLE INC.....				240.000		13,241	55.170	13,241	13,241	13,375						(134)		(134)		L.....	12/22/2009	
863236	10 5	STRAYER EDUCATION INC.....				80.000		16,999	212.490	16,999	16,999	17,324						(325)		(325)		L.....	12/22/2009	
866810	20 3	SUN MICROSYSTEMS INC.....				1,020.000		9,557	9.370	9,557	9,557	9,557						0		0		L.....	12/24/2009	
867914	10 3	SUNTRUST BANKS INC.....				590.000		11,971	20.290	11,971	11,971	12,210						(239)		(239)		L.....	12/24/2009	
871130	10 0	SYBASE INC.....				220.000		9,548	43.400	9,548	9,548	9,403						145		145		L.....	12/22/2009	
871607	10 7	SYNOPSYS INC.....				1,760.000		39,213	22.280	39,213	39,213	38,658						555		555		L.....	12/24/2009	
74144T	10 8	T. ROWE PRICE GROUP INC.....				540.000		28,755	53.250	28,755	28,755	28,675						80		80		L.....	12/22/2009	
87236Y	10 8	TD AMERITRADE HOLDING CORP.....				1,220.000		23,644	19.380	23,644	23,644	23,437						207		207		L.....	12/22/2009	
878237	10 6	TECH DATA CORP.....				350.000		16,331	46.660	16,331	16,331	16,654						(323)		(323)		L.....	12/24/2009	
872375	10 0	TECO ENERGY INC.....				1,370.000		22,221	16.220	22,221	22,221	22,799						(577)		(577)		L.....	12/24/2009	
879664	10 0	TELLABS INC.....				2,710.000		15,393	5.680	15,393	15,393	15,375						18		18		L.....	12/24/2009	
879868	10 7	TEMPLE-INLAND INC.....				1,360.000		28,710	21.110	28,710	28,710	30,114						(1,405)		(1,405)		L.....	12/24/2009	
88033G	10 0	TENET HEALTHCARE CORP.....				3,520.000		18,973	5.390	18,973	18,973	18,360						612		612		L.....	12/22/2009	

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1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
88076W	10	3	TERADATA CORP.....		710.000	22,315	31.430	22,315	21,799				516		516		L.....	12/22/2009
880770	10	2	TERADYNE INC.....		1,830.000	19,636	10.730	19,636	19,711				(75)		(75)		L.....	12/22/2009
880915	10	3	TERRA INDUSTRIES INC.....		310.000	9,979	32.190	9,979	10,184				(205)		(205)		L.....	12/22/2009
881609	10	1	TESORO CORP.....		1,230.000	16,667	13.550	16,667	16,532				134		134		L.....	12/22/2009
410867	10	5	THE HANOVER INSURANCE GROUP INC.....		250.000	11,108	44.430	11,108	11,227				(120)		(120)		L.....	12/24/2009
34955A	10	1	THE HARTFORD SMALL CAP GROWTH FUN.....		43,663.720	1,004,266	23.000	1,004,266	1,083,736				246,263		246,263		L.....	11/30/2007
884315	10	2	THOMAS & BETTS CORP.....		1,030.000	36,864	35.790	36,864	37,103				(240)		(240)		L.....	12/24/2009
885160	10	1	THOR INDUSTRIES INC.....		310.000	9,734	31.400	9,734	9,688				46		46		L.....	12/24/2009
886547	10	8	TIFFANY & CO.....		320.000	13,760	43.000	13,760	14,017				(257)		(257)		L.....	12/24/2009
872540	10	9	TJX COS.....		510.000	18,641	36.550	18,641	18,959				(318)		(318)		L.....	12/22/2009
891092	10	8	TORO CO.....		1,020.000	42,646	41.810	42,646	42,396				250		250		L.....	12/22/2009
891906	10	9	TOTAL SYSTEM SERVICES INC.....		1,130.000	19,515	17.270	19,515	19,760				(245)		(245)		L.....	12/22/2009
BHM024	UF	1	TOURNEAU ACQUISITION HOLDINGS INC.....		1,398.000	139,800	100.000	139,800	139,800						0		L.....	12/07/2006
893521	10	4	TRANSATLANTIC HOLDINGS INC.....		400.000	20,844	52.110	20,844	20,932				(88)		(88)		L.....	12/24/2009
896239	10	0	TRIMBLE NAVIGATION LTD.....		640.000	16,128	25.200	16,128	16,105				23		23		L.....	12/22/2009
902681	10	5	UGI CORP.....		380.000	9,192	24.190	9,192	9,490				(298)		(298)		L.....	12/24/2009
904708	10	4	UNIFIRST CORP.....				48.110			18					0		L.....	08/10/2009
91307C	10	2	UNITED THERAPEUTICS CORP.....		210.000	11,057	52.650	11,057	10,931				126		126		L.....	12/22/2009
903236	10	7	URS CORP.....		860.000	38,287	44.520	38,287	38,606				(319)		(319)		L.....	12/22/2009
91911X	10	4	VALEANT PHARMACEUTICALS INTERNATIO.....		380.000	12,080	31.790	12,080	12,298				(217)		(217)		L.....	12/22/2009
920253	10	1	VALMONT INDUSTRIES INC.....		170.000	13,337	78.450	13,337	14,006				(670)		(670)		L.....	12/22/2009
920355	10	4	VALSPAR CORP.....		410.000	11,127	27.140	11,127	11,175	66			(47)		(47)		L.....	12/24/2009
92276F	10	0	VENTAS INC.....		570.000	24,932	43.740	24,932	25,049				(117)		(117)		L.....	12/24/2009
92343E	10	2	VERISIGN INC.....		1,480.000	35,875	24.240	35,875	35,222				654		654		L.....	12/22/2009
918204	10	8	VF CORP.....		150.000	10,986	73.240	10,986	11,094				(108)		(108)		L.....	12/24/2009
084423	10	2	W.R. BERKLEY CORP.....		650.000	16,016	24.640	16,016	15,560				456		456		L.....	12/24/2009
384802	10	4	W.W. GRAINGER INC.....	R.	260.000	25,176	96.830	25,176	25,436				(261)		(261)		L.....	12/22/2009
92927K	10	2	WABCO HOLDINGS INC.....		510.000	13,153	25.790	13,153	13,117				36		36		L.....	12/22/2009
930059	10	0	WADDELL & REED FINANCIAL INC. (CL.....		630.000	19,240	30.540	19,240	18,968	120			272		272		L.....	12/22/2009
93317Q	10	5	WALTER ENERGY INC.....		230.000	17,321	75.310	17,321	17,566				(245)		(245)		L.....	12/22/2009
939640	10	8	WASHINGTON POST CO. (CL B).....		30.000	13,188	439.600	13,188	13,347				(159)		(159)		L.....	12/24/2009
941848	10	3	WATERS CORP.....		290.000	17,968	61.960	17,968	17,810				159		159		L.....	12/22/2009
942712	10	0	WATSON WYATT & CO HLDGS.....				47.520								0		L.....	09/11/2008
958102	10	5	WESTERN DIGITAL CORP.....		380.000	16,777	44.150	16,777	16,566				211		211		L.....	12/22/2009
963320	10	6	WHIRLPOOL CORP.....		120.000	9,679	80.660	9,679	9,939				(260)		(260)		L.....	12/24/2009
G9618E	10	7	WHITE MOUNTAINS INSURANCE GROUP LT.....		60.000	19,960	332.660	19,960	19,922				38		38		L.....	12/24/2009
969904	10	1	WILLIAMS-SONOMA INC.....		1,330.000	27,637	20.780	27,637	29,398				(1,760)		(1,760)		L.....	12/24/2009
97190*	11	4	WILSHIRE NEW YORK PARTNERS III LP.....		16.000								16	16	(0)		L.....	12/22/2000
97381W	10	4	WINDSTREAM CORP.....		2,010.000	22,090	10.990	22,090	22,665	503			(575)		(575)		L.....	12/24/2009
976657	10	6	WISCONSIN ENERGY CORP.....		320.000	15,946	49.830	15,946	15,925				21		21		L.....	12/24/2009
98389B	10	0	XCEL ENERGY INC.....		620.000	13,156	21.220	13,156	13,368				(212)		(212)		L.....	12/24/2009
984121	10	3	XEROX CORP.....		4,790.000	40,523	8.460	40,523	41,452	204			(929)		(929)		L.....	12/24/2009
983919	10	1	XILINX INC.....		820.000	20,549	25.060	20,549	20,636				(87)		(87)		L.....	12/22/2009
98417K	11	4	XO HOLDINGS INC.....		172.000	1	0.008	1					1		1		U.....	05/15/2006
98417K	12	2	XO HOLDINGS INC.....		129.000	1	0.010	1					1		1		U.....	05/15/2006
98417K	13	0	XO HOLDINGS INC.....		129.000	0		0					0		0		U.....	05/15/2006
98417K	10	6	XO HOLDINGS INC -CL A.....		86.000	51	0.590	51					37		37		L.....	05/15/2006
987184	10	8	YORK WATER CO.....												0		L.....	08/10/2009
989207	10	5	ZEBRA TECHNOLOGIES CORP. (CL A).....		400.000	11,344	28.360	11,344	11,115				229		229		L.....	12/22/2009
989701	10	7	ZIONS BANCORP.....		1,720.000	22,068	12.830	22,068	22,293				(225)		(225)		L.....	12/24/2009
Y8564W	10	3	TEEKAY CORP.....	F..	440.000	10,212	23.210	10,212	10,856				(644)		(644)		L.....	12/24/2009
G0219G	20	3	ALLIED WORLD ASSURANCE CO. HOLDING.....	F..	650.000	29,946	46.070	29,946	29,944				2		2		L.....	12/24/2009
G0450A	10	5	ARCH CAPITAL GROUP LTD.....	F..	190.000	13,595	71.550	13,595	13,654				(59)		(59)		L.....	12/24/2009
G05384	10	5	ASPEN INSURANCE HOLDINGS LTD.....	F..	610.000	15,525	25.450	15,525	15,542				(18)		(18)		L.....	12/24/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17	18																																																
					3		4				7		8				10			11			12			13			14			15			16																																				
CUSIP Identification			Description		Code		F o r e i g n		Number of Shares		Book/ Adjusted Carrying Value		Rate Per Share Used to Obtain Fair Value		Fair Value		Actual Cost		Declared but Unpaid			Amount Received During Year			Nonadmitted Declared but Unpaid			Unrealized Valuation Increase/ (Decrease)			Current Year's Other Than Temporary Impairment Recognized			Total Change in B./A.C.V. (13-14)			Total Foreign Exchange Change in B./A.C.V.			NAIC Market Indicator (a)	Date Acquired																														
G0692U	10	9	AXIS CAPITAL HOLDINGS LTD.....			F..			490,000		13,921		28.410		13,921		14,139		103								(218)				(218)																																								
G30397	10	6	ENDURANCE SPECIALTY HOLDINGS LTD.....			F..			490,000		18,243		37.230		18,243		18,422										(180)				(180)																																								
G3682E	12	7	FRONTLINE LTD.....			F..			520,000		14,206		27.320		14,206		14,978										(772)				(772)																																								
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....			F..			1,620,000		33,615		20.750		33,615		32,781										834				834																																								
G6359F	10	3	NABORS INDUSTRIES LTD.....			F..			890,000		19,482		21.890		19,482		20,574										(1,092)				(1,092)																																								
G6852T	10	5	PARTNERRE LTD.....			F..			300,000		22,398		74.660		22,398		22,311										87				87																																								
G81075	10	6	SHIP FINANCE INTERNATIONAL LTD.....			F..							13.040						690								0				0																																								
G81276	10	0	SIGNET JEWELERS LTD.....			F..			420,000		11,222		26.720		11,222		10,955										267				267																																								
G98255	10	5	XL CAPITAL LTD. (CL A).....			F..			1,110,000		20,346		18.330		20,346		21,027										(680)				(680)																																								
G37260	10	9	GARMIN LTD.....			F..			960,000		29,472		30.700		29,472		29,540										(68)				(68)																																								
G4412G	10	1	HERBALIFE LTD.....			F..			660,000		26,776		40.570		26,776		26,967										(191)				(191)																																								
G7945J	10	4	SEAGATE TECHNOLOGY INC.....			F..			670,000		12,187		18.190		12,187		12,087										101				101																																								
899990	20	4	TURBO CAYMAN - WTS #1.....			F..			122,550								0										(0)				(0)																																								
83408W	10	3	SOHU.COM INC.....			F..			200,000		11,456		57.280		11,456		10,983										473				473																																								
G8766R	13	4	TETRAGON FINANCIAL GROUP.....			F..			5,494,253,000		21,482,529		3.910		21,482,529		6,483,219										27,251,495	21,537,472		5,714,023																																									
G02602	10	3	AMDOCS LTD.....			F..			480,000		13,694		28.530		13,694		13,423										271				271																																								
29358Q	10	9	ENSCO INTERNATIONAL PLC (ADS).....			F..			530,000		21,168		39.940		21,168		22,503										(1,335)				(1,335)																																								
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									37,614,408		XXX		37,614,408		22,976,210		4,427		659,312		0		27,603,893	21,537,488		6,066,405			0		XXX		XXX																																			
Common Stocks - Parent, Subsidiaries and Affiliates																																																																							
45070#	10	6	HARTFORD INTERNATIONAL LIFE REASSURANCE CORP.....						1,000,000,000		91,849,454		91.849		91,849,454		109,338,700										(10,530,484)				(10,530,484)																																								
45069#	10	9	HARTFORD LIFE & ANNUITY INSURANCE CO.....						2,000,000		4,085,600,515		#####		4,085,600,515		2,697,216,545										1,082,308,536				1,082,308,536																																								
999753	07	2	HARTFORD HEDGE FUND.....						1,000		(260,660)		(260,660,000)		(260,660)												(4,431)				(4,431)																																								
9199999.			Total - Common Stocks - Parent, Subsidiaries and Affiliates.....									4,177,189,309		XXX		4,177,189,309		2,806,555,245		0		0		0		1,071,773,621	0		1,071,773,621		0		XXX		XXX																																				
Common Stocks - Mutual Funds																																																																							
416649	63	0	HARTFORD ADVISORS FUND-R3.....						685.150		9,263		13.520		9,263		11,601										178				2,031			2,031																																					
41664L	70	8	HARTFORD ADVISORS FUND-R5.....						696.080		9,418		13.530		9,418		12,885										229				2,093			2,093																																					
416648	21	0	HARTFORD BALANCED INCOME F-Y.....						11,462.650		111,761		9.750		111,761		112,865										4,764				17,792			17,792																																					
41664L	50	0	HARTFORD CAPITAL APPRECIATION-R5.....						(0)				32.180		(0)													(0)				(0)																																							
41664L	27	8	HARTFORD CHECKS AND BALANCES R3.....						11,139.500		97,025		8.710		97,025		102,932										1,899				19,047			19,047																																					
41664L	26	0	HARTFORD CHECKS AND BALANCES R4.....						11,168.870		97,393		8.720		97,393		103,152										2,096				19,199			19,199																																					
41664L	25	2	HARTFORD CHECKS AND BALANCES R5.....						11,205.860		97,715		8.720		97,715		103,429										2,349				19,250			19,250																																					
416649	56	4	HARTFORD DISCIPLINED EQUITY-R3.....						723.940		8,289		11.450		8,289		10,036										36				1,587			1,587																																					
416649	26	7	HARTFORD DISCIPLINED EQUITY-R4.....						730.980		8,362		11.440		8,362		10,109										81				1,619			1,619																																					
41664L	84	9	HARTFORD DISCIPLINED EQUITY-R5.....						732.820		8,420		11.490		8,420		10,138										79				1,630			1,630																																					
41664L	38	5	HARTFORD DIVERSIF INTL FUND CL A.....						401,268.620		3,081,743		7.680		3,081,743		1,915,088										7,088				2,834,655	2,092,000		742,655																																					
41664L	37	7	HARTFORD DIVERSIF INTL FUND CL B.....						100,000,000		766,000		7.660		766,000		477,000														706,000	523,000		183,000																																					
41664L	36	9	HARTFORD DIVERSIF INTL FUND CL C.....						100,000,000		766,000		7.660		766,000		477,000														707,000	523,000		184,000																																					
41664L	35	1	HARTFORD DIVERSIF INTL FUND CL I.....						100,431.950		772,322		7.690		772,322		480,414														708,908	522,000		186,908																																					
41664L	33	6	HARTFORD DIVERSIF INTL FUND CL R3.....						100,038.500		769,296		7.690		769,296		478,215														707,081	522,000		185,081																																					
41664L	32	8	HARTFORD DIVERSIF INTL FUND CL R4.....						100,207.640		770,597		7.690		770,597		479,162														708,435	522,000		186,435																																					
41664L	31	0	HARTFORD DIVERSIF INTL FUND CL R5.....						100,377.620		771,904		7.690		771,904		480,110														708,794	522,000		186,794																																					
41664L	34	4	HARTFORD DIVERSIF INTL FUND CL Y.....						1,004,455.100		7,724,260		7.690		7,724,260		4,804,900														24,900	5,220,000		1,869,360																																					
41664L	40	1	HARTFORD EQUITY INCOME-R5.....						791.970		9,029		11.400		9,029		10,949														1,228			1,228																																					
41664L	57	5	HARTFORD GLOBAL ENHANCED DVND CL A.....						897,960.840		5,990,925		6.672		5,990,925		4,007,487														5,199,370	4,499,726		699,644																																					
41664L	55	9	HARTFORD GLOBAL ENHANCED DVND CL C.....						33,660.620		224,388		6.666		224,388		152,441														193,873	172,056		21,817																																					
41664L	54	2	HARTFORD GLOBAL ENHANCED DVND CL I.....						34,246.870		228,553		6.674		228,553		155,699														17,722	195,050		22,231																																					
41664L	49	2	HARTFORD GLOBAL ENHANCED DVND CL Y.....						34,246.840		228,553		6.674		228,553		155,817														16,096	194,933		23,857																																					
41664L	53	4	HARTFORD GLOBAL ENHANCED DVND CLR3.....						33,833.360		225,614		6.668		225,614		153,304														15,858	194,312		21,923																																					
41664L	52	6	HARTFORD GLOBAL ENHANCED DVND CLR4.....						34,010.690		226,875		6.671		226,875		154,514								</																																														

E12.7

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.8

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identification			3	4	Number of Shares	Book/ Adjusted Carrying Value	7	8	Actual Cost	10	11	12	13	14	15	16	17	18
			F o r e i g n				Rate Per Share Used to Obtain Fair Value	Fair Value											Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5				30,392.680	264,416	8.700	264,416	302,336		2,336		75,780		75,780		L	12/31/2008
416649 31 7	HARTFORD GLOBAL LEADERS FUND - R4				560.850	7,914	14.110	7,914	11,330				2,030		2,030		L	11/19/2007
41664L 88 0	HARTFORD GLOBAL LEADERS FUND - R5				560.680	7,984	14.240	7,984	11,330				2,052		2,052		L	11/19/2007
416649 15 0	HARTFORD GROWTH ALLOC FUND - R5				(.0)	(.0)	10.010	(.0)	(.0)				(.0)		0		L	03/31/2008
416641 88 4	HARTFORD GROWTH FUND - R4				(.0)	(.0)	14.780	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
416529 81 6	HARTFORD GROWTH OPPORT FD - CL Y				91,888.620	2,190,635	23.840	2,190,625	1,511,568	5,403			1,789,547	1,288,754	500,793		L	12/20/2007
416641 60 3	HARTFORD GROWTH OPPORT FD - R3				(.0)	(.0)	22.410	(.0)	(.0)				(.0)		0		L	03/31/2008
416641 83 5	HARTFORD GROWTH OPPORT FD - R5				(.0)	(.0)	22.800	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
416649 34 1	HARTFORD HIGH YIELD FUND - R4				1,600.350	11,138	6.960	11,138	12,094		917		2,669		2,669		L	12/02/2009
41664L 60 9	HARTFORD HIGH YIELD FUND - R5				1,641.630	11,426	6.960	11,426	12,277		951		2,729		2,729		L	12/02/2009
416649 42 4	HARTFORD INCOME ALLOC FUND - R4				(.0)	(.0)	9.310	(.0)	(.0)				(.0)		0		L	03/31/2008
416649 68 9	HARTFORD INTL CA APPREC FD - R3				(0.010)	(.0)	8.460	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
41664L 20 3	HARTFORD INTL CA APPREC FD - R5				780.560	6,760	8.660	6,760	11,650		24		1,383		1,383		L	12/31/2008
41664M 86 2	HARTFORD MIDCAP FUND-R3				6,289.310	122,075	19.410	122,075	100,000				22,075		22,075		L	06/01/2009
41664M 84 7	HARTFORD MIDCAP FUND-R5				6,289.310	122,516	19.480	122,516	100,000				22,516		22,516		L	06/01/2009
416648 64 0	HARTFORD MIDCAP GROWTH FUND-A				(.890)	(.7)	7.850	(.7)	(.5)				(.2)		(.2)		L	12/16/2008
416645 72 9	HARTFORD MMTK FUND CLASS Y: IMF				1,602,460.610	1,602,461	1.000	1,602,461	1,602,461				(.0)		0		L	09/11/2009
41664L 80 7	HARTFORD MONEY MARKET FUND										0				0		L	12/21/2006
416648 19 4	HARTFORD SEL S/C VALUE FND-A				1,574,102.290	13,789,136	8.760	13,789,136	10,511,832		121,249		2,981,763		2,981,763		L	12/31/2008
416648 18 6	HARTFORD SEL S/C VALUE FND-B				26,957.960	233,995	8.680	233,995	269,796		585		49,906		49,906		L	12/31/2008
416648 17 8	HARTFORD SEL S/C VALUE FND-C				26,905.910	234,081	8.700	234,081	269,472		261		49,791		49,791		L	12/31/2008
416648 16 0	HARTFORD SEL S/C VALUE FND-Y				(.0)	(.0)	8.750	(.0)	(.0)				(.0)		(.0)		L	05/13/2008
41664L 10 4	HARTFORD SMALL COMPANY FUND				(.0)	(.0)	15.660	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
416649 11 9	HARTFORD STOCK FUND				(.0)	(.0)	17.280	(.0)	(.0)				(.0)		0		L	10/20/2009
416649 41 6	HARTFORD STOCK FUND				(.0)	(.0)	17.290	(.0)	(.0)				(.0)		0		L	10/20/2009
416649 71 3	HARTFORD STOCK FUND				(.0)	(.0)	17.240	(.0)	(.0)				(.0)		0		L	10/20/2009
41664L 22 9	HARTFORD TARGET RETIREMENT 2015				101,284.670	1,233,647	12.180	1,233,647	1,011,986		11,986		259,661		259,661		L	12/31/2008
41664L 23 7	HARTFORD TARGET RETIREMENT 2015				101,276.530	1,233,548	12.180	1,233,548	1,011,910		11,910		259,638		259,638		L	12/31/2008
41664L 24 5	HARTFORD TARGET RETIREMENT 2015				101,221.180	1,230,850	12.160	1,230,850	1,011,394		11,394		257,456		257,456		L	12/31/2008
41664L 21 1	HARTFORD TARGET RETIREMENT 2025 R3				101,240.560	1,238,172	12.230	1,238,172	1,011,450		11,450		269,722		269,722		L	12/31/2008
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4				101,295.990	1,240,876	12.250	1,240,876	1,011,962		11,962		271,914		271,914		L	12/31/2008
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5				101,304.140	1,240,976	12.250	1,240,976	1,012,037		12,037		271,939		271,939		L	12/31/2008
41664L 17 9	HARTFORD TARGET RETIREMENT 2035 R3				101,222.200	1,255,155	12.400	1,255,155	1,011,171		11,171		291,984		291,984		L	12/31/2008
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4				101,277.580	1,256,855	12.410	1,256,855	1,011,677		11,677		293,178		293,178		L	12/31/2008
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5				101,285.730	1,256,956	12.410	1,256,956	1,011,752		11,752		293,204		293,204		L	12/31/2008
41664M 10 2	HARTFORD TARGET RETIREMENT 2040 R3				101,238.540	1,253,333	12.380	1,253,333	1,011,246		11,246		295,087		295,087		L	12/31/2008
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4				101,287.430	1,254,951	12.390	1,254,951	1,011,690		11,690		296,261		296,261		L	12/31/2008
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5				101,295.580	1,255,052	12.390	1,255,052	1,011,764		11,764		296,288		296,288		L	12/31/2008
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3				101,194.860	1,259,876	12.450	1,259,876	1,010,814		10,814		303,063		303,063		L	12/31/2008
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4				101,243.780	1,261,497	12.460	1,261,497	1,011,256		11,256		304,241		304,241		L	12/31/2008
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5				101,251.930	1,261,599	12.460	1,261,599	1,011,330		11,330		304,269		304,269		L	12/31/2008
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3				101,194.860	1,257,852	12.430	1,257,852	1,010,814		10,814		301,039		301,039		L	12/31/2008
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4				101,243.780	1,259,473	12.440	1,259,473	1,011,256		11,256		302,216		302,216		L	12/31/2008
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5				101,251.930	1,259,574	12.440	1,259,574	1,011,330		11,330		302,244		302,244		L	12/31/2008
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A				1,076,020.620	9,834,829	9.140	9,834,829	10,227,137		294,478		261,632		261,632		L	12/02/2009
416641 79 3	HARTFORD TAX-FREE NATIONAL FUND				(.0)	(.0)	9.110	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
41664L 85 6	HARTFORD VALUE FUND				876.810	8,865	10.110	8,865	10,870		241		1,607		1,607		L	11/03/2009
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4				683.060	7,862	11.510	7,862	11,653		131		2,411		2,411		L	12/31/2008
416641 85 0	HARTFORD VALUE OPORTUNITIES-R4				(.0)	(.0)	10.930	(.0)	(.0)				(.0)		(.0)		L	03/31/2008
9299999	Total - Common Stocks - Mutual Funds					74,988,947	XXX	74,988,937	59,102,829	5,403	1,114,387	0	31,289,632	17,267,913	14,021,719	0	XXX	XXX
9799999	Total - Common Stock					4,289,792,664	XXX	4,289,792,654	2,888,634,284	9,830	1,773,699	0	1,130,667,146	38,805,401	1,091,861,745	0	XXX	XXX
9899998	Total - Preferred Stock from Section 1					215,637,153	XXX	187,009,044	215,881,588	920,407	10,650,813	0	(200,051)	55,548,778	(55,748,828)	0	XXX	XXX
9899999	Total - Preferred and Common Stock					4,505,429,817	XXX	4,476,801,698	3,104,515,872	930,237	12,424,511	0	1,130,467,095	94,354,179	1,036,112,917	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

(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 \$.....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
Bonds - U.S. Government								
3133XV	QF 1 FHLB 11/20/2012.....		11/06/2009	FIRST TENNESSEE CAPITAL MARKETS.....		60,000,000	60,000,000	
3128X8	E2 4 FHLMC 08/05/2011.....		10/29/2009	Various.....		196,000,000	196,000,000	184,820
3620A1	X7 8 GNMA 30YR 06/01/2039.....		09/18/2009	CREDIT SUISSE FIRST BOSTON.....		768,303	744,176	2,067
3620A8	LU 5 GNMA 30YR 08/01/2039.....		09/18/2009	CREDIT SUISSE FIRST BOSTON.....		1,514,180	1,466,629	4,074
3620A9	SH 5 GNMA 30YR 09/01/2039.....		09/18/2009	CREDIT SUISSE FIRST BOSTON.....		2,499,226	2,420,741	6,724
3620AC	3Z 5 GNMA 30YR 09/01/2039.....		09/18/2009	CREDIT SUISSE FIRST BOSTON.....		6,807,568	6,593,785	18,316
3620AC	4G 6 GNMA 30YR 09/01/2039.....		09/18/2009	CREDIT SUISSE FIRST BOSTON.....		989,037	957,977	2,661
36202E	3E 7 GNMA2 30YR 03/01/2039.....		04/16/2009	BANC OF AMERICA SECURITIES LLC.....		50,250,391	49,250,001	116,969
36202F	CN 4 GNMA2 30YR 11/01/2039.....		11/17/2009	BARCLAYS CAPITAL INC.....		2,207,644	2,183,000	4,912
36202F	DB 9 GNMA2 30YR 12/01/2039.....		12/17/2009	BARCLAYS CAPITAL INC.....		3,432,656	3,346,000	8,365
742651	CY 6 PRIVATE EXPORT FUNDING CORPOR 08/15/2013.....		06/19/2009	OUTSIDE MANAGED ACCT.....		966,582	900,000	15,792
912810	FP 8 TREASURY BOND 02/15/2031.....		10/07/2009	Various.....		127,956,003	99,980,000	1,890,474
912810	PX 0 TREASURY BOND 05/15/2038.....		02/04/2009	Various.....		20,268,253	15,717,000	134,648
912810	QC 5 TREASURY BOND 08/15/2039.....		11/12/2009	Various.....		171,388,585	166,613,000	1,381,513
912810	QD 3 TREASURY BOND 11/15/2039.....		12/30/2009	Various.....		135,524,754	137,898,000	513,566
912828	JP 6 TREASURY NOTE 10/31/2010.....		02/02/2009	CITIGROUP (Salomon/Smith Barney).....		10,127	10,000	39
912828	JR 2 TREASURY NOTE 11/15/2018.....		03/04/2009	Various.....		44,336,937	40,180,000	315,516
912828	KF 6 TREASURY NOTE 02/28/2014.....		03/18/2009	Various.....		2,786,135,445	2,791,492,000	1,736,669
912828	KT 6 TREASURY NOTE 03/31/2016.....		04/29/2009	Various.....		410,026,581	407,000,000	208,299
912828	LJ 7 TREASURY NOTE 08/15/2019.....		11/02/2009	Various.....		99,675,056	97,933,700	535,876
912828	LS 7 TREASURY NOTE 10/31/2014.....		11/24/2009	Various.....		66,572,506	65,893,000	97,671
912828	LX 6 TREASURY NOTE 11/15/2012.....		11/24/2009	CITIGROUP (Salomon/Smith Barney).....		7,531,959	7,500,000	2,849
912828	LY 4 TREASURY NOTE 11/15/2019.....		12/23/2009	Various.....		112,340,325	112,221,000	116,206
912828	LZ 1 TREASURY NOTE 11/30/2014.....		12/16/2009	CITIGROUP (Salomon/Smith Barney).....		34,788,125	35,000,000	30,007
912828	MA 5 TREASURY NOTE 11/30/2016.....		12/23/2009	Various.....		36,538,041	37,500,000	62,328
912828	MB 3 TREASURY NOTE 12/15/2012.....		12/11/2009	Various.....		92,009,685	92,500,000	
912828	MM 9 TREASURY NOTE 11/30/2011.....		12/11/2009	Various.....		33,484,780	33,500,000	3,606
880591	CU 4 TVA 12/15/2017.....		07/29/2009	OUTSIDE MANAGED ACCT.....		1,490,411	1,300,000	10,156
880591	DS 8 TVA 12/15/2016.....		07/23/2009	OUTSIDE MANAGED ACCT.....		2,130,980	2,000,000	10,563
0399999	Total - Bonds - U.S. Government.....					4,507,644,141	4,468,100,009	7,414,687
Bonds - All Other Government								
135087	XM 1 CANADA (GOVERNMENT OF) 06/01/2013.....	C.....	09/30/2009	Various.....		2,424,893	2,175,000	29,008
135087	XS 8 CANADA (GOVERNMENT OF) 06/01/2014.....	C.....	06/30/2009	BANK OF MONTREAL.....		1,485,874	1,330,000	2,271
135087	XX 7 CANADA (GOVERNMENT OF) 06/01/2015.....	C.....	04/01/2009	TORONTO DOMINION SECURITIES INC.....		114,730	100,000	1,553
135087	YG 3 CANADA (GOVERNMENT OF) 06/01/2012.....	C.....	01/30/2009	TORONTO DOMINION SECURITIES INC.....		1,059,800	1,000,000	6,678
683234	8A 9 ONTARIO CANADA (PROVINCE OF) 06/16/2014.....	A.....	06/09/2009	RBC DOMINION CAPITAL MARKETS.....		9,993,300	10,000,000	
1099999	Total - Bonds - All Other Government.....					15,078,597	14,605,000	39,511
Bonds - U.S. Political Subdivisions of States								
167505	KH 8 CHICAGO ILL BRD ED BUILD AMER 12/01/2039.....		09/10/2009	MERRILL LYNCH.....		10,806,024	10,625,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					10,806,024	10,625,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3128KR	WQ 3 FGOLD 30YR 10/01/2036.....		08/24/2009	UBS SECURITIES INC.....		15,203,456	14,412,994	31,228
3128M7	BX 3 FGOLD 30YR GIANT 12/01/2038.....		08/24/2009	UBS SECURITIES INC.....		3,904,099	3,707,707	8,033
31395T	LN 2 FHLMC_2957 03/01/2035.....		12/01/2009	SCHEDULED ACQUISITION.....		1,943,741	1,943,741	
31396H	AL 3 FHLMC_R005 02/01/2036.....		12/01/2009	SCHEDULED ACQUISITION.....		988,448	988,448	
31371L	CD 9 FNMA 30YR 09/01/2033.....		05/01/2009	CREDIT SUISSE FIRST BOSTON.....		886,347	860,792	1,315
31391W	5H 0 FNMA 30YR 04/01/2033.....		05/01/2009	CREDIT SUISSE FIRST BOSTON.....		1,800,257	1,748,352	2,671
31400J	PF 0 FNMA 30YR 05/01/2033.....		05/07/2009	CREDIT SUISSE FIRST BOSTON.....		75,475	73,266	112
31400J	SJ 9 FNMA 30YR 02/01/2033.....		05/07/2009	CREDIT SUISSE FIRST BOSTON.....		127,274	123,548	189
31401J	EZ 7 FNMA 30YR 07/01/2033.....		05/28/2009	MESIROW FINANCIAL INC.....		8,463,892	8,340,094	11,583
31401N	4U 0 FNMA 30YR 09/01/2033.....		10/30/2009	MORGAN STANLEY.....		6,378,229	6,145,839	9,389
31402C	PL 0 FNMA 30YR 11/01/2033.....		11/30/2009	Various.....		14,962,503	14,500,467	21,353
31402C	U6 7 FNMA 30YR 03/01/2034.....		05/01/2009	CREDIT SUISSE FIRST BOSTON.....		1,224,624	1,189,316	1,817
31402E	AQ 1 FNMA 30YR 07/01/2033.....		05/07/2009	CREDIT SUISSE FIRST BOSTON.....		371,646	360,766	551
31402K	CE 2 FNMA 30YR 08/01/2033.....		05/07/2009	CREDIT SUISSE FIRST BOSTON.....		65,050	63,146	96
31404B	SQ 6 FNMA 30YR 02/01/2034.....		10/30/2009	MORGAN STANLEY.....		373,995	354,130	595
31410F	UZ 6 FNMA 30YR 09/01/2036.....		11/13/2009	NOMURA SECURITIES INTERNATIONAL INC.....		4,098,560	3,865,427	7,677
31410K	JR 6 FNMA 30YR 06/01/2038.....		08/05/2009	CREDIT SUISSE FIRST BOSTON.....		15,601,247	15,135,362	27,748
31410W	YZ 5 FNMA 30YR 12/01/2037.....		08/07/2009	GOLDMAN SACHS & CO.....		16,821,411	16,075,412	32,151

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
31411Y JG 9	FNMA 30YR 05/01/2037.....		10/09/2009	BANC OF AMERICA SECURITIES LLC.....		5,168,218	4,970,000	8,974
31412N SL 1	FNMA 30YR 12/01/2038.....		10/09/2009	RBS GREENWICH CAPITAL MARKETS.....		1,900,828	1,802,000	3,904
31412U JF 8	FNMA 30YR 04/01/2039.....		04/08/2009	BANC OF AMERICA SECURITIES LLC.....		717,323	710,001	1,065
31413U TQ 2	FNMA 30YR 12/01/2037.....		08/24/2009	JP MORGAN SECURITIES INC.....		7,296,152	6,921,935	14,998
31414A QP 0	FNMA 30YR 01/01/2038.....		08/05/2009	CREDIT SUISSE FIRST BOSTON.....		23,194,058	22,501,435	41,253
31414C JU 3	FNMA 30YR 03/01/2038.....		11/30/2009	BANC OF AMERICA SECURITIES LLC.....		4,499,411	4,163,712	9,773
31416B VH 8	FNMA 30YR 12/01/2034.....		05/07/2009	CREDIT SUISSE FIRST BOSTON.....		525,780	510,388	780
31416C HV 1	FNMA 30YR 06/01/2039.....		06/08/2009	BANC OF AMERICA SECURITIES LLC.....		7,084,588	6,938,235	9,636
31417S AA 8	FNMA 30YR 10/01/2039.....		10/09/2009	NOMURA SECURITIES INTERNATIONAL INC.....		4,335,996	4,250,000	6,906
31418M A2 8	FNMA 30YR 08/01/2037.....		08/20/2009	RBS GREENWICH CAPITAL MARKETS.....		555,401	532,759	1,058
31402R UN 7	FNMA 30YR 02/01/2035.....		08/20/2009	RBS GREENWICH CAPITAL MARKETS.....		392,908	376,890	749
31396V NH 7	FNMA_07-26 04/01/2037.....		12/01/2009	SCHEDULED ACQUISITION.....		1,397,100	1,397,100	
31396W G5 9	FNMA_07-65 07/01/2037.....		12/01/2009	SCHEDULED ACQUISITION.....		712,674	712,674	
83162C SK 0	SBAP_09-20C 03/01/2029.....		03/03/2009	Various.....		8,085,000	8,085,000	
83162C SL 8	SBAP_09-20D 04/01/2029.....		04/07/2009	Various.....		24,750,000	24,750,000	
072024 ND 0	BAY AREA TOLL AUTHORITY CA SA 04/01/2049.....		10/28/2009	CITIGROUP (Salomon/Smith Barney).....		8,000,000	8,000,000	
66285W FB 7	NORTH TEX TWY BABS 01/01/2049.....		09/11/2009	GOLDMAN SACHS & CO.....		5,514,500	5,000,000	31,724
915217 RY 1	UNIVERSITY VA 09/01/2039.....		09/03/2009	BANC OF AMERICA SECURITIES LLC.....		34,960,455	30,223,000	41,641
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					232,380,646	221,733,936	328,970
Bonds - Industrial and Miscellaneous								
88579E AC 9	3M COMPANY 03/15/2037.....		09/03/2009	WACHOVIA SECURITIES INC.....		5,471,282	4,905,000	135,133
00764M CS 4	AABST_04-4 10/25/2034.....		09/25/2009	SCHEDULED ACQUISITION.....		0	0	
002824 AV 2	ABBOTT LABORATORIES 04/01/2039.....		02/26/2009	BANC OF AMERICA SECURITIES LLC.....		29,931,300	30,000,000	
04541G GM 8	ABSHE_03-HE6 11/25/2033.....		03/25/2009	SCHEDULED ACQUISITION.....		0	0	
00386S AE 2	ABU DHABI NATIONAL ENERGY CO 08/01/2013.....	F.....	01/07/2009	GOLDMAN SACHS & CO.....		146,625	150,000	4,455
06849A AB 5	ABX FINANCING COMPANY 10/15/2036.....		01/01/2009	CONVERSION.....		4,980,465	5,000,000	29,104
05366V AE 8	ACAP_00-1A 11/15/2025.....		06/15/2009	SCHEDULED ACQUISITION.....		0	0	
004421 CX 9	ACE_03-NC1 07/25/2033.....		01/26/2009	SCHEDULED ACQUISITION.....		0	0	
00764P AU 4	AERCO-2A 07/15/2025.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
009341 AN 8	AFT_99-1A 05/15/2024.....		01/15/2009	SCHEDULED ACQUISITION.....		0	0	
00889V AA 5	AIMCO_06-AA 08/20/2020.....		08/20/2009	SCHEDULED ACQUISITION.....		0	0	
BHMOHE 5W 4	AL DUR HOLDING COMPANY LIMITE 12/16/2014.....	F.....	11/19/2009	BARCLAYS CAPITAL INC.....		19,000,000	19,000,000	
010392 FB 9	ALABAMA POWER COMPANY 03/01/2039.....		02/26/2009	JP MORGAN SECURITIES INC.....		11,056,730	11,078,000	
018802 AA 6	ALLIANT ENERGY RESOURCES INC. 10/15/2014.....		09/30/2009	CITIGROUP (Salomon/Smith Barney).....		996,510	1,000,000	
02003M BQ 6	ALLSTATE LIFE GLOBAL FUNDING 04/30/2013.....		12/03/2009	MORGAN STANLEY.....		2,165,660	2,000,000	11,347
02005G AC 9	ALLYA_09-B 10/15/2013.....		12/09/2009	RBS GREENWICH CAPITAL MARKETS.....		15,529,668	15,500,000	28,985
02209S AH 6	ALTRIA GROUP INC. 02/06/2039.....		02/03/2009	GOLDMAN SACHS & CO.....		115,957	116,000	
02343* AA 0	AMCOR FINANCE (USA) SERIES A 12/15/2016.....	F.....	11/17/2009	CITIGROUP (Salomon/Smith Barney).....		5,000,000	5,000,000	
02343* AB 8	AMCOR FINANCE (USA) SERIES B 12/15/2018.....	F.....	11/17/2009	CITIGROUP (Salomon/Smith Barney).....		20,000,000	20,000,000	
02364W AQ 8	AMERICA MOVIL SAB DE CV 10/16/2019.....	F.....	11/10/2009	Various.....		2,350,875	2,400,000	8,375
031162 BA 7	AMGEN INC. 02/01/2039.....		01/13/2009	GOLDMAN SACHS & CO.....		17,619,332	17,702,000	
03215P FL 8	AMRES_98-3 09/25/2028.....		05/26/2009	SCHEDULED ACQUISITION.....		0	0	
032511 AY 3	ANADARKO PETROLEUM CORP 09/15/2036.....		06/11/2009	UBS SECURITIES INC.....		2,652,884	2,997,000	48,864
034863 AA 8	ANGLO AMERICAN CAPITAL PLC 04/08/2014.....	F.....	11/06/2009	Various.....		7,330,916	6,990,000	16,790
03523T AC 2	ANHEUSER-BUSCH INBEV WORLDWID 01/15/2039.....		01/07/2009	BARCLAYS CAPITAL INC.....		13,363,701	13,398,000	
03523T AG 3	ANHEUSER-BUSCH INBEV WORLDWID 10/15/2012.....		10/13/2009	DEUTSCHE BANK SECURITIES INC.....		622,078	623,000	
03523T AJ 7	ANHEUSER-BUSCH INBEV WORLDWID 01/15/2020.....		10/14/2009	Various.....		5,270,445	5,300,000	134
00184A AC 9	AOL TIME WARNER INC 04/15/2031.....		06/11/2009	UBS SECURITIES INC.....		2,381,825	2,500,000	32,300
03938L AF 1	ARCELORMITTAL 06/01/2018.....	F.....	12/09/2009	CREDIT SUISSE FIRST BOSTON.....		8,199,120	8,000,000	17,694
03938L AP 9	ARCELORMITTAL 10/15/2039.....	F.....	10/01/2009	CITIGROUP (Salomon/Smith Barney).....		16,184,340	17,000,000	
040555 CL 6	ARIZONA PUBLIC SERVICE CO 03/01/2019.....		10/27/2009	OUTSIDE MANAGED ACCT.....		321,449	270,000	3,872
040555 CG 7	ARIZONA PUBLIC SERVICE COMPAN 06/30/2014.....		05/21/2009	OUTSIDE MANAGED ACCT.....		50,188	50,000	1,184
G0646# AB 5	ASSOCIATED BRITISH FOODS PLC 03/05/2014.....	F.....	02/06/2009	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000	
046353 AE 8	ASTRAZENECA PLC 09/11/2009.....	F.....	01/27/2009	VARIOUS.....		(40,020,342)	(40,000,000)	
05947U C8 9	BACM_05-1 11/01/2042.....		06/01/2009	SCHEDULED ACQUISITION.....		0	0	
05950Q BN 0	BALL_06-BIX1 10/15/2019.....		07/15/2009	SCHEDULED ACQUISITION.....		0	0	
05965X AD 1	BANCO SANTANDER CHILE SA 11/13/2012.....	F.....	12/17/2009	DEUTSCHE BANK SECURITIES INC.....		5,331,853	5,300,000	16,507
06849U AC 9	BARRICK PD AUSTRALIA FINANCE 01/15/2020.....	F.....	10/13/2009	EXCHANGE.....		7,141,421	7,210,000	73,362
07325M AB 0	BAYC_07-1 03/25/2037.....		03/25/2009	SCHEDULED ACQUISITION.....		0	0	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
07325M AD 6	BAYC_07-1 03/25/2037.....		03/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
07325M AF 1	BAYC_07-1 03/25/2037.....		03/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
07325X AN 0	BAYC_07-2A IS 07/25/2037.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		241,116	.....	.....184
07326B AM 9	BAYC_07-4A IS 09/25/2037.....		07/17/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		17,631,024	.....	.....99,484
07326F AA 6	BAYVIEW COMMERCIAL ASSET TRUS 12/25/2037.....		07/17/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		15,154,729	.....	.....99,722
05531F AB 9	BB&T CORP 04/30/2019.....		10/20/2009	OUTSIDE MANAGED ACCT.....		394,758	350,000	11,188
08913# AA 3	BIG DUMPSTER ACQUISITION INC 08/05/2015.....		07/17/2009	DIRECT WITH ISSUER.....		49,042	596,426	3,579
09247X AD 3	BLACKROCK INC 12/10/2014.....		12/07/2009	BARCLAYS CAPITAL INC.....		10,858,233	10,874,000	.....
09247X AF 8	BLACKROCK INC 12/10/2012.....		12/07/2009	BARCLAYS CAPITAL INC.....		997,580	1,000,000	.....
05577@ AG 5	BNSF RAILWAY CO 2009-A 02/26/2021.....		02/12/2009	JP MORGAN SECURITIES INC.....		5,574,479	5,574,479	.....
05577@ AH 3	BNSF RAILWAY CO 2009-B 02/26/2021.....		02/12/2009	JP MORGAN SECURITIES INC.....		5,365,115	5,365,115	.....
05577@ AJ 9	BNSF RAILWAY CO 2009-C 02/26/2021.....		02/12/2009	JP MORGAN SECURITIES INC.....		1,673,168	1,673,168	.....
05577@ AK 6	BNSF RAILWAY CO 2009-D 02/26/2021.....		02/12/2009	JP MORGAN SECURITIES INC.....		1,687,054	1,687,054	.....
05577@ AM 2	BNSF RAILWAY CO 2009-E 02/26/2021.....		02/12/2009	JP MORGAN SECURITIES INC.....		700,184	700,184	.....
097023 AY 1	BOEING CO 02/15/2015.....		07/23/2009	MORGAN STANLEY.....		2,478,925	2,500,000	.....
10138M AK 1	BOTTLING GROUP LLC 01/15/2019.....		02/06/2009	OUTSIDE MANAGED ACCT.....		352,485	350,000	1,046
05565Q BJ 6	BP CAPITAL MARKETS PLC 03/10/2019.....	F.....	03/05/2009	GOLDMAN SACHS & CO.....		19,946,400	20,000,000	.....
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC C 06/30/2024.....		09/23/2009	BANC OF AMERICA SECURITIES LLC.....		15,000,000	15,000,000	.....
BHMOH4 8X 1	BRITVIC PLC 12/17/2016 12/17/2016.....	F.....	11/10/2009	BARCLAYS CAPITAL INC.....		3,000,000	3,000,000	.....
115885 AK 1	BROWNING-FERRIS INDUSTRIES IN 09/15/2035.....		09/11/2009	Various.....		13,412,680	12,000,000	290,244
07384Y HA 7	BSABS_03-1 11/25/2042.....		02/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
07383F X6 0	BSCMS_04-PWR6 IS 11/01/2041.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		5,840	.....	.....179
07383F 4A 3	BSCMS_05-PWR7 IS 02/01/2041.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		11,311	.....	.....422
07383F BX 5	BSCMS_99-CLF1 05/15/2030.....		11/15/2009	SCHEDULED ACQUISITION.....		0	0	.....
G1696# AM 8	BUNZL FINANCE PLC GUARAN SEN 04/02/2016.....		03/05/2009	BANC OF AMERICA SECURITIES LLC.....		10,000,000	10,000,000	.....
12189T AW 4	BURLINGTON NORTHERN SANTA FE 01/15/2015.....		05/21/2009	OUTSIDE MANAGED ACCT.....		24,720	25,000	447
12189T BC 7	BURLINGTON NORTHERN SANTA FE 10/01/2019.....		09/21/2009	BARCLAYS CAPITAL INC.....		24,124,708	24,167,000	.....
140420 MV 9	CAPITAL ONE BANK USA NA 07/15/2019.....		10/01/2009	BANC OF AMERICA SECURITIES LLC.....		13,521,354	11,610,000	286,638
14068X AG 2	CAPMK_06-7A 08/15/2036.....		12/15/2009	SCHEDULED ACQUISITION.....		211,259	211,259	.....
140553 CU 0	CAPS_06-1A 08/22/2016.....		12/21/2009	SCHEDULED ACQUISITION.....		0	0	.....
12479E BA 3	CBAC_05-1A IS 07/01/2035.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		10,819	.....	.....1,495
149837 AK 2	CBAC_06-1A IS 06/01/2038.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		5,883	.....	.....1,235
17305E DY 8	CCCIT_07-A8 09/20/2019.....		08/19/2009	BARCLAYS CAPITAL INC.....		1,239,889	1,150,000	27,795
17305E EP 6	CCCIT_09-A3 06/24/2013.....		07/28/2009	CITIGROUP (Salomon/Smith Barney).....		251,641	250,000	675
17305E EQ 4	CCCIT_09-A4 06/23/2016.....		08/19/2009	BARCLAYS CAPITAL INC.....		2,801,754	2,650,000	21,281
125094 AB 8	CDP FINANCIAL INC 11/25/2014.....	A.....	11/20/2009	MORGAN STANLEY.....		12,496,000	12,500,000	.....
15135U AA 7	CENOVUS ENERGY INC 09/15/2014.....	A.....	10/05/2009	Various.....		1,535,620	1,500,000	3,625
15135U AC 3	CENOVUS ENERGY INC 10/15/2019.....	A.....	10/02/2009	Various.....		13,614,185	13,455,000	15,042
15135U AE 9	CENOVUS ENERGY INC 11/15/2039.....	A.....	09/15/2009	BANC OF AMERICA SECURITIES LLC.....		14,943,000	15,000,000	.....
15189Y AB 2	CENTERPOINT ENERGY RESOURCES 04/01/2013.....		02/18/2009	OUTSIDE MANAGED ACCT.....		283,541	275,000	8,542
12535# AA 3	CFF ACQUISITION LLC 01/31/2014.....		12/30/2009	SCHEDULED ACQUISITION.....		632,137	632,137	.....
BHMOGR TQ 3	CHEMRING GROUP PLC 11/18/2019.....	F.....	10/16/2009	BANC OF AMERICA SECURITIES LLC.....		4,000,000	4,000,000	.....
G2083# AD 7	CHEMRING GROUP PLC 11/18/2019.....	F.....	10/16/2009	BANC OF AMERICA SECURITIES LLC.....		6,000,000	6,000,000	.....
17275R AF 9	CISCO SYSTEMS INC 01/15/2040.....		11/09/2009	DEUTSCHE BANK SECURITIES INC.....		1,948,780	2,000,000	.....
17275R AG 7	CISCO SYSTEMS INC 11/17/2014.....		11/09/2009	CREDIT SUISSE FIRST BOSTON.....		623,413	625,000	.....
17275R AH 5	CISCO SYSTEMS INC 01/15/2020.....		11/09/2009	BARCLAYS CAPITAL INC.....		1,997,040	2,000,000	.....
17275R AD 4	CISCO SYSTEMS INC. 02/15/2039.....		02/13/2009	Various.....		35,289,687	35,285,000	16
172967 EZ 0	CITIGROUP INC 10/15/2014.....		09/17/2009	CITIGROUP (Salomon/Smith Barney).....		3,979,800	4,000,000	.....
17307G JF 6	CMLTI_04-OPT1 10/25/2034.....		03/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
20847T BA 8	CNFHE_01-C 08/15/2033.....		12/15/2009	SCHEDULED ACQUISITION.....		0	0	.....
199648 AA 4	CNOVA_06-1A 07/18/2018.....		10/19/2009	SCHEDULED ACQUISITION.....		0	0	.....
G1910# AF 3	COBHAM PLC SENIOR NOTES SERIE 03/17/2016.....	R.....	02/20/2009	BANC OF AMERICA SECURITIES LLC.....		10,000,000	10,000,000	.....
191219 BW 3	COCA-COLA ENTERPRISES INC 08/15/2019.....		08/04/2009	BANC OF AMERICA SECURITIES LLC.....		5,938,920	6,000,000	.....
20030N AK 7	COMCAST CORPORATION 11/15/2035.....		09/14/2009	DEUTSCHE BANK SECURITIES INC.....		5,345,350	5,000,000	110,139
20030N AN 1	COMCAST CORPORATION 07/14/2009.....		01/27/2009	VARIOUS.....		(14,024,985)	(14,000,000)	.....
126164 AW 2	COMM_05-FL11 11/15/2017.....		06/15/2009	SCHEDULED ACQUISITION.....		0	0	.....
20047P AE 7	COMM_05-LP5 05/01/2043.....		09/11/2009	DEUTSCHE BANK SECURITIES INC.....		7,558,369	7,750,000	16,088
20046G BN 7	COMM_06-FL12 12/15/2020.....		07/15/2009	SCHEDULED ACQUISITION.....		0	0	
20046G BQ 0	COMM_06-FL12 12/15/2020.....		06/15/2009	SCHEDULED ACQUISITION.....		0	0	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20046G BS 6	COMM_06-FL12 12/15/2020.....		07/15/2009	SCHEDULED ACQUISITION.....		.0	.0	
20046G BU 1	COMM_06-FL12 12/15/2020.....		11/15/2009	SCHEDULED ACQUISITION.....		.0	.0	
20046G BW 7	COMM_06-FL12 12/15/2020.....		10/15/2009	SCHEDULED ACQUISITION.....		.0	.0	
20046G BY 3	COMM_06-FL12 12/15/2020.....		10/15/2009	SCHEDULED ACQUISITION.....		.0	.0	
2027A0 DJ 5	COMMONWEALTH BANK OF AUSTRALI 10/15/2019.....	F.....	10/08/2009	GOLDMAN SACHS & CO.....		5,043,008	5,071,000	
209111 EV 1	CONSOLIDATED EDISON CO OF NEW 12/01/2018.....		01/27/2009	OUTSIDE MANAGED ACCT.....		353,254	315,000	3,491
219868 AN 6	CORP ANDINA FOM 03/15/2012.....	F.....	02/06/2009	CREDIT SUISSE FIRST BOSTON.....		271,600	280,000	7,807
219868 BL 9	CORPORACION ANDINA DE FOMENTO 01/12/2017.....	F.....	05/21/2009	OUTSIDE MANAGED ACCT.....		287,910	350,000	954
22303Q AH 3	COVIDIEN INTERNATIONAL FINANC 10/15/2037.....	R.....	09/03/2009	Various.....		5,764,256	4,898,000	128,328
224044 AY 3	COX COMMUNICATIONS INC 11/01/2010.....		05/18/2009	OUTSIDE MANAGED ACCT.....		45,956	45,000	194
22541S WK 0	CSFB_04-C3 07/01/2036.....		09/16/2009	JEFFERIES & CO. INC.....		6,204,495	6,313,000	17,932
22545R AY 2	CSMC_06-TF2A 07/15/2019.....		06/15/2009	SCHEDULED ACQUISITION.....		.0	.0	
12665* AA 9	CVS CAREMARK CTL 9-2009 10/10/2031.....		09/17/2009	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	
126650 BP 4	CVS CORP 12/10/2028.....		01/01/2009	EXCHANGE.....		10,315,318	10,485,077	7,032
126659 AA 9	CVS PASS-THROUGH TRUST 07/10/2031.....		06/10/2009	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	
126671 ZE 9	CWL_03-SD2 09/25/2032.....		06/25/2009	Various.....		.0	.0	
244199 BC 8	DEERE & CO 10/16/2019.....		10/13/2009	DEUTSCHE BANK SECURITIES INC.....		3,489,911	3,509,000	
25152X GR 5	DEUTSCHE BANK AG - NEW YORK B 07/30/2009.....		01/27/2009	VARIOUS.....		(39,156,970)	(40,000,000)	(181,367)
25243Y AM 1	DIAGEO CAPITAL PLC 10/23/2017.....	F.....	04/29/2009	OUTSIDE MANAGED ACCT.....		358,638	350,000	615
25271C AG 7	DIAMOND OFFSHORE DRILLING INC 09/01/2014.....		10/05/2009	JP MORGAN SECURITIES INC.....		1,337,100	1,250,000	6,616
25271C AK 8	DIAMOND OFFSHORE DRILLING INC 05/01/2019.....		08/21/2009	Various.....		13,350,301	12,542,000	228,780
25271C AL 6	DIAMOND OFFSHORE DRILLING INC 10/15/2039.....		10/05/2009	JP MORGAN SECURITIES INC.....		5,844,408	5,883,000	
262277 AA 4	DRUMMOND CO INC 02/15/2016.....		01/06/2009	CITIGROUP (Salomon/Smith Barney).....		78,750	150,000	4,425
263901 AA 8	DUKE ENERGY INDIANA INC 08/15/2038.....		10/22/2009	OUTSIDE MANAGED ACCT.....		298,365	279,000	4,559
268789 AB 0	E.ON INTERNATIONAL FINANCE B. 04/30/2038.....	F.....	06/18/2009	JP MORGAN SECURITIES INC.....		10,568,686	9,998,000	97,883
26835P AA 8	EDP FINANCE BV 11/02/2012.....	F.....	10/23/2009	BARCLAYS CAPITAL INC.....		1,079,840	1,000,000	26,278
26835P AC 4	EDP FINANCE BV 10/01/2019.....	F.....	09/22/2009	CITIGROUP (Salomon/Smith Barney).....		17,967,269	18,083,000	
263534 BY 4	EI DU PONT DE NEMOURS & CO 01/15/2015.....		11/04/2009	MORGAN STANLEY.....		2,723,366	2,730,000	
268317 AA 2	ELECTRICITE DE FRANCE 01/26/2014.....	F.....	01/21/2009	BANC OF AMERICA SECURITIES LLC.....		4,980,150	5,000,000	
268317 AB 0	ELECTRICITE DE FRANCE 01/26/2019.....	F.....	01/21/2009	BANC OF AMERICA SECURITIES LLC.....		1,993,760	2,000,000	
268317 AC 8	ELECTRICITE DE FRANCE 01/26/2039.....	F.....	01/21/2009	BANC OF AMERICA SECURITIES LLC.....		9,983,216	10,130,000	
532457 BC 1	ELI LILLY AND COMPANY 11/15/2037.....		03/03/2009	CREDIT SUISSE FIRST BOSTON.....		6,978,859	7,048,000	
291011 AY 0	EMERSON ELECTRIC CO 10/15/2019.....		01/23/2009	Various.....		7,239,917	7,269,000	308
291011 BA 1	EMERSON ELECTRIC CO 04/15/2019.....		04/14/2009	OUTSIDE MANAGED ACCT.....		351,260	350,000	
292506 AA 0	ENCANA CORPORATION 05/01/2014.....	A.....	12/04/2009	Various.....		3,458,350	3,150,000	19,285
29268B AC 5	ENEL FIN INTL 09/15/2037.....	F.....	06/12/2009	JEFFERIES & CO. INC.....		20,867,640	20,000,000	347,178
29268B AD 3	ENEL FINANCE INTERNATIONAL SA 10/07/2014.....	F.....	10/02/2009	Various.....		1,876,501	1,877,000	
29268B AE 1	ENEL FINANCE INTERNATIONAL SA 10/07/2019.....	F.....	09/30/2009	CITIGROUP (Salomon/Smith Barney).....		14,934,000	15,000,000	
26882P BD 3	ERAC USA FINANCE CO 10/15/2012.....		10/27/2009	BANC OF AMERICA SECURITIES LLC.....		1,059,610	1,000,000	2,417
26882P AX 0	ERAC USA FINANCE COMPANY 11/01/2016.....		10/28/2009	BANC OF AMERICA SECURITIES LLC.....		584,634	565,000	97
30161M AG 8	EXELON GENERATION CO LLC 10/01/2039.....		09/16/2009	MORGAN STANLEY.....		9,986,300	10,000,000	
30239X AC 1	FBG FINANCE LTD 06/15/2015.....	F.....	12/10/2009	Various.....		3,118,968	2,933,000	
34529E AC 4	FCAOT_09-B 08/15/2013.....		07/22/2009	JP MORGAN SECURITIES INC.....		1,005,313	1,000,000	1,008
32027N BU 4	FFML_02-FF4 02/25/2033.....		10/26/2009	SCHEDULED ACQUISITION.....		.0	.0	
32027N BW 0	FFML_02-FF4 02/25/2033.....		10/26/2009	SCHEDULED ACQUISITION.....		.0	.0	
32027N CY 5	FFML_03-FF2 07/25/2033.....		11/25/2009	SCHEDULED ACQUISITION.....		.0	.0	
35729P AT 7	FHLT_03-1 02/25/2033.....		06/25/2009	SCHEDULED ACQUISITION.....		.0	.0	
302491 AQ 8	FMC CORPORATION 12/15/2019.....		11/24/2009	CITIGROUP (Salomon/Smith Barney).....		2,989,950	3,000,000	
34528R AD 4	FORDO_09-A 05/15/2013.....		08/05/2009	JP MORGAN SECURITIES INC.....		7,175,820	7,000,000	20,020
34529G AF 2	FORDO_09-D 10/15/2013.....		09/02/2009	BANC OF AMERICA SECURITIES LLC.....		1,799,786	1,800,000	
350259 AB 3	FOSTERS FINANCE CORPORATION 10/01/2014.....	F.....	10/19/2009	BARCLAYS CAPITAL INC.....		1,038,360	1,000,000	2,844
35177P AK 3	FRANCE TELECOM 03/01/2011.....	F.....	05/21/2009	OUTSIDE MANAGED ACCT.....		54,000	50,000	926
34511H AA 1	FTHL_07-1A 02/22/2021.....	R.....	08/24/2009	SCHEDULED ACQUISITION.....		.0	.0	
L42000 AA 4	GAZPROM INTERNATIONAL SA 02/01/2020.....	F.....	01/09/2009	BARCLAYS CAPITAL INC.....		125,581	161,002	5,249
396789 JU 4	GCCFC_05-GG3 08/01/2042.....		09/30/2009	GOLDMAN SACHS & CO.....		18,009,766	20,000,000	35,993
396789 MP 1	GCCFC_05-GG5 IS 04/01/2037.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		16,729		1,093
36828Q KR 6	GECMC_05-C1 06/01/2048.....		09/16/2009	BANC OF AMERICA SECURITIES LLC.....		1,968,959	2,079,000	5,512
36828Q MC 7	GECMC_05-C2 05/01/2043.....		09/24/2009	GOLDMAN SACHS & CO.....		4,798,980	5,100,000	19,746
36828Q SE 7	GECMC_06-C1 IS 03/01/2044.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		4,550		388
368710 AC 3	GENENTECH INC 07/15/2035.....		06/11/2009	BARCLAYS CAPITAL INC.....		12,854,089	14,340,000	315,779

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CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
369604 BC 6	GENERAL ELECTRIC CO 12/06/2017.....		09/11/2009	WACHOVIA SECURITIES INC.....		4,168,520	4,000,000	58,333
370334 BF 0	GENERAL MILLS INC 03/17/2015.....		12/03/2009	Various.....		3,430,967	3,137,000	36,703
373334 JN 2	GEORGIA POWER COMPANY 02/01/2039.....		02/04/2009	WACHOVIA SECURITIES INC.....		9,962,800	10,000,000	
373334 JP 7	GEORGIA POWER COMPANY 12/01/2019.....		12/08/2009	JP MORGAN SECURITIES INC.....		7,979,520	8,000,000	
37362@ AA 0	GEORGIA TRANSMISSION CORP 06/30/2030.....		06/16/2009	BANC OF AMERICA SECURITIES LLC.....		15,000,000	15,000,000	
361849 K2 7	GMACC_04-C3 IS 12/01/2041.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		3,799		205
LX0686 33 3	GOLDEN NUGGET FINANCE CORPORA 06/30/2014.....		01/01/2009	CANCELLED TRADE.....		(367,636)	(436,364)	
39843# AB 1	GRIFOLS INC SENIOR NOTES 10/07/2019.....		09/21/2009	NOMURA SECURITIES INTERNATIONAL INC.....		3,000,000	3,000,000	
39843# AE 5	GRIFOLS INC SENIOR NOTES 10/07/2021.....		09/21/2009	NOMURA SECURITIES INTERNATIONAL INC.....		7,000,000	7,000,000	
40049J AY 3	GRUPO TELEVISA SAB 01/15/2040.....	F.....	12/08/2009	Various.....		11,405,762	11,589,000	4,831
36228C TP 8	GSMS_04-GG2 IS 08/01/2038.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		5,263		255
36228C WC 3	GSMS_05-GG4 IS 07/01/2039.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		19,338		721
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF 09/30/2039.....		10/01/2009	GOLDMAN SACHS & CO.....		14,022,072	14,167,000	
418093 AE 0	HASCN_06-OPT1 12/26/2035.....		12/26/2009	SCHEDULED ACQUISITION.....		39,071	39,071	
03335* AA 8	HEALTHCARE SOLUTIONS INC 01/23/2015.....		10/23/2009	SCHEDULED ACQUISITION.....		96,943	96,943	
BHM0GX 3Y 1	HEARST COMMUNICATIONS INC SR 12/01/2019.....		10/28/2009	DIRECT WITH ISSUER.....		25,000,000	25,000,000	
42809H AC 1	HESS CORPORATION 01/15/2040.....		12/09/2009	JP MORGAN SECURITIES INC.....		1,984,680	2,000,000	
428236 AT 0	HEWLETT-PACKARD COMPANY 03/01/2014.....		11/03/2009	WACHOVIA SECURITIES INC.....		4,478,560	4,000,000	44,236
43474T AA 1	HOLCIM US FINANCE 12/30/2019.....		09/24/2009	CITIGROUP (Salomon/Smith Barney).....		1,973,480	2,000,000	
448055 AE 3	HUSKY ENERGY INC. 06/15/2014.....	A.....	09/29/2009	CITIGROUP (Salomon/Smith Barney).....		2,154,100	2,000,000	46,217
448055 AF 0	HUSKY ENERGY INC. 12/15/2019.....	A.....	08/17/2009	MORGAN STANLEY.....		6,107,616	5,400,000	107,663
44841S AC 3	HUTCHISON WHAMPOA INTERNATION 11/24/2033.....	F.....	01/29/2009	CAMBRIDGE INTERNATIONAL SECURITIES.....		139,500	150,000	2,142
459200 GM 7	IBM CORP 10/15/2018.....		02/06/2009	OUTSIDE MANAGED ACCT.....		352,965	300,000	7,371
452092 CX 5	ILLINOIS POWER COMPANY 11/15/2018.....		10/06/2009	OUTSIDE MANAGED ACCT.....		289,871	230,000	8,970
452308 AH 2	ILLINOIS TOOL WORKS INC. 04/01/2014.....		03/23/2009	EXCHANGE.....		14,989,040	15,000,000	377,667
452308 AJ 8	ILLINOIS TOOL WORKS INC. 04/01/2019.....		03/23/2009	EXCHANGE.....		5,999,074	6,000,000	183,333
45320@ AA 4	IMPLUS FOOTCARE LLC 05/19/2015.....		12/31/2009	SCHEDULED ACQUISITION.....		242,445	242,445	
45326T AA 6	INCITEC PIVOT FINANCE LLC 12/10/2019.....	F.....	12/03/2009	CITIGROUP (Salomon/Smith Barney).....		18,217,672	18,340,000	
45823V AF 8	INTELSAT CORP 06/15/2016.....		01/01/2009	EXCHANGE.....		2,146,078	2,360,000	21,224
459200 GS 4	INTERNATIONAL BUSINESS MACHIN 11/30/2039.....		12/01/2009	HIMCO OPERATIONAL TRANSACTION.....		27,448,654	33,815,000	
46507M AA 0	ISRAEL ELECTRIC CORPORATION L 01/15/2019.....	F.....	01/15/2009	JEFFERIES & CO. INC.....		289,758	300,000	363
46625M CT 4	JPMCC_01-CIB2 04/01/2035.....		11/01/2009	SCHEDULED ACQUISITION.....		147,025	147,025	
46625M 2B 4	JPMCC_04-CB8 01/01/2039.....		08/13/2009	BANC OF AMERICA SECURITIES LLC.....		946,103	1,027,500	2,137
46625Y GP 2	JPMCC_05-LDP1 03/01/2046.....		08/19/2009	DEUTSCHE BANK SECURITIES INC.....		1,379,531	1,440,000	4,635
46625Y SL 8	JPMCC_05-LDP3 IS 08/01/2042.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		19,689		790
46625Y H8 9	JPMCC_06-FL1A 02/15/2020.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
46625Y J4 6	JPMCC_06-FL1A 02/15/2020.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
46625Y J8 7	JPMCC_06-FL1A 02/15/2020.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
46625H HL 7	JPMORGAN CHASE & CO 04/23/2019.....		05/13/2009	OUTSIDE MANAGED ACCT.....		363,762	360,000	1,575
481247 AA 2	JPMORGAN CHASE & CO - GTD 12/01/2011.....		02/25/2009	OUTSIDE MANAGED ACCT.....		1,541,700	1,500,000	11,719
BHM0HM NL 0	KERRY GROUP FINANCIAL SERVICE 01/20/2017.....		12/01/2009	ROYAL BANK OF SCOTLAND FINANCIAL MA.....		10,000,000	10,000,000	
49326E EB 5	KEYCORP 05/14/2013.....		10/21/2009	GOLDMAN SACHS & CO.....		1,029,120	1,000,000	29,250
780641 AH 9	KONINKLIJKE KPN NV 10/01/2030.....	F.....	06/11/2009	JP MORGAN SECURITIES INC.....		2,826,850	2,500,000	43,620
48268@ AH 7	KPMG LLP 10/28/2016.....		10/02/2009	JP MORGAN SECURITIES INC.....		11,000,000	11,000,000	
50075N AT 1	KRAFT FOODS INC 02/01/2038.....		06/11/2009	BANC OF AMERICA SECURITIES LLC.....		5,096,100	5,000,000	128,906
500769 DJ 0	KREDITANSTALT FUER WIEDERAUFB 06/17/2019.....	F.....	06/09/2009	BARCLAYS CAPITAL INC.....		4,985,150	5,000,000	
501044 CM 1	KROGER CO 10/01/2015.....		09/24/2009	BANC OF AMERICA SECURITIES LLC.....		998,890	1,000,000	
BHM01J TW 4	LAKE AT LAS VEGAS JV AND LLV- 02/01/2010.....		01/01/2009	CANCELLED TRADE.....			47	
51804V AA 0	LASL_06-MF4 IS 09/01/2043.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		119,132		3,779
52521T AT 1	LBFRCL_06-LLFA 09/15/2021.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
52521T AN 7	LBFRCL_06-LLFA 09/15/2021.....		05/15/2009	SCHEDULED ACQUISITION.....		0	0	
50179M AP 6	LBUBS_06-C6 IS 09/11/2039.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		29,824		522
539830 AE 9	LOCKHEED MARTIN CORPORATION 05/01/2016.....		12/16/2009	GOLDMAN SACHS & CO.....		8,436,820	7,000,000	74,375
539830 AU 3	LOCKHEED MARTIN CORPORATION 11/15/2039.....		11/13/2009	JP MORGAN SECURITIES INC.....		11,900,760	12,000,000	
532623 AB 1	LROCK_07-1A 04/24/2023.....		11/24/2009	SCHEDULED ACQUISITION.....		0	0	
57643L BG 0	MABS_03-OPT2 05/25/2033.....		02/25/2009	SCHEDULED ACQUISITION.....		0	0	
575634 AS 9	MASSACHUSETTS ELECTRIC COMPAN 11/15/2039.....		11/10/2009	CITIGROUP (Salomon/Smith Barney).....		13,953,240	14,000,000	
58013M EG 5	MCDONALDS CORPORATION 02/01/2019.....		01/13/2009	Various.....		7,022,500	7,000,000	
58013M EH 3	MCDONALDS CORPORATION 02/01/2039.....		01/13/2009	JP MORGAN SECURITIES INC.....		9,954,000	10,000,000	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55817R AA 5	MDPK_06-2A 03/25/2020.....		09/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
582839 AA 4	MEAD JOHNSON NUTRITION CO 11/01/2014.....		10/29/2009	MORGAN STANLEY.....		746,640	750,000	.....
583491 AA 3	MECCANICA HOLDINGS USA INC 07/15/2019.....		09/22/2009	Various.....		14,596,127	13,630,000	164,352
583491 AB 1	MECCANICA HOLDINGS USA INC 07/15/2039.....		09/22/2009	BARCLAYS CAPITAL INC.....		8,964,578	7,700,000	102,123
583491 AC 9	MECCANICA HOLDINGS USA INC 01/15/2040.....		10/20/2009	BANC OF AMERICA SECURITIES LLC.....		8,971,263	8,986,000	.....
589331 AN 7	MERCK AND CO. INC. 06/30/2019.....		06/22/2009	BANC OF AMERICA SECURITIES LLC.....		30,158,492	30,350,000	.....
59217E BW 3	MET LIFE GLOBAL FUNDING I 06/10/2014.....		10/09/2009	CREDIT SUISSE FIRST BOSTON.....		1,053,660	1,000,000	17,795
59181# AA 1	METRO DOOR INC 12/31/2013.....		12/30/2009	Various.....		91,619	91,619	.....
59456# AA 9	MICHIGAN ORTHOPEDIC SERVICES 12/31/2013.....		12/31/2009	SCHEDULED ACQUISITION.....		138,813	138,813	.....
594918 AD 6	MICROSOFT CORP 06/01/2039.....		08/24/2009	Various.....		31,973,920	32,000,000	446,189
BHMOHS WX 1	MIDWEST INDEPENDENT TRANSMISS 02/10/2020.....		12/10/2009	JP MORGAN SECURITIES INC.....		11,500,000	11,500,000	.....
56081# AH 3	MLB TRUST 2009 12/10/2015.....		11/20/2009	BANC OF AMERICA SECURITIES LLC.....		15,000,000	15,000,000	.....
59023U AU 6	MLFT_06-1 06/15/2022.....		06/15/2009	SCHEDULED ACQUISITION.....		0	0	.....
59022H HB 1	MLMT_05-MKB2 IS 09/01/2042.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		9,690	.....	.....401
61746R AB 7	MSAC_02-HE3 03/25/2033.....		10/26/2009	SCHEDULED ACQUISITION.....		0	0	.....
61745M 6J 7	MSC_05-HQ6 IS 08/01/2042.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		29,200	.....	.....854
61745M 2F 9	MSC_05-IQ9 07/01/2056.....		09/09/2009	WACHOVIA SECURITIES INC.....		1,080,033	1,138,000	1,931
61745M W5 8	MSC_05-T17 IS 12/01/2041.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		15,068	.....	.....448
617451 FL 8	MSC_06-HQ8 03/01/2044.....		11/13/2009	MORGAN STANLEY.....		2,883,767	2,937,000	7,708
61750W AX 1	MSC_06-IQ12 12/01/2043.....		12/03/2009	BARCLAYS CAPITAL INC.....		3,239,961	3,500,000	3,629
629568 AT 3	NABORS INDUSTRIES INC 01/15/2019.....		01/07/2009	EXCHANGE.....		88,998	89,000	183
LX0437 95 5	NATIONAL RENAL INSTITUTES INC 03/31/2013.....		11/15/2009	SCHEDULED ACQUISITION.....		21,746	21,746	.....
637432 LR 4	NATIONAL RURAL UTILITIES COOP 11/01/2018.....		07/23/2009	OUTSIDE MANAGED ACCT.....		343,834	270,000	6,770
641423 BK 3	NEVADA POWER COMPANY 01/15/2015.....		05/21/2009	OUTSIDE MANAGED ACCT.....		48,688	50,000	1,077
64952W AS 2	NEW YORK LIFE GLOBAL FUNDING 12/14/2012.....		10/13/2009	CREDIT SUISSE FIRST BOSTON.....		997,180	1,000,000	.....
652478 AH 1	NEWS AMERICA HOLDINGS 02/01/2013.....		08/05/2009	OUTSIDE MANAGED ACCT.....		285,856	245,000	567
65334H AA 0	NEXEN INC 03/15/2032.....	A.....	09/23/2009	BANC OF AMERICA SECURITIES LLC.....		2,177,680	2,000,000	5,688
65334H AD 4	NEXEN INC 03/10/2015.....	A.....	04/13/2009	OUTSIDE MANAGED ACCT.....		47,993	55,000	286
653522 DQ 2	NIAGARA MOHAWK POWER CORPORAT 10/01/2014.....		10/06/2009	JP MORGAN SECURITIES INC.....		1,013,350	1,000,000	1,086
65364U AA 4	NIAGARA MOHAWK POWER CORPORAT 08/15/2019.....		08/03/2009	BANC OF AMERICA SECURITIES LLC.....		2,000,000	2,000,000	.....
65537H AF 4	NMCRE_07-2A 05/21/2042.....		11/23/2009	SCHEDULED ACQUISITION.....		38,733	38,733	.....
65537H AG 2	NMCRE_07-2A 05/21/2042.....		11/23/2009	SCHEDULED ACQUISITION.....		25,009	25,009	.....
65537H AH 0	NMCRE_07-2A 05/21/2042.....		11/23/2009	SCHEDULED ACQUISITION.....		36,210	36,210	.....
65537H AJ 6	NMCRE_07-2A 05/21/2042.....		11/23/2009	SCHEDULED ACQUISITION.....		34,806	34,806	.....
654902 AC 9	NOKIA CORP 05/15/2039.....	F.....	06/03/2009	Various.....		17,022,541	16,700,000	66,747
65557C AA 1	NORDEA BANK AB 11/13/2014.....	F.....	11/05/2009	Various.....		1,997,100	2,000,000	.....
665772 CE 7	NORTHERN STATES POWER COMPANY 11/01/2039.....		11/09/2009	BARCLAYS CAPITAL INC.....		7,984,800	8,000,000	.....
66989H AA 6	NOVARTIS CAPITAL CORP 02/10/2014.....	F.....	02/04/2009	CITIGROUP (Salomon/Smith Barney).....		4,994,850	5,000,000	.....
66989G AA 8	NOVARTIS SECURITIES INVESTMEN 02/10/2019.....	F.....	02/04/2009	JP MORGAN SECURITIES INC.....		4,991,100	5,000,000	.....
677415 CP 4	OHIO POWER COMPANY 10/01/2021.....		10/06/2009	OUTSIDE MANAGED ACCT.....		308,319	300,000	672
68233D AR 8	ONCOR ELECTRIC DELIVERY CO 09/01/2022.....		12/17/2009	OUTSIDE MANAGED ACCT.....		313,464	275,000	5,935
68233D AS 6	ONCOR ELECTRIC DELIVERY CO 05/01/2012.....		12/11/2009	MORGAN STANLEY.....		1,666,574	1,528,000	12,176
68233D AL 1	ONCOR ELECTRIC DELIVERY CO. 01/15/2015.....		12/11/2009	Various.....		1,112,998	1,000,000	26,740
68389F CD 4	OOMLT_02-1 02/25/2032.....		08/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
69882* AA 6	PAPA GINOS INC 03/28/2012.....		12/30/2009	SCHEDULED ACQUISITION.....		188,601	188,601	.....
69882* AE 8	PAPA GINOS INC B NOTE 03/28/2012.....		12/30/2009	SCHEDULED ACQUISITION.....		257,516	257,516	.....
701776 AP 1	PARCSR_07-13 (IG8 10-15%) 06/20/2037.....		01/01/2009	SCHEDULED ACQUISITION.....		1,268,792	1,268,792	.....
G69370 AA 5	PARKSON RETAIL GROUP LTD 11/14/2011.....	F.....	01/07/2009	MERRILL LYNCH.....		195,000	250,000	3,172
709068 C* 9	PENNSYLVANIA POWER CO 06/30/2022.....		06/23/2009	BANC OF AMERICA SECURITIES LLC.....		15,300,000	15,300,000	.....
71645W AP 6	PETROBRAS INTERNATIONAL FINAN 01/20/2020.....	F.....	10/28/2009	Various.....		2,412,279	2,435,000	358
71645W AQ 4	PETROBRAS INTERNATIONAL FINAN 01/20/2040.....	F.....	10/28/2009	Various.....		4,203,458	4,265,000	382
716743 AD 1	PETRONAS CAP LTD 08/12/2019.....	F.....	08/06/2009	Various.....		4,269,927	4,300,000	.....
717081 CY 7	PFIZER INC. 03/15/2039.....		03/17/2009	BARCLAYS CAPITAL INC.....		30,107,528	30,125,000	.....
717081 DB 6	PFIZER INC. 03/15/2019.....		06/19/2009	GOLDMAN SACHS & CO.....		3,299,836	3,080,000	45,880
724060 AA 6	PIPELINE FUNDING COMPANY LLC 01/15/2030.....		10/08/2009	CREDIT SUISSE FIRST BOSTON.....		3,000,000	3,000,000	.....
BHMOHS ZA 8	PORTLAND GENERAL ELECTRIC COM 01/14/2015.....		12/11/2009	JP MORGAN SECURITIES INC.....		20,000,000	20,000,000	.....
73931@ AB 5	POWERCOR AUSTRALIA LLC 11/12/2016.....	F.....	10/15/2009	BANC OF AMERICA SECURITIES LLC.....		6,000,000	6,000,000	.....
69351U AM 5	PPL ELECTRIC UTILITIES CORPOR 05/15/2039.....		06/08/2009	JEFFERIES & CO. INC.....		3,250,769	3,150,000	10,391
70069F BR 7	PPSI_04-WHQ1 09/25/2034.....		01/26/2009	SCHEDULED ACQUISITION.....		0	0	

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1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
70069F DG 9	PPSI_04-WWF1 12/25/2034.....		07/27/2009	SCHEDULED ACQUISITION.....		0	0	.....
74153W BY 4	PRICOA GLOBAL FUNDING 1 06/11/2014.....		10/09/2009	DEUTSCHE BANK SECURITIES INC.....		1,051,090	1,000,000	18,772
89837L AB 1	PRINCETON UNIVERSITY 03/01/2039.....		01/13/2009	Various.....		24,479,538	24,112,000	.....
144141 CZ 9	PROGRESS ENERGY CAROLINAS INC 01/15/2019.....		01/09/2009	OUTSIDE MANAGED ACCT.....		374,548	365,000	.....
744538 AB 5	PUBLIC SERVICE COMPANY OF NEW 12/01/2019.....		12/09/2009	BANC OF AMERICA SECURITIES LLC.....		6,972,910	7,000,000	.....
BHMOHA RS 7	QUAD GRAPHICS INC 09/28/2021.....		11/18/2009	SEA PORT GROUP SECURITIES, LLC.....		12,192,600	12,000,000	167,893
74834L AM 2	QUEST DIAGNOSTICS INC 07/01/2017.....		12/10/2009	Various.....		1,683,160	1,500,000	43,733
74834L AQ 3	QUEST DIAGNOSTICS INCORPORATE 01/30/2040.....		11/12/2009	BANC OF AMERICA SECURITIES LLC.....		4,861,400	5,000,000	.....
74842@ AA 3	QUIKRETE HOLDINGS INC SR NOTE 12/15/2019.....		11/04/2009	WELLS FARGO BROKERAGE SERVICES INC.....		5,000,000	5,000,000	.....
758202 AG 0	REED ELSEVIER CAPITAL INC. 01/15/2019.....		01/13/2009	BARCLAYS CAPITAL INC.....		9,961,200	10,000,000	.....
76121@ AA 0	RESOURCE LABEL GROUP LLC 12/30/2010.....		09/30/2009	SCHEDULED ACQUISITION.....		81,682	81,682	.....
767201 AC 0	RIO TINTO FINANCE (USA) LIMIT 07/15/2018.....	F	11/30/2009	CREDIT SUISSE FIRST BOSTON.....		4,548,309	4,110,000	94,391
767201 AE 6	RIO TINTO FINANCE (USA) LIMIT 07/15/2013.....	F	10/21/2009	CAMBRIDGE INTERNATIONAL SECURITIES.....		1,073,750	1,000,000	16,483
767201 AH 9	RIO TINTO FINANCE (USA) LIMIT 05/01/2019.....	F	04/14/2009	JP MORGAN SECURITIES INC.....		9,382,894	9,615,000	.....
771196 AS 1	ROCHE HOLDINGS INC 03/01/2019.....	F	06/18/2009	Various.....		21,405,795	20,309,000	396,367
771196 AU 6	ROCHE HOLDINGS INC 03/01/2039.....	F	02/18/2009	CITIGROUP (Salomon/Smith Barney).....		16,457,492	16,918,000	.....
77531Q AM 0	ROGERS WIRELESS INC 03/15/2015.....	A	12/11/2009	WACHOVIA SECURITIES INC.....		1,179,280	1,000,000	18,958
78632# AA 6	SADLERS BAR-B-QUE SALES 10/23/2014.....		10/23/2009	SCHEDULED ACQUISITION.....		142,580	142,580	.....
86359A 2J 1	SAIL_03-BC10 10/25/2033.....		02/25/2009	SCHEDULED ACQUISITION.....		0	0	.....
86358H QT 9	SAMI_02-AR4 02/19/2033.....		09/19/2009	SCHEDULED ACQUISITION.....		0	0	.....
816851 AL 3	SEMPRA ENERGY 11/15/2013.....		07/09/2009	OUTSIDE MANAGED ACCT.....		311,633	275,000	4,011
816851 AP 4	SEMPRA ENERGY 10/15/2039.....		10/05/2009	JP MORGAN SECURITIES INC.....		9,915,900	10,000,000	.....
822582 AH 5	SHELL INTERNATIONAL FINANCE B 09/22/2015.....	F	09/15/2009	MORGAN STANLEY.....		1,995,900	2,000,000	.....
826200 AB 3	SIEMENS FINANCIERINGSMAATCHAP 02/16/2012.....	F	10/16/2009	DEUTSCHE BANK SECURITIES INC.....		1,078,820	1,000,000	9,931
B7894* AA 0	SILFIN NV SERIES A 12/16/2016.....	F	12/04/2009	ING FINANCIAL MARKETS LLC.....		10,000,000	10,000,000	.....
842400 FA 6	SOUTHERN CALIFORNIA EDISON CO 07/15/2035.....		08/18/2009	JP MORGAN SECURITIES INC.....		20,186,800	20,000,000	107,000
790849 AE 3	ST JUDE MEDICAL INC 07/15/2014.....		07/23/2009	BANC OF AMERICA SECURITIES LLC.....		499,245	500,000	.....
85771S AC 0	STATOILHYDRO ASA 10/15/2014.....	F	10/07/2009	JP MORGAN SECURITIES INC.....		733,883	735,000	.....
86764P AB 5	SUNOCO INC 04/01/2011.....		05/18/2009	OUTSIDE MANAGED ACCT.....		50,750	50,000	469
238576 A* 3	TBG ACQUISITION CORPORATION 01/31/2017.....		08/01/2009	SCHEDULED ACQUISITION.....		55,885	55,885	.....
872312 AA 1	TCM SUB LLC 01/15/2015.....		12/08/2009	BANC OF AMERICA SECURITIES LLC.....		5,432,324	5,437,000	.....
878091 BC 0	TEACHERS INSURANCE AND ANNUIT 12/16/2039.....		12/11/2009	MORGAN STANLEY.....		19,974,600	20,000,000	.....
87973P AA 2	TEMASEK FINANCIAL I LTD 10/25/2019.....	F	10/19/2009	MORGAN STANLEY.....		9,977,500	10,000,000	.....
87973P AB 0	TEMASEK FINANCIAL I LTD 11/23/2039.....	F	11/16/2009	MORGAN STANLEY.....		20,223,702	20,422,000	.....
881575 AC 8	TESCO PLC 11/15/2037.....	F	06/11/2009	JP MORGAN SECURITIES INC.....		4,857,950	5,000,000	26,479
831758 A* 8	THE SMITH & WOLLENSKY RESTAUR 08/28/2013.....		01/01/2009	Various.....		(392,852)	(392,852)	.....
883556 AR 3	THERMO FISHER SCIENTIFIC INC 11/18/2014.....		12/11/2009	JP MORGAN SECURITIES INC.....		5,007,850	5,000,000	11,736
88732J AR 9	TIME WARNER CABLE INC 04/01/2014.....		03/23/2009	DEUTSCHE BANK SECURITIES INC.....		6,220,875	6,250,000	.....
88732J AV 0	TIME WARNER CABLE INC 02/01/2015.....		12/08/2009	DEUTSCHE BANK SECURITIES INC.....		1,968,183	1,981,000	.....
88732J AW 8	TIME WARNER CABLE INC 02/01/2020.....		12/08/2009	GOLDMAN SACHS & CO.....		4,406,400	4,500,000	.....
887315 AK 5	TIME WARNER COMPANIES INC 01/15/2013.....		12/09/2009	OUTSIDE MANAGED ACCT.....		23,300	20,000	755
89152U AA 0	TOTAL CAPITAL SA 10/02/2015.....	F	09/25/2009	BANC OF AMERICA SECURITIES LLC.....		2,986,830	3,000,000	.....
89156@ AA 1	TOURNEAU ACQUISITION CORP 10/31/2016.....		07/15/2009	SCHEDULED ACQUISITION.....		516,698	516,698	.....
893830 AF 6	TRANSOCEAN INC 04/15/2031.....		10/21/2009	BANC OF AMERICA SECURITIES LLC.....		10,618,560	9,000,000	20,625
893830 AR 0	TRANSOCEAN INC 03/15/2013.....		12/02/2009	BARCLAYS CAPITAL INC.....		2,162,860	2,000,000	23,917
893830 AT 6	TRANSOCEAN INC 03/15/2038.....		09/03/2009	Various.....		13,185,410	12,337,000	285,421
893830 AS 8	TRANSOCEAN INC. 03/15/2018.....		08/20/2009	CREDIT SUISSE FIRST BOSTON.....		8,152,848	7,668,000	204,480
89407# AF 5	TRANSWESTERN PIPELINE CO SENI 12/09/2020.....		11/13/2009	BANC OF AMERICA SECURITIES LLC.....		17,500,000	17,500,000	.....
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC 04/08/2019.....		03/20/2009	BANC OF AMERICA SECURITIES LLC.....		10,000,000	10,000,000	.....
LX1113 30 0	TURBO BETA LTD 03/12/2018.....	F	11/15/2009	SCHEDULED ACQUISITION.....		103,033	103,033	.....
902118 BK 3	TYCO INTERNATIONAL FINANCE SA 11/15/2013.....	R	11/30/2009	Various.....		1,297,611	1,173,000	3,519
902118 BL 1	TYCO INTERNATIONAL FINANCE SA 01/15/2019.....	R	06/12/2009	Various.....		18,458,579	18,436,000	9,326
91321* AJ 0	UNIMIN CORP SERIES C 12/16/2016.....		12/04/2009	ING FINANCIAL MARKETS LLC.....		10,000,000	10,000,000	.....
05577@ AN 0	UNION PACIFIC RR 2009-1 LEASE 10/15/2024.....		09/16/2009	JP MORGAN SECURITIES INC.....		14,458,523	14,458,523	.....
911312 AL 0	UNITED PARCEL SERVICE INC 04/01/2014.....		07/31/2009	BANC OF AMERICA SECURITIES LLC.....		5,174,750	5,000,000	70,503
90333W AC 2	US BANK NA 04/15/2015.....		05/21/2009	OUTSIDE MANAGED ACCT.....		43,369	45,000	252
91913Y AN 0	VALERO ENERGY CORPORATION 03/15/2019.....		09/17/2009	Various.....		5,920,233	5,088,000	9,115
91913Y AP 5	VALERO ENERGY CORPORATION 03/15/2039.....		03/12/2009	JP MORGAN SECURITIES INC.....		10,428,653	10,455,000	.....
92241T AE 2	VEDANTA RESOURCES PLC 01/15/2014.....	F	01/28/2009	MORGAN STANLEY.....		192,500	275,000	1,136
92427X A@ 8	VERMONT TEDDY BEAR CO INC (TH 09/30/2012.....		12/31/2009	SCHEDULED ACQUISITION.....		412,587	412,587	.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92976G AD 3	WACHOVIA BANK N A 02/01/2015.....		09/24/2009	BANC OF AMERICA SECURITIES LLC.....		2,059,900	2,000,000	15,708
931142 CB 7	WAL-MART STORES INC 09/01/2035.....		07/14/2009	MF GLOBAL INC.....		11,407,440	12,000,000	238,000
931142 CP 6	WAL-MART STORES INC 02/01/2019.....		08/17/2009	BARCLAYS CAPITAL INC.....		3,788,144	3,800,000	8,273
94106L AU 3	WASTE MANAGEMENT INC 03/11/2019.....		10/21/2009	Various.....		2,631,688	2,255,000	20,214
94107# AC 5	WASTEQUIP INC 02/05/2015.....		07/01/2009	SCHEDULED ACQUISITION.....		62,461	62,461	
BHM0HT BU 8	WATERS CORPORATION 02/01/2015.....		12/18/2009	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000	
942683 AE 3	WATSON PHARMACEUTICALS INC 08/15/2019.....		12/16/2009	CREDIT SUISSE FIRST BOSTON.....		5,246,850	5,000,000	99,531
92977Q AF 5	WBCMT_06-C27 IS 07/01/2045.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VALUE.....		42,487		1,344
92976B JA 1	WBCMT_06-WL7A 09/15/2021.....		09/15/2009	SCHEDULED ACQUISITION.....		0	0	
92976B JB 9	WBCMT_06-WL7A 09/15/2021.....		09/15/2009	SCHEDULED ACQUISITION.....		0	0	
961214 BJ 1	WESTPAC BANKING CORP 11/19/2012.....	F	11/16/2009	BANC OF AMERICA SECURITIES LLC.....		2,997,480	3,000,000	
LX1125 43 3	WINDSTREAM CORP 07/17/2015.....		01/01/2009	MERGER.....		9,775,000	9,775,000	
976656 CC 0	WISCONSIN ELECTRIC POWER COMP 12/15/2019.....		12/08/2009	BARCLAYS CAPITAL INC.....		3,987,120	4,000,000	
984121 BZ 5	XEROX CORPORATION 02/15/2015.....		12/01/2009	BANC OF AMERICA SECURITIES LLC.....		1,129,827	1,132,000	
984121 CA 9	XEROX CORPORATION 12/15/2019.....		12/01/2009	CITIGROUP (Salomon/Smith Barney).....		3,365,719	3,375,000	
984121 CB 7	XEROX CORPORATION 12/15/2039.....		12/01/2009	JP MORGAN SECURITIES INC.....		7,733,008	7,765,000	
98385X AF 3	XTO ENERGY INC 01/31/2015.....		09/23/2009	CREDIT SUISSE FIRST BOSTON.....		2,096,660	2,000,000	16,111
98385X AT 3	XTO ENERGY INC 12/15/2018.....		08/21/2009	CREDIT SUISSE FIRST BOSTON.....		10,914,400	10,000,000	128,194
98458P AB 1	YALE UNIVERSITY 10/15/2014.....		11/03/2009	BARCLAYS CAPITAL INC.....		2,626,631	2,632,000	
984851 AC 9	YARA INTERNATIONAL ASA 06/11/2019.....	F	09/30/2009	Various.....		26,353,819	24,225,000	353,352
98956P AB 8	ZIMMER HOLDINGS INC. 11/30/2039.....		12/17/2009	BANC OF AMERICA SECURITIES LLC.....		12,246,952	12,269,000	4,299
3899999.	Total - Bonds - Industrial and Miscellaneous.....					1,692,105,773	1,648,087,014	7,123,920
8399997.	Total - Bonds - Part 3.....					6,458,015,180	6,363,150,959	14,907,089
8399998.	Total - Bonds - Summary Item from Part 5.....					6,116,287,272	6,240,848,155	12,138,465
8399999.	Total - Bonds.....					12,574,302,452	12,603,999,113	27,045,554
Preferred Stocks - Industrial and Miscellaneous								
12535@ 12 3	CFF HOLDING CORPORATION.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	89,840	89,845		
23307@ 11 8	DBP HOLDING CORPORATION SR A.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	44,600	44,596		
23307@ 12 6	DBP HOLDING CORPORATION SR B.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	44,600	44,596		
44954* 12 0	IFL HOLDING CORPORATION.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	7,230	72,318		
BHM034 8Y 4	MOS HOLDINGS LLC.....	R	12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	431,260	43,126		
71710* 12 8	PGHC HOLDINGS INC.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	110,990	110,989		
78632@ 12 6	SADLERS BAR-B-QUE.....		12/31/2009	Various.....	132,931,240	132,931		
786991 47 1	SADLERS BAR-B-QUE SERIES C SENIOR.....		09/30/2009	DIRECT WITH ISSUER.....	63,981,000	63,981		
80909# 12 6	SCITOR HOLDINGS INC JUNIOR.....		07/01/2009	HIMCO OPERATIONAL TRANSACTION.....	34,520	34,515		
80909# 11 8	SCITOR HOLDINGS INC SENIOR.....		07/01/2009	HIMCO OPERATIONAL TRANSACTION.....	34,520	34,515		
89157@ 11 0	TOURNEAU ACQUISITION HOLDINGS INC.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	89,990	89,989		
89157@ 12 8	TOURNEAU ACQUISITION HOLDINGS INC.....		12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	89,990	89,989		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					851,391	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....					851,391	XXX	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....					8,000,000	XXX	92,742
8999999.	Total - Preferred Stocks.....					8,851,391	XXX	92,742
Common Stocks - Industrial and Miscellaneous								
65440K 10 6	99 CENTS ONLY STORES.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,050,000	11,109	XXX	
002896 20 7	ABERCROMBIE & FITCH CO. (CL A).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	360,000	12,729	XXX	
00508Y 10 2	ACUIITY BRANDS INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	620,000	15,625	XXX	
005125 10 9	ACXIOM CORP.....		09/29/2009	Various.....	1,795,000	16,123	XXX	
00738A 10 6	ADTRAN INC.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP INC.....	900,000	21,043	XXX	
007903 10 7	ADVANCED MICRO DEVICES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,060,000	20,402	XXX	
007865 10 8	AEROPOSTALE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,220,000	40,385	XXX	
00130H 10 5	AES CORP.....		12/24/2009	Various.....	2,470,000	34,194	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	230,000	15,729	XXX	
009363 10 2	AIRGAS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	200,000	9,594	XXX	
012653 10 1	ALBEMARLE CORP.....		12/24/2009	Various.....	680,000	24,794	XXX	
013078 10 0	ALBERTO-CULVER CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	410,000	12,170	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQUITIES IN.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	160,000	10,583	XXX	
015351 10 9	ALEXION PHARMACEUTICALS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	180,000	8,620	XXX	
018804 10 4	ALLIANT TECHSYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	280,000	25,041	XXX	
G0219G 20 3	ALLIED WORLD ASSURANCE CO. HOLDING.....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	650,000	29,944	XXX	

E13.7

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
02076X 10 2	ALPHA NATURAL RESOURCES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	420.000	18,326	XXX	
G02602 10 3	AMDOCS LTD.....	F	12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	480.000	13,423	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	750.000	18,765	XXX	
028591 10 5	AMERICAN NATIONAL INSURANCE CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	110.000	13,090	XXX	
032095 10 1	AMPHENOL CORP. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	290.000	12,818	XXX	
032359 30 9	AMTRUST FINANCIAL SERVICES INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	1,900.000	21,973	XXX	
032346 10 8	AMYLIN PHARMACEUTICALS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,280.000	19,744	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	3,110.000	55,467	XXX	
03662Q 10 5	ANSYS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	560.000	23,873	XXX	
037389 10 3	AON CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	390.000	15,187	XXX	
037604 10 5	APOLLO GROUP INC. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	240.000	13,863	XXX	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES IN.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP INC.....	420.000	9,385	XXX	
038237 10 3	APPLIED SIGNAL TECHNOLOGY INC.....		05/01/2009	Various.....	435.000	8,618	XXX	
G0450A 10 5	ARCH CAPITAL GROUP LTD.....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	190.000	13,654	XXX	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	470.000	18,698	XXX	
04269Q 10 0	ARRIS GROUP INC.....		09/29/2009	Various.....	2,345.000	27,443	XXX	
363576 10 9	ARTHUR J. GALLAGHER & CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	620.000	13,709	XXX	
044209 10 4	ASHLAND INC.....		12/24/2009	Various.....	1,840.000	72,830	XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS LTD.....	F	12/24/2009	Various.....	1,886.000	44,157	XXX	
04621X 10 8	ASSURANT INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	9,473	XXX	
00211W 10 4	ATC TECHNOLOGY CORP.....		05/01/2009	Various.....	1,018.000	15,077	XXX	
050095 10 8	ATWOOD OCEANICS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	950.000	34,774	XXX	
052769 10 6	AUTODESK INC.....		12/24/2009	Various.....	1,440.000	36,332	XXX	
05334D 10 7	AUXILIUM PHARMACEUTICALS INC.....		05/28/2009	Various.....	8,019.000	310,945	XXX	
053611 10 9	AVERY DENNISON CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	220.000	8,145	XXX	
05379B 10 7	AVISTA CORP.....		06/26/2009	Various.....	2,260.000	39,330	XXX	
053893 10 3	AVOCENT CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	100.000	1,439	XXX	
054303 10 2	AVON PRODUCTS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	700.000	22,348	XXX	
002444 10 7	AVX CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,520.000	19,403	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD.....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	490.000	14,139	XXX	
P16994 13 2	BANCO LATINOAMERICANO DE COMERCIO.....	F	06/26/2009	Various.....	3,200.000	34,261	XXX	
063750 10 3	BANK MUTUAL CORP.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	2,700.000	23,645	XXX	
063904 10 6	BANK OF THE OZARKS INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	360.000	10,297	XXX	
067774 10 9	BARNES & NOBLE INC.....		12/24/2009	Various.....	960.000	18,488	XXX	
075896 10 0	BED BATH & BEYOND INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	530.000	20,616	XXX	
081437 10 5	BEMIS CO. INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	350.000	10,573	XXX	
091797 10 0	BLACK & DECKER CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	21,314	XXX	
055921 10 0	BMC SOFTWARE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	520.000	20,277	XXX	
101121 10 1	BOSTON PROPERTIES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	430.000	30,375	XXX	
104674 10 6	BRADY CORP. (CL A).....		05/01/2009	Various.....	415.000	8,814	XXX	
109473 40 5	BRIGHTPOINT INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	6,200.000	26,491	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,070.000	24,569	XXX	
112463 10 4	BROOKDALE SENIOR LIVING INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	700.000	13,059	XXX	
115637 20 9	BROWN-FORMAN CORP. (CL B).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	17,081	XXX	
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	380.000	22,266	XXX	
067383 10 9	C.R. BARD INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	230.000	18,145	XXX	
12673P 10 5	CA INC.....		12/24/2009	Various.....	2,220.000	50,574	XXX	
127055 10 1	CABOT CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	460.000	12,279	XXX	
127097 10 3	CABOT OIL & GAS CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	14,603	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,810.000	16,411	XXX	
130788 10 2	CALIFORNIA WATER SERVICE GROUP.....		05/01/2009	Various.....	256.000	9,893	XXX	
131347 30 4	CALPINE CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,680.000	18,466	XXX	
13342B 10 5	CAMERON INTERNATIONAL CORP.....		12/22/2009	Various.....	1,455.400	48,133	XXX	
134429 10 9	CAMPBELL SOUP CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	310.000	10,630	XXX	
142339 10 0	CARLISLE COS.....		12/24/2009	Various.....	1,340.000	46,514	XXX	
143130 10 2	CARMAX INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	840.000	20,296	XXX	
146229 10 9	CARTERS INC.....		09/29/2009	Various.....	1,200.000	26,585	XXX	
124857 20 2	CBS CORP (CL B).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,320.000	18,467	XXX	
150870 10 3	CELANESE CORP. (SERIES A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	410.000	13,171	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
15135B 10 1	CENTENE CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	160.000	2,915	XXX	
15189T 10 7	CENTERPOINT ENERGY INC.....		12/24/2009	Various.....	2,890.000	42,624	XXX	
156700 10 6	CENTURYTEL INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	440.000	15,973	XXX	
156708 10 9	CEPHALON INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	160.000	9,528	XXX	
156710 10 5	CERADYNE INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	300.000	5,257	XXX	
162456 10 7	CHATTEM INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	120.000	8,015	XXX	
168615 10 2	CHICOS FAS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	630.000	8,789	XXX	
171340 10 2	CHURCH & DWIGHT CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	300.000	18,131	XXX	
171779 30 9	CIENA CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,810.000	20,079	XXX	
125509 10 9	CIGNA CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	510.000	18,596	XXX	
171798 10 1	CIMAREX ENERGY CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	200.000	10,702	XXX	
172908 10 5	CINTAS CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	300.000	7,922	XXX	
177376 10 0	CITRIX SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	330.000	13,372	XXX	
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,020.000	11,182	XXX	
12561W 10 5	CLECO CORP.....		05/01/2009	Various.....	475.000	10,031	XXX	
125896 10 0	CMS ENERGY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	690.000	10,892	XXX	
126117 10 0	CNA FINANCIAL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,700.000	38,958	XXX	
12612L 10 8	CNA SURETY CORP.....		05/01/2009	Various.....	138.000	2,501	XXX	
189754 10 4	COACH INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	940.000	34,785	XXX	
191219 10 4	COCA-COLA ENTERPRISES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	930.000	19,270	XXX	
192479 10 3	COHERENT INC.....		09/29/2009	Various.....	1,500.000	34,844	XXX	
198516 10 6	COLUMBIA SPORTSWEAR CO.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	440.000	15,452	XXX	
200525 10 3	COMMERCE BANCSHARES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	200.000	7,878	XXX	
203372 10 7	COMMSCOPE INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	340.000	9,342	XXX	
203607 10 6	COMMUNITY BANK SYSTEM INC.....		09/29/2009	Various.....	1,640.000	32,066	XXX	
203668 10 8	COMMUNITY HEALTH SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	310.000	11,047	XXX	
20451N 10 1	COMPASS MINERALS INTERNATIONAL INC.....		12/24/2009	Various.....	460.000	29,766	XXX	
205306 10 3	COMPUTER PROGRAMS & SYSTEMS INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	80.000	2,800	XXX	
207410 10 1	CONMED CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	180.000	2,391	XXX	
209115 10 4	CONSOLIDATED EDISON INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	190.000	8,678	XXX	
210371 10 0	CONSTELLATION ENERGY GROUP INC.....		12/24/2009	Various.....	2,020.000	72,047	XXX	
212485 10 6	CONVERGYS CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,430.000	16,255	XXX	
22025Y 40 7	CORRECTIONS CORP. OF AMERICA.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	730.000	18,159	XXX	
222862 10 4	COVENTRY HEALTH CARE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,780.000	44,732	XXX	
224399 10 5	CRANE CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	780.000	25,034	XXX	
228368 10 6	CROWN HOLDINGS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	490.000	12,486	XXX	
126349 10 9	CSG SYSTEMS INTERNATIONAL INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,040.000	13,302	XXX	
12642X 10 6	CTC MEDIA INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,020.000	14,076	XXX	
231021 10 6	CUMMINS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	480.000	22,493	XXX	
231082 90 0	CUMULUS MEDIA INC - WTS.....		07/08/2009	HIMCO OPERATIONAL TRANSACTION.....	2,146.490		XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....		21,790	XXX	
23331A 10 9	D.R. HORTON INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,360.000	26,259	XXX	
242370 10 4	DEAN FOODS CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,800.000	31,988	XXX	
24784L 10 5	DELTEK INC.....		05/26/2009	Various.....	4,836.000	17,695	XXX	
249030 10 7	DENTSPLY INTERNATIONAL INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	500.000	17,492	XXX	
251893 10 3	DEVRY INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	330.000	18,692	XXX	
Y2065G 10 5	DHT MARITIME INC.....	F.....	05/01/2009	Various.....	1,300.000	7,372	XXX	
253651 10 3	DIEBOLD INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,490.000	40,721	XXX	
254709 10 8	DISCOVER FINANCIAL SERVICES.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,520.000	22,628	XXX	
25470F 30 2	DISCOVERY COMMUNICATIONS INC. SERI.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	850.000	23,069	XXX	
25659T 10 7	DOLBY LABORATORIES INC. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	210.000	9,942	XXX	
257651 10 9	DONALDSON CO. INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	660.000	28,112	XXX	
260003 10 8	DOVER CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	340.000	14,445	XXX	
233293 10 9	DPL INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,150.000	31,796	XXX	
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	350.000	10,215	XXX	
264411 50 5	DUKE REALTY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,430.000	18,024	XXX	
26483E 10 0	DUN & BRADSTREET CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	100.000	8,271	XXX	
278058 10 2	EATON CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	24,416	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	1,560.000	21,446	XXX	
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD.....	F.....	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	490.000	18,422	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29355X 10 7	ENPRO INDUSTRIES INC.....		06/26/2009	Various.....	2,300.000	37,886	XXX	
29358Q 10 9	ENSCO INTERNATIONAL PLC (ADS).....		12/24/2009	Various.....	530.000	22,503	XXX	
29530P 10 2	ERIE INDEMNITY CO. (CL A).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	400.000	15,983	XXX	
297178 10 5	ESSEX PROPERTY TRUST INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	110.000	9,512	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....	R	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	250.000	21,303	XXX	
300645 10 8	EXAR CORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	2,350.000	15,458	XXX	
269279 40 2	EXCO RESOURCES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,040.000	22,936	XXX	
30212P 10 5	EXPEDIA INC.....		12/24/2009	Various.....	1,110.000	29,588	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	330.000	11,611	XXX	
30225X 10 3	EXTERRAN HOLDINGS INC.....		12/24/2009	Various.....	2,170.000	45,446	XXX	
303075 10 5	FACTSET RESEARCH SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	230.000	15,218	XXX	
313747 20 6	FEDERAL REALTY INVESTMENT TRUST.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	600.000	41,940	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATION SERV.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	500.000	11,753	XXX	
316773 10 0	FIFTH THIRD BANCORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	3,930.000	39,622	XXX	
31946M 10 3	FIRST CITIZENS BANCSHARES INC. (CL.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	90.000	14,575	XXX	
320517 10 5	FIRST HORIZON NATIONAL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	830.000	11,317	XXX	
33582V 10 8	FIRST NIAGARA FINANCIAL GROUP INC.....		05/01/2009	Various.....	795.000	10,593	XXX	
337915 10 2	FIRSTMERIT CORP.....		07/01/2009	Various.....	722.000	11,852	XXX	
337738 10 8	FISERV INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	180.000	8,686	XXX	
302445 10 1	FLIR SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	530.000	16,563	XXX	
343498 10 1	FLOWERS FOODS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	410.000	9,740	XXX	
34354P 10 5	FLOWSERVE CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	220.000	21,638	XXX	
343412 10 2	FLUOR CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	220.000	9,721	XXX	
345838 10 6	FOREST LABORATORIES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	750.000	24,134	XXX	
349631 10 1	FORTUNE BRANDS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	290.000	12,383	XXX	
G36738 10 5	FRESH DEL MONTE PRODUCE INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	760.000	18,380	XXX	
G3682E 12 7	FRONTLINE LTD.....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	520.000	14,978	XXX	
35952W 10 3	FUEL SYSTEMS SOLUTIONS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	960.000	11,263	XXX	
364730 10 1	GANNETT CO. INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,630.000	25,513	XXX	
G37260 10 9	GARMIN LTD.....	F	12/24/2009	Various.....	960.000	29,540	XXX	
371901 10 9	GENTEX CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	650.000	11,514	XXX	
37940X 10 2	GLOBAL PAYMENTS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	760.000	40,039	XXX	
384109 10 4	GRACO INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	860.000	25,209	XXX	
384313 10 2	GRAFTECH INTERNATIONAL LTD.....		05/01/2009	Various.....	1,695.000	12,525	XXX	
387328 10 7	GRANITE CONSTRUCTION INC.....		05/01/2009	Various.....	109.000	4,208	XXX	
390064 10 3	GREAT ATLANTIC & PACIFIC TEA CO.....		05/01/2009	Various.....	1,795.000	12,497	XXX	
093671 10 5	H&R BLOCK INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	920.000	18,889	XXX	
423074 10 3	H.J. HEINZ CO.....		12/24/2009	Various.....	1,320.000	56,435	XXX	
410345 10 2	HANESBRANDS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	460.000	11,721	XXX	
415864 10 7	HARSCO CORP.....		12/24/2009	Various.....	580.000	19,001	XXX	
416648 10 3	HARTFORD TAX-FREE CAL FUND.....		07/01/2009	DIVIDEND REINVESTMENT.....	16,178.490	119,855	XXX	
416648 50 9	HARTFORD TAX-FREE NEW YORK - A.....		01/30/2009	DIVIDEND REINVESTMENT.....	8,086.050	67,780	XXX	
416648 60 8	HARTFORD TAX-FREE NEW YORK - B.....		01/30/2009	DIVIDEND REINVESTMENT.....	809.660	6,789	XXX	
416648 70 7	HARTFORD TAX-FREE NEW YORK - C.....		01/30/2009	DIVIDEND REINVESTMENT.....	810.230	6,790	XXX	
419879 10 1	HAWAIIAN HOLDINGS INC.....		05/01/2009	Various.....	3,795.000	19,797	XXX	
404132 10 2	HCC INSURANCE HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	650.000	18,528	XXX	
42217K 10 6	HEALTH CARE REIT INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	400.000	18,400	XXX	
421933 10 2	HEALTH MANAGEMENT ASSOCIATES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,010.000	14,977	XXX	
42224N 10 1	HEALTHSPRING INC.....		05/01/2009	Various.....	1,195.000	10,852	XXX	
422347 10 4	HEARTLAND EXPRESS INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	740.000	11,295	XXX	
423452 10 1	HELMERICH & PAYNE INC.....		12/24/2009	Various.....	500.000	20,793	XXX	
806407 10 2	HENRY SCHEIN INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	400.000	20,935	XXX	
G4412G 10 1	HERBALIFE LTD.....	F	12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	660.000	26,967	XXX	
600544 10 0	HERMAN MILLER INC.....		05/01/2009	Various.....	1,375.000	20,517	XXX	
427866 10 8	HERSHEY CO.....		12/24/2009	Various.....	1,600.000	57,731	XXX	
431284 10 8	HIGHWOODS PROPERTIES INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	240.000	6,947	XXX	
431571 10 8	HILLENBRAND INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	580.000	10,885	XXX	
431475 10 2	HILL-ROM HOLDINGS INC.....		12/24/2009	Various.....	1,240.000	29,663	XXX	
436440 10 1	HOLOGIC INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,440.000	21,254	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
437306 10 3	HOME PROPERTIES INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	780.000	25,209	XXX	
441060 10 0	HOSPIRA INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	550.000	26,638	XXX	
44106M 10 2	HOSPITALITY PROPERTIES TRUST.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	820.000	19,113	XXX	
44107P 10 4	HOST HOTELS & RESORTS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,450.000	29,346	XXX	
443320 10 6	HUB GROUP INC. (CL A).....		08/10/2009	INVESTMENT TECHNOLOGY GROUP INC.....	280.000	6,323	XXX	
443510 20 1	HUBBELL INC. (CL B).....		12/24/2009	Various.....	920.000	43,347	XXX	
443683 10 7	HUDSON CITY BANCORP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	700.000	9,633	XXX	
444859 10 2	HUMANA INC.....		12/24/2009	Various.....	1,700.000	77,416	XXX	
447011 10 7	HUNTSMAN CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,380.000	27,264	XXX	
451107 10 6	IDACORP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	200.000	4,781	XXX	
449934 10 8	IMS HEALTH INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	570.000	11,988	XXX	
453836 10 8	INDEPENDENT BANK CORP.....		05/01/2009	Various.....	700.000	11,417	XXX	
45665Q 10 3	INFINITY PROPERTY & CASUALTY CORP.....		09/29/2009	Various.....	556.000	21,771	XXX	
45774N 10 8	INNOPHOS HOLDINGS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,050.000	9,974	XXX	
458118 10 6	INTEGRATED DEVICE TECHNOLOGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,990.000	18,816	XXX	
45822P 10 5	INTEGRYS ENERGY GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,240.000	52,840	XXX	
45841N 10 7	INTERACTIVE BROKERS GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,200.000	21,510	XXX	
45840J 10 7	INTERACTIVE DATA CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	490.000	12,330	XXX	
459044 10 3	INTERNATIONAL BANCSHARES CORP.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	2,050.000	20,836	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANCES.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	510.000	21,152	XXX	
459902 10 2	INTERNATIONAL GAME TECHNOLOGY.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	560.000	10,843	XXX	
460146 10 3	INTERNATIONAL PAPER CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,530.000	42,289	XXX	
460335 20 1	INTERNATIONAL SPEEDWAY CORP. (CL A.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	510.000	14,616	XXX	
46069S 10 9	INTERSIL CORP. (CL A).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	690.000	10,354	XXX	
461203 10 1	INVACARE CORP.....		09/29/2009	Various.....	1,220.000	24,127	XXX	
G491BT 10 8	INVESCO LTD.....		12/24/2009	Various.....	1,190.000	27,242	XXX	
46146P 10 2	INVESTORS BANCORP INC.....		05/01/2009	Various.....	595.000	5,141	XXX	
G4933P 10 1	IPC HOLDINGS LTD.....	F.....	05/01/2009	Various.....	900.000	22,936	XXX	
462846 10 6	IRON MOUNTAIN INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	470.000	11,039	XXX	
464287 48 1	ISHARES RUSSELL MID CAP GROWTH IND.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,220.000	55,876	XXX	
464287 47 3	ISHARES RUSSELL MID CAP VALUE INDE.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	900.000	33,884	XXX	
465685 10 5	ITC HOLDINGS CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	260.000	13,582	XXX	
450911 10 2	ITT CORP.....		12/24/2009	Various.....	760.000	38,365	XXX	
47102X 10 5	JANUS CAPITAL GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,130.000	15,164	XXX	
471109 10 8	JARDEN CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	490.000	15,487	XXX	
46612J 50 7	JDS UNIPHASE CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,240.000	18,960	XXX	
472319 10 2	JEFFERIES GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	480.000	11,280	XXX	
47758P 30 7	JO-ANN STORES INC.....		05/01/2009	Various.....	138.000	2,527	XXX	
48020Q 10 7	JONES LANG LASALLE INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	210.000	12,820	XXX	
481165 10 8	JOY GLOBAL INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	430.000	23,036	XXX	
493267 10 8	KEYCORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,120.000	12,138	XXX	
49446R 10 9	KIMCO REALTY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,070.000	14,860	XXX	
49460W 20 8	KINETIC CONCEPTS INC.....		12/24/2009	Various.....	1,240.000	47,230	XXX	
499005 10 6	KNIGHT CAPITAL GROUP INC. (CL A).....		09/29/2009	Various.....	3,060.000	62,905	XXX	
498904 20 0	KNOLL INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,300.000	11,695	XXX	
502424 10 4	L-3 COMMUNICATIONS HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	310.000	26,511	XXX	
50540R 40 9	LABORATORY CORP. OF AMERICA HOLDIN.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	520.000	39,301	XXX	
505447 10 2	LABRANCHE & CO. INC.....		05/01/2009	Various.....	3,695.000	16,892	XXX	
511656 10 0	LAKELAND FINANCIAL CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	340.000	7,441	XXX	
514606 10 2	LANCE INC.....		05/01/2009	Various.....	335.000	7,713	XXX	
51476K 10 3	LANDAUER INC.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP INC.....	90.000	5,306	XXX	
52602E 10 2	LENDER PROCESSING SERVICES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	840.000	36,017	XXX	
527288 10 4	LEUCADIA NATIONAL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	460.000	11,232	XXX	
529771 10 7	LEXMARK INTERNATIONAL INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	570.000	14,929	XXX	
530555 10 1	LIBERTY GLOBAL INC. (CL A).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	920.000	19,990	XXX	
53071M 30 2	LIBERTY MEDIA CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	600.000	14,501	XXX	
531172 10 4	LIBERTY PROPERTY TRUST.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	770.000	25,120	XXX	
53215T 10 6	LIFE PARTNERS HOLDINGS INC.....		05/01/2009	Various.....	855.000	15,629	XXX	
532716 10 7	LIMITED BRANDS INC.....		12/24/2009	Various.....	2,480.000	48,471	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
532791 10 0	LINCARE HOLDINGS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	600.000	22,664	XXX	
535678 10 6	LINEAR TECHNOLOGY CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	790.000	23,776	XXX	
501889 20 8	LKQ CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	600.000	11,605	XXX	
544147 10 1	LORILLARD INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	150.000	11,832	XXX	
502161 10 2	LSI CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	3,100.000	18,933	XXX	
549271 10 4	LUBRIZOL CORP.....		12/24/2009	Various.....	660.000	47,529	XXX	
552676 10 8	M.D.C. HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,210.000	38,537	XXX	
554489 10 4	MACK-CALI REALTY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	500.000	17,757	XXX	
55616P 10 4	MACYS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	810.000	14,387	XXX	
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	220.000	7,077	XXX	
56418H 10 0	MANPOWER INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	410.000	22,912	XXX	
571748 10 2	MARSH & MCLENNAN COS.....		12/24/2009	Various.....	810.000	17,847	XXX	
573075 10 8	MARTEN TRANSPORT LTD.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	820.000	14,416	XXX	
57383T 10 3	MARVEL ENTERTAINMENT.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	340.000	18,390	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.....	F.....	12/24/2009	Various.....	1,620.000	32,781	XXX	
574599 10 6	MASCO CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,530.000	35,161	XXX	
576206 10 6	MASSEY ENERGY CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	340.000	14,169	XXX	
576323 10 9	MASTEC INC.....		05/01/2009	Various.....	1,045.000	13,707	XXX	
577081 10 2	MATTEL INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	770.000	15,403	XXX	
579064 10 6	MCAFEE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	400.000	15,699	XXX	
579780 20 6	MCCORMICK & CO. INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	500.000	17,986	XXX	
580645 10 9	MCGRAW-HILL COS.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	630.000	21,464	XXX	
582839 10 6	MEAD JOHNSON NUTRITION CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	210.000	8,965	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP INC.....		08/10/2009	Various.....	4,195.000	24,865	XXX	
583334 10 7	MEADWESTVACO CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	520.000	15,016	XXX	
58502B 10 6	MEDNAX INC.....		12/24/2009	Various.....	630.000	38,069	XXX	
587200 10 6	MENTOR GRAPHICS CORP.....		06/26/2009	Various.....	5,200.000	23,255	XXX	
589400 10 0	MERCURY GENERAL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	14,882	XXX	
591520 20 0	METHODE ELECTRONICS INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	300.000	1,796	XXX	
592688 10 5	METTLER-TOLEDO INTERNATIONAL INC.....	R.....	12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	190.000	19,859	XXX	
595017 10 4	MICROCHIP TECHNOLOGY INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	340.000	9,907	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,920.000	19,590	XXX	
594901 10 0	MICROS SYSTEMS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	580.000	17,899	XXX	
601073 10 9	MILLIPORE CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	300.000	21,526	XXX	
60467R 10 0	MIRANT CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	3,120.000	48,708	XXX	
60855R 10 0	MOLINA HEALTHCARE INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	280.000	5,884	XXX	
60871R 20 9	MOLSON COORS BREWING CO. (CL B).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	460.000	20,498	XXX	
553531 10 4	MSC SOFTWARE.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	1,700.000	9,411	XXX	
55354G 10 0	MSCI INC. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	480.000	15,323	XXX	
628530 10 7	MYLAN INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	820.000	15,538	XXX	
G6359F 10 3	NABORS INDUSTRIES LTD.....	F.....	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	890.000	20,574	XXX	
62985Q 10 1	NALCO HOLDING CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	440.000	11,005	XXX	
636180 10 1	NATIONAL FUEL GAS CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	270.000	13,813	XXX	
637640 10 3	NATIONAL SEMICONDUCTOR CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,080.000	16,573	XXX	
638620 10 4	NATIONWIDE HEALTH PROPERTIES INC.....		12/24/2009	Various.....	590.000	20,515	XXX	
62886E 10 8	NCR CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,520.000	27,732	XXX	
64031N 10 8	NELNET INC. (CL A).....		09/29/2009	Various.....	4,260.000	58,015	XXX	
64110D 10 4	NETAPP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	760.000	25,514	XXX	
64110L 10 6	NETFLIX INC.....		11/05/2009	Various.....		316,029	XXX	
64115T 10 4	NETSCOUT SYSTEMS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,200.000	8,438	XXX	
64126X 20 1	NEUSTAR INC. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	830.000	19,175	XXX	
64128B 10 8	NEUTRAL TANDEM INC.....		01/01/2009	Various.....		547,041	XXX	
646025 10 6	NEW JERSEY RESOURCES CORP.....		05/01/2009	Various.....	448.000	16,225	XXX	
650203 10 2	NEWALLIANCE BANCSHARES INC.....		08/10/2009	Various.....	1,245.000	15,817	XXX	
651290 10 8	NEWFIELD EXPLORATION CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	620.000	31,277	XXX	
654086 10 7	NICOR INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	540.000	18,529	XXX	
62913F 20 1	NII HOLDINGS INC.....		12/24/2009	Various.....	1,160.000	39,847	XXX	
655044 10 5	NOBLE ENERGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	220.000	16,040	XXX	
G65773 10 6	NORDIC AMERICAN TANKER SHIPPING LT.....	F.....	06/26/2009	Various.....	720.000	23,613	XXX	

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
655664 10 0	NORDSTROM INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	440.000	16,170	XXX	
667655 10 4	NORTHWEST NATURAL GAS CO.....		06/26/2009	Various.....	319.000	13,610	XXX	
668074 30 5	NORTHWESTERN CORP.....		05/01/2009	Various.....	1,158.000	26,486	XXX	
670006 10 5	NOVELL INC.....		12/24/2009	Various.....	10,470.000	43,313	XXX	
629377 50 8	NRG ENERGY INC.....		02/12/2009	HIMCO OPERATIONAL TRANSACTION.....	541.000		XXX	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,000.000	15,255	XXX	
67073Y 10 6	NV ENERGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,070.000	26,114	XXX	
67066G 10 4	NVIDIA CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,340.000	41,497	XXX	
62944T 10 5	NVR INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	27.000	19,405	XXX	
675232 10 2	OCEANEERING INTERNATIONAL INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	350.000	20,454	XXX	
675746 30 9	OCWEN FINANCIAL CORP.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	2,250.000	29,162	XXX	
67612W 10 8	ODYSSEY RE HOLDINGS CORP.....		05/01/2009	Various.....	509.000	25,332	XXX	
676220 10 6	OFFICE DEPOT INC.....		12/24/2009	Various.....	5,180.000	36,399	XXX	
678026 10 5	OIL STATES INTERNATIONAL INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	410.000	16,295	XXX	
680665 20 5	OLIN CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	360.000	6,845	XXX	
681936 10 0	OMEGA HEALTHCARE INVESTORS INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	80.000	1,242	XXX	
681904 10 8	OMNICARE INC.....		12/24/2009	Various.....	2,630.000	63,910	XXX	
G67742 10 9	ONEBEACON INSURANCE GROUP LTD. (CL.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,120.000	15,465	XXX	
682680 10 3	ONEOK INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	16,789	XXX	
683757 10 8	OPNET TECHNOLOGIES INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,550.000	13,398	XXX	
686091 10 9	OREILLY AUTOMOTIVE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	310.000	11,913	XXX	
688239 20 1	OSHKOSH CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	490.000	18,582	XXX	
671040 10 3	OSI PHARMACEUTICALS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	950.000	29,414	XXX	
690368 10 5	OVERSEAS SHIPHOLDING GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	470.000	21,308	XXX	
690732 10 2	OWENS & MINOR INC.....		09/29/2009	Various.....	460.000	17,419	XXX	
690742 10 1	OWENS CORNING.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	790.000	20,725	XXX	
690768 40 3	OWENS-ILLINOIS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	670.000	22,059	XXX	
691497 30 9	OXFORD INDUSTRIES INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	1,140.000	24,174	XXX	
695156 10 9	PACKAGING CORP. OF AMERICA.....		12/24/2009	Various.....	1,600.000	37,950	XXX	
695257 10 5	PACTIV CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	580.000	13,786	XXX	
695263 10 3	PACWEST BANCORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	600.000	9,069	XXX	
701094 10 4	PARKER HANNIFIN CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	400.000	22,002	XXX	
G6852T 10 5	PARTNERRE LTD.....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	300.000	22,311	XXX	
703481 10 1	PATTERSON-UTI ENERGY INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	740.000	11,612	XXX	
704326 10 7	PAYCHEX INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	910.000	28,209	XXX	
716768 10 6	PETSMART INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	510.000	13,930	XXX	
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,180.000	27,239	XXX	
71714F 10 4	PHARMERICA CORP.....		05/01/2009	Various.....	138.000	2,622	XXX	
718592 10 8	PHILLIPS-VAN HEUSEN CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	280.000	11,424	XXX	
723484 10 1	PINNACLE WEST CAPITAL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	780.000	29,008	XXX	
723787 10 7	PIONEER NATURAL RESOURCES CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	290.000	14,297	XXX	
724479 10 0	PITNEY BOWES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	910.000	20,883	XXX	
726505 10 0	PLAINS EXPLORATION & PRODUCTION CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	360.000	10,258	XXX	
727493 10 8	PLANTRONICS INC.....		09/29/2009	Various.....	1,320.000	33,512	XXX	
G7127P 10 0	PLATINUM UNDERWRITERS HOLDINGS LTD.....	F	09/29/2009	Various.....	2,220.000	74,992	XXX	
729251 10 8	PLUM CREEK TIMBER COMPANY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,310.000	49,015	XXX	
69344F 10 6	PMC-SIERRA INC.....		12/24/2009	Various.....	4,725.000	29,879	XXX	
736508 84 7	PORTLAND GENERAL ELECTRIC CO.....		08/10/2009	Various.....	895.000	16,465	XXX	
693506 10 7	PPG INDUSTRIES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	190.000	11,302	XXX	
740189 10 5	PRECISION CASTPARTS CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	180.000	20,584	XXX	
741503 40 3	PRICELINE.COM INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	100.000	21,969	XXX	
74153Q 10 2	PRIDE INTERNATIONAL INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	680.000	22,476	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	580.000	14,139	XXX	
74267C 10 6	PROASSURANCE CORP.....		09/29/2009	Various.....	660.000	33,231	XXX	
743315 10 3	PROGRESSIVE CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,180.000	39,196	XXX	
74348T 10 2	PROSPECT CAPITAL CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	700.000	8,701	XXX	
743606 10 5	PROSPERITY BANCSHARES INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	160.000	4,433	XXX	
74386T 10 5	PROVIDENT FINANCIAL SERVICES INC.....		08/10/2009	Various.....	1,750.000	17,998	XXX	
69360J 10 7	PS BUSINESS PARKS INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	50.000	2,136	XXX	
74834L 10 0	QUEST DIAGNOSTICS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	190.000	11,745	XXX	

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
74834T 10 3	QUEST SOFTWARE INC.....		05/01/2009	Various.....	515.000	7,495	XXX	
749121 10 9	QWEST COMMUNICATIONS INTERNATIONAL.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	3,820.000	16,476	XXX	
257867 10 1	R.R. DONNELLEY & SONS CO.....		12/24/2009	Various.....	3,280.000	72,928	XXX	
751028 10 1	RALCORP HOLDINGS INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	167.000	10,398	XXX	
756577 10 2	RED HAT INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,430.000	42,735	XXX	
7591EP 10 0	REGIONS FINANCIAL CORP. (NEW).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,730.000	14,849	XXX	
759509 10 2	RELIANCE STEEL & ALUMINUM CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	220.000	10,000	XXX	
760276 10 5	REPUBLIC AIRWAYS HOLDINGS INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,750.000	17,583	XXX	
772739 20 7	ROCK-TENN CO. (CL A).....		09/29/2009	Various.....	1,130.000	43,399	XXX	
773903 10 9	ROCKWELL AUTOMATION INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	300.000	14,330	XXX	
775133 10 1	ROGERS CORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	960.000	16,325	XXX	
778296 10 3	ROSS STORES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	670.000	29,197	XXX	
779382 10 0	ROWAN COS. INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	420.000	9,840	XXX	
780287 10 8	ROYAL GOLD INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	150.000	7,053	XXX	
749685 10 3	RPM INTERNATIONAL INC.....		12/24/2009	Various.....	1,370.000	27,806	XXX	
781258 10 8	RUDDICK CORP.....		09/29/2009	Various.....	1,040.000	28,041	XXX	
78648T 10 0	SAFETY INSURANCE GROUP INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	430.000	14,634	XXX	
78390X 10 1	SAIC INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	870.000	16,588	XXX	
79466L 30 2	SALESFORCE.COM INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	220.000	15,462	XXX	
80004C 10 1	SANDISK CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,000.000	28,844	XXX	
803111 10 3	SARA LEE CORP.....		12/24/2009	Various.....	4,280.000	52,718	XXX	
80589M 10 2	SCANA CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	330.000	12,611	XXX	
806693 10 7	SCHIFF NUTRITION INTERNATIONAL INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,300.000	7,088	XXX	
808541 10 6	SCHWEITZER-MAUDUIT INTERNATIONAL I.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	800.000	20,610	XXX	
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	450.000	18,818	XXX	
811699 10 7	SEACHANGE INTERNATIONAL INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	300.000	1,903	XXX	
811904 10 1	SEACOR HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	370.000	27,904	XXX	
G7945J 10 4	SEAGATE TECHNOLOGY INC.....	F.....	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	670.000	12,087	XXX	
81211K 10 0	SEALED AIR CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	410.000	9,067	XXX	
812350 10 6	SEARS HOLDINGS CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	210.000	17,293	XXX	
784117 10 3	SEI INVESTMENTS CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,180.000	20,804	XXX	
816851 10 9	SEMPRA ENERGY.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	21,458	XXX	
816850 10 1	SEMTECH CORP.....		05/01/2009	Various.....	355.000	5,035	XXX	
81725T 10 0	SENSIENT TECHNOLOGIES CORP.....		06/26/2009	Various.....	538.000	12,270	XXX	
820280 10 5	SHAW GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,220.000	36,145	XXX	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS CO.....		05/01/2009	Various.....	1,175.000	23,218	XXX	
824348 10 6	SHERWIN-WILLIAMS CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	280.000	17,410	XXX	
G81276 10 0	SIGNET JEWELERS LTD.....	F.....	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	420.000	10,955	XXX	
829073 10 5	SIMPSON MANUFACTURING CO.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	260.000	6,694	XXX	
832449 10 2	SMITHTOWN BANCORP INC.....		05/01/2009	Various.....	1,140.000	17,029	XXX	
83408W 10 3	SOHU.COM INC.....	F.....	12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	200.000	10,983	XXX	
835495 10 2	SONOCO PRODUCTS CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	11,419	XXX	
838518 10 8	SOUTH JERSEY INDUSTRIES INC.....		06/26/2009	Various.....	329.000	11,211	XXX	
844030 10 6	SOUTHERN UNION CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	630.000	14,309	XXX	
847560 10 9	SPECTRA ENERGY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	540.000	11,135	XXX	
784635 10 4	SPX CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	200.000	11,320	XXX	
852891 10 0	STANCORP FINANCIAL GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	280.000	11,277	XXX	
858912 10 8	STERICYCLE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	240.000	13,375	XXX	
556269 10 8	STEVEN MADDEN LTD.....		05/01/2009	Various.....	615.000	17,918	XXX	
863236 10 5	STRAYER EDUCATION INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	80.000	17,324	XXX	
866810 20 3	SUN MICROSYSTEMS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,020.000	9,557	XXX	
867914 10 3	SUNTRUST BANKS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	590.000	12,210	XXX	
871130 10 0	SYBASE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	220.000	9,403	XXX	
871607 10 7	SYNOPSYS INC.....		12/24/2009	Various.....	1,760.000	38,658	XXX	
74144T 10 8	T. ROWE PRICE GROUP INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	540.000	28,675	XXX	
87236Y 10 8	TD AMERITRADE HOLDING CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,220.000	23,437	XXX	
878237 10 6	TECH DATA CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	350.000	16,654	XXX	
872375 10 0	TECO ENERGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,370.000	22,799	XXX	
878895 20 0	TECUMSEH PRODUCTS CO. (CL A).....		05/01/2009	Various.....	2,745.000	28,980	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Y8564W 10 3	TEEKAY CORP.....	F.....	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	440.000	10,856	XXX	
879101 10 3	TEKELEC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	520.000	8,886	XXX	
879664 10 0	TELLABS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	2,710.000	15,375	XXX	
879868 10 7	TEMPLE-INLAND INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,360.000	30,114	XXX	
88033G 10 0	TENET HEALTHCARE CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	3,520.000	18,360	XXX	
88076W 10 3	TERADATA CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	710.000	21,799	XXX	
880770 10 2	TERADYNE INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,830.000	19,711	XXX	
880915 10 3	TERRA INDUSTRIES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	310.000	10,184	XXX	
881609 10 1	TESORO CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,230.000	16,532	XXX	
410867 10 5	THE HANOVER INSURANCE GROUP INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	250.000	11,227	XXX	
884315 10 2	THOMAS & BETTS CORP.....		12/24/2009	Various.....	1,030.000	37,103	XXX	
885160 10 1	THOR INDUSTRIES INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	310.000	9,688	XXX	
88632Q 10 3	TIBCO SOFTWARE INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	900.000	8,502	XXX	
886547 10 8	TIFFANY & CO.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	14,017	XXX	
872540 10 9	TJX COS.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	510.000	18,959	XXX	
891092 10 8	TORO CO.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,020.000	42,396	XXX	
891906 10 9	TOTAL SYSTEM SERVICES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,130.000	19,760	XXX	
893521 10 4	TRANSATLANTIC HOLDINGS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	400.000	20,932	XXX	
896239 10 0	TRIMBLE NAVIGATION LTD.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	640.000	16,105	XXX	
89785X 10 1	TRUEBLUE INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	3,300.000	33,629	XXX	
898402 10 2	TRUSTMARK CORP.....		05/01/2009	Various.....	335.000	7,320	XXX	
899990 20 4	TURBO CAYMAN - WTS #1.....	F.....	06/30/2009	HIMCO OPERATIONAL TRANSACTION.....	122.550	.0	XXX	
901109 10 8	TUTOR PERINI CORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	860.000	11,013	XXX	
902681 10 5	UGI CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	380.000	9,490	XXX	
909205 10 6	UNISOURCE ENERGY CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	200.000	5,270	XXX	
91030T 10 9	UNITED FINANCIAL BANCORP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	100.000	1,350	XXX	
913004 10 7	UNITED STATIONERS INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUTIONS L.....	730.000	34,858	XXX	
91307C 10 2	UNITED THERAPEUTICS CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	210.000	10,931	XXX	
903236 10 7	URS CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	860.000	38,606	XXX	
91851C 20 1	VAALCO ENERGY INC.....		09/29/2009	Various.....	3,295.000	15,878	XXX	
91911X 10 4	VALEANT PHARMACEUTICALS INTERNATIO.....		12/22/2009	Various.....	755.000	18,485	XXX	
G9319H 10 2	VALIDUS HOLDINGS LTD.....		09/08/2009	Various.....	955.000	17,986	XXX	
920253 10 1	VALMONT INDUSTRIES INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	170.000	14,006	XXX	
920355 10 4	VALSPAR CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	410.000	11,175	XXX	
92276F 10 0	VENTAS INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	570.000	25,049	XXX	
92343E 10 2	VERISIGN INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,480.000	35,222	XXX	
918204 10 8	VF CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	150.000	11,094	XXX	
928566 10 8	VNUS MEDICAL TECH.....		04/02/2009	Various.....		32,636	XXX	
084423 10 2	W. R. BERKLEY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	650.000	15,560	XXX	
384802 10 4	W. W. GRAINGER INC.....	R.....	12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	260.000	25,436	XXX	
92927K 10 2	WABCO HOLDINGS INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	510.000	13,117	XXX	
930059 10 0	WADDELL & REED FINANCIAL INC. (CL.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	630.000	18,968	XXX	
93317Q 10 5	WALTER ENERGY INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	230.000	17,566	XXX	
939640 10 8	WASHINGTON POST CO. (CL B).....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	30.000	13,347	XXX	
939653 10 1	WASHINGTON REAL ESTATE INVESTMENT.....		06/26/2009	Various.....	1,760.000	38,928	XXX	
941848 10 3	WATERS CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	290.000	17,810	XXX	
947684 10 6	WEBSENSE INC.....		05/01/2009	Various.....	1,335.000	23,636	XXX	
948849 10 4	WEIS MARKETS INC.....		08/10/2009	Various.....	329.000	11,126	XXX	
950755 10 8	WERNER ENTERPRISES INC.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP INC.....	280.000	5,102	XXX	
95709T 10 0	WESTAR ENERGY INC.....		05/01/2009	Various.....	276.000	4,873	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	380.000	16,566	XXX	
963320 10 6	WHIRLPOOL CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	120.000	9,939	XXX	
G9618E 10 7	WHITE MOUNTAINS INSURANCE GROUP LT.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	60.000	19,922	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		12/24/2009	Various.....	1,330.000	29,398	XXX	
97381W 10 4	WINDSTREAM CORP.....		12/24/2009	Various.....	2,010.000	22,665	XXX	
976657 10 6	WISCONSIN ENERGY CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	320.000	15,925	XXX	
981475 10 6	WORLD FUEL SERVICES CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	590.000	21,105	XXX	
98389B 10 0	XCEL ENERGY INC.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	620.000	13,368	XXX	
984121 10 3	XEROX CORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	4,790.000	41,452	XXX	

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
983919 10 1	XILINX INC.....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	820.000	20,636	XXX.	
G98255 10 5	XL CAPITAL LTD. (CL A).....	F	12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,110.000	21,027	XXX.	
989207 10 5	ZEBRA TECHNOLOGIES CORP. (CL A).....		12/22/2009	SANFORD C BERNSTEIN & CO, LLC.....	400.000	11,115	XXX.	
989701 10 7	ZIONS BANCORP.....		12/24/2009	CREDIT SUISSE FIRST BOSTON.....	1,720.000	22,293	XXX.	
98975F 10 1	ZORAN CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	800.000	5,909	XXX.	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					11,236,474	XXX.	0
Common Stocks - Parent, Subsidiaries and Affiliates								
G4506# 10 0	HARTFORD LIFE LTD.....		03/31/2009	CORPORATE ACTION DISTRIBUTION.....		579,044,614	XXX.	
41659* 10 8	HARTFORD LIFE INTERNATIONAL LTD.....		03/31/2009	CORPORATE ACTION DISTRIBUTION.....		135,030,138	XXX.	
97908# 10 5	WOODBURY FINANCIAL SERVICES INC.....		03/31/2009	CORPORATE ACTION DISTRIBUTION.....		112,738,667	XXX.	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					826,813,419	XXX.	0
Common Stocks - Mutual Funds								
41667G 40 9	AM FUNDS BLUE CHIP INC AND GRW HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	176.460	.946	XXX.	
41667G 80 5	AMER FNDS GLOB GROW AND INC HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	173.420	1,255	XXX.	
41667G 88 8	AMER FNDS GLOBAL SMALL CAPITAL HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	78.180	.40	XXX.	
41667G 30 0	AMERICAN FUNDS ASSET ALLOCA HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	209.020	1,383	XXX.	
41667G 50 8	AMERICAN FUNDS BOND HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	241.170	2,306	XXX.	
41667G 70 6	AMERICAN FUNDS GLOB GROW HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	285.490	1,240	XXX.	
41667G 60 7	AMERICAN FUNDS GLOBAL BOND HLS FUN.....		09/17/2009	DIVIDEND REINVESTMENT.....	292.740	2,989	XXX.	
41667G 87 0	AMERICAN FUNDS GROWTH HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	246.170	.205	XXX.	
41667G 86 2	AMERICAN FUNDS GROWTH-INCOME HLS F.....		09/17/2009	DIVIDEND REINVESTMENT.....	263.270	.369	XXX.	
41667G 84 7	AMERICAN FUNDS INTERNATIONAL HLS F.....		09/17/2009	DIVIDEND REINVESTMENT.....	233.140	1,070	XXX.	
41667G 85 4	AMERICAN FUNDS NEW WORLD HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	176.480	.826	XXX.	
416649 63 0	HARTFORD ADVISORS FUND-R3.....		09/30/2009	DIVIDEND REINVESTMENT.....	16.500	.178	XXX.	
41664L 70 8	HARTFORD ADVISORS FUND-R5.....		09/30/2009	DIVIDEND REINVESTMENT.....	23.480	.229	XXX.	
416648 21 0	HARTFORD BALANCED INCOME F-Y.....		09/30/2009	DIVIDEND REINVESTMENT.....	689.110	4,764	XXX.	
416648 24 4	HARTFORD BALANCES INCOME F-A.....		04/06/2009	DIVIDEND REINVESTMENT.....	11,420.600	90,805	XXX.	
41664L 27 8	HARTFORD CHECKS AND BALANCES R3.....		09/30/2009	DIVIDEND REINVESTMENT.....	271.050	1,899	XXX.	
41664L 26 0	HARTFORD CHECKS AND BALANCES R4.....		09/30/2009	DIVIDEND REINVESTMENT.....	297.750	2,096	XXX.	
41664L 25 2	HARTFORD CHECKS AND BALANCES R5.....		09/30/2009	DIVIDEND REINVESTMENT.....	332.070	2,349	XXX.	
416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5.....		02/27/2009	DIVIDEND REINVESTMENT.....	1,081.790	8,351	XXX.	
416649 56 4	HARTFORD DISCIPLINED EQUITY-R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	4.000	.36	XXX.	
416649 26 7	HARTFORD DISCIPLINED EQUITY-R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	9.110	.81	XXX.	
41664L 84 9	HARTFORD DISCIPLINED EQUITY-R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	8.890	.79	XXX.	
41664L 38 5	HARTFORD DIVERSIF INTL FUND CL A.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,268.620	7,088	XXX.	
41664L 35 1	HARTFORD DIVERSIF INTL FUND CL I.....		01/01/2009	DIVIDEND REINVESTMENT.....	431.950	2,414	XXX.	
41664L 33 6	HARTFORD DIVERSIF INTL FUND CL R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	38.500	.215	XXX.	
41664L 32 8	HARTFORD DIVERSIF INTL FUND CL R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	207.640	1,162	XXX.	
41664L 31 0	HARTFORD DIVERSIF INTL FUND CL R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	377.620	2,110	XXX.	
41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y.....		01/01/2009	DIVIDEND REINVESTMENT.....	4,455.100	24,900	XXX.	
416649 36 6	HARTFORD EQUITY INCOME-R4.....		07/01/2009	DIVIDEND REINVESTMENT.....	18.090	.167	XXX.	
41664L 40 1	HARTFORD EQUITY INCOME-R5.....		09/30/2009	DIVIDEND REINVESTMENT.....	23.770	.226	XXX.	
41664L 57 5	HARTFORD GLOBAL ENHANCED DVND CL A.....		09/30/2009	DIVIDEND REINVESTMENT.....	76,136.320	332,145	XXX.	
41664L 56 7	HARTFORD GLOBAL ENHANCED DVND CL B.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,571.720	15,087	XXX.	
41664L 55 9	HARTFORD GLOBAL ENHANCED DVND CL C.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,571.720	15,087	XXX.	
41664L 54 2	HARTFORD GLOBAL ENHANCED DVND CL I.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,998.390	17,722	XXX.	
41664L 49 2	HARTFORD GLOBAL ENHANCED DVND CL Y.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,998.360	16,096	XXX.	
41664L 53 4	HARTFORD GLOBAL ENHANCED DVND CLR3.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,695.460	15,858	XXX.	
41664L 52 6	HARTFORD GLOBAL ENHANCED DVND CLR4.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,825.200	16,653	XXX.	
41664L 51 8	HARTFORD GLOBAL ENHANCED DVND CLR5.....		09/30/2009	DIVIDEND REINVESTMENT.....	2,954.750	17,454	XXX.	
41664L 48 4	HARTFORD GLOBAL EQUITY FUND CL A.....		01/01/2009	DIVIDEND REINVESTMENT.....	19,930.270	118,784	XXX.	
41664L 47 6	HARTFORD GLOBAL EQUITY FUND CL B.....		01/01/2009	DIVIDEND REINVESTMENT.....	114.650	.683	XXX.	
41664L 46 8	HARTFORD GLOBAL EQUITY FUND CL C.....		01/01/2009	DIVIDEND REINVESTMENT.....	118.710	.709	XXX.	
41664L 45 0	HARTFORD GLOBAL EQUITY FUND CL I.....		01/01/2009	DIVIDEND REINVESTMENT.....	420.470	2,506	XXX.	
41664L 44 3	HARTFORD GLOBAL EQUITY FUND CL R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	208.110	1,242	XXX.	
41664L 43 5	HARTFORD GLOBAL EQUITY FUND CL R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	300.160	1,789	XXX.	
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	392.680	2,336	XXX.	
41664L 41 9	HARTFORD GLOBAL EQUITY FUND CL Y.....		01/02/2009	DIVIDEND REINVESTMENT.....	429.030	2,553	XXX.	
416649 64 8	HARTFORD HIGH YIELD FUND - R3.....		09/01/2009	DIVIDEND REINVESTMENT.....	111.370	.637	XXX.	
416649 34 1	HARTFORD HIGH YIELD FUND - R4.....		12/02/2009	DIVIDEND REINVESTMENT.....	153.560	.917	XXX.	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
41664L 60 9	HARTFORD HIGH YIELD FUND - R5.....		12/02/2009	DIVIDEND REINVESTMENT.....	157.660	.951	.XXX.	
416649 72 1	HARTFORD INCOME ALLOC FUND - R3.....		09/30/2009	DIVIDEND REINVESTMENT.....	37.450	.328	.XXX.	
416649 29 1	HARTFORD INFLTN PLUS - R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	2.420	.25	.XXX.	
41664L 87 2	HARTFORD INFLTN PLUS - R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	2.660	.28	.XXX.	
41664L 29 4	HARTFORD INTERNATIONAL OPPORTUNITI.....		01/01/2009	DIVIDEND REINVESTMENT.....	185.050	1,784	.XXX.	
41664L 20 3	HARTFORD INTL CA APPREC FD - R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	3.570	.24	.XXX.	
416649 54 9	HARTFORD INTL OPPORTUNITIES - R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	19.020	.189	.XXX.	
41664L 82 3	HARTFORD INTL OPPORTUNITIES FUND.....		01/01/2009	DIVIDEND REINVESTMENT.....	20.480	.205	.XXX.	
41667G 10 2	HARTFORD LARGE CAP GROWTH CLASS IB.....		03/12/2009	DIVIDEND REINVESTMENT.....	149.740	.200	.XXX.	
41667G 20 1	HARTFORD LARGE CAP GROWTH CLASS IB.....		03/13/2009	DIVIDEND REINVESTMENT.....	819.160	1,497	.XXX.	
416649 81 2	HARTFORD LARGECAP GROWTH-A.....		04/29/2009	DIVIDEND REINVESTMENT.....	5,407.680	31,528	.XXX.	
416649 79 6	HARTFORD LARGECAP GROWTH-B.....		04/29/2009	DIVIDEND REINVESTMENT.....	123.910	.710	.XXX.	
416649 78 8	HARTFORD LARGECAP GROWTH-C.....		04/29/2009	DIVIDEND REINVESTMENT.....	117.520	.674	.XXX.	
416649 77 0	HARTFORD LARGECAP GROWTH-Y.....		04/29/2009	DIVIDEND REINVESTMENT.....	105.970	.614	.XXX.	
41664M 86 2	HARTFORD MIDCAP FUND-R3.....		06/01/2009	DIVIDEND REINVESTMENT.....	6,289.310	100,000	.XXX.	
41664M 84 7	HARTFORD MIDCAP FUND-R5.....		06/01/2009	DIVIDEND REINVESTMENT.....	6,289.310	100,000	.XXX.	
416645 72 9	HARTFORD MMKT FUND CLASS Y: IMF.....		09/11/2009	DIVIDEND REINVESTMENT.....	1,602,460.610	1,602,461	.XXX.	
999753 43 7	HARTFORD MMKT FUND CLASS Y: IMF.....		08/12/2009	DIVIDEND REINVESTMENT.....	919.440	.923	.XXX.	
416649 22 6	HARTFORD RETIREMENT INCOME FUND.....		02/27/2009	DIVIDEND REINVESTMENT.....	15.920	.117	.XXX.	
416649 52 3	HARTFORD RETIREMENT INCOME FUND.....		02/27/2009	DIVIDEND REINVESTMENT.....	15.090	.111	.XXX.	
41664L 79 9	HARTFORD RETIREMENT INCOME FUND.....		02/27/2009	DIVIDEND REINVESTMENT.....	16.780	.124	.XXX.	
416648 19 4	HARTFORD SEL S/C VALUE FND-A.....		01/01/2009	DIVIDEND REINVESTMENT.....	18,625.820	121,249	.XXX.	
416648 18 6	HARTFORD SEL S/C VALUE FND-B.....		01/01/2009	DIVIDEND REINVESTMENT.....	90.520	.585	.XXX.	
416648 17 8	HARTFORD SEL S/C VALUE FND-C.....		01/01/2009	DIVIDEND REINVESTMENT.....	40.240	.261	.XXX.	
416648 61 6	HARTFORD SELECT M/C GROWTH - Y.....		03/24/2009	DIVIDEND REINVESTMENT.....	8,931.620	3,313	.XXX.	
416649 11 9	HARTFORD STOCK FUND.....		10/20/2009	DIVIDEND REINVESTMENT.....	15.240	.212	.XXX.	
416649 41 6	HARTFORD STOCK FUND.....		10/20/2009	DIVIDEND REINVESTMENT.....	12.520	.172	.XXX.	
416649 71 3	HARTFORD STOCK FUND.....		10/20/2009	DIVIDEND REINVESTMENT.....	9.510	.131	.XXX.	
41664L 28 6	HARTFORD STOCK FUND.....		09/30/2009	DIVIDEND REINVESTMENT.....	174.550	2,316	.XXX.	
416649 51 5	HARTFORD TARGET RETIREMENT 2010.....		01/01/2009	DIVIDEND REINVESTMENT.....	18.310	.124	.XXX.	
41664L 22 9	HARTFORD TARGET RETIREMENT 2015.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,284.670	11,986	.XXX.	
41664L 23 7	HARTFORD TARGET RETIREMENT 2015.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,276.530	11,910	.XXX.	
41664L 24 5	HARTFORD TARGET RETIREMENT 2015.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,221.180	11,394	.XXX.	
41664L 21 1	HARTFORD TARGET RETIREMENT 2025 R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,240.560	11,450	.XXX.	
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,295.990	11,962	.XXX.	
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,304.140	12,037	.XXX.	
41664L 17 9	HARTFORD TARGET RETIREMENT 2035 R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,222.200	11,171	.XXX.	
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,277.580	11,677	.XXX.	
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,285.730	11,752	.XXX.	
41664M 10 2	HARTFORD TARGET RETIREMENT 2040 R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,238.540	11,246	.XXX.	
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,287.430	11,690	.XXX.	
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,295.580	11,764	.XXX.	
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,194.860	10,814	.XXX.	
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,243.780	11,256	.XXX.	
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,251.930	11,330	.XXX.	
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,194.860	10,814	.XXX.	
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,243.780	11,256	.XXX.	
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5.....		01/01/2009	DIVIDEND REINVESTMENT.....	1,251.930	11,330	.XXX.	
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A.....		12/02/2009	DIVIDEND REINVESTMENT.....	1,604,391.540	14,703,714	.XXX.	
41664L 85 6	HARTFORD VALUE FUND.....		11/03/2009	DIVIDEND REINVESTMENT.....	28.420	.241	.XXX.	
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4.....		01/01/2009	DIVIDEND REINVESTMENT.....	17.220	.131	.XXX.	
9299999.	Total - Common Stocks - Mutual Funds.....					17,621,812	.XXX.	0
9799997.	Total - Common Stocks - Part 3.....					855,671,706	.XXX.	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					13,201,791	.XXX.	
9799999.	Total - Common Stocks.....					868,873,497	.XXX.	0
9899999.	Total - Preferred and Common Stocks.....					877,724,888	.XXX.	92,742
9999999.	Total - Bonds, Preferred and Common Stocks.....					13,452,027,340	.XXX.	27,138,296

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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 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 Maturity Date
										11	12	13	14	15						
CUSIP Identification	Description									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.						
Bonds - U.S. Government																				
3133XP Y5 7	FHLB.....		05/22/2009	OUTSIDE MANAGED ACCT.....		305,206	300,000	299,382	299,605		131		131		299,737		5,469	5,469	5,821	03/12/2010
3137EA AG 4	FHLMC REFERENCE NOTE.....		07/23/2009	OUTSIDE MANAGED ACCT.....		2,235,188	2,000,000	2,049,280	2,039,704		(2,388)		(2,388)		2,037,316		197,872	197,872	109,893	07/18/2016
36200Q JD 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,713	1,713	1,786	1,791		(78)		(78)		1,713			0	56	03/01/2032
36200Q WP 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,570	2,570	2,679	2,678		(108)		(108)		2,570			0	123	01/01/2032
36200R MP 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,635	1,635	1,667	1,746		(111)		(111)		1,635			0	74	09/01/2031
36200R QV 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,084	2,084	2,173	2,324		(240)		(240)		2,084			0	143	01/01/2032
36200W CB 5	GNMA 30YR.....		03/30/2009	Various.....		370,335	336,094	345,969	370,674		(339)		(339)		370,335			0	7,199	01/01/2032
36200W TB 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,063	3,063	3,121	3,271		(208)		(208)		3,063			0	204	11/01/2031
36200X JF 7	GNMA 30YR.....		03/30/2009	Various.....		336,689	300,681	310,124	337,046		(357)		(357)		336,689			0	6,442	12/01/2031
36200X KN 8	GNMA 30YR.....		03/30/2009	Various.....		279,284	267,848	272,368	279,382		(98)		(98)		279,284			0	5,739	01/01/2032
36201C 6E 9	GNMA 30YR.....		03/30/2009	Various.....		132,509	122,011	125,480	133,890		(1,382)		(1,382)		132,509			0	2,524	03/01/2032
36201C PY 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		43,744	43,744	44,394	45,107		(1,363)		(1,363)		43,744			0	2,774	01/01/2032
36201D KV 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		89,198	89,198	91,679	95,493		(6,295)		(6,295)		89,198			0	5,097	05/01/2032
36201E 3C 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		76,723	76,723	78,856	82,489		(5,767)		(5,767)		76,723			0	1,571	05/01/2032
36201F PK 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		31,943	31,943	32,831	34,693		(2,750)		(2,750)		31,943			0	1,308	05/01/2032
36201F Q6 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		51,015	51,015	52,434	54,609		(3,594)		(3,594)		51,015			0	2,366	05/01/2032
36201F T5 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		8,328	8,328	8,488	8,860		(532)		(532)		8,328			0	283	03/01/2032
36201H WX 7	GNMA 30YR.....		03/30/2009	Various.....		531,216	514,726	522,125	531,373		(157)		(157)		531,216			0	11,024	06/01/2032
36201J EW 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		7,987	7,987	8,217	8,570		(583)		(583)		7,987			0	349	04/01/2032
36201K KP 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,131	3,131	3,191	3,317		(186)		(186)		3,131			0	217	04/01/2032
36201M LH 3	GNMA 30YR.....		03/30/2009	Various.....		369,624	342,403	352,140	370,555		(931)		(931)		369,624			0	7,293	08/01/2032
36201M YX 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		18,980	18,980	19,351	20,101		(1,121)		(1,121)		18,980			0	825	03/01/2032
36201T 6Z 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		130,048	130,048	135,920	147,527		(17,480)		(17,480)		130,048			0	6,707	07/01/2032
36201U AH 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		81,875	81,875	85,367	95,278		(13,403)		(13,403)		81,875			0	4,923	08/01/2032
36203A 7J 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,073	1,073	1,101	1,094		(20)		(20)		1,073			0	50	06/01/2023
36203A EN 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,017	2,017	1,971	1,982		35		35		2,017			0	102	01/01/2023
36203A MJ 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		358	358	368	366		(7)		(7)		358			0	17	05/01/2023
36203B UC 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		448	448	460	459		(11)		(11)		448			0	21	05/01/2023
36203B VU 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		454	454	458	457		(3)		(3)		454			0	18	10/01/2023
36203C T4 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,252	4,252	4,155	4,168		84		84		4,252			0	285	01/01/2023
36203C TY 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,591	4,591	4,486	4,506		85		85		4,591			0	173	01/01/2023
36203C VJ 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,920	1,920	1,938	1,934		(14)		(14)		1,920			0	57	11/01/2023
36203D 5N 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		647	647	662	659		(12)		(12)		647			0	26	05/01/2023
36203D UH 1	GNMA 30YR.....		06/01/2009	SCHEDULED REDEMPTION.....		11,968	11,968	11,863	11,881		88		88		11,968			0	445	04/01/2023
36203F 5E 1	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		57	57	59	59		(2)		(2)		57			0	3	05/01/2023
36203F B7 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		462	462	474	473		(11)		(11)		462			0	22	04/01/2023
36203F QZ 1	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		251	251	245	246		5		5		251			0	12	01/01/2023
36203G 4M 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,243	1,243	1,276	1,272		(28)		(28)		1,243			0	58	05/01/2023
36203H KZ 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,792	1,792	1,839	1,842		(50)		(50)		1,792			0	84	05/01/2023
36203H Q4 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		354	354	363	362		(8)		(8)		354			0	17	05/01/2023
36203K 2F 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,115	1,115	1,144	1,137		(22)		(22)		1,115			0	52	06/01/2023
36203K 5A 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,547	1,547	1,588	1,579		(31)		(31)		1,547			0	72	04/01/2023
36203K PE 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		22,396	22,396	22,977	22,774		(378)		(378)		22,396			0	1,201	06/01/2023
36203L FE 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		77	77	79	79		(2)		(2)		77			0	4	06/01/2023
36203L KA 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,689	1,689	1,704	1,703		(14)		(14)		1,689			0	74	11/01/2023
36203L TP 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		368	368	377	375		(7)		(7)		368			0	16	04/01/2023
36203M 2C 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		418	418	429	427		(9)		(9)		418			0	18	05/01/2023
36203M JQ 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		388	388	399	397		(9)		(9)		388			0	18	05/01/2023
36203N VR 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		360	360	370	371		(11)		(11)		360			0	17	06/01/2023
36203P 2Q 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		107	107	110	111		(3)		(3)		107			0	5	05/01/2023
36203Q CT 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,196	2,196	2,254	2,256		(60)		(60)		2,196			0	102	05/01/2023
36203Q DE 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		572	572	586	584		(12)		(12)		572			0	26	06/01/2023
36203Q PW 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		766	766	786	782		(16)		(16)		766			0	36	06/01/2023
36203R 7L 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,600	1,600	1,637	1,625		(25)		(25)		1,600			0	83	05/01/2023

SCHEDULE D - PART 4

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

E14.1

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20 Bond Interest/ Stock Dividends Received During Year	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		Maturity Date
36203R Q8 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,401	1,401	1,437	1,434	(33)			(33)		1,401			0	65	06/01/2023
36203S 6P 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		115	115	117	117	(2)			(2)		115			0	5	05/01/2023
36203S 6T 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		91		93	93	(2)			(2)		91			0	4	05/01/2023
36203S 6U 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		440	440	450	449	(9)			(9)		440			0	21	05/01/2023
36203S AF 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		442	442	452	450	(9)			(9)		442			0	20	05/01/2023
36203T BR 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,735	1,735	1,780	1,766	(32)			(32)		1,735			0	81	06/01/2023
36203T DC 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,292	1,292	1,304	1,301	(9)			(9)		1,292			0	53	08/01/2023
36203T TD 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,129	1,129	1,139	1,137	(8)			(8)		1,129			0	44	10/01/2023
36203X E5 1	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		999	999	1,024	1,019	(21)			(21)		999			0	47	06/01/2023
36203X ZN 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		266	266	268	268	(2)			(2)		266			0	11	10/01/2023
36204C 5D 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		8,763	8,763	8,842	8,826	(62)			(62)		8,763			0	198	10/01/2023
36204D KG 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		769	769	776	775	(5)			(5)		769			0	31	01/01/2024
36204D MP 1	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,698	2,698	2,722	2,717	(19)			(19)		2,698			0	129	04/01/2024
36204H LJ 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,706	1,706	1,722	1,717	(11)			(11)		1,706			0	97	11/01/2023
36204H LR 9	GNMA 30YR.....		06/01/2009	SCHEDULED REDEMPTION.....		1,881	1,881	1,899	1,896	(15)			(15)		1,881			0	38	04/01/2024
36204H ZP 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,674	1,674	1,689	1,685	(11)			(11)		1,674			0	64	09/01/2023
36204L YF 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,859	2,859	2,886	2,880	(21)			(21)		2,859			0	116	11/01/2023
36204U RQ 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		12,397	12,397	12,512	12,487	(90)			(90)		12,397			0	502	12/01/2023
36204Y MY 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		71		72	72	(0)			(0)		71			0	3	04/01/2024
362059 BU 0	GNMA 30YR.....		01/01/2009	SCHEDULED REDEMPTION.....		104	104	113	104	(0)			(0)		104			0	1	02/01/2009
36205D DD 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		561	561	563	563	(2)			(2)		561			0	10	03/01/2024
36205J U9 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		9,358	9,358	9,445	9,423	(65)			(65)		9,358			0	206	05/01/2024
362061 FQ 1	GNMA 30YR.....		02/01/2009	SCHEDULED REDEMPTION.....		487	487	528	488	(2)			(2)		487			0	6	04/01/2009
362063 Y5 2	GNMA 30YR.....		05/01/2009	SCHEDULED REDEMPTION.....		258	258	282	260	(2)			(2)		258			0	6	08/01/2009
36206Y RM 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,453	2,453	2,516	2,573	(119)			(119)		2,453			0	109	06/01/2026
362072 JH 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,489	3,489	3,748	3,528	(39)			(39)		3,489			0	256	06/01/2010
362075 UK 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		849	849	912	858	(9)			(9)		849			0	61	10/01/2010
36207A LG 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		479		491	501	(22)			(22)		479			0	23	07/01/2026
36207E 6J 8	GNMA 30YR.....		09/01/2009	SCHEDULED REDEMPTION.....		4,630	4,630	4,747	4,814	(184)			(184)		4,630			0	216	10/01/2027
36207M DT 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		364	364	373	379	(16)			(16)		364			0	17	04/01/2027
36207Q JY 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		228	228	234	238	(10)			(10)		228			0	10	03/01/2027
36207R GE 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		59		60	61	(3)			(3)		59			0	3	02/01/2027
36207T X3 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,740	4,740	4,861	4,948	(208)			(208)		4,740			0	67	03/01/2027
36207W 3V 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		391	391	401	407	(16)			(16)		391			0	18	02/01/2027
362089 Y2 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,112	1,112	1,195	1,143	(31)			(31)		1,112			0	82	02/01/2013
36208G L2 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,259	1,259	1,291	1,313	(54)			(54)		1,259			0	59	12/01/2027
36208J PN 6	GNMA 30YR.....		08/01/2009	SCHEDULED REDEMPTION.....		10,378	10,378	10,641	10,750	(372)			(372)		10,378			0	515	08/01/2027
36208M 3T 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		336	336	344	354	(18)			(18)		336			0	16	08/01/2027
362091 3W 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		153	153	164	158	(5)			(5)		153			0	11	07/01/2013
362093 GK 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		583	583	627	601	(18)			(18)		583			0	42	03/01/2013
362097 TM 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,033	1,033	1,110	1,067	(33)			(33)		1,033			0	75	06/01/2013
362098 HH 1	GNMA 30YR.....		08/01/2009	SCHEDULED REDEMPTION.....		443	443	476	458	(14)			(14)		443			0	30	04/01/2013
36209A 6R 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		358	358	363	372	(14)			(14)		358			0	17	07/01/2030
36209E BV 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,044	3,044	3,079	3,142	(97)			(97)		3,044			0	154	08/01/2030
36209E VR 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		47	47	49	49	(2)			(2)		47			0	2	10/01/2028
36209S TU 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		903	903	941	1,017	(114)			(114)		903			0	40	06/01/2028
36209U WT 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		105		106	109	(4)			(4)		105			0	5	08/01/2030
3620A1 X7 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		11,494	11,494	11,866		(373)			(373)		11,494			0	96	06/01/2039
3620A8 LU 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		9,415	9,415	9,720		(305)			(305)		9,415			0	78	08/01/2039
3620A9 SH 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		11,026	11,026	11,383		(357)			(357)		11,026			0	92	09/01/2039
3620AC 3Z 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		33,857	33,857	34,955		(1,098)			(1,098)		33,857			0	282	09/01/2039
3620AC 4G 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,307	4,307	4,447		(140)			(140)		4,307			0	36	09/01/2039
36210P UP 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		9		10	10	(0)			(0)		9			0		02/01/2029
36210X JR 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		888	888	896	908	(20)			(20)		888			0	25	11/01/2029

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20 Bond Interest/ Stock Dividends Received During Year	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		Maturity Date
36211S XZ 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,388	1,388	1,448	1,576		(188)		(188)		1,388			0	57	11/01/2029
36211Y YP 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		67,953	67,953	68,569	69,643		(1,690)		(1,690)		67,953			0	2,450	08/01/2030
36212J WR 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		489	489	495	501		(12)		(12)		489			0	24	08/01/2030
36212W NT 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,073	3,073	3,205	3,227		(154)		(154)		3,073			0	134	09/01/2031
36213D 3C 0	GNMA 30YR.....		12/01/2009	Various.....		187,222	181,256	183,946	187,581		(360)		(360)		187,222			0	4,029	02/01/2032
36213E AB 2	GNMA 30YR.....		03/30/2009	Various.....		169,739	159,435	163,969	169,832		(93)		(93)		169,739			0	3,416	05/01/2032
36213E FP 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		133,762	133,762	136,333	143,235		(9,473)		(9,473)		133,762			0	6,094	01/01/2032
36213E QC 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		31,325	31,325	32,661	32,795		(1,470)		(1,470)		31,325			0	1,170	12/01/2031
36213E SK 3	GNMA 30YR.....		12/01/2009	Various.....		390,028	376,856	382,450	391,423		(1,395)		(1,395)		390,028			0	8,051	01/01/2032
36213E YA 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,299	1,299	1,324	1,377		(78)		(78)		1,299			0	33	04/01/2032
36213E YS 9	GNMA 30YR.....		03/30/2009	Various.....		328,708	302,843	311,455	330,574		(1,866)		(1,866)		328,708			0	6,300	04/01/2032
36213F ZM 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		85,620	85,620	89,285	92,138		(6,518)		(6,518)		85,620			0	2,597	04/01/2032
36213G AL 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		15,346	15,346	15,646	16,191		(845)		(845)		15,346			0	680	02/01/2032
36213G VF 5	GNMA 30YR.....		08/01/2009	SCHEDULED REDEMPTION.....		10,127	10,127	10,322	10,771		(644)		(644)		10,127			0	470	12/01/2031
36213J V2 8	GNMA 30YR.....		03/30/2009	Various.....		490,538	461,007	474,117	490,797		(259)		(259)		490,538			0	9,880	04/01/2032
36213S EB 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		8,760	8,760	8,928	9,363		(603)		(603)		8,760			0	599	06/01/2031
36213T 6Y 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		32,246	32,246	32,866	34,035		(1,788)		(1,788)		32,246			0	1,479	10/01/2031
36213X QX 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		69,603	69,603	70,560	72,101		(2,498)		(2,498)		69,603			0	2,504	03/01/2032
36213X SB 1	GNMA 30YR.....		03/30/2009	Various.....		282,117	263,676	271,958	282,288		(171)		(171)		282,117			0	5,650	04/01/2032
36215R LQ 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,238	2,238	2,425	2,413		(175)		(175)		2,238			0	140	03/01/2016
36216S NT 5	GNMA 30YR.....		11/01/2009	SCHEDULED REDEMPTION.....		6,470	6,470	6,737	6,693		(222)		(222)		6,470			0	547	03/01/2015
36216X 3Q 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		309	309	311	311		(1)		(1)		309			0	6	02/01/2024
36217M ZM 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		355	355	346	347		7		7		355			0	17	01/01/2023
362194 A7 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,758	1,758	1,803	1,816		(58)		(58)		1,758			0	82	06/01/2023
36220C V6 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		5,333	5,333	5,921	6,392		(1,059)		(1,059)		5,333			0	327	05/01/2019
36220K 6H 1	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,795	4,795	5,324	5,453		(658)		(658)		4,795			0	300	08/01/2019
36223M 7D 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		433	433	443	441		(8)		(8)		433			0	20	05/01/2023
36223S GQ 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,914	2,914	2,847	2,863		51		51		2,914			0	90	02/01/2022
36223S S4 6	GNMA 30YR.....		03/01/2009	SCHEDULED REDEMPTION.....		3,509	3,509	3,429	3,434		75		75		3,509			0	64	03/01/2022
36223W PU 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		232	232	227	227		5		5		232			0	11	01/01/2023
36223X RY 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		890	890	869	874		16		16		890			0	36	01/01/2023
36223Y TX 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		816	816	835	832		(16)		(16)		816			0	28	05/01/2023
36224B LV 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		101	101	98	99		2		2		101			0	6	11/01/2022
36224C YH 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,155	1,155	1,166	1,164		(8)		(8)		1,155			0	61	09/01/2023
36224E TU 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		669	669	675	674		(5)		(5)		669			0	14	11/01/2023
36224F DV 9	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		180	180	176	177		4		4		180			0	8	01/01/2023
36224J F5 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,632	3,632	3,728	3,703		(70)		(70)		3,632			0	233	10/01/2022
36224J L7 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		5,560	5,433	5,465	5,465		95		95		5,560			0	263	01/01/2023
36224K X5 3	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,963	1,963	2,007	1,988		(25)		(25)		1,963			0	92	01/01/2023
36224N MP 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,222	1,222	1,211	1,213		8		8		1,222			0	55	03/01/2023
36224P 6G 8	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		493	493	482	484		9		9		493			0	23	01/01/2023
36224P SX 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		487	487	476	477		10		10		487			0	18	01/01/2023
36224R WB 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		152	152	149	149		3		3		152			0	7	02/01/2023
36224S BC 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		379	379	379	371		8		8		379			0	18	01/01/2023
36224S TX 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,888	1,888	1,845	1,858		30		30		1,888			0	88	02/01/2023
36224T VN 7	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		29	29	28	28		1		1		29			0	1	11/01/2022
36224U AX 5	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		791	791	773	776		15		15		791			0	25	12/01/2022
36224U FW 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,136	2,136	2,087	2,096		40		40		2,136			0	101	01/01/2023
36224U T6 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		213	213	218	217		(4)		(4)		213			0	10	11/01/2022
36224U VE 4	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		224	224	219	220		4		4		224			0	11	01/01/2023
36224V 6V 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		280	280	288	291		(11)		(11)		280			0	13	05/01/2023
36224V C8 6	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,768	3,768	3,867	3,846		(79)		(79)		3,768			0	178	05/01/2023
36224V DA 0	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		709	709	728	724		(15)		(15)		709			0	33	05/01/2023
36224W GP 2	GNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,041	1,041	1,032	1,033		8		8		1,041			0	45	04/01/2023

SCHEDULE D - PART 4

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

E14.3

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36224W GU 1	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		75	75	78	78		(3)		(3)		75			0	4	04/01/2023
36224W RM 7	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		5,945	5,945	6,080	6,059		(114)		(114)		5,945			0	277	05/01/2023
36224X 4A 6	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		3,094	3,094	3,067	3,072		22		22		3,094			0	139	04/01/2023
36224X L6 6	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		155	155	159	159		(3)		(3)		155			0	7	01/01/2023
36224X ZT 1	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		132	132	129	129		3		3		132			0	6	02/01/2023
36224X ZY 0	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		288	288	281	282		6		6		288			0	13	02/01/2023
36224Y 5G 0	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,168	1,168	1,142	1,148		20		20		1,168			0	52	01/01/2023
36224Y JN 0	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,378	1,378	1,346	1,351		27		27		1,378			0	68	01/01/2023
36224Y QD 4	GNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		31	31	32	32		(1)		(1)		31			0	1	03/01/2023
36203C 2A 9	GNMA 30YR 1994.....			12/01/2009	SCHEDULED REDEMPTION.....		10,712	10,712	10,808	10,787		(76)		(76)		10,712			0	427	02/01/2024
36203M BR 0	GNMA 30YR 1994.....			12/01/2009	SCHEDULED REDEMPTION.....		3,782	3,782	3,816	3,804		(23)		(23)		3,782			0	152	04/01/2024
362127 5B 4	GNMA 30YR GPM.....			06/01/2009	SCHEDULED REDEMPTION.....		1,703	1,703	1,640	1,696		7		7		1,703			0	56	09/01/2009
362127 A5 1	GNMA 30YR GPM.....			03/01/2009	SCHEDULED REDEMPTION.....		1,346	1,346	1,287	1,342		4		4		1,346			0	23	07/01/2009
362127 A8 5	GNMA 30YR GPM.....			05/01/2009	SCHEDULED REDEMPTION.....		925	925	887	922		3		3		925			0	23	06/01/2009
362127 G9 7	GNMA 30YR GPM.....			04/01/2009	SCHEDULED REDEMPTION.....		1,750	1,750	1,685	1,745		6		6		1,750			0	42	07/01/2009
362127 SJ 2	GNMA 30YR GPM.....			06/01/2009	SCHEDULED REDEMPTION.....		495	495	480	494		1		1		495			0	14	08/01/2009
362127 SK 9	GNMA 30YR GPM.....			05/01/2009	SCHEDULED REDEMPTION.....		1,511	1,511	1,443	1,507		4		4		1,511			0	35	07/01/2009
362127 TR 3	GNMA 30YR GPM.....			04/01/2009	SCHEDULED REDEMPTION.....		1,037	1,037	947	1,029		8		8		1,037			0	24	09/01/2009
362127 U9 1	GNMA 30YR GPM.....			06/01/2009	SCHEDULED REDEMPTION.....		2,904	2,904	2,797	2,897		8		8		2,904			0	79	08/01/2009
362127 WG 3	GNMA 30YR GPM.....			06/01/2009	SCHEDULED REDEMPTION.....		2,552	2,552	2,449	2,543		9		9		2,552			0	78	07/01/2009
362128 AG 5	GNMA 30YR GPM.....			08/01/2009	SCHEDULED REDEMPTION.....		1,656	1,656	1,605	1,651		5		5		1,656			0	56	09/01/2009
362128 SV 3	GNMA 30YR GPM.....			08/01/2009	SCHEDULED REDEMPTION.....		3,576	3,576	3,265	3,550		26		26		3,576			0	128	09/01/2009
362129 7J 1	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		95	95	96	96		(0)		(0)		95			0	8	04/01/2011
362131 BW 3	GNMA 30YR GPM.....			06/01/2009	SCHEDULED REDEMPTION.....		595	595	585	592		3		3		595			0	23	10/01/2010
362131 Q9 8	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		2,209	2,209	2,227	2,214		(5)		(5)		2,209			0	181	01/01/2011
362134 3G 1	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		3,839	3,839	3,839	3,839				0		3,839			0	326	03/01/2011
362136 A6 0	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		235	235	248	254		(19)		(19)		235			0	18	05/01/2013
362137 5D 9	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		4,789	4,789	3,768	4,176		613		613		4,789			0	315	08/01/2013
362138 ER 6	GNMA 30YR GPM.....			03/01/2009	SCHEDULED REDEMPTION.....		1,867	1,867	2,023	2,039		(173)		(173)		1,867			0	53	05/01/2013
36221A YT 5	GNMA 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		1,613	1,613	1,613	1,613				0		1,613			0	134	09/01/2013
36225B G7 7	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		7,474	7,474	7,730	8,224		(750)		(750)		7,474			0	325	12/01/2029
36225B LL 0	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		19,505	19,505	20,172	21,446		(1,941)		(1,941)		19,505			0	850	12/01/2030
36225B MV 7	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		46,680	46,680	48,678	53,095		(6,415)		(6,415)		46,680			0	2,459	08/01/2029
36225B NC 8	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		123,071	123,071	127,256	136,304		(13,233)		(13,233)		123,071			0	5,385	05/01/2031
36225B PM 4	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		129,318	129,318	132,567	139,812		(10,494)		(10,494)		129,318			0	5,559	09/01/2031
36225B TE 8	GNMA 30YR PLATINUM.....			12/01/2009	SCHEDULED REDEMPTION.....		113,809	113,809	118,663	118,664		(4,856)		(4,856)		113,809			0	5,066	05/01/2032
36202D 4Q 1	GNMA2 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,630,778	1,630,778	1,690,658	1,716,999		(86,221)		(86,221)		1,630,778			0	65,050	03/01/2034
36202E 3E 7	GNMA2 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,126,793	1,126,793	1,149,681	1,126,793		(22,888)		(22,888)		1,126,793			0	25,579	03/01/2039
36202E AL 3	GNMA2 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,580,262	1,580,262	1,641,003	1,651,681		(71,419)		(71,419)		1,580,262			0	61,410	09/01/2034
36202E KL 2	GNMA2 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		38,722	38,722	38,966	38,965		(244)		(244)		38,722			0	880	09/01/2036
36202F CN 4	GNMA2 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		3,712	3,712				(42)		(42)		3,712			0	14	11/01/2039
36202L AV 5	GNMA2 30YR GPM.....			12/01/2009	SCHEDULED REDEMPTION.....		618	618	617	618		1		1		618			0	50	12/01/2013
912810 EW 4	TREASURY BOND.....			02/06/2009	OUTSIDE MANAGED ACCT.....		284,801	225,000	263,338	259,658		(147)		(147)		259,511		25,290	25,290	6,603	02/15/2026
912810 FP 8	TREASURY BOND.....			12/02/2009	Various.....		199,230,225	167,203,700	214,972,759	126,688,606		(444,251)		(444,251)		214,475,850		(15,245,625)	(15,245,625)	6,053,440	02/15/2031
912810 FT 0	TREASURY BOND.....			05/21/2009	Various.....		54,781,269	47,550,000	53,293,924	53,283,088		(13,783)		(13,783)		53,269,305		1,511,964	1,511,964	1,053,789	02/15/2036
912810 PU 6	TREASURY BOND.....			04/06/2009	Various.....		25,642,999	21,138,000	31,618,126	31,609,023		(42,699)		(42,699)		31,566,323		(5,923,324)	(5,923,324)	315,352	05/15/2037
912810 PX 0	TREASURY BOND.....			04/06/2009	Various.....		19,446,692	16,457,000	21,087,651	819,275		(4,535)		(4,535)		21,082,992		(1,636,300)	(1,636,300)	176,246	05/15/2038
912810 QC 5	TREASURY BOND.....			12/11/2009	Various.....		86,399,172	82,356,000	85,410,133			(4,964)		(4,964)		85,405,169		994,003	994,003	802,696	08/15/2039
912810 QD 3	TREASURY BOND.....			12/17/2009	Various.....		12,157,732	12,369,000	12,542,305			(175)		(175)		12,542,130		(384,398)	(384,398)	42,859	11/15/2039
912828 HA 1	TREASURY NOTE.....			11/03/2009	Various.....		29,762,044	26,550,000	29,850,497	29,816,684		(221,692)		(221,692)		29,594,992		167,052	167,052	1,308,661	08/15/2017
912828 HL 7	TREASURY NOTE.....			06/23/2009	JP MORGAN SECURITIES INC.....		4,593,037	4,525,000	4,617,621	4,573,788		(23,389)		(23,389)		4,550,398		42,638	42,638	71,094	12/31/2009
912828 HZ 6	TREASURY NOTE.....			04/06/2009	CITIGROUP (Salomon/Smith Barney).....		76,013	70,000	68,485	68,550		34		34		68,583		7,429	7,429	1,072	05/15/2018
912828 JB 7	TREASURY NOTE.....			04/06/2009	DEUTSCHE BANK SECURITIES INC.....		68,865	64,000	64,855	64,765		(43)		(43)		64,722		4,143	4,143		
912828 JG 6	TREASURY NOTE.....			04/06/2009	CITIGROUP (Salomon/Smith Barney).....		8,584	8,000	8,135	8,126		(7)		(7)		8,119		465	465	184	07/31/2013
912828 JH 4	TREASURY NOTE.....			04/06/2009	CITIGROUP (Salomon/Smith Barney).....		6,560	6,000	6,270	6,264		(6)		(6)		6,258		302	302	154	08/15/2018

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
CUSIP Identification			Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	
912828	JK	7	TREASURY NOTE	04/06/2009	BARCLAYS CAPITAL INC.		12,729	12,000	12,075	12,071		(4)		(4)		12,067		663	663	226	08/31/2013	
912828	JP	6	TREASURY NOTE	03/24/2009	BARCLAYS CAPITAL INC.		3,211,914	3,180,000	3,187,852	3,177,361		(925)		(925)		3,186,563		25,351	25,351	19,106	10/31/2010	
912828	JR	2	TREASURY NOTE	06/10/2009	Various		1,535,487,501	1,354,040,000	1,543,015,424	1,498,261,048		(757,971)		(757,971)		1,541,840,014		(6,352,513)	(6,352,513)	9,031,415	11/15/2018	
912828	JS	0	TREASURY NOTE	02/02/2009	MORGAN STANLEY		2,359,187	2,340,000	2,358,289	2,357,757		(836)		(836)		2,356,921		2,267	2,267	5,223	11/30/2010	
912828	JT	8	TREASURY NOTE	12/30/2009	Various		86,321,388	86,009,000	85,940,055	85,943,436		(4,897)		(4,897)		85,938,539		382,850	382,850	1,236,816	11/30/2013	
912828	KF	6	TREASURY NOTE	07/09/2009	Various		2,789,044,005	2,789,492,000	2,784,135,829			1,240		1,240		2,784,137,069		4,906,937	4,906,937	1,890,010	02/28/2014	
912828	KT	6	TREASURY NOTE	09/10/2009	Various		392,158,780	400,000,000	403,139,209			(125,534)		(125,534)		403,013,675		(10,854,895)	(10,854,895)	2,081,370	03/31/2016	
912828	LJ	7	TREASURY NOTE	12/11/2009	Various		47,102,907	46,716,000	47,459,709			(3,267)		(3,267)		47,456,441		(353,534)	(353,534)	242,200	08/15/2019	
912828	LS	7	TREASURY NOTE	12/16/2009	Various		41,982,257	41,532,000	41,956,741			(3,564)		(3,564)		41,953,177		29,080	29,080	106,907	10/31/2014	
912828	LX	6	TREASURY NOTE	12/17/2009	Various		4,233,395	4,217,000	4,234,969			(320)		(320)		4,234,650		(1,255)	(1,255)	4,716	11/15/2012	
912828	LY	4	TREASURY NOTE	12/16/2009	Various		92,981,458	93,413,000	93,670,082			(879)		(879)		93,669,204		(687,745)	(687,745)	210,099	11/15/2019	
912828	LZ	1	TREASURY NOTE	12/16/2009	Various		10,808,424	10,905,000	10,850,086			148		148		10,850,234		(41,810)	(41,810)	12,182	11/30/2014	
912828	MA	5	TREASURY NOTE	12/17/2009	CITIGROUP (Salomon/Smith Barney)		983,473	1,000,000	983,910			23		23		983,933		(461)	(461)	1,360	11/30/2016	
912828	MB	3	TREASURY NOTE	12/17/2009	CITIGROUP (Salomon/Smith Barney)		3,147,284	3,161,000	3,141,254			53		53		3,141,308		5,976	5,976	293	12/15/2012	
880591	DS	8	TVA	07/29/2009	OUTSIDE MANAGED ACCT		1,379,976	1,300,000	1,385,137			(167)		(167)		1,384,970		(4,994)	(4,994)	7,922	12/15/2016	
0399999 Total - Bonds - U.S. Government							5,456,260,837	5,227,947,301	5,491,711,699	1,848,422,730	0	(1,966,770)	0	(1,966,770)	0	5,489,437,941	0	(33,177,104)	(33,177,104)	25,107,025	XXX	
Bonds - All Other Government																						
00388W	AA	9	ABU DHABI NATIONAL ENERGY CO	F 03/25/2009	BARCLAYS CAPITAL INC.		220,000	225,000	225,000	225,000				0		225,000		(5,000)	(5,000)	5,335	10/25/2012	
P8055K	VJ	1	ARGENTINA (REPUBLIC OF)	F 03/04/2009	JP MORGAN SECURITIES INC		11,633	50,000	36,585	37,335		227		227		37,562		(25,929)	(25,929)	1,517	10/03/2015	
105756	BM	1	BRAZIL FEDERATIVE REPUBLIC OF	F 02/26/2009	Various		2,832,105	2,895,000	2,942,533	2,938,787		(709)		(709)		2,938,077		(105,972)	(105,972)	107,645	01/17/2017	
135087	XS	8	CANADA (GOVERNMENT OF)	C 10/30/2009	CIBC WORLD MARKETS CORP.		552,660	500,000	558,360	21,919		(4,694)		(4,694)		553,616		(956)	(956)	11,048	06/01/2014	
135087	XX	7	CANADA (GOVERNMENT OF)	C 10/30/2009	CIBC WORLD MARKETS CORP.		1,514,336	1,390,000	1,505,861	1,381,546		(12,178)		(12,178)		1,484,098		30,237	30,237	57,666	06/01/2015	
G1980#	AA	9	CAYMAN ISLANDS (GOVERNMENT OF)	F 10/08/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	53,000	04/08/2018	
B0A07G	5K	6	CODELCO INC.	F 03/03/2009	BARCLAYS CAPITAL INC.		524,750	500,000	521,080	521,080		(873)		(873)		520,207		4,543	4,543	8,500	11/30/2012	
21987B	AH	1	CODELCO INC.	F 02/24/2009	Various		1,636,990	1,630,000	1,653,293	1,649,755		(475)		(475)		1,649,280		(12,290)	(12,290)	30,596	10/15/2013	
P3143N	AE	4	CODELCO INC.	F 02/24/2009	Various		1,167,559	1,160,000	1,194,906	1,190,235		(815)		(815)		1,189,419		(21,860)	(21,860)	22,019	10/15/2013	
195325	BH	7	COLOMBIA (REPUBLIC OF)	F 02/24/2009	CITIGROUP (Salomon/Smith Barney)		1,725,000	2,000,000	2,067,300	2,054,104		(1,099)		(1,099)		2,053,006		(328,006)	(328,006)	21,889	11/16/2015	
P01012	AD	8	EL SALVADOR (REPUBLIC OF)	F 02/13/2009	OPPENHEIMER & CO., INC.		598,850	590,000	554,600	555,082		1,585		1,585		556,667		42,183	42,183	28,418	07/25/2011	
P01012	AN	6	EL SALVADOR (REPUBLIC OF)	F 03/09/2009	UBS SECURITIES INC.		455,400	660,000	758,670	756,572		(281)		(281)		756,291		(300,891)	(300,891)	12,202	06/15/2035	
P01012	AE	6	EL SALVADOR REPUBLIC	F 02/25/2009	JP MORGAN SECURITIES INC.		773,685	1,042,000	1,129,528	1,126,521		(232)		(232)		1,126,289		(352,604)	(352,604)	33,908	04/10/2032	
105756	BH	2	FEDERAL REP OF BRAZIL A-BOND	F 02/23/2009	MERRILL LYNCH		4,906,870	4,535,000	4,983,965	4,896,180		(10,568)		(10,568)		4,885,613		21,257	21,257	222,719	01/15/2018	
368287	AD	0	GAZ CAPITAL (GAZPROM)	F 03/03/2009	MERRILL LYNCH		162,000	200,000	200,000	200,000				0		200,000		(38,000)	(38,000)	5,915	04/11/2013	
BRS3K7	Y3	3	GAZ CAPITAL SA	D 03/10/2009	TROIKA DIALOG (USA) INC.		280,533	567,860	269,171	267,047		3,118		3,118	5,687	275,851	(28,078)	32,760	4,682	9,959	11/02/2017	
455780	AX	4	INDONESIA (REPUBLIC OF)	F 03/04/2009	BARCLAYS CAPITAL INC.		327,000	545,000	536,280	536,463		20		20		536,483		(209,483)	(209,483)	20,260	02/17/2037	
Y20721	AF	6	INDONESIA (REPUBLIC OF)	F 03/04/2009	BARCLAYS CAPITAL INC.		1,001,000	1,300,000	1,236,625	1,239,123		1,012		1,012		1,240,135		(239,135)	(239,135)	44,688	03/09/2017	
Y20721	AL	3	INDONESIA REPUBLIC OF (GOVERNMENT	F 02/24/2009	MERRILL LYNCH		1,048,800	1,520,000	1,510,350	1,510,395		14		14		1,510,409		(461,609)	(461,609)	71,989	01/17/2038	
465137	8V	2	ISRAEL (STATE OF)	F 11/01/2009	MATURED		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	184,537	11/01/2009	
683234	YX	0	ONTARIO (PROVINCE OF)	C 10/30/2009	BANK OF MONTREAL		364,840	350,000	331,188	333,505		1,395		1,395		334,900		29,940	29,940	17,318	03/08/2017	
698299	AV	6	PANAMA (REPUBLIC OF)	F 03/11/2009	CITIGROUP (Salomon/Smith Barney)		1,403,413	1,505,000	1,580,250	1,575,550		(472)		(472)		1,575,078		(171,666)	(171,666)	67,615	01/29/2026	
715638	AL	6	PERU (THE REPUBLIC OF)	F 02/24/2009	BARCLAYS CAPITAL INC.		1,497,450	1,340,000	1,543,680	1,503,141		(7,469)		(7,469)		1,495,672		1,778	1,778	63,175	02/21/2012	
P7906#	AA	9	PORT AUTHORITY OF TRINIDAD AND TOB	F 09/23/2009	SCHEDULED REDEMPTION		1,662,500	1,662,500	1,662,500	1,662,500				0		1,662,500			0	92,103	03/23/2017	
74814Z	DR	1	QUEBEC (PROVINCE OF)	C 10/30/2009	BANK OF MONTREAL		313,809	300,000	286,179	287,786		928		928		288,714		25,095	25,095	12,446	12/01/2017	
P97475	AE	0	REP OF VENEZUELA	F 03/02/2009	CITIGROUP (Salomon/Smith Barney)		873,375	1,275,000	1,086,038	1,126,733		10,173		10,173		1,136,906		(263,531)	(263,531)	19,640	04/20/2011	
X74344	DM	5	RUSSIAN FEDERATION (THE)	F 02/26/2009	ING FINANCIAL MARKETS LLC		1,857,205															

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
312963 2E 0	FGOLD 15YR.....		03/30/2009	Various.....		540,821	541,759	540,658	540,739		82		82		540,821			0	8,763	01/01/2019
312963 J6 9	FGOLD 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		173,182	173,182	172,830	172,908		274		274		173,182			0	5,354	12/01/2018
312963 P5 4	FGOLD 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		33,088	33,088	33,021	33,028		60		60		33,088			0	1,029	12/01/2018
312964 LJ 6	FGOLD 15YR.....		03/30/2009	Various.....		626,487	627,491	626,217	626,447		40		40		626,487			0	10,251	02/01/2019
312964 P3 7	FGOLD 15YR.....		03/30/2009	Various.....		664,364	665,461	664,109	664,310		55		55		664,364			0	10,851	02/01/2019
312964 TZ 2	FGOLD 15YR.....		03/30/2009	Various.....		442,077	442,807	441,907	442,037		40		40		442,077			0	7,182	02/01/2019
312965 RD 0	FGOLD 15YR.....		03/30/2009	Various.....		301,011	301,719	301,106	300,984		27		27		301,011			0	4,933	04/01/2019
312966 GP 3	FGOLD 15YR.....		03/30/2009	Various.....		585,077	586,078	584,888	585,036		40		40		585,077			0	9,569	04/01/2019
312967 T2 8	FGOLD 15YR.....		03/30/2009	Various.....		510,497	511,359	510,321	510,416		81		81		510,497			0	8,260	06/01/2019
312967 TX 0	FGOLD 15YR.....		03/30/2009	Various.....		289,653	290,144	289,554	289,624		29		29		289,653			0	4,693	07/01/2019
312967 U4 2	FGOLD 15YR.....		03/30/2009	Various.....		692,953	693,955	692,546	692,870		83		83		692,953			0	11,050	06/01/2019
312967 WF 5	FGOLD 15YR.....		03/30/2009	Various.....		584,445	584,409	584,266	584,409		37		37		584,445			0	9,577	06/01/2019
312967 YK 2	FGOLD 15YR.....		03/30/2009	Various.....		150,877	151,123	150,816	150,860		18		18		150,877			0	2,444	06/01/2019
312968 A9 1	FGOLD 15YR.....		03/30/2009	Various.....		192,681	192,945	192,553	192,670		10		10		192,681			0	3,153	06/01/2019
312968 BA 7	FGOLD 15YR.....		03/30/2009	Various.....		451,219	451,975	451,057	451,181		38		38		451,219			0	7,351	06/01/2019
312968 KE 9	FGOLD 15YR.....		03/30/2009	Various.....		589,625	590,609	589,409	589,575		50		50		589,625			0	9,587	07/01/2019
312968 NT 3	FGOLD 15YR.....		03/30/2009	Various.....		461,762	462,517	461,578	461,734		28		28		461,762			0	7,565	07/01/2019
31336W CC 1	FGOLD 15YR GIANT.....		12/01/2009	SCHEDULED REDEMPTION.....		10,457	10,457	10,545	10,531		(74)		(74)		10,457			0	258	07/01/2020
31283G HU 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		352	352	349	350		2		2		352			0	16	06/01/2024
31287P 6S 7	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		106,398	106,398	110,279	121,430		(15,032)		(15,032)		106,398			0	3,948	03/01/2032
31288G BF 8	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		65,979	65,979	68,195	68,740		(2,761)		(2,761)		65,979			0	2,329	02/01/2033
3128FW DW 6	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,293	2,293	2,354	2,373		(79)		(79)		2,293			0	106	02/01/2028
3128FY 5N 1	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		54,331	54,331	55,778	56,747		(2,416)		(2,416)		54,331			0	2,376	04/01/2028
3128FY DD 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,024	2,024	2,077	2,131		(107)		(107)		2,024			0	95	04/01/2028
3128KQ AU 0	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		90,516	90,516	92,679	92,323		(1,808)		(1,808)		90,516			0	2,677	05/01/2037
3128KR WQ 3	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		852,333	852,333	899,078			(46,745)		(46,745)		852,333			0	10,985	10/01/2036
3128KX 3Z 2	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		567,348	567,348	588,979	587,803		(20,454)		(20,454)		567,348			0	12,542	10/01/2037
3128KX 4C 2	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		220,384	220,384	220,798	220,774		(389)		(389)		220,384			0	3,365	10/01/2037
312927 H7 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		187,501	187,501	192,071	191,887		(4,386)		(4,386)		187,501			0	3,975	08/01/2038
31292G 5P 7	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,687	1,687	1,663	1,648		38		38		1,687			0	82	07/01/2029
31292G HM 1	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,832	2,832	2,850	2,849		(17)		(17)		2,832			0	142	02/01/2023
31292G JM 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		709	709	703	704		5		5		709			0	29	11/01/2023
31292G K5 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		787	787	792	791		(5)		(5)		787			0	38	04/01/2024
31292G LM 6	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,980	3,980	4,006	4,005		(25)		(25)		3,980			0	185	06/01/2024
31292G TN 6	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		25,554	25,554	25,997	26,274		(720)		(720)		25,554			0	1,071	10/01/2027
31292G Y5 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		5,477	5,477	5,575	5,627		(150)		(150)		5,477			0	219	03/01/2029
31292H 4H 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,235,605	2,235,605	2,203,468	2,204,521		31,084		31,084		2,235,605			0	66,580	12/01/2033
31292H JR 6	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		10,718	10,718	11,109	11,280		(562)		(562)		10,718			0	414	05/01/2031
31292H K9 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		9,519	9,519	9,867	9,999		(480)		(480)		9,519			0	381	09/01/2031
31292H W4 2	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,289,582	4,289,582	4,273,654	4,273,654		15,927		15,927		4,289,582			0	127,615	05/01/2033
31292H WJ 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		50,052	50,052	51,734	52,152		(2,100)		(2,100)		50,052			0	1,839	04/01/2033
31293J VY 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		320	320	326	332		(11)		(11)		320			0	14	02/01/2029
31293V MY 5	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,061	3,061	3,019	2,991		69		69		3,061			0	143	08/01/2029
31296J LL 8	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,861	4,861	5,025	4,983		(122)		(122)		4,861			0	185	06/01/2033
31296M 2N 8	FGOLD 30YR.....		03/30/2009	Various.....		3,592,909	3,426,085	3,541,179	3,597,699		(4,789)		(4,789)		3,592,909			0	67,258	09/01/2033
31296T KL 7	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		8,827	8,827	9,123	9,277		(450)		(450)		8,827			0	388	02/01/2034
31297A 5J 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		12,927	12,927	12,372	12,375		552		552		12,927			0	353	06/01/2034
31297B AK 8	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		78,867	78,867	75,478	75,964		2,904		2,904		78,867			0	1,929	06/01/2034
31298F 2A 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		30,818	30,818	30,710	30,488		330		330		30,818			0	470	01/01/2031
31298F JL 7	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,255	1,255	1,251	1,245		10		10		1,255			0	54	01/01/2031
31298F VN 9	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		81	81	80	80		1		1		81			0	3	01/01/2031
31335G C4 5	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,027	1,027	1,019	1,020		7		7		1,027			0	46	01/01/2024
31335G HK 4	FGOLD 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		3,429	3,429	3,451	3,451		(21)		(21)		3,429			0	153	09/01/2024

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20 Bond Interest/ Stock Dividends Received During Year	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		Maturity Date
31356A SB 9	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		355	355	352	352		2		2		355			0	15	02/01/2024
31356C JH 2	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,753	1,753	1,765	1,763		(10)		(10)		1,753			0	77	03/01/2024
31356D CV 6	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		751	751	745	746		5		5		751			0	12	04/01/2024
31356E AA 2	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,345	1,345	1,354	1,353		(8)		(8)		1,345			0	59	04/01/2024
31356E AE 4	FGOLD 30YR			06/01/2009	SCHEDULED REDEMPTION		32	32	32	32		(0)		(0)		32			0	1	04/01/2024
31356E X5 8	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,020	1,020	1,027	1,026		(5)		(5)		1,020			0	45	05/01/2024
31356F EA 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		2,410	2,410	2,426	2,425		(15)		(15)		2,410			0	128	05/01/2024
31356F MC 2	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		2,439	2,439	2,455	2,453		(14)		(14)		2,439			0	129	05/01/2024
31356F N7 2	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,167	1,167	1,175	1,174		(7)		(7)		1,167			0	51	05/01/2024
31356F RL 7	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		20,142	20,142	20,270	20,258		(116)		(116)		20,142			0	904	05/01/2024
31356G DV 8	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,025	1,025	1,031	1,032		(7)		(7)		1,025			0	54	06/01/2024
31356G JE 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		7,518	7,518	7,566	7,565		(48)		(48)		7,518			0	315	06/01/2024
31356G JF 7	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,079	1,079	1,086	1,085		(6)		(6)		1,079			0	47	06/01/2024
31356G NE 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		811	811	816	816		(5)		(5)		811			0	35	06/01/2024
31356G PC 7	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		4,108	4,108	4,217	4,290		(183)		(183)		4,108			0	194	06/01/2024
31356H JA 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		44	44	44	44		0		0		44			0	2	07/01/2024
31356H XH 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		3,475	3,475	3,498	3,495		(20)		(20)		3,475			0	152	07/01/2024
31356J BA 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		20,149	20,149	19,998	20,036		113		113		20,149			0	661	07/01/2024
31356J V7 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		364	364	361	362		2		2		364			0	15	07/01/2024
31356L AF 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		94	94	93	93		1		1		94			0	4	10/01/2024
31356L N9 5	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,416	1,416	1,425	1,424		(8)		(8)		1,416			0	63	11/01/2024
31356L Z5 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		297	297	299	299		(2)		(2)		297			0	12	11/01/2024
313985 PU 1	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,101	1,101	1,092	1,093		8		8		1,101			0	45	12/01/2023
313986 QX 2	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		415	415	412	413		3		3		415			0	17	12/01/2023
313986 Z7 9	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		3,457	3,457	3,431	3,434		24		24		3,457			0	164	01/01/2024
313987 F7 9	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		2,477	2,477	2,459	2,458		19		19		2,477			0	101	12/01/2023
313987 GK 9	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		3,865	3,865	3,836	3,839		26		26		3,865			0	155	12/01/2023
313987 LK 3	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		784	784	779	779		5		5		784			0	31	01/01/2024
313987 UQ 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		350	350	347	348		2		2		350			0	14	12/01/2023
313987 VU 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,739	1,739	1,726	1,727		12		12		1,739			0	69	01/01/2024
313988 N2 9	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		4,800	4,800	4,764	4,766		34		34		4,800			0	224	01/01/2024
313988 NW 3	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		157	157	156	156		1		1		157			0	5	01/01/2024
313988 QY 6	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		2,370	2,370	2,352	2,354		16		16		2,370			0	100	01/01/2024
313988 RD 1	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		5,787	5,787	5,744	5,746		41		41		5,787			0	234	01/01/2024
313988 VC 8	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,542	1,542	1,531	1,532		11		11		1,542			0	61	01/01/2024
313989 4A 0	FGOLD 30YR			12/01/2009	SCHEDULED REDEMPTION		1,303	1,303	1,293	1,294		9		9		1,303			0	72	02/01/2024
3128KW BV 4	FGOLD 30YR ALT-A			10/01/2009	Various		3,185,499	3,021,181	3,138,251	3,126,681		(33,192)		(33,192)		3,093,490		92,010	92,010	161,416	09/01/2037
3128KX AN 8	FGOLD 30YR ALT-A			12/01/2009	SCHEDULED REDEMPTION		94,378	94,378	98,035	97,539		(3,162)		(3,162)		2,635			0	2,635	10/01/2037
3128L0 YL 0	FGOLD 30YR ALT-A			12/01/2009	SCHEDULED REDEMPTION		221,096	221,096	229,664	229,102		(8,006)		(8,006)		221,096			0	6,782	11/01/2037
3128L4 7D 0	FGOLD 30YR ALT-A			10/01/2009	Various		6,856,952	6,535,592	6,788,846	6,759,136		(74,104)		(74,104)		6,685,032		171,921	171,921	322,858	01/01/2038
3128L4 G6 5	FGOLD 30YR ALT-A			12/01/2009	SCHEDULED REDEMPTION		529,623	529,623	550,146	547,920		(18,297)		(18,297)		27,230			0	27,230	01/01/2038
31283H QX 6	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		109,684	109,684	113,369	114,469		(4,785)		(4,785)		109,684			0	4,059	03/01/2032
31283H X8 3	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		1,587,613	1,587,613	1,651,117	1,691,988		(104,375)		(104,375)		1,587,613			0	57,486	08/01/2033
31283H Y5 8	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		148,258	148,258	156,134	157,150		(8,892)		(8,892)		148,258			0	6,687	12/01/2033
3128M5 KT 6	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		326,090	326,090	331,185	331,174		(5,084)		(5,084)		326,090			0	6,831	12/01/2037
3128M5 LF 5	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		139,562	139,562	142,789	142,715		(3,153)		(3,153)		139,562			0	3,581	12/01/2037
3128M6 F5 2	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		34,652	34,652	33,745	33,768		884		884		34,652			0	666	07/01/2038
3128M6 ZY 7	FGOLD 30YR GIANT			05/07/2009	Various		1,205,042	1,143,442	1,174,886	1,174,324		(4,409)		(4,409)		1,169,915		35,126	35,126	30,103	11/01/2038
3128M7 BX 3	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		240,375	240,375	253,108			(12,732)		(12,732)		240,375			0	3,272	12/01/2038
3128MJ CF 5	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		141,997	141,997	145,391	145,523		(3,526)		(3,526)		141,997			0	3,277	07/01/2035
3128MJ EJ 5	FGOLD 30YR GIANT			12/01/2009	SCHEDULED REDEMPTION		77,954	77,954	79,756	79,723		(1,770)		(1,770)		77,954			0	1,754	06/01/2036
3128S4 BJ 5	FHLMC 12M LIBOR ARM			12/01/2009	SCHEDULED REDEMPTION		26,021	26,021	25,967	25,980		41		41		26,021			0	565	03/01/2036
31347D AY 4	FHLMC 15YR MIXED			12/01/2009	SCHEDULED REDEMPTION		4,794	4,794	4,611	4,638		156		156		4,794			0	299	09/01/2020
313401 GH 8	FHLMC 30YR			02/01/2009	SCHEDULED REDEMPTION		15	15	15	15		0		0		15			0	0	05/01/2009
313401 GP 0	FHLMC 30YR			03/01/2009	SCHEDULED REDEMPTION		117	117	116	117		0		0		117			0	3	07/01/2009

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20 Bond Interest/ Stock Dividends Received During Year	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		Maturity Date
313401 GR 6	FHLMC 30YR.....		09/01/2009	Various.....		658	658	652	658	.....	.....0	.....	.....0	.....	.....658	.....	.....	.....0	35	09/01/2009
313401 GS 4	FHLMC 30YR.....		07/01/2009	SCHEDULED REDEMPTION.....		75	75	74	75	.....	.....0	.....	.....0	.....	.....75	.....	.....	.....0	3	09/01/2009
313401 GZ 8	FHLMC 30YR.....		08/01/2009	SCHEDULED REDEMPTION.....		316	316	312	315	.....	.....0	.....	.....0	.....	.....316	.....	.....	.....0	12	11/01/2009
31343H X9 9	FHLMC 30YR.....		05/01/2009	SCHEDULED REDEMPTION.....		2,000	2,000	1,975	1,997	.....	.....4	.....	.....4	.....	.....2,000	.....	.....	.....0	67	08/01/2010
3128NH 2N 2	FHLMC 5/1 1YR LIBOR ARM.....		11/13/2009	Various.....		4,983,713	4,742,999	4,757,821	4,753,038	.....	.....(1,884)	.....	.....(1,884)	.....	.....4,751,153	.....	.....232,559	232,559	280,690	06/01/2037
31349U AE 8	FHLMC 7/1 HYBRID ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		1,340,127	1,340,127	1,329,867	1,333,258	.....	.....6,869	.....	.....6,869	.....	.....1,340,127	.....	.....	.....0	47,168	06/01/2036
312904 2V 6	FHLMC 1037.....		12/01/2009	SCHEDULED REDEMPTION.....		19,418	19,418	18,793	19,418	.....	.....0	.....	.....0	.....	.....19,418	.....	.....	.....0	1,036	02/01/2021
312905 3M 2	FHLMC 1096.....		12/01/2009	Various.....		87	87	2,757	232	.....	.....(142)	.....	.....(142)	.....	.....87	.....	.....	.....0	568	06/01/2021
31340Y CX 5	FHLMC 11.....		12/15/2009	SCHEDULED REDEMPTION.....		13,651	13,651	12,794	13,385	.....	.....267	.....	.....267	.....	.....13,651	.....	.....	.....0	750	06/15/2019
312903 NH 6	FHLMC 121.....		11/15/2009	SCHEDULED REDEMPTION.....		98	98	467	.....	.....	.....98	.....	.....98	.....	.....98	.....	.....	.....0	388	02/13/2021
312909 D5 0	FHLMC 1256.....		12/01/2009	SCHEDULED REDEMPTION.....		8,492	8,492	6,199	6,207	.....	.....2,285	.....	.....2,285	.....	.....8,492	.....	.....	.....0	.....	04/01/2022
312903 QQ 3	FHLMC 129.....		12/15/2009	Various.....		33	33	250	.....	.....	.....33	.....	.....33	.....	.....33	.....	.....	.....0	59	02/13/2021
312910 ZD 7	FHLMC 1306.....		12/01/2009	SCHEDULED REDEMPTION.....		75	75	2,115	167	.....	.....(92)	.....	.....(92)	.....	.....75	.....	.....	.....0	441	06/01/2022
3133TB BH 2	FHLMC 1988.....		12/01/2009	SCHEDULED REDEMPTION.....		162,693	162,693	165,824	167,672	.....	.....(4,979)	.....	.....(4,979)	.....	.....162,693	.....	.....	.....0	6,552	09/01/2027
3133TD HP 4	FHLMC 2044.....		12/01/2009	SCHEDULED REDEMPTION.....		765,342	765,342	740,469	751,387	.....	.....13,955	.....	.....13,955	.....	.....765,342	.....	.....	.....0	31,353	04/01/2028
3133TH A5 6	FHLMC 2104.....		03/30/2009	Various.....		18,173,744	17,814,823	18,257,410	18,194,993	.....	.....(21,249)	.....	.....(21,249)	.....	.....18,173,744	.....	.....	.....0	346,062	12/01/2028
3133TK 5D 8	FHLMC 2131.....		05/01/2009	SCHEDULED REDEMPTION.....		3,392,961	3,392,961	3,329,343	3,390,042	.....	.....2,920	.....	.....2,920	.....	.....3,392,961	.....	.....	.....0	53,430	02/01/2014
3133TP QW 2	FHLMC 2252.....		12/01/2009	SCHEDULED REDEMPTION.....		62,443	62,443	64,551	65,228	.....	.....(2,785)	.....	.....(2,785)	.....	.....62,443	.....	.....	.....0	2,632	09/01/2030
3133TP NT 2	FHLMC 2253.....		12/01/2009	SCHEDULED REDEMPTION.....		171,386	171,386	177,973	178,188	.....	.....(6,803)	.....	.....(6,803)	.....	.....171,386	.....	.....	.....0	8,163	09/01/2030
31339W NG 7	FHLMC 2439.....		08/01/2009	SCHEDULED REDEMPTION.....		4,430,460	4,430,460	4,379,193	4,421,750	.....	.....8,710	.....	.....8,710	.....	.....4,430,460	.....	.....	.....0	105,960	09/01/2030
31392U M7 6	FHLMC 2503.....		12/01/2009	SCHEDULED REDEMPTION.....		1,836,598	1,836,598	1,882,800	1,853,839	.....	.....(17,241)	.....	.....(17,241)	.....	.....1,836,598	.....	.....	.....0	53,826	04/01/2031
31392X C3 0	FHLMC 2513 IS.....		06/30/2009	Various.....		.....	.....	.....	.....	.....	.....	.....39,628	(39,628)	.....	.....	.....	.....	.....0	.....	01/01/2032
31392X 7J 1	FHLMC 2517W.....		12/01/2009	SCHEDULED REDEMPTION.....		97,419	97,419	98,625	97,940	.....	.....(521)	.....	.....(521)	.....	.....97,419	.....	.....	.....0	2,365	09/01/2032
31394J MW 3	FHLMC 2680.....		12/15/2009	SCHEDULED REDEMPTION.....		787,001	787,001	788,476	787,647	.....	.....(646)	.....	.....(646)	.....	.....787,001	.....	.....	.....0	4,663	10/15/2022
31395U QC 8	FHLMC 2982.....		12/01/2009	SCHEDULED REDEMPTION.....		646,984	646,984	652,240	651,514	.....	.....(4,530)	.....	.....(4,530)	.....	.....646,984	.....	.....	.....0	19,906	05/01/2035
31396G U8 2	FHLMC 3099.....		04/02/2009	RBS GREENWICH CAPITAL MARKETS.....		50,594,725	48,766,000	44,956,156	45,650,961	.....	.....55,785	.....	.....55,785	.....	.....45,706,746	.....	.....4,887,979	4,887,979	853,405	06/01/2034
31340Y AV 1	FHLMC 4.....		12/15/2009	SCHEDULED REDEMPTION.....		21,672	21,672	18,647	21,672	.....	.....0	.....	.....0	.....	.....21,672	.....	.....	.....0	1,202	04/15/2019
31340Y S4 2	FHLMC 81.....		12/15/2009	SCHEDULED REDEMPTION.....		62,704	62,704	64,899	64,281	.....	.....(1,577)	.....	.....(1,577)	.....	.....62,704	.....	.....	.....0	4,179	10/16/2020
31407G CY 2	FN 5/1 1Y CMT ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		4,094	4,094	4,116	4,108	.....	.....(14)	.....	.....(14)	.....	.....4,094	.....	.....	.....0	77	05/01/2035
31362P VJ 7	FN 5/12 11TH COFI ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		1,958	1,958	1,917	1,940	.....	.....18	.....	.....18	.....	.....1,958	.....	.....	.....0	45	09/01/2018
31362J UN 3	FN 6/12 11TH COFI ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		10,888	10,888	10,605	10,672	.....	.....215	.....	.....215	.....	.....10,888	.....	.....	.....0	301	06/01/2028
31403C TJ 4	FN 7/1 1Y CMT ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		1,066,212	1,066,212	1,052,177	1,055,589	.....	.....10,624	.....	.....10,624	.....	.....1,066,212	.....	.....	.....0	34,198	12/01/2035
31406X XD 9	FN 7/1 1Y CMT ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		2,087,467	2,087,467	2,106,384	2,101,237	.....	.....(13,771)	.....	.....(13,771)	.....	.....2,087,467	.....	.....	.....0	66,199	05/01/2035
31407B YA 1	FN 7/1 1Y CMT ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		3,237	3,237	3,271	3,260	.....	.....(22)	.....	.....(22)	.....	.....3,237	.....	.....	.....0	53	07/01/2035
31405C NR 6	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		5,861	5,861	5,893	5,888	.....	.....(27)	.....	.....(27)	.....	.....5,861	.....	.....	.....0	103	06/01/2034
31406M 3F 1	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		6,996	6,996	7,030	7,019	.....	.....(24)	.....	.....(24)	.....	.....6,996	.....	.....	.....0	147	03/01/2035
31406N JF 2	FN 7/1 1Y LIBOR ARM.....		12/01/2009	Various.....		4,146,694	4,137,226	4,153,710	4,149,423	.....	.....(2,729)	.....	.....(2,729)	.....	.....4,146,694	.....	.....	.....0	71,608	04/01/2035
31406W D8 4	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		1,112,397	1,112,397	1,119,524	1,117,427	.....	.....(5,030)	.....	.....(5,030)	.....	.....1,112,397	.....	.....	.....0	38,006	06/01/2035
31407Y ZA 0	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		16,611	16,611	16,348	16,408	.....	.....203	.....	.....203	.....	.....16,611	.....	.....	.....0	312	09/01/2035
31408D DH 4	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		6,675	6,675	6,625	6,637	.....	.....38	.....	.....38	.....	.....6,675	.....	.....	.....0	127	11/01/2035
31409A NJ 4	FN 7/1 1Y LIBOR ARM.....		12/01/2009	SCHEDULED REDEMPTION.....		1,592,848	1,592,848	1,595,088	1,594,440	.....	.....(1,593)	.....	.....(1,593)	.....	.....1,592,848	.....	.....	.....0	57,948	02/01/2036
31371H S5 8	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		66,118	66,118	64,041	64,308	.....	.....1,810	.....	.....1,810	.....	.....66,118	.....	.....	.....0	2,691	08/01/2014
31371K WE 7	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		379,727	379,727	381,284	381,072	.....	.....(1,345)	.....	.....(1,345)	.....	.....379,727	.....	.....	.....0	11,521	12/01/2017
31371Y RS 2	FNMA 15YR.....		01/01/2009	MATURED.....		289	289	289	289	.....	.....0	.....	.....0	.....	.....289	.....	.....	.....0	2	01/01/2009
31372B TD 2	FNMA 15YR.....		02/01/2009	SCHEDULED REDEMPTION.....		242	242	241	242	.....	.....0	.....	.....0	.....	.....242	.....	.....	.....0	2	03/01/2009
31372E SK 1	FNMA 15YR.....		04/01/2009	Various.....		132	132	132	132	.....	.....0	.....	.....0	.....	.....132	.....	.....	.....0	2	04/01/2009
31372E SP 0	FNMA 15YR.....		05/01/2009	Various.....		137	137	137	137	.....	.....0	.....	.....0	.....	.....137	.....	.....	.....0	2	05/01/2009
31372J CW 1	FNMA 15YR.....		01/01/2009	SCHEDULED REDEMPTION.....		177	177	177	177	.....	.....0	.....	.....0	.....	.....177	.....	.....	.....0	1	03/01/2009
31372J RU 9	FNMA 15YR.....		02/01/2009	Various.....		11	11	10	11	.....	.....0	.....	.....0	.....	.....11	.....	.....	.....0	0	02/01/2009
31372K WD 8	FNMA 15YR.....		01/01/2009	SCHEDULED REDEMPTION.....		24	24	24	24	.....	.....0	.....	.....0	.....	.....24	.....	.....	.....0	0	03/01/2009
31372N 7J 7	FNMA 15YR.....		01/01/2009	SCHEDULED REDEMPTION.....		572	572	570	572	.....	.....0	.....	.....0	.....	.....572	.....	.....	.....0	3	04/01/2009
31372Q BE 6	FNMA 15YR.....		04/01/2009	SCHEDULED REDEMPTION.....		1,510	1,510	1,505	1,510	.....	.....0	.....	.....0	.....	.....1,510	.....	.....	.....0	21	05/01/2009
31372R 3Z 6	FNMA 15YR.....		05/01/2009	SCHEDULED REDEMPTION.....		896	896	894	896	.....	.....0	.....	.....0	.....	.....896	.....	.....	.....0	12	06/01/2009
31372W CN 2	FNMA 15YR.....		05/01/2009	Various.....		916	916	913	916	.....	.....0	.....	.....0	.....	.....916	.....	.....	.....0	12	05/01/2009

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31372W E2 6	FNMA 15YR.....		05/01/2009	Various.....		1,125	1,125	1,122	1,125		0		0		1,125			0	18	05/01/2009
31372W HF 4	FNMA 15YR.....		04/01/2009	SCHEDULED REDEMPTION.....		4,029	4,029	4,017	4,029		0		0		4,029			0	51	05/01/2009
31372X B4 3	FNMA 15YR.....		02/01/2009	SCHEDULED REDEMPTION.....		271	271	270	271		0		0		271			0	2	06/01/2009
31373K L2 3	FNMA 15YR.....		05/01/2009	SCHEDULED REDEMPTION.....		91	91	91	91				0		91			0	1	07/01/2009
31383B MS 3	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		174,312	174,312	172,133	172,887		1,425		1,425		174,312			0	9,032	08/01/2014
31383K HJ 9	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		20,112	20,112	19,861	19,926		186		186		20,112			0	815	08/01/2014
31383N W3 1	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		39,168	39,168	37,938	38,032		1,136		1,136		39,168			0	1,794	08/01/2014
31383S 5R 7	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		81,463	81,463	78,904	79,563		1,899		1,899		81,463			0	3,196	07/01/2014
31383S K4 1	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		25,598	25,598	25,278	25,363		234		234		25,598			0	878	08/01/2014
31383S X6 2	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		76,387	76,387	76,447	76,439		(52)		(52)		76,387			0	3,656	10/01/2014
31384T JG 3	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		87,601	87,601	87,669	87,675		(74)		(74)		87,601			0	1,818	03/01/2015
31384V AF 9	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		7,329	7,329	7,335	7,337		(8)		(8)		7,329			0	344	05/01/2015
31384V RW 4	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		49,546	49,546	49,584	49,586		(40)		(40)		49,546			0	2,296	03/01/2015
31387E FC 6	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		16,792	16,792	17,178	17,299		(506)		(506)		16,792			0	727	06/01/2016
31387S MC 7	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		49,201	49,201	50,332	50,428		(1,227)		(1,227)		49,201			0	2,141	06/01/2016
31391Y 6A 0	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		184,700	184,700	191,598	190,921		(6,221)		(6,221)		184,700			0	6,232	03/01/2018
31400A AL 2	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		688,629	688,629	714,345	713,435		(24,806)		(24,806)		688,629			0	23,643	03/01/2018
31400S Z9 3	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,557,914	1,557,914	1,624,612	1,625,813		(67,899)		(67,899)		1,557,914			0	53,876	04/01/2018
31402U TY 8	FNMA 15YR.....		03/30/2009	Various.....		1,956,568	1,956,329	1,958,328	1,956,866		(298)		(298)		1,956,568			0	31,764	09/01/2018
31403A 5R 2	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		472,367	472,367	490,007	488,462		(16,095)		(16,095)		472,367			0	16,759	10/01/2018
31403B 3Z 4	FNMA 15YR.....		03/30/2009	Various.....		891,397	888,580	892,224	891,527		(130)		(130)		891,397			0	14,473	09/01/2018
31406B Q5 2	FNMA 15YR.....		12/01/2009	SCHEDULED REDEMPTION.....		28,389	28,389	28,451	28,389		(51)		(51)		28,389			0	641	01/01/2020
31381H TP 1	FNMA 20YR.....		12/01/2009	SCHEDULED REDEMPTION.....		27,572	27,572	27,912	27,840		(268)		(268)		27,572			0	896	07/01/2023
31361S US 3	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		141	141	137	138		3		3		141			0	6	02/01/2024
31361S UT 1	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		23,912	23,912	23,299	23,390		522		522		23,912			0	878	03/01/2024
31371C ZU 6	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,797	4,797	4,674	4,691		107		107		4,797			0	209	03/01/2024
31371G WG 1	FNMA 30YR.....		05/01/2009	Various.....		29,614	28,067	28,751	28,810		(10)		(10)		28,800		814	814	750	04/01/2028
31371J 7F 5	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		56,664	56,664	57,576	59,200		(2,536)		(2,536)		56,664			0	2,349	08/01/2031
31371K 6D 8	FNMA 30YR.....		05/01/2009	Various.....		1,386,574	1,317,628	1,377,950	1,428,810		(5,486)		(5,486)		1,423,324		(36,751)	(36,751)	34,748	06/01/2033
31371K 7G 0	FNMA 30YR.....		05/01/2009	Various.....		1,128,091	1,072,514	1,097,316	1,118,730		(2,693)		(2,693)		1,116,037		12,053	12,053	28,104	07/01/2033
31371K AG 6	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		26,292	26,292	26,510	26,894		(602)		(602)		26,292			0	1,254	07/01/2031
31371K EX 5	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		384,357	384,357	388,832	395,435		(11,078)		(11,078)		384,357			0	15,145	11/01/2031
31371L CD 9	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		89,933	89,933	92,603			(2,670)		(2,670)		89,933			0	1,643	09/01/2033
31371L DH 9	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,376,167	1,376,167	1,385,413	1,387,528		(11,361)		(11,361)		1,376,167			0	45,619	10/01/2033
31371L EW 5	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,180,965	1,180,965	1,159,191	1,158,173		22,792		22,792		1,180,965			0	37,033	10/01/2033
31371L SA 8	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		4,651,339	4,651,339	4,749,090	4,754,503		(103,164)		(103,164)		4,651,339			0	147,444	08/01/2034
31371M DT 1	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		138,338	138,338	139,440	139,405		(1,067)		(1,067)		138,338			0	2,841	08/01/2035
31371M DV 6	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		53,335	53,335	55,118	55,556		(2,221)		(2,221)		53,335			0	1,616	07/01/2035
31372A ZW 5	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		794	794	774	775		19		19		794			0	34	03/01/2024
31372E UA 0	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		1,458	1,458	1,421	1,417		41		41		1,458			0	65	03/01/2024
31372L V3 9	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		78	78	76	77		2		2		78			0	3	03/01/2023
31382S GP 0	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		234,513	234,513	242,904	268,406		(33,892)		(33,892)		234,513			0	8,956	04/01/2029
31383M QB 2	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		47,466	47,466	48,022	48,400		(934)		(934)		47,466			0	2,499	12/01/2028
31385H Y6 3	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		48,432	48,432	49,571	52,665		(4,233)		(4,233)		48,432			0	1,929	12/01/2031
31385J DJ 4	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		71,915	71,915	73,791	77,480		(5,566)		(5,566)		71,915			0	3,240	05/01/2032
31385J EK 0	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		161,633	161,633	167,340	178,103		(16,470)		(16,470)		161,633			0	6,551	05/01/2032
31385N 7F 0	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		661	661	675	716		(55)		(55)		661			0	32	10/01/2030
31385W 2D 0	FNMA 30YR.....		05/01/2009	Various.....		1,832,247	1,745,019	1,787,008	1,821,536		(7,808)		(7,808)		1,813,729		18,518	18,518	45,131	03/01/2033
31385W 2S 7	FNMA 30YR.....		05/01/2009	Various.....		2,686,925	2,558,406	2,619,968	2,669,458		(10,839)		(10,839)		2,658,620		28,305	28,305	66,256	03/01/2033
31385X D2 0	FNMA 30YR.....		05/01/2009	Various.....		2,706,629	2,639,872	2,577,843	2,694,844		(11,992)		(11,992)		2,682,852		23,776	23,776	66,591	05/01/2033
31385X EC 7	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		2,324,326	2,324,326	2,324,326	2,324,326		0		0		2,324,326			0	77,549	06/01/2033
31385X HR 1	FNMA 30YR.....		05/01/2009	Various.....		2,504,866	2,385,242	2,442,679	2,487,375		(10,119)		(10,119)		2,477,256		27,611	27,611	61,754	07/01/2033
31386E C4 8	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		112,228	112,228	115,454	118,974		(6,746)		(6,746)		112,228			0	7,029	04/01/2031
31386M ZB 9	FNMA 30YR.....		12/01/2009	SCHEDULED REDEMPTION.....		21,074	21,074	21,448	21,858		(784)		(784)		21,074			0	815	10/01/2030

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31387N WC 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	38,057	38,057	38,420	38,951	.....	(894)	.....	(894)	.....	38,057	.....	.....	.....0	2,486	06/01/2031
31388M NB 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	3,744	3,744	3,810	3,958	.....	(215)	.....	(215)	.....	3,744	.....	.....	.....0	149	09/01/2031
31388P CM 1	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	5,574	5,574	5,716	6,350	.....	(777)	.....	(777)	.....	5,574	.....	.....	.....0	235	10/01/2031
31388Q T6 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	26,925	26,925	27,402	27,898	.....	(974)	.....	(974)	.....	26,925	.....	.....	.....0	884	10/01/2031
31388W QJ 8	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	46,812	46,812	47,913	50,655	.....	(3,844)	.....	(3,844)	.....	46,812	.....	.....	.....0	1,713	11/01/2031
31389A 6A 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	245,424	245,424	247,572	250,478	.....	(5,054)	.....	(5,054)	.....	245,424	.....	.....	.....0	12,716	12/01/2031
31389C HA 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	111,296	111,296	111,696	112,044	.....	(748)	.....	(748)	.....	111,296	.....	.....	.....0	4,659	12/01/2031
31390F 6M 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	35,057	35,057	36,120	39,063	.....	(4,006)	.....	(4,006)	.....	35,057	.....	.....	.....0	1,827	06/01/2032
31390P GK 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	564,718	564,718	590,483	634,874	.....	(70,156)	.....	(70,156)	.....	564,718	.....	.....	.....0	22,406	08/01/2032
31391B N4 5	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	33,675	33,675	34,864	36,410	.....	(2,736)	.....	(2,736)	.....	33,675	.....	.....	.....0	1,387	02/01/2032
31391B PP 6	FNMA 30YR.....	...	05/01/2009	Various.....	.....	1,643,008	1,558,058	1,612,103	1,628,641	.....	(1,468)	.....	(1,468)	.....	1,627,174	.....	15,834	15,834	41,515	08/01/2032
31391B UU 9	FNMA 30YR.....	...	05/01/2009	Various.....	.....	4,888,292	4,659,587	4,754,234	4,805,561	.....	(17,281)	.....	(17,281)	.....	4,788,280	.....	100,012	100,012	119,555	09/01/2032
31391Q WV 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	104,471	104,471	105,173	105,131	.....	(661)	.....	(661)	.....	104,471	.....	.....	.....0	4,473	01/01/2032
31391S LS 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	14,468	14,468	14,791	15,361	.....	(893)	.....	(893)	.....	14,468	.....	.....	.....0	496	02/01/2033
31391U J2 2	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	20,683	20,683	21,662	22,928	.....	(2,245)	.....	(2,245)	.....	20,683	.....	.....	.....0	1,154	01/01/2033
31391W 5H 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	178,044	178,044	183,330	183,330	.....	(5,286)	.....	(5,286)	.....	178,044	.....	.....	.....0	3,147	04/01/2033
31400C 6B 5	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	46,240	46,240	46,551	46,568	.....	(328)	.....	(328)	.....	46,240	.....	.....	.....0	1,517	04/01/2033
31400D 2K 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	95,188	95,188	95,828	95,794	.....	(606)	.....	(606)	.....	95,188	.....	.....	.....0	4,070	04/01/2033
31400D DB 5	FNMA 30YR.....	...	05/01/2009	Various.....	.....	4,269,459	4,068,523	4,189,944	4,246,067	.....	(20,037)	.....	(20,037)	.....	4,226,029	.....	43,429	43,429	105,699	01/01/2033
31400D UL 4	FNMA 30YR.....	...	05/01/2009	Various.....	.....	1,794,732	1,705,655	1,778,146	1,829,968	.....	(6,370)	.....	(6,370)	.....	1,823,598	.....	(28,866)	(28,866)	45,078	02/01/2033
31400F C6 2	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	128,844	128,844	129,710	130,094	.....	(1,250)	.....	(1,250)	.....	128,844	.....	.....	.....0	4,727	03/01/2033
31400H Y2 3	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	81,197	81,197	81,743	81,800	.....	(603)	.....	(603)	.....	81,197	.....	.....	.....0	3,206	02/01/2033
31400H Y3 1	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	61,867	61,867	62,282	62,364	.....	(498)	.....	(498)	.....	61,867	.....	.....	.....0	2,167	03/01/2033
31400H Y6 4	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	102,451	102,451	103,139	103,195	.....	(745)	.....	(745)	.....	102,451	.....	.....	.....0	3,472	03/01/2033
31400J PF 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	11,282	11,282	11,623	11,623	.....	(340)	.....	(340)	.....	11,282	.....	.....	.....0	212	05/01/2033
31400J RY 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	1,507,995	1,507,995	1,540,276	1,541,450	.....	(33,455)	.....	(33,455)	.....	1,507,995	.....	.....	.....0	51,494	02/01/2033
31400J SJ 9	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	20,658	20,658	21,281	21,281	.....	(623)	.....	(623)	.....	20,658	.....	.....	.....0	330	02/01/2033
31400K G2 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	69,137	69,137	69,601	69,786	.....	(649)	.....	(649)	.....	69,137	.....	.....	.....0	2,306	03/01/2033
31400K GZ 3	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	48,608	48,608	48,935	49,029	.....	(421)	.....	(421)	.....	48,608	.....	.....	.....0	1,322	03/01/2033
31400Q TN 3	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	145,530	145,530	146,507	146,770	.....	(1,240)	.....	(1,240)	.....	145,530	.....	.....	.....0	4,978	04/01/2033
31400R 6G 1	FNMA 30YR.....	...	05/01/2009	Various.....	.....	1,948,856	1,852,937	1,895,786	1,925,392	.....	(4,296)	.....	(4,296)	.....	1,921,096	.....	27,759	27,759	48,041	04/01/2033
31400R 6J 5	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	103,123	103,123	103,816	104,004	.....	(880)	.....	(880)	.....	103,123	.....	.....	.....0	3,020	04/01/2033
31400R UE 9	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	94,082	94,082	94,715	94,885	.....	(803)	.....	(803)	.....	94,082	.....	.....	.....0	2,964	04/01/2033
31400U Q5 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	4,565	4,565	4,596	4,602	.....	(37)	.....	(37)	.....	4,565	.....	.....	.....0	175	04/01/2033
31400U QP 2	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	107,423	107,423	108,145	108,603	.....	(1,180)	.....	(1,180)	.....	107,423	.....	.....	.....0	4,355	04/01/2033
31400W CW 8	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	82,842	82,842	83,398	83,673	.....	(832)	.....	(832)	.....	82,842	.....	.....	.....0	2,481	04/01/2033
31400Y E4 4	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	24,628	24,628	24,793	24,827	.....	(199)	.....	(199)	.....	24,628	.....	.....	.....0	806	04/01/2033
31401B 4L 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	70,485	70,485	70,958	71,084	.....	(599)	.....	(599)	.....	70,485	.....	.....	.....0	2,260	05/01/2033
31401B YZ 2	FNMA 30YR.....	...	05/01/2009	Various.....	.....	541,021	515,346	527,263	535,156	.....	(2,080)	.....	(2,080)	.....	533,075	.....	7,946	7,946	13,328	02/01/2033
31401J EZ 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	865,737	865,737	878,587	.....	.....	(12,851)	.....	(12,851)	.....	865,737	.....	.....	.....0	14,174	07/01/2033
31401N 4U 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	179,511	179,511	186,298	.....	.....	(6,788)	.....	(6,788)	.....	179,511	.....	.....	.....0	748	09/01/2033
31402C PL 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	1,331,639	1,331,639	1,373,261	.....	.....	(41,622)	.....	(41,622)	.....	1,331,639	.....	.....	.....0	23,922	11/01/2033
31402C TT 9	FNMA 30YR.....	...	05/01/2009	Various.....	.....	5,567,622	5,299,234	5,475,392	5,536,966	.....	(18,873)	.....	(18,873)	.....	5,518,093	.....	49,528	49,528	138,019	02/01/2034
31402C U6 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	126,476	126,476	130,230	130,230	.....	(3,755)	.....	(3,755)	.....	126,476	.....	.....	.....0	2,321	03/01/2034
31402E AQ 1	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	49,531	49,531	51,024	.....	.....	(1,494)	.....	(1,494)	.....	49,531	.....	.....	.....0	870	07/01/2033
31402H KT 7	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	106,237	106,237	108,312	108,860	.....	(2,622)	.....	(2,622)	.....	106,237	.....	.....	.....0	3,437	08/01/2033
31402K CE 2	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	9,657	9,657	.....	.....	.....	(291)	.....	(291)	.....	9,657	.....	.....	.....0	195	08/01/2033
31402Q TR 2	FNMA 30YR.....	...	05/01/2009	Various.....	.....	262,775	250,344	259,028	261,710	.....	(1,097)	.....	(1,097)	.....	260,612	.....	2,163	2,163	6,469	11/01/2034
31402W 3A 4	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	449,488	449,488	451,700	451,808	.....	(2,320)	.....	(2,320)	.....	449,488	.....	.....	.....0	12,835	10/01/2033
31402X EP 7	FNMA 30YR.....	...	05/01/2009	Various.....	.....	1,184,876	1,123,846	1,138,596	1,153,378	.....	(383)	.....	(383)	.....	1,152,995	.....	31,881	31,881	29,942	07/01/2033
31403B EY 5	FNMA 30YR.....	...	05/01/2009	Various.....	.....	239,607	227,609	233,156	238,093	.....	(439)	.....	(439)	.....	237,653	.....	1,953	1,953	5,992	11/01/2033
31404B SQ 6	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	4,521	4,521	4,775	.....	.....	(254)	.....	(254)	.....	4,521	.....	.....	.....0	21	02/01/2034
31405A U9 2	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	771,173	771,173	755,991	754,164	.....	17,009	.....	17,009	.....	771,173	.....	.....	.....0	26,056	06/01/2034
31405T 3E 0	FNMA 30YR.....	...	12/01/2009	SCHEDULED REDEMPTION.....	.....	296,245	296,245	298,883	298,943	.....	(2,698)	.....	(2,698)	.....	296,245	.....	.....	.....0	9,899	11/01/2034

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31405U FZ 7	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		384,512	384,512	387,937	388,061		(3,549)		(3,549)		384,512			0	14,605	11/01/2034
31405V GX 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,249,611	1,249,611	1,273,724	1,275,026		(25,415)		(25,415)		1,249,611			0	43,654	12/01/2034
31406A 4F 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,369,260	1,369,260	1,395,682	1,397,049		(27,789)		(27,789)		1,369,260			0	45,276	12/01/2034
31406A 6R 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		131,583	131,583	132,755	132,724		(1,142)		(1,142)		131,583			0	4,940	12/01/2034
31406B 6L 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		125,724	125,724	126,844	127,108		(1,384)		(1,384)		125,724			0	5,482	11/01/2034
31406B Y4 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		99,475	99,475	100,361	100,837		(1,362)		(1,362)		99,475			0	2,433	11/01/2034
31406D EL 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		37,214	37,214	37,691	37,713		(499)		(499)		37,214			0	1,303	12/01/2034
31406K DP 2	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		203,226	203,226	205,036	204,789		(1,564)		(1,564)		203,226			0	7,419	01/01/2035
31406K VR 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,536,444	1,536,444	1,568,854	1,569,918		(33,474)		(33,474)		1,536,444			0	63,102	02/01/2035
31406P HR 3	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		321,285	321,285	324,146	324,448		(3,163)		(3,163)		321,285			0	14,769	02/01/2035
31407X FQ 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		13,551	13,551	13,599	13,602		(51)		(51)		13,551			0	375	12/01/2035
31408E G5 5	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		135,128	135,128	130,841	130,948		4,179		4,179		135,128			0	4,437	01/01/2036
31410K JR 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,223,788	1,223,788	1,261,458		(37,670)			(37,670)		1,223,788			0	18,356	06/01/2038
31410W YZ 5	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,024,608	1,024,608	1,072,156		(47,548)			(47,548)		1,024,608			0	15,681	12/01/2037
31411N W8 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		424,914	424,914	434,640	434,805		(9,891)		(9,891)		424,914			0	11,008	03/01/2037
31411U CN 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		282,155	282,155	287,746	288,737		(6,582)		(6,582)		282,155			0	8,448	04/01/2037
31411U NS 6	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		162,666	162,666	166,036	166,923		(4,257)		(4,257)		162,666			0	5,735	04/01/2037
31411Y JG 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		107,432	107,432	111,717		(4,285)			(4,285)		107,432			0	895	05/01/2037
31412D PF 9	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		62,355	62,355	62,777	62,721		(366)		(366)		62,355			0	2,066	04/01/2037
31412N SL 1	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		94,773	94,773	99,971		(5,198)			(5,198)		94,773			0	948	12/01/2038
31412U JF 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		14,525	14,525	14,675		(150)			(150)		14,525			0	327	04/01/2039
31413F BS 0	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		104,269	104,269	102,803	102,976		1,293		1,293		104,269			0	2,220	07/01/2037
31413G B2 5	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		176,686	176,686	174,588	174,702		1,984		1,984		176,686			0	3,948	07/01/2037
31413U TQ 2	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		231,161	231,161	243,659		(12,497)			(12,497)		231,161			0	3,086	12/01/2037
31414A D5 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,844,257	1,844,257	1,935,317	1,934,532		(90,275)		(90,275)		1,844,257			0	85,119	11/01/2037
31414A QP 0	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,429,133	1,429,133	1,473,124		(43,991)			(43,991)		1,429,133			0	20,649	01/01/2038
31414K 6T 2	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		1,117,612	1,117,612	1,158,126	1,152,480		(34,868)		(34,868)		1,117,612			0	45,291	01/01/2038
31414K KS 8	FNMA 30YR.....			10/01/2009	Various.....		5,174,507	4,887,838	5,065,022	5,056,041		(51,253)		(51,253)		5,004,788		169,718	169,718	264,606	01/01/2038
31415T US 7	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		122,810	122,810	128,145	127,829		(5,019)		(5,019)		122,810			0	3,341	09/01/2038
31416B VH 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		70,890	70,890	73,028		(2,138)			(2,138)		70,890			0	1,243	12/01/2034
31416C HV 1	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		593,043	593,043	605,553		(12,509)			(12,509)		593,043			0	9,978	06/01/2039
31417S AA 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		25,734	25,734	26,255		(521)			(521)		25,734			0	193	10/01/2039
31418M A2 8	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		24,784	24,784	25,838		(1,053)			(1,053)		24,784			0	305	08/01/2037
31360A KK 1	FNMA 30YR FHA/VA.....			12/01/2009	SCHEDULED REDEMPTION.....		13,837	13,837	14,618	14,065		(228)		(228)		13,837			0	1,082	04/01/2012
31377T KD 7	FNMA 30YR MULTI.....			12/01/2009	SCHEDULED REDEMPTION.....		49,946	49,946	54,868	54,273		(4,328)		(4,328)		49,946			0	1,988	09/01/2033
31377T N8 5	FNMA 30YR MULTI.....			12/01/2009	SCHEDULED REDEMPTION.....		28,864	28,864	29,937	29,802		(938)		(938)		28,864			0	1,027	11/01/2033
31377T R4 0	FNMA 30YR MULTI.....			12/01/2009	SCHEDULED REDEMPTION.....		22,861	22,861	24,711	24,471		(1,610)		(1,610)		22,861			0	881	12/01/2033
31377T TL 0	FNMA 30YR MULTI.....			12/01/2009	SCHEDULED REDEMPTION.....		133,184	133,184	131,727	131,962		1,222		1,222		133,184			0	4,595	12/01/2028
31377T VR 4	FNMA 30YR MULTI.....			12/01/2009	SCHEDULED REDEMPTION.....		40,462	40,462	41,137	41,048		(586)		(586)		40,462			0	1,383	02/01/2034
31402R UN 7	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		18,348	18,348	19,128		(780)			(780)		18,348			0	226	02/01/2035
31413L ZG 3	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		751,734	751,734	763,128	761,482		(9,748)		(9,748)		751,734			0	37,061	09/01/2037
31413Q 6M 5	FNMA 30YR.....			12/01/2009	SCHEDULED REDEMPTION.....		505,122	505,122	512,778	511,495		(6,373)		(6,373)		505,122			0	22,606	09/01/2037
31411V MZ 9	FNMA 30YR 10/20 INT FIRST.....			06/09/2009	Various.....		16,727,806	16,400,127	15,983,718	16,039,596		110,633		110,633		16,150,229		577,577	577,577	452,612	05/01/2037
31411W NR 4	FNMA 30YR 10/20 INT FIRST.....			06/09/2009	Various.....		7,250,206	7,105,176	6,923,661	6,945,717		71,017		71,017		7,016,734		233,472	233,472	196,085	04/01/2037
31412A D6 8	FNMA 30YR 10/20 INT FIRST.....			06/09/2009	Various.....		18,693,011	18,310,877	17,848,813	17,905,266		156,836		156,836		18,062,102		630,909	630,909	517,309	05/01/2037
31412C FF 2	FNMA 5/1 6MO HARD PPAY 3YR LIBOR A.....			08/07/2009	Various.....		17,316,042	16,554,738	16,785,052	16,704,174		(31,336)		(31,336)		16,672,839		643,204	643,204	665,780	01/01/2037
31402R B2 4	FNMA 7/1 1Y LIBOR ARM.....			12/01/2009	SCHEDULED REDEMPTION.....		5,059	5,059	5,090	5,080		(22)		(22)		5,059			0	106	04/01/2035
31381H TM 8	FNMA DUS MBS MULTI 15 YR.....			12/01/2009	SCHEDULED REDEMPTION.....		62,183	62,183	60,400	60,964		1,220		1,220		62,183			0	1,864	08/01/2018
31377T BQ 8	FNMA DUS MBS MULTI 30 YR.....			12/01/2009	SCHEDULED REDEMPTION.....		345,143	345,143	326,484	328,837		16,306		16,306		345,143			0	10,789	06/01/2033
31359S J3 5	FNMA_01-19.....			12/01/2009	SCHEDULED REDEMPTION.....		788,268	788,268	827,066	826,175		(37,907)		(37,907)		788,268			0	34,325	05/01/2031
31359S JT 8	FNMA_01-5.....			12/01/2009	SCHEDULED REDEMPTION.....		81,305	81,305	82,270	82,252		(947)		(947)		81,305			0	3,358	03/01/2031
313921 A5 7	FNMA_01-65.....			12/25/2009	SCHEDULED REDEMPTION.....		606,156	606,156	607,333	607,278		(1,121)		(1,121)		606,156			0	3,610	11/25/2031
31392D WQ 1	FNMA_02-51.....			12/25/2009	SCHEDULED REDEMPTION.....		314,306	314,306	314,797	314,519		(214)		(214)		314,306			0	1,695	08/25/2032
31392G DB 8	FNMA_02-81.....			05/13/2009	Various.....		7,298,726	7,000,000	6,915,781	6,930,632		8,880		8,880		6,939,512		359,215	359,215	192,355	12/01/2032
31392H GX 5	FNMA_02-95.....			12/25/2009	SCHEDULED REDEMPTION.....		391,414	391,414	392,699	391,414				0		391,414			0	2,122	01/25/2033

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31393C MB 6	FNMA_03-48.....		12/01/2009	SCHEDULED REDEMPTION.....		4,742,963	4,742,963	4,644,399	4,676,644		66,320		66,320		4,742,963			0	144,994	06/01/2022
31394A 3D 6	FNMA_04-70.....		12/01/2009	SCHEDULED REDEMPTION.....		2,696,713	2,696,713	2,748,119	2,709,110		(12,398)		(12,398)		2,696,713			0	74,677	01/01/2016
313602 DP 6	FNMA_88-14.....		12/01/2009	SCHEDULED REDEMPTION.....		28,628	28,628	26,512	27,895		733		733		28,628			0	1,712	06/01/2018
313602 HB 3	FNMA_88-27.....		12/01/2009	SCHEDULED REDEMPTION.....		4,510	4,510	2,796	3,261		1,249		1,249		4,510			0		11/01/2018
313602 U7 7	FNMA_89-60.....		12/01/2009	SCHEDULED REDEMPTION.....		4,264	4,264	3,323	3,903		361		361		4,264			0	189	09/01/2019
313603 BF 8	FNMA_89-77.....		12/01/2009	SCHEDULED REDEMPTION.....		3,330	3,330	3,039	3,199		131		131		3,330			0	196	11/01/2019
313603 B4 3	FNMA_90-18.....		12/01/2009	SCHEDULED REDEMPTION.....		16,914	16,914	15,008	16,116		798		798		16,914			0	590	03/01/2020
31358K CE 6	FNMA_91-152.....		12/01/2009	SCHEDULED REDEMPTION.....		105	105	3,776			105		105		105			0	690	11/01/2021
31358G SM 0	FNMA_91-42.....		12/01/2009	SCHEDULED REDEMPTION.....		251	251	10,011	13,732		(13,481)		(13,481)		251			0	1,862	05/01/2021
31358G WN 3	FNMA_G-12.....		12/01/2009	Various.....		183	183	8,901	6,158		(5,850)	125	(5,975)		183			0	1,139	05/01/2021
31364H AM 9	FNSTR_F.....		05/01/2009	Various.....		1,615	1,615	1,816	1,615				0		1,615			0	27	05/01/2009
31364H AP 2	FNSTR_G.....		01/01/2009	SCHEDULED REDEMPTION.....		17	17	18	17				0		17			0	0	03/01/2009
38373T NX 9	GNMA_01-65.....		12/20/2009	SCHEDULED REDEMPTION.....		402,413	402,413	404,300	402,843		(429)		(429)		402,413			0	2,095	02/20/2029
38373Q WX 5	GNMA_03-40.....		12/16/2009	SCHEDULED REDEMPTION.....		378,169	378,169	379,350	378,169				0		378,169			0	2,135	05/16/2033
38374J Z4 1	GNMA_04-102.....		12/20/2009	SCHEDULED REDEMPTION.....		450,238	450,238	450,730	458,761		(8,524)		(8,524)		450,238			0	2,129	01/20/2030
493915 AB 8	KPAC-A.....		12/01/2009	SCHEDULED REDEMPTION.....		3,620	3,620	3,245	3,456		164		164		3,620			0	143	02/01/2017
69412A AD 6	PCM-1.....		12/01/2009	SCHEDULED REDEMPTION.....		6,341	6,341	6,279	6,341				0		6,341			0	375	03/02/2018
83162C MA 8	SBAP_02-20B.....		03/30/2009	Various.....		10,069,977	9,957,859	10,077,453	10,076,188		(6,211)		(6,211)		10,069,977			0	398,666	02/01/2022
83162C MC 4	SBAP_02-20C.....		11/16/2009	Various.....		3,411,276	3,175,118	3,225,285	3,217,957		(9,257)		(9,257)		3,208,700		202,576	202,576	224,610	03/01/2022
83162C MJ 9	SBAP_02-20G.....		04/06/2009	Various.....		35,629	34,648	34,699	34,691		(3)		(3)		34,688		941	941	1,510	07/01/2022
83162C NC 3	SBAP_03-20G.....		07/01/2009	SCHEDULED REDEMPTION.....		425,260	425,260	404,133	403,912		21,347		21,347		425,260			0	18,875	07/01/2023
83162C NX 7	SBAP_04-20H.....		03/30/2009	Various.....		3,428,776	3,424,464	3,428,744	3,428,938		(162)		(162)		3,428,776			0	118,132	08/01/2024
83162C PV 9	SBAP_05-20J.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		4,539,371	4,738,120	4,540,967	4,544,659		(5,287)		(5,287)		4,539,371			0	119,915	10/01/2025
83162C QB 2	SBAP_06-20B.....		02/19/2009	Various.....		26,443	25,316	25,316	25,316				0		25,316		1,127	1,127	777	02/01/2026
83162C QN 6	SBAP_06-20I.....		03/13/2009	Various.....		6,328,461	6,046,950	6,046,950	6,046,950				0		6,046,950		281,511	281,511	183,868	09/01/2026
83162C QP 1	SBAP_06-20J.....		02/26/2009	BANC OF AMERICA SECURITIES LLC.....		23,928,145	22,945,779	22,945,779	22,945,779				0		22,945,779		982,366	982,366	520,257	10/01/2026
83162C QU 0	SBAP_07-20A.....		04/06/2009	Various.....		248,062	240,621	240,621	240,621				0		240,621		7,441	7,441	9,836	01/01/2027
83162C SK 0	SBAP_09-20C.....		11/12/2009	Various.....		5,343,438	5,284,295	5,284,295	5,284,295				0		5,284,295		59,143	59,143	69,708	03/01/2029
83162C SL 8	SBAP_09-20D.....		11/12/2009	Various.....		17,607,622	17,268,522	17,268,522					0		17,268,522		339,099	339,099	381,909	04/01/2029
795485 AE 1	SBM6_87-2.....		12/01/2009	SCHEDULED REDEMPTION.....		1,171	1,171	943	946		225		225		1,171			0		03/06/2017
812373 AD 0	SMS_84-1.....		12/01/2009	SCHEDULED REDEMPTION.....		14,374	14,374	15,337	16,105		(1,731)		(1,731)		14,374			0	995	02/01/2014
785846 CT 1	SACRAMENTO CA FIN AUTH-ARCO.....		07/15/2009	CALL TRANSACTION.....		181,000	181,000	181,000	181,000				0		181,000			0	3,049	07/15/2027
61790L AH 2	MSMT-L.....		12/01/2009	SCHEDULED REDEMPTION.....		18,383	18,383	16,811	17,912		471		471		18,383			0	956	06/01/2018
487312 AA 8	KEENAN FT DETRICK ENERGY 144A.....		11/15/2009	SCHEDULED REDEMPTION.....		323,441	323,441	323,441	323,441				0		323,441			0	19,694	05/15/2033
89543Y AA 0	TRI-COMMAND MILITARY HSG LLC.....		08/15/2009	SCHEDULED REDEMPTION.....		356,222	356,222	356,222	356,222				0		356,222			0	19,175	02/15/2048
48730P AC 4	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....		07/15/2009	SCHEDULED REDEMPTION.....		558,010	558,010	558,010	558,010				0		558,010			0	28,012	07/15/2028
48730P AD 2	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....		07/15/2009	SCHEDULED REDEMPTION.....		97,000	97,000	97,000	97,000				0		97,000			0	5,733	07/15/2028
977100 AA 4	WISCONSIN STATE TXBL SER-A.....		02/20/2009	DEPFA FIRST ALBANY SECURITIES, LL.....		51,446	50,000	49,829	49,921		3		3		49,924		1,522	1,522	760	05/01/2013
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					370,532,599	361,685,627	359,891,636	329,721,168	0	(1,098,348)	39,753	(1,138,101)	0	360,297,215	0	10,235,384	10,235,384	10,054,275	XXX....
Bonds - Industrial and Miscellaneous																				
00764M AW 7	AABST_03-3.....		12/28/2009	SCHEDULED REDEMPTION.....		441,065	441,065	441,065	441,065				0		441,065			0	11,114	01/25/2034
00764M CS 4	AABST_04-4.....		07/27/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		10/25/2034
00764M DX 2	AABST_04-6.....		12/28/2009	SCHEDULED REDEMPTION.....		1,209,824	1,209,824	1,214,739	1,214,835		(5,011)		(5,011)		1,209,824			0	6,584	03/25/2035
00764M EK 9	AABST_05-1.....		12/28/2009	SCHEDULED REDEMPTION.....		1,082,556	1,082,556	1,082,556	1,082,556				0		1,082,556			0	8,121	03/25/2035
002920 AC 0	ABBEY NATIONAL PLC.....	F	08/31/2009	BROADPOINT CAPITAL INC.....		15,131,250	15,000,000	15,408,900	15,362,074		(4,927)		(4,927)		15,357,147		(225,897)	(225,897)	1,016,938	10/26/2029
139859 AB 8	ABC INC.....		10/08/2009	BROADPOINT CAPITAL INC.....		1,335,700	1,000,000	1,299,960	1,248,875		(10,735)		(10,735)		1,238,140		97,560	97,560	101,840	08/15/2021
N7891# AE 8	ABN AMRO BANK NV (SEMPRA CLN).....		05/03/2009	MATURED.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	212,293	05/03/2009
04541G GC 0	ABSHE_03-HE6.....		12/28/2009	SCHEDULED REDEMPTION.....		2,140,238	2,140,238	2,140,238	2,140,238				0		2,140,238			0	26,096	11/25/2033
04541G GM 8	ABSHE_03-HE6.....		01/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		11/25/2033
00386S AE 2	ABU DHABI NATIONAL ENERGY CO.....	F	02/26/2009	MERRILL LYNCH.....		881,100	900,000	886,992	740,487		383		383		887,495		(6,395)	(6,395)	35,142	08/01/2013
003876 AB 5	ABX FINANCING COMPANY.....		11/18/2009	CONVERSION.....		4,980,465	5,000,000	4,979,700	4,980,227		238		238		4,980,465			0	346,604	10/15/2036
05366V AA 6	ACAP_																			

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20 Bond Interest/ Stock Dividends Received During Year	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		Maturity Date
00432C AG 6	ACCSS_01.....	...	11/25/2009	SCHEDULED REDEMPTION.....		280,503	280,503	280,503	280,503				0		280,503			0	4,902	05/25/2034
004421 CX 9	ACE_03-NC1.....	...	03/25/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		07/25/2033
004406 AA 2	ACE_06-GP1.....	...	12/28/2009	SCHEDULED REDEMPTION.....		3,637,407	3,637,407	3,637,407	3,637,407				0		3,637,407			0	10,480	02/25/2031
00443M AB 2	ACE_07-ASL1.....	...	12/31/2009	Various.....		224,822	224,822	223,773	37,592	44,846	154,487	12,102	187,230		224,822			0	1,029	12/25/2036
00443L AC 2	ACE_07-HE1.....	...	03/13/2009	CREDIT SUISSE FIRST BOSTON.....		6,600,000	30,000,000	30,000,000	30,000,000				0		30,000,000		(23,400,000)	(23,400,000)	38,399	01/25/2037
00086R AB 3	ACLC_97-A.....	...	12/15/2009	SCHEDULED REDEMPTION.....		122,499	122,499	122,499	122,499				0		122,499			0	801	09/17/2012
00503N AA 9	ACT_05-RR.....	...	12/22/2009	Various.....		54,589	54,589	54,589	54,589			352	(352)		54,589			0	236	09/22/2041
BHM02E MN 1	ADVANCED MEDICAL OPTICS INC.....	...	02/25/2009	SINKING FUND TRANSACTION.....		1,374,861	1,374,861	1,134,260	1,159,210		5,063		5,063		1,164,273		210,588	210,588	12,893	04/02/2014
007903 AK 3	ADVANCED MICRO DEVICES INC.....	...	03/04/2009	Various.....		63,800	165,000	80,232	81,863		1,254		1,254		83,117		(19,317)	(19,317)	3,493	05/01/2015
007903 AN 7	ADVANCED MICRO DEVICES INC.....	...	03/03/2009	CITIGROUP (Salomon/Smith Barney).....		44,000	100,000	72,538	76,324		914		914		77,238		(33,238)	(33,238)	3,210	08/15/2012
00764P AU 4	AERCO-2A.....	...	12/15/2009	SCHEDULED REDEMPTION.....		1,820,246	1,820,246	1,747,171	1,769,456		50,791		50,791		1,820,246			0	11,851	07/15/2025
00764P AV 2	AERCO-2A.....	...	12/15/2009	SCHEDULED REDEMPTION.....		386,000	386,000	386,000	386,000				0		386,000			0	2,533	07/15/2025
BHM01T SH 6	AES EL SALVADOR TRUST.....	F	03/10/2009	Various.....		583,850	1,100,000	1,017,500	1,023,194		1,593		1,593		1,024,786		(440,936)	(440,936)	45,413	02/01/2016
00817Y AB 4	AETNA INC.....	...	04/08/2009	HSBC SECURITIES (USA) INC.....		59,400	60,000	69,119	63,809		(481)		(481)		63,328		(3,928)	(3,928)	2,927	03/01/2011
00817Y AE 8	AETNA INC.....	...	04/07/2009	BANC OF AMERICA SECURITIES LLC.....		104,407	110,000	111,097	110,962		(30)		(30)		110,933		(6,526)	(6,526)	2,163	06/15/2016
00868P AA 3	AHOLD LEASE USA.....	F	01/02/2009	SCHEDULED REDEMPTION.....		106,422	106,422	102,986	103,502		2,920		2,920		106,422			0	10,553	01/02/2025
03702W AA 2	AHR_04-1A.....	...	12/23/2009	SCHEDULED REDEMPTION.....		978,278	978,278	978,438	978,278		(0)		(0)		978,278			0	4,962	03/23/2019
00889V AA 5	AIMCO_06-AA.....	...	11/20/2009	SCHEDULED REDEMPTION.....		384,523	384,523	384,523	384,523				0		384,523			0	4,869	08/20/2020
009451 AP 0	AIRPT_01-1A.....	...	10/22/2009	Various.....		3,875,000	10,000,000	9,977,850	10,000,000		19,991	4,398,934	(4,378,943)		5,621,057		(1,746,057)	(1,746,057)	86,741	03/15/2019
010392 FB 9	ALABAMA POWER COMPANY.....	...	04/07/2009	FIRST TENNESSEE CAPITAL MARKETS.....		75,035	78,000	77,850			0		0		77,850		(2,815)	(2,815)	481	03/01/2039
25152C A* 7	ALCOA INC.....	...	06/30/2009	Various.....		2,637,761	2,637,761	2,637,761	2,637,761				0		2,637,761			0	26,478	06/30/2009
015395 AA 4	ALFA MTN MARKETS LTD.....	F	03/11/2009	TROIKA DIALOG (USA) INC.....		460,625	670,000	511,713	519,440		6,948		6,948		526,388		(65,763)	(65,763)		06/25/2012
01583* AF 0	ALGONQUIN GAS TRANSMISSION COMPANY.....	...	09/14/2009	Various.....		19,857,280	19,000,000	19,000,000	19,000,000	368,489	(27,314)		341,175		19,341,175		516,105	516,105	906,923	11/26/2012
020002 AK 7	ALLSTATE CORP.....	...	12/01/2009	MATURED.....		12,500,000	12,500,000	12,267,125	12,468,881		31,119		31,119		12,500,000			0	900,000	12/01/2009
022095 AD 5	ALTRIA GROUP INC.....	...	02/06/2009	Various.....		296,196	272,000	271,814			1		1		271,815		24,382	24,382	5,693	11/10/2018
BHM01Y OM 4	AM GENERAL LLC.....	...	03/20/2009	Various.....		791,442	921,117	782,949	797,053		5,621		5,621		802,674		(11,233)	(11,233)	16,737	09/30/2013
BHM01Y ON 0	AM GENERAL LLC.....	...	03/18/2009	CITIGROUP (Salomon/Smith Barney).....		32,903	38,710	32,903	33,616		308		308		33,924		(1,021)	(1,021)	536	09/30/2012
03062X AC 0	AMCAR_06-BG.....	...	10/06/2009	SCHEDULED REDEMPTION.....		3,414,363	3,414,363	3,349,090	3,391,065		23,299		23,299		3,414,363			0	73,333	10/06/2011
02364W AF 2	AMERICA MOVIL SA DE CV.....	F	03/09/2009	UBS SECURITIES INC.....		188,000	200,000	182,854	183,011		533		533		183,543		4,457	4,457	5,836	03/01/2014
02364W AN 5	AMERICA MOVIL SA DE CV.....	F	02/24/2009	MERRILL LYNCH.....		398,653	430,000	419,607	419,884		136		136		420,020		(21,367)	(21,367)	6,853	11/15/2017
024937 AA 2	AMERICAN CAPITAL STRATEGIES LTD.....	...	03/09/2009	IMPERIAL CAPITAL LLC.....		1,776,575	5,000,000	4,997,900	4,998,434		53		53		4,998,487		(3,221,912)	(3,221,912)	191,143	08/01/2012
025816 AZ 2	AMERICAN EXPRESS COMPANY.....	...	09/08/2009	GOLDMAN SACHS & CO.....		57,392,000	50,000,000	49,937,344	49,937,730		331		331		49,938,061		7,453,939	7,453,939	3,893,889	03/19/2038
02635K AX 2	AMERICAN GENERAL FINANCE CORP.....	...	10/15/2009	MATURED.....		3,400,000	3,400,000	3,644,111	3,420,114		(20,114)		(20,114)		3,400,000			0	287,300	10/15/2009
031162 AG 5	AMGEN INC.....	...	11/18/2009	MATURED.....		5,000,000	5,000,000	5,026,600	5,017,597		(17,597)		(17,597)		5,000,000			0	200,000	11/18/2009
031162 BA 7	AMGEN INC.....	...	04/07/2009	KEYBANC CAPITAL MARKETS.....		53,516	55,000	54,743			1		1		54,744		(1,228)	(1,228)	851	02/01/2039
03215P DA 4	AMRES_97-3.....	...	12/01/2009	Various.....		227,715	227,715	178,159	42,013	126,517	138,916	76,749	188,684		227,715			0	6,762	09/01/2027
03215P FL 8	AMRES_98-3.....	...	04/27/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		09/25/2028
03072S BD 6	AMSI_01-2.....	...	08/25/2009	SCHEDULED REDEMPTION.....		594,927	594,927	591,907	594,927				0		594,927			0	4,659	10/25/2031
03072S DB 8	AMSI_02-AR1.....	...	12/28/2009	SCHEDULED REDEMPTION.....		426,493	426,493	417,230	415,925		10,568		10,568		426,493			0	3,920	09/25/2032
02582J CS 7	AMXCA_04-1.....	...	02/17/2009	SCHEDULED REDEMPTION.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	23,122	09/15/2011
025826 AB 4	AMXCA_04-4.....	...	08/17/2009	SCHEDULED REDEMPTION.....		10,750,000	10,750,000	10,770,566	10,753,996		(3,996)		(3,996)		10,750,000			0	70,362	03/15/2012
025826 AA 6	AMXCA_04-C.....	...	07/15/2009	SCHEDULED REDEMPTION.....		969,957	969,957	971,047	969,995		(38)		(38)		969,957			0	5,846	02/15/2012
03523T AC 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	...	04/07/2009	RBC DAIN RAUSCHER.....		61,869	64,000	63,836			0		0		63,837		(1,967)	(1,967)	1,327	01/15/2039
036510 AA 3	ANSON_06-1A.....	...	12/28/2009	Various.....		1,332,159	1,332,159	1,332,159	1,332,159			326,365	(326,365)		1,332,159			0	3,538	07/28/2046
03674B AC 8	ANTHEM INC.....	...	04/07/2009	JEFFERIES & CO. INC.....		50,792	50,000	55,900	53,254		(238)		(238)		53,015		(2,223)	(2,223)	2,380	08/01/2012
037735 CD 7	APPALACHIAN POWER COMPANY.....	...	04/07/2009	RBC DOMINION CAPITAL MARKETS.....		16,727	20,000	18,912	19,085		24		24		19,109		(2,382)	(2,382)	367	06/01/2017
038648 AA 9	ARANTES INTERNATIONAL.....	F	01/13/2009	MILLER TABAK ROBERTS.....		107,153	1,200,000	803,621	813,734		2,063		2,063		815,797		(708,644)	(708,644)		06/19/2013
031733 AF 5	ARC_04-1.....	...	12/28/2009	SCHEDULED REDEMPTION.....		1,864,415	1,864,415	1,864,415	1,864,415				0		1,864,415			0	17,631	10/25/2034
039279 AA 2	ARCAP_04-1A.....	...	12/01/2009	SCHEDULED REDEMPTION.....		814,615	814,615	814,632	814,621		(6)		(6)		814,615			0	27,510	04/01/2024
03979G AL 9	ARDEN REALTY LP.....	...	10/15/2009	WACHOVIA SECURITIES INC.....		4,577,285	4,500,000	4,469,265	4,479,173		2,341		2,341		4,481,514		95,771	95,771		03/01/2015
04012L AB 7	ARES_07-3RA.....	...	10/16/2009	SCHEDULED REDEMPTION.....		1,044,564	1,044,564	1,043,067	1,043,903		661		661		1,044,564			0	14,537	04/16/2021
04010K AA 3	ARES8_04-1A.....	...	11/27/2009	SCHEDULED REDEMPTION.....		730,231	730,231	730,231	730,231				0		730,231			0	10,035	02/26/2016
040555 CG 7	ARIZONA PUBLIC SERVICE COMPANY.....	...	10/27/2009	OUTSIDE MANAGED ACCT.....		319,803	300,000	300,373	250,164		(36)		(36)		300,316		19,487	19,487	14,500	06/30/2014
045424 DV 7	ASC_97-D4.....	...	01/11/2009	SCHEDULED REDEMPTION.....		49,623	49,623	54,068	49,661		(37)		(37)		49,623			0	331	04/11/2029

E14.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
045424 DW 5	ASC_97-D4.....		03/11/2009	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	5,421,875	5,007,412				(7,412)	(7,412)	5,000,000			0	85,516	04/11/2029
045424 DX 3	ASC_97-D4.....		06/11/2009	SCHEDULED REDEMPTION.....		3,000,000	3,000,000	3,030,938	3,001,255				(1,255)	(1,255)	3,000,000			0	67,811	04/11/2029
045424 DY 1	ASC_97-D4.....		12/11/2009	SCHEDULED REDEMPTION.....		7,570,079	7,570,079	8,266,548	7,703,985				(133,906)	(133,906)	7,570,079			0	439,949	04/11/2029
00209T AA 3	AT&T BROADBAND CORP.....		07/17/2009	TENDER TRANSACTION.....		14,104,770	12,707,000	14,119,129	13,857,310				(173,750)	(173,750)	13,683,560		421,210	421,210	1,273,965	03/15/2013
001957 BD 0	AT&T CORP.....		04/07/2009	JP MORGAN SECURITIES INC.....		43,382	41,000	50,688	50,186				(53)	(53)	50,133		(6,751)	(6,751)	1,348	11/15/2031
049560 AF 2	ATMOS ENERGY CORP.....		11/06/2009	Various.....		26,566,750	25,000,000	24,100,200	24,300,240	2,958,082			(63,520)	2,894,562	27,194,801		(628,051)	(628,051)	1,330,313	10/15/2014
04963W AA 4	ATRM-5A.....	R	05/20/2009	SCHEDULED REDEMPTION.....		59,926	59,926	59,926	59,926				0	0	59,926			0	759	07/20/2020
04963W AB 2	ATRM-5A.....	R	05/20/2009	SCHEDULED REDEMPTION.....		112,294	112,294	112,294	112,294				0	0	112,294			0	1,396	07/20/2020
05461Y AB 2	AXTEL SA.....	F	03/03/2009	MILLER TABAK ROBERTS.....		302,950	365,000	388,725	384,776				(1,285)	(1,285)	383,491		(80,541)	(80,541)	9,003	12/15/2013
05522R AK 4	BACCT_06-C7.....		10/15/2009	SCHEDULED REDEMPTION.....		10,000,000	10,000,000	9,921,875	9,975,794				24,206	24,206	10,000,000			0	57,068	03/15/2012
05947U AH 1	BACM_00-1.....		10/01/2009	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	5,811,220	5,116,290				(116,290)	(116,290)	5,000,000			0	303,501	11/01/2031
05947U BB 3	BACM_00-2.....		12/01/2009	SCHEDULED REDEMPTION.....		2,664,546	2,664,546	3,112,260	2,735,571				(71,026)	(71,026)	2,664,546			0	156,883	09/01/2032
05947U VB 1	BACM_04-3.....		12/01/2009	SCHEDULED REDEMPTION.....		815,398	815,398	819,476	815,398				(1,391)	(1,391)	815,398			0	42,205	06/01/2039
05947U C8 9	BACM_05-1.....		08/17/2009	Various.....		4,408,576	4,417,952	4,440,170	4,423,267				(2,866)	(2,866)	4,420,401		(11,825)	(11,825)	154,273	11/01/2042
05947U D2 1	BACM_05-1.....		12/01/2009	SCHEDULED REDEMPTION.....		563,973	563,973	555,315	559,364				4,609	4,609	563,973			0	16,465	11/01/2042
05947U Y2 8	BACM_Y0-4.....		12/02/2009	CITIGROUP (Salomon/Smith Barney).....		1,200,000	4,000,000	4,020,133	4,014,584				(1,768)	(1,768)	4,012,816		(2,812,816)	(2,812,816)	211,118	07/01/2045
05523U AD 2	BAE SYSTEMS HOLDINGS INC.....		03/24/2009	BARCLAYS CAPITAL INC.....		48,119	50,000	50,172	50,124				(4)	(4)	50,120		(2,001)	(2,001)	1,603	08/15/2015
05947U DP 0	BAFU_01-3.....		12/01/2009	SCHEDULED REDEMPTION.....		15,394	15,394	16,383	15,719				(325)	(325)	15,394			0	841	04/01/2037
05947N FC 3	BALL_04-BBA4.....		12/15/2009	Various.....		787,321	787,321	787,321	787,321				0	0	787,321			0	7,609	06/15/2018
05950Q BN 0	BALL_06-BIX1.....		06/15/2009	SCHEDULED REDEMPTION.....		29,060	29,060	29,060	29,060				0	0	29,060			0	155	10/15/2019
BHM020 PE 8	BANCO MERCANTIL DEL NORTE SA.....	F	03/31/2009	Various.....		848,625	1,310,000	1,311,913	1,311,199				(99)	(99)	1,311,100		(462,475)	(462,475)	37,500	10/13/2016
05965X AA 7	BANCO SANTANDER CHILE SA.....	F	04/14/2009	Various.....		9,018,513	8,740,000	9,583,410	9,157,617				(26,097)	(26,097)	9,131,520		(113,007)	(113,007)	448,567	07/18/2012
06051G DX 4	BANK OF AMERICA CORP.....		04/07/2009	RBC DAIN RAUSCHER.....		83,586	100,000	93,929	94,072				132	132	94,204		(10,618)	(10,618)	2,543	05/01/2018
L5870S AB 7	BANK OF MOSCOW.....	F	02/26/2009	MERRILL LYNCH.....		524,700	1,060,000	1,052,517	1,052,344				(51)	(51)	1,052,293		(527,593)	(527,593)	21,642	11/25/2015
059478 AF 4	BASAT_05-WF1.....		05/18/2009	SCHEDULED REDEMPTION.....		25,000	25,000	24,998	25,000				0	0	25,000			0	468	02/18/2013
07324S AY 8	BAYC_04-3.....		12/28/2009	SCHEDULED REDEMPTION.....		64,635	64,635	64,754	64,635				0	0	64,635			0	375	01/25/2035
07324S BQ 4	BAYC_05-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		307,607	307,607	308,616	307,813				(206)	(206)	307,607			0	1,565	08/25/2035
07324S BS 0	BAYC_05-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		267,358	267,358	267,358	267,358				0	0	267,358			0	1,476	08/25/2035
07324S BT 8	BAYC_05-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		243,052	243,052	243,052	243,052				0	0	243,052			0	1,507	08/25/2035
07324S BU 5	BAYC_05-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		92,506	92,506	92,506	92,506				0	0	92,506			0	579	08/25/2035
07324S CE 0	BAYC_05-3A.....		12/28/2009	SCHEDULED REDEMPTION.....		124,284	124,284	124,886	124,384				(100)	(100)	124,284			0	723	11/25/2035
07324S CF 7	BAYC_05-3A.....		12/28/2009	SCHEDULED REDEMPTION.....		248,567	248,567	248,567	248,567				0	0	248,567			0	1,479	11/25/2035
07324S CH 3	BAYC_05-3A.....		12/28/2009	SCHEDULED REDEMPTION.....		541,578	541,578	541,578	541,578				0	0	541,578			0	3,693	11/25/2035
07324S CX 8	BAYC_05-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		172,340	172,340	172,340	172,340				0	0	172,340			0	1,090	01/25/2036
07324S CY 6	BAYC_05-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		184,519	184,519	184,519	184,519				0	0	184,519			0	1,223	01/25/2036
07324S DG 4	BAYC_06-1A.....		12/28/2009	SCHEDULED REDEMPTION.....		441,505	441,505	442,229	441,505				0	0	441,505			0	1,949	04/25/2036
07324S DH 2	BAYC_06-1A.....		12/28/2009	SCHEDULED REDEMPTION.....		228,780	228,780	229,155	237,927				(9,147)	(9,147)	228,780			0	1,036	04/25/2036
07324Y AC 3	BAYC_06-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		1,188,134	1,188,134	1,186,649	1,184,541				3,592	3,592	1,188,134			0	4,850	07/25/2036
07324N AA 1	BAYC_06-3A.....		12/28/2009	SCHEDULED REDEMPTION.....		517,392	517,392	517,392	517,392				0	0	517,392			0	2,234	10/25/2036
07324N AB 9	BAYC_06-3A.....		12/28/2009	SCHEDULED REDEMPTION.....		734,362	734,362	734,362	734,362				0	0	734,362			0	3,422	10/25/2036
07325B AD 0	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		267,086	267,086	267,086	267,086				0	0	267,086			0	1,208	12/25/2036
07325B AE 8	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		169,674	169,674	169,674	169,674				0	0	169,674			0	790	12/25/2036
07325B AF 5	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		169,155	169,155	169,155	169,155				0	0	169,155			0	822	12/25/2036
07325B AG 3	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		222,572	222,572	222,572	222,572				0	0	222,572			0	1,172	12/25/2036
07325B AH 1	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		204,618	204,618	204,618	204,618				0	0	204,618			0	1,132	12/25/2036
07325B AJ 7	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		184,660	184,660	184,660	184,660				0	0	184,660			0	1,121	12/25/2036
07325B AK 4	BAYC_06-4A.....		12/28/2009	SCHEDULED REDEMPTION.....		74,191	74,191	74,191	74,191				0	0	74,191			0	540	12/25/2036
07325M AA 2	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		572,707	572,707	572,707	572,707				0	0	572,707			0	2,424	03/25/2037
07325M AB 0	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		286,354	286,354	286,354	286,354				0	0	286,354			0	1,312	03/25/2037
07325M AC 8	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		177,539	177,539	177,539	177,539				0	0	177,539			0	814	03/25/2037
07325M AD 6	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		85,906	85,906	85,906	85,906				0	0	85,906			0	406	03/25/2037
07325M AE 4	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		67,579	67,579	67,579	67,579				0	0	67,579			0	333	03/25/2037
07325M AF 1	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		85,906	85,906	85,906	85,906				0	0	85,906			0	454	03/25/2037
07325M AG 9	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		117,405	117,405	117,405	117,405				0	0	117,405			0	662	03/25/2037
07325M AH 7	BAYC_07-1.....		12/28/2009	SCHEDULED REDEMPTION.....		171,812	171,812	171,812	171,812				0	0	171,812			0	1,065	03/25/2037

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
										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.						
07325X AC 4	BAYC_07-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		371,706	371,706	371,706	371,706				0		371,706		0	1,798	07/25/2037	
07325X AD 2	BAYC_07-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		198,933	198,933	198,933	198,933				0		198,933		0	1,013	07/25/2037	
07325X AE 0	BAYC_07-2A.....		12/28/2009	SCHEDULED REDEMPTION.....		149,200	149,200	149,200	149,200				0		149,200		0	836	07/25/2037	
07325X AN 0	BAYC_07-2A IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		241,116	260,382	260,382	246,374		(5,258)		(5,258)		241,116		0	11,901	07/25/2037	
07326B AM 9	BAYC_07-4A IS.....		07/17/2009	TRANSFER OF SECURITY AT BOOK VA.....		17,631,024	16,911,528	16,911,528	17,384,038		246,986		246,986		17,631,024		0	1,002,327	09/25/2037	
07324Q CU 8	BAYV_03-AA.....		12/01/2009	SCHEDULED REDEMPTION.....		38,265	38,265	37,236	37,339		925		925		38,265		0	842	02/01/2033	
073250 BM 3	BAYV_05-A.....		12/28/2009	SCHEDULED REDEMPTION.....		5,662,053	5,662,053	5,662,053	5,662,053		0		0		5,662,053		0	35,254	02/28/2040	
073250 BQ 4	BAYV_05-A.....		12/28/2009	SCHEDULED REDEMPTION.....		2,094,632	2,094,632	2,094,632	2,094,632		0		0		2,094,632		0	17,427	02/28/2040	
07325D AH 7	BAYV_06-C.....		12/28/2009	SCHEDULED REDEMPTION.....		967,224	967,224	967,224	967,224		0		0		967,224		0	4,977	11/28/2036	
07326F AA 6	BAYVIEW COMMERCIAL ASSET TRUST BAY IS.....		07/17/2009	TRANSFER OF SECURITY AT BOOK VA.....		15,154,729	14,708,125	14,708,125	14,953,251		201,478		201,478		15,154,729		0	931,399	12/25/2037	
079857 AH 1	BELLSOUTH CAPITAL FUNDING CORP.....		04/13/2009	CREDIT SUISSE FIRST BOSTON.....		90,086	90,000	105,835	104,946		(99)		(99)		104,847		(14,761)	(14,761)	4,745	02/15/2030
084664 BG 5	BERKSHIRE HATHAWAY FINANCE CORP.....		04/07/2009	Various.....		76,415	74,000	73,793	73,797		10		10		73,807		2,608	2,608	2,475	08/15/2013
LX0614 89 9	BERRY PLASTICS HOLDING CORP.....		12/31/2009	Various.....		637,930	866,410	824,083	829,390		981		981		830,370		(192,440)	(192,440)	22,789	04/03/2015
G1081N AA 0	BG TRANSCO HOLDINGS PLC.....	D	12/14/2009	MATURED.....		10,551,125	10,432,499	10,432,499	9,345,375		0		0	1,087,124	10,432,499	118,626	118,626	347,739	12/14/2009	
055450 AE 0	BHP FINANCE (USA) LIMITED.....	F	03/05/2009	CANTOR FITZGERALD & CO.....		5,380,350	5,000,000	5,714,065	5,372,106		(13,123)		(13,123)		5,358,983		21,367	21,367	120,938	11/01/2013
08913F AA 3	BIG DUMPSTER ACQUISITION INC.....		07/17/2009	TRANSFER OF SECURITY AT BOOK VA.....		49,042	596,426	(15,236)	248		51,302		51,302		51,550		(2,508)	(2,508)	3,579	08/05/2015
12328M AW 1	BLX_06-AA.....		12/21/2009	SCHEDULED REDEMPTION.....		218,080	218,080	218,080	218,080		0		0		218,080		0	1,254	10/20/2038	
066748 AC 8	BNP PARIBAS.....		03/01/2009	MATURED.....		15,000,000	15,000,000	13,613,500	14,973,182		26,818		26,818		15,000,000		0	515,625	03/01/2009	
05577@ AG 5	BNSF RAILWAY CO 2009-A.....		08/26/2009	SCHEDULED REDEMPTION.....		139,362	139,362	139,362	139,362		0		0		139,362		0	4,564	02/26/2021	
05577@ AH 3	BNSF RAILWAY CO 2009-B.....		08/26/2009	SCHEDULED REDEMPTION.....		134,128	134,128	134,128	134,128		0		0		134,128		0	4,393	02/26/2021	
05577@ AJ 9	BNSF RAILWAY CO 2009-C.....		08/26/2009	SCHEDULED REDEMPTION.....		41,829	41,829	41,829	41,829		0		0		41,829		0	1,370	02/26/2021	
05577@ AK 6	BNSF RAILWAY CO 2009-D.....		08/26/2009	SCHEDULED REDEMPTION.....		42,176	42,176	42,176	42,176		0		0		42,176		0	1,381	02/26/2021	
05577@ AM 2	BNSF RAILWAY CO 2009-E.....		08/26/2009	SCHEDULED REDEMPTION.....		17,505	17,505	17,505	17,505		0		0		17,505		0	573	02/26/2021	
12189P AK 8	BNSF RAILWAY COMPANY.....		07/15/2009	SCHEDULED REDEMPTION.....		409,127	409,127	409,127	409,127		0		0		409,127		0	26,438	01/15/2021	
BHM01Y OP 7	BNY CONVERGEX GROUP LLC.....		02/26/2009	BANC OF AMERICA SECURITIES LLC.....		712,446	835,714	685,286	702,917		4,809		4,809		707,727		4,720	4,720	22,535	10/02/2013
BHM02R 27 9	BNY CONVERGEX GROUP LLC.....		02/26/2009	BANC OF AMERICA SECURITIES LLC.....		262,794	308,263	252,776	259,279		1,774		1,774		261,053		1,741	1,741	7,090	09/30/2013
05567@ AB 8	BOCNY LLC SERIES 1998B-1 SENIOR S.....		03/15/2009	HIMCO OPERATIONAL TRANSACTION.....		1,085,797	2,689,862	2,689,862	1,112,396		(26,599)		(26,599)		1,085,797		0			03/15/2009
06423R BR 6	BOIT_04-A6.....		04/08/2009	RBS GREENWICH CAPITAL MARKETS.....		60,000	60,000	59,285	59,857		51		51		59,909		91	91	781	04/16/2012
10112R AB 0	BOSTON PROPERTIES LP.....		06/30/2009	UBS SECURITIES INC.....		4,975,000	5,000,000	5,203,700	5,101,166		(11,635)		(11,635)		5,089,532		(114,532)	(114,532)	304,688	01/15/2013
05565Q BJ 6	BP CAPITAL MARKETS PLC.....	F	03/30/2009	HTFD LIFE & ANNUITY INS CO.....		14,959,974	15,000,000	14,959,800	.....	174		174		14,959,974		0	39,583	03/10/2019		
BHM029 8T 5	BRAND ENERGY & INFRASTRUCTURE SERV.....		03/31/2009	Various.....		781,376	1,384,963	1,197,993	1,219,292		5,975		5,975		1,225,267		(443,891)	(443,891)	31,880	02/07/2014
108124 AA 6	BRDG_06-1A.....		10/21/2009	SCHEDULED REDEMPTION.....		772,408	772,408	772,408	772,408		0		0		772,408		0	15,985	07/21/2020	
109043 AF 6	BRIGGS & STRATTON CORPORATION.....		11/16/2009	BARCLAYS CAPITAL INC.....		1,501,500	1,430,000	1,489,900	1,448,574		(7,059)		(7,059)		1,441,516		59,984	59,984	149,475	03/15/2011
111013 AB 4	BRITISH SKY BROADCASTING GROUP PLC.....	F	02/23/2009	MATURED.....		5,000,000	5,000,000	4,974,000	4,999,490		510		510		5,000,000		0	171,875	02/23/2009	
111013 AD 0	BRITISH SKY BROADCASTING GROUP PLC.....	F	01/09/2009	BANC OF AMERICA SECURITIES LLC.....		3,035,430	3,000,000	3,017,520	3,001,341		(87)		(87)		3,001,255		34,175	34,175	122,317	07/15/2009
111021 AD 3	BRITISH TELECOMMUNICATIONS PUBLIC.....	F	04/29/2009	Various.....		18,291,609	17,500,000	17,526,275	17,507,297		(1,389)		(1,389)		17,505,908		785,701	785,701	504,526	12/15/2010
07384Y GY 6	BSABS_03-1.....		12/28/2009	SCHEDULED REDEMPTION.....		117,335	117,335	117,335	117,335		0		0		117,335		0	776	11/25/2042	
07384Y HA 7	BSABS_03-1.....		03/25/2009	SCHEDULED REDEMPTION.....		0	0	0	0		0		0		0		0			11/25/2042
07383F FP 8	BSCMS_01-TOP2.....		12/01/2009	SCHEDULED REDEMPTION.....		167	167	183	172		(5)		(5)		167		0	11	02/01/2035	
07383F JB 5	BSCMS_02-TOP6.....		12/01/2009	SCHEDULED REDEMPTION.....		1,740,776	1,740,776	1,744,629	1,741,474		(697)		(697)		1,740,776		0	45,428	10/01/2036	
07383F ZZ 0	BSCMS_04-BA5A.....		11/18/2009	RBS GREENWICH CAPITAL MARKETS.....		6,407,188	7,000,000	7,000,000	7,000,000		0		0		7,000,000		(592,813)	(592,813)		09/15/2019
07383F 3A 4	BSCMS_04-BA5A.....		11/18/2009	RBS GREENWICH CAPITAL MARKETS.....		4,426,563	5,000,000	4,998,460	5,000,000		0		0		5,000,000		(573,438)	(573,438)	44,378	09/15/2019
07383F 3B 2	BSCMS_04-BA5A.....		11/18/2009	RBS GREENWICH CAPITAL MARKETS.....		2,535,938	3,000,000	2,997,739	3,000,000		0		0		3,000,000		(464,063)	(464,063)	26,363	09/15/2019
07383F YG 7	BSCMS_04-PWR3.....		12/01/2009	SCHEDULED REDEMPTION.....		124,559	124,559	118,638	121,795		2,764		2,764		124,559		0	5,117	02/01/2041	
07383F E9 5	BSCMS_04-PWR4.....		12/01/2009	SCHEDULED REDEMPTION.....		100,455	1000													

SCHEDULE D - PART 4

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

E14.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
07388L AQ 3	BSCMS_06-PW13.....		12/08/2009	Various.....		3,717,210	17,701,000	17,681,239	5,354,088						2,149,322		1,567,888	1,567,888	1,083,739	09/01/2041
07388R AE 7	BSCMS_07-PW15.....		02/11/2009	RBS GREENWICH CAPITAL MARKETS.....		179,693	265,000	255,497	256,136						256,248		(76,555)	(76,555)	2,982	02/01/2044
07388R AJ 6	BSCMS_07-PW15 IS.....		10/16/2009	Various.....		5,098,077	6,650,000	6,650,000	6,866,073						6,514,845		(1,416,768)	(1,416,768)	426,477	02/01/2044
07383F BX 5	BSCMS_99-CLF1.....		12/15/2009	SCHEDULED REDEMPTION.....		93,451	93,451	105,492	101,870						93,451				4,409	05/15/2030
07383F BE 7	BSCMS_99-WF2.....		06/01/2009	SCHEDULED REDEMPTION.....		3,401,218	3,401,218	3,858,461	3,425,713						3,401,218				90,825	07/01/2031
07401P AA 2	BSMF_07-SL1.....		05/26/2009	Various.....		139,108	139,108	66,013	24,840		21,885				139,108				166	03/25/2037
07400S AB 5	BSSBC_06-1A.....		12/28/2009	SCHEDULED REDEMPTION.....		800,713	800,713	800,713	800,713						800,713				2,793	01/25/2034
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R.....		07/15/2009	SCHEDULED REDEMPTION.....		233,614	233,614	233,614	233,614						233,614				18,474	01/15/2020
12189P AF 9	BURLINGTON NORTHERN SANTE FE R.....		07/02/2009	SCHEDULED REDEMPTION.....		125,324	125,324	125,324	125,324						125,324				9,795	01/02/2021
12322U AA 7	BUSHNELL LOAN FUND II_08-1A.....		10/28/2009	SCHEDULED REDEMPTION.....		32,187,234	32,187,234	31,545,246	31,576,446						32,187,234				1,021,605	10/28/2015
75734P AA 7	CAIUA SERV ELECTRICIDAD.....	F	01/27/2009	Various.....		533,325	1,120,000	1,129,763	1,127,097						1,126,964		(593,639)	(593,639)	37,881	04/02/2049
140281 AD 8	CALFS_97-CTL1.....		08/15/2009	SCHEDULED REDEMPTION.....		609,954	609,954	566,360	608,061						609,954				15,672	06/15/2024
13055* AA 5	CALIFORINA PORTLAND CEMENT COMPANY.....		04/07/2009	MATURED.....		2,000,000	2,000,000	2,004,556	2,000,523						2,000,000				69,700	04/07/2009
131700 AJ 5	CALW_02-CALW.....		03/02/2009	CANTOR FITZGERALD & CO.....		5,456,500	5,000,000	5,000,065	5,000,026						5,000,025		456,475	456,475	70,778	02/15/2017
13645R AG 9	CANADIAN PACIFIC RAILWAY COMPANY.....	A	03/23/2009	BARCLAYS CAPITAL INC.....		143,177	150,000	149,438	149,498						149,522		(6,346)	(6,346)	3,139	05/15/2013
BHM02R R1 5	CANWEST MEDIAWORKS INCOME FUND.....	A	09/17/2009	Various.....		959,490	1,773,000	1,471,590	1,502,618						1,541,004		(581,514)	(581,514)	61,993	07/10/2014
14068X AG 2	CAPMK_06-7A.....		02/17/2009	SCHEDULED REDEMPTION.....		29,644	29,644	29,644	1,752						29,644				132	08/15/2036
140553 CS 5	CAPS_06-1A.....		12/21/2009	SCHEDULED REDEMPTION.....		1,265,169	1,265,169	1,265,169	1,265,169						1,265,169				3,867	08/22/2016
140553 CU 0	CAPS_06-1A.....		11/20/2009	SCHEDULED REDEMPTION.....		0	0	0	0						0				0	08/22/2016
13974A AH 5	CARAT_06-SN1A.....		09/20/2009	SCHEDULED REDEMPTION.....		875,000	875,000	874,975	874,995						875,000				34,547	05/20/2010
13974A AJ 1	CARAT_06-SN1A.....		10/20/2009	SCHEDULED REDEMPTION.....		2,825,000	2,825,000	2,824,506	2,824,893						2,825,000				135,276	04/20/2011
141781 J# 2	CARGILL INC.....		11/20/2009	SCHEDULED REDEMPTION.....		265,788	265,788	258,067	260,125						265,788				14,400	08/20/2018
141781 AH 7	CARGILL INCORPORATED.....		04/15/2009	MATURED.....		21,000,000	21,000,000	20,140,600	20,964,136						21,000,000				661,500	04/15/2009
33632* UD 7	CARGILL RAIL TRUST SENIOR SECURED.....		12/31/2009	SCHEDULED REDEMPTION.....		294,769	294,769	294,769	294,769						294,769				16,440	05/31/2015
G1418# AE 3	CARIBBEAN UTILITIES COMPANY LIMIT.....		06/01/2009	SCHEDULED REDEMPTION.....		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				77,640	06/01/2013
G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S.....		06/01/2009	SCHEDULED REDEMPTION.....		750,000	750,000	750,000	750,000						750,000				57,300	06/01/2014
143658 AF 9	CARNIVAL CORPORATION.....		11/10/2009	BANC OF AMERICA SECURITIES LLC.....		3,412,500	3,250,000	3,540,915	3,509,528						3,486,093		(73,593)	(73,593)	263,250	10/01/2023
143658 AH 5	CARNIVAL CORPORATION.....		09/16/2009	BANC OF AMERICA SECURITIES LLC.....		8,796,041	8,630,000	8,583,876	8,589,943						8,589,943		206,098	206,098	679,109	01/15/2028
693070 AD 6	CARNIVAL PLC.....	F	11/12/2009	BANC OF AMERICA SECURITIES LLC.....		17,191,008	15,425,000	17,736,780	17,503,689						17,450,856		(259,848)	(259,848)	1,167,480	06/01/2027
144141 CX 4	CAROLINA POWER & LIGHT CO.....		04/07/2009	JEFFERIES & CO. INC.....		34,383	34,000	33,884	33,913						33,916		466	466	585	12/15/2015
14755* AD 0	CASHMAN EQUIPMENT CORP.....		11/10/2009	HIMCO OPERATIONAL TRANSACTION.....		9,994,000	9,500,000	9,500,000	9,500,000						9,500,000		494,000	494,000	800,729	05/16/2017
149123 BR 1	CATERPILLAR INC.....		02/02/2009	BARCLAYS CAPITAL INC.....		32,209	28,000	27,787	27,787						27,787		4,422	4,422		12/15/2038
12479E BA 3	CBAC_05-1A IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		10,819	31,255	31,255	17,434						10,819				8,600	07/01/2035
149837 AK 2	CBAC_06-1A IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		5,883	30,236	30,236	11,805						5,883				7,117	06/01/2038
14983C AB 1	CBAC_06-2A.....		11/20/2009	DEUTSCHE BANK SECURITIES INC.....		487,630	3,751,000	3,749,387	3,749,440						3,749,465		(3,261,835)	(3,261,835)	212,088	01/01/2039
14984W AA 8	CBAC_07-1A.....		12/01/2009	Various.....		465,005	465,005	464,850	464,908						465,005				18,493	07/01/2039
12489W FC 3	CBASS_02-CB4.....		05/01/2009	SCHEDULED REDEMPTION.....		345,071	345,071	341,404	345,071						345,071				5,057	02/01/2033
12489W GD 0	CBASS_02-CB6.....		04/27/2009	SCHEDULED REDEMPTION.....		211,733	211,733	211,733	211,733						211,733				0	01/25/2033
12498S AA 0	CBS_06-SC1.....		12/28/2009	SCHEDULED REDEMPTION.....		635,758	635,758	620,818	629,623						635,758				2,517	05/25/2036
17305E CN 3	CCGIT_05-A4.....		04/08/2009	RBS GREENWICH CAPITAL MARKETS.....		52,800	55,000	54,909	54,950						54,952		(2,152)	(2,152)	766	06/20/2014
17305E DN 0	CCGIT_06-A2.....		02/10/2009	SCHEDULED REDEMPTION.....		10,000,000	10,000,000	9,997,200	9,999,670						10,000,000				242,500	02/10/2011
17305E DD 4	CCGIT_06-B2.....		03/07/2009	SCHEDULED REDEMPTION.....		10,250,000	10,250,000	10,288,438	10,267,704						10,250,000				263,938	03/07/2011
17305E DG 7	CCGIT_06-C2.....		09/10/2009	CITIGROUP (Salomon/Smith Barney).....		17,941,844	17,800,000	17,762,442	17,779,877						17,784,306		157,538	157,538	845,500	05/15/2013
17305E DY 8	CCGIT_07-A8.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		7,412,655	7,450,000	7,407,908	7,411,940						7,412,655				222,155	09/20/2019
161505 GM 8	CCMSC_00-3.....		12/01/2009	SCHEDULED REDEMPTION.....		3,245	3,245	3,449	3,284						3,245				178	10/01/2032
14986D AB 6	CD_06-CD3.....		09/17/2009	BARCLAYS CAPITAL INC.....		50,316,406	50,000,000	50,574,219	50,373,595						50,283,260		33,146	33,146	2,247,167	10/01/2048
12513Y AL 4	CD_07-CD4.....		12/14/2009	MIZUHO SECURITIES USA INC.....		420,063	2,600,000	2,413,633	2,432,235						15,259		(2,027,432)	(2,027,432)	148,704	12/01/2049
15131# AA 4	CENEX HARVEST STATES COOP SR U.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		4,503,858	4,333,333	4,745,043	4,522,261						4,503,858				82,792	06/19/2013
15641S AE 1	CENT7_04-7A.....		04/30/2009	SCHEDULED REDEMPTION.....		54,562	54,562	54,562	54,562						54,562				952	01/30/2016
152312 AX 6	CENTEX CORPORATION.....		09/15/2009	Various.....		9,826,720	10,000,000	7,665,238	7,982,221						8,222,797		1,603,923	1,603,923	571,419	10/01/2013
LX0600 69 9	CENVEO CORP.....		04/27/2009	Various.....		37,448	42,411	36,050	36,849						37,238		210	210	549	06/21/2013
LX0730 49 9	CENVEO CORP.....		04/27/2009	Various.....		1,536,049	1,739,036	1,478,181	1,510,957						1,526,863		9,187	9,187	44,279	06/21/2013
161571 AB 0	CHAIT_04-C3.....		10/15/2009	SCHEDULED REDEMPTION.....		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				116,003	06/15/2012
161571 AQ 7	CHAIT_05-A7.....		04/08/2009	RBS GREENWICH CAPITAL MARKETS.....		205,513	205,000	204,926	204,968						204,972		540	540	3,083	03/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
161175 AA 2	CHARTER COMMUNICATIONS OPERATING L.....		04/07/2009	BARCLAYS CAPITAL INC.....		77,775	85,000	88,825	87,554		(195)		(195)		87,359		(9,584)	(9,584)		04/30/2012
BHM030 H9 7	CHARTER COMMUNICATIONS OPERATING L.....		03/31/2009	Various.....		2,829,825	3,546,096	3,409,005	3,430,874		6,316		6,316		3,437,190		(607,365)	(607,365)	79,754	03/06/2014
165167 BY 2	CHESAPEAKE ENERGY CORPORATION.....		04/07/2009	JP MORGAN SECURITIES INC.....		130,900	140,000	147,275	145,346		(291)		(291)		145,055		(14,155)	(14,155)	7,947	07/15/2013
BHM02T J6 9	CHRYSLER FINANCIAL SERVICES NA LLC.....		01/01/2009	Various.....							352		352		352		(352)	(352)	79,683	08/03/2012
BHM02T J7 7	CHRYSLER FINANCIAL SERVICES NA LLC.....		01/01/2009	Various.....							59,851		59,851		59,851		(59,851)	(59,851)	150,386	08/03/2013
125509 BH 1	CIGNA CORP.....		09/22/2009	MORGAN STANLEY.....		18,337	21,000	20,886	20,889		1		1		20,890		(2,553)	(2,553)	1,112	11/15/2036
17275R AD 4	CISCO SYSTEMS INC.....		04/07/2009	Various.....		262,654	285,000	282,137			5		5		282,142		(19,489)	(19,489)	2,372	02/15/2039
U12607 AA 2	CIT GROUP INC. (THE).....	O	10/08/2009	Various.....		14,082,003	29,369,266	31,613,458	20,999,646		59,694	11,163,442	(11,103,747)	7,530,308	16,700,406	(3,164,909)	546,506	(2,618,403)	1,540,912	12/01/2014
D1544U AA 8	CITIGROUP (JSC SEVERSTAL).....	F	03/02/2009	BARCLAYS CAPITAL INC.....		339,660	629,000	598,152	588,020		784		784		588,804		(249,144)	(249,144)	21,980	04/19/2014
172850 AU 3	CITRV_98-A.....		12/15/2009	Various.....		827,838	827,838	827,838	827,838			17,623	(17,623)		827,838				31,909	01/15/2017
186108 BV 7	CLEVELAND ELECTRIC ILLUMINATING CO.....		02/20/2009	OUTSIDE MANAGED ACCT.....		303,072	300,000	316,353	304,246		(751)		(751)		303,494		(422)	(422)	7,059	11/01/2009
201728 EA 6	CMAC_99-C1.....		03/01/2009	SCHEDULED REDEMPTION.....		2,072,445	2,072,445	2,179,305	2,077,002		(4,556)		(4,556)		2,072,445				22,203	06/01/2031
17307G JF 6	CMLTI_04-OPT1.....		01/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0		0		0		0				0	10/25/2034
17307G 6P 8	CMLTI_06-AR2.....		12/01/2009	Various.....		10,992	10,992	10,808	6,230	4,613	1,733	1,584	4,761		10,992				305	03/01/2036
17313F AR 3	CMLTI_07-AR8.....		12/01/2009	Various.....		4,076,926	4,076,926	4,032,150	3,283,928		792,340	(658)	792,998		4,076,926				152,744	07/01/2037
17311C AP 6	CMLTI_07-WFH1.....		04/27/2009	Various.....							328		328						0	01/25/2037
20847T BA 8	CNFEH_01-C.....		02/17/2009	SCHEDULED REDEMPTION.....		12,391	12,391	10,904	12,391				0		12,391				42	08/15/2033
199648 AA 4	CNOVA_06-1A.....		07/20/2009	SCHEDULED REDEMPTION.....		293,635	293,635	293,635	293,635				0		293,635				5,871	07/18/2018
G1910# AF 3	COBHAM PLC SENIOR NOTES SERIES B.....	R	03/30/2009	HTFD LIFE & ANNUITY INS CO.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000				11,935	03/17/2016
BHM01N TH 8	COLOMBIAN CHEMICALS ACQUISITION LL.....	R	10/27/2009	Various.....		1,153,968	1,322,830	1,144,248	1,165,795		27,403		27,403		1,193,199		(39,231)	(39,231)	88,238	03/18/2013
20030N AU 5	COMCAST CORPORATION.....		03/24/2009	JEFFERIES & CO. INC.....		39,588	41,000	40,901	40,911		2		2		40,913		(1,325)	(1,325)	947	11/15/2017
20047A AC 4	COMM_04-LB2A.....		04/09/2009	Various.....		55,722	60,000	57,513	59,074		80		80		59,154		(3,432)	(3,432)	872	03/01/2039
126171 AB 3	COMM_05-C6.....		12/01/2009	Various.....		3,000,646	3,003,646	3,018,595	3,008,100		(4,337)		(4,337)		3,003,763		(3,117)	(3,117)	132,075	06/01/2044
126169 AQ 4	COMM_05-F10A.....		12/10/2009	DEUTSCHE BANK SECURITIES INC.....		425,000	1,250,000	1,250,000	1,250,000		0		0		1,250,000		(825,000)	(825,000)	16,002	04/15/2017
126169 AR 2	COMM_05-F10A.....		12/10/2009	DEUTSCHE BANK SECURITIES INC.....		1,500,000	5,000,000	5,000,000	5,000,000		0		0		5,000,000		(3,500,000)	(3,500,000)	81,750	04/15/2017
126169 BF 7	COMM_05-F10A.....		11/18/2009	GOLDMAN SACHS & CO.....		910,000	1,000,000	1,000,313	1,000,000				0		1,000,000		(90,000)	(90,000)	5,467	04/15/2017
126164 AW 2	COMM_05-FL11.....		12/15/2009	SCHEDULED REDEMPTION.....		1,215,531	1,215,531	1,215,531	1,215,531				0		1,215,531				9,094	11/15/2017
126164 BA 9	COMM_05-FL11.....		12/15/2009	SCHEDULED REDEMPTION.....		850,872	850,872	850,872	850,872		0		0		850,872				7,293	11/15/2017
126164 BC 5	COMM_05-FL11.....		12/15/2009	SCHEDULED REDEMPTION.....		4,794,298	4,794,298	4,713,830	4,794,298		0		0		4,794,298				43,468	11/15/2017
126164 BE 1	COMM_05-FL11.....		12/15/2009	SCHEDULED REDEMPTION.....		2,431,063	2,431,063	2,431,063	2,431,063				0		2,431,063				26,376	11/15/2017
20047M AR 5	COMM_06-CN2A.....		03/10/2009	GOLDMAN SACHS & CO.....		2,050,000	5,000,000	4,983,791	4,991,497		713		713		4,992,210		(2,942,210)	(2,942,210)	79,216	02/01/2019
20046G BG 2	COMM_06-FL12.....		12/15/2009	SCHEDULED REDEMPTION.....		46,588	46,588	45,336	45,590		998		998		46,588				215	12/15/2020
20046G BJ 6	COMM_06-FL12.....		12/15/2009	SCHEDULED REDEMPTION.....		119,266	119,266	119,266	119,266		0		0		119,266				577	12/15/2020
20046G BN 7	COMM_06-FL12.....		08/15/2009	SCHEDULED REDEMPTION.....		59,830	59,830	59,830	59,830		0		0		59,830				320	12/15/2020
20046G BQ 0	COMM_06-FL12.....		09/15/2009	SCHEDULED REDEMPTION.....		59,830	59,830	59,830	59,830		0		0		59,830				335	12/15/2020
20046G BS 6	COMM_06-FL12.....		08/15/2009	SCHEDULED REDEMPTION.....		42,736	42,736	42,736	42,736		0		0		42,736				261	12/15/2020
20046G BU 1	COMM_06-FL12.....		10/15/2009	SCHEDULED REDEMPTION.....		688,144	688,144	688,310	688,271		(127)		(127)		688,144				5,183	12/15/2020
20046G BW 7	COMM_06-FL12.....		09/15/2009	SCHEDULED REDEMPTION.....		595,510	595,510	595,603	595,583		(73)		(73)		595,510				0	12/15/2020
20046G BY 3	COMM_06-FL12.....		09/15/2009	SCHEDULED REDEMPTION.....		1,455,691	1,455,691	1,455,691	1,455,691		0		0		1,455,691				11,792	12/15/2020
200476 BB 4	COMM_07-FL14.....		10/29/2009	ICP SECURITIES LLC.....		2,295,000	2,700,000	2,700,000	2,700,000		0		0		2,700,000		(405,000)	(405,000)	28,706	06/15/2022
200476 BC 2	COMM_07-FL14.....		10/29/2009	ICP SECURITIES LLC.....		1,190,000	1,400,000	1,400,000	1,400,000		0		0		1,400,000		(210,000)	(210,000)	16,141	06/15/2022
200466 AT 7	COMM_99-1 IS.....		05/19/2009	Various.....						10,666			10,666						0	05/01/2032
202795 HN 3	COMMONWEALTH EDISON.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		5,993,430	6,000,000	5,991,720	5,993,255		175		175		5,993,430				223,125	08/15/2016
205363 AB 0	COMPUTER SCIENCES CORPORATION.....		03/15/2009	MATURED.....		10,000,000	10,000,000	10,129,500	10,011,769		(11,769)		(11,769)		10,000,000				312,500	03/15/2009
14040K CH 9	COMT_02-1A.....		01/15/2009	SCHEDULED REDEMPTION.....		18,750,000	18,750,000	18,750,000	18,750,000				0		18,750,000				28,982	11/15/2011
205887 BD 3	CONAGRA FOODS INC.....		09/08/2009	BANC OF AMERICA SECURITIES LLC.....		8,804,213	8,291,000	6,597,173	6,770,757		87,127		87,127		6,857,884		1,946,329	1,946,329	356,479	06/15/2017
21075W DE 2	CONHE_96-3.....		12/15/2009	SCHEDULED REDEMPTION.....		2,034	2,034	2,034	2,034		0		0		2,034				14	09/15/2027
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW.....		09/09/2009	DEUTSCHE BANK SECURITIES INC.....		8,648,100	7,500,000	7,478,025	7,478,200		173		173		7,478,373		1,169,727	1,169,727	482,344	04/01/2038
209115 A* 5	CONSOLIDATED EDISON INC.....		12/30/2009	SCHEDULED REDEMPTION.....		180,375	180,375	180,375	180,375		0		0		180,375				15,711	06/30/2022
210371 AH 4	CONSTELLATION ENERGY GROUP INC.....		10/15/2009	JP MORGAN SECURITIES INC.....		16,158,900	15,000,000	15,824,100	15,579,341		(133,343)		(133,343)		15,445,998		712,902	712,902	1,105,417	04/01/2012
210518 CG 9	CONSUMERS ENERGY CO.....		03/24/2009	WACHOVIA SECURITIES INC.....		65,218	70,000	69,888	69,915		2		2		69,917		(4,699)	(4,699)	2,223	02/15/2017
210518 BV 7	CONSUMERS ENERGY COMPANY.....		03/25/2009	JEFFERIES & CO. INC.....		68,402	70,000	67,655	68,431		76		76		68,507		(106)	(106)	1,683	04/15/2013
210518 BX 3	CONSUMERS ENERGY COMPANY.....		02/17/2009	MATURED.....		245,000	245,000	242,065	244,863		137		137		245,000				5,945	02/17/2009
210805 A@ 6	CONTINENTAL AIRLINES PASS THROUGH.....		01/01/2009	SCHEDULED REDEMPTION.....		550,155	550,155	550,155	550,155		0		0		550,155				19,310	01/01/2014
210805 BE 6	CONTINENTAL AIRLINES PASS THROUGH.....		10/01/2009	SCHEDULED REDEMPTION.....		951,307	951,307	951,307	641,625		309,682		309,682		951,307				70,977	04/01/2013

SCHEDULE D - PART 4

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

E14.17

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH.....		11/01/2009	SCHEDULED REDEMPTION.....		197,341	197,341	197,856	197,781			(440)	(440)		197,341			0	15,882	11/01/2020
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH.....		12/15/2009	SCHEDULED REDEMPTION.....		2,005	2,005	1,931	1,940			65	65		2,005			0	134	06/15/2021
205944 AB 7	CON-WAY INC.....		08/21/2009	JP MORGAN SECURITIES INC.....		41,153,750	41,000,000	42,260,750	42,173,080			(62,857)	(62,857)		42,110,223		(956,473)	(956,473)	3,304,389	01/15/2018
217203 AB 4	COPANO ENERGY LLC.....		04/07/2009	BARCLAYS CAPITAL INC.....		43,000	50,000	50,313	50,268			(12)	(12)		50,256		(7,256)	(7,256)	2,505	03/01/2016
219868 AL 0	CORP ANDINA DE FOMENTO.....	F	03/12/2009	JEFFERIES & CO. INC.....		965,150	970,000	1,035,155	1,020,155			(4,974)	(4,974)		1,015,181		(50,031)	(50,031)	47,493	01/18/2011
219868 AQ 9	CORP ANDINA DE FORMENTO.....	F	03/06/2009	Various.....		938,236	1,055,000	961,827	964,299			3,325	3,325		967,624		(29,388)	(29,388)	14,369	05/21/2013
219868 AN 6	CORP ANDINA FOM.....	F	03/05/2009	CREDIT SUISSE FIRST BOSTON.....		415,320	430,000	416,725	145,251			440	440		417,291		(1,971)	(1,971)	14,371	03/15/2012
22303Q AF 7	COVIDIEN INTERNATIONAL FINANCE SA.....	R	03/24/2009	BANC OF AMERICA SECURITIES LLC.....		62,456	61,000	60,927	60,935			4	4		60,939		1,517	1,517	1,496	10/15/2012
224044 AY 3	COX COMMUNICATIONS INC.....		10/28/2009	OUTSIDE MANAGED ACCT.....		278,610	265,000	283,216	227,361			(3,519)	(3,519)		269,798		8,813	8,813	18,737	11/01/2010
224044 BE 6	COX COMMUNICATIONS INC.....		04/07/2009	WACHOVIA SECURITIES INC.....		49,344	50,000	55,701	52,994			(205)	(205)		52,789		(3,445)	(3,445)	1,900	10/01/2012
224044 BS 5	COX COMMUNICATIONS INC.....		03/24/2009	Various.....		99,558	113,000	110,735	110,818			31	31		110,849		(11,291)	(11,291)	1,870	06/01/2018
12619V AA 7	CPS_07-A.....		12/15/2009	SCHEDULED REDEMPTION.....		362,759	362,759	355,817	358,202			4,556	4,556		362,759			0	10,911	11/15/2013
22541H CC 4	CREDIT SUISSE (NY BRANCH).....		04/07/2009	JEFFERIES & CO. INC.....		66,045	76,000	75,750	75,766			6	6		75,772		(9,727)	(9,727)		02/15/2018
BHM025 AS 2	CRESCENT RESOURCES LLC.....		04/15/2009	Various.....		192,037	1,375,066	976,297	1,031,052			31,779	31,779		1,062,831		(870,794)	(870,794)	13,678	09/07/2012
22608W AA 7	CREST_04-1A.....		10/28/2009	SCHEDULED REDEMPTION.....		66,207	66,207	66,267	66,271			(63)	(63)		66,207			0	1,208	01/28/2020
12626# AF 2	CRH AMERICA INC. GTD SENIOR NOTES.....		09/22/2009	MATURED.....		5,000,000	5,000,000	5,670,650	5,082,247			(82,247)	(82,247)		5,000,000			0	387,000	09/22/2009
17309N AB 7	CRMSI_06-1.....		11/01/2009	SCHEDULED REDEMPTION.....		18,000,000	18,000,000	17,999,640	17,999,885			115	115		18,000,000			0	560,938	07/01/2036
BHM01P 7E 4	CSC HOLDINGS INC.....		03/31/2009	Various.....		4,371,106	4,815,384	4,533,121	4,578,325			12,624	12,624		4,590,950		(219,843)	(219,843)	31,894	03/29/2013
22540A J7 4	CSFB_01-CF2.....		12/01/2009	SCHEDULED REDEMPTION.....		1,622,182	1,713,683	1,622,182	1,642,817			(20,635)	(20,635)		1,622,182			0	92,191	02/01/2034
22540A 3F 3	CSFB_01-CK3.....		12/01/2009	SCHEDULED REDEMPTION.....		176,323	176,323	177,259	176,579			(256)	(256)		176,323			0	11,627	06/01/2034
22540V GE 6	CSFB_01-CKN5.....		12/01/2009	SCHEDULED REDEMPTION.....		235,367	235,367	236,544	235,700			(332)	(332)		235,367			0	8,657	09/01/2034
22540A GG 8	CSFB_01-CP4.....		12/01/2009	SCHEDULED REDEMPTION.....		170,956	170,956	187,598	176,442			(5,486)	(5,486)		170,956			0	9,043	12/01/2035
22540V N9 9	CSFB_02-CKN2.....		12/01/2009	SCHEDULED REDEMPTION.....		4,055,738	4,055,738	4,376,015	4,140,462			(84,724)	(84,724)		4,055,738			0	147,456	04/01/2037
22540V N4 0	CSFB_02-HE11.....		12/28/2009	SCHEDULED REDEMPTION.....		251,997	251,997	251,997	251,997			0	0		251,997			0	2,386	10/25/2032
22540V 2L 5	CSFB_02-HE16.....		12/28/2009	SCHEDULED REDEMPTION.....		747,267	747,267	747,267	747,267			0	0		747,267			0	7,582	10/25/2032
22540V 2M 3	CSFB_02-HE16.....		09/25/2009	Various.....		102,763	102,763	102,250	101,776			988	988		102,763			0	1,790	10/25/2032
225458 N2 0	CSFB_05-C4.....		04/09/2009	MORGAN STANLEY.....		95,496	100,000	100,500	100,164			(32)	(32)		100,133		(4,637)	(4,637)	1,867	08/01/2038
225458 MU 9	CSFB_05-CNDA.....		04/06/2009	RBS GREENWICH CAPITAL MARKETS.....		660,000	11,000,000	11,001,875	11,000,000			0	0		11,000,000		(10,340,000)	(10,340,000)	29,357	08/15/2018
225458 MW 5	CSFB_05-CNDA.....		03/31/2009	RBS GREENWICH CAPITAL MARKETS.....		288,750	5,500,000	5,500,781	5,500,000			0	0		5,500,000		(5,211,250)	(5,211,250)	15,040	08/15/2018
22540A LK 2	CSFB_99-C1.....		08/11/2009	SCHEDULED REDEMPTION.....		924,958	924,958	962,101	927,568			(2,610)	(2,610)		924,958			0	29,060	09/11/2041
22545R AV 8	CSMC_06-TF2A.....		09/15/2009	SCHEDULED REDEMPTION.....		367,231	367,231	366,671	367,154			77	77		367,231			0	2,818	09/15/2021
22545R AY 2	CSMC_06-TF2A.....		07/15/2009	SCHEDULED REDEMPTION.....		175,565	175,565	175,565	175,565			0	0		175,565			0	1,040	07/15/2019
22545R BY 1	CSMC_06-TF2A.....		07/15/2009	SCHEDULED REDEMPTION.....		225,727	225,727	225,727	225,727			0	0		225,727			0	1,534	07/15/2019
22545R CC 8	CSMC_06-TF2A.....		07/15/2009	SCHEDULED REDEMPTION.....		1,878,943	1,878,943	1,878,943	1,878,943			0	0		1,878,943			0	14,309	09/15/2021
22545X AK 9	CSMC_07-C1.....		12/08/2009	Various.....		331,030	4,729,000	4,753,515	4,750,015			(48,313)	(48,313)		140,038		190,992	190,992	268,146	02/01/2040
14845T AA 4	CSTL_2A.....		10/15/2009	SCHEDULED REDEMPTION.....		3,479,283	3,479,283	3,462,430	3,465,249			14,034	14,034		3,479,283			0	79,642	10/15/2014
12642V AB 6	CTCDO_06-4A.....		12/21/2009	SCHEDULED REDEMPTION.....		128,344	128,344	128,344	128,344			0	0		128,344			0	517	10/20/2043
12642V AC 4	CTCDO_06-4A.....		12/21/2009	SCHEDULED REDEMPTION.....		304,353	304,353	304,353	304,353			0	0		304,353			0	1,383	10/20/2043
12642V AD 2	CTCDO_06-4A.....		12/21/2009	SCHEDULED REDEMPTION.....		152,367	152,367	152,367	152,367			0	0		152,367			0	965	10/20/2043
12642V AF 7	CTCDO_06-4A.....		12/21/2009	SCHEDULED REDEMPTION.....		121,181	121,181	121,189	121,516			(335)	(335)		121,181			0	1,027	10/20/2043
BHM02K AV 2	CUMULUS MEDIA INC.....		11/02/2009	Various.....		1,101,049	1,308,138	1,072,673	1,099,759			41,822	41,822		1,141,581		(40,532)	(40,532)	41,954	06/07/2013
12665* AA 9	CVS CAREMARK CTL 9-2009.....		12/10/2009	SCHEDULED REDEMPTION.....		26,716	26,716	26,716				0	0		26,716			0	409	10/10/2031
126650 BF 6	CVS CORP.....		07/14/2009	Various.....		10,480,172	10,649,931	10,463,808	10,474,129			6,043	6,043		10,480,172			0	379,545	12/10/2028
126650 BP 4	CVS CORP.....		12/10/2009	SCHEDULED REDEMPTION.....		121,349	121,349	119,384	121,349			1,965	1,965		121,349			0	2,324	12/10/2028
126659 AA 9	CVS PASS-THROUGH TRUST.....		12/10/2009	SCHEDULED REDEMPTION.....		67,996	67,996	67,996				0	0		67,996			0	2,025	07/10/2031
12667G 7Y 3	CWALT_05-42CB.....		12/25/2009	SCHEDULED REDEMPTION.....		3,788,633	3,788,633	3,788,633	3,788,633			0	0		3,788,633			0	15,151	10/25/2035
12667X AA 4	CWCL_05-1A.....		11/25/2009	SCHEDULED REDEMPTION.....		512,920	512,920	512,920	512,920			0	0		512,920			0	6,906	05/25/2045
19075C AK 9	CWCL_07-C2.....		12/09/2009	Various.....		703,406	6,100,000	6,130,067	6,126,037			(56,382)	(56,382)		877,399		(173,993)	(173,993)	356,843	04/01/2047
19075C AM 5	CWCL_07-C2.....		12/09/2009	Various.....		460,594	5,100,000	5,125,383	5,121,991			(50,283)	(50,283)		513,671		(53,077)	(53,077)	302,043	04/01/2047
19075C AN 3	CWCL_07-C2.....		12/09/2009	Various.....		268,125	6,600,000	6,632,861	6,628,475			(136,494)	(136,494)		575,514		(307,389)	(307,389)	392,247	04/01/2047
12669F GX 5	CWHL_03-J13.....		02/04/2009	Various.....		1,072,356	1,112,492	1,102,062	1,103,514			114	114		1,103,628		(31,272)	(31,272)	10,447	01/01/2019
12544K AB 9	CWHL_07-17.....		12/01/2009	Various.....		2,079,344	2,079,344	2,044,905	2,050,575			39,388	39,388		2,079,344			0	75,285	10/01/2037
126671 ZE 9	CWL_03-SD2.....		05/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0			0	0		0			0		09/25/2032
126673 SD 5	CWL_04-SD4.....		12/28/2009	SCHEDULED REDEMPTION.....		353,610	353,610	353,610	353,610			0	0		353,610			0	2,528	12/25/2034

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
126683 AC 5	CWL_06-S5.....		10/01/2009	SCHEDULED REDEMPTION.....		562,972	562,972	562,961	562,966			7	7		562,972			0	21,371	06/01/2035
12669R AB 3	CWL_07-S1.....		12/08/2009	Various.....		2,769,239	4,715,485	4,715,438	4,715,464		4		4		4,715,468		(1,946,229)	(1,946,229)	252,528	11/01/2036
12669R AC 1	CWL_07-S1.....		12/01/2009	SCHEDULED REDEMPTION.....		783,675	783,675	741,004	783,652		24		24		783,675			0	30,270	11/01/2036
232820 AF 7	CYTEC INDUSTRIES INC.....		07/15/2009	TENDER TRANSACTION.....		36,225,000	35,000,000	34,647,550	34,837,620		48,335		48,335		34,885,955		1,339,045	1,339,045	1,518,611	10/01/2010
232820 AG 5	CYTEC INDUSTRIES INC.....		08/11/2009	Various.....		19,050,000	20,000,000	19,304,600	19,449,526		40,987		40,987		19,490,513		(440,513)	(440,513)	1,040,000	10/01/2015
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG.....		09/03/2009	Various.....		23,055,920	20,000,000	20,875,637	20,800,455		(9,596)		(9,596)		20,790,859		2,265,061	2,265,061	1,929,028	01/18/2031
237194 AH 8	DARDEN RESTAURANTS INC.....		09/16/2009	JP MORGAN SECURITIES INC.....		10,250,800	10,000,000	9,917,800	9,918,864		677		677		9,919,541		331,259	331,259	634,667	10/15/2037
BHM028 BG 1	DAVIDS BRIDAL.....		03/31/2009	Various.....		963,508	1,473,750	1,230,581	1,258,383		8,896		8,896		1,267,279		(303,771)	(303,771)	32,990	01/31/2014
25151U AA 5	DBALT_07-AR2.....		12/31/2009	Various.....		4,517,813	4,517,813	4,508,430	4,517,813			293,206	(293,206)		4,517,813			0	11,560	03/25/2037
24763L FY 1	DELHE_99-3.....		12/01/2009	Various.....		97,914	97,914	94,868	95,957		6,078	4,121	1,956		97,914			0	5,284	01/01/2030
247025 AE 9	DELL COMPUTER CORP.....		07/02/2009	BARCLAYS CAPITAL INC.....		11,766,500	11,650,000	12,625,274	12,508,395		(12,056)		(12,056)		12,496,339		(729,839)	(729,839)	604,279	04/15/2028
BHM03H PP 5	DELPHI CORPORATION.....		04/30/2009	Various.....		3,142,733	3,750,000	3,693,750	3,750,000				0		3,750,000		(607,267)	(607,267)	(81,479)	06/30/2009
BHM02G AG 1	DELTA AIR LINES INC.....		06/10/2009	Various.....		862,600	990,000	801,900	832,993		19,298		19,298		852,292		10,308	10,308	15,534	04/30/2012
25030W AB 6	DESARROLLADORA HOMEX SA DE CV.....	F	02/24/2009	MERRILL LYNCH.....		985,500	1,350,000	1,145,728	1,149,650		3,106		3,106		1,152,756		(167,256)	(167,256)	41,906	09/28/2015
250854 AD 8	DESF_01-1.....		04/08/2009	Various.....		141,470	137,597	147,164	140,410		(525)		(525)		139,885		1,585	1,585	5,077	03/01/2013
N2557F BX 1	DEUTSCHE TEL FIN.....	D	09/08/2009	MORGAN STANLEY.....		32,277,926	24,566,167	27,662,487	30,299,417		(410,896)		(410,896)	(4,178,562)	25,709,960	5,430,135	1,137,831	6,567,966	2,396,444	07/11/2011
25156P AG 8	DEUTSCHE TELEKOM INTERNATIONAL FIN.....	R	02/05/2009	BARCLAYS CAPITAL INC.....		205,128	200,000	192,000	192,698		328		328		193,025		12,103	12,103	4,091	03/23/2011
25156P AB 9	DEUTSCHE TELEKOM INTL FIN.....	R	06/15/2009	Various.....		15,934,337	15,050,000	15,654,373	15,177,294		(38,717)		(38,717)		15,138,578		795,759	795,759	649,518	06/15/2010
25156P AF 0	DEUTSCHE TELEKOM INTL FIN.....	R	02/02/2009	JP MORGAN SECURITIES INC.....		182,264	180,000	177,079	177,878		39		39		177,917		4,348	4,348	5,066	07/22/2030
251591 AM 5	DEVELOPERS DIVERSIFIED REALTY CORP.....		04/30/2009	JP MORGAN SECURITIES INC.....		520,000	1,000,000	978,300	984,213		717		717		984,930		(464,930)	(464,930)	28,111	05/01/2015
252126 AF 4	DEX MEDIA WEST LLC/FINANCE CO.....		01/07/2009	CITIGROUP (Salomon/Smith Barney).....		2,750	10,000	10,975	10,433		(5)		(5)		10,428		(7,678)	(7,678)	403	08/15/2013
251547 AL 9	DFCS_98-I.....		12/01/2009	SCHEDULED REDEMPTION.....		8,906	8,906	8,901	8,906				0		8,906			0	327	04/01/2028
25243Y AH 2	DIAGEO CAPITAL PLC.....	F	09/01/2009	BARCLAYS CAPITAL INC.....		26,710,350	25,000,000	24,784,000	24,790,380		2,057		2,057		24,792,437		1,917,913	1,917,913	1,355,330	09/30/2036
25244S AC 5	DIAGEO FINANCE BV.....	F	04/28/2009	OUTSIDE MANAGED ACCT.....		328,429	325,000	316,800	317,860		288		288		318,147		10,282	10,282	8,756	10/28/2015
25244S AD 3	DIAGEO FINANCE BV.....	F	09/08/2009	Various.....		60,650,165	56,498,000	56,423,423	56,449,418		6,449		6,449		56,455,867		4,194,298	4,194,298	2,716,719	04/01/2013
25380Q AA 7	DIGICEL LIMITED.....		02/13/2009	BARCLAYS CAPITAL INC.....		362,200	400,000	410,000	408,864		(394)		(394)		408,469		(46,269)	(46,269)	17,267	09/01/2012
25459H AG 0	DIRECTV HOLDINGS LLC.....		04/07/2009	BARCLAYS CAPITAL INC.....		73,688	75,000	75,072	75,070		(3)		(3)		75,067		(1,380)	(1,380)	2,351	05/15/2016
23322B CM 8	DLJCM_98-CG1.....		12/01/2009	SCHEDULED REDEMPTION.....		1,962,213	1,962,213	2,181,582	1,969,755		(7,542)		(7,542)		1,962,213			0	67,515	06/01/2031
23322B FE 3	DLJCM_99-CG2.....		04/01/2009	SCHEDULED REDEMPTION.....		2,480,662	2,480,662	2,485,940	2,480,829		(168)		(168)		2,480,662			0	37,659	06/01/2032
23322B GA 0	DLJCM_99-CG3.....		07/01/2009	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	5,818,873	5,117,630		(117,630)		(117,630)		5,000,000			0	217,000	10/01/2032
23322B GD 4	DLJCM_99-CG3.....		09/01/2009	SCHEDULED REDEMPTION.....		2,461,000	2,461,000	2,439,947	2,458,699		2,301		2,301		2,461,000			0	127,811	10/01/2032
25654F AA 0	DODGER TICKETS LLC SER A SR SEC.....		03/31/2009	SCHEDULED REDEMPTION.....		480,142	480,142	480,142	480,142				0		480,142			0	27,176	03/31/2030
BHM01Q A1 6	DOLE FOOD CO.....		03/19/2009	JP MORGAN SECURITIES INC.....		227,479	252,054	203,534	208,353		2,161		2,161		210,514		16,965	16,965	6,835	04/12/2013
BHM01Q A2 4	DOLE FOOD CO.....		03/31/2009	Various.....		403,411	446,745	360,747	369,233		3,801		3,801		373,034		30,377	30,377	5,680	04/12/2013
BHM01Q G9 3	DOLE FOOD COMPANY INC.....		03/31/2009	Various.....		1,502,991	1,664,442	1,344,037	1,375,652		14,159		14,159		1,389,812		113,179	113,179	31,606	04/12/2013
25746U AJ 8	DOMINION RESOURCES INC.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		10,125,342	10,000,000	10,180,000	10,134,020		(8,678)		(8,678)		10,125,342			0	156,250	06/30/2012
260543 AY 9	DOW CHEMICAL CO.....		10/15/2009	MATURED.....		3,400,000	3,400,000	4,201,108	3,460,074		(60,074)		(60,074)		3,400,000			0	290,700	10/15/2009
260543 BR 3	DOW CHEMICAL CO.....		04/03/2009	OUTSIDE MANAGED ACCT.....		279,563	315,000	323,274	320,831		(379)		(379)		320,452		(40,889)	(40,889)	9,818	10/01/2012
262277 AA 4	DRUMMOND CO INC.....		02/25/2009	CANTOR FITZGERALD & CO.....		1,210,850	1,985,000	1,690,288	1,628,485		3,547		3,547		1,710,782		(499,932)	(499,932)	80,110	02/15/2016
26249W AA 3	DRYD_06-11A.....		10/13/2009	SCHEDULED REDEMPTION.....		662,989	662,989	662,989	662,989				0		662,989			0	14,344	04/12/2020
26358E AA 0	DUANE_07-4A.....		11/16/2009	SCHEDULED REDEMPTION.....		2,075,815	2,075,815	2,075,815	2,075,815				0		2,075,815			0	14,717	11/14/2021
26442C AC 8	DUKE ENERGY CAROLINAS LLC.....		03/30/2009																	

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29100V AA 7		EMERALDS_07-2 TRUST.....		03/25/2009	HIMCO OPERATIONAL TRANSACTION		58,441,490	94,993,000	72,993,000	72,999,372		547,169		547,169		73,546,541		(15,105,051)	(15,105,051)	276,481	04/25/2016
291011 AY 0		EMERSON ELECTRIC CO.....		04/14/2009	OUTSIDE MANAGED ACCT.....		325,026	325,000	322,374			41		41		322,415		2,611	2,611	3,785	10/15/2019
N2960P BG 7		ENBW INTERNATIONAL FINANCE BV.....	D	12/01/2009	BNP PARIBAS SECURITIES CORP.....		15,767,727	12,261,499	12,455,598	14,099,120	(6,953)			(6,953)	(1,662,421)	12,429,746	2,870,861	467,119	3,337,981	1,295,110	01/16/2025
292562 A* 6		ENCORE WIRE LTD SRNT SER 2004-A.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		15,000,000	15,000,000	15,000,000	15,000,000	0			0		15,000,000			0	467,713	08/27/2011
BHM026 1W 1		ENERGY TRANSFER EQUITY LP.....		02/18/2009	WACHOVIA SECURITIES INC.....		1,080,000	1,200,000	1,068,000	1,088,167	4,234			4,234		1,092,402		(12,402)	(12,402)	14,683	11/01/2012
BHM01T YL 0		ENERGYSOLUTIONS.....		03/03/2009	CITIGROUP (Salomon/Smith Barney)....		16,274	18,868	16,321	16,628	91			91		16,719		(445)	(445)	176	06/07/2013
BHM01T C3 4		ENERGYSOLUTIONS LLC.....		03/03/2009	Various.....		250,014	289,058	250,035	254,738	1,380			1,380		256,118		(6,104)	(6,104)	6,939	06/07/2013
BHM01T C7 5		ENERGYSOLUTIONS LLC.....		03/03/2009	Various.....		119,950	138,683	113,720	116,644	864			864		117,508		2,442	2,442	3,329	06/07/2013
29379V AC 7		ENTERPRISE PRODUCTS OPERATING LLC.....		03/24/2009	WACHOVIA SECURITIES INC.....		63,116	70,000	69,906	69,911	2			2		69,912		(6,797)	(6,797)	2,995	01/31/2019
294751 BP 6		EQABS_02-5.....		12/01/2009	SCHEDULED REDEMPTION.....		440,443	440,443	440,443	440,443	0			0		440,443			0	14,826	11/01/2032
294751 DK 5		EQABS_03-4.....		02/25/2009	SCHEDULED REDEMPTION.....		78,501	78,501	78,501	78,501	0			0		78,501			0	524	10/25/2034
29481# AB 9		ERGON INC SR NT.....		02/10/2009	SCHEDULED REDEMPTION.....		222,222	222,222	224,827	224,443	(2,221)			(2,221)		222,222			0	5,744	02/10/2015
29481# AA 1		ERGON INC. SENIOR NOTES.....		05/31/2009	Various.....		5,016,667	5,000,000	5,000,000	5,000,000	0			0		5,000,000		16,667	16,667	180,165	05/31/2011
29989# AD 2		EVERETT SMITH GROUP LTD.....		09/12/2009	SCHEDULED REDEMPTION.....		250,000	250,000	249,625	249,817	183			183		250,000			0	19,269	09/12/2014
30050A AC 7		EVRAZ GROUP SA.....	F	03/02/2009	JP MORGAN SECURITIES INC.....		333,000	555,000	566,794	565,646	(368)			(368)		565,278		(232,278)	(232,278)	17,924	04/24/2013
Y23862 AC 2		EXPORT IMPORT BANK CHINA.....	F	03/05/2009	CAMBRIDGE INTERNATIONAL SECURI.....		1,631,330	1,584,000	1,621,203	1,617,116	(1,001)			(1,001)		1,616,116		15,214	15,214	51,051	07/29/2014
31865Q AH 4		FARGT_03-2.....		04/15/2009	SCHEDULED REDEMPTION.....		291,095	291,095	291,095	291,095	0			0		291,095			0	2,558	09/15/2010
313747 AL 1		FEDERAL REALTY INVESTMENT TRUST.....		10/09/2009	WACHOVIA SECURITIES INC.....		9,555,600	10,000,000	10,000,000	10,000,000	0			0		10,000,000		(444,400)	(444,400)	492,806	06/01/2016
313747 AP 2		FEDERAL REALTY INVESTMENT TRUST.....		10/09/2009	WACHOVIA SECURITIES INC.....		5,521,175	5,500,000	5,500,000	5,500,000	0			0		5,500,000		21,175	21,175	259,050	12/01/2013
313855 F* 4		FEDERAL SIGNAL CORPORATION.....		05/30/2009	Various.....		1,918,193	1,918,193	2,037,982	1,966,889	(31,235)			(31,235)		1,935,654		(17,461)	(17,461)	136,595	05/30/2011
32027N BU 4		FFML_02-FF4.....		05/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0	0			0		0			0	0	02/25/2033
32027N BW 0		FFML_02-FF4.....		05/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0	0			0		0			0	0	02/25/2033
32027N CY 5		FFML_03-FF2.....		05/26/2009	SCHEDULED REDEMPTION.....		0	0	0	0	0			0		0			0	0	07/25/2033
32027N CP 4		FFML_03-FFC.....		12/28/2009	SCHEDULED REDEMPTION.....		357,061	357,061	357,061	357,061	0			0		357,061			0	3,828	11/25/2032
32051G Z7 3		FHABS_06-HE1.....		12/31/2009	Various.....		630,744	630,744	617,338	630,744			13,407	(13,407)		630,744			0	2,270	10/25/2034
35729P AT 7		FHLT_03-1.....		11/25/2009	SCHEDULED REDEMPTION.....		76,792	76,792	76,732	76,792	0			0		76,792			0	867	02/25/2033
35729P JC 5		FHLT_05-1.....		12/28/2009	SCHEDULED REDEMPTION.....		4,298,294	4,298,294	4,298,294	4,298,294	0			0		4,298,294			0	28,992	06/25/2035
35729P HL 7		FHLT_05-A.....		12/28/2009	SCHEDULED REDEMPTION.....		5,569,550	5,569,550	5,569,550	5,569,550	0			0		5,569,550			0	25,964	01/25/2035
337932 AB 3		FIRSTENERGY CORPORATION.....		06/16/2009	CREDIT SUISSE FIRST BOSTON.....		33,690,419	32,380,000	34,271,420	33,847,825	(225,244)			(225,244)		33,622,581		67,838	67,838	1,241,503	11/15/2011
33763@ AA 4		FIRSTSERVICE DELAWARE LP.....		06/29/2009	SCHEDULED REDEMPTION.....		442,866	442,866	445,381	443,524	(658)			(658)		442,866			0	35,695	06/29/2011
341081 FA 0		FLORIDA POWER & LIGHT.....		02/06/2009	OUTSIDE MANAGED ACCT.....		355,501	340,000	338,069	338,078	3			3		338,081		17,420	17,420	10,677	02/01/2038
341099 CG 2		FLORIDA POWER CORPORATION.....		03/24/2009	HSBC SECURITIES (USA) INC.....		79,455	76,000	75,796	75,816	4			4		75,820		3,635	3,635	2,351	09/15/2017
341099 CL 1		FLORIDA POWER CORPORATION.....		01/09/2009	OUTSIDE MANAGED ACCT.....		379,199	340,000	349,955	349,912	(4)			(4)		349,908		29,291	29,291	1,753	06/15/2038
31377T P9 1		FNMA 15YR BALLOON MULTI.....		12/01/2009	SCHEDULED REDEMPTION.....		61,576	61,576	62,750	62,546	(970)			(970)		61,576			0	2,157	11/01/2021
BHM025 FS 7		FORD MOTOR COMPANY.....		03/27/2009	Various.....		9,470,956	22,498,956	21,892,548	21,956,430	21,085			21,085		21,977,515	(12,506,559)	(12,506,559)	299,455	12/15/2013	
34528Q AD 6		FORDF_06-4.....		11/12/2009	JP MORGAN SECURITIES INC.....		6,045,000	6,500,000	6,500,000	6,500,000	0			0		6,500,000		(455,000)	(455,000)	59,395	06/15/2013
34528W AJ 0		FORDO_07-B.....		09/09/2009	JP MORGAN SECURITIES INC.....		17,871,250	17,000,000	16,996,760	16,997,644	539			539		16,998,183		873,067	873,067	722,788	11/15/2012
34528Y AD 9		FORDO_08-B.....		04/14/2009	JP MORGAN SECURITIES INC.....		98,375	100,000	99,988	99,991	1			1		99,992		(1,617)	(1,617)	0	05/15/2012
345550 AD 9		FOREST CITY ENTERPRISES INC.....		01/14/2009	BROADPOINT CAPITAL INC.....		253,675	730,000	730,088	730,032	(1)			(1)		730,031		(476,356)	(476,356)	7,576	06/01/2015
350259 AA 5		FOSTERS FINANCE CORPORATION.....	F	03/17/2009	Various.....		7,594,850	7,500,000	7,580,900	7,525,189	(2,096)			(2,096)		7,523,093		71,757	71,757	134,731	06/15/2011
350846 AA 9		FOURC_06-3A.....		10/22/2009	SCHEDULED REDEMPTION.....		1,005,154	1,005,154	1,005,154	1,005,154	0			0		1,005,154			0	19,888	07/22/2020
35177P AK 3		FRANCE TELECOM.....	F	04/07/2009	JP MORGAN SECURITIES INC.....		53,594	50,000	57,479	52,678	(334)			(334)		52,345		1,249	1,249	2,390	03/01/2011
35671D AR 6		FREEMPORT-MCMORAN C & G.....		02/25/2009	CREDIT SUISSE FIRST BOSTON.....		467,725	530,000	445,650	447,410	1,522			1,522		448,932		18,793	18,793	18,340	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
396789 DT 3	GCCFC_03-C1.....		12/01/2009	SCHEDULED REDEMPTION.....		418,597	418,597	407,952	415,989		2,608		2,608		418,597			0	10,804	07/01/2035
396789 EQ 8	GCCFC_03-C2.....		12/01/2009	SCHEDULED REDEMPTION.....		778,391	778,391	782,274	778,848		(457)		(457)		778,391			0	13,170	01/01/2036
396789 FR 5	GCCFC_04-GG1.....		04/09/2009	RBS GREENWICH CAPITAL MARKETS.....		45,500	50,000	49,199	49,634		63		63		49,696		(4,196)	(4,196)	909	06/01/2036
396789 JU 4	GCCFC_05-GG3.....		04/21/2009	RBS GREENWICH CAPITAL MARKETS.....		106,420	132,000	127,607	128,868		151		151		129,019		(22,600)	(22,600)	2,516	08/01/2042
396789 MP 1	GCCFC_05-GG5 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		16,729	50,000	50,000	18,895		(2,166)		(2,166)		16,729			0	3,851	04/01/2037
20173V AE 0	GCCFC_07-GG11.....		04/09/2009	GOLDMAN SACHS & CO.....		179,082	250,000	244,678	244,992		136		136		245,127		(66,045)	(66,045)	5,338	12/01/2049
36159G BD 8	GBEL_05-1A.....		12/15/2009	SCHEDULED REDEMPTION.....		752,204	752,204	752,204	752,204		0		0		752,204			0	4,207	06/15/2033
36159G BE 6	GBEL_05-1A.....		12/15/2009	SCHEDULED REDEMPTION.....		200,105	200,105	200,105	200,105		0		0		200,105			0	1,496	06/15/2033
36159N AE 2	GBEL_06-1A.....		12/15/2009	SCHEDULED REDEMPTION.....		2,538	2,538	2,538	2,538		0		0		2,538			0	11	05/15/2034
36828R AY 0	GECEF_05-1.....		07/20/2009	SCHEDULED REDEMPTION.....		6,487,000	6,487,000	6,487,000	6,487,000		0		0		6,487,000			0	33,746	05/20/2016
36158Y EK 1	GECMC_02-1A.....		12/01/2009	SCHEDULED REDEMPTION.....		3,603,173	3,603,173	3,957,654	3,670,309		(67,137)		(67,137)		3,603,173			0	146,691	12/01/2035
36158Y FS 3	GECMC_02-2A.....		12/01/2009	SCHEDULED REDEMPTION.....		1,358,854	1,358,854	1,365,632	1,360,849		(1,995)		(1,995)		1,358,854			0	27,835	08/01/2036
36828Q HU 3	GECMC_04-C3.....		12/01/2009	SCHEDULED REDEMPTION.....		3,718,996	3,718,996	3,737,464	3,720,986		(1,990)		(1,990)		3,718,996			0	90,516	07/01/2039
36828Q NT 9	GECMC_05-C3.....		04/09/2009	BANC OF AMERICA SECURITIES LLC.....		94,063	100,000	100,990	100,369		(50)		(50)		100,319		(6,256)	(6,256)	1,878	07/01/2045
36828Q SE 7	GECMC_06-C1 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		4,550	18,000	18,000	5,231		(682)		(682)		4,550			0	1,308	03/01/2044
36159X AJ 9	GECMC_07-C1.....		12/02/2009	MORGAN STANLEY.....		6,520,000	20,000,000	20,100,741	20,087,714		(7,815)		(7,815)		20,079,899		(13,559,899)	(13,559,899)	1,154,323	12/01/2049
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORPORATI.....		03/24/2009	CITIGROUP (Salomon/Smith Barney).....		71,377	80,000	79,786	79,798		4		4		79,802		(8,425)	(8,425)	1,825	05/01/2018
370334 AS 3	GENERAL MILLS INC.....		05/29/2009	OUTSIDE MANAGED ACCT.....		278,533	260,000	266,422	264,948		(623)		(623)		264,324		14,209	14,209	12,480	02/15/2012
370334 BB 9	GENERAL MILLS INC.....		03/24/2009	JP MORGAN SECURITIES INC.....		195,463	190,000	187,522	187,643		55		55		187,698		7,765	7,765	6,679	02/15/2017
370334 BE 3	GENERAL MILLS INC.....		04/07/2009	JEFFERIES & CO. INC.....		77,835	74,000	73,883	73,911		6		6		73,917		3,917	3,917	2,474	09/10/2012
LX1042 30 0	GEORGIA-PACIFIC CORP.....		01/01/2009	Various.....							324		324		324		(324)	(324)	3,399	12/20/2012
BHM026 BT 1	GEORGIA-PACIFIC CORPORATION.....		01/01/2009	Various.....							162		162		162		(162)	(162)	0	12/20/2012
36170U BX 8	GFORC_05-RR2.....		12/01/2009	SCHEDULED REDEMPTION.....		669,489	669,489	671,323	669,999		(510)		(510)		669,489			0	21,548	12/01/2039
361849 MK 5	GMACC_00-C2.....		12/01/2009	SCHEDULED REDEMPTION.....		6,195,811	6,195,811	6,985,733	6,346,372		(150,561)		(150,561)		6,195,811			0	392,186	08/01/2033
361849 NH 1	GMACC_00-C3.....		12/01/2009	SCHEDULED REDEMPTION.....		181,573	181,573	196,042	184,671		(3,098)		(3,098)		181,573			0	9,501	09/01/2035
361849 QE 5	GMACC_01-C1.....		12/01/2009	SCHEDULED REDEMPTION.....		144,903	144,903	159,897	150,328		(5,425)		(5,425)		144,903			0	5,373	04/01/2034
361849 J9 4	GMACC_04-C3.....		02/10/2009	GOLDMAN SACHS & CO.....		178,148	220,000	208,347	209,518		184		184		209,703		(31,554)	(31,554)	2,140	12/01/2041
361849 K2 7	GMACC_04-C3 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		3,799	15,716	15,716	4,493		(694)		(694)		3,799			0	979	12/01/2041
361849 CP 5	GMACC_97-C2.....		12/01/2009	SCHEDULED REDEMPTION.....		129,538	129,538	139,168	129,538		0		0		129,538			0	6,169	04/01/2029
38012T AB 8	GMACM_06-HE3.....		12/01/2009	SCHEDULED REDEMPTION.....		25,481	25,481	25,368	25,481		0		0		25,481			0	574	10/01/2036
38012U AB 5	GMACM_06-HE4.....		12/02/2009	Various.....		3,790,200	6,739,535	6,739,535	6,739,535		0		0		6,739,535		(2,949,335)	(2,949,335)	31,903	12/25/2036
LX0440 34 4	GOLDEN GATE NATIONAL SENIOR CARE.....		03/31/2009	Various.....		1,310,226	1,504,814	1,346,809	1,386,128		12,450		12,450		1,398,578		(88,352)	(88,352)	(8,506)	03/14/2011
LX0686 31 1	GOLDEN NUGGET FINANCE CORPORATION.....		12/31/2009	SINKING FUND TRANSACTION.....		8,591	8,591	7,238	7,380		173		173		7,553		1,038	1,038	216	06/30/2014
LX0686 33 3	GOLDEN NUGGET FINANCE CORPORATION.....		12/30/2009	SINKING FUND TRANSACTION.....		5,727	5,727	4,825	4,883		87		87		4,969		758	758	156	06/30/2014
38143U AB 7	GOLDMAN SACHS GROUP.....		04/07/2009	JP MORGAN SECURITIES INC.....		37,748	40,000	39,178	39,392		30		30		39,422		(1,674)	(1,674)	1,534	01/15/2014
38141G FD 1	GOLDMAN SACHS GROUP INC.....		04/07/2009	STIFEL, NICOLAUS & CO.....		27,327	40,000	39,781	39,784		1		1		39,785		(12,458)	(12,458)	1,440	10/01/2037
LX0627 90 0	GOODYEAR TIRE & RUBBER COMPANY.....		02/12/2009	Various.....		1,844,936	2,529,600	2,418,221	2,435,028		2,500		2,500		2,437,528		(592,592)	(592,592)	18,159	04/30/2014
389406 A# 6	GRAYBAR ELECTRIC COMPANY.....		11/01/2009	SCHEDULED REDEMPTION.....		95,240	95,240	99,762	96,854		(1,614)		(1,614)		95,240			0	10,352	05/01/2011
389406 B# 5	GRAYBAR ELECTRIC COMPANY INC.....		07/01/2009	SCHEDULED REDEMPTION.....		714,286	714,286	714,286	714,286		0		0		714,286			0	53,500	07/01/2011
389406 B* 9	GRAYBAR ELECTRIC COMPANY INC.....		10/01/2009	SCHEDULED REDEMPTION.....		800,000	800,000	816,368	808,071		(8,071)		(8,071)		800,000			0	52,720	04/01/2013
38980M AA 3	GRAYS_04-1A.....		11/16/2009	SCHEDULED REDEMPTION.....		3,262,340	3,262,340	3,262,340	3,262,340		0		0		3,262,340			0	51,357	08/15/2016
BHM029 AY 1	GREEN VALLEY RANCH GAMING.....		02/04/2009	BANC OF AMERICA SECURITIES LLC.....		268,880	672,199	541,120	561,373		6,978		6,978		568,351		(299,471)	(299,471)	16,503	02/16/2012
40051V AA 3	GRUPO SENDA AUTOTRANSORTE SA DE C.....	F	10/29/2009	Various.....		471,194	585,000	263,245	584,959		(315,807)		(315,807)		269,152		202,042	202,042	34,143	10/03/2015
36292R AX 9	GSALT_05-1.....		05/15/2009	SCHEDULED REDEMPTION.....		2,196,351	2,196,351	2,196,199	2,196,344		7		7		2,196,351			0	25,378	11/15/2013
36228C KH 5	GSMS_01-ROCK.....		09/11/2009	BARCLAYS CAPITAL INC.....		5,396,484	5,000,000	4,986,324	4,995,891		1,178		1,178		4,997,069		399,415	399,415	272,254	05/01/2018
36228C QM 8	GSMS_03-C1.....		12/01/2009	SCHEDULED REDEMPTION.....		194,439	194,439	186,418	190,054		4,385		4,385		194,439			0	4,694	01/01/2040
36228C SG 9	GSMS_04-C1.....		09/09/2009	Various.....		5,305,386	5,270,000	5,296,128	5,277,314		(3,727)		(3,727)		5,273,587		31,799	31,799	162,647	10/01/2028
36228C TH 6	GSMS_04-GG2.....		04/09/2009	RBS GREENWICH CAPITAL MARKETS.....		99,844	125,000	125,010	125,007		(0)		(0)		125,007		(25,163)	(25,163)	2,511	08/01/2038
36228C TP 8	GSMS_04-GG2 IS.....		12/22/2009	Various.....		875,745	5,785,878	5,785,878	1,549,610		512,785		512,785		1,068,301		(192,556)	(192,556)	655,698	08/01/2038
36228C WC 3	GSMS_05-GG4 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		19,338	50,000	50,000	21,648		(2,310)		(2,310)		19,338			0	3,425	07/01/2039
36228C WU 3	GSMS_06-GG6.....		12/03/2009	RBS GREENWICH CAPITAL MARKETS.....		5,159,766	5,100,000	5,137,453	5,119,664		(9,969)		(9,969)		5,109,694		50,071	50,071	286,266	04/01/2038
36228C XF 5	GSMS_06-GG6.....		12/08/2009	BARCLAYS CAPITAL INC.....		499,275	2,853,000	2,842,016	2,844,485		919		919		2,845,404		(2,346,129)	(2,346,129)	167,259	04/01/2038
36246L AH 4	GSMS_07-GG10.....		11/20/2009	Various.....		17,675,000	50,000,000	49,276,350	49,357,826		44,554		44,554		49,402,379		(31,727,379)	(31,727,379)	2,859,280	08/01/2045
36246L AK 7	GSMS_07-GG10.....		10/06/2009	Various.....		1,141,875	4,500,000	4,396,221	4,407,841		(10,628)		(10,628)		610,268		531,607	531,607	226,469	08/01/2045
393505 BR 2	GT_93-4.....		12/15/2009	SCHEDULED REDEMPTION.....		95,816	95,816	101,385	97,199		(1,383)		(1,383)		95,816			0	4,214	01/15/2019

SCHEDULE D - PART 4

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

		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n							Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15						
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost		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	Maturity Date
393505 ST 0	GT_97-2.....			12/15/2009	SCHEDULED REDEMPTION.....		488,230	488,230	534,001	506,829		(18,599)		(18,599)		488,230			0	21,047	06/15/2028
40256E AC 0	GULRA_06-1A.....			08/26/2009	SCHEDULED REDEMPTION.....		7,752	7,752	7,752	7,752				0		7,752			0	107	11/26/2020
G4273Q AH 0	HAMMERSON PLC.....		D	09/28/2009	BNP PARIBAS SECURITIES CORP.....	20,298,299	26,391,770	26,391,770	29,241,289	23,680,968		(72,959)		(72,959)	5,298,695	28,906,704	(2,815,198)	(5,793,207)	(8,608,405)	2,171,530	02/23/2026
BHM012 R3 7	HANARO TELECOM INC.....		F	03/10/2009	MERRILL LYNCH.....	456,750	525,000	525,000	505,000	505,206		1,073		1,073		506,279		(49,529)	(49,529)	22,663	02/01/2012
413627 BC 3	HARRAH S OPERATING CO INC.....			01/20/2009	RBS GREENWICH CAPITAL MARKETS.....	5,070	13,000	13,000	5,320	5,323		11		11		5,334		(264)	(264)	105	12/15/2018
413627 AY 6	HARRAHS OPERATING COMPANY INC.....			01/20/2009	RBS GREENWICH CAPITAL MARKETS.....	16,165	61,000	61,000	31,027	31,482		91		91		31,573		(15,408)	(15,408)	3,133	02/01/2016
449182 BL 7	HART_05-A.....			08/15/2009	SCHEDULED REDEMPTION.....	21,272	21,272	21,272	21,268	21,272		0		0		21,272			0	462	02/15/2012
449182 BT 0	HART_06-A.....			12/15/2009	SCHEDULED REDEMPTION.....	5,936	5,936	5,936	5,935	5,935		0		0		5,936			0	118	11/15/2012
44920D AE 6	HART_06-B.....			04/08/2009	Various.....	56,390	59,000	59,000	58,994	58,998		0		0		58,998		(2,608)	(2,608)	1,001	05/15/2013
404119 AX 7	HCA INC.....			04/07/2009	JP MORGAN SECURITIES INC.....	50,738	55,000	55,000	56,197	56,040		(40)		(40)		56,000		(5,263)	(5,263)	2,092	11/15/2016
LX0637 89 9	HCA INC.....			08/13/2009	SINKING FUND TRANSACTION.....	1,657,890	1,657,890	1,657,890	1,596,901	1,606,507		3,996		3,996		1,610,504		47,387	47,387	42,682	11/17/2013
437863 AA 1	HCC_06-1.....			02/09/2009	Various.....	9,766,857	24,799,150	24,950,574	24,920,327	24,920,327		(1,677)		(1,677)		24,918,650		(15,151,793)	(15,151,793)	268,428	11/01/2038
437863 AQ 6	HCC_06-1 IS.....			11/18/2009	SANDLER ONEILL.....	883,898	2,872,426	2,872,426	1,433,078	1,433,078		(516,842)		(516,842)		916,235		(32,337)	(32,337)	618,222	11/01/2038
22541N 3T 4	HEAT_03-3.....			12/28/2009	SCHEDULED REDEMPTION.....	289,970	289,970	289,970	289,970	289,970				0		289,970			0	5,348	08/25/2033
22541Q TT 9	HEAT_03-6.....			12/28/2009	Various.....	2,474,287	2,474,287	2,480,086	2,475,316	2,475,316		413,655	414,684	(1,030)		2,474,287			0	42,463	02/25/2034
437084 AE 6	HEAT_03-7.....			12/28/2009	SCHEDULED REDEMPTION.....	2,512,789	2,512,789	2,525,353	2,512,789	2,512,789				0		2,512,789			0	27,244	03/25/2034
437084 AF 3	HEAT_03-7.....			12/28/2009	SCHEDULED REDEMPTION.....	585,654	585,654	585,654	585,654	585,654				0		585,654			0	6,598	03/25/2034
43710K AK 2	HEAT_07-2.....			08/01/2009	Various.....	11,600,000	733,649	733,649	227,350	227,350	334,156	(124,803)	323,349	(113,995)		113,354		(113,354)	(113,354)	87,321	07/25/2037
43710K AL 0	HEAT_07-2.....			05/29/2009	Various.....	10,400,000	831,893	831,893	74,362	74,362	251,660	(76,751)	262,890	(87,980)		13,618		13,618	13,618	67,407	07/25/2037
43710K AM 8	HEAT_07-2.....			05/29/2009	DIRECT WITH ISSUER.....	5,600,000	219,839	219,839	34,618	34,618	182,149	(53,020)		129,130		163,747		(163,747)	(163,747)	36,632	07/25/2037
404166 AE 0	HERD_05-1 IS.....			06/30/2009	Various.....								2,949,433	(2,949,433)					0		09/27/2034
42778# AF 5	HERSCHEND FAMILY ENTMT CORP SENIOR.....			09/20/2009	SCHEDULED REDEMPTION.....	255,945	255,945	255,945	255,945	255,945				0		255,945			0	17,379	09/20/2013
428236 AQ 6	HEWLETT-PACKARD COMPANY.....			09/08/2009	BANC OF AMERICA SECURITIES LLC.....	19,059,480	18,000,000	17,985,780	17,987,926	17,987,926		1,858		1,858		17,989,784		1,069,696	1,069,696	832,500	03/01/2013
441917 AZ 4	HFCMC_04-1.....			12/21/2009	SCHEDULED REDEMPTION.....	399,507	399,507	399,507	399,507	399,507				0		399,507			0	1,833	09/20/2033
42332Q AB 9	HFCMC_99-PH1.....			03/01/2009	SCHEDULED REDEMPTION.....	421,915	421,915	421,915	421,915	421,915		(0)		(0)		421,915			0	3,691	05/01/2031
42823B AB 8	HICDO_06-5A.....			12/07/2009	SCHEDULED REDEMPTION.....	2,697,348	2,697,348	2,697,348	2,697,348	2,697,348				0		2,697,348			0	31,581	12/05/2018
40536Y AC 8	HLCNL_07-2A.....		R	10/26/2009	SCHEDULED REDEMPTION.....	2,342,417	2,342,417	2,342,417	2,342,417	2,342,417				0		2,342,417			0	18,407	04/24/2021
40536A AA 8	HLCNL-1A.....			11/20/2009	SCHEDULED REDEMPTION.....	821,202	821,202	821,202	821,202	821,202				0		821,202			0	11,315	11/20/2020
43739E AP 2	HMBT_05-1.....			12/28/2009	SCHEDULED REDEMPTION.....	2,575,156	2,575,156	2,575,156	2,575,156	2,575,156				0		2,575,156			0	10,307	03/25/2035
441060 AD 2	HOSPIRA INC.....			09/08/2009	CREDIT SUISSE FIRST BOSTON.....	5,359,200	5,000,000	4,941,200	4,955,094	4,955,094		4,943		4,943		4,960,037		399,163	399,163	217,972	06/15/2014
44106M AH 5	HOSPITALITY PROPERTIES TRUST.....			12/16/2009	BANC OF AMERICA SECURITIES LLC.....	13,959,000	15,000,000	14,944,050	14,955,160	14,955,160		4,696		4,696		14,959,855		(1,000,855)	(1,000,855)	954,188	06/15/2016
40430A AB 9	HSBK EUROPE BV.....		F	02/26/2009	CREDIT SUISSE FIRST BOSTON.....	383,640	1,112,000	1,108,024	1,108,501	1,108,501		53		53		1,108,554		(724,914)	(724,914)	26,873	05/03/2017
448055 AA 1	HUSKY OIL LIMITED.....		A	08/17/2009	MORGAN STANLEY.....	5,416,050	5,000,000	5,329,600	5,138,399	5,138,399		(23,655)		(23,655)		5,114,744		301,306	301,306	212,674	06/15/2012
44841S AB 5	HUTCHISON WHAMPOA INTERNATIONAL LI.....		F	04/07/2009	UBS SECURITIES INC.....	100,200	100,000	103,541	102,625	102,625		(129)		(129)		102,497		(2,297)	(2,297)	4,497	01/24/2014
44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL LI.....		F	03/09/2009	MERRILL LYNCH.....	136,035	150,000	139,500	139,500	139,500		15		15		139,515		(3,480)	(3,480)	3,353	11/24/2033
G4672C AB 1	HUTCHISON WHAMPOA INTL 03/33.....		F	03/09/2009	MERRILL LYNCH.....	692,503	700,000	711,301	710,152	710,152		(345)		(345)		709,807		(17,304)	(17,304)	27,708	01/24/2014
449670 BB 3	IMCHE_96-2.....			12/01/2009	SCHEDULED REDEMPTION.....	23,773	23,773	24,661	24,308	24,308		(535)		(535)		23,773			0	1,310	07/01/2026
449670 EE 4	IMCHE_98-1.....			04/01/2009	SCHEDULED REDEMPTION.....	20,020	20,020	20,020	19,977	20,008		12		12		20,020			0	571	06/01/2029
45254N RV 1	IMM_05-8.....			12/28/2009	SCHEDULED REDEMPTION.....	73,579	73,579	73,579	73,579	73,579				0		73,579			0	376	02/25/2036
45254N RW 9	IMM_05-8.....			12/28/2009	SCHEDULED REDEMPTION.....	146,805	146,805	146,805	146,805	146,805				0		146,805			0	962	02/25/2036
45257E AE 4	IMSA_06-5.....			12/28/2009	SCHEDULED REDEMPTION.....	1,507,449	1,														

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46507M AA 0	ISRAEL ELECTRIC CORPORATION LIMITE.....	F	01/23/2009	JEFFERIES & CO. INC.....		806,553	900,000	905,891	615,581		(69)		(69)		905,270		(98,717)	(98,717)	24,106	01/15/2019
465269 AA 6	ITABO FINANCE SA.....		01/08/2009	BARCLAYS CAPITAL INC.....		551,800	1,240,000	1,052,952	1,048,482		921		921		1,049,403		(497,603)	(497,603)	36,709	10/05/2013
708160 BL 9	J. C. PENNEY COMPANY INC.....		12/02/2009	BARCLAYS CAPITAL INC.....		24,000	30,000	30,491	30,490		(0)		(0)		30,490		(6,490)	(6,490)	2,898	03/01/2097
47102X AF 2	JANUS CAPITAL GROUP INC.....		03/11/2009	CREDIT SUISSE FIRST BOSTON.....		108,100	230,000	229,404	229,473		10		10		229,483		(121,383)	(121,383)	4,041	06/15/2017
244217 BG 9	JOHN DEERE CAPITAL CORP.....		03/04/2009	Various.....		5,370,335	5,000,000	4,966,200	4,986,505		593		593		4,987,098		383,238	383,238	158,401	03/15/2012
478366 AQ 0	JOHNSON CONTROLS INC.....		09/09/2009	Various.....		20,550,130	20,000,000	19,687,200	19,845,493		51,157		51,157		19,896,650		653,480	653,480	1,219,021	01/15/2011
617059 JL 5	JPMC_00-C10.....		12/03/2009	RBS GREENWICH CAPITAL MARKETS.....		9,606,594	9,541,000	9,587,837	9,548,146		(5,108)		(5,108)		9,543,037		63,557	63,557	745,895	08/01/2032
617059 GY 0	JPMC_00-C9.....		10/01/2009	SCHEDULED REDEMPTION.....		5,618,966	5,618,966	5,964,884	5,648,788		(29,822)		(29,822)		5,618,966				275,895	10/01/2032
617059 HC 7	JPMC_00-C9.....		12/01/2009	SCHEDULED REDEMPTION.....		3,250,000	3,250,000	3,250,000	3,250,000				0		3,250,000				252,854	10/01/2032
617059 ES 5	JPMC_98-C6.....		03/01/2009	SCHEDULED REDEMPTION.....		1,322,791	1,322,791	1,407,702	1,322,791				0		1,322,791				17,060	01/01/2030
617059 EU 0	JPMC_98-C6.....		09/01/2009	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	4,965,600	4,997,599		2,401		2,401		5,000,000				90,738	01/01/2030
617059 GE 4	JPMC_99-C8.....		05/01/2009	SCHEDULED REDEMPTION.....		3,632,311	3,632,311	4,146,248	3,648,341		(16,031)		(16,031)		3,632,311				67,882	07/01/2031
46625M DT 3	JPMCC_01-A.....		12/01/2009	SCHEDULED REDEMPTION.....		323,808	323,808	327,037	323,986		(178)		(178)		323,808				20,376	10/01/2032
46625M FK 0	JPMCC_01-C1 IS.....		04/01/2009	Various.....		5							0				5	5		10/01/2035
46625M CT 4	JPMCC_01-CIB2.....		12/01/2009	SCHEDULED REDEMPTION.....		2,315,165	2,315,165	2,328,293	2,291,187		(1,739)		(1,739)		2,315,165				80,978	04/01/2035
46625M LY 3	JPMCC_02-C1 IS.....		08/01/2009	SCHEDULED REDEMPTION.....		8,249,019	8,249,019	8,249,019	656,901		(656,901)		(656,901)						746,921	07/01/2037
46625M KK 4	JPMCC_02-CIB4.....		12/01/2009	SCHEDULED REDEMPTION.....		551,947	551,947	601,039	569,406		(17,459)		(17,459)		551,947				18,150	05/01/2034
46625M MZ 9	JPMCC_02-CIB5 IS.....		11/01/2009	SCHEDULED REDEMPTION.....		11,729,069	11,729,069	11,729,069	1,333,945		(1,333,945)		(1,333,945)						1,515,995	10/01/2037
46625M YS 2	JPMCC_03-PM1A.....		12/01/2009	SCHEDULED REDEMPTION.....		657,863	657,863	661,142	658,135		(272)		(272)		657,863				17,581	08/01/2040
46625M 2L 2	JPMCC_04-CB8.....		12/01/2009	SCHEDULED REDEMPTION.....		172,978	172,978	161,066	163,712		9,266		9,266		172,978				4,148	01/01/2039
46625M Z9 3	JPMCC_04-CB8.....		12/03/2009	Various.....		9,375,415	9,400,000	8,788,633	9,134,977		145,838		145,838		9,280,815		94,601	94,601	367,319	01/01/2039
46625Y JD 6	JPMCC_05-CB11.....		12/01/2009	SCHEDULED REDEMPTION.....		6,019,168	6,019,168	6,049,089	6,030,262		(11,094)		(11,094)		6,019,168				301,921	08/01/2037
46625Y QN 6	JPMCC_05-CB12.....		04/21/2009	Various.....		80,368	87,995	88,432	88,116		(21)		(21)		88,095		(7,727)	(7,727)	1,620	09/01/2037
46625Y QQ 9	JPMCC_05-CB12.....		04/21/2009	JP MORGAN SECURITIES INC.....		53,317	68,852	68,830	68,839		1		1		68,840		(15,523)	(15,523)	1,464	09/01/2037
46625Y NC 3	JPMCC_05-LDP2.....		04/21/2009	JP MORGAN SECURITIES INC.....		76,688	100,000	95,707	96,856		136		136		96,992		(20,305)	(20,305)	1,882	07/01/2042
46625Y SL 8	JPMCC_05-LDP3 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		19,689	50,000	50,000	21,491		(1,803)		(1,803)		19,689				3,153	08/01/2042
46625Y TY 9	JPMCC_05-LDP4.....		12/01/2009	SCHEDULED REDEMPTION.....		125,601	125,601	126,225	125,799		(199)		(199)		125,601				3,640	10/01/2042
46625Y C7 6	JPMCC_06-CB14.....		12/08/2009	Various.....		780,000	6,000,000	5,811,372	5,853,623		(48,795)	5,709,004	(5,757,799)		95,824		684,176	684,176	345,898	12/01/2044
46625Y ZV 8	JPMCC_06-CB14.....		04/21/2009	JP MORGAN SECURITIES INC.....		40,191	45,000	45,225	45,111		(27)		(27)		45,085		(4,894)	(4,894)	972	12/01/2044
46625Y H8 9	JPMCC_06-FL1A.....		04/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0				0	02/15/2020
46625Y J4 6	JPMCC_06-FL1A.....		04/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0				0	02/15/2020
46625Y J8 7	JPMCC_06-FL1A.....		04/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0				0	02/15/2020
46629R AG 9	JPMCC_06-FL2A.....		12/15/2009	SCHEDULED REDEMPTION.....		8,909	8,909	8,909	8,909				0		8,909				51	11/15/2018
46629R AH 7	JPMCC_06-FL2A.....		12/15/2009	SCHEDULED REDEMPTION.....		26,813	26,813	26,813	26,813				0		26,813				165	11/15/2018
46629R AJ 3	JPMCC_06-FL2A.....		12/15/2009	SCHEDULED REDEMPTION.....		35,722	35,722	35,722	35,722				0		35,722				235	11/15/2018
46629R AK 0	JPMCC_06-FL2A.....		12/15/2009	SCHEDULED REDEMPTION.....		39,200	39,200	39,200	39,200				0		39,200				268	11/15/2018
46630J AC 3	JPMCC_07-LDPX.....		02/10/2009	JP MORGAN SECURITIES INC.....		273,350	440,000	435,188	435,641		51		51		435,692		(162,342)	(162,342)	4,770	01/01/2049
BHM02F FY 2	KAR HOLDINGS INC.....		01/07/2009	JP MORGAN SECURITIES INC.....		415,886	670,785	555,074	568,970		939		939		569,909		(154,022)	(154,022)	19,744	10/20/2013
48666Q AA 4	KAZKOMMERTS INTERNATIONAL BV.....	F	02/25/2009	UBS SECURITIES INC.....		128,000	512,000	244,588	245,760		2,840		2,840		248,600		(120,600)	(120,600)	13,540	11/03/2015
49239@ AB 4	KERR-MCGEE GUNNISON TRUST KMG II.....		07/30/2009	SCHEDULED REDEMPTION.....		53,547	53,547	54,505	54,187		(640)		(640)		53,547				3,598	01/30/2020
494550 AU 0	KINDER MORGAN ENERGY PARTNERS L.P.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		10,490,233	10,500,000	10,488,240	10,489,992		241		241		10,490,233				418,250	02/01/2017
494550 AV 8	KINDER MORGAN ENERGY PARTNERS L.P.....		03/25/2009	BANC OF AMERICA SECURITIES LLC.....		54,035	70,000	69,862	69,865		0									

SCHEDULE D - PART 4

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

E14.23

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
52521T AL 1	LBFRCL 06-LLFA.....		04/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		09/15/2021
52521T AN 7	LBFRCL 06-LLFA.....		04/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		09/15/2021
542514 RL 0	LBMLT_06-1.....		12/31/2009	Various.....		2,619,438	2,619,438	2,521,817	2,592,174		67,998	40,734	27,264		2,619,438			0	8,405	02/25/2036
86359D AD 9	LBSBC_05-1A.....		12/28/2009	SCHEDULED REDEMPTION.....		262,494	262,494	262,494	262,494				0		262,494			0	1,122	02/25/2030
86359D AE 7	LBSBC_05-1A.....		12/28/2009	SCHEDULED REDEMPTION.....		157,496	157,496	157,496	157,496				0		157,496			0	855	02/25/2030
86359D UE 5	LBSBC_05-2A.....		11/01/2009	SCHEDULED REDEMPTION.....		521,284	521,284	521,219	521,229		55		55		521,284			0	23,304	09/01/2030
52520V AB 9	LBSBC_06-2A.....		09/01/2009	SCHEDULED REDEMPTION.....		1,732,236	1,732,236	1,732,153	1,732,163		73		73		1,732,236			0	43,782	09/01/2036
52108H AT 1	LBUBS_00-C3.....		12/11/2009	SCHEDULED REDEMPTION.....		4,286,048	4,286,048	4,791,500	4,351,361		(65,313)		(65,313)		4,286,048			0	281,661	05/11/2025
52108H E3 4	LBUBS_04-C4.....		04/21/2009	BARCLAYS CAPITAL INC.....		91,641	100,000	101,371	100,592		(66)		(66)		100,526		(8,885)	(8,885)	1,890	06/11/2029
52108H J4 7	LBUBS_04-C6.....		06/11/2009	SCHEDULED REDEMPTION.....		1,986,016	1,986,016	1,995,892	1,987,020		(1,004)		(1,004)		1,986,016			0	32,393	08/11/2029
52108H P2 4	LBUBS_04-C7.....		07/11/2009	SCHEDULED REDEMPTION.....		614,157	614,157	617,216	614,602		(445)		(445)		614,157			0	9,014	10/11/2029
52108H P8 1	LBUBS_04-C7.....		12/11/2009	SCHEDULED REDEMPTION.....		2,205,530	2,205,530	2,122,478	2,151,129		54,402		54,402		2,205,530			0	91,525	10/11/2029
52108H 2R 4	LBUBS_05-C1.....		12/11/2009	SCHEDULED REDEMPTION.....		3,696,803	3,696,803	3,643,662	3,682,014		14,790		14,790		3,696,803			0	148,705	02/11/2030
52108H 3D 4	LBUBS_05-C2.....		12/11/2009	SCHEDULED REDEMPTION.....		326,456	326,456	328,079	326,906		(450)		(450)		326,456			0	12,797	04/11/2030
50179M BY 6	LBUBS_06-C6.....		01/14/2009	RBS GREENWICH CAPITAL MARKETS		12,000	150,000	151,564	151,306		(7)		(7)		151,299		(139,299)	(139,299)	916	09/11/2039
50179M AP 6	LBUBS_06-C6 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA		29,824	50,000	50,000	32,223		(2,399)		(2,399)		29,824			0	3,606	09/11/2039
BHM02C 47 0	LEVI STRAUSS & COMPANY.....		05/13/2009	BANC OF AMERICA SECURITIES LLC..		651,218	843,000	644,895	664,933		11,097		11,097		676,030		(24,812)	(24,812)	10,555	03/27/2014
54265S AA 3	LGCL0_04-1A.....		11/25/2009	SCHEDULED REDEMPTION.....		5,302,825	5,302,825	5,302,825	5,302,825				0		5,302,825			0	79,196	05/25/2016
LX1007 31 1	LIFE TECHNOLOGIES CORP.....		03/17/2009	Various.....		1,388,903	1,410,000	1,381,800	1,382,132		814		814		1,382,946		5,957	5,957		11/23/2015
52204P AJ 8	LIFT-1.....		12/15/2009	SCHEDULED REDEMPTION.....		353,492	353,492	343,992	353,492				0		353,492			0	1,981	07/15/2016
BHM02S EU 3	LJVH HOLDINGS INC.....		02/26/2009	CREDIT SUISSE FIRST BOSTON.....		656,493	810,486	660,546	675,809		3,608		3,608		679,417		(22,924)	(22,924)	19,063	07/19/2014
BHM02S LJ 0	LJVH HOLDINGS INC.....		02/26/2009	CREDIT SUISSE FIRST BOSTON.....		89,522	110,521	90,074	92,174		495		495		92,669		(3,147)	(3,147)	2,600	07/19/2014
52521R CN 9	LMT_07-5.....		12/01/2009	Various.....		2,217,994	2,217,994	2,240,658	1,400,425		809,798	7,771	802,026		2,217,994			0	84,806	06/01/2037
BHM01U M4 8	LNK PROPERTY CORP.....		02/13/2009	DEUTSCHE BANK SECURITIES INC.....		538,560	1,056,000	802,560	852,876		7,738		7,738		860,614		(322,054)	(322,054)	19,204	07/12/2011
54304T AC 8	LONGH-1.....		11/10/2009	SCHEDULED REDEMPTION.....		1,605,439	1,605,439	1,605,439	1,605,439				0		1,605,439			0	114,384	05/10/2012
BHM026 5U 1	LOUIS US HOLDCO INC.....		09/29/2009	CREDIT SUISSE FIRST BOSTON.....		118,202	141,985	115,718	118,734		3,922		3,922		122,656		(4,453)	(4,453)	6,856	11/04/2013
BHM026 5Z 0	LOUIS US HOLDCO INC.....		09/30/2009	Various.....		355,614	426,473	347,576	356,636		11,733		11,733		368,369		(12,755)	(12,755)	13,769	11/04/2013
532623 AB 1	LROCK_07-1A.....		12/24/2009	SCHEDULED REDEMPTION.....		880,089	880,089	880,089	880,089				0		880,089			0	2,041	04/24/2023
BRS41Q J8 6	LUKOIL INTERNATIONAL FINANCE BV.....		01/20/2009	BARCLAYS CAPITAL INC.....		292,500	450,000	309,727	311,620		285		285		311,905		(19,405)	(19,405)	3,827	06/07/2022
G57058 AA 0	LUPATECH FINANCE LIMITED.....	F	03/10/2009	MERRILL LYNCH.....		643,500	990,000	646,063	646,084		24		24		646,108		(2,608)	(2,608)	41,549	07/10/2049
52524P AN 2	LXS_07-6.....		12/01/2009	SCHEDULED REDEMPTION.....		1,236,919	1,236,919	1,211,787	1,248,658		(11,740)		(11,740)		1,236,919			0	48,285	05/01/2037
57643L BG 0	MABS_03-OPT2.....		12/28/2009	SCHEDULED REDEMPTION.....		647,113	647,113	647,113	647,113				0		647,113			0	14,645	05/25/2033
BHM02F EL 1	MACANDREWS AMG HOLDINGS LLC.....		03/11/2009	Various.....		1,199,155	2,104,324	1,783,415	1,827,503		14,348		14,348		1,841,852		(642,696)	(642,696)	48,331	04/17/2012
554783 AK 6	MACMILLAN BLOEDEL LIMITED.....		09/14/2009	BANC OF AMERICA SECURITIES LLC..		931,920	1,059,000	1,166,404	1,153,331		(2,142)		(2,142)		1,151,189		(219,269)	(219,269)	88,791	02/15/2026
56068T AC 1	MAJAPAHIT HOLDING BV.....	F	02/25/2009	JP MORGAN SECURITIES INC.....		227,800	340,000	333,880	334,532		80		80		334,612		(106,812)	(106,812)	4,382	06/28/2017
B7A0D4 WB 1	MAJAPAHIT HOLDING BV.....	F	02/25/2009	JP MORGAN SECURITIES INC.....		268,000	400,000	375,719	376,590		328		328		376,919		(108,919)	(108,919)	5,156	06/28/2017
570506 AE 5	MARKWEST ENERGY PARTNERS LP.....		02/06/2009	BROADPOINT CAPITAL INC.....		29,500	40,000	40,097	40,078		(1)		(1)		40,077		(10,577)	(10,577)	1,946	07/15/2016
57169* AJ 6	MARS INC 6.47% SR NTS DUE 2018		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	318,108	10/06/2018
574754 AC 1	MASHANTUCKET WESTERN PEQUOT TR.....		10/05/2009	Various.....		8,035	12,000	10,661	10,683		(369)	438	(807)		10,314		(2,279)	(2,279)	768	09/01/2021
57773A AJ 1	MAXCOM TELECOMUNICACIONES SAB DE C.....	F	04/03/2009	Various.....		518,088	880,000	753,425	753,858		2,905		2,905		756,763		(238,675)	(238,675)	29,179	12/15/2014
55262T FK 4	MBNAM_00-E.....		12/09/2009	BANC OF AMERICA SECURITIES LLC..		6,132,891	6,000,000	6,227,344	6,047,340		(28,643)		(28,643)		6,018,697		114,194	114,194	530,089	10/15/2012
55262T EC 3	MBNAM_99-B.....		03/15/2009	SCHEDULED REDEMPTION.....		8,000,000	8,000,000	7,931,328	8,020,384		(20,384)		(20,384)		8,000,000			0	124,000	08/15/2011
55262S AN 5	MBNAM_99-J.....		09/15/2009	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	5,604,688	5,088,503		(88,503)		(88,503)		5,000,000			0	294,375	02/15/2012
55262T EV 1	MBNAM_99-J.....		09/15/2009	SCHEDULED REDEMPTION.....		10,145,000	10,145,000	11,720,462	10,406,667		(261,667)		(261,667)		10,145,000			0	563,047	02/15/2012
55264T CZ 2	MBNAS_05-A3.....		04/08/2009	RBS GREENWICH CAPITAL MARKETS		79,750	80,000	78,072	79,296		127		127		79,423		327	327	1,084	10/15/2012
55264T DE 8	MBNAS_05-A6.....		04/08/2009	RBS GREENWICH CAPITAL MARKETS		150,188	150,000	149,851	149,944		9		9		149,953		235	235	2,231	01/15/2013
62388V AB 9	MCAP_06-5A.....		09/15/2009	SCHEDULED REDEMPTION.....		154,445	154,445	154,445	154,445				0		154,445			0	1,752	09/15/2018
58064S AF 6	MCGRAW-HILL COMPANIES (THE).....		11/23/2009	Various.....		29,146,990	30,000,000	29,881,500	29,883,050		1,161		1,161		29,884,211		(737,221)	(737,221)	1,860,746	11/15/2037
55817R AA 5	MDPK_06-2A.....		12/25/2009	SCHEDULED REDEMPTION.....		357,664	357,664	357,664	357,664				0		357,664			0	3,193	03/25/2020
BHM01R 11 4	MEDIACOM BROADBAND LLC.....		03/17/2009	JP MORGAN SECURITIES INC.....		409,150	490,000	387,100	396,143		2,980		2,980		399,124		10,026	10,026	3,564	01/31/2015
BHM01R 12 2	MEDIACOM BROADBAND LLC.....		03/17/2009	JP MORGAN SECURITIES INC.....		409,150	490,000	387,100	396,117		2,981		2,981		399,098		10,052	10,052	3,566	01/31/2015
591709 AC 4	METROPCS WIRELESS INC.....		04/07/2009	DEUTSCHE BANK SECURITIES INC.....		108,488	110,000	112,557	112,056		(130)		(130)		111,925		(3,438)	(3,438)	4,579	11/01/2014
55302T AA 3	MHP SA.....	F	03/03/2009	Various.....		436,200	1,345,000	1,352,913	1,350,121		(278)		(278)		1,349,843		(913,643)	(913,643)	32,907	11/30/2011
LX0652 31 1	MICHAELS STORES INC.....		09/01/2009	Various.....		1,223,050	1,388,381	1,131,530	1,160,028		28,058		28,058		1,188,087		34,964	34,964	30,627	10/31/2013
602720 A# 1	MINE SAFETY APPLIANCES COMPANY.....		08/29/2009	SCHEDULED REDEMPTION.....		500,000	500,000	500,000	500,000				0		500,000			0	41,950	08/29/2012

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
E756AA AB 4	MINICENTRALES DOS SCOM PA.....	D	04/14/2009	SCHEDULED REDEMPTION.....		353,153	324,329	359,194	404,627		(30,056)		(30,056)	(50,242)	324,329	28,824		28,824	15,500	11/29/2034
59023U AU 6	MLFT_06-1.....		03/15/2009	SCHEDULED REDEMPTION.....		0	0	0	0				0	0	0			0		06/15/2022
589929 A8 1	MLMI_02-HE1.....		04/27/2009	SCHEDULED REDEMPTION.....		301,709	301,709	300,339	301,709				0	0	301,709			0	2,237	05/25/2032
59022H HF 2	MLMT_05-MCP1.....		12/01/2009	SCHEDULED REDEMPTION.....		49,612	49,612	49,380	49,505		107		107		49,612			0	1,729	06/01/2043
59022H HB 1	MLMT_05-MKB2 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		9,690	30,000	30,000	10,836		(1,145)		(1,145)		9,690			0	1,810	09/01/2042
57118N AE 8	MLR_05-1A.....		12/15/2009	SCHEDULED REDEMPTION.....		473,203	473,203	473,157	473,196		7		7		473,203			0	18,975	08/15/2012
57117P AF 1	MLR_06-1A.....		04/14/2009	JP MORGAN SECURITIES INC.....		97,000	100,000	99,996	99,999		0		0		99,999		(2,999)	(2,999)	1,806	09/16/2013
57117P AH 7	MLR_06-1A.....		02/15/2009	SCHEDULED REDEMPTION.....		57,941	57,941	57,938	57,939		1		1		57,941			0	648	09/16/2013
L64395 AK 9	MOBILE TELESYSTEMS FINANCE SA.....	F	01/22/2009	TROIKA DIALOG (USA) INC.....		403,535	484,000	460,051	460,204		438		438		460,642		(57,107)	(57,107)	19,252	01/28/2012
61746R AB 7	MSAC_02-HE3.....		11/25/2009	SCHEDULED REDEMPTION.....		658,009	658,009	653,084	658,009		0		0		658,009			0	6,315	03/25/2033
61746R DB 4	MSAC_03-HE2.....		12/28/2009	SCHEDULED REDEMPTION.....		453,709	453,709	453,709	453,709		0		0		453,709			0	7,593	08/25/2033
61744C DZ 6	MSAC_04-SD2.....		12/28/2009	SCHEDULED REDEMPTION.....		826,931	826,931	826,931	826,931		0		0		826,931			0	4,207	04/25/2034
61744C GN 0	MSAC_04-SD3.....		12/28/2009	SCHEDULED REDEMPTION.....		917,729	917,729	917,729	917,729		0		0		917,729			0	4,336	06/25/2034
61745M UB 7	MSC_03-HQ6.....		12/01/2009	SCHEDULED REDEMPTION.....		1,656,472	1,656,472	1,665,004	1,658,140		(1,668)		(1,668)		1,656,472			0	42,923	12/01/2041
61745M XA 6	MSC_04-HQ3.....		08/13/2009	MORGAN STANLEY.....		5,033,594	5,000,000	5,026,295	5,008,710		(1,702)		(1,702)		5,007,009		26,585	26,585	160,268	01/01/2041
61745M S8 7	MSC_04-HQ4.....		12/01/2009	SCHEDULED REDEMPTION.....		1,162,641	1,162,641	1,168,918	1,163,550		(909)		(909)		1,162,641			0	35,251	04/01/2040
61745M VB 6	MSC_04-T13.....		04/21/2009	RBS GREENWICH CAPITAL MARKETS.....		19,658	25,000	24,750	24,842		12		12		24,854		(5,196)	(5,196)	463	09/01/2045
61745M L2 7	MSC_04-T15.....		12/01/2009	SCHEDULED REDEMPTION.....		2,168,537	2,168,537	2,179,984	2,170,771		(2,234)		(2,234)		2,168,537			0	63,602	06/01/2041
61745M GD 0	MSC_05-HQ6.....		04/21/2009	WACHOVIA SECURITIES INC.....		64,282	70,000	68,630	69,485		104		104		1,357		(5,307)	(5,307)	0	08/01/2042
61745M 6J 7	MSC_05-HQ6 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		29,200	60,000	60,000	31,437		(2,237)		(2,237)		29,200			0	3,716	08/01/2042
61745M W5 8	MSC_05-T17 IS.....		04/28/2009	TRANSFER OF SECURITY AT BOOK VA.....		15,068	37,000	37,000	16,447		(1,379)		(1,379)		15,068			0	2,128	12/01/2041
617453 AR 6	MSC_06-IQ11.....		11/13/2009	DEUTSCHE BANK SECURITIES INC.....		10,616,125	10,400,000	10,558,871	10,487,265		(37,184)		(37,184)		10,450,081		166,044	166,044	569,047	10/01/2042
617451 CM 9	MSC_06-T21.....		12/01/2009	SCHEDULED REDEMPTION.....		285,584	285,584	286,289	285,846		(262)		(262)		285,584			0	8,733	10/01/2052
61752L AN 5	MSC_07-XLFA.....		11/15/2009	SCHEDULED REDEMPTION.....		28,265	28,265	28,265	28,265		0		0		28,265			0	231	10/15/2020
61745M NR 0	MSC_99-LIFE.....		07/01/2009	SCHEDULED REDEMPTION.....		411,710	411,710	478,355	416,175		(4,465)		(4,465)		411,710			0	11,477	04/01/2033
61745M DS 9	MSCI_97-RR.....		03/01/2009	Various.....		1,283,714	1,283,714	1,305,978	1,284,524		(810)		(810)		1,283,714			0	25,928	04/03/2039
61746W GB 0	MSDWC_01-TOP1.....		12/01/2009	SCHEDULED REDEMPTION.....		233,086	233,086	250,923	237,267		(4,181)		(4,181)		233,086			0	10,195	02/01/2033
61746W HF 0	MSDWC_01-TOP3.....		12/01/2009	Various.....		5,283,293	5,182,019	5,581,595	5,298,926		(15,633)		(15,633)		5,283,293			0	117,687	07/01/2033
61746W QE 3	MSDWC_02-IQ2.....		04/01/2009	SCHEDULED REDEMPTION.....		81,807	81,807	87,687	83,836		(2,029)		(2,029)		81,807			0	833	12/01/2035
61744C LE 4	MSHEL_05-1.....		12/28/2009	SCHEDULED REDEMPTION.....		2,207,344	2,207,344	2,207,344	2,207,344		0		0		2,207,344			0	15,285	12/25/2034
Q6503* AA 9	MURRAY GOULBURN SENIOR NOTES D13.....	F	10/18/2009	SCHEDULED REDEMPTION.....		6,000,000	6,000,000	5,842,980	5,925,388		74,612		74,612		6,000,000			0	298,800	10/18/2013
65475E AC 2	NAROT_06-C.....		04/15/2009	SCHEDULED REDEMPTION.....		15,471	15,471	15,470	15,471		0		0		15,471			0	162	04/15/2010
655356 JF 1	NASC_98-D6.....		09/11/2009	SCHEDULED REDEMPTION.....		389,041	389,041	434,762	390,648		(1,607)		(1,607)		389,041			0	9,767	03/11/2030
BHM029 G0 9	NATIONAL CINEMEDIA INC.....		02/26/2009	CITIGROUP (Salomon/Smith Barney).....		990,000	1,200,000	981,000	1,000,907		4,874		4,874		1,005,780		(15,780)	(15,780)	10,625	02/13/2015
63615# AB 7	NATIONAL FOOTBALL LEAGUE.....		10/15/2009	SCHEDULED REDEMPTION.....		251,166	251,166	251,166	251,166		0		0		251,166			0	16,476	10/15/2017
LX0437 95 5	NATIONAL RENAL INSTITUTES INC.....		12/31/2009	Various.....		117,820	211,350	191,865	190,542		517		517		194,849		(77,029)	(77,029)	7,400	03/31/2013
637432 LM 5	NATIONAL RURAL UTILITIES COOP FINA.....		07/23/2009	OUTSIDE MANAGED ACCT.....		352,773	330,000	337,927	337,447		(864)		(864)		336,583		16,190	16,190	19,562	07/01/2013
639107 AA 9	NAUTQ_06_1A.....		10/15/2009	SCHEDULED REDEMPTION.....		754,067	754,067	754,067	754,067		0		0		754,067			0	15,434	04/15/2020
BHM027 QR 3	NAVISTAR INTERNATIONAL CORP.....		02/26/2009	JP MORGAN SECURITIES INC.....		702,254	977,900	821,436	848,681		5,186		5,186		853,867		(151,613)	(151,613)	11,786	01/31/2012
BHM027 QS 1	NAVISTAR INTERNATIONAL CORP.....		02/26/2009	JP MORGAN SECURITIES INC.....		255,365	355,600	298,704	308,799		1,936		1,936		310,735		(55,370)	(55,370)	6,660	01/19/2012
63937E AD 7	NAVOT_04-B.....		04/15/2009	SCHEDULED REDEMPTION.....		21,840	21,840	21,839	21,840		0		0		21,840			0	228	10/15/2012
64352V AK 7	NCHET_97-NC5.....		07/01/2009	SCHEDULED REDEMPTION.....		596	596	474	589		7		7		596			0	32	10/01/2028
BHM02R Q2 4	NELSON EDUCATION LTD.....	A	09/30/2009	Various.....		1,184,795	1,392,011	1,169,289	1,192,420		26,985		26,985		1,219,405		(34,610)	(34,610)	60,992	07/05/2014
643123 BK 3	NEVADA POWER COMPANY.....		12/11/2009	OUTSIDE MANAGED ACCT.....		326,409	300,000	298,188	298,388		173		173		23,549		28,021	28,021	20,989	06/30/2032
64318@ AA 9	NEW CARDINALS STADIUM LLC.....		06/30/2009	SCHEDULED REDEMPTION.....		339,621	339,621	339,621	339,621		0		0		339,621			0	4,256	03/01/2031
00209A AF 3	NEW CINGULAR WIRELESS SV.....		03/24/2009	BARCLAYS CAPITAL INC.....		90,963	85,000	116,688	114,645		(157)		(157)		114,487		(23,525)	(23,525)	750	05/01/2012
00209A AG 1	NEW CINGULAR WIRELESS SV.....		04/07/2009	WACHOVIA SECURITIES INC.....		49,115	45,000	50,698	48,650		(285)		(285)		48,365			0	1,645	05/01/2012
BHM02S 67 3	NEW WORLD GAMING PARTNERS LTD.....	R	10/02/2009	Various.....		254,791	309,336	252,882	258,358		7,134		7,134		265,492		(10,701)	(10,701)	14,553	09/30/2014
BHM02S 6B 4	NEW WORLD GAMING PARTNERS LTD.....	R	10/02/2009	Various.....		1,281,296	1,550,595	1,267,611	1,295,061		35,241		35,241		1,330,302		(49,005)	(49,005)	72,020	09/30/2014
652482 BN 9	NEWS AMER INC.....		02/04/2009	JP MORGAN SECURITIES INC.....		49,140	56,000	42,240	42,266		13		13		42,279		6,861	6,861	1,512	03/01/2037
652478 BX 5	NEWS AMERICA HOLDINGS.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		4,892,019	5,000,000	4,827,400	4,889,508		2,511		2,511		4,892,019			0	181,111	10/17/2016
62912X AA 2	NGPL PIPECO LLC.....		01/27/2009	LIBERTAS PARTNERS LLC.....		159,536	169,000	169,000	169,000		0		0		169,000		(9,464)	(9,464)	1,376	12/15/2012
66987X GE 9	NHEL_05-1.....		12/28/2009	SCHEDULED REDEMPTION.....		5,811,888	5,811,888	5,811,888	5,811,888		0		0		5,811,888			0	28,811	06/25/2035
65473Q AK 9	NISOURCE FINANCE CORPORATION.....		09/18/2009	ALADDIN CAPITAL.....		10,435,800	10,000,000	10,036,200	10,024,881		(3,908)		(3,908)		10,020,973		414,827	414,827	652,583	03/01/2013

SCHEDULE D - PART 4

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

E14.25

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
655042 AC 3	NOBLE DRILLING CORP.....		03/15/2009	MATURED.....		3,500,000	3,500,000	3,497,515	3,499,931			69	69		3,500,000			0	121,625	03/15/2009
65504R AA 2	NOBLE GROUP LTD.....	F	03/02/2009	CREDIT SUISSE FIRST BOSTON.....		930,000	1,500,000	1,011,306	1,023,991		8,107		8,107		1,032,098		(102,098)	(102,098)	46,375	03/17/2015
655664 AH 3	NORDSTROM INC.....		11/18/2009	BARCLAYS CAPITAL INC.....		13,821,930	13,275,000	13,962,890	13,884,635		(14,819)		(14,819)		13,869,817		(47,887)	(47,887)	1,096,884	03/15/2028
655844 AZ 1	NORFOLK SOUTHERN CORP.....		03/20/2009	BARCLAYS CAPITAL INC.....		88,788	90,000	90,522	90,504		(10)		(10)		90,494		(1,706)	(1,706)	2,501	04/01/2018
X58712 AA 2	NORILSK NICKEL FIN LUX.....	F	02/20/2009	MERRILL LYNCH.....		1,172,625	1,180,000	1,207,328	1,188,386		(1,650)		(1,650)		1,186,736		(14,111)	(14,111)	33,864	09/30/2009
66586G BU 0	NORTHERN TRUST CO.....		08/01/2009	MATURED.....		100,000	100,000	106,442	101,216		(1,216)		(1,216)		100,000			0	7,100	08/01/2009
669936 AA 4	NOVA CHEMICALS CORPORATION.....	A	04/01/2009	MATURED.....		5,750,000	5,750,000	5,821,875	5,759,304		(9,304)		(9,304)		5,750,000			0	212,750	04/01/2009
BHM02R 78 2	NOVELIS INC.....	I.	01/01/2009	Various.....							(164)		(164)		(164)		164	164	12,482	07/06/2014
BHM02R L6 0	NOVELIS INC.....	I.	01/01/2009	Various.....							(74)		(74)		(74)		74	74	5,673	07/06/2014
62940Q AA 3	NSG HOLDINGS LLC.....		08/26/2009	BROADPOINT CAPITAL INC.....		505,175	605,000	605,000	605,000				0		605,000		(99,825)	(99,825)	56,786	12/15/2025
63860J AA 3	NSTRN_07-A.....		11/25/2009	Various.....		0	0	0	0		0		0		0			0		03/25/2037
674135 DD 7	OAK_98-A.....		12/01/2009	SCHEDULED REDEMPTION.....		117,146	117,146	116,925	117,146				0		117,146			0	4,450	05/01/2028
674135 DM 7	OAK_98-B.....		12/01/2009	SCHEDULED REDEMPTION.....		451,776	451,776	451,578	451,776				0		451,776			0	17,224	03/01/2017
675270 AA 0	OCEANOGRAFIA SA DE CV.....	F	01/16/2009	MILLER TABAK ROBERTS.....		536,250	1,225,000	1,138,040	1,139,315		405		405		1,139,720		(603,470)	(603,470)	73,441	07/15/2015
677347 CD 6	OHIO EDISON COMPANY.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		4,999,490	5,000,000	4,999,350	4,999,476		14		14		4,999,490			0	226,667	07/15/2016
677415 CG 4	OHIO POWER CO.....		10/06/2009	OUTSIDE MANAGED ACCT.....		315,240	300,000	291,701	293,755		854		854		294,610		20,630	20,630	17,945	01/15/2014
677415 CM 1	OHIO POWER COMPANY.....		04/07/2009	JEFFERIES & CO. INC.....		97,003	100,000	100,000	100,000				0		100,000		(2,997)	(2,997)	1,541	04/05/2010
68233D AS 6	ONCOR ELECTRIC DELIVERY CO.....		12/17/2009	Various.....		5,360,708	5,250,000	5,415,545	5,349,704		(7,870)		(7,870)		5,341,834		18,874	18,874	150,122	05/01/2012
BHM01U F0 4	ONE COMMUNICATIONS CORP.....		10/07/2009	Various.....		485,659	537,429	424,569	440,079		18,401		18,401		458,480		27,179	27,179	17,372	06/30/2012
68389F CC 6	OOMLT_02-1.....		12/28/2009	SCHEDULED REDEMPTION.....		234,860	234,860	234,860	234,860				0		234,860			0	1,606	02/25/2032
68389F CD 4	OOMLT_02-1.....		12/28/2009	Various.....		17,686	17,686	17,686	17,686				0		17,686			0	414	02/25/2032
68403H AD 4	OOMLT_07-5.....		12/03/2009	RBS GREENWICH CAPITAL MARKETS.....		9,917,990	27,938,000	27,938,000	27,938,000				0		27,938,000		(18,020,010)	(18,020,010)	157,609	05/25/2037
68389X AC 9	ORACLE CORPORATION.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		6,562,560	6,583,000	6,561,276	6,562,138		422		422		6,562,560			0	173,489	04/15/2018
68389X AE 5	ORACLE CORPORATION.....		05/04/2009	Various.....		13,645,541	13,213,000	13,192,648	13,192,816		79		79		13,192,896		452,645	452,645	466,799	04/15/2038
67575K AE 9	OSARC_06-1A.....		08/11/2009	CALL TRANSACTION.....		5,000,000	5,000,000	4,999,869	4,999,950		24		24		4,999,974		26	26	168,942	11/24/2015
694308 GN 1	PACIFIC GAS & ELECTRIC CO.....		03/24/2009	JP MORGAN SECURITIES INC.....		155,342	134,000	132,945	132,962		16		16		132,978		22,364	22,364	4,791	10/15/2018
694308 GL 5	PACIFIC GAS AND ELECTRIC CO.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		10,236,790	9,978,000	10,261,631	10,242,619		(5,829)		(5,829)		10,236,790			0	187,088	11/30/2017
694308 GC 5	PACIFIC GAS AND ELECTRIC COMPANY.....		04/03/2009	XSWEET TRADE ENTERED VIA MT950.....		285,390	280,000	263,639	271,880		946		946		272,826		12,564	12,564	7,056	03/01/2011
BHM02H QX 8	PANTRY INC.....		01/01/2009	Various.....							(57)		(57)		(57)		57	57	1,467	05/14/2014
BHM02H RO 9	PANTRY INC.....		01/01/2009	Various.....							9		9		9		(9)	(9)	422	05/14/2014
701776 AP 1	PARCSR_07-13 (IG8 10-15%).....		01/01/2009	Various.....		773,963	1,268,792	1,268,792	0		1,268,792		1,268,792		1,268,792		(494,829)	(494,829)		06/20/2037
G69370 AA 5	PARKSON RETAIL GROUP LTD.....	F	02/24/2009	GOLDMAN SACHS & CO.....		1,278,200	1,540,000	1,461,188	1,251,140		3,066		3,066		1,449,206		(171,006)	(171,006)	34,698	11/14/2011
69361Y AF 0	PEGTF_01-1.....		04/14/2009	CANTOR FITZGERALD & CO.....		185,513	170,000	188,852	179,314		(180)		(180)		179,133		6,379	6,379	3,808	06/15/2015
706448 BK 2	PEMEX FINANCE LTD.....	F	11/15/2009	SCHEDULED REDEMPTION.....		80,000	80,000	86,564	83,106		(3,106)		(3,106)		80,000			0	5,870	02/15/2011
706451 AP 6	PEMEX PROJ FDG MASTER TR.....		03/04/2009	JEFFERIES & CO. INC.....		476,250	500,000	467,500	469,798		3,639		3,639		473,437		2,813	2,813	3,846	06/15/2010
U70577 AL 2	PEMEX PROJ FDG MSTR TR.....		03/12/2009	JEFFERIES & CO. INC.....		1,558,000	2,050,000	2,067,914	2,057,657		(2,140)		(2,140)		2,055,517		(497,517)	(497,517)	34,864	12/31/2049
706451 BC 4	PEMEX PROJECT FUNDING MASTER TRUST.....		03/12/2009	CAMBRIDGE INTERNATIONAL SECURIT.....		589,600	670,000	808,188	795,555		(1,062)		(1,062)		794,493		(204,893)	(204,893)	17,015	12/01/2023
3RS0DW PD 8	PEMEX PROJECT FUNDING MASTER TRUST.....		03/04/2009	JEFFERIES & CO. INC.....		590,550	620,000	580,950	583,269		4,428		4,428		587,696		2,854	2,854	4,769	06/15/2010
713448 BJ 6	PEPSICO INC.....		03/24/2009	Various.....		306,762	251,000	250,393	250,400		9		9		250,409		56,353	56,353	8,159	11/01/2018
G7153# AG 4	PERSIMMON PLC.....	F	02/07/2009	MATURED.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	133,750	02/07/2009
G7153# AD 1	PERSIMMON PLC GUARANTEED SENIOR NO.....	F	07/20/2009	MATURED.....		1,400,000	1,400,000	1,400,000	1,399,615		385		385		1,400,000			0	120,682	07/20/2009
71645W AB 7	PETROBRAS INTERNATIONAL FINANCE CO.....	F	02/03/2009	CAMBRIDGE INTERNATIONAL SECURIT.....		392,000	350,000	373,625	371,942		(788)		(788)		371,154		20,846	20,846	19,906	07/06/2011
P7807H AA 3	PETROLEOS DE VENEZUELA SA.....	F	02/26/2009	UBS SECURITIES INC.....		703,080	1,860,000	1,299,600	1,339,699		6,941		6,941		1,346,641		(643,561)	(643,561)	38,246	04/12/2017
71657Y AA 0	PETROLEUM CO OF TRINIDAD AND TOBAG.....	F	03/02/2009	RBS GREEN																

SCHEDULE D - PART 4

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

E14.26

		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
			F o r e i g n								11	12	13	14	15							
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	
69348H AE 8		PNCMA_99-CM1.....		12/01/2009	SCHEDULED REDEMPTION.....		5,796,501	5,796,501	5,826,389	5,799,806			(3,305)			5,796,501				0	414,465	12/01/2032
73316P JQ 4		POPLR_05-6.....		05/29/2009	Various.....		4,297,394	4,297,394	(30,385)	128,922	70,416	207,728	359,372	(81,228)		47,693		(47,693)	(47,693)	54,983	01/25/2036	
73316P JA 9		POPLR_05-D.....		10/16/2009	Various.....		2,285,892	2,285,892	305,988	55,659	501,488	760,741	1,809,413	(547,184)		32,254		(32,254)	(32,254)	27,459	01/25/2036	
73755L AB 3	A	POTASH CORP SASKATCHEWAN.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		2,694,953	2,700,000	2,682,315	2,694,427		526		526		2,694,953				0	69,750	05/31/2011
737628 AC 1		POTLATCH CORPORATION.....		12/01/2009	MATURED.....		3,500,000	3,500,000	4,156,810	3,610,303		(110,303)		(110,303)		3,500,000				0	438,181	12/01/2009
70069F BR 7		PPSI_04-WHQ1.....		09/25/2009	SCHEDULED REDEMPTION.....		723,587	723,587	727,318	726,676		(3,089)		(3,089)		723,587				0	6,119	09/25/2034
70069F DG 9		PPSI_04-WWF1.....		09/25/2009	SCHEDULED REDEMPTION.....		1,636,304	1,636,304	1,640,233	1,636,304						1,636,304				0	9,658	12/25/2034
740816 AE 3		PRESIDENT AND FELLOWS OF HARVARD C.....		04/07/2009	BANC OF AMERICA SECURITIES LLC.....		106,375	100,000	99,520	99,522		10		10		99,532		6,843	6,843	2,017		01/15/2019
21686@ AB 1		PRICEWATERHOUSECOOPERS LLP.....		03/18/2009	SCHEDULED REDEMPTION.....		818,182	818,182	858,551	834,018		(15,836)		(15,836)		818,182				0	79,269	03/18/2012
74160M DK 5		PRIME_04-CL1.....		12/01/2009	SCHEDULED REDEMPTION.....		804,180	804,180	825,321	823,468		(19,288)		(19,288)		804,180				0	29,773	02/01/2034
Y8151G AB 3	F	PRIVATBANK.....		01/15/2009	BARCLAYS CAPITAL INC.....		257,000	1,285,000	1,091,339	1,086,519		671		671		1,087,190		(830,190)	(830,190)	50,597		02/09/2016
742741 AA 9		PROCTER & GAMBLE - ESOP.....		07/01/2009	Various.....		4,762,624	3,860,810	5,112,340	4,821,028		(58,404)		(58,404)		4,762,624				0	272,948	01/01/2021
743410 AE 2		PROLOGIS.....		05/06/2009	BARCLAYS CAPITAL INC.....		5,510,000	5,500,000	5,489,055	5,494,717		412		412		5,495,129		(985,129)	(985,129)	210,069		03/01/2013
74435S AC 2		PRUDENTIAL PROPERTY INVT.....		04/01/2009	MATURED.....		5,000,000	5,000,000	4,973,350	4,999,105		895		895		5,000,000				0	165,625	04/01/2009
74436J FX 0		PSSF_00-C1.....		12/01/2009	SCHEDULED REDEMPTION.....		639,469	639,469	762,294	656,551		(17,082)		(17,082)		639,469				0	35,208	05/03/2032
744448 CA 7		PUBLIC SERVICE COMPANY OF COLORADO.....		03/25/2009	JEFFERIES & CO. INC.....		145,756	141,000	143,553	143,544		(7)		(7)		143,536		2,220	2,220	5,677		08/01/2038
744573 A* 7		PUBLIC SERVICE ENTERPRISE GROUP IN.....		10/29/2009	MATURED.....		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				0	68,900	10/29/2009
BHM01T FT 4		R.H. DONNELLEY INC.....		12/31/2009	Various.....		1,220,674	1,360,837	1,197,537	1,232,192		48,445		48,445		1,280,637		(59,963)	(59,963)	99,258		06/30/2011
759950 AS 7		RAMC_03-1.....		12/28/2009	SCHEDULED REDEMPTION.....		680,167	680,167	680,167	680,167		0		0		680,167				0	5,442	06/25/2033
759950 AT 5		RAMC_03-1.....		12/01/2009	SCHEDULED REDEMPTION.....		108,490	108,490	108,489	108,490		0		0		108,490				0	3,376	06/01/2033
759950 BD 9		RAMC_03-3.....		12/28/2009	SCHEDULED REDEMPTION.....		196,135	196,135	196,135	196,135		0		0		196,135				0	1,157	12/25/2033
759950 GY 8		RAMC_06-1.....		12/01/2009	SCHEDULED REDEMPTION.....		1,114	1,114	1,114	1,114		0		0		1,114				0	26	05/01/2036
75970J AT 3		RAMC_07-1.....		10/26/2009	Various.....		4,750,000	306,438	306,438	216,287	271,581	(310,274)	236,088	(274,781)		54,154		(54,154)	(54,154)	262,126		04/01/2037
75970J AX 4		RAMC_07-1.....		12/03/2009	Various.....		1,860,226	2,151,343	2,151,321	2,151,336		7		7		2,151,343		(291,116)	(291,116)	108,295		04/01/2037
75971F AP 8		RAMC_07-3.....		09/25/2009	Various.....		387,500	3,100,000	1,184,182	173,910	1,085,708	(158,463)	652,718	274,527		448,437		(60,937)	(60,937)	180,212		09/01/2037
75971F AS 2		RAMC_07-3.....		09/25/2009	Various.....		13,500	150,000	82,500	5,025	89,657	(4,414)	77,103	8,140		13,165		335	335	8,720		09/01/2037
76112B AF 7		RAMP_04-RS8.....		12/01/2009	SCHEDULED REDEMPTION.....		486,562	486,562	486,486	486,525		37		37		486,562				0	15,799	08/01/2034
76112B CH 1		RAMP_04-RS9.....		11/18/2009	Various.....		2,887,402	3,601,731	3,601,698	3,601,714		1		1		3,601,715		(714,313)	(714,313)	161,817		07/01/2034
76110W LC 8		RASC_01-KS1.....		11/18/2009	Various.....		4,692,534	5,422,986	5,422,986	5,422,986						5,422,986		(730,452)	(730,452)	310,391		03/01/2032
76110W VV 5		RASC_03-KS11.....		12/28/2009	SCHEDULED REDEMPTION.....		806,571	806,571	806,571	806,571		0		0		806,571				0	6,216	01/25/2034
74924P AH 5		RASC_04-KS1.....		12/01/2009	SCHEDULED REDEMPTION.....		4,482	4,482	4,409	4,451		31		31		4,482				0	84	02/01/2034
76110W SF 9		RASC_05-AHL2.....		12/28/2009	SCHEDULED REDEMPTION.....		1,825,594	1,825,594	1,825,594	1,825,594						1,825,594				0	6,608	10/25/2035
74924X AD 7		RASC_07-EMX1.....		10/26/2009	SCHEDULED REDEMPTION.....		38,031	38,031	38,031	38,031		0		0		38,031				0	233	01/25/2037
SB129F F8 3		RBS-ZERO HORA EDITORA JORNALISTICA.....		03/17/2009	STANDARD NEW YORK SECURITIES, IN.....		560,941	1,130,149	735,522	590,410		3,986		3,986	153,056	747,452	(140,476)	(46,034)	(186,510)	27,078		06/15/2017
BHM02F J7 7		RCN CORPORATION.....		02/26/2009	MORGAN STANLEY.....		547,119	667,218	535,442	548,984		3,644		3,644		552,628		(5,509)	(5,509)	26,086		05/25/2014
BHM02E D1 9		REALOGY CORP.....		05/27/2009	Various.....		977,739	1,499,603	1,325,475	1,348,355		10,780		10,780		1,359,136		(381,396)	(381,396)	35,302		10/10/2013
BHM02E D2 7		REALOGY CORP.....		05/27/2009	Various.....		3,631,602	5,569,954	4,981,384	5,051,972		36,000		36,000		5,087,972		(1,456,370)	(1,456,370)	172,700		10/10/2013
75621L AD 6		RECKSON OPERATING PARTNERSHIP LP.....		03/15/2009	MATURED.....		5,000,000	5,000,000	5,510,650	5,029,418		(29,418)		(29,418)		5,000,000				0	193,750	03/15/2009
75719* AD 6		RED WING SHOE COMPANY.....		06/21/2009	SCHEDULED REDEMPTION.....		600,000	600,000	600,000	600,000						600,000				0	31,787	06/21/2011
758202 AG 0		REED ELSEVIER CAPITAL INC.....		08/20/2009	GOLDMAN SACHS & CO.....		6,087,400	5,000,000	4,980,600			771		771		4,981,371		1,106,029	1,106,029	262,344		01/15/2019
767201 AE 6	F	RIO TINTO FINANCE (USA) LIMITED.....		04/06/2009	Various.....																	

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
81378K AL 3	SABR_07-BR1.....		05/29/2009	Various.....			4,000,000	151,702	106,781	77,934	(32,561)	118,664	(73,290)		33,491		(33,491)	(33,491)	34,349	02/25/2037
785778 FK 2	SACO_05-4.....		12/28/2009	Various.....		2,228,552	2,228,552	1,777,306	1,846,172		738,999	356,619	382,380		2,228,552			0	20,392	06/25/2035
785778 JY 8	SACO_05-WM2.....		12/28/2009	Various.....		1,190,446	1,190,446	448,779	285,318	246,291	827,387	168,550	905,128		1,190,446			0	8,904	07/25/2035
786514 BF 5	SAFEWAY INC.....		03/24/2009	BANC OF AMERICA SECURITIES LLC..		73,325	71,000	75,142	74,370		(206)		(206)		74,164		(839)	(839)	2,539	08/15/2012
786514 BQ 1	SAFEWAY INC.....		03/24/2009	BANC OF AMERICA SECURITIES LLC..		76,938	74,000	73,658	73,660		13		13		73,673		3,265	3,265	1,220	03/15/2014
86359A 2H 5	SAIL_03-BC10.....		12/28/2009	SCHEDULED REDEMPTION		1,243,825	1,243,825	1,243,825	1,243,825				0		1,243,825			0	11,419	10/25/2033
86359A 2J 1	SAIL_03-BC10.....		12/28/2009	SCHEDULED REDEMPTION		168,070	168,070	36,325	37,264		130,806		130,806		168,070			0	4,801	10/25/2033
86358E CL 8	SAIL_03-BC6.....		12/28/2009	SCHEDULED REDEMPTION		637,561	637,561	642,069	637,561				0		637,561			0	5,667	07/25/2033
86358H QT 9	SAMI_02-AR4.....		12/19/2009	SCHEDULED REDEMPTION		2,401		2,368	2,401				0		2,401			0	23	02/19/2033
86359A PY 3	SASC_03-BC2.....		12/31/2009	Various.....		1,043,647	1,043,647	1,017,869	1,923,773		9,562	666	8,896		1,043,647			0	3,486	02/25/2033
86359B 4D 0	SASC_05-S1.....		11/25/2009	Various.....		4,228,494	4,228,494	4,228,494	4,228,494			602,849	(602,849)		4,228,494			0	18,594	03/25/2035
86361E AF 8	SASC_06-WF3.....		12/03/2009	CITIGROUP (Salomon/Smith Barney)....		1,125,000	7,500,000	7,500,000	7,500,000				0		7,500,000		(6,375,000)	(6,375,000)	43,756	09/25/2036
86362Q AA 1	SASC_07-GEL1.....		12/28/2009	SCHEDULED REDEMPTION		2,872,133	2,872,133	2,872,133	2,872,133				0		2,872,133			0	8,112	01/25/2037
805564 PX 3	SAST_04-2.....		12/01/2009	SCHEDULED REDEMPTION		3,923,954	3,923,954	3,998,755	3,945,579		(21,625)		(21,625)		3,923,954			0	135,327	08/01/2035
83162C QM 8	SBAP_06-10E.....		09/01/2009	SCHEDULED REDEMPTION		515,555	515,555	515,555	515,555				0		515,555			0	27,301	09/01/2016
83162C QQ 9	SBAP_06-10F.....		11/01/2009	SCHEDULED REDEMPTION		398,577	398,577	398,577	398,577				0		398,577			0	21,034	11/01/2016
83162C QR 7	SBAP_06-20K.....		02/26/2009	BANC OF AMERICA SECURITIES LLC..		19,697,107	18,888,445	18,888,445	18,888,445				0		18,888,445		808,662	808,662	343,098	11/01/2026
83162C QS 5	SBAP_06-20L.....		04/03/2009	CREDIT SUISSE FIRST BOSTON		3,517,632	3,374,228	3,374,228	3,374,228				0		3,374,228		143,405	143,405	60,946	12/01/2026
83162C QY 2	SBAP_07-20D.....		03/26/2009	Various.....		16,904,032	16,217,285	16,217,285	16,217,285				0		16,217,285		686,747	686,747	419,157	04/01/2027
83162C RB 1	SBAP_07-20F.....		04/06/2009	BAIRD (ROBERT W) & CO INC.....		54,980	53,379	53,379	53,379				0		53,379		1,601	1,601	1,084	06/01/2027
79548K 3J 5	SBM7_00-C1.....		12/01/2009	SCHEDULED REDEMPTION		4,433,399	4,433,399	5,163,949	4,517,047		(83,648)		(83,648)		4,433,399			0	201,808	02/18/2032
79548C AB 2	SBM7_00-C3.....		12/01/2009	SCHEDULED REDEMPTION		2,403,365	2,403,365	2,705,280	2,465,998				(62,634)		2,403,365			0	110,345	12/01/2033
79548C AK 2	SBM7_00-C3.....		12/04/2009	WACHOVIA SECURITIES INC.....		171,500	1,715,000	1,347,451	1,604,996		46,637		46,637		1,651,634		(1,480,134)	(1,480,134)	122,718	12/01/2033
79548C BH 8	SBM7_01-C1.....		09/16/2009	Various.....		9,868,581	9,540,450	10,675,399	9,849,348		(118,808)		(118,808)		9,730,541		138,040	138,040	487,684	12/01/2035
80281W AD 3	SDART_07-3.....		12/15/2009	SCHEDULED REDEMPTION		2,561,774	2,561,723	2,561,774	2,561,774		51		51		2,561,774			0	96,135	08/15/2012
84604A AE 1	SDFPM_06-1.....		04/15/2009	SCHEDULED REDEMPTION		16,750,000	16,750,000	16,750,000	16,750,000				0		16,750,000			0	45,965	08/15/2011
84604A AF 8	SDFPM_06-1.....		04/15/2009	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	27,331	08/15/2011
G7943# AA 2	SEA LAUNCH LP SEN FRN.....		07/01/2009	HIMCO OPERATIONAL TRANSACTION		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	288,790	07/12/2015
817565 J@ 4	SERVICE CORP SERIES B.....		02/18/2009	SEA PORT GROUP SECURITIES, LLC..		7,420,000	8,000,000	8,000,000	8,000,000				0		8,000,000		(580,000)	(580,000)	83,600	11/28/2011
81879M AB 5	SGMS_05-OPT1.....		12/28/2009	SCHEDULED REDEMPTION		1,445,756	1,445,756	1,445,756	1,445,756				0		1,445,756			0	5,624	10/25/2035
822582 AD 4	SHELL INTERNATIONAL FINANCE BV.....	F	04/07/2009	JEFFERIES & CO. INC.....		124,790	120,000	117,988	117,990		6		6		117,996		6,795	6,795	2,593	12/15/2038
BHM02P 53 9	SHERIDAN HEALTHCARE INC.....		06/30/2009	Various.....		1,410,925	1,619,902	1,312,120	1,343,568		21,651		21,651		1,365,219		45,706	45,706	55,695	06/15/2014
82567D AF 1	SHURGARD STORAGE CENTERS INC.....		07/15/2009	WACHOVIA SECURITIES INC.....		15,199,618	15,141,000	15,490,397	15,340,798		(23,779)		(23,779)		15,317,019		(117,401)	(117,401)	753,633	03/15/2013
826418 BH 7	SIERRA PACIFIC POWER COMPANY.....		02/27/2009	JEFFERIES & CO. INC.....		125,135	130,000	129,753	129,767		8		8		129,775		(4,640)	(4,640)	3,582	09/01/2013
826671 AD 1	SIGMH_98-2.....		12/01/2009	SCHEDULED REDEMPTION		405,547	405,547	422,529	413,254		(7,707)		(7,707)		405,547			0	18,191	04/01/2030
828783 AD 2	SIMON PROPERTY GROUP L.P.....		07/15/2009	MATURED.....		215,000	215,000	226,893	217,024		(2,024)		(2,024)		215,000			0	15,050	07/15/2009
C83912 AP 0	SINO FOREST CORP.....		03/02/2009	GOLDMAN SACHS & CO.....		704,000	800,000	820,000	817,062		(1,039)		(1,039)		816,023		(112,023)	(112,023)	40,150	08/17/2011
BHM02P LP 2	SIRIUS SATELLITE RADIO INC.....		01/28/2009	CREDIT SUISSE FIRST BOSTON		1,170,188	1,481,250	1,177,594	1,220,654		5,270		5,270		1,225,925		(55,737)	(55,737)	21,370	12/20/2012
78442F AG 3	SLM CORPORATION.....		05/29/2009	OUTSIDE MANAGED ACCT.....		238,875	325,000	319,916	321,139		357		357		321,495		(82,620)	(82,620)	15,431	01/15/2013
78442G KP 0	SLMA_03-14.....		10/26/2009	SCHEDULED REDEMPTION		1,206,054	1,206,054	1,223,249	1,217,446		(11,393)		(11,393)		1,206,054			0	23,114	10/25/2038
78442G GM 2	SLMA_03-4.....		12/15/2009	SCHEDULED REDEMPTION		977,695	977,695	998,165	992,599				(14,905)		977,695			0	14,880	06/15/2038
78442G HK 5	SLMA_03-7.....		12/15/2009	SCHEDULED REDEMPTION		309,242	309,242	309,242	309,242				0		309,242			0	4,532	09/15/2039
78443Q AC 7	SLMA_03-B.....		03/16/2009	SCHEDULED REDEMPTION		147,531	147,531	147,531	147,531				0		147,531			0	1,759	03/15/2033
78442G KV 7	SLMA_04-1.....		10/26/2009	SCHEDULED REDEMPTION		452,894	452,894	452,894	452,894				0		452,894			0	9,491	07/25/2039
78442G PM 2	SLMA_05-5.....		07/27/2009	SCHEDULED REDEMPTION		4,300	4,300	4,279	4,288		12		12		4,300			0	48	01/25/2018
870752 AE 2	SMRTF_07-2.....		11/18/2009	Various.....		16,642,125	17,100,000	17,100,000	17,100,000				0		17,100,000		(457,875)	(457,875)	302,256	10/15/2012
832696 A@ 7	SMUCKER (JM) CO SR UNSEC TR.....		06/01/2009	MATURED.....		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	677,000	06/01/2009
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD).....		12/28/2009	SCHEDULED REDEMPTION		1,495,170	1,495,170	1,495,170	1,495,170				0		1,495,170			0	50,414	08/05/2015
F84941 AG 0	SODEXHO.....		03/25/2009	MATURED.....		17,580,550	11,643,612	11,643,612	18,070,650				0	(6,427,038)	11,643,612	5,936,938		5,936,938	1,032,857	03/25/2009
F84941 AH 0	SODEXHO.....		03/16/2009	MATURED.....		12,891,000	8,054,429	8,054,429	13,900,500				0	(5,846,071)	8,054,429	4,836,571		4,836,571	596,209	03/16/2009
842400 FF 5	SOUTHERN CALIFORNIA EDISON COMPANY.....		08/18/2009	JP MORGAN SECURITIES INC.....		20,767,400	20,000,000	19,891,200	19,894,269		1,028		1,028		19,895,297		872,103	872,103	1,221,000	01/15/2037
842400 FK 4	SOUTHERN CALIFORNIA EDISON COMPANY.....		03/25/2009	JEFFERIES & CO. INC.....		166,993	156,000	155,208	155,234		30		30		155,264		11,729	11,729	4,012	03/15/2014
26439R AF 3	SPECTRA ENERGY CAPITAL LLC.....		02/20/2009	OUTSIDE MANAGED ACCT.....		227,835	225,000	242,404	228,740		(735)		(735)		228,005		(170)	(170)	6,750	10/01/2009
84755T AB 3	SPECTRA ENERGY CAPITAL LLC.....		04/07/2009	JEFFERIES & CO. INC.....		143,211	150,000	149,753	149,766		12		12		149,778		(6,567)	(6,567)	5,285	09/15/2013

SCHEDULE D - PART 4

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

E14.28

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
		F o r e i g n								11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
84861# AA 6	SPIRIT OF ST LOUIS BASKETBALL CLUB.....		09/30/2009	Various.....		1,083,600	1,083,600	1,083,600	1,324,321				0		1,083,600			0	61,121	12/31/2021
84860R AA 1	SPMF_06-1A.....		12/01/2009	SCHEDULED REDEMPTION.....		209,860	209,860	209,793	209,802		58		58		209,860			0	7,529	03/01/2024
84860P AA 5	SPMF_07-1A.....		12/01/2009	SCHEDULED REDEMPTION.....		968,219	968,219	965,532	965,852		2,366		2,366		968,219			0	34,611	03/01/2025
BHM01Q RN 0	SPORTS AUTHORITY INC.....		10/26/2009	Various.....		1,226,168	1,515,695	853,958	1,255,394		35,180	362,387	(327,208)		928,186		297,982	297,982	64,385	05/03/2013
843590 CM 0	SPSAC_98-1.....		12/01/2009	SCHEDULED REDEMPTION.....		252,611	252,611	253,667	252,611				0		252,611			0	9,350	10/01/2019
853250 AA 6	STANDARD CHARTERED BANK PLC.....	F	04/24/2009	TENDER TRANSACTION.....		15,478,200	17,198,000	21,703,836	20,904,348		(51,904)		(51,904)		20,852,443		(5,374,243)	(5,374,243)	550,336	05/30/2031
85458# AA 2	STANLEY ACCOUNT VALUE PLAN TRUST.....		12/31/2009	Various.....		61,912	61,912	61,912	61,912				0		61,912			0	2,089	12/31/2009
858051 AA 3	STDMA_08-1A.....		10/15/2009	SCHEDULED REDEMPTION.....		14,663,181	14,663,181	14,663,181	14,663,181				0		14,663,181			0	514,252	05/15/2015
863907 AE 1	STRUCTURED ASSET SECS CORP.....		06/30/2009	Various.....		11,250,000	11,250,000	11,211,503	11,247,607		2,393		2,393		11,250,000			0	172,711	06/30/2009
86679Q AA 9	SUN LIFE OF CANADA (US) CAPITAL TR.....	C	06/25/2009	SCOTIA CAPITAL.....		527,350	500,000	574,770	538,231		(6,023)		(6,023)		532,208		(4,858)	(4,858)	34,325	12/31/2049
86764P AB 5	SUNOCO INC.....		07/09/2009	OUTSIDE MANAGED ACCT.....		329,905	310,000	320,039	265,377		(1,278)		(1,278)		314,849		15,056	15,056	14,762	04/01/2011
85746* BY 5	SUNOCO TRUST NO.....		03/30/2009	SCHEDULED REDEMPTION.....		220,965	220,965	214,354	217,996		2,969		2,969		220,965			0	16,572	03/31/2017
84751P AP 4	SURF_03-BC2.....		08/25/2009	Various.....		321,262	321,262	321,262	218,093		106,428	3,259	103,170		321,262			0	4,355	06/25/2034
84751X AC 6	SURF_06-AB3.....		12/31/2009	Various.....		595,017	595,017	572,132	585,298		71,325	61,605	9,719		595,017			0	2,998	09/25/2037
84751Y AD 2	SURF_06-BC4.....		12/03/2009	Various.....		4,725,000	15,000,000	14,137,500	14,557,071		161,151	2,791,653	(2,630,503)		11,926,569		(7,201,569)	(7,201,569)	73,054	09/25/2037
BHM02Q QE 0	SURGICAL CARE AFFILIATES INC.....		04/02/2009	Various.....		1,586,825	1,970,000	1,536,600	1,575,641		14,900		14,900		1,590,541		(3,716)	(3,716)	48,643	12/29/2014
83611M CM 8	SVHE_05-1.....		10/26/2009	Various.....		2,325,953	2,325,953	2,325,953	2,325,953		0		0		2,325,953			0	6,131	04/25/2035
784881 AA 2	SWB_97-1.....		11/15/2009	SCHEDULED REDEMPTION.....		289,001	289,001	289,001	289,001				0		289,001			0	2,911	08/15/2022
86837W AC 1	SWIFT_05-A11.....		09/15/2009	SCHEDULED REDEMPTION.....		1,500,000	1,500,000	1,464,023	1,483,636		16,364		16,364		1,500,000			0	12,200	02/15/2014
BHM01G N9 7	TARGUS GROUP INTERNATIONAL.....		04/08/2009	Various.....		353,781	906,433	707,018	732,116		18,119		18,119		750,235		(396,454)	(396,454)	28,542	11/22/2012
87228T AC 1	TCI COMMUNICATIONS INC.....		04/07/2009	WACHOVIA SECURITIES INC.....		120,706	115,000	144,914	136,142		(768)		(768)		135,375		(14,668)	(14,668)	7,044	08/01/2015
87874Z AF 2	TECK COMINCO LIMITED.....	A	03/30/2009	CANTOR FITZGERALD & CO.....		22,300	40,000	16,756	16,793		390		390		17,183		5,117	5,117	1,081	10/01/2015
87905P B* 7	TEICHERT INC.....		07/23/2009	SCHEDULED REDEMPTION.....		625,000	625,000	625,000	625,000				0		625,000			0	40,375	07/23/2011
87927V AV 0	TELECOM ITALIA CAPITAL.....	F	04/07/2009	Various.....		206,521	250,000	250,000	250,000				0		250,000		(43,479)	(43,479)	6,273	06/04/2038
879240 AX 7	TELE-COMMUNICATIONS -TCI GROUP.....		07/17/2009	Various.....		339,526	310,000	341,613	331,021		(2,096)		(2,096)		328,925		10,601	10,601	31,246	08/01/2013
Q8975P AR 1	TELSTRA CORPORATION LIMITED.....	D	09/29/2009	MORGAN STANLEY.....		18,644,011	12,480,889	12,480,889	16,680,600				0	(4,199,711)	12,480,889	4,971,311	1,191,811	6,163,122	1,365,050	06/29/2011
Q8975P AZ 3	TELSTRA CORPORATION LIMITED.....	D	09/29/2009	MORGAN STANLEY.....		17,116,857	17,710,494	18,992,202	15,077,578		(102,004)		(102,004)	3,495,286	18,470,860	(1,850,678)	496,676	(1,354,002)	1,181,551	08/06/2014
87971M AC 7	TELUS CORP.....	A	12/30/2009	CALL TRANSACTION.....		1,647,242	1,501,000	1,493,165	1,498,735		886		886		1,499,620		147,622	147,622	130,087	06/01/2011
881575 AA 2	TESCO PLC.....	F	03/30/2009	HTFD LIFE & ANNUITY INS CO.....		9,962,488	10,000,000	9,957,900	9,961,653		835		835		9,962,488			0	206,250	11/15/2017
LX0806 30 0	TEXAS COMPETITIVE ELECTRIC HOLDING.....		12/31/2009	SINKING FUND TRANSACTION.....		56,760	56,760	56,760	56,760				0		56,760			0	2,536	10/13/2014
LX0806 31 1	TEXAS COMPETITIVE ELECTRIC HOLDING.....		12/31/2009	Various.....		1,107,670	1,742,342	1,737,986	1,738,578		97		97		1,738,676		(631,006)	(631,006)	95,677	10/10/2014
BHM01U BT 5	TEXAS PETROCHEMICALS LP.....		10/28/2009	Various.....		261,033	259,235	259,235	263,978		5,505		5,505		269,483		(8,450)	(8,450)	12,434	06/27/2013
BHM01U D4 8	TEXAS PETROCHEMICALS LP.....		10/28/2009	Various.....		773,358	877,751	768,033	782,083		16,308		16,308		798,392		(25,034)	(25,034)	35,057	06/27/2013
872402 AK 8	TFM SA DE CV.....	F	01/06/2009	JP MORGAN SECURITIES INC.....		384,000	400,000	336,000	338,333		322		322		338,655		45,345	45,345	7,083	05/01/2012
65556@ AC 3	THE NORDHAM GROUP INC.....		05/18/2009	SCHEDULED REDEMPTION.....		714,286	714,286	710,081	710,131		4,155		4,155		714,286			0	40,232	05/18/2014
88731T AD 7	TIME WARNER INC.....		01/08/2009	BARCLAYS CAPITAL INC.....		34,974	38,000	37,970	37,971		0		0		37,971		(2,997)	(2,997)	398	11/15/2036
87261G AB 1	TNK-BP FINANCE SA.....	F	02/25/2009	CITIGROUP (Salomon/Smith Barney).....		400,050	635,000	653,856	650,744		(273)		(273)		650,471		(250,421)	(250,421)	29,633	07/18/2016
87261G AE 5	TNK-BP FINANCE SA.....	F	02/25/2009	TROIKA DIALOG (USA) INC.....		468,000	600,000	594,648	595,673		148		148		595,821		(127,821)	(127,821)	21,125	03/13/2013
89352H AE 9	TRANSCANADA PIPELINES LIMITED.....	A	04/07/2009	Various.....		208,356	222,000	221,916	221,916		0		0		221,916		(13,560)	(13,560)	10,332	08/15/2038
89354F AE 1	TRANSCAPITALINVEST LTD FOR OJSC AK.....	F	02/25/2009	Various.....		1,756,375	2,400,000	2,405,625	2,405,500		(45)		(45)		2,405,455		(649,080)	(649,080)	107,373	08/07/2018
BHM02H ZV 2	TRIBUNE COMPANY.....		02/27/2009	Various.....		395,469	1,502,926	375,957	418,001		48,928		48,928		466,929		(71,459)	(71,459)	10,519	05/19/2014
BHM02J FT 5	TRIBUNE COMPANY.....		02/13/2009	Various.....		2,159,464	11,428,571	11,428,571	11,428,571				0		11,428,571		(9,269,108)	(9,269,108)		12/20/201

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CUSIP Identification	Description	n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
										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.						
909214 BH 0	UNISYS CORPORATION.....	0	01/09/2009	RBC DAIN RAUSCHER.....		900,000	1,500,000	1,485,000	1,494,067		170		170		1,494,237		(594,237)	(594,237)	34,089	03/15/2010
91019P CJ 9	UNITED DOMINION REALTY TRUST INC.....	9	10/30/2009	Various.....		2,452,637	2,500,000	2,447,025	2,469,358		4,255		4,255		2,473,613		(20,976)	(20,976)	133,595	01/15/2014
91019P CL 4	UNITED DOMINION REALTY TRUST INC.....	4	09/01/2009	WACHOVIA SECURITIES INC.....		5,000,000	5,000,000	4,968,850	4,993,732		3,509		3,509		4,997,242		2,758	2,758	189,042	03/15/2010
911312 AL 0	UNITED PARCEL SERVICE INC.....	0	11/17/2009	DEUTSCHE BANK SECURITIES INC.....		4,222,240	4,000,000	4,139,800		(8,189)		(8,189)		4,131,611		90,629	90,629	101,611	04/01/2014	
913017 BP 3	UNITED TECHNOLOGIES CORPORATION.....	3	01/22/2009	OUTSIDE MANAGED ACCT.....		337,331	325,000	316,427	316,465		7		7		316,472		20,858	20,858	13,879	07/15/2038
913017 BQ 1	UNITED TECHNOLOGIES CORPORATION.....	1	03/30/2009	Various.....		5,492,440	5,147,000	5,488,862	5,488,507		(6,433)		(6,433)		5,482,074		10,366	10,366	89,247	02/01/2019
91324P AX 0	UNITEDHEALTH GROUP INC.....	0	10/15/2009	CREDIT SUISSE FIRST BOSTON.....		10,054,000	10,000,000	10,099,068	10,098,021		(1,013)		(1,013)		10,097,008		(43,008)	(43,008)	550,694	06/15/2037
91324P BH 4	UNITEDHEALTH GROUP INCORPORATED.....	4	03/24/2009	Various.....		192,605	198,000	197,396	197,493		27		27		197,520		(4,915)	(4,915)	5,937	02/15/2013
913903 AN 0	UNIVERSAL HEALTH SERVICES INC.....	0	06/16/2009	ALADDIN CAPITAL.....		9,753,220	9,780,000	10,427,057	10,316,454		(25,833)		(25,833)		10,290,621		(537,401)	(537,401)	316,176	06/30/2016
X9518S AK 4	UPM-KYMMENE CORPORATION.....	4	06/05/2009	MORGAN STANLEY.....		13,690,590	15,475,325	11,977,901	12,242,480		126,866		126,866	(263,134)	12,106,212	1,671,581	(87,203)	1,584,378	1,437,275	01/23/2017
P9592Y AF 0	URBI DESARROLLOS URBANOS SA DE CV.....	0	03/24/2009	Various.....		871,350	1,350,000	1,289,275	1,288,056		1,051		1,051		1,289,107		(417,757)	(417,757)	49,752	04/19/2016
LX0605 50 0	US AIRWAYS GROUP INC.....	0	03/23/2009	SINKING FUND TRANSACTION.....		18,000	18,000	13,860	14,248		127		127		14,376		3,624	3,624	497	03/21/2014
903277 AC 5	USAOT_06-2.....	5	03/15/2009	SCHEDULED REDEMPTION.....		6,049	6,049	6,049	6,049		0		0		6,049		0	0	49	09/15/2010
91911T AF 0	VALE OVERSEAS LIMITED.....	0	03/06/2009	JEFFERIES & CO. INC.....		293,670	300,000	273,750	274,038		534		534		274,572		19,098	19,098	12,500	01/11/2016
91911T AH 6	VALE OVERSEAS LIMITED.....	6	03/05/2009	DEUTSCHE BANK SECURITIES INC.....		341,816	400,000	395,160	395,178		11		11		395,189		(53,373)	(53,373)	8,326	11/21/2036
91913Y AN 0	VALERO ENERGY CORPORATION.....	0	04/07/2009	WACHOVIA SECURITIES INC.....		91,648	88,000	87,883		1		1		87,883		3,764	3,764	596	03/15/2019	
92241T AE 2	VEDANTA RESOURCES PLC.....	2	02/24/2009	MERRILL LYNCH.....		892,500	1,275,000	1,084,325	895,565		3,199		3,199		1,091,264		(198,764)	(198,764)	59,925	01/15/2014
922501 AA 9	VEGA CONTAINER VESSEL VCV_06-1 PLC.....	9	11/10/2009	SCHEDULED REDEMPTION.....		2,507,414	2,507,414	2,507,414	2,507,414		0		0		2,507,414		0	0	113,313	02/10/2018
BHM01Q 4A 5	VENETIAN MACAU LIMITED.....	5	06/30/2009	Various.....		674,464	913,400	819,930	831,512		7,761		7,761		839,273		(164,808)	(164,808)	22,798	05/25/2013
BHM02E X3 3	VENETIAN MACAU LIMITED.....	3	06/30/2009	Various.....		261,846	300,000	247,500	254,297		4,686		4,686		258,983		2,863	2,863	8,511	05/25/2013
F9686M AA 5	VEOLIA ENVIRONMENT.....	5	09/03/2009	CREDIT SUISSE FIRST BOSTON.....		15,027,032	11,921,495	12,913,959	14,843,613		(48,320)		(48,320)	(2,113,276)	12,682,017	2,486,092	(141,076)	2,345,015	965,653	05/28/2018
BHM02J FH 1	VERINT SYSTEMS INC.....	1	07/14/2009	Various.....		1,454,323	1,689,231	1,410,508	1,439,303		21,361		21,361		1,460,664		(6,340)	(6,340)	42,573	05/26/2014
92343V AK 0	VERIZON COMMUNICATIONS INC.....	0	01/20/2009	CREDIT SUISSE FIRST BOSTON.....		14,381,368	14,488,000	14,350,509	14,351,897		97		97		14,351,994		29,374	29,374	406,952	02/15/2038
92344G AM 8	VERIZON GLOBAL FUNDING CORPORATION.....	8	01/27/2009	BARCLAYS CAPITAL INC.....		14,576,588	13,000,000	14,948,830	14,868,135		(2,510)		(2,510)		14,865,626		(289,038)	(289,038)	148,158	12/01/2030
92344S AG 5	VERIZON WIRELESS CAPITAL LLC.....	5	03/24/2009	HSBC SECURITIES (USA) INC.....		433,905	383,000	378,921	378,950		63		63		379,014		54,891	54,891	11,394	11/15/2018
92427X A@ 8	VERMONT TEDDY BEAR CO INC (THE).....	8	01/01/2009	CANCELLED TRADE.....		(459,401)	(459,401)	(437,666)					0	(459,401)		0	0			09/30/2012
925524 AZ 3	VIACOM INC.....	3	08/31/2009	Various.....		37,143,750	35,000,000	34,951,550	34,967,583	722,739	(26,292)		696,448		35,664,031		1,479,719	1,479,719	1,677,083	04/30/2011
918242 AA 6	VIP FIN.....	6	02/25/2009	JP MORGAN SECURITIES INC.....		408,000	600,000	477,194	481,930		3,388		3,388		485,318		(77,318)	(77,318)	17,029	04/30/2013
927804 EU 4	VIRGINIA ELECTRIC AND POWER COMPAN.....	4	05/29/2009	OUTSIDE MANAGED ACCT.....		296,221	290,000	277,482	280,275		886		886		281,161		15,060	15,060	10,408	03/01/2013
92857W AQ 3	VODAFONE GROUP PLC.....	3	03/24/2009	RBC DOMINION CAPITAL MARKETS.....		362,181	394,000	391,597	391,651		8		8		391,659		(29,478)	(29,478)	14,135	02/27/2037
92857W AK 6	VODAFONE GROUP PUBLIC LIMITED CO.....	6	03/30/2009	HTFD LIFE & ANNUITY INS CO.....		5,003,956	5,000,000	5,005,000	5,004,069		(113)		(113)		5,003,956		0	0	155,729	03/15/2016
BRS5C9 U1 1	VTB CAPITAL SA.....	1	02/26/2009	Various.....		829,325	1,075,000	1,053,500	1,056,765		513		513		1,057,278		(227,953)	(227,953)	20,761	10/31/2012
L9679T AJ 3	VTB CAPITAL SA.....	3	03/03/2009	MERRILL LYNCH.....		449,500	775,000	780,813	780,659		(16)		(16)		780,643		(331,143)	(331,143)	8,880	06/30/2035
929160 AG 4	VULCAN MATERIALS COMPANY.....	4	11/05/2009	BROADPOINT CAPITAL INC.....		19,080,657	18,775,000	18,722,806	18,723,361		482		482		18,723,843		356,814	356,814	1,267,834	11/30/2037
92866A AC 1	VWALT_06-A.....	1	02/20/2009	SCHEDULED REDEMPTION.....		4,746	4,746	4,745	4,746		0		0		4,746		0	0	25	09/21/2009
92921* AB 9	VYTIMNS 1991-1-R TRT CERT - PRIVA.....	9	05/01/2009	SCHEDULED REDEMPTION.....		633,829	633,829	656,805	347,125		286,703		286,703		633,829		0	0		05/03/2010
931142 CL 5	WAL-MART STORES INC.....	5	08/17/2009	BARCLAYS CAPITAL INC.....		3,871,560	3,638,000	3,629,232	3,630,357		1,047		1,047		3,631,405		240,155	240,155	130,993	04/15/2013
931142 BF 9	WAL-MART STORES INC.....	9	07/14/2009	MF GLOBAL INC.....		12,347,000	10,000,000	12,520,860	12,378,263		(32,867)		(32,867)		12,345,395		1,605	1,605	696,278	02/15/2030
863572 L8 4	WAMU_00-1.....	4	12/28/2009	SCHEDULED REDEMPTION.....		200,324	200,324	200,324	200,324		0		0		200,324		0	0	1,497	01/25/2040
929766 AC 7	WBCMT_02-C1.....	7	12/01/2009	SCHEDULED REDEMPTION.....		4,767,734	4,767,734	5,116,271	4,846,014		(78,280)		(78,280)		4,767,734		0	0	262,875	04/01/2034
929766 AD 5	WBCMT_02-C1.....	5	09/11/2009	LIBERTAS PARTNERS LLC.....		8,448,750	8,000,000	8,472,336	8,186,859		(51,051)		(51,051)		8,135,809		312,942	312,942	398,177	04/01/2034
929766 JC 8	WBCMT_03-C6.....	8	12/01/2009	SCHEDULED REDEMPTION.....		170,602	170,602	171,449												

SCHEDULE D - PART 4

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

E14.30

			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
CUSIP Identification	Description		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.							
94768N AF 1	WEBSTER BANK.....		03/20/2009	TENDER TRANSACTION.....		4,000,000	5,000,000	4,998,100	4,999,099		44				44		4,999,143		(999,143)	(999,143)	199,913	01/15/2013
BRS2WT JQ 0	WELLS FARGO & COMPANY.....	O	09/03/2009	BNP PARIBAS SECURITIES CORP.....		14,398,615	20,445,508	17,425,297	12,299,928		32,969				32,969	5,191,170	17,524,067	(3,521,447)	395,995	(3,125,452)	610,333	11/02/2035
94978# CY 1	WELLS FARGO-WACHOVIA BANK.....		07/02/2009	SCHEDULED REDEMPTION.....		36,464	36,464	36,464	36,464						0		36,464			0	1,998	01/02/2025
94978# CZ 8	WELLS FARGO-WACHOVIA BANK.....		07/02/2009	SCHEDULED REDEMPTION.....		186,846	186,846	186,846	186,846						0		186,846			0	10,239	01/02/2025
94978# DA 2	WELLS FARGO-WACHOVIA BANK.....		01/02/2009	SCHEDULED REDEMPTION.....		331,935	331,935	331,935	331,935						0		331,935			0	18,190	01/02/2025
94978# DB 0	WELLS FARGO-WACHOVIA BANK.....		07/02/2009	SCHEDULED REDEMPTION.....		6,358	6,358	6,358	6,358						0		6,358			0	348	01/02/2025
94978# DC 8	WELLS FARGO-WACHOVIA BANK.....		07/02/2009	SCHEDULED REDEMPTION.....		262,631	262,631	262,631	262,631						0		262,631			0	14,392	01/02/2025
BHM03C DE 4	WEST CORPORATION.....		07/22/2009	Various.....		1,486,898	1,488,750	1,444,088	1,448,108		4,907			4,907		1,453,015		33,884	33,884	87,937	10/24/2013	
BHM02B NV 8	WESTERN REFINING INC.....		05/08/2009	Various.....		1,229,331	1,388,617	1,180,324	1,202,681		10,161			10,161		1,212,841		16,490	16,490	67,943	05/30/2014	
96008Y AB 1	WESTFIELD HOLDINGS LIMITED.....	F	10/19/2009	STORMHARBOUR SECURITIES LP.....		3,479,000	3,550,000	3,544,391	3,546,718		452			452		3,547,170		(68,170)	(68,170)	170,314	11/15/2014	
92927W AG 1	WESTO_05-2.....		07/17/2009	SCHEDULED REDEMPTION.....		9,750,000	9,750,000	9,747,153	9,749,659		341			341		9,750,000				275,275	11/19/2012	
962215 AG 4	WESTO_05-3.....		11/17/2009	SCHEDULED REDEMPTION.....		1,900,000	1,900,000	1,899,576	1,899,929		71			71		1,900,000				74,978	05/17/2013	
962215 AJ 8	WESTO_05-3.....		11/17/2009	SCHEDULED REDEMPTION.....		8,500,000	8,500,000	8,498,941	8,499,766		234			234		8,500,000				370,883	05/17/2013	
961548 AV 6	WESTVACO CORP.....		12/15/2009	Various.....		12,360,048	12,150,000	13,243,816	13,142,867		(21,061)			(21,061)		13,121,806		(761,758)	(761,758)	1,363,633	01/15/2030	
961548 AL 8	WESTVACO CORPORATION.....		10/29/2009	CREDIT SUISSE FIRST BOSTON.....		5,462,500	5,000,000	6,514,800	6,232,583		(62,413)			(62,413)		6,170,170		(707,670)	(707,670)	430,625	06/15/2020	
962166 AW 4	WEYERHAEUSER CO.....		09/11/2009	JP MORGAN SECURITIES INC.....		8,610,000	10,500,000	9,077,565	9,247,124		20,829			20,829		9,267,953		(657,953)	(657,953)	699,344	10/01/2027	
94985F AA 6	WFALT_07-PA2.....		12/01/2009	Various.....		1,072,658	1,072,658	1,049,906	1,051,432		27,070	5,844		21,226		1,072,658				41,205	06/01/2037	
949922 AA 6	WFALT_07-PA5.....		12/01/2009	SCHEDULED REDEMPTION.....		11,280	11,280	9,080	9,178		2,101			2,101		11,280				275	11/01/2037	
86359B MW 8	WFHET_04-1.....		12/28/2009	SCHEDULED REDEMPTION.....		2,501,940	2,501,940	2,508,977	2,501,941		(1)			(1)		2,501,940				12,558	04/25/2034	
949837 AA 6	WFMBS_07-10.....		12/01/2009	Various.....		1,101,769	1,101,769	1,080,250	1,082,853		19,852	937		18,915		1,101,769				40,812	07/01/2037	
981464 AV 2	WFNMT_04-A.....		06/15/2009	SCHEDULED REDEMPTION.....		11,000,000	11,000,000	11,043,828	11,005,093		(5,093)			(5,093)		11,000,000				86,592	03/15/2013	
BHM02A LP 5	WINDSTREAM CORP.....		10/19/2009	Various.....		9,850,000	9,850,000	9,850,000	9,850,000						0	9,850,000				331,309	07/17/2013	
BHM04J M5 7	WM WRIGLEY JR CO.....		03/31/2009	Various.....		2,770,746	2,797,112	2,769,141	2,770,032		991			991		2,771,023		(277)	(277)	100,526	10/06/2014	
93933Y AC 6	WMMNT_06-C2A.....		10/02/2009	BANC OF AMERICA SECURITIES LLC.....		19,125,000	20,000,000	20,000,000	20,000,000						0	20,000,000		(875,000)	(875,000)	156,433	08/15/2015	
93933Y AF 9	WMMNT_06-C3A.....		10/15/2009	SCHEDULED REDEMPTION.....		18,500,000	18,500,000	18,500,000	18,500,000						0	18,500,000				129,010	10/15/2013	
98105H AA 8	WOORI BANK.....	F	03/04/2009	CAMBRIDGE INTERNATIONAL SECURI.....		256,000	400,000	384,388	384,984		301			301		385,285		(129,285)	(129,285)	8,575	05/03/2016	
983024 AN 0	WYETH.....		04/07/2009	RBC DAIN RAUSCHER.....		115,960	125,000	124,151	124,170		3			3		124,174		(8,214)	(8,214)	3,967	04/01/2037	
984121 BW 2	XEROX CORPORATION.....		08/11/2009	LIBERTAS PARTNERS LLC.....		188,870	187,000	189,248	189,142		(107)			(107)		189,035		(165)	(165)	8,873	05/15/2018	
98385X AF 3	XTO ENERGY INC.....		03/30/2009	HTFD LIFE & ANNUITY INS CO.....		9,670,474	10,000,000	9,562,800	9,658,711		11,763			11,763		9,670,474				333,333	01/31/2015	
BHM01W XO 0	YELL GROUP PLC.....	R	09/24/2009	TORONTO DOMINION SECURITIES INC.....		993,000	1,200,000	984,000	1,007,421		35,592			35,592		1,043,013		(50,013)	(50,013)	37,687	02/10/2013	
38999999	Total - Bonds - Industrial and Miscellaneous.....						3,163,122,724	3,555,035,669	3,503,681,770	3,372,968,315	7,945,229	5,595,348	74,026,301	(60,485,724)	11,853,708	3,375,896,810	13,890,003	#####	#####	XXX.....		
Bonds - Credit Tenant Loans																						
52465# AM 7	CALCRAF ASSOCIATES LIMITED PARTNER.....		01/10/2009	MATURED.....		945,300	945,300	926,448	945,182		118			118		945,300				29,424	01/10/2009	
14059# AA 5	CAPITOL CITY PROPERTY MANAGEMENT.....		04/28/2009	RENAISSANCE INVESTMENT SERVICE.....		12,767,742	12,767,742	12,767,742	12,767,742						0	12,767,742				356,653	06/01/2021	
857449 *T 1	CONNECTICUT RIVER PLAZA TRUST SEN.....		12/09/2009	SCHEDULED REDEMPTION.....		3,145,043	3,145,043	3,145,043	3,145,043						0	3,145,043				155,718	07/09/2010	
52465# AS 4	EIRE JACKSONVILLE FLA LLC LEASE BA.....		12/10/2009	SCHEDULED REDEMPTION.....		459,295	459,295	459,295	459,295						0	459,295				24,116	09/10/2020	
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C.....		12/10/2009	SCHEDULED REDEMPTION.....		344,214	344,214	344,191	346,218		(2,005)			(2,005)		344,214				16,434	01/10/2023	
525170 AQ 9	LABS_95-C10.....		01/01/2009	CANCELLED TRADE.....		(6,670)	(6,670)	(6,586)	(6,670)						0	(6,670)					02/01/2012	
525170 AS 5	LABS_95-C11.....		01/01/2009	CANCELLED TRADE.....		(2,646)	(2,646)	(2,613)	(2,613)						0	(2,646)					02/01/2012	
525170 AU 0	LABS_95-C12.....		01/01/2009	CANCELLED TRADE.....		(7,410)	(7,410)	(7,318)	(7,318)						0	(7,410)					02/01/2012	
525170 AE 6	LABS_95-C5.....		01/01/2009	CANCELLED TRADE.....		(11,470)	(11,470)	(11,327)	(11,470)						0	(11,470)					02/01/2012	
525170 AJ 5	LABS_95-C7.....		01/01/2009	CANCELLED TRADE.....		(5,558)	(5,558)	(5,488)	(5,488)						0	(5,558)					02/01/2012	
525170 AL 0	LABS_95-C8.....		03/31/2009	Various.....		(3,339)	(3,339)	(5,169)	2,756	670	1,890	1,872		689	(3,339)				(3)		02/01/2012	
525170 AN 6	LABS_95-C9.....		01/01/2009	CANCELLED TRADE.....		(10,196)	(10,196)	(10,068)	(10,196)						0	(10,196)					02/01/2012	
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN).....		12/01/2009	SCHEDULED REDEMPTION.....		429,876	429,876	440,374	438,706		(8,830)			(8,830)		429,876				17,844	08/01/2027	
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK.....		12/10/2009	SCHEDULED REDEMPTION.....		909,598	909,598	1,019,857	969,113		(59,515)			(59,515)		909,598				49,265	01/10/2017	
74042# AA 9	PREFCO IX LIMITED PARTNERSHIP.....		01/01/2009	SCHEDULED REDEMPTION.....		1,150,142	1,150,142	1,356,270	1,205,054		(54,912)			(54,912)		1,150,142						

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11	12	13	14	15						
CUSIP Identification	Description									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.						
173094 AA 1	CITIGROUP CAPITAL XXI.....	...	12/14/2009	Various.....		24,697,725	25,331,000	19,759,055	25,270,043		(225,549)	5,510,898	(5,736,447)		19,605,608		5,092,117	5,092,117	2,079,112	XXX
20036C AA 7	COMERICA CAPITAL TRUST II.....	...	03/04/2009	Various.....		69,908	235,000	235,000	235,000				0		235,000		(165,093)	(165,093)	8,153	XXX
26156F AA 1	DRESDNER FUNDING TRUST I.....	...	12/16/2009	BARCLAYS CAPITAL INC.....		18,250,000	25,000,000	22,690,145	23,022,249		27,964		27,964		23,050,213		(4,800,213)	(4,800,213)	1,987,056	XXX
40428R AB 6	HSBC CANADA ASSET TRUST.....	C	09/09/2009	RBC DOMINION CAPITAL MARKETS.....		688,800	700,000	703,855	702,999		(280)		(280)		702,719		(13,919)	(13,919)	25,526	XXX
40427L AA 2	HSBC CAPITAL FUNDING LP.....	F	12/15/2009	HSBC SECURITIES (USA) INC.....		2,817,900	2,790,000	3,468,500	2,995,378		(130,721)		(130,721)		2,864,657		(46,757)	(46,757)	257,483	XXX
40429Q 20 0	HSBC CAPITAL FUNDING LP.....	F	12/16/2009	GOLDMAN SACHS & CO.....		89,250	105,000	98,960	99,051		45		45		99,096		(9,846)	(9,846)	4,760	XXX
446283 AD 5	HUNTINGTON CAPITAL I.....	...	06/23/2009	TENDER TRANSACTION.....		4,200,000	10,000,000	9,772,000	9,828,325		3,705		3,705		9,832,029		(5,632,029)	(5,632,029)	477,610	XXX
446284 AA 9	HUNTINGTON CAPITAL II.....	...	06/23/2009	TENDER TRANSACTION.....		1,680,000	4,000,000	3,450,000	3,535,214		8,438		8,438		3,543,652		(1,863,652)	(1,863,652)	167,210	XXX
44965U AA 2	ILFC E-CAPITAL TRUST II.....	...	09/24/2009	BARCLAYS CAPITAL INC.....		641,578	1,285,000	1,321,545	1,315,311		(2,664)		(2,664)		1,312,647		(671,070)	(671,070)	61,383	XXX
534187 AU 3	LINCOLN NATIONAL CORPORATION.....	...	06/17/2009	Various.....		109,951	203,000	190,662	190,677		4			4	190,682		(80,730)	(80,730)	5,293	XXX
635421 AA 8	NATIONAL CITY CORPORATION.....	...	10/16/2009	Various.....		186,343	169,000	169,000	169,000				0		169,000		17,343	17,343	15,159	XXX
743315 AM 5	PROGRESSIVE CORPORATION (THE).....	...	07/24/2009	BANC OF AMERICA SECURITIES LLC.....		190,125	260,000	259,295	259,307		5		5		259,312		(69,187)	(69,187)	10,839	XXX
74927P AA 7	RBS CAPITAL TRUST.....	...	04/27/2009	Various.....		8,600,000	20,000,000	8,695,612	21,425,623		(6,106)	12,819,188	(12,825,294)		8,600,329		(329)	(329)	417,625	XXX
780097 AH 4	ROYAL BANK OF SCOTLAND GROUP PLC.....	F	04/27/2009	Various.....		33,075,000	73,500,000	33,958,407	84,628,011		(62,143)	51,498,693	(51,560,836)		33,067,174		7,826	7,826	3,232,236	XXX
830505 AH 6	SKANDINAVISKA ENSKILDA BANKEN NEW.....	...	03/12/2009	CALL TRANSACTION.....		4,000,000	4,000,000	4,732,920	4,031,351		(31,351)		(31,351)		4,000,000			0	150,000	XXX
85748D AA 7	STATE STREET CAPITAL TRUST IV.....	...	12/16/2009	BANC OF AMERICA SECURITIES LLC.....		190,400	280,000	280,000	280,000		0		0		280,000		(89,600)	(89,600)	5,907	XXX
90466H AA 8	UNICREDITO ITALIANO CAP TRUST.....	...	09/08/2009	MORGAN STANLEY.....		89,040	106,000	96,460	96,472		12		12		96,485		(7,445)	(7,445)	9,102	XXX
91731K AA 8	USB CAPITAL IX.....	...	04/07/2009	FIRST TENNESSEE CAPITAL MARKETS.....		20,125	50,000	49,272	49,287		2		2		49,289		(29,164)	(29,164)	1,530	XXX
4899999	Total - Bonds - Hybrid Securities.....					101,015,914	172,053,000	111,055,998	179,259,616	0	(418,639)	69,828,779	(70,247,418)	0	109,084,209	0	(8,068,295)	(8,068,295)	8,994,961	XXX
8399997	Total - Bonds - Part 4.....					9,170,098,011	9,401,417,946	9,541,149,437	5,814,459,412	7,945,900	2,599,819	143,896,705	(133,350,987)	11,859,394	9,419,896,857	13,861,925	#####	#####		XXX
8399998	Total - Bonds - Summary Item from Part 5.....					6,139,614,904	6,240,848,155	6,116,287,272			396,480		396,480		6,116,682,966	13,528,548	9,403,390	22,931,938	20,832,419	XXX
8399999	Total - Bonds.....					15,309,712,915	15,642,266,100	15,657,436,709	5,814,459,412	7,945,900	2,996,298	143,896,705	(132,954,507)	11,859,394	15,536,579,823	27,390,473	#####	#####		XXX
Preferred Stocks - Industrial and Miscellaneous																				
060505 DR 2	BANK OF AMERICA CORP.....	...	01/12/2009	BARCLAYS CAPITAL INC.....	107,000,000	74,365		109,646	109,646				0		109,646		(35,281)	(35,281)	3,923	XXX
060505 DT 8	BANK OF AMERICA CORP.....	...	01/23/2009	JEFFERIES & CO. INC.....	111,000,000	50,505		111,000	111,000				0		111,000		(60,495)	(60,495)	1,829	XXX
06739H AA 5	BARCLAYS BANK PLC.....	F	07/23/2009	Various.....	10,000,000,000	8,000,000		8,000,000	10,000,000			2,000,000	(2,000,000)		8,000,000		0	0	573,222	XXX
172967 ER 8	CITIGROUP INC.....	...	02/24/2009	CITIGROUP (Salomon/Smith Barney).....	105,000,000	44,374		105,000	105,000				0		105,000		(60,626)	(60,626)	2,247	XXX
46625H HA 1	JPMORGAN CHASE & CO.....	...	09/16/2009	Various.....	266,000,000	260,983		266,000	266,000				0		266,000		(5,018)	(5,018)	18,642	XXX
G55356 AG 7	LLOYDS BANK PLC.....	F	11/16/2009	Various.....	7,000,000,000	3,135,000		6,266,250	6,266,250				0		6,266,250		(3,131,250)	(3,131,250)	75,201	XXX
BHM034 8Y 4	MOS HOLDINGS LLC.....	R	07/17/2009	HIMCO OPERATIONAL TRANSACTION.....	0.004								0				0	0		XXX
G63812 AG 9	NATIONAL WESTMINSTER BANK PLC.....	F	12/11/2009	Various.....	20,000,000,000	8,800,000		9,600,000	17,237,500		7,637,500		(7,637,500)		9,600,000		(800,000)	(800,000)	623,819	XXX
744320 AK 8	PRUDENTIAL FINANCIAL INC.....	...	07/09/2009	Various.....	326,000,000	235,043		325,068	325,068				0		325,068		(90,025)	(90,025)	7,706	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					20,600,269	XXX	24,782,964	34,420,464	0	0	9,637,500	(9,637,500)	0	24,782,964	0	(4,182,695)	(4,182,695)	1,306,590	XXX
8999997	Total - Preferred Stocks - Part 4.....					20,600,269	XXX	24,782,964	34,420,464	0	0	9,637,500	(9,637,500)	0	24,782,964	0	(4,182,695)	(4,182,695)	1,306,590	XXX
8999998	Total - Preferred Stocks - Summary Item from Part 5.....					9,307,040	XXX	8,000,000					0		8,000,000		1,307,040	1,307,040	115,362	XXX
8999999	Total - Preferred Stocks.....					29,907,309	XXX	32,782,964	34,420,464	0	0	9,637,500	(9,637,500)	0	32,782,964	0	(2,875,655)	(2,875,655)	1,421,952	XXX
Common Stocks - Industrial and Miscellaneous																				
65440K 10 6	99 CENTS ONLY STORES.....	...	05/01/2009	Various.....	3,550,000	32,689	XXX	35,328	27,325	(3,106)			(3,106)		35,328		(2,639)	(2,639)		XXX
831865 20 9	A.O. SMITH CORP.....	...	05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	860,000	26,652	XXX	22,360	25,387	(3,027)			(3,027)		22,360		4,292	4,292	327	XXX
002535 20 1	AARONS INC.....	...	06/26/2009	Various.....	1,860,000	53,467	XXX	42,066	49,513	(7,448)			(7,448)		42,066		11,401	11,401	70	XXX
00350L 10 9	ABINGTON BANCORP INC.....	...	03/16/2009	SANFORD C BERNSTEIN & CO. LLC.....	2,750,000	22,491	XXX	27,725	25,435	2,290			2,290		27,725		(5,234)	(5,234)	138	XXX
00374N 10 7	ABOVENET INC.....	...	06/26/2009	INVESTMENT TECHNOLOGY GROUP IN.....	857,000	70,658	XXX	24,853	24,853	(24,853)			(24,853)				70,658	70,658		XXX
004446 10 0	ACETO CORP.....	...	03/16/2009	SANFORD C BERNSTEIN & CO. LLC.....	2,050,000	11,849	XXX	15,571	20,521	(4,950)			(4,950)		15,571		(3,722)	(3,722)	205	XXX
00508Y 10 2	ACUITY BRANDS INC.....	...	03/16/2009	SANFORD C BERNSTEIN & CO. LLC.....	1,490,000	44,532	XXX	51,807	30,372	5,811			5,811		51,807		(7,275)	(7,275)		XXX
005125 10 9	ACXIOM CORP.....	...	12/09/2009	Various.....	4,245,000	46,510	XXX	32,765	19,870	(3,228)			(3,228)		32,765		13,745	13,745		XXX
00738A 10 6	ADTRAN INC.....	...	09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	2,060,000	46,517	XXX	43,652	17,261	5,348			5,348		43,652		2,865	2,865	209	XXX
01167P 10 1	ALASKA COMMUNICATIONS SYSTEMS GROU.....	...	03/16/2009	SANFORD C BERNSTEIN & CO. LLC.....	2,050,000	10,355	XXX	18,105	19,229	(1,125)			(1,125)		18,105		(7,750)	(7,750)	441	XXX
018522 30 0	ALLETE INC.....	...	05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	710,000	18,787	XXX	23,508	22,912	597			597		23,508		(4,722)	(4,722)	312	XXX
024835 10 0	AMERICAN CAMPUS COMMUNITIES INC.....	...	01/07/2009	SANFORD C BERNSTEIN & CO. LLC.....	1,380,000	28,008	XXX	23,816	28,262	(4,446)			(4,446)		23,816		4,192	4,192		XXX
025676 20 6	AMERICAN EQUITY INVESTMENT LIFE HO.....	...	03/16/2009	SANFORD C BERNSTEIN & CO. LLC.....	6,600,000	36,586	XXX	38,033	46,200	(8,167)			(8,167)		38,033		(1,447)	(1,447)		XXX
G02995 10 1	AMERICAN SAFETY INSURANCE HOLDINGS.....	F	01/07/2009	SANFORD C BERNSTEIN & CO. LLC.....	2,950,000	38,880	XXX	43,485	38,970	4,516			4,516		43,485		(4,605)	(4,605)		XXX
03073T 10 2	AMERIGROUP CORP.....	...	06/26/2009	Various.....	1,540,000	42,632	XXX	32,817	45,461	(12,644)			(12,644)		32,817		9,815	9,815		XXX
03071H 10 0	AMERISAFE INC.....	...	06/26/2009	Various.....	2,430,000	42,061	XXX	31,226	49,888	(18,662)			(18,662)		31,226		10,836	10,836		XXX
032359 30 9	AMTRUST FINANCIAL SERVICES INC.....	...	08/10/2009	Various.....	5,600,000	60,274	XXX	61,579	42,920	(3,314)			(3,314)		61,579		(1,305)	(1,305)	417	XXX

E14.31

SCHEDULE D - PART 4

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

E14.32

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES IN.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,940.000	40,460	XXX	43,311	28,758	5,167			5,167		43,311		(2,851)	(2,851)	1,038	XXX
038237 10 3	APPLIED SIGNAL TECHNOLOGY INC.....	...	06/26/2009	Various.....	2,485.000	61,054	XXX	38,055	36,777	(7,340)			(7,340)		38,055		22,999	22,999	458	XXX
040790 10 7	ARKANSAS BEST CORP.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	740.000	21,470	XXX	24,931	22,281	2,649			2,649		24,931		(3,460)	(3,460)		XXX
04269Q 10 0	ARRIS GROUP INC.....	...	12/09/2009	Various.....	5,645.000	64,413	XXX	45,655	26,235	(8,023)			(8,023)		45,655		18,758	18,758		XXX
G05384 10 5	ASPEN INSURANCE HOLDINGS LTD.....	F	06/26/2009	Various.....	2,496.000	57,811	XXX	57,614	29,585	(586)			(586)		57,614		197	197	191	XXX
00211W 10 4	ATC TECHNOLOGY CORP.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,818.000	41,259	XXX	27,506	11,704	725	(0)		725		27,506		13,753	13,753		XXX
05334D 10 7	AUXILIUM PHARMACEUTICALS INC.....	...	08/10/2009	INVESTMENT TECHNOLOGY GROUP IN.....	12,028.000	324,760	XXX	341,054		0			0		341,054		(16,293)	(16,293)		XXX
05379B 10 7	AVISTA CORP.....	...	12/09/2009	Various.....	3,440.000	64,472	XXX	60,553	22,868	(1,645)			(1,645)		60,553		3,918	3,918	714	XXX
053893 10 3	AVOCENT CORP.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,600.000	39,952	XXX	24,136	26,865	(4,168)			(4,168)		24,136		15,816	15,816		XXX
002474 10 4	AZZ INC.....	...	06/26/2009	Various.....	1,560.000	47,672	XXX	24,853	39,156	(14,303)			(14,303)		24,853		22,819	22,819		XXX
P16994 13 2	BANCO LATINOAMERICANO DE COMERCIO.....	F	12/09/2009	Various.....	6,450.000	79,723	XXX	69,912	46,670	(11,019)			(11,019)		69,912		9,811	9,811	1,061	XXX
063750 10 3	BANK MUTUAL CORP.....	...	09/29/2009	Various.....	4,450.000	39,484	XXX	41,643	20,195	(2,198)			(2,198)		41,643		(2,159)	(2,159)	401	XXX
063904 10 6	BANK OF THE OZARKS INC.....	...	08/10/2009	Various.....	1,060.000	28,101	XXX	27,940	20,748	(3,105)			(3,105)		27,940		160	160	395	XXX
073685 10 9	BEACON ROOFING SUPPLY INC.....	...	09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	2,150.000	35,133	XXX	30,138	29,842	296			296		30,138		4,995	4,995		XXX
092113 10 9	BLACK HILLS CORP.....	...	03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	800.000	12,793	XXX	18,046	21,568	(3,522)			(3,522)		18,046		(5,253)	(5,253)	284	XXX
104674 10 6	BRADY CORP. (CL A).....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,535.000	46,409	XXX	39,717	26,824	4,079			4,079		39,717		6,692	6,692	854	XXX
109473 40 5	BRIGHTPOINT INC.....	...	06/26/2009	Various.....	11,905.000	64,656	XXX	54,949	24,817	3,641			3,641		54,949		9,707	9,707		XXX
130788 10 2	CALIFORNIA WATER SERVICE GROUP.....	...	09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	746.000	29,037	XXX	28,466	22,751	(4,177)			(4,177)		28,466		571	571	585	XXX
128030 20 2	CAL-MAINE FOODS INC.....	...	02/18/2009	Various.....	1,240.000	31,845	XXX	34,026	35,588	(1,562)			(1,562)		34,026		(2,180)	(2,180)	276	XXX
13342B 10 5	CAMERON INTERNATIONAL CORP.....	...	12/09/2009	Various.....	995.400	36,243	XXX	29,386		0			0		29,386		6,858	6,858		XXX
14149F 10 9	CARDINAL FINANCIAL CORP.....	...	12/09/2009	Various.....	4,800.000	40,566	XXX	38,784	27,312	11,472			11,472		38,784		1,782	1,782	159	XXX
146229 10 9	CARTERS INC.....	...	12/09/2009	Various.....	3,920.000	85,273	XXX	68,022	52,387	(10,950)	0		(10,950)		68,022		17,251	17,251		XXX
147528 10 3	CASEYS GENERAL STORES INC.....	...	05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	980.000	25,289	XXX	23,982	22,315	1,667			1,667		23,982		1,307	1,307	147	XXX
14754D 10 0	CASH AMERICA INTERNATIONAL INC.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	620.000	16,261	XXX	19,642	16,957	2,685			2,685		19,642		(3,381)	(3,381)		XXX
149205 10 6	CATO CORP. (CL A).....	...	06/26/2009	Various.....	1,550.000	27,631	XXX	27,461	23,405	4,056			4,056		27,461		171	171	688	XXX
125137 10 9	CEC ENTERTAINMENT INC.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,540.000	39,457	XXX	41,393	37,345	4,048			4,048		41,393		(1,936)	(1,936)		XXX
15135B 10 1	CENTENE CORP.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,630.000	31,073	XXX	26,871	28,974	(5,018)			(5,018)		26,871		4,202	4,202		XXX
15133V 20 8	CENTENNIAL COMMUNICATIONS.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	2,450.000	19,829	XXX	18,583	19,747	(1,164)			(1,164)		18,583		1,246	1,246		XXX
154760 10 2	CENTRAL PACIFIC FINANCIAL CORP.....	...	02/18/2009	CREDIT SUISSE FIRST BOSTON.....	1,950.000	11,462	XXX	18,311	19,578	(1,267)			(1,267)		18,311		(6,849)	(6,849)		XXX
156710 10 5	CERADYNE INC.....	...	06/26/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,400.000	24,822	XXX	41,335	22,341	13,737			13,737		41,335		(16,513)	(16,513)		XXX
162456 10 7	CHATTEM INC.....	...	03/16/2009	Various.....	477.000	28,509	XXX	32,260	25,536	(1,291)			(1,291)		32,260		(3,751)	(3,751)		XXX
168905 10 7	CHILDRENS PLACE RETAIL STORES INC.....	...	06/26/2009	Various.....	1,120.000	30,087	XXX	27,016	24,282	2,734			2,734		27,016		3,071	3,071		XXX
12561W 10 5	CLECO CORP.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,595.000	41,706	XXX	33,378	25,570	(2,223)			(2,223)		33,378		8,328	8,328	1,222	XXX
12612L 10 8	CNA SURETY CORP.....	...	06/26/2009	Various.....	3,038.000	48,311	XXX	38,844	55,680	(19,337)			(19,337)		38,844		9,467	9,467		XXX
192479 10 3	COHERENT INC.....	...	12/09/2009	Various.....	2,300.000	54,363	XXX	51,812	17,168	(200)			(200)		51,812		2,551	2,551		XXX
19421W 10 0	COLLECTIVE BRANDS INC.....	...	03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	3,600.000	36,590	XXX	42,326	42,192	134			134		42,326		(5,736)	(5,736)		XXX
198516 10 6	COLUMBIA SPORTSWEAR CO.....	...	06/26/2009	Various.....	1,100.000	33,422	XXX	39,086	23,344	290			290		39,086		(5,664)	(5,664)	259	XXX
199908 10 4	COMFORT SYSTEMS USA INC.....	...	08/10/2009	Various.....	3,500.000	40,441	XXX	45,899	37,310	8,589			8,589		45,899		(5,457)	(5,457)	198	XXX
203607 10 6	COMMUNITY BANK SYSTEM INC.....	...	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	2,940.000	56,944	XXX	57,296	31,707	(6,477)			(6,477)		57,296		(352)	(352)	999	XXX
20451N 10 1	COMPASS MINERALS INTERNATIONAL INC.....	...	06/26/2009	MERRILL LYNCH.....	490.000	25,929	XXX	25,345	24,051	(2,485)			(2,485)		25,345		584	584	320	XXX
20453E 10 9	COMPLETE PRODUCTION SERVICES INC.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	2,900.000	26,579	XXX	14,235	23,635	(9,400)			(9,400)		14,235		12,344	12,344		XXX
205306 10 3	COMPUTER PROGRAMS & SYSTEMS INC.....	...	06/26/2009	Various.....	840.000	30,131	XXX	22,250	20,368	(918)			(918)		22,250		7,881	7,881	504	XXX
207410 10 1	CONMED CORP.....	...	06/26/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,040.000	16,046	XXX	20,304	20,588	(2,675)			(2,675)		20,304		(4,257)	(4,257)		XXX
207797 10 1	CONNECTICUT WATER SERVICE INC.....	...	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,000.000	22,727	XXX	24,199	23,610	589			589		24,199		(1,472)	(1,472)		XXX
209034 10 7	CONSOLIDATED COMMUNICATIONS HOLDIN.....	...	06/26/2009	Various.....	3,300.000	38,763	XXX	49,497	39,204	10,293			10,293		49,497		(10,734)	(10,734)	1,704	XXX
22002T 10 8	CORPORATE OFFICE PROPERTIES TRUST.....	...	06/26/2009	MERRILL LYNCH.....	900.000	26,304	XXX	22,330	27,630	(5,300)			(5,300)		22,330		3,974	3,974	1,006	XXX
224633 10 7	CRAWFORD & CO. (CL B).....	...	03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	2,520.000	23,750	XXX	30,465	36,641	(6,176)			(6,176)		30,465		(6,715)	(6,715)		XXX
126349 10 9	CSG SYSTEMS INTERNATIONAL INC.....	...	05/01/2009	Various.....	2,340.000	36,210	XXX	31,291	22,711	(4,722)			(4,722)		31,291		4,919	4,919		XXX
126600 10 5	CVB FINANCIAL CORP.....	...	03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	1,950.000	13,767	XXX	18,479	23,205	(4,726)			(4,726)		18,479		(4,712)	(4,712)	166	XXX
24784L 10 5	DELTEK INC.....	...	12/09/2009	Various.....	8,936.000	60,224	XXX	33,006	19,024	(3,713)			(3,713)		33,006		27,218	27,218		XXX
Y2065G 10 5	DHT MARITIME INC.....	F	12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	4,900.000	19,587	XXX	23,181	19,944	(4,135)			(4,135)		23,181		(3,594)	(3,594)	2,605	XXX
26784F 10 3	DYNAMEX INC.....	...	05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,220.000	18,383	XXX	33,995	17,995	16,000			16,000		33,995		(15,612)	(15,612)		XXX
286082 10 2	ELECTRONICS FOR IMAGING INC.....	...	02/18/2009	CREDIT SUISSE FIRST BOSTON.....	1,700.000	15,464	XXX	13,722	16,252	(2,530)			(2,530)		13,722		1,742	1,742		XXX
29084Q 10 0	EMCOR GROUP INC.....	...	12/09/2009	Various.....	2,820.000	67,865	XXX	58,160	63,253	(6,002)			(6,002)		57,250		10,615	10,615		XXX

SCHEDULE D - PART 4

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

CUSIP Identification		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 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.						
29100P	10 2	EMERGENCY MEDICAL SERVICES CORP. (.....		06/26/2009	Various.....	540.000	19,437	XXX	15,553	19,769	(4,216)			(4,216)		15,553		3,884	3,884		XXX
29089Q	10 5	EMERGENT BIOSOLUTIONS INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	900.000	9,388	XXX	12,018	23,499	(11,481)			(11,481)		12,018		(2,630)	(2,630)		XXX
292218	10 4	EMPLOYERS HOLDINGS INC.....		08/10/2009	Various.....	3,830.000	43,451	XXX	57,513	37,455	(1,388)			(1,388)		57,513		(14,063)	(14,063)	136	XXX
292475	20 9	EMULEX CORP.....		06/26/2009	Various.....	6,700.000	58,121	XXX	56,366	46,766	9,600	(0)		9,600		56,366		1,755	1,755		XXX
29355X	10 7	ENPRO INDUSTRIES INC.....		08/10/2009	Various.....	3,500.000	71,935	XXX	55,673	25,848	(8,061)			(8,061)		55,673		16,262	16,262		XXX
29472R	10 8	EQUITY LIFESTYLE PROPERTIES INC.....		09/29/2009	Various.....	890.000	36,391	XXX	37,423	34,140	3,283			3,283		37,423		(1,032)	(1,032)	666	XXX
300645	10 8	EXAR CORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	5,050.000	31,951	XXX	32,055	18,009	(1,412)			(1,412)		32,055		(104)	(104)		XXX
30214U	10 2	EXPONENT INC.....		05/01/2009	Various.....	1,040.000	27,483	XXX	28,224	31,283	(3,059)			(3,059)		28,224		(741)	(741)		XXX
317923	10 0	FINISH LINE INC. (CL A).....		06/26/2009	Various.....	9,450.000	54,538	XXX	46,922	52,920	(5,998)			(5,998)		46,922		7,616	7,616	252	XXX
318672	10 2	FIRST BANCORP (PUERTO RICO).....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	2,650.000	10,208	XXX	24,984	29,521	(4,537)			(4,537)		24,984		(14,776)	(14,776)	167	XXX
319829	10 7	FIRST COMMONWEALTH FINANCIAL CORP.....		05/01/2009	Various.....	3,000.000	25,668	XXX	31,323	37,140	(5,817)			(5,817)		31,323		(5,655)	(5,655)	774	XXX
320867	10 4	FIRST MIDWEST BANCORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	1,260.000	9,762	XXX	18,914	25,162	(6,248)			(6,248)		18,914		(9,152)	(9,152)	284	XXX
33582V	10 8	FIRST NIAGARA FINANCIAL GROUP INC.....		06/26/2009	MERRILL LYNCH.....	2,895.000	33,138	XXX	38,916	33,957	(5,635)			(5,635)		38,916		(5,778)	(5,778)	699	XXX
337915	10 2	FIRSTMERIT CORP.....		12/09/2009	Various.....	2,306.635	45,730	XXX	43,346	32,121	(626)	(0)		(626)		43,346		2,384	2,384	1,152	XXX
302563	10 1	FPIC INSURANCE GROUP INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	450.000	18,904	XXX	21,150	19,701	1,449			1,449		21,150		(2,246)	(2,246)		XXX
356108	10 0	FREDS INC.....		09/29/2009	Various.....	2,650.000	33,967	XXX	23,246	28,514	(5,269)			(5,269)		23,246		10,722	10,722	188	XXX
G36738	10 5	FRESH DEL MONTE PRODUCE INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	1,480.000	27,171	XXX	33,580	16,142	(942)			(942)		33,580		(6,409)	(6,409)		XXX
35952W	10 3	FUEL SYSTEMS SOLUTIONS INC.....		05/01/2009	Various.....	1,510.000	27,852	XXX	27,062	18,018	(2,220)			(2,220)		27,062		790	790		XXX
371532	10 2	GENESCO INC.....		02/18/2009	Various.....	1,940.000	30,019	XXX	50,319	32,825	17,494			17,494		50,319		(20,300)	(20,300)		XXX
374689	10 7	GIBRALTAR INDUSTRIES INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,150.000	9,294	XXX	31,668	25,671	5,997			5,997		31,668		(22,373)	(22,373)	108	XXX
37637Q	10 5	GLACIER BANCORP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,200.000	18,124	XXX	16,597	22,824	(6,227)			(6,227)		16,597		1,527	1,527	312	XXX
384313	10 2	GRAFTECH INTERNATIONAL LTD.....		12/09/2009	Various.....	6,495.000	94,297	XXX	33,917	39,936	(18,544)			(18,544)		33,917		60,380	60,380		XXX
387328	10 7	GRANITE CONSTRUCTION INC.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP IN.....	949.000	32,121	XXX	32,035	36,901	(9,074)			(9,074)		32,035		86	86	342	XXX
390064	10 3	GREAT ATLANTIC & PACIFIC TEA CO.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUT.....	5,495.000	22,968	XXX	24,706	23,199	(10,990)			(10,990)		24,706		(1,738)	(1,738)		XXX
398231	10 0	GRIFFIN LAND & NURSERIES INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	620.000	18,748	XXX	15,250	22,853	(7,603)			(7,603)		15,250		3,497	3,497	62	XXX
41043F	20 8	HANGER ORTHOPEDIC GROUP INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,650.000	22,123	XXX	26,408	23,942	2,467			2,467		26,408		(4,285)	(4,285)		XXX
410495	10 5	HANMI FINANCIAL CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	8,300.000	23,542	XXX	24,054	17,098	6,956			6,956		24,054		(512)	(512)		XXX
BHM03C	BL 0	HART/JAPAN PASSIVE GBL REIT INDX.....		03/03/2009	HIMCO OPERATIONAL TRANSACTION.....	#####	4,135,385	XXX	10,372,686	5,806,840	5,063,392			5,063,392	(743,491)	10,372,686	68,453	(6,305,754)	(6,237,302)		XXX
416648	10 3	HARTFORD TAX-FREE CAL FUND.....		08/11/2009	DIVIDEND REINVESTMENT.....	809,043.391	7,400,413	XXX	8,055,998	5,970,273	1,965,870			1,965,870		8,055,998		(655,585)	(655,585)	119,855	XXX
416648	50 9	HARTFORD TAX-FREE NEW YORK - A.....		03/05/2009	DIVIDEND REINVESTMENT.....	1,033,149.513	8,885,086	XXX	10,349,223	8,436,272	1,845,171			1,845,171		10,349,223		(1,464,137)	(1,464,137)	67,780	XXX
416648	60 8	HARTFORD TAX-FREE NEW YORK - B.....		03/05/2009	DIVIDEND REINVESTMENT.....	123,327.242	1,060,614	XXX	1,235,080	1,008,320	219,972			219,972		1,235,080		(174,466)	(174,466)	6,789	XXX
416648	70 7	HARTFORD TAX-FREE NEW YORK - C.....		03/05/2009	DIVIDEND REINVESTMENT.....	123,340.107	1,060,725	XXX	1,235,196	1,007,196	221,211			221,211		1,235,196		(174,471)	(174,471)	6,790	XXX
BHM03C	BK 2	HARTFRD/JAPAN PASSIVE BRIC INDX FD.....		03/03/2009	HIMCO OPERATIONAL TRANSACTION.....	#####	2,382,493	XXX	5,186,343	2,614,609	2,795,760			2,795,760	(469,973)	5,186,343	34,226	(2,838,077)	(2,803,850)		XXX
419879	10 1	HAWAIIAN HOLDINGS INC.....		06/26/2009	Various.....	9,325.000	54,994	XXX	62,440	35,281	7,362			7,362		62,440		(7,447)	(7,447)		XXX
421946	10 4	HEALTHCARE REALTY TRUST INC.....		06/26/2009	Various.....	1,760.000	27,795	XXX	45,906	41,325	4,582			4,582		45,906		(18,111)	(18,111)	1,132	XXX
421924	30 9	HEALTHSOUTH CORP.....		06/26/2009	Various.....	2,850.000	36,149	XXX	41,646	31,236	10,410	0		10,410		41,646		(5,497)	(5,497)		XXX
42224N	10 1	HEALTHSPRING INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	2,555.000	43,831	XXX	28,191	27,159	(9,821)			(9,821)		28,191		15,640	15,640		XXX
422347	10 4	HEARTLAND EXPRESS INC.....		12/09/2009	Various.....	2,180.000	31,922	XXX	30,574	22,694	(3,416)			(3,416)		30,574		1,349	1,349	120	XXX
G4388N	10 6	HELEN OF TROY CORP.....	F	02/18/2009	CREDIT SUISSE FIRST BOSTON.....	1,100.000	11,009	XXX	22,660	19,096	3,564			3,564		22,660		(11,651)	(11,651)		XXX
600544	10 0	HERMAN MILLER INC.....		06/26/2009	Various.....	2,855.000	36,047	XXX	51,499	19,284	11,697			11,697		51,499		(15,451)	(15,451)	291	XXX
431284	10 8	HIGHWOODS PROPERTIES INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,440.000	46,908	XXX	25,408	32,832	(14,371)			(14,371)		25,408		21,500	21,500	2,210	XXX
437306	10 3	HOME PROPERTIES INC.....		12/09/2009	Various.....	1,790.000	72,735	XXX	76,395	41,006	10,180			10,180		76,395		(3,660)	(3,660)	1,045	XXX
443320	10 6	HUB GROUP INC. (CL A).....		12/09/2009	Various.....	1,700.000	40,242	XXX	51,230	37,673	7,234			7,234		51,230		(10,988)	(10,988)		XXX
451107	10 6	IDACORP INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	900.000	26,087	XXX	23,296	20,615	(2,100)			(2,100)		23,296		2,791	2,791	690	XXX
453836	10 8	INDEPENDENT BANK CORP.....		12/09/2009	Various.....	1,620.000	33,831	XXX	29,749	24,067	(5,734)			(5,734)		29,749		4,082	4,082	1,012	XXX
45665Q	10 3	INFINITY PROPERTY & CASUALTY CORP.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	976.000	38,579	XXX	38,249	19,627	(3,148)			(3,148)		38,249		329	329	378	XXX
45774N	10 8	INNOPHOS HOLDINGS INC.....		12/09/2009	Various.....	3,550.000	70,360	XXX	61,817	49,525	2,318			2,318		61,817		8,543	8,543	1,324	XXX
45774W	10 8	INSTEEL INDUSTRIES INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC.....	2,470.000	29,650	XXX	28,124,												

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
BHM03C BM 8	JAPAN BOND FUND.....		03/03/2009	HIMCO OPERATIONAL TRANSACTION	#####	10,600,405	XXX.....	10,372,686	11,329,081	14,311	.....	.....	14,311	(1,216,651)	10,372,686	68,453	159,265	227,718	.....	....XXX.....
46612K 10 8	JDA SOFTWARE GROUP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,900.000	27,201	XXX.....	26,796	24,947	1,849	.....	.....	1,849	.....	26,796	.....	405	405	.....	....XXX.....
47758P 30 7	JO-ANN STORES INC.....		12/09/2009	Various.....	2,378.000	58,192	XXX.....	26,668	34,698	(10,557)	.....	.....	(10,557)	.....	26,668	.....	31,524	31,524	.....	....XXX.....
499005 10 6	KNIGHT CAPITAL GROUP INC. (CL A).....		12/09/2009	Various.....	5,020.000	80,973	XXX.....	91,031	31,654	(3,528)	.....	.....	(3,528)	.....	91,031	.....	(10,058)	(10,058)	.....	....XXX.....
498904 20 0	KNOLL INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	3,450.000	24,671	XXX.....	30,624	19,393	(464)	.....	.....	(464)	.....	30,624	.....	(5,953)	(5,953)	414	XXX.....
500643 20 0	KORN/FERRY INTERNATIONAL.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	2,300.000	23,845	XXX.....	39,063	26,266	12,797	.....	.....	12,797	.....	39,063	.....	(15,218)	(15,218)	.....	....XXX.....
502470 10 7	LABARGE INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON	2,050.000	14,325	XXX.....	18,710	29,418	(10,707)	.....	.....	(10,707)	.....	18,710	.....	(4,385)	(4,385)	.....	....XXX.....
505447 10 2	LABRANCHE & CO. INC.....		06/26/2009	Various.....	12,095.000	62,800	XXX.....	43,067	40,236	(14,061)	.....	.....	(14,061)	.....	43,067	.....	19,733	19,733	.....	....XXX.....
505597 10 4	LACLEDE GROUP INC.....		05/01/2009	Various.....	700.000	27,550	XXX.....	28,734	32,788	(4,054)	.....	.....	(4,054)	.....	28,734	.....	(1,184)	(1,184)	443	XXX.....
511637 10 0	LAKELAND BANCORP INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	2,400.000	16,614	XXX.....	20,102	27,024	(6,922)	.....	.....	(6,922)	.....	20,102	.....	(3,488)	(3,488)	240	XXX.....
511656 10 0	LAKELAND FINANCIAL CORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON	1,160.000	21,124	XXX.....	25,203	19,532	(1,771)	.....	.....	(1,771)	.....	25,203	.....	(4,079)	(4,079)	180	XXX.....
514606 10 2	LANCE INC.....		06/26/2009	Various.....	1,255.000	28,509	XXX.....	23,952	21,105	(4,866)	.....	.....	(4,866)	.....	23,952	.....	4,557	4,557	348	XXX.....
51476K 10 3	LANDAUER INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT	400.000	21,858	XXX.....	20,438	22,723	(7,591)	.....	.....	(7,591)	.....	20,438	.....	1,420	1,420	698	XXX.....
53215T 10 6	LIFE PARTNERS HOLDINGS INC.....		06/26/2009	Various.....	1,830.000	29,196	XXX.....	37,133	34,039	(12,536)	0	.....	(12,536)	.....	37,133	.....	(7,936)	(7,936)	498	XXX.....
549764 10 8	LUFKIN INDUSTRIES INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	740.000	27,538	XXX.....	46,261	25,530	20,731	.....	.....	20,731	.....	46,261	.....	(18,723)	(18,723)	.....	....XXX.....
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,150.000	41,366	XXX.....	42,169	36,419	(1,326)	.....	.....	(1,326)	.....	42,169	.....	(803)	(803)	.....	....XXX.....
573075 10 8	MARTEN TRANSPORT LTD.....		06/26/2009	Various.....	1,540.000	30,533	XXX.....	26,226	13,651	(1,842)	.....	.....	(1,842)	.....	26,226	.....	4,308	4,308	.....	....XXX.....
576323 10 9	MASTEC INC.....		09/29/2009	Various.....	4,095.000	49,402	XXX.....	31,907	35,319	(17,119)	.....	.....	(17,119)	.....	31,907	.....	17,494	17,494	.....	....XXX.....
58319P 10 8	MEADOWBROOK INSURANCE GROUP INC.....		09/29/2009	Various.....	10,032.000	71,843	XXX.....	55,180	37,590	(7,275)	.....	.....	(7,275)	.....	55,180	.....	16,663	16,663	154	XXX.....
587200 10 6	MENTOR GRAPHICS CORP.....		12/09/2009	Various.....	7,800.000	55,996	XXX.....	36,341	13,442	(356)	.....	.....	(356)	.....	36,341	.....	19,655	19,655	.....	....XXX.....
589378 10 8	MERCURY COMPUTER SYSTEMS INC.....		06/26/2009	Various.....	5,000.000	40,624	XXX.....	16,941	31,550	(14,609)	.....	.....	(14,609)	.....	16,941	.....	23,683	23,683	.....	....XXX.....
591520 20 0	METHODE ELECTRONICS INC.....		08/10/2009	INVESTMENT TECHNOLOGY GROUP IN	3,850.000	31,398	XXX.....	33,533	23,927	7,810	.....	.....	7,810	.....	33,533	.....	(2,135)	(2,135)	767	XXX.....
057149 10 6	MICHAEL BAKER CORP.....		06/26/2009	Various.....	920.000	37,221	XXX.....	19,229	33,957	(14,728)	.....	.....	(14,728)	.....	19,229	.....	17,992	17,992	.....	....XXX.....
60855R 10 0	MOLINA HEALTHCARE INC.....		12/09/2009	Various.....	1,320.000	27,449	XXX.....	31,229	18,314	7,030	.....	.....	7,030	.....	31,229	.....	(3,779)	(3,779)	.....	....XXX.....
610236 10 1	MONRO MUFFLER BRAKE INC.....		03/16/2009	Various.....	1,560.000	38,265	XXX.....	24,687	39,780	(15,093)	.....	.....	(15,093)	.....	24,687	.....	13,578	13,578	94	XXX.....
553531 10 4	MSC SOFTWARE.....		08/10/2009	Various.....	4,800.000	33,977	XXX.....	30,437	20,708	318	.....	.....	318	.....	30,437	.....	3,540	3,540	.....	....XXX.....
553777 10 3	MTS SYSTEMS CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,060.000	28,704	XXX.....	23,557	28,238	(4,682)	.....	.....	(4,682)	.....	23,557	.....	5,148	5,148	159	XXX.....
635017 10 6	NATIONAL BEVERAGE CORP.....		05/01/2009	Various.....	3,300.000	34,496	XXX.....	24,230	29,700	(5,470)	.....	.....	(5,470)	.....	24,230	.....	10,266	10,266	.....	....XXX.....
63633D 10 4	NATIONAL HEALTH INVESTORS INC.....		12/09/2009	Various.....	1,800.000	54,900	XXX.....	49,417	49,374	43	.....	.....	43	.....	49,417	.....	5,484	5,484	2,804	XXX.....
637138 10 8	NATIONAL PENN BANCSHARES INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,260.000	16,787	XXX.....	15,705	18,283	(2,577)	.....	.....	(2,577)	.....	15,705	.....	1,082	1,082	.....	....XXX.....
628778 10 2	NBT BANCORP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,120.000	26,336	XXX.....	25,025	31,315	(6,290)	.....	.....	(6,290)	.....	25,025	.....	1,311	1,311	224	XXX.....
628852 10 5	NCI BUILDING SYSTEMS INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,100.000	19,085	XXX.....	28,868	17,930	10,938	.....	.....	10,938	.....	28,868	.....	(9,783)	(9,783)	.....	....XXX.....
64031N 10 8	NELNET INC. (CL A).....		12/09/2009	Various.....	6,010.000	79,038	XXX.....	73,291	25,078	(9,802)	.....	.....	(9,802)	.....	73,291	.....	5,748	5,748	266	XXX.....
64110L 10 6	NETFLIX INC.....		11/20/2009	Various.....	(2)	(2)	XXX.....	316,029	.....	0	.....	.....	0	.....	316,029	.....	(316,031)	(316,031)	.....	....XXX.....
64115T 10 4	NETSCOUT SYSTEMS INC.....		05/01/2009	Various.....	4,350.000	50,982	XXX.....	29,126	27,153	(6,465)	.....	.....	(6,465)	.....	29,126	.....	21,856	21,856	.....	....XXX.....
64128B 10 8	NEUTRAL TANDEM INC.....		01/01/2009	Various.....	.....	.....	....XXX.....	547,041	.....	0	.....	.....	0	.....	547,041	.....	(547,041)	(547,041)	.....	....XXX.....
646025 10 6	NEW JERSEY RESOURCES CORP.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,118.000	41,311	XXX.....	40,149	26,365	(2,441)	.....	.....	(2,441)	.....	40,149	.....	1,162	1,162	1,118	XXX.....
650203 10 2	NEWALLIANCE BANCSHARES INC.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT	2,845.000	30,817	XXX.....	33,820	21,072	(3,069)	.....	.....	(3,069)	.....	33,820	.....	(3,003)	(3,003)	426	XXX.....
651718 50 4	NEWPARK RESOURCES INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	6,900.000	18,913	XXX.....	29,017	25,530	3,487	.....	.....	3,487	.....	29,017	.....	(10,104)	(10,104)	.....	....XXX.....
654086 10 7	NICOR INC.....		08/10/2009	Various.....	1,160.000	40,362	XXX.....	44,524	21,539	4,457	.....	.....	4,457	.....	44,524	.....	(4,162)	(4,162)	288	XXX.....
G65773 10 6	NORDIC AMERICAN TANKER SHIPPING LT.....	F	12/09/2009	Various.....	1,320.000	41,128	XXX.....	39,154	20,250	(4,710)	.....	.....	(4,710)	.....	39,154	.....	1,974	1,974	2,014	XXX.....
667655 10 4	NORTHWEST NATURAL GAS CO.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	969.000	42,620	XXX.....	44,559	28,750	2,199	.....	.....	2,199	.....	44,559	.....	(1,939)	(1,939)	1,298	XXX.....
668074 30 5	NORTHWESTERN CORP.....		12/09/2009	Various.....	2,218.000	54,334	XXX.....	45,205	24,878	(6,159)	.....	.....	(6,159)	.....	45,205	.....	9,129	9,129	1,118	XXX.....
66987M 60 4	NOVATEL WIRELESS INC.....		06/26/2009	Various.....	4,300.000	36,484	XXX.....	14,413	19,952	(5,539)	.....	.....	(5,539)	.....	14,413	.....	22,071	22,071	.....	....XXX.....
675746 30 9	OCWEN FINANCIAL CORP.....		08/10/2009	Various.....	4,850.000	57,817	XXX.....	47,688	23,868	(5,342)	.....	.....	(5,342)	.....	47,688	.....	10,129	10,129	.....	....XXX.....
G7612W 10 8	ODYSSEY RE HOLDINGS CORP.....		06/26/2009	Various.....	1,079.000	49,364	XXX.....	46,830	29,532	(8,033)	.....	.....	(8,033)	.....	46,830	.....	2,534	2,534	68	XXX.....
680665 20 5	OLIN CORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	1,720.000	19,759	XXX.....	26,603	24,589	(4,831)	.....	.....	(4,831)	.....	26,603	.....	(6,843)	(6,843)	344	XXX.....
681936 10 0	OMEGA HEALTHCARE INVESTORS INC.....		12/09/2009	Various.....	2,330.000	40,783	XXX.....	24,866	35,933	(12,309)	.....	.....	(12,309)	.....	24,866	.....	15,918	15,918	2,124	XXX.....
682159 10 8	ON ASSIGNMENT INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	4,300.000	10,865	XXX.....	20,060	24,381	(4,322)	.....	.....	(4,322)	.....	20,060	.....	(9,194)	(9,194)	.....	....XXX.....
683757 10 8	OPNET TECHNOLOGIES INC.....		05/01/2009	Various.....	2,950.000	25,690	XXX.....	28,879	13,804	1,677	.....	.....	1,677	.....	28,879	.....	(3,190)	(3,190)	.....	....XXX.....
690732 10 2	OWENS & MINOR INC.....		12/09/2009	Various.....	1,040.000	39,787	XXX.....	43,102	21,837	3,847	.....	.....	3,847	.....	43,102	.....	(3,316)	(3,316)	511	XXX.....
691497 30 9	OXFORD INDUSTRIES INC.....		12/09/2009	Various.....	4,490.000	52,308	XXX.....	60,071	29,380	6,518	.....	.....	6,518	.....	60,071	.....	(7,764)	(7,764)	103	XXX.....
69333Y 10 8	P.F. CHANGS CHINA BISTRO INC.....		06/26/2009	Various.....	1,300.000	36,773	XXX.....	19,828	27,222	(7,394)	.....	.....	(7,394)	.....	19,828	.....	16,945	16,945	.....	....XXX.....
69373H 10 6	PACER INTERNATIONAL INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,800.000	19,880	XXX.....	23,506	18,774	4,732	.....	.....	4,732	.....	23,506	.....	(3,626)	(3,626)	270	XXX.....

SCHEDULE D - PART 4

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

E14.35

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
695263 10 3	PACWEST BANCORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,400,000	20,888	XXX	24,660	21,520	(5,929)			(5,929)		24,660		(3,772)	(3,772)	256	XXX
71714F 10 4	PHARMERICA CORP.....		06/26/2009	MERRILL LYNCH	1,198,000	23,405	XXX	19,281	16,610	49			49		19,281		4,124	4,124		XXX
720186 10 5	PIEDMONT NATURAL GAS CO.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT	1,510,000	36,519	XXX	46,262	47,822	(1,559)			(1,559)		46,262		(9,743)	(9,743)	1,519	XXX
727493 10 8	PLANTRONICS INC.....		12/09/2009	Various.....	3,970,000	63,436	XXX	58,854	34,980	(9,638)			(9,638)		58,854		4,582	4,582	252	XXX
G7127P 10 0	PLATINUM UNDERWRITERS HOLDINGS LTD.....	F	12/09/2009	Various.....	3,180,000	109,060	XXX	108,988	34,637	(641)			(641)		108,988		72	72	178	XXX
693419 20 2	PMA CAPITAL CORP. (CL A).....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	5,250,000	27,497	XXX	33,652	37,170	(3,518)			(3,518)		33,652		(6,155)	(6,155)		XXX
69344F 10 6	PMC-SIERRA INC.....		06/26/2009	MERRILL LYNCH	3,545,000	27,923	XXX	19,823					0		19,823		8,100	8,100		XXX
731068 10 2	POLARIS INDUSTRIES INC.....		06/26/2009	Various.....	1,000,000	32,173	XXX	45,144	28,650	16,494			16,494		45,144		(12,971)	(12,971)	546	XXX
736508 84 7	PORTLAND GENERAL ELECTRIC CO.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,955,000	40,347	XXX	36,265	20,638	(838)			(838)		36,265		4,082	4,082	1,450	XXX
740215 10 8	PRECISION DRILLING TRUST.....	A	01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,003,000	7,249	XXX	7,819	8,415	(596)			(596)		7,819		(571)	(571)	70	XXX
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		09/29/2009	Various.....	3,500,000	31,790	XXX	37,694	30,135	7,559			7,559		37,694		(5,904)	(5,904)		XXX
74267C 10 6	PROASSURANCE CORP.....		12/09/2009	Various.....	1,300,000	66,341	XXX	66,718	33,779	(292)			(292)		66,718		(376)	(376)		XXX
743312 10 0	PROGRESS SOFTWARE CORP.....		06/26/2009	INVESTMENT TECHNOLOGY GROUP IN	960,000	20,181	XXX	17,677	18,490	(813)			(813)		17,677		2,504	2,504		XXX
74348T 10 2	PROSPECT CAPITAL CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	2,450,000	22,516	XXX	25,689	20,948	(3,959)			(3,959)		25,689		(3,173)	(3,173)	1,699	XXX
743606 10 5	PROSPERITY BANCSHARES INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,180,000	45,723	XXX	34,710	30,182	96			96		34,710		11,013	11,013	605	XXX
74386T 10 5	PROVIDENT FINANCIAL SERVICES INC.....		12/09/2009	Various.....	3,250,000	35,116	XXX	37,261	22,950	(3,687)			(3,687)		37,261		(2,145)	(2,145)	941	XXX
744028 10 1	PROVIDENT NEW YORK BANCORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,750,000	14,855	XXX	17,255	21,700	(4,446)			(4,446)		17,255		(2,400)	(2,400)	105	XXX
69360J 10 7	PS BUSINESS PARKS INC.....		12/09/2009	Various.....	650,000	28,935	XXX	34,416	26,796	5,484			5,484		34,416		(5,482)	(5,482)	598	XXX
74834T 10 3	QUEST SOFTWARE INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	2,115,000	36,184	XXX	27,799	20,144	160			160		27,799		8,385	8,385		XXX
750459 10 9	RADISYS CORP.....		06/26/2009	Various.....	4,500,000	38,754	XXX	19,569	24,885	(5,316)			(5,316)		19,569		19,184	19,184		XXX
751028 10 1	RALCORP HOLDINGS INC.....		06/26/2009	Various.....	1,087,000	63,950	XXX	68,263	53,728	4,138	(0)		4,138		68,263		(4,314)	(4,314)		XXX
756109 10 4	REALTY INCOME CORP.....		06/26/2009	MERRILL LYNCH	1,860,000	40,523	XXX	42,445	43,059	(614)			(614)		42,445		(1,922)	(1,922)	1,584	XXX
760276 10 5	REPUBLIC AIRWAYS HOLDINGS INC.....		09/29/2009	Various.....	3,410,000	32,203	XXX	39,585	17,712	4,290			4,290		39,585		(7,381)	(7,381)		XXX
749607 10 7	RLI CORP.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUT	560,000	25,167	XXX	31,010	34,250	(3,239)			(3,239)		31,010		(5,844)	(5,844)	410	XXX
772739 20 7	ROCK-TENN CO. (CL A).....		12/09/2009	Various.....	1,790,000	75,357	XXX	65,617	22,559	(340)			(340)		65,617		9,740	9,740	280	XXX
775133 10 1	ROGERS CORP.....		06/26/2009	Various.....	2,020,000	41,191	XXX	54,000	29,436	8,239			8,239		54,000		(12,809)	(12,809)		XXX
780287 10 8	ROYAL GOLD INC.....		06/26/2009	MERRILL LYNCH	660,000	27,764	XXX	26,267	25,097	(5,883)			(5,883)		26,267		1,496	1,496	94	XXX
781258 10 8	RUDDICK CORP.....		12/09/2009	Various.....	1,900,000	47,011	XXX	50,374	23,779	(1,446)			(1,446)		50,374		(3,362)	(3,362)	240	XXX
783859 10 1	S&T BANCORP INC.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	660,000	11,588	XXX	17,497	23,430	(5,933)			(5,933)		17,497		(5,908)	(5,908)	409	XXX
78648T 10 0	SAFETY INSURANCE GROUP INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	1,070,000	38,795	XXX	38,909	24,358	(83)			(83)		38,909		(114)	(114)	172	XXX
806693 10 7	SCHIFF NUTRITION INTERNATIONAL INC.....		08/10/2009	Various.....	6,700,000	37,151	XXX	34,609	32,238	(4,717)			(4,717)		34,609		2,543	2,543		XXX
808541 10 6	SCHWEITZER-MAUDUIT INTERNATIONAL I.....		12/09/2009	Various.....	2,500,000	76,696	XXX	48,150	34,034	(6,494)			(6,494)		48,150		28,546	28,546	345	XXX
811699 10 7	SEACHANGE INTERNATIONAL INC.....		09/29/2009	Various.....	3,450,000	26,812	XXX	22,157	22,712	(2,458)			(2,458)		22,157		4,655	4,655		XXX
816300 10 7	SELECTIVE INSURANCE GROUP INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	950,000	21,419	XXX	20,614	21,784	(1,170)			(1,170)		20,614		805	805		XXX
816850 10 1	SEMTECH CORP.....		06/26/2009	Various.....	2,105,000	33,684	XXX	21,923	19,723	(2,835)			(2,835)		21,923		11,761	11,761		XXX
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST.....		06/26/2009	MERRILL LYNCH	2,360,000	37,304	XXX	45,338	42,291	3,047			3,047		45,338		(8,034)	(8,034)	1,652	XXX
81725T 10 0	SENSIENT TECHNOLOGIES CORP.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,358,000	34,421	XXX	30,113	19,582	(1,739)			(1,739)		30,113		4,308	4,308	782	XXX
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS CO.....		06/26/2009	Various.....	2,035,000	40,265	XXX	40,876	24,123	(6,465)			(6,465)		40,876		(610)	(610)		XXX
82620P 10 2	SIERRA BANCORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LLC....	1,600,000	18,812	XXX	26,024	33,600	(7,576)			(7,576)		26,024		(7,212)	(7,212)	120	XXX
829073 10 5	SIMPSON MANUFACTURING CO.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,160,000	23,823	XXX	26,014	24,984	(5,664)			(5,664)		26,014		(2,191)	(2,191)	206	XXX
832449 10 2	SMITHTOWN BANCORP INC.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUT	2,380,000	30,368	XXX	39,032	19,877	2,125			2,125		39,032		(8,663)	(8,663)	228	XXX
838518 10 8	SOUTH JERSEY INDUSTRIES INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,049,000	38,839	XXX	36,218	28,692	(3,685)			(3,685)		36,218		2,621	2,621	1,125	XXX
844895 10 2	SOUTHWEST GAS CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	740,000	18,610	XXX	17,643	18,663	(1,020)			(1,020)		17,643		967	967		XXX
853790 10 3	STANDARD PARKING CORP.....		06/26/2009	BNY CONVERGEX EXECUTION SOLUT	1,220,000	19,705	XXX	18,658	23,595	(4,936)			(4,936)		18,658		1,047	1,047		XXX
556269 10 8	STEVEN MADDEN LTD.....		06/26/2009	Various.....	2,215,000	42,831	XXX	47,109	34,112	(4,921)			(4,921)		47,109		(4,278)	(4,278)		XXX
860630 10 2	STIFEL FINANCIAL CORP.....		06/26/2009	Various.....	680,000	30,690	XXX	22,280	31,178	(8,898)			(8,898)		22,280		8,410	8,410		XXX
869233 10 6	SUSSER HOLDINGS CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT	1,950,000	25,195	XXX	19,961	25,916	(5,955)			(5,955)		19,961		5,234	5,234		XXX
871130 10 0	SYBASE INC.....		06/26/2009	MERRILL LYNCH	900,000	27,726	XXX	27,344	22,293	5,051			5,051		27,344		382	382		XXX
878895 20 0	TECUMSEH PRODUCTS CO. (CL A).....		06/26/2009	Various.....	6,045,000	49,208	XXX	109,394	31,614	48,800			48,800		109,394		(60,186)	(60,186)		XXX
879101 10 3	TEKELEC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN	1,920,000	28,801	XXX	23,318	18,676	(4,244)			(4,244)		23,318		5,483	5,483		XXX
883435 30 7	THERMADYNE HOLDINGS CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	3,200,000	23,026	XXX	36,721	21,984	14,737			14,737		36,721		(13,695)	(13,695)		XXX
88632Q 10 3	TIBCO SOFTWARE INC.....		12/09/2009	Various.....	7,100,000	56,495	XXX	46,926	32,178	6,246			6,246		46,926		9,568	9,568		XXX
887100 10 5	TIMBERLAND CO. (CL A).....		09/29/2009	Various.....	3,150,000	42,106	XXX	30,141	36,383	(6,242)			(6,242)		30,141		11,965	11,965		XXX
890110 10 9	TOMPKINS FINANCIAL CORP.....		03/16/2009	Various.....	630,000	26,629	XXX	28,594	36,509	(7,915)			(7,915)		28,594		(1,964)	(1,964)	214	XXX

SCHEDULE D - PART 4

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

CUSIP Identification	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 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.						
892356 10 6	TRACTOR SUPPLY CO.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	500,000	16,283	XXX	18,915	18,070	845			845		18,915		(2,633)	(2,633)		XXX
89785X 10 1	TRUEBLUE INC.....		12/09/2009	Various.....	6,250,000	68,971	XXX	66,244	28,232	4,384			4,384		66,244		2,727	2,727		XXX
898402 10 2	TRUSTMARK CORP.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	1,375,000	26,523	XXX	24,558	22,454	(5,215)			(5,215)		24,558		1,965	1,965	872	XXX
901109 10 8	TUTOR PERINI CORP.....		08/10/2009	Various.....	2,680,000	54,490	XXX	56,518	42,552	2,954			2,954		56,518		(2,028)	(2,028)		XXX
902748 10 2	UIL HOLDINGS CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	840,000	19,542	XXX	22,829	25,225	(2,396)			(2,396)		22,829		(3,287)	(3,287)	726	XXX
902788 10 8	UMB FINANCIAL CORP.....		05/01/2009	BNY CONVERGEX EXECUTION SOLUT.....	440,000	19,952	XXX	16,638	21,622	(4,983)			(4,983)		16,638		3,314	3,314	154	XXX
909205 10 6	UNISOURCE ENERGY CORP.....		12/09/2009	Various.....	1,340,000	40,326	XXX	38,716	33,470	(25)			(25)		38,716		1,611	1,611	934	XXX
91030T 10 9	UNITED FINANCIAL BANCORP INC.....		08/10/2009	Various.....	2,860,000	38,396	XXX	36,618	41,786	(6,519)			(6,519)		36,618		1,778	1,778	501	XXX
911268 10 0	UNITED ONLINE INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	5,150,000	30,958	XXX	46,215	31,261	14,954			14,954		46,215		(15,256)	(15,256)		XXX
913004 10 7	UNITED STATIONERS INC.....		12/09/2009	Various.....	1,690,000	72,142	XXX	72,037	32,150	5,028			5,028		72,037		105	105		XXX
917286 20 5	URSTADT BIDDLE PROPERTIES INC. (CL.....		06/26/2009	Various.....	2,720,000	39,254	XXX	41,158	43,330	(2,171)	0		(2,171)		41,158		(1,904)	(1,904)	1,027	XXX
91851C 20 1	VAALCO ENERGY INC.....		12/09/2009	Various.....	15,695,000	86,986	XXX	77,870	92,256	(30,264)			(30,264)		77,870		9,117	9,117	8	XXX
91911X 10 4	VALEANT PHARMACEUTICALS INTERNATIO.....		06/26/2009	MERRILL LYNCH.....	1,195,000	29,464	XXX	19,720	18,778	(5,246)			(5,246)		19,720		9,745	9,745		XXX
G9319H 10 2	VALIDUS HOLDINGS LTD.....		09/29/2009	Various.....	2,615,000	63,206	XXX	56,876	43,426	(4,535)			(4,535)		56,876		6,330	6,330	400	XXX
928241 10 8	VIROPHARMA INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	2,050,000	12,133	XXX	21,079	26,691	(5,612)			(5,612)		21,079		(8,946)	(8,946)		XXX
928566 10 8	VNUS MEDICAL TECH.....		04/07/2009	Various.....		(0)	XXX	32,636		0			0		32,636		(32,636)	(32,636)		XXX
929740 10 8	WABTEC.....		06/26/2009	Various.....	800,000	28,185	XXX	34,094	31,800	2,294			2,294		34,094		(5,909)	(5,909)	12	XXX
939653 10 1	WASHINGTON REAL ESTATE INVESTMENT.....		12/09/2009	Various.....	2,620,000	63,743	XXX	58,420	24,338	(4,846)			(4,846)		58,420		5,323	5,323	761	XXX
942622 20 0	WATSCO INC.....		06/26/2009	Various.....	700,000	30,553	XXX	28,648	26,880	1,768			1,768		28,648		1,904	1,904	545	XXX
942712 10 0	WATSON WYATT & CO HLDGS.....		09/29/2009	BNY CONVERGEX EXECUTION SOLUT.....	640,000	28,299	XXX	31,827	30,605	1,222			1,222		31,827		(3,528)	(3,528)	192	XXX
947684 10 6	WEBSense INC.....		06/26/2009	Various.....	2,565,000	43,684	XXX	44,725	18,413	2,675			2,675		44,725		(1,041)	(1,041)		XXX
948849 10 4	WEIS MARKETS INC.....		12/09/2009	INVESTMENT TECHNOLOGY GROUP IN.....	1,029,000	37,259	XXX	30,691	23,541	(3,976)			(3,976)		30,691		6,568	6,568	982	XXX
950755 10 8	WERNER ENTERPRISES INC.....		12/09/2009	Various.....	1,580,000	30,194	XXX	30,165	22,542	2,521			2,521		30,165		29	29	1,763	XXX
95709T 10 0	WESTAR ENERGY INC.....		06/26/2009	MERRILL LYNCH.....	1,996,000	36,779	XXX	35,381	35,277	(4,769)			(4,769)		35,381		1,398	1,398	1,614	XXX
96008P 10 4	WESTFIELD FINANCIAL INC.....		06/26/2009	Various.....	2,450,000	21,855	XXX	24,036	25,284	(1,249)			(1,249)		24,036		(2,181)	(2,181)	613	XXX
980745 10 3	WOODWARD GOVERNOR CO.....		12/09/2009	Various.....	1,860,000	43,926	XXX	30,988	42,817	(11,830)			(11,830)		30,988		12,939	12,939	290	XXX
981475 10 6	WORLD FUEL SERVICES CORP.....		06/26/2009	Various.....	1,610,000	63,731	XXX	51,566	37,740	(7,278)			(7,278)		51,566		12,165	12,165	267	XXX
981811 10 2	WORTHINGTON INDUSTRIES INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LLC....	1,940,000	22,685	XXX	28,984	21,379	7,605			7,605		28,984		(6,299)	(6,299)		XXX
98975F 10 1	ZORAN CORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.....	4,600,000	28,317	XXX	27,868	25,954	(3,995)			(3,995)		27,868		449	449		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					45,095,343	XXX	56,914,577	43,255,921	11,680,201	(0)	0	11,680,201	(2,430,115)	56,913,667	171,132	(11,989,455)	(11,818,324)	279,511	XXX
Common Stocks - Mutual Funds																				
41667G 40 9	AM FUNDS BLUE CHIP INC AND GRW HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,176,463	81,121	XXX	100,946	67,400	32,600			32,600		100,946		(19,825)	(19,825)	946	XXX
41667G 80 5	AMER FNDS GLOB GROW AND INC HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,173,423	80,354	XXX	101,255	60,600	39,400			39,400		101,255		(20,901)	(20,901)	1,255	XXX
41667G 88 8	AMER FNDS GLOBAL SMALL CAPITAL HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,078,183	78,973	XXX	100,040	51,000	49,000			49,000		100,040		(21,066)	(21,066)	40	XXX
41667G 30 0	AMERICAN FUNDS ASSET ALLOCA HLS.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,209,019	86,666	XXX	101,383	73,100	26,900			26,900		101,383		(14,716)	(14,716)	1,383	XXX
41667G 50 8	AMERICAN FUNDS BOND HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,241,166	99,254	XXX	102,306	89,800	10,200			10,200		102,306		(3,051)	(3,051)	2,306	XXX
41667G 70 6	AMERICAN FUNDS GLOB GROW HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,285,491	87,759	XXX	101,240	64,000	36,000			36,000		101,240		(13,481)	(13,481)	1,240	XXX
41667G 60 7	AMERICAN FUNDS GLOBAL BOND HLS FUN.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,292,741	107,559	XXX	102,989	98,500	1,500			1,500		102,989		4,570	4,570	2,989	XXX
41667G 87 0	AMERICAN FUNDS GROWTH HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,246,171	78,797	XXX	100,205	58,100	41,900			41,900		100,205		(21,408)	(21,408)	205	XXX
41667G 86 2	AMERICAN FUNDS GROWTH-INCOME HLS F.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,263,268	81,042	XXX	100,369	63,900	36,100			36,100		100,369		(19,327)	(19,327)	369	XXX
41667G 84 7	AMERICAN FUNDS INTERNATIONAL HLS F.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,233,137	85,707	XXX	101,070	60,900	39,100			39,100		101,070		(15,363)	(15,363)	1,070	XXX
41667G 85 4	AMERICAN FUNDS NEW WORLD HLS FUND.....		09/17/2009	DIVIDEND REINVESTMENT.....	10,176,482	84,724	XXX	100,826	60,000	40,000			40,000		100,826		(16,103)	(16,103)	826	XXX
416648 24 4	HARTFORD BALANCES INCOME F-A.....		04/07/2009	DIVIDEND REINVESTMENT.....	431,780,490	3,337,663	XXX	4,317,906	3,476,376	750,725			750,725		4,317,906		(980,243)	(980,243)	90,805	XXX
416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5.....		03/11/2009	DIVIDEND REINVESTMENT.....	1,081,793	8,178	XXX	8,351	(0)	0			0		8,351		(173)	(173)		XXX
416649 70 5	HARTFORD EQUITY INCOME FUND CL I.....		03/11/2009	DIVIDEND REINVESTMENT.....	777,966	0	XXX	11,024	7,616	3,407			3,407		11,024		(11,024)	(11,024)		XXX
416649 36 6	HARTFORD EQUITY INCOME-R4.....		09/18/2009	DIVIDEND REINVESTMENT.....	782,437	8,622	XXX	10,837	7,536	3,133			3,133		10,837		(2,215)	(2,215)	167	XXX
41664L 56 7	HARTFORD GLOBAL ENHANCED DVND CL B.....		11/20/2009	Various.....	33,660,617	225,863	XXX	152,441	187,485	121,925		172,056	(50,131)		152,441		73,422	73,422	15,087	XXX
41664L 48 4	HARTFORD GLOBAL EQUITY FUND CL A.....		09/02/2009	Various.....	1,809,930,268	13,827,867	XXX	12,612,984	11,133,800											

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
41664L 87 2	HARTFORD INFLTN PLUS - R5.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	1,059,217	11,842	XXX	10,971	10,978	(34)			(34)		10,971		871	871	28	XXX
41664L 29 4	HARTFORD INTERNATIONAL OPPORTUNITI.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	5,889,563	77,860	XXX	101,784	57,045	42,955			42,955		101,784		(23,924)	(23,924)	1,784	XXX
416649 54 9	HARTFORD INTL OPPORTUNITIES - R3.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	707,292	9,570	XXX	12,085	7,082	4,814			4,814		12,085		(2,516)	(2,516)	189	XXX
41664L 82 3	HARTFORD INTL OPPORTUNITIES FUND.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	711,380	9,732	XXX	12,159	7,158	4,797			4,797		12,159		(2,428)	(2,428)	205	XXX
41667G 10 2	HARTFORD LARGE CAP GROWTH CLASS IB.....	...	09/17/2009	DIVIDEND REINVESTMENT.....	11,211,704	83,824	XXX	100,200	59,071	40,929			40,929		100,200		(16,376)	(16,376)	200	XXX
41667G 20 1	HARTFORD LARGE CAP GROWTH CLASS IB.....	...	09/16/2009	DIVIDEND REINVESTMENT.....	6,626,843	81,921	XXX	101,497	57,322	42,678			42,678		101,497		(19,577)	(19,577)	1,497	XXX
416649 81 2	HARTFORD LARGE CAP GROWTH-A.....	...	04/30/2009	DIVIDEND REINVESTMENT.....	963,988,867	5,620,055	XXX	5,581,713	5,607,700	(57,515)			(57,515)		5,581,713		38,342	38,342	31,528	XXX
416649 79 6	HARTFORD LARGE CAP GROWTH-B.....	...	04/30/2009	Various.....	25,605,446	146,719	XXX	131,430	146,774	108,141		124,195	(16,053)		131,430		15,289	15,289	710	XXX
416649 78 8	HARTFORD LARGE CAP GROWTH-C.....	...	04/30/2009	Various.....	25,598,595	146,936	XXX	131,392	146,771	108,144		124,197	(16,053)		131,392		15,544	15,544	674	XXX
416649 77 0	HARTFORD LARGE CAP GROWTH-Y.....	...	04/30/2009	DIVIDEND REINVESTMENT.....	10,306,564	60,293	XXX	102,681	60,082	41,985			41,985		102,681		(42,387)	(42,387)	614	XXX
999753 43 7	HARTFORD MMKT FUND CLASS Y: IMF.....	...	09/11/2009	DIVIDEND REINVESTMENT.....	1,602,460,610	1,602,461	XXX	1,602,459	1,601,541	(5)			(5)		1,602,459		2	2	923	XXX
416649 32 5	HARTFORD MONEY MARKET FUND.....	...	03/23/2009	Various.....	148,140	0	XXX	399	148	251			251		399		(399)	(399)	0	XXX
41664L 80 7	HARTFORD MONEY MARKET FUND.....	...	01/01/2009	Various.....	158,210		XXX	400	158	242			242		400		(400)	(400)		XXX
416649 22 6	HARTFORD RETIREMENT INCOME FUND.....	...	02/27/2009	DIVIDEND REINVESTMENT.....	1,141,488	8,287	XXX	10,958	8,397	2,444			2,444		10,958		(2,671)	(2,671)	117	XXX
416649 52 3	HARTFORD RETIREMENT INCOME FUND.....	...	02/27/2009	DIVIDEND REINVESTMENT.....	1,134,384	8,236	XXX	10,894	8,361	2,422			2,422		10,894		(2,658)	(2,658)	111	XXX
41664L 79 9	HARTFORD RETIREMENT INCOME FUND.....	...	02/27/2009	DIVIDEND REINVESTMENT.....	1,148,758	8,351	XXX	11,127	8,467	2,536			2,536		11,127		(2,775)	(2,775)	124	XXX
416648 61 6	HARTFORD SELECT M/C GROWTH - Y.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	22,183,504	96,422	XXX	137,830	75,801	58,717			58,717		137,830		(41,408)	(41,408)	3,313	XXX
416641 70 2	HARTFORD SMALLCAP GROWTH FUND.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	345,768	7,766	XXX	11,036	6,061	4,975			4,975		11,036		(3,270)	(3,270)		XXX
416649 11 9	HARTFORD STOCK FUND.....	...	10/20/2009	DIVIDEND REINVESTMENT.....	458,826	8,114	XXX	10,265	5,833	4,221			4,221		10,265		(2,151)	(2,151)	212	XXX
416649 41 6	HARTFORD STOCK FUND.....	...	10/20/2009	DIVIDEND REINVESTMENT.....	454,759	8,043	XXX	10,194	5,815	4,207			4,207		10,194		(2,151)	(2,151)	172	XXX
416649 71 3	HARTFORD STOCK FUND.....	...	10/20/2009	DIVIDEND REINVESTMENT.....	452,277	7,976	XXX	10,166	5,813	4,221			4,221		10,166		(2,190)	(2,190)	131	XXX
41664L 28 6	HARTFORD STOCK FUND.....	...	10/20/2009	DIVIDEND REINVESTMENT.....	4,817,083	81,644	XXX	102,316	58,542	41,458			41,458		102,316		(20,672)	(20,672)	2,316	XXX
416649 51 5	HARTFORD TARGET RETIREMENT 2010.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	1,117,267	9,608	XXX	10,864	7,660	3,080			3,080		10,864		(1,255)	(1,255)	124	XXX
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A.....	...	09/18/2009	DIVIDEND REINVESTMENT.....	528,370,911	4,800,000	XXX	4,476,577		0			0		4,476,577		323,423	323,423	123,775	XXX
9299999.	Total - Common Stocks - Mutual Funds.....				31,986,324		XXX	31,866,762	24,105,652	8,815,051	0	5,826,248	2,988,803	0	31,866,762	0	119,562	119,562	411,153	XXX
9799997.	Total - Common Stocks - Part 4.....				77,081,667		XXX	88,781,339	67,361,574	20,495,252	(0)	5,826,248	14,669,004	(2,430,115)	88,780,429	171,132	(11,869,893)	(11,698,761)	690,663	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				13,725,390		XXX	13,201,791					0		13,201,791		523,599	523,599	96,259	XXX
9799999.	Total - Common Stocks.....				90,807,057		XXX	101,983,130	67,361,574	20,495,252	(0)	5,826,248	14,669,004	(2,430,115)	101,982,219	171,132	(11,346,294)	(11,175,162)	786,922	XXX
9899999.	Total - Preferred and Common Stocks.....				120,714,366		XXX	134,766,093	101,782,038	20,495,252	(0)	15,463,748	5,031,504	(2,430,115)	134,765,183	171,132	(14,221,949)	(14,050,817)	2,208,874	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				15,430,427,281		XXX	15,792,202,802	5,916,241,460	28,441,151	2,996,298	159,360,452	(127,923,003)	9,429,279	15,671,345,007	27,561,604	#####	#####	#####	XXX

SCHEDULE D - PART 5

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

CUSIP Identification	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.					
Bonds - U.S. Government																				
912810 QA	9 TREASURY BOND 02/15/2039.....		05/04/2009	Various.....	06/16/2009	Various.....	558,968,000	541,393,304	543,603,239	541,396,234		2,930		2,930			2,207,005	2,207,005	1,628,328	1,480,043
912810 QB	7 TREASURY BOND 05/15/2039.....		07/02/2009	RBS GREENWICH CAPITAL MARK	11/10/2009	Various.....	36,500,000	36,274,909	36,322,372	36,275,809		900		900			46,563	46,563	603,959	123,333
912828 JV	3 TREASURY NOTE 12/31/2010.....		01/23/2009	BARCLAYS CAPITAL INC.....	02/02/2009	CITIGROUP (Salomon/Smith Barne	14,000	14,019	14,008	14,019		(0)		(0)			(11)	(11)	12	9
912828 JW	1 TREASURY NOTE 12/31/2013.....		01/27/2009	Various.....	03/24/2009	Various.....	688,000	687,188	682,857	687,185		(3)		(3)			(4,327)	(4,327)	941	587
912828 JY	7 TREASURY NOTE 01/31/2011.....		02/19/2009	Various.....	06/23/2009	BARCLAYS CAPITAL INC.....	5,277,000	5,271,577	5,275,691	5,272,082		505		505			3,609	3,609	8,644	1,283
912828 JZ	4 TREASURY NOTE 01/31/2014.....		03/03/2009	Various.....	11/03/2009	Various.....	669,010,000	666,335,444	663,629,732	666,448,894		113,449		113,449			(2,819,162)	(2,819,162)	2,413,153	612,136
912828 KC	3 TREASURY NOTE 02/15/2012.....		03/04/2009	Various.....	06/23/2009	JP MORGAN SECURITIES INC.....	5,064,000	5,068,178	5,043,015	5,067,676		(502)		(502)			(24,662)	(24,662)	24,813	2,228
912828 KD	1 TREASURY NOTE 02/15/2019.....		04/21/2009	Various.....	09/04/2009	Various.....	2,140,461,700	2,123,745,015	2,117,488,294	2,123,655,747		(88,483)		(88,483)			(6,167,453)	(6,167,453)	6,793,651	4,278,831
912828 KH	2 TREASURY NOTE 03/31/2011.....		04/27/2009	CITIGROUP (Salomon/Smith Barne	06/23/2009	Various.....	3,119,000	3,118,767	3,108,346	3,118,783		17		17			(10,438)	(10,438)	5,980	2,237
912828 KJ	8 TREASURY NOTE 03/31/2014.....		04/03/2009	Various.....	08/13/2009	Various.....	710,411,000	709,738,870	710,159,858	709,741,939		3,069		3,069			417,919	417,919	160,155	86,066
912828 KL	3 TREASURY NOTE 04/30/2011.....		04/28/2009	JP MORGAN SECURITIES INC.....	06/23/2009	Various.....	6,041,000	6,032,997	6,012,177	6,033,539		542		542			(21,362)	(21,362)	7,211	
912828 KN	9 TREASURY NOTE 04/30/2014.....		05/12/2009	Various.....	05/22/2009	Various.....	625,600,000	622,240,432	620,456,558	622,258,513		18,081		18,081			(1,801,955)	(1,801,955)	337,072	62,660
912828 KQ	2 TREASURY NOTE 05/15/2019.....		08/03/2009	Various.....	08/13/2009	Various.....	71,433,000	68,298,613	68,131,254	68,308,336		9,724		9,724			(177,082)	(177,082)	344,499	257,923
912828 KR	0 TREASURY NOTE 04/30/2016.....		05/27/2009	Various.....	05/29/2009	Various.....	625,000,000	615,843,750	616,410,056	615,854,519		10,769		10,769			555,537	555,537	734,715	617,018
912828 KV	1 TREASURY NOTE 05/31/2014.....		06/04/2009	CITIGROUP (Salomon/Smith Barne	07/23/2009	Various.....	6,475,000	6,396,108	6,358,839	6,397,276		1,168		1,168			(38,437)	(38,437)	13,380	1,990
912828 KW	9 TREASURY NOTE 05/31/2016.....		06/16/2009	BARCLAYS CAPITAL INC.....	08/13/2009	Various.....	3,775,000	3,757,910	3,791,405	3,758,218		308		308			33,187	33,187	22,873	5,699
912828 LC	2 TREASURY NOTE 07/31/2014.....		08/11/2009	Various.....	11/06/2009	Various.....	10,441,000	10,407,326	10,609,565	10,408,764		1,438		1,438			200,800	200,800	72,173	10,427
912828 LF	5 TREASURY NOTE 06/30/2011.....		07/15/2009	JP MORGAN SECURITIES INC.....	09/24/2009	BARCLAYS CAPITAL INC.....	2,400,000	2,408,258	2,414,992	2,407,450		(808)		(808)			7,542	7,542	6,383	1,174
0399999	Total - Bonds - U.S. Government.....						5,480,677,700	5,427,032,665	5,419,512,256	5,427,104,983	0	73,104	0	73,104	0	0	(7,592,727)	(7,592,727)	13,177,940	7,543,643
Bonds - All Other Government																				
D20658 HS	8 BUNDES OBLIGATION 10/08/2010.....	D	03/13/2009	CITIGROUP (Salomon/Smith Barne	03/17/2009	CITIGROUP (Salomon/Smith Barne	49,308,075	50,306,563	50,590,941	50,303,080		(3,483)		(3,483)			314,126	(26,264)	287,861	553,932
D20659 PN	8 BUNDES OBLIGATIONS 04/11/2014.....	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	BARCLAYS CAPITAL INC.....	1,793,088	1,764,255	1,759,026	1,764,318		62		62			(12,972)	7,681	(5,292)	10,423
135087 YB	4 CANADA (GOVERNMENT OF) 06/01/2016.....	C	06/25/2009	ROYAL BANK OF CANADA TORON	10/30/2009	BANK OF MONTREAL.....	500,000	532,755	531,850	531,300		(1,455)		(1,455)			550	550	8,438	1,589
135087 YR	9 CANADA (GOVERNMENT OF) 06/01/2019.....	C	06/23/2009	CIBC WORLD MARKETS INC TOR	06/25/2009	BANK OF MONTREAL.....	277,164	283,977	283,074	283,971		(6)		(6)			(1,845)	948	(897)	820
D14464 MG	9 DEUTSCHLAND (BUNDES REPUBLIC) 07/04/203	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	BNP PARIBAS SECURITIES CORP	658,400	652,283	651,271	652,284		1		1			(4,796)	3,783	(1,013)	27,472
D20601 VB	9 DEUTSCHLAND (BUNDES REPUBLIC) 01/04/202	D	06/23/2009	BNP PARIBAS SECURITIES CORP	06/25/2009	CITIGROUP (Salomon/Smith Barne	1,120,680	1,382,919	1,375,276	1,382,773		(146)		(146)			(10,167)	2,670	(7,497)	33,716
D20659 QK	3 DEUTSCHLAND (BUNDES REPUBLIC) 07/04/201	D	07/06/2009	Various.....	08/03/2009	CITIGROUP (Salomon/Smith Barne	97,786,500	99,326,419	102,238,992	99,315,903		(10,516)		(10,516)			3,174,608	(251,519)	2,923,089	440,677
F4040S 6H	4 FRANCE (GOVERNMENT OF) 07/12/2011.....	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	CITIGROUP (Salomon/Smith Barne	1,653,003	1,717,421	1,707,287	1,717,083		(338)		(338)			(12,625)	2,829	(9,796)	55,542
F4040S HL	3 FRANCE (GOVERNMENT OF) 04/25/2029.....	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	BNP PARIBAS SECURITIES CORP	868,527	984,527	978,530	984,487		(41)		(41)			(7,239)	1,282	(5,957)	8,574
F4040S C3	8 FRANCE (GOVT OF) 04/25/2019.....	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	CITIGROUP (Salomon/Smith Barne	994,604	1,026,461	1,023,080	1,026,431		(30)		(30)			(7,547)	4,196	(3,351)	7,587
F40411 EA	8 FRANCE (REPUBLIC OF) 01/12/2014.....	D	06/23/2009	BNP PARIBAS SECURITIES CORP	06/25/2009	BNP PARIBAS SECURITIES CORP	1,793,088	1,775,032	1,769,616	1,775,073		41		41			(13,052)	7,595	(5,456)	20,603
D20659 NE	0 GERMANY (FEDERAL REPUBLIC OF) 01/04/201	D	06/23/2009	Various.....	06/29/2009	Various.....	106,136,804	108,255,630	111,635,181	108,248,490		(7,141)		(7,141)			1,728,654	1,658,037	3,386,691	2,354,663
D20658 R7	3 GERMANY (GOVERNMENT OF) 10/14/2011.....	D	06/23/2009	BNP PARIBAS SECURITIES CORP	06/25/2009	BNP PARIBAS SECURITIES CORP	1,653,003	1,723,190	1,713,949	1,722,862		(327)		(327)			(12,668)	3,754	(8,913)	40,751
J26161 NC	9 JAPAN (GOVERNMENT OF) 2-YR #2 03/15/2011	D	03/09/2009	MORGAN STANLEY.....	09/24/2009	CITIGROUP (Salomon/Smith Barne	99,630,810	99,639,776	108,422,947	99,637,376		(2,400)		(2,400)			8,439,306	346,265	8,785,571	1,092
BR58B5 BZ	4 JAPAN (GOVERNMENT OF) 5-YR # 06/20/2014	D	06/23/2009	CITIGROUP (Salomon/Smith Barne	06/25/2009	CITIGROUP (Salomon/Smith Barne	1,123,996	1,132,078	1,121,026	1,132,078		0		0			(12,397)	1,345	(11,052)	247
BR58A0 BH	2 JAPAN (GOVT OF) 10-YR # 301 06/20/2019.....	D	06/23/2009	MIZUHO SECURITIES USA INC....	06/25/2009	MIZUHO SECURITIES USA INC....	1,148,135	1,157,572	1,146,997	1,157,572		0		0			(12,676)	2,101	(10,576)	420
BR5272 KG	3 JAPANESE GOVERNMENT CPI LINKED 09/10/201	D	06/23/2009	MIZUHO SECURITIES USA INC....	06/25/2009	MIZUHO SECURITIES USA INC....	1,910,059	1,687,337	1,663,163	1,687,337		0		0			(18,478)	(5,696)	(24,173)	6,351
BR57B6 PJ	1 UNITED KINGDOM (GOVERNMENT OF) 03/07/20	D	06/23/2009	MORGAN STANLEY.....	06/25/2009	MORGAN STANLEY.....	685,104	724,806	728,519	724,769		(37)		(37)			(755)	4,506	3,751	9,624
G9244B AB	7 UNITED KINGDOM (GOVERNMENT OF) 03/07/20	D	06/23/2009	RBC DOMINION CAPITAL MARKE	06/25/2009	RBC DOMINION CAPITAL MARKE	521,984	548,099	548,847	547,934		(165)		(165)			(571)	1,484	913	6,925
G92450 WT	1 UNITED KINGDOM (GOVERNMENT OF) 12/07/20	D	06/23/2009	BARCLAYS CAPITAL INC.....	06/25/2009	BARCLAYS CAPITAL INC.....	358,864	343,250	343,666	343,252		2		2			(358)	773	415	957
1099999	Total - Bonds - All Other Government.....						369,921,888	374,964,350	390,233,238	374,938,371	0	(25,979)	0	(25,9						

SCHEDULE D - PART 5

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

CUSIP Identification	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.					
Bonds - Industrial and Miscellaneous																				
002824 AU	4 ABBOTT LABORATORIES 04/01/2019.....	...	02/26/2009	JP MORGAN SECURITIES INC.....	04/07/2009	JEFFERIES & CO. INC.....	113,000	112,511	112,664	112,515	.....	.....	4	.....	4	.....	150	150	643	.....
013716 AU	9 ALCAN INC. 12/15/2033.....	L	02/10/2009	RBC DOMINION CAPITAL MARKE	04/08/2009	BARCLAYS CAPITAL INC.....	55,000	38,234	36,300	38,264	.....	.....	30	.....	30	.....	(1,964)	(1,964)	1,114	543
02364W AP	0 AMERICA MOVIL SA DE CV 11/15/2037.....	F	02/09/2009	JEFFERIES & CO. INC.....	03/09/2009	UBS SECURITIES INC.....	150,000	120,674	116,250	120,697	.....	.....	23	.....	23	.....	(4,447)	(4,447)	2,986	2,220
03523T AB	4 ANHEUSER-BUSCH INBEV WORLDWID 01/15/20.....	...	01/07/2009	BARCLAYS CAPITAL INC.....	03/24/2009	JEFFERIES & CO. INC.....	225,000	224,827	225,538	224,829	.....	.....	2	.....	2	.....	709	709	3,633	.....
00206R AS	1 AT&T INC 02/15/2039.....	...	01/29/2009	JP MORGAN SECURITIES INC.....	04/07/2009	FIRST TENNESSEE CAPITAL MAR	245,000	243,621	221,901	243,624	.....	.....	3	.....	3	.....	(21,722)	(21,722)	3,120	.....
P1506A AB	3 BANCO SANTANDER CHILE 12/09/2014.....	F	01/30/2009	JEFFERIES & CO. INC.....	03/02/2009	MILLER TABAK ROBERTS.....	130,000	117,936	118,950	118,080	.....	.....	144	.....	144	.....	870	870	1,669	1,068
06849U AB	1 BARRICK GOLD CORPORATION 01/15/2020.....	F	10/13/2009	CITIGROUP (Salomon/Smith Barne	12/30/2009	EXCHANGE.....	7,210,000	7,140,351	7,141,421	7,141,421	.....	.....	1,069	.....	1,069	.....	0	0	73,362	.....
05531F AA	1 BB&T CORP 04/30/2014.....	...	05/07/2009	OUTSIDE MANAGED ACCT.....	10/20/2009	OUTSIDE MANAGED ACCT.....	360,000	356,418	389,041	356,698	.....	.....	280	.....	280	.....	32,343	32,343	9,576	456
097023 AV	7 BOEING CO 03/15/2014.....	...	03/10/2009	UBS SECURITIES INC.....	03/30/2009	BANC OF AMERICA SECURITIES	60,000	59,735	61,459	59,737	.....	.....	2	.....	2	.....	1,721	1,721	158	.....
G1252@ AJ	3 BORD GAIS EIREANN SENIOR NOTE 03/31/2015.....	F	02/20/2009	BARCLAYS CAPITAL INC.....	09/17/2009	BARCLAYS CAPITAL INC.....	4,000,000	4,000,000	4,302,280	4,000,000	.....	.....		.....	0	.....	302,280	302,280	130,307	.....
05565Q BH	0 BP CAPITAL MARKETS PLC 03/10/2015.....	F	03/05/2009	BARCLAYS CAPITAL INC.....	03/30/2009	HTFD LIFE & ANNUITY INS CO.....	15,000,000	14,983,350	14,983,488	14,983,488	.....	.....	138	.....	138	.....	0	0	32,292	.....
166751 AE	6 CHEVRON CORP 03/03/2019.....	...	02/26/2009	BARCLAYS CAPITAL INC.....	04/07/2009	WACHOVIA SECURITIES INC.....	125,000	124,961	127,066	124,962	.....	.....	0	.....	0	.....	2,105	2,105	688	.....
17275R AE	2 CISCO SYSTEMS INC. 02/15/2019.....	...	02/09/2009	GOLDMAN SACHS & CO.....	03/30/2009	HTFD LIFE & ANNUITY INS CO.....	10,000,000	9,977,400	9,977,612	9,977,612	.....	.....	212	.....	212	.....	0	0	59,125	.....
BRS2Y1 41	0 CODELCO INC 10/24/2036.....	F	01/28/2009	MERRILL LYNCH.....	02/24/2009	CITIGROUP (Salomon/Smith Barne	475,000	365,323	376,941	365,395	.....	.....	73	.....	73	.....	11,546	11,546	9,981	7,952
21987B AM	0 CODELCO INC. 01/15/2019.....	F	01/20/2009	HSBC SECURITIES (USA) INC.....	01/28/2009	Various.....	1,145,000	1,124,722	1,171,574	1,124,736	.....	.....	14	.....	14	.....	46,837	46,837	905	.....
20825C AQ	7 CONOCOPHILLIPS 02/01/2039.....	...	01/29/2009	BARCLAYS CAPITAL INC.....	04/07/2009	FIRST TENNESSEE CAPITAL MAR	200,000	197,120	196,540	197,126	.....	.....	6	.....	6	.....	(586)	(586)	2,528	.....
210518 CS	3 CONSUMERS ENERGY COMPANY 09/15/2019.....	...	03/03/2009	Various.....	04/07/2009	JEFFERIES & CO. INC.....	95,000	95,482	98,301	95,478	.....	.....	(3)	.....	(3)	.....	2,823	2,823	654	.....
224044 BV	8 COX COMMUNICATIONS INC. 03/01/2039.....	...	02/12/2009	JP MORGAN SECURITIES INC.....	04/07/2009	Various.....	135,000	134,478	125,148	134,478	.....	.....	0	.....	0	.....	(9,330)	(9,330)	1,189	.....
126650 BN	9 CVS CAREMARK CORP 03/15/2019.....	...	03/10/2009	BARCLAYS CAPITAL INC.....	04/07/2009	JEFFERIES & CO. INC.....	47,000	46,702	47,064	46,703	.....	.....	2	.....	2	.....	361	361	259	.....
24668P AC	1 DELHAIZE GROUP 02/01/2014.....	R	01/27/2009	JP MORGAN SECURITIES INC.....	02/04/2009	Various.....	304,000	302,988	305,993	302,990	.....	.....	2	.....	2	.....	3,003	3,003	248	.....
25156P AN	3 DEUTSCHE TELEKOM INTERNATIONA 07/08/20.....	F	06/15/2009	BARCLAYS CAPITAL INC.....	08/20/2009	CREDIT SUISSE FIRST BOSTON.....	15,000,000	14,905,650	16,036,200	14,906,861	.....	.....	1,211	.....	1,211	.....	1,129,339	1,129,339	157,500	.....
25179M AH	6 DEVON ENERGY CORPORATION 01/15/2019.....	...	01/06/2009	BANC OF AMERICA SECURITIES.....	03/30/2009	Various.....	5,110,000	5,094,568	5,091,686	5,094,821	.....	.....	253	.....	253	.....	(3,135)	(3,135)	72,377	.....
532457 BE	7 ELI LILLY AND COMPANY 03/06/2014.....	...	03/03/2009	DEUTSCHE BANK SECURITIES IN	04/07/2009	JEFFERIES & CO. INC.....	101,000	100,955	104,131	100,955	.....	.....	1	.....	1	.....	3,176	3,176	436	.....
37033A BH	6 GENERAL MILLS INC 02/15/2019.....	...	01/29/2009	JP MORGAN SECURITIES INC.....	04/07/2009	JP MORGAN SECURITIES INC.....	18,000	17,985	18,132	17,985	.....	.....	0	.....	0	.....	147	147	198	.....
40049J AX	5 GRUPO TELEvisa S.A. 05/15/2018.....	F	01/23/2009	ING FINANCIAL MARKETS LLC.....	03/06/2009	JEFFERIES & CO. INC.....	300,000	260,700	249,750	261,044	.....	.....	344	.....	344	.....	(11,294)	(11,294)	5,800	3,650
438516 AZ	9 HONEYWELL INTERNATIONAL INC 02/15/2019.....	...	02/17/2009	JP MORGAN SECURITIES INC.....	03/09/2009	Various.....	48,000	47,829	46,978	47,829	.....	.....	1	.....	1	.....	(852)	(852)	145	.....
44181E 2G	2 HSBC FINANCE CORP 12/10/2013.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	BARCLAYS CAPITAL INC.....	161,000	63,676	133,469	66,147	.....	.....	2,471	.....	2,471	.....	67,322	67,322	907	14,388
44181E BG	8 HSBC FINANCE CORP 01/10/2014.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	MORGAN STANLEY.....	3,615,000	1,386,353	3,000,450	1,439,996	.....	.....	53,643	.....	53,643	.....	1,560,454	1,560,454	18,819	3,238
44181E H2	7 HSBC FINANCE CORP 04/10/2011.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	BARCLAYS CAPITAL INC.....	1,300,000	793,000	1,179,750	833,121	.....	.....	40,121	.....	40,121	.....	346,629	346,629	5,406	937
44181E K9	8 HSBC FINANCE CORP 06/10/2011.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	BARCLAYS CAPITAL INC.....	1,000,000	591,500	905,500	620,688	.....	.....	29,188	.....	29,188	.....	284,812	284,812	4,858	838
44181E XR	4 HSBC FINANCE CORP 09/15/2013.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	MORGAN STANLEY.....	2,977,000	1,253,317	2,470,910	1,299,458	.....	.....	46,141	.....	46,141	.....	1,171,452	1,171,452	15,298	1,154
44181E ZG	6 HSBC FINANCE CORP 11/10/2013.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	BARCLAYS CAPITAL INC.....	175,000	69,650	145,338	72,340	.....	.....	2,690	.....	2,690	.....	72,997	72,997	946	163
44181E ZN	1 HSBC FINANCE CORP 11/10/2013.....	...	03/25/2009	INKIND_transfer of assets.....	06/08/2009	MORGAN STANLEY.....	2,288,000	926,640	1,899,040	961,512	.....	.....	34,872	.....	34,872	.....	937,528	937,528	13,404	2,298
BRS512 Y9	7 ICICI BANK LIMITED 10/03/2012.....	F	01/20/2009	MERRILL LYNCH.....	03/09/2009	JP MORGAN SECURITIES INC.....	700,000	598,500	584,500	601,586	.....	.....	3,086	.....	3,086	.....	(17,086)	(17,086)	20,482	13,986
452308 AF	6 ILLINOIS TOOL WORKS INC. 04/01/2014.....	...	03/23/2009	BANC OF AMERICA SECURITIES.....	09/22/2009	EXCHANGE.....	15,000,000	14,988,000	14,989,040	14,989,040	.....	.....	1,040	.....	1,040	.....	0	0	377,667	.....
452308 AG	4 ILLINOIS TOOL WORKS INC. 04/01/2019.....	...	03/23/2009	BANC OF AMERICA SECURITIES.....	09/22/2009	EXCHANGE.....	6,000,000	5,999,040	5,999,074	5,999,074	.....	.....	34	.....	34	.....	0	0	183,333	.....
46507M AB	8 ISRAEL ELECTRIC CORPORATION L 01/28/2020.....	F	01/23/2009	JP MORGAN SECURITIES INC.....	02/25/2009	CITIGROUP (Salomon/Smith Barne	810,000	803,180	878,850	803,214	.....	.....	34	.....	34	.....	75,636	75,636	7,172	.....
50075N AV	6 KRAFT FOODS INC 08/23/2018.....	...	02/06/2009	OUTSIDE MANAGED ACCT.....	06/12/2009	OUTSIDE MANAGED ACCT.....	275,000	280,734	279,738	280,574	.....	.....	(160)	.....	(160)	.....	(835)	(835)	18,013	12,118
565849 AG	1 MARATHON OIL CORP 02/15/2014.....	...	02/11/2009	MORGAN STANLEY.....	04/07/2009	STIFEL, NICOLAUS & CO.....	64,000	63,734	65,010	63,742	.....	.....	7	.....	7	.....	1,268	1,268	647	.....
581557 AX	3 MCKESSON CORPORATION 02/15/2019.....	...	02/09/2009	BANC OF AMERICA SECURITIES.....	02/09/2009	JP MORGAN SECURITIES INC.....	22,000	21,925	22,750	21,925	.....	.....	0	.....	0	.....	825	825	.....	.....
61745E SJ	1 MORGAN STANLEY 11/01/2013.....	...	03/25/2009	INKIND_transfer of assets.....	04/08/2009	MORGAN STANLEY.....	1,800,000	1,234,800	1,498,500	1,240,045	.....	.....	5,245	.....	5,245	.....	258,455	258,455	5,258	2,808
61745E SP	7 MORGAN STANLEY 05/01/2014.....	...	03/25/2009	INKIND_transfer of assets.....	04/08/2009	MORGAN STANLEY.....	7,975,000	5,127,925	6,459,750	5,150,965	.....	.....	23,040	.....	23,0</					

SCHEDULE D - PART 5

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

1	2	3 F o r e i g n	4	5	6	7	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser															
BHM01C KA 6	RAS LAFFAN LIQUEFIED NATURAL 09/30/2020	F	02/13/2009	CAMBRIDGE INTERNATIONAL SE	03/04/2009	BARCLAYS CAPITAL INC.....	750,000	603,750	613,125	604,677		927		927			8,448	8,448	17,550	15,269	
758202 AF 2	REED ELSEVIER CAPITAL INC. 01/15/2014.....	F	01/13/2009	BARCLAYS CAPITAL INC.....	03/12/2009	JP MORGAN SECURITIES INC.....	111,000	110,716	110,512	110,724		8		8			(212)	(212)	1,453		
771196 AQ 5	ROCHE HOLDINGS INC 03/01/2014.....	F	02/18/2009	JP MORGAN SECURITIES INC.....	04/07/2009	RBC DAIN RAUSCHER.....	120,000	119,129	123,365	119,149		21		21			4,215	4,215	800		
BRS725 47 2	SB CAPITAL SA 07/02/2013.....	F	01/12/2009	CREDIT SUISSE FIRST BOSTON.	03/04/2009	CITIGROUP (Salomon/Smith Barney	150,000	118,500	124,125	119,314		814		814			4,811	4,811	1,806	350	
78442F BD 9	SLM CORP 10/01/2010.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	1,105,000	551,395	779,025	561,053		9,658		9,658			217,972	217,972	2,456	1,511	
78442F BH 0	SLM CORP 11/01/2013.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	3,200,000	1,084,800	1,312,000	1,093,665		8,865		8,865			218,335	218,335	7,928	4,888	
78442F BJ 6	SLM CORP 11/21/2013.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	1,200,000	395,400	492,000	398,815		3,415		3,415			93,185	93,185	1,311	153	
78442F BM 9	SLM CORP 01/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	3,668,000	1,226,946	1,393,840	1,236,764		9,818		9,818			157,076	157,076	8,515	5,252	
78442F BP 2	SLM CORP 02/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	215,000	69,553	78,475	70,113		561		561			8,362	8,362	499	308	
78442F BQ 0	SLM CORP 02/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	2,420,000	773,190	883,300	779,523		6,333		6,333			103,777	103,777	5,366	3,310	
78442F BS 6	SLM CORP 01/31/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	7,773,000	2,506,793	2,876,010	2,527,092		20,299		20,299			348,918	348,918	17,801	10,980	
78442F BV 9	SLM CORP 03/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	3,303,000	1,037,142	1,189,080	1,045,614		8,472		8,472			143,466	143,466	7,152	4,413	
78442F BX 5	SLM CORP 03/17/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	250,000	77,875	90,000	78,487		612		612			11,513	11,513	315	112	
78442F BY 3	SLM CORP 04/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	9,077,000	2,745,793	3,222,335	2,768,714		22,922		22,922			453,621	453,621	17,764	10,966	
78442F CB 2	SLM CORP 04/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	6,184,000	1,827,372	2,195,320	1,843,068		15,696		15,696			352,252	352,252	10,943	6,760	
78442F CF 3	SLM CORP 05/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	1,720,000	509,120	602,000	513,387		4,267		4,267			88,613	88,613	3,187	1,968	
78442F CG 1	SLM CORP 04/25/2016.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	2,851,000	712,750	727,005	717,103		4,353		4,353			9,902	9,902	6,262	3,901	
78442F CK 2	SLM CORP 06/02/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	3,105,000	996,705	1,024,650	1,003,984		7,279		7,279			20,666	20,666	7,951	4,950	
78442F CY 2	SLM CORP 10/01/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	27,159,000	6,789,750	8,373,120	6,854,906		65,156		65,156			1,518,214	1,518,214	5,504	2,401	
78442F DB 1	SLM CORP 12/15/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	3,965,000	1,124,078	1,229,150	1,132,499		8,422		8,422			96,651	96,651	8,585	542,593	
78442F DK 1	SLM CORP 05/01/2012.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	4,260,000	1,629,450	2,044,800	1,648,830		19,380		19,380			395,970	395,970	548	389	
78442F DT 2	SLM CORP 12/15/2020.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	5,025,000	1,256,250	1,231,125	1,260,202		3,952		3,952			(29,077)	(29,077)	7,265	2,815	
78490F QX 0	SLM CORP 12/15/2011.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	235,000	89,653	156,275	90,844		1,191		1,191			65,431	65,431	238	91	
78490F RE 1	SLM CORP 12/15/2014.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	715,000	199,843	221,650	201,366		1,523		1,523			20,284	20,284	866	329	
78490F VK 2	SLM CORP 09/15/2015.....		03/25/2009	INKIND_transfer of assets.....	04/03/2009	CHAPDELAINE & COMPANY.....	100,000	25,450	26,500	25,622		172		172			878	878	147	56	
855030 AJ 1	STAPLES INC 01/15/2014.....		01/12/2009	BARCLAYS CAPITAL INC.....	01/13/2009	Various.....	57,000	57,000	58,780	57,000				0			1,780	1,780	15		
88031V AA 7	TENASKA GATEWAY PARTNERS LTD 12/30/2020		01/27/2009	BANC OF AMERICA SECURITIES	03/30/2009	Various.....	4,705,684	3,984,302	4,003,354	4,003,354		19,052		19,052				0	71,197	23,732	
893526 BZ 9	TRANSCANADA PIPELINES LTD 01/15/2039.....	A	01/06/2009	HSBC SECURITIES (USA) INC.....	01/14/2009	Various.....	164,000	162,603	166,238	162,603		0		0			3,635	3,635	286		
G90039 AA 9	TRANSCAPITALINVEST LTD 03/05/2014.....	F	01/06/2009	CREDIT SUISSE FIRST BOSTON.	02/26/2009	JEFFERIES & CO. INC.....	800,000	540,000	584,000	545,035		5,035		5,035			38,965	38,965	22,428	15,624	
904764 AK 3	UNILEVER CAPITAL CORP 02/15/2019.....	F	02/09/2009	MORGAN STANLEY.....	04/07/2009	JP MORGAN SECURITIES INC.....	100,000	99,897	98,461	99,898		1		1			(1,437)	(1,437)	813		
G9328D AD 2	VEDANTA RESOURCES PLC 07/18/2018.....	F	01/08/2009	ING FINANCIAL MARKETS LLC....	03/10/2009	UBS SECURITIES INC.....	100,000	63,000	56,000	63,271		271		271			(7,271)	(7,271)	6,624	5,040	
92344S AL 4	VERIZON WIRELESS CAPITAL LLC 02/01/2014.....		01/30/2009	CITIGROUP (Salomon/Smith Barney	04/07/2009	WACHOVIA SECURITIES INC.....	325,000	322,910	326,888	322,981		70		70			3,908	3,908	3,457		
3899999.	Total - Bonds - Industrial and Miscellaneous.....						236,745,464	159,880,837	174,235,291	160,458,383	0	577,546	0	577,546	0	0	13,776,909	13,776,909	1,635,371	765,477	
8399998.	Total - Bonds.....						6,240,848,155	6,116,287,272	6,139,614,904	6,116,682,966	0	396,480	0	396,480	0	#####	9,403,390	22,931,938	20,832,419	#####	
Preferred Stocks - Industrial and Miscellaneous																					
06739F FU 0	BARCLAYS BANK PLC.....	F	07/23/2009	HIMCO OPERATIONAL TRANSAC	07/29/2009	BARCLAYS CAPITAL INC.....	8,000,000.000	8,000,000	9,307,040	8,000,000				0			1,307,040	1,307,040	115,362	92,742	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							8,000,000	9,307,040	8,000,000	0	0	0	0	0	0	1,307,040	1,307,040	115,362	92,742	
8999998.	Total - Preferred Stocks.....							8,000,000	9,307,040	8,000,000	0	0	0	0	0	0	1,307,040	1,307,040	115,362	92,742	
Common Stocks - Industrial and Miscellaneous																					
885535 10 4	3COM CORP.....		09/29/2009	Various.....	12/09/2009	Various.....	15,995,000	72,212	91,491	72,212				0			19,279	19,279			
808194 10 4	A. SCHULMAN INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC		29,414	23,840	29,414				0			(5,575)	(5,575)	204		
000361 10 5	AAR CORP.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	05/01/2009	BNY CONVERGEX EXECUTION S	980,000	16,434	14,328	16,434				0			(2,106)	(2,106)			
000957 10 0	ABM INDUSTRIES INC.....		05/01/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	875,000	15,377	18,452	15,377				0			3,074				

SCHEDULE D - PART 5

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

E15.3

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
026375 10 5	AMERICAN GREETINGS CORP.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,800.000	26,074	37,206	26,074				0			11,132	11,132	216	
028884 10 4	AMERICAN PHYSICIANS CAPITAL INC.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	580.000	25,549	22,903	25,549				0			(2,647)	(2,647)	109	
028882 10 8	AMERICAN PHYSICIANS SERVICE GROUP.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	09/29/2009	Various.....	1,320.000	28,806	30,990	28,806				0			2,184	2,184		
029263 10 0	AMERICAN REPROGRAPHICS CO.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRC	2,000.000	16,866	19,902	16,866				0			3,036	3,036		
029899 10 1	AMERICAN STATES WATER CO.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	06/26/2009	BNY CONVERGEX EXECUTION S	570.000	20,288	18,665	20,288				0			(1,624)	(1,624)	143	
03070Q 10 1	AMERISTAR CASINOS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.....	1,120.000	13,899	21,959	13,899				0			8,060	8,060	118	
001712 10 8	AMICAS INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	6,900.000	25,498	32,016	25,498				0			6,517	6,517		
031652 10 0	AMKOR TECHNOLOGY INC.....		05/01/2009	Various.....	06/26/2009	Various.....	4,195.000	17,763	18,836	17,763				0			1,074	1,074		
034164 10 3	ANDERSONS INC.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	INVESTMENT TECHNOLOGY GRC	880.000	24,764	23,806	24,764				0			(958)	(958)	77	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		05/01/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,195.000	25,321	30,053	25,321				0			4,732	4,732	3,387	
037598 10 9	APOGEE ENTERPRISES INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	1,520.000	20,230	23,152	20,230				0			2,923	2,923	124	
03761U 10 6	APOLLO INVESTMENT CORP.....		08/10/2009	Various.....	12/09/2009	Various.....	7,300.000	56,060	55,803	56,060				0			(257)	(257)	1,246	
04010L 10 3	ARES CAPITAL CORP.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,150.000	45,492	51,429	45,492				0			5,937	5,937		
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F	08/10/2009	INVESTMENT TECHNOLOGY GRC	09/29/2009	BNY CONVERGEX EXECUTION S	760.000	27,150	25,697	27,150				0			(1,453)	(1,453)		
043113 20 8	ARTESIAN RESOURCES CORP. (CL A).....		08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	Various.....	1,480.000	24,494	25,724	24,494				0			1,230	1,230	277	
043436 10 4	ASBURY AUTOMOTIVE GROUP INC.....		05/01/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,545.000	26,211	28,983	26,211				0			2,772	2,772		
044103 10 9	ASHFORD HOSPITALITY TRUST.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	6,600.000	24,178	33,069	24,178				0			8,891	8,891		
G0585R 10 6	ASSURED GUARANTY LTD.....	F	06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	1,950.000	23,178	33,719	23,178				0			10,541	10,541		
049079 20 5	ATLANTIC TELE-NETWORK INC.....		08/10/2009	Various.....	12/09/2009	Various.....	1,110.000	31,008	54,052	31,008				0			23,043	23,043	452	
05367P 10 0	AVID TECHNOLOGY INC.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	2,345.000	27,080	31,938	27,080				0			4,858	4,858		
056525 10 8	BADGER METER INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.....	680.000	18,495	27,793	18,495				0			9,297	9,297	140	
057741 10 0	BALDOR ELECTRIC CO.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	755.000	17,553	17,541	17,553				0			(12)	(12)	128	
062896 10 5	BANK OF KENTUCKY FINANCIAL CORP.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	09/29/2009	Various.....	900.000	25,686	21,442	25,686				0			(4,244)	(4,244)	252	
067806 10 9	BARNES GROUP INC.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRC	1,200.000	14,848	16,832	14,848				0			1,984	1,984		
077454 10 6	BELDEN INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,160.000	43,231	46,777	43,231				0			3,545	3,545		
08160H 10 1	BENCHMARK ELECTRONICS INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,560.000	22,769	29,885	22,769				0			7,116	7,116		
08173R 10 4	BENEFICIAL MUTUAL BANCORP INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	2,250.000	21,670	20,408	21,670				0			(1,262)	(1,262)		
085789 10 5	BERRY PETROLEUM CO. (CL A).....		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	920.000	16,162	24,724	16,162				0			8,562	8,562	69	
05541T 10 1	BGC PARTNERS INC. (CL A).....		06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	5,900.000	22,126	27,340	22,126				0			5,214	5,214		
06846N 10 4	BILL BARRETT CORP.....		06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	560.000	15,642	17,438	15,642				0			1,796	1,796		
09063H 10 7	BIOMED REALTY TRUST INC.....		08/10/2009	Various.....	12/09/2009	Various.....	3,250.000	43,851	40,081	43,851				0			(3,771)	(3,771)	187	
09180C 10 6	BJS RESTAURANTS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.....	1,260.000	15,069	20,136	15,069				0			5,067	5,067		
095180 10 5	BLOUNT INTERNATIONAL INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	09/29/2009	Various.....	5,350.000	38,401	45,255	38,401				0			6,854	6,854		
096761 10 1	BOB EVANS FARMS INC.....		06/26/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,080.000	23,473	28,810	23,473				0			5,338	5,338	502	
097698 10 4	BOLT TECHNOLOGY CORP.....		08/10/2009	Various.....	12/09/2009	Various.....	3,450.000	41,517	40,666	41,517				0			(851)	(851)		
099709 10 7	BORDERS GROUP INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	9,900.000	33,261	11,469	33,261				0			(21,792)	(21,792)		
101388 10 6	BOTTOMLINE TECHNOLOGIES INC.....		05/01/2009	Various.....	06/26/2009	Various.....	2,995.000	19,953	28,629	19,953				0			8,676	8,676		
109043 10 9	BRIGGS & STRATTON CORP.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	1,755.000	29,747	23,835	29,747				0			(5,912)	(5,912)	466	
110394 10 3	BRISTOW GROUP INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	680.000	20,084	24,430	20,084				0			4,346	4,346		
11373M 10 7	BROOKLINE BANCORP INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	1,700.000	15,564	16,693	15,564				0			1,129	1,129	145	
117665 10 9	BRYN MAWR BANK CORP.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,360.000	24,642	20,172	24,642				0			(4,470)	(4,470)	190	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,350.000	25,844	21,734	25,844				0			(4,110)	(4,110)		
12429T 10 4	BWAY HOLDING CO.....		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,620.000	27,474	27,164	27,474				0			(310)	(310)		
126804 30 1	CABELAS INC.....		08/10/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	3,620.000	40,946	46,027	40,946				0			5,081	5,081		
12802T 10 1	CAL DIVE INTERNATIONAL INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,495.000	32,340	31,824	32,340				0			(516)	(516)		
13054D 10 9	CALIFORNIA PIZZA KITCHEN INC.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.....	2,550.000	24,200	34,779	24,200				0			10,579	10,579		
131193 10 4	CALLAWAY GOLF CO.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	1,850.000	18,597	13,365	18,597				0			(5,232)	(5,232)		
133034 10 8	CAMDEN NATIONAL CORP.....		08/10/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	760.000	25,018	24,570	25,018				0			(448)	(448)	325	
138098 10 8	CANTEL MEDICAL CORP.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	700.000	9,822	9,961	9,822				0			139	139		
139209 10 0	CAPE BANCORP INC.....		09/29/2009	Various.....	12/10/2009	Various.....	5,850.000	49,043	35,917	49,043				0			(13,126)	(13,126)		
14067E 50 6	CAPSTEAD MORTGAGE CORP.....		08/10/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	3,345.000	38,662	48,015	38,662				0			9,353	9,353	4,217	
14141A 10 8	CARDIAC SCIENCE CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	03/16/2009	SANFORD C BERNSTEIN & CO, LL	2,100.000	15,921	5,583	15,921				0			(10,338)	(10,338)		
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	3,250.000	31,855	32,471	31,855				0			615	615		
153527 20 5	CENTRAL GARDEN & PET CO. (CL A).....		09/29/2009	Various.....	12/09/2009	Various.....	6,296.000	44,533	59,460	44,533				0			14,927	14,927		
155771 10 8	CENTRAL VERMONT PUBLIC SERVICE COR.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	840.000	15,759	14,070	15,759				0			(1,688)	(1,688)	193	

SCHEDULE D - PART 5

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

E15.4

1	2	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
157210	10 5		08/10/2009	Various.....	12/09/2009	Various.....	2,850.000	23,934	33,628	23,934				0			9,693	9,693		
16115Q	30 8		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,440.000	49,496	43,081	49,496				0			(6,415)	(6,415)		
162825	10 3		09/29/2009	Various.....	12/09/2009	Various.....	4,590.000	64,071	58,218	64,071				0			(5,853)	(5,853)		
16359R	10 3		05/01/2009	Various.....	06/26/2009	Various.....	670.000	26,241	27,173	26,241				0			932	932	52	
16942J	10 5	F	06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,800.000	13,865	14,954	13,865				0			1,088	1,088		
171871	10 6		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	7,900.000	27,828	24,789	27,828				0			(3,038)	(3,038)		
17273K	10 9		08/10/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	1,095.000	27,600	32,774	27,600				0			5,173	5,173	68	
177835	10 5		05/01/2009	Various.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	735.000	21,612	25,053	21,612				0			3,441	3,441	250	
12562M	10 6		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.....	3,100.000	13,533	21,591	13,533				0			8,058	8,058		
179895	10 7		02/18/2009	CREDIT SUISSE FIRST BOSTON.	09/29/2009	BNY CONVERGEX EXECUTION S	640.000	19,228	20,470	19,228				0			1,241	1,241	115	
18538R	10 3		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,160.000	52,408	64,138	52,408				0			11,730	11,730		
19239Y	10 8		05/01/2009	Various.....	06/26/2009	Various.....	1,747.000	18,196	18,497	18,196				0			301	301		
192448	10 8		06/26/2009	MERRILL LYNCH.....	09/29/2009	Various.....	5,100.000	31,839	32,164	31,839				0			325	325		
199333	10 5		06/26/2009	Various.....	08/10/2009	Various.....	2,900.000	32,784	34,015	32,784				0			1,231	1,231		
203900	10 5		08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	Various.....	3,250.000	37,312	38,706	37,312				0			1,394	1,394	455	
204149	10 8		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	620.000	17,003	18,438	17,003				0			1,435	1,435	186	
20581E	10 4		09/29/2009	Various.....	12/09/2009	Various.....	4,900.000	35,192	38,624	35,192				0			3,432	3,432		
218681	10 4		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	BNY CONVERGEX EXECUTION S	860.000	15,656	22,038	15,656				0			6,382	6,382		
22410J	10 6		05/01/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	640.000	17,260	22,205	17,260				0			4,945	4,945	244	
227046	10 9		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	7,400.000	26,321	39,632	26,321				0			13,311	13,311		
229669	10 6		05/01/2009	Various.....	06/26/2009	MERRILL LYNCH.....	1,255.000	36,531	44,548	36,531				0			8,017	8,017	61	
231561	10 1		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	840.000	25,151	29,375	25,151				0			4,224	4,224	67	
12662P	10 8		08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,300.000	21,107	16,597	21,107				0			(4,511)	(4,511)		
232572	10 7		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	640.000	24,868	23,575	24,868				0			(1,293)	(1,293)		
234264	10 9		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,500.000	18,983	22,166	18,983				0			3,184	3,184		
236442	10 9		05/01/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,455.000	32,237	33,009	32,237				0			772	772	147	
233153	10 5		09/29/2009	Various.....	12/09/2009	Various.....	12,395.000	57,341	52,800	57,341				0			(4,541)	(4,541)	967	
233162	50 2		08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	Various.....	6,000.000	25,629	25,630	25,629				0			1	1		
246647	10 1	R	08/10/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,495.000	33,406	20,760	33,406				0			(12,646)	(12,646)	343	
247131	10 5		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,300.000	48,914	50,128	48,914				0			1,215	1,215	384	
248019	10 1		05/01/2009	Various.....	12/09/2009	Various.....	3,805.000	42,108	48,410	42,108				0			6,302	6,302	2,004	
252784	30 1		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,150.000	27,040	34,264	27,040				0			7,223	7,223		
256743	10 5		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	940.000	23,256	20,548	23,256				0			(2,708)	(2,708)		
25754A	20 1		06/26/2009	Various.....	12/09/2009	Various.....	4,747.000	33,638	38,462	33,638				0			4,824	4,824		
258278	10 0		08/10/2009	Various.....	12/09/2009	Various.....	2,895.000	36,530	38,287	36,530				0			1,758	1,758		
23332B	10 6		05/01/2009	Various.....	06/26/2009	Various.....	5,345.000	39,098	34,145	39,098				0			(4,953)	(4,953)		
264147	10 9		02/18/2009	CREDIT SUISSE FIRST BOSTON.	05/01/2009	BNY CONVERGEX EXECUTION S	1,020.000	17,413	18,057	17,413				0			644	644		
267475	10 1		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,150.000	24,527	17,513	24,527				0			(7,014)	(7,014)		
26817C	10 1		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,057.000	29,126	29,269	29,126				0			144	144		
Y2187A	10 1		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	3,000.000	15,459	16,377	15,459				0			918	918		
28257U	10 4		05/01/2009	Various.....	06/26/2009	Various.....	1,595.000	17,706	12,872	17,706				0			(4,834)	(4,834)		
28660G	10 6		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	1,600.000	21,471	10,452	21,471				0			(11,019)	(11,019)		
268664	10 2		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	Various.....	1,060.000	22,542	22,542	22,542				0			0	0	191	
292554	10 9		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,150.000	53,852	77,019	53,852				0			23,167	23,167		
292562	10 5		05/01/2009	Various.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	995.000	21,636	22,631	21,636				0			995	995	20	
29270J	10 0		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	2,500.000	20,843	16,648	20,843				0			(4,195)	(4,195)		
292756	20 2		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,100.000	27,847	27,406	27,847				0			(441)	(441)	155	
29275Y	10 2		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,795.000	51,835	63,789	51,835				0			11,954	11,954		
293389	10 2		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	1,650.000	13,587	15,275	13,587				0			1,688	1,688	256	
26874Q	10 0		12/22/2009	SANFORD C BERNSTEIN & CO, LL	12/23/2009	MERGER.....	290.000	12,338	12,338	12,338				0			0	0		
29358P	10 1		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	700.000	10,731	10,575	10,731				0			(156)	(156)	32	
29380T	10 5		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	680.000	23,431	22,130	23,431				0			(1,300)	(1,300)		
29667D	10 4		09/29/2009	Various.....	12/10/2009	Various.....	3,100.000	42,005	37,767	42,005				0			(4,239)	(4,239)	115	
297425	10 0		06/26/2009	Various.....	08/10/2009	Various.....	1,300.000	30,635	35,912	30,635				0			5,277	5,277		

SCHEDULE D - PART 5

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

E15.5

1	2		3 F o r e i g n	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification		Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
26928A	20	0	09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,750.000	29,702	35,652	29,702				0			5,950	5,950			
30225T	10	2	01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	2,300.000	23,482	14,469	23,482				0			(9,013)	(9,013)			
302520	10	1	08/10/2009	Various.	09/29/2009	Various.	5,300.000	51,361	35,607	51,361				0			(15,754)	(15,754)	402		
303250	10	4	09/29/2009	Various.	12/09/2009	Various.	3,375.000	57,319	54,454	57,319				0			(2,864)	(2,864)	126		
313855	10	8	06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRO	2,400.000	17,882	19,926	17,882				0			2,044	2,044			
317492	10	6	05/01/2009	Various.	06/26/2009	BNY CONVERGEX EXECUTION S	980.000	20,117	20,072	20,117				0			(44)	(44)	270		
318910	10	6	06/26/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,215.000	27,865	34,115	27,865				0			6,250	6,250	252		
33610F	10	9	08/10/2009	Various.	09/29/2009	Various.	2,345.000	23,184	27,242	23,184				0			4,057	4,057	718		
345203	20	2	03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.	2,700.000	14,520	23,265	14,520				0			8,745	8,745			
346233	10	9	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,400.000	25,188	26,995	25,188				0			1,807	1,807			
35471R	10	6	05/01/2009	Various.	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,397.000	16,577	20,837	16,577				0			4,260	4,260	490		
Y2685T	10	7	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,200.000	27,376	27,528	27,376				0			153	153			
37247A	10	2	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,095.000	26,008	25,908	26,008				0			(101)	(101)			
36159R	10	3	06/26/2009	MERRILL LYNCH	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,100.000	20,419	20,220	20,419				0			(199)	(199)			
372910	30	7	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,530.000	63,271	45,209	63,271				0			(18,063)	(18,063)			
374297	10	9	05/01/2009	Various.	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,099.000	22,026	24,825	22,026				0			2,799	2,799	977		
376536	10	8	08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	Various.	1,650.000	23,189	22,588	23,189				0			(601)	(601)	413		
376546	10	7	05/01/2009	Various.	06/26/2009	Various.	10,500.000	40,534	44,002	40,534				0			3,469	3,469	528		
377316	10	4	06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	Various.	2,300.000	19,226	26,774	19,226				0			7,548	7,548	207		
378967	10	3	05/01/2009	Various.	09/29/2009	Various.	4,195.000	25,364	29,618	25,364				0			4,254	4,254			
G3921A	17	5	09/29/2009	Various.	12/09/2009	Various.	4,895.000	46,854	51,038	46,854				0			4,184	4,184			
379336	10	0	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,150.000	27,676	23,489	27,676				0			(4,187)	(4,187)			
384556	10	6	08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,550.000	51,570	63,685	51,570				0			12,115	12,115	71		
38500T	10	1	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	5,300.000	18,566	30,153	18,566				0			11,587	11,587			
390905	10	7	08/10/2009	Various.	09/29/2009	Various.	2,140.000	45,371	50,375	45,371				0			5,003	5,003	385		
39153L	10	6	02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	500.000	11,435	9,567	11,435				0			(1,868)	(1,868)			
398905	10	9	08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,220.000	31,277	32,499	31,277				0			1,222	1,222			
3623E0	20	9	03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.	3,500.000	13,727	21,467	13,727				0			7,740	7,740			
402307	10	2	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,100.000	16,734	23,931	16,734				0			7,197	7,197	22		
402629	10	9	01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	680.000	18,809	15,223	18,809				0			(3,586)	(3,586)			
359694	10	6	05/01/2009	Various.	12/09/2009	Various.	2,795.000	46,621	43,381	46,621				0			(3,240)	(3,240)	256		
410120	10	9	05/01/2009	Various.	06/26/2009	BNY CONVERGEX EXECUTION S	525.000	19,920	17,608	19,920				0			(2,312)	(2,312)	126		
412850	10	9	06/26/2009	Various.	08/10/2009	Various.	5,945.000	54,688	39,289	54,688				0			(15,399)	(15,399)	27		
41457P	10	6	09/29/2009	Various.	12/09/2009	Various.	9,200.000	57,513	55,353	57,513				0			(2,160)	(2,160)			
416196	10	3	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,400.000	31,811	24,951	31,811				0			(6,860)	(6,860)	319		
41902R	10	3	06/26/2009	Various.	12/09/2009	Various.	1,100.000	28,008	33,510	28,008				0			5,502	5,502	2,735		
419596	10	1	09/29/2009	Various.	12/09/2009	Various.	3,950.000	40,013	41,019	40,013				0			1,006	1,006	45		
422680	10	8	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,400.000	5,534	6,766	5,534				0			1,232	1,232			
427096	50	8	06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	2,600.000	21,763	25,875	21,763				0			4,112	4,112	780		
404251	10	0	03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	1,350.000	13,559	20,805	13,559				0			7,246	7,246			
44044K	10	1	08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,500.000	23,057	24,345	23,057				0			1,288	1,288	990		
441339	10	8	05/01/2009	Various.	08/10/2009	Various.	4,247.000	39,062	33,984	39,062				0			(5,078)	(5,078)			
40426A	20	8	06/26/2009	MERRILL LYNCH	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,800.000	16,475	16,423	16,475				0			(52)	(52)			
450828	10	8	06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	490.000	20,360	26,744	20,360				0			6,384	6,384	167		
451055	10	7	06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	1,520.000	23,002	24,283	23,002				0			1,281	1,281			
44929Y	10	1	09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,150.000	40,251	67,496	40,251				0			27,245	27,245			
44930G	10	7	05/01/2009	Various.	06/26/2009	Various.	450.000	15,599	18,252	15,599				0			2,653	2,653			
902104	10	8	08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,100.000	25,255	32,289	25,255				0			7,034	7,034			
457030	10	4	08/10/2009	Various.	12/09/2009	Various.	3,100.000	45,118	47,580	45,118				0			2,461	2,461	743		
45765U	10	3	06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,200.000	31,142	32,352	31,142				0			1,210	1,210			
457667	10	3	02/18/2009	Various.	08/10/2009	Various.	1,820.000	31,306	33,462	31,306				0			2,156	2,156			
458743	10	1	08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,260.000	22,752	21,141	22,752				0			(1,611)	(1,611)			
460321	20	1	09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	740.000	23,325	24,254	23,325				0			929	929	370		
46122E	10	5	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,700.000	23,125	27,441	23,125				0			4,316	4,316			

SCHEDULE D - PART 5

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

1	2		3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
461730	10	3		05/01/2009	Various.	06/26/2009	BNY CONVERGEX EXECUTION S	2,197,000	22,549	18,943	22,549				0			(3,606)	(3,606)	706	
46600W	10	6		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	1,900,000	14,964	18,039	14,964				0			3,075	3,075		
466032	10	9		05/01/2009	Various.	06/26/2009	MERRILL LYNCH	579,000	19,956	20,541					0			585	585	101	
46626E	20	5		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,980,000	45,362	39,502	45,362				0			(5,860)	(5,860)		
466367	10	9		01/07/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.	1,320,000	29,806	30,117	29,806				0			311	311		
477839	10	4		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,300,000	46,295	56,827	46,295				0			10,532	10,532	441	
480074	10	3		06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,800,000	30,164	45,358	30,164				0			15,194	15,194	280	
483548	10	3		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	940,000	16,908	10,792	16,908				0			(6,116)	(6,116)		
484836	10	1		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,100,000	35,131	31,274	35,131				0			(3,857)	(3,857)	297	
486587	10	8		06/26/2009	MERRILL LYNCH	08/10/2009	INVESTMENT TECHNOLOGY GRO	500,000	17,372	16,012	17,372				0			(1,360)	(1,360)		
492914	10	6		06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,900,000	22,554	29,997	22,554				0			7,444	7,444		
493732	10	1		06/26/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,750,000	29,331	49,800	29,331				0			20,469	20,469		
499064	10	3		06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,000,000	17,093	18,048	17,093				0			955	955	100	
G5299G	10	6	F	06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,900,000	26,701	25,134	26,701				0			(1,566)	(1,566)		
482730	10	8		08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	338,000	29,034	34,351	29,034				0			5,318	5,318		
517942	10	8		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,620,000	28,439	33,479	28,439				0			5,040	5,040	13	
52186N	10	6		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	6,800,000	28,196	24,766	28,196				0			(3,429)	(3,429)		
53217R	20	7		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,120,000	24,289	25,954	24,289				0			1,665	1,665		
533535	10	0		05/01/2009	Various.	06/26/2009	Various.	1,535,000	25,362	31,391	25,362				0			6,029	6,029		
536797	10	3		08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,150,000	28,805	15,858	28,805				0			(12,947)	(12,947)		
552541	10	4		08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,300,000	27,018	44,826	27,018				0			17,808	17,808		
560305	10	4		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	Various.	3,700,000	35,657	35,957	35,657				0			300	300		
576853	10	5		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,900,000	32,268	25,633	32,268				0			(6,634)	(6,634)		
577933	10	4		03/16/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	BNY CONVERGEX EXECUTION S	450,000	15,537	17,997	15,537				0			2,460	2,460	44	
577776	10	7		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	1,500,000	11,592	10,280	11,592				0			(1,312)	(1,312)		
584690	30	9		06/26/2009	MERRILL LYNCH	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,500,000	24,035	36,164	24,035				0			12,130	12,130	120	
587118	10	0		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	980,000	18,079	24,932	18,079				0			6,853	6,853	69	
58964Q	10	4		06/26/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,600,000	19,494	22,554	19,494				0			3,061	3,061		
591176	10	2		08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	6,400,000	32,619	27,868	32,619				0			(4,751)	(4,751)		
55272X	10	2		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	7,495,000	48,961	55,672	48,961				0			6,711	6,711	3,918	
594793	10	1		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	3,950,000	30,320	29,047	30,320				0			(1,273)	(1,273)	219	
596680	10	8		05/01/2009	Various.	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,875,000	30,391	28,226	30,391				0			(2,165)	(2,165)	581	
G62185	10	6	F	02/18/2009	CREDIT SUISSE FIRST BOSTON.	05/01/2009	BNY CONVERGEX EXECUTION S	1,140,000	17,729	14,406	17,729				0			(3,324)	(3,324)	86	
615394	20	2		09/29/2009	Various.	12/09/2009	Various.	1,670,000	57,546	43,868	57,546				0			(13,678)	(13,678)		
553409	10	3		09/29/2009	Various.	12/09/2009	Various.	5,850,000	47,289	75,750	47,289				0			28,461	28,461		
624756	10	2		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,476,000	35,789	35,654	35,789				0			(135)	(135)	445	
624758	10	8		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	2,450,000	19,024	6,463	19,024				0			(12,560)	(12,560)	43	
628968	10	9		08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	BNY CONVERGEX EXECUTION S	840,000	25,125	23,273	25,125				0			(1,853)	(1,853)		
631158	10	2		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	860,000	23,885	29,234	23,885				0			5,349	5,349	155	
63227W	20	3		08/10/2009	Various.	11/19/2009	MERGER	840,000	29,386	29,386	29,386				0				0		
635309	10	7		06/26/2009	MERRILL LYNCH	09/29/2009	BNY CONVERGEX EXECUTION S	1,200,000	17,380	19,653	17,380				0			2,273	2,273	192	
63654U	10	0		08/10/2009	Various.	09/29/2009	Various.	1,600,000	25,378	29,128	25,378				0			3,750	3,750	112	
637417	10	6		09/29/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,660,000	28,585	34,512	28,585				0			5,927	5,927	2,085	
63886Q	10	9		06/26/2009	MERRILL LYNCH	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,400,000	19,159	18,960					0			199	199		
64110L	10	6		11/05/2009	DIRECT WITH ISSUER	11/20/2009	Various.	23,873,000	1,112,687	1,068,092	1,112,687				0			(44,595)	(44,595)		
655663	10	2		08/10/2009	Various.	12/09/2009	INVESTMENT TECHNOLOGY GRO	630,000	25,839	34,101	25,839				0			8,262	8,262	120	
66704R	10	0		02/27/2009	Various.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	6,477,000	30,108	12,878	30,108				0			(17,230)	(17,230)	1,550	
670009	10	9		06/26/2009	MERRILL LYNCH	09/23/2009	TENDER TRANSACTION	1,700,000	24,468	28,050	24,468				0			3,582	3,582		
67060Y	10	1		08/10/2009	INVESTMENT TECHNOLOGY GRO	12/09/2009	Various.	4,100,000	51,308	47,700	51,308				0			(3,607)	(3,607)		
629484	10	6		08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	Various.	1,780,000	33,069	30,769	33,069				0			(2,300)	(2,300)	107	
675234	10	8		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	1,460,000	23,360	17,828	23,360				0			(5,532)	(5,532)	292	
670823	10	3		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,600,000	23,315	15,843	23,315				0			(7,472)	(7,472)		
67611V	10	1		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	1,050,000	11,045	10,550	11,045				0			(495)	(495)		
670872	10	0		08/10/2009	Various.	12/09/2009	Various.	1,440,000	35,245	40,431	35,245				0			5,186	5,186		
68273G	10	1		08/10/2009	Various.	12/09/2009	Various.	6,500,000	39,805	33,515	39,805				0			(6,291)	(6,291)		

SCHEDULE D - PART 5

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

E15.7

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68618W	10 0 ORIENTAL FINANCIAL GROUP INC.....	10	05/01/2009	Various.....	12/09/2009	Various.....	4,295.000	39,392	43,310	39,392				0			3,918	3,918	244	
671044	10 5 OSI SYSTEMS INC.....	10	05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	735.000	13,902	14,495	13,902				0			592	592		
69412V	10 8 PACIFIC CONTINENTAL CORP.....	10	05/01/2009	Various.....	08/10/2009	INVESTMENT TECHNOLOGY GRC	2,115.000	26,060	23,123	26,060				0			(2,938)	(2,938)	344	
696643	10 5 PALM INC.....	10	02/18/2009	CREDIT SUISSE FIRST BOSTON.	05/01/2009	BNY CONVERGEX EXECUTION S	1,950.000	15,569	21,324	15,569				0			5,756	5,756		
698657	10 3 PANTRY INC.....	10	05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	775.000	18,162	13,102	18,162				0			(5,060)	(5,060)		
698813	10 2 PAPA JOHNS INTERNATIONAL INC.....	10	06/26/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	1,015.000	26,135	24,598	26,135				0			(1,538)	(1,538)		
69888P	10 6 PAR PHARMACEUTICAL COS. INC.....	10	09/29/2009	Various.....	12/09/2009	Various.....	2,560.000	45,604	44,824	45,604				0			(780)	(780)		
700658	10 7 PARK NATIONAL CORP.....	10	06/26/2009	Various.....	09/29/2009	Various.....	457.000	25,545	27,735	25,545				0			2,190	2,190	624	
701081	10 1 PARKER DRILLING CO.....	10	06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,900.000	21,327	21,684	21,327				0			357	357		
69318J	10 0 PC CONNECTION INC.....	10	05/01/2009	Various.....	09/29/2009	Various.....	3,495.000	18,039	19,728	18,039				0			1,690	1,690		
69323K	10 0 PC MALL INC.....	10	09/29/2009	Various.....	12/09/2009	Various.....	6,695.000	44,791	40,784	44,791				0			(4,007)	(4,007)		
708062	10 4 PENNANTPARK INVESTMENT CORP.....	10	06/26/2009	Various.....	08/10/2009	INVESTMENT TECHNOLOGY GRC	2,750.000	20,087	25,243	20,087				0			5,156	5,156		
709789	10 1 PEOPLES BANCORP INC. (OHIO).....	10	06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,440.000	25,213	13,831	25,213				0			(11,382)	(11,382)	144	
713831	10 5 PERICOM SEMICONDUCTOR CORP.....	10	08/10/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	2,650.000	23,352	25,853	23,352				0			2,501	2,501		
693320	20 2 PHH CORP.....	20	05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	1,516.000	20,476	27,299	20,476				0			6,823	6,823		
72346Q	10 4 PINNACLE FINANCIAL PARTNERS INC.....	10	01/07/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	820.000	23,266	14,377	23,266				0			(8,890)	(8,890)		
73172K	10 4 POLYCOM INC.....	10	06/26/2009	Various.....	12/09/2009	Various.....	2,236.000	40,134	50,686	40,134				0			10,551	10,551		
73179P	10 6 POLYONE CORP.....	10	09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,400.000	30,295	32,117	30,295				0			1,822	1,822		
736212	10 1 PORTEC RAIL PRODUCTS INC.....	10	08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	Various.....	4,100.000	42,015	38,294	42,015				0			(3,721)	(3,721)	246	
736233	10 7 PORTER BANCORP INC.....	10	08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,617.000	26,549	24,631	26,549				0			(1,917)	(1,917)	323	
739128	10 6 POWELL INDUSTRIES INC.....	10	05/01/2009	Various.....	06/26/2009	Various.....	665.000	24,558	25,556	24,558				0			998	998		
73936N	10 5 POWERSECURE INTERNATIONAL INC.....	10	09/29/2009	Various.....	12/09/2009	Various.....	7,100.000	37,800	48,327	37,800				0			10,527	10,527		
740444	10 4 PREFORMED LINE PRODUCTS CO.....	10	03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	340.000	13,137	12,288	13,137				0			(849)	(849)	68	
74112D	10 1 PRESTIGE BRANDS HOLDINGS INC.....	10	01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	2,300.000	22,838	14,577	22,838				0			(8,261)	(8,261)		
74439H	10 8 PSYCHIATRIC SOLUTIONS INC.....	10	06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	900.000	20,847	19,324	20,847				0			(1,523)	(1,523)		
758750	10 3 REGAL-BELOIT CORP.....	10	06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	390.000	15,358	18,773	15,358				0			3,415	3,415		
759148	10 9 REHABCARE GROUP INC.....	10	08/10/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	998.000	17,799	28,496	17,799				0			10,697	10,697		
76009N	10 0 RENT-A-CENTER INC.....	10	02/18/2009	CREDIT SUISSE FIRST BOSTON.	08/10/2009	Various.....	880.000	16,049	18,571	16,049				0			2,522	2,522		
760281	20 4 REPUBLIC BANCORP INC. (KENTUCKY) (.....	20	06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	780.000	18,241	19,858	18,241				0			1,617	1,617		
760943	10 0 RES-CARE INC.....	10	03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	700.000	10,334	11,112	10,334				0			777	777		
770196	10 3 ROBBINS & MYERS INC.....	10	05/01/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,356.000	25,579	31,094	25,579				0			5,515	5,515	196	
775043	10 2 ROFIN-SINAR TECHNOLOGIES INC.....	10	06/26/2009	MERRILL LYNCH.....	09/29/2009	BNY CONVERGEX EXECUTION S	800.000	15,882	18,995	15,882				0			3,112	3,112		
779376	10 2 ROVI CORP.....	10	05/01/2009	Various.....	06/26/2009	MERRILL LYNCH.....	1,220.000	20,523	26,884	20,523				0			6,361	6,361		
781182	10 0 RUBY TUESDAY INC.....	10	06/26/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	3,645.000	26,797	32,432	26,797				0			5,635	5,635		
783332	10 9 RUTHS HOSPITALITY GROUP INC.....	10	06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	5,400.000	19,116	19,815	19,116				0			699	699		
78463B	10 1 S1 CORP.....	10	01/07/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	3,150.000	22,857	20,470	22,857				0			(2,387)	(2,387)		
806037	10 7 SCANSOURCE INC.....	10	03/16/2009	SANFORD C BERNSTEIN & CO, LL	09/29/2009	BNY CONVERGEX EXECUTION S	880.000	14,758	25,155	14,758				0			10,397	10,397		
811543	10 7 SEABOARD CORP.....	10	01/07/2009	Various.....	02/18/2009	CREDIT SUISSE FIRST BOSTON.	21.000	23,902	19,761	23,902				0			(4,141)	(4,141)		
817070	50 1 SENECA FOODS CORP. (CL A).....	50	09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	920.000	26,572	21,329	26,572				0			(5,243)	(5,243)		
G81075	10 6 SHIP FINANCE INTERNATIONAL LTD.....	F	06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,300.000	25,882	30,827	25,882				0			4,945	4,945	690	
825211	10 5 SHORETEL INC.....	10	02/18/2009	Various.....	06/26/2009	Various.....	4,300.000	18,010	35,629	18,010				0			17,620	17,620		
82669G	10 4 SIGNATURE BANK.....	10	02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	740.000	19,454	19,286	19,454				0			(167)	(167)		
827048	10 9 SILGAN HOLDINGS INC.....	10	05/01/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	660.000	30,673	34,741	30,673				0			4,068	4,068	338	
784305	10 4 SJW CORP.....	10	01/07/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	BNY CONVERGEX EXECUTION S	840.000	24,382	18,687	24,382				0			(5,696)	(5,696)	277	
830879	10 2 SKYWEST INC.....	10	01/07/2009	SANFORD C BERNSTEIN & CO, LL	06/26/2009	BNY CONVERGEX EXECUTION S	1,160.000	21,538	11,664	21,538				0			(9,874)	(9,874)	93	
83088M	10 2 SKYWORKS SOLUTIONS INC.....	10	05/01/2009	Various.....	06/26/2009	Various.....	2,645.000	20,591	26,500	20,591				0			5,909	5,909		
83169Y	10 8 SMART BALANCE INC.....	10	08/10/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,750.000	31,133	26,645	31,133				0			(4,488)	(4,488)		
834376	50 1 SOLUTIA INC.....	50	09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,250.000	45,698	47,920	45,698				0			2,222	2,222		
83545G	10 2 SONIC AUTOMOTIVE INC. (CL A).....	10	08/10/2009	INVESTMENT TECHNOLOGY GRC	09/29/2009	BNY CONVERGEX EXECUTION S	1,500.000	21,820	15,658	21,820				0			(6,162)	(6,162)		
835470	10 5 SONICWALL INC.....	10	09/29/2009	Various.....	12/09/2009	Various.....	5,450.000	24,682	40,971	24,682				0			16,289	16,289		
846819	10 0 SPARTAN MOTORS INC.....	10	09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	4,245.000	34,327	21,436	34,327				0			(12,891)	(12,891)	212	
847220	20 9 SPARTECH CORP.....	20	09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,150.000	27,917	24,354	27,917				0			(3,563)	(3,563)		
847615	10 1 SPECTRUM CONTROL INC.....	10	08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	INVESTMENT TECHNOLOGY GRC	2,500.000	23,827	23,456	23,827				0			(371)	(371)		
848420	10 5 SPHERION CORP.....	10	06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRC	6,400.000	25,727	38,722	25,727				0			12,995	12,995		

SCHEDULE D - PART 5

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

E15.8

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85254C 30 5	STAGE STORES INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	4,495,000	50,762	56,790	50,762				0			6,028	6,028	225	
853887 10 7	STANDARD REGISTER CO.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	2,350,000	15,337	10,935	15,337				0			(4,401)	(4,401)		
854231 10 7	STANDEX INTERNATIONAL CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	1,340,000	25,987	18,096	25,987				0			(7,891)	(7,891)	281	
85569C 10 7	STARTEK INC.....		08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	Various.....	4,150,000	39,473	35,196	39,473				0			(4,277)	(4,277)		
855716 10 6	STATE BANCORP INC.....		09/29/2009	Various.....	12/10/2009	Various.....	6,750,000	50,814	51,257	50,814				0			443	443	185	
857873 20 2	STEAK N SHAKE CO.....		06/26/2009	Various.....	12/09/2009	Various.....	5,200,000	42,820	58,804	42,820				0			15,984	15,984		
858375 10 8	STEIN MART INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	5,700,000	62,493	61,967	62,493				0			(525)	(525)		
P8744Y 10 2	STEINER LEISURE LTD.....	F	01/07/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	940,000	27,296	29,679	27,296				0			2,382	2,382		
858907 10 8	STERLING BANCSHARES INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	08/10/2009	Various.....	3,900,000	21,085	30,532	21,085				0			9,447	9,447	347	
864159 10 8	STURM RUGER & CO.....		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,800,000	34,280	28,264	34,280				0			(6,017)	(6,017)	613	
866674 10 4	SUN COMMUNITIES INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,380,000	18,387	26,376	18,387				0			7,989	7,989	1,739	
866933 40 1	SUN HEALTHCARE GROUP INC.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,700,000	14,149	14,115	14,149				0			(34)	(34)		
866942 10 5	SUN HYDRAULICS CORP.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,100,000	18,637	19,647	18,637				0			1,009	1,009		
78486Q 10 1	SVB FINANCIAL GROUP.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	560,000	24,514	20,713	24,514				0			(3,800)	(3,800)		
78503N 10 7	SWS GROUP INC.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	1,595,000	20,514	21,254	20,514				0			741	741	144	
871543 10 4	SYMMETRICOM INC.....		08/10/2009	Various.....	09/29/2009	Various.....	4,300,000	25,784	22,945	25,784				0			(2,839)	(2,839)		
87155S 10 8	SYMYX TECHNOLOGIES INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRO	3,000,000	18,755	20,065	18,755				0			1,310	1,310		
87306E 10 7	T-3 ENERGY SERVICES INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,220,000	23,972	30,155	23,972				0			6,183	6,183		
87546S 10 6	TANGER FACTORY OUTLET CENTERS INC.....		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	700,000	22,444	27,618	22,444				0			5,174	5,174	536	
87874D 10 1	TECHWELL INC.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	1,500,000	13,160	13,641	13,160				0			481	481		
879360 10 5	TELEDYNE TECHNOLOGIES INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,080,000	37,046	39,201	37,046				0			2,156	2,156		
88224Q 10 7	TEXAS CAPITAL BANCSHARES INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,955,000	28,389	28,078	28,389				0			(311)	(311)		
G8766E 10 9	TEXTAINER GROUP HOLDINGS LTD.....	F	06/26/2009	Various.....	12/09/2009	Various.....	4,195,000	41,434	48,628	41,434				0			7,194	7,194	1,837	
872417 30 8	TGC INDUSTRIES INC.....		08/10/2009	INVESTMENT TECHNOLOGY GRO	09/29/2009	CREDIT SUISSE FIRST BOSTON.	8,500,000	34,661	43,049	34,661				0			8,389	8,389		
05969A 10 5	THE BANCORP BANK.....		09/29/2009	Various.....	12/09/2009	Various.....	4,100,000	24,195	26,237	24,195				0			2,042	2,042		
889039 10 3	TODD SHIPYARDS CORP.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,220,000	20,641	20,837	20,641				0			196	196	61	
891050 10 6	TOREADOR RESOURCES CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	4,800,000	20,380	11,395	20,380				0			(8,985)	(8,985)	5	
891777 10 4	TOWER GROUP INC.....		05/01/2009	Various.....	06/26/2009	Various.....	1,158,000	28,180	28,258	28,180				0			78	78	110	
89267P 10 5	TRADESTATION GROUP INC.....		09/29/2009	Various.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	5,200,000	43,037	37,485	43,037				0			(5,552)	(5,552)		
894650 10 0	TREDEGAR CORP.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	1,258,000	22,558	17,054	22,558				0			(5,504)	(5,504)	95	
89469A 10 4	TREEHOUSE FOODS INC.....		03/16/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	BNY CONVERGEX EXECUTION S	490,000	14,091	12,944	14,091				0			(1,147)	(1,147)		
896106 20 0	TRICO MARINE SERVICES INC.....		05/01/2009	Various.....	06/26/2009	Various.....	5,495,000	24,092	18,209	24,092				0			(5,883)	(5,883)		
896818 10 1	TRIUMPH GROUP INC.....		05/01/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	650,000	28,118	32,167	28,118				0			4,049	4,049	72	
87305R 10 9	TTM TECHNOLOGIES INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,150,000	25,028	23,165	25,028				0			(1,862)	(1,862)		
P94398 10 7	ULTRAPETROL (BAHAMAS) LTD.....	F	01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	CREDIT SUISSE FIRST BOSTON.	4,000,000	16,524	8,814	16,524				0			(7,710)	(7,710)		
904214 10 3	UMPQUA HOLDINGS CORP.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	2,600,000	27,828	32,280	27,828				0			4,452	4,452		
904708 10 4	UNIFIRST CORP.....		08/10/2009	Various.....	12/09/2009	Various.....	895,000	34,647	37,236	34,647				0			2,589	2,589	34	
909907 10 7	UNITED BANCSHARES INC.....		05/01/2009	Various.....	06/26/2009	Various.....	1,735,000	47,221	32,567	47,221				0			(14,654)	(14,654)	306	
913377 10 7	UNIVERSAL AMERICAN CORP.....		05/01/2009	Various.....	06/26/2009	BNY CONVERGEX EXECUTION S	1,497,000	15,124	12,094	15,124				0			(3,030)	(3,030)		
913456 10 9	UNIVERSAL CORP.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	560,000	23,822	25,955	23,822				0			2,132	2,132	258	
913543 10 4	UNIVERSAL FOREST PRODUCTS INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	09/29/2009	BNY CONVERGEX EXECUTION S	570,000	19,330	22,832	19,330				0			3,502	3,502		
90333E 10 8	USEC INC.....		08/10/2009	Various.....	12/09/2009	Various.....	7,300,000	37,739	28,236	37,739				0			(9,503)	(9,503)		
922206 10 7	VARIAN INC.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	920,000	38,647	47,072	38,647				0			8,425	8,425		
92275P 30 7	VENOCO INC.....		06/26/2009	MERRILL LYNCH.....	08/10/2009	INVESTMENT TECHNOLOGY GRO	2,000,000	18,626	19,152	18,626				0			2,326	2,326		
92552R 40 6	VIAD CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	03/16/2009	SANFORD C BERNSTEIN & CO, LL	1,040,000	25,847	13,943	25,847				0			(11,904)	(11,904)	42	
926727 10 8	VIEWPOINT FINANCIAL GROUP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	02/18/2009	Various.....	1,340,000	20,157	19,259	20,157				0			(898)	(898)	107	
927107 40 9	VILLAGE SUPER MARKET INC. (CL A)		01/07/2009	SANFORD C BERNSTEIN & CO, LL	05/01/2009	Various.....	980,000	25,248	29,706	25,248				0			4,457	4,457	148	
928566 10 8	VNUS MEDICAL TECH.....		04/02/2009	DIRECT WITH ISSUER.....	04/07/2009	INVESTMENT TECHNOLOGY GRO	2,078,000	44,710	44,292	44,710				0			(418)	(418)		
929251 87 4	W HOLDING CO. INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	1,400,000	14,635	10,404	14,635				0			(4,231)	(4,231)		
38388F 10 8	W.R. GRACE & CO.....		09/29/2009	BNY CONVERGEX EXECUTION S	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,320,000	29,792	31,562	29,792				0			1,771	1,771		
93317W 10 2	WALTER INVESTMENT MANAGEMENT CORP.....		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRO	1,800,000	24,305	24,338	24,305				0			33	33	1,800	
942749 10 2	WATTS WATER TECHNOLOGIES INC. (CL		02/18/2009	CREDIT SUISSE FIRST BOSTON.	03/16/2009	SANFORD C BERNSTEIN & CO, LL	780,000	14,992	13,619	14,992				0			(1,374)	(1,374)	86	
943315 10 1	WAUSAU PAPER CORP.....		01/07/2009	SANFORD C BERNSTEIN & CO, LL	03/16/2009	SANFORD C BERNSTEIN & CO, LL	2,400,000	26,282	10,404	26,282				0			(15,878)	(15,878)	204	
94946T 10 6	WELLCARE HEALTH PLANS INC.....		06/26/2009	MERRILL LYNCH.....	12/09/2009	Various.....	1,500,000	28,865	48,187	28,865				0			19,322	19,322		

SCHEDULE D - PART 5

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

CUSIP Identification	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.
950587 10 5	WENDYS/ARBYS GROUP INC.....		02/18/2009	CREDIT SUISSE FIRST BOSTON.	05/01/2009	BNY CONVERGEX EXECUTION S	4,000.000	20,433	18,857	20,433				0		(1,576)	(1,576)	60		
954235 10 7	WEST MARINE INC.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	Various.....	2,250.000	20,491	15,779	20,491				0		(4,712)	(4,712)			
957090 10 3	WESTAMERICA BANCORP.....		05/01/2009	Various.....	08/10/2009	INVESTMENT TECHNOLOGY GRC	475.000	24,557	25,654	24,557				0		1,098	1,098	166		
959319 10 4	WESTERN REFINING INC.....		06/26/2009	Various.....	12/09/2009	Various.....	5,695.000	46,948	38,381	46,948				0		(8,568)	(8,568)			
92924F 10 6	WGL HOLDINGS INC.....		06/26/2009	Various.....	09/29/2009	BNY CONVERGEX EXECUTION S	1,220.000	39,124	39,823	39,124				0		699	699	448		
963801 10 5	WHITE ELECTRONIC DESIGNS CORP.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	12/09/2009	Various.....	7,400.000	30,378	32,764	30,378				0		2,386	2,386			
974280 30 7	WINN-DIXIE STORES INC.....		06/26/2009	BNY CONVERGEX EXECUTION S	08/10/2009	INVESTMENT TECHNOLOGY GRC	1,550.000	20,172	21,942	20,172				0		1,770	1,770			
981419 10 4	WORLD ACCEPTANCE CORP.....		06/26/2009	MERRILL LYNCH.....	12/09/2009	INVESTMENT TECHNOLOGY GRC	1,600.000	31,205	50,074	31,205				0		18,869	18,869			
987184 10 8	YORK WATER CO.....		08/10/2009	INVESTMENT TECHNOLOGY GRC	09/29/2009	BNY CONVERGEX EXECUTION S	1,400.000	22,899	19,443	22,899				0		(3,456)	(3,456)	176		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							10,709,718	11,121,421	10,709,718	0	0	0	0	0	411,703	411,703	58,571	0	
Common Stocks - Mutual Funds																				
416649 73 9	HARTFORD CONSERVATIVE ALLOCATN-R3.....		07/01/2009	DIVIDEND REINVESTMENT.....	09/18/2009	DIVIDEND REINVESTMENT.....	1,070.950	8,328	10,378	8,328				0		2,050	2,050	92		
416649 43 2	HARTFORD CONSERVATIVE ALLOCATN-R4.....		02/27/2009	DIVIDEND REINVESTMENT.....	03/11/2009	DIVIDEND REINVESTMENT.....	1,074.860	8,287	8,115	8,287				0		(172)	(172)			
416649 58 0	HARTFORD DIVIDEND AND GROWTH-R3.....		10/20/2009	DIVIDEND REINVESTMENT.....	10/21/2009	DIVIDEND REINVESTMENT.....	474.760	7,976	7,976	7,976				0			0			
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4.....		10/20/2009	DIVIDEND REINVESTMENT.....	10/21/2009	DIVIDEND REINVESTMENT.....	477.600	8,043	8,043	8,043				0		(0)	(0)			
41664L 86 4	HARTFORD DIVIDEND AND GROWTH-R5.....		10/20/2009	DIVIDEND REINVESTMENT.....	10/21/2009	DIVIDEND REINVESTMENT.....	480.980	8,114	8,114	8,114				0		(0)	(0)			
416649 60 6	HARTFORD DIVIDEND AND GRTH-I.....		10/20/2009	DIVIDEND REINVESTMENT.....	10/21/2009	DIVIDEND REINVESTMENT.....	4,918.330	81,644	81,644	81,644				0			0			
41664M 85 4	HARTFORD MIDCAP FUND-R4.....		06/01/2009	DIVIDEND REINVESTMENT.....	09/18/2009	DIVIDEND REINVESTMENT.....	6,289.310	100,000	116,163	100,000				0		16,163	16,163			
416529 49 3	HARTFORD TAX FREE NATIONAL FD-B.....		07/01/2009	DIVIDEND REINVESTMENT.....	07/14/2009	DIVIDEND REINVESTMENT.....	128,335.250	1,079,438	1,106,008	1,079,438				0		26,571	26,571	18,824		
416529 48 5	HARTFORD TAX FREE NATIONAL FD-C.....		07/01/2009	DIVIDEND REINVESTMENT.....	07/14/2009	DIVIDEND REINVESTMENT.....	128,038.040	1,079,497	1,106,007	1,079,497				0		26,510	26,510	18,772		
416649 55 6	HARTFORD TOTAL RETURN BOND FUND.....		10/20/2009	DIVIDEND REINVESTMENT.....	10/21/2009	DIVIDEND REINVESTMENT.....	1,039.280	10,746	10,762	10,746				0		15	15			
41664M 87 0	THE HARTFORD MIDCAP FUND-I.....		03/03/2009	DIVIDEND REINVESTMENT.....	09/18/2009	DIVIDEND REINVESTMENT.....	8,250.830	100,000	140,759	100,000				0		40,759	40,759			
9299999.	Total - Common Stocks - Mutual Funds.....							2,492,073	2,603,969	2,492,073	0	0	0	0	0	111,896	111,896	37,688	0	
9799998.	Total - Common Stocks.....							13,201,791	13,725,390	13,201,791	0	0	0	0	0	523,599	523,599	96,259	0	
9899999.	Total - Preferred and Common Stocks.....							21,201,791	23,032,430	21,201,791	0	0	0	0	0	1,830,639	1,830,639	211,621	92,742	
9999999.	Total - Bonds, Preferred and Common Stocks.....							6,137,489,063	6,162,647,334	6,137,884,757	0	396,480	0	396,480	0	#####	11,234,030	24,762,578	21,044,040	#####

E15.9

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

Common Stocks

U.S. Life Insurer

45070# 10 6	HARTFORD INTERNATIONAL LIFE REASSURANCE CO	.....	93505.....	.....	...NO.....	N/A.....	91,849,454	1,000,000.000	100.0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO	.....	71153.....	.....	...NO.....	N/A.....	4,085,600,515	2,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	4,177,449,969	XXX.....	XXX....

Other Affiliates

999753 07 2	HARTFORD HEDGE FUND COMPANY.....	.....	.....	.....	...NO.....	N/A.....	(260,660)	.....	.....
1799999.	Total - Common Stocks - Other Affiliates.....					0	(260,660)	XXX.....	XXX....
1899999.	Total - Common Stocks.....					0	4,177,189,309	XXX.....	XXX....
1999999.	Total - Preferred and Common Stock.....					0	4,177,189,309	XXX.....	XXX....

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL.....	C.....		10/13/2009	JP MORGAN SECURITIES INC.....	01/14/2010	..44,998,863	0	6,825	0	0	45,000,000	44,992,038	0	0	XXX.....	0.070	MAT..	0	0
0199999.	U.S. Government Bonds - Issuer Obligations.....						..44,998,863	0	6,825	0	0	45,000,000	44,992,038	0	0	XXX.....	XXX.....	XXX.....	0	0
0399999.	Total - U.S. Government Bonds.....						..44,998,863	0	6,825	0	0	45,000,000	44,992,038	0	0	XXX.....	XXX.....	XXX.....	0	0
All Other Government Bonds - Issuer Obligations																				
	CANADA (GOVERNMENT OF).....	.....	C	11/25/2009	Various.....	01/07/2010	..4,999,844	0	1,269	0	0	5,000,000	4,998,575	0	0	XXX.....	0.191	MAT..	0	0
0499999.	All Other Government Bonds - Issuer Obligations.....						..4,999,844	0	1,269	0	0	5,000,000	4,998,575	0	0	XXX.....	XXX.....	XXX.....	0	0
1099999.	Total - All Other Government Bonds.....						..4,999,844	0	1,269	0	0	5,000,000	4,998,575	0	0	XXX.....	XXX.....	XXX.....	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
E17	BLACKROCK PROV INS FEDFUN-IN.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	65,004,279	.....	.....	.....	.....	.....65,004,279	65,004,279	.....	.....	.....	.....	JD.....	31,941	.....
	DREYFUS GOVERN CASH MGMT.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	115,801,102	.....	.....	.....	.....	.....115,801,102	115,801,102	.....	.....	.....	.....	JD.....	17,924	.....
	FEDERATED GOV OBLG MMF.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	282,811,646	.....	.....	.....	.....	.....282,811,646	282,811,646	.....	.....	.....	.....	JD.....	29,577	.....
	FIDELITY INST MM GOVT PORT.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	281,809,952	.....	.....	.....	.....	.....281,809,952	281,809,952	.....	.....	.....	.....	JD.....	33,430	.....
	GOLDMAN SACHS FIN SQ GOVT.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	282,873,752	.....	.....	.....	.....	.....282,873,752	282,873,752	.....	.....	.....	.....	.....	.....23,101	.....
	HARTFORD STIP INV (LIQ).....	.....	..	12/31/2009	Various.....	12/31/2010	293,438,716	.....	.....(0)	.....	.....	.....293,438,716	293,438,716	.....	.....	.....	.....	.....	.....	.....
	HARTFORD STIP OPER (LIQ).....	.....	..	12/31/2009	Various.....	12/31/2010	983,156,735	.....	.....	.....	.....	.....983,156,735	983,156,735	.....	.....	.....	.....	.....	.....	.....
	JPM US GOVT MM - CP.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	280,010,596	.....	.....	.....	.....	.....280,010,596	280,010,596	.....	.....	.....	.....	.....	.....	.....
	JPMORGAN TREAS PLUS MONEY MARKET F.....	.....	..	12/16/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	2,175,168	.....	.....	.....	.....	.....2,175,168	2,175,168	.....	.....	.....	.....	.....	.....	.....
	SECURITIES LENDING COLLATERAL POOL.....	.....	..	12/31/2009	HIMCO OPERATIONAL TRANSACTION.....	12/31/2010	40,000,000	.....	.....	.....	.....	.....40,000,000	40,000,000	.....	.....	.....	.....	.....	.....	.....
	WELLS FARGO ADV GOVT MMF.....	.....	..	12/31/2009	XSWEEP TRADE ENTERED VIA MT950....	12/31/2010	135,756,467	.....	.....	.....	.....	.....135,756,467	135,756,467	.....	.....	.....	.....	.....	.....6,247	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						..2,762,838,413	0	(0)	0	0	..2,762,838,413	..2,762,838,413	0	0	XXX.....	XXX.....	XXX.....	142,220	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						..2,762,838,413	0	(0)	0	0	..2,762,838,413	..2,762,838,413	0	0	XXX.....	XXX.....	XXX.....	142,220	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						..2,812,837,120	0	8,094	0	0	..2,812,838,413	..2,812,829,026	0	0	XXX.....	XXX.....	XXX.....	142,220	0
8399999.	Subtotals - Bonds.....						..2,812,837,120	0	8,094	0	0	..2,812,838,413	..2,812,829,026	0	0	XXX.....	XXX.....	XXX.....	142,220	0
9199999.	Total - Short-Term Investments.....						..2,812,837,120	0	8,094	0	0	XXX.....	..2,812,829,026	0	0	XXX.....	XXX.....	XXX.....	142,220	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
Call Options - Other													
COMMON STOCK WARRANT.....	1,000	.06/30/2013.	1.25	06/30/2003.	ANNUITY AND LIFE RE (HLDNG.....				67,253	67,253			
S&P IDX CALL @ 1414.87 11/30/10.....	2,358	.11/30/2010.	1,414.87	.12/01/2006.	JP MORGAN CHASE BANK.....	488,322	488,322		154	154			
SPX CALL SPREAD 01/15/10.....	2,400,000	.01/15/2010.	1,000.	.09/29/2009.	BARCLAYS BANK PLC.....	193,728,000	193,728,000		238,685,741	238,685,741			
0399999. Total - Call Options - Other						194,216,322	194,216,322	XXX	238,753,148	238,753,148	0	0	0
0499999. Total - Call Options.....						194,216,322	194,216,322	XXX	238,753,148	238,753,148	0	0	0
Put Options - Other													
S&P IDX PUT @ 1175 05/20/13.....	48,000	.05/20/2013.	1,175.	.08/18/2006.	GOLDMAN SACHS INTL.....	5,171,040	5,171,040		10,077,111	10,077,111			
SPX OPTION COLLAR 01/15/10.....	1,000,000	.01/15/2010.	766.96	.02/24/2009.	BARCLAYS BANK PLC.....	35,610,000	35,610,000		(99,451,721)	(99,451,721)			
SPX OPTION COLLAR 01/15/10.....	1,400,000	.01/15/2010.	745.75	.03/13/2009.	BARCLAYS BANK PLC.....	21,843,500	21,843,500		(139,233,149)	(139,233,149)			
SPX PUT SPREAD 01/15/10.....	870,000	.01/15/2010.	750.	.04/30/2009.	JP MORGAN CHASE BANK.....	29,988,900	29,988,900		584	584			
SPX PUT SPREAD 01/15/10.....	370,000	.01/15/2010.	750.	.05/14/2009.	JP MORGAN CHASE BANK.....	9,860,500	9,860,500		248	248			
SPX PUT SPREAD 01/21/11.....	750,000	.01/21/2011.	900.	.07/29/2009.	BNP PARIBAS.....	35,782,500	35,782,500		17,181,561	17,181,561			
SPX PUT SPREAD 01/21/11.....	510,000	.01/21/2011.	950.	.09/29/2009.	BARCLAYS BANK PLC.....	25,494,900	25,494,900		17,556,154	17,556,154			
SPX PUT SPREAD 01/21/11.....	522,870	.01/21/2011.	950.	.10/13/2009.	DEUTSCHE BANK, AG.....	24,665,399	24,665,399		17,999,189	17,999,189			
SPX PUT SPREAD 01/21/11.....	1,049,391	.01/21/2011.	850.	.10/13/2009.	DEUTSCHE BANK, AG.....	33,959,132	33,959,132		23,815,556	23,815,556			
SPX PUT SPREAD 01/21/11.....	350,000	.01/21/2011.	950.	.10/14/2009.	JP MORGAN CHASE BANK.....	15,368,500	15,368,500		12,048,341	12,048,341			
SPX PUT SPREAD 01/21/11.....	700,000	.01/21/2011.	850.	.10/14/2009.	JP MORGAN CHASE BANK.....	20,832,000	20,832,000		15,886,252	15,886,252			
SWPTN: 7X30Y RTP7.00%(3ML)08/10/11.....	100,000,000	.08/10/2011.	7.	.08/06/2004.	JP MORGAN CHASE BANK.....	3,410,000	3,410,000		1,317,019	1,317,019			
SWPTN: 8X30Y RTP7.00%(3ML)09/20/12.....	150,000,000	.09/20/2012.	7.	.09/17/2004.	JP MORGAN CHASE BANK.....	4,731,887	4,731,887		4,133,015	4,133,015			
0799999. Total - Put Options - Other						266,718,258	266,718,258	XXX	(118,669,840)	(118,669,840)	0	0	0
0899999. Total - Put Options.....						266,718,258	266,718,258	XXX	(118,669,840)	(118,669,840)	0	0	0
Caps - Other													
1M LIBOR CAP AT 4.50% 07/15/13.....	48,766,000	.07/15/2013.	4.5	.07/07/2006.	UNION BANK OF SWITZE.....	3,730,599	3,730,599		620,411	620,411			
1199999. Total - Caps - Other						3,730,599	3,730,599	XXX	620,411	620,411	0	0	0
1299999. Total - Caps.....						3,730,599	3,730,599	XXX	620,411	620,411	0	0	0
Floors - Other													
30-10YRCMS FLOOR AT 2.50% 02/07/11.....	50,000,000	.02/07/2011.	2.5	.02/03/2006.	MORGAN STANLEY CAP.....	1,650,000	1,650,000		19,211	19,211			0
30-10YRCMS FLOOR AT 4.09% 09/21/10.....	50,000,000	.09/21/2010.	4.09	.09/19/2005.	MERRILL LYNCH CAP SV.....	1,050,000	1,050,000		97,708	97,708			0
30-10YRCMS FLOOR AT 4.09% 09/22/10.....	50,000,000	.09/22/2010.	4.09	.09/20/2005.	MERRILL LYNCH CAP SV.....	1,175,000	1,175,000		97,783	97,783			0
30-10YRCMS FLOOR AT 4.09% 09/27/10.....	50,000,000	.09/27/2010.	4.09	.09/23/2005.	MERRILL LYNCH CAP SV.....	1,650,000	1,650,000		98,758	98,758			0
1599999. Total - Floors - Other						5,525,000	5,525,000	XXX	313,460	313,460	0	0	0
1699999. Total - Floors.....						5,525,000	5,525,000	XXX	313,460	313,460	0	0	0
2799999. Total - Other						470,190,179	470,190,179	XXX	121,017,178	121,017,178	0	0	0
9999999. Totals.....						470,190,179	470,190,179	XXX	121,017,178	121,017,178	0	0	0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium
Call Options - Other						
SPX CALL SPREAD 01/15/10.....	2,400,000	01/15/2010.....	1,000.	09/29/2009.....	BARCLAYS BANK PLC.....	193,728,000
0399999. Total - Call Options - Other						193,728,000
0499999. Total - Call Options.....						193,728,000
Put Options - Other						
SPX OPTION COLLAR 01/15/10.....	1,000,000	01/15/2010.....	766.96	02/24/2009.....	BARCLAYS BANK PLC.....	35,610,000

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium
SPX OPTION COLLAR 01/15/10.....	1,400,000	..01/15/2010.....	745.75	03/13/2009.....	BARCLAYS BANK PLC.....	21,843,500
SPX PUT SPREAD 01/15/10.....	870,000	01/15/2010.....	750.	04/30/2009.....	JP MORGAN CHASE BANK.....	29,988,900
SPX PUT SPREAD 01/15/10.....	370,000	01/15/2010.....	750.	05/14/2009.....	JP MORGAN CHASE BANK.....	9,860,500
SPX PUT SPREAD 01/21/11.....	750,000	01/21/2011.....	900.	07/29/2009.....	BNP PARIBAS.....	35,782,500
SPX PUT SPREAD 01/21/11.....	510,000	01/21/2011.....	950.	09/29/2009.....	BARCLAYS BANK PLC.....	25,494,900
SPX PUT SPREAD 01/21/11.....	522,870	01/21/2011.....	950.	10/13/2009.....	DEUTSCHE BANK, AG.....	24,665,399
SPX PUT SPREAD 01/21/11.....	1,049,391	01/21/2011.....	850.	10/13/2009.....	DEUTSCHE BANK, AG.....	33,959,132
SPX PUT SPREAD 01/21/11.....	350,000	01/21/2011.....	950.	10/14/2009.....	JP MORGAN CHASE BANK.....	15,368,500
SPX PUT SPREAD 01/21/11.....	700,000	01/21/2011.....	850.	10/14/2009.....	JP MORGAN CHASE BANK.....	20,832,000
0799999. Total - Put Options - Other						253,405,331
0899999. Total - Put Options.....						253,405,331
2799999. Total - Other						447,133,331
9999999. Totals.....						447,133,331

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Put Options - Other																
EAFE IDX PUT @ 2014.24 01/25/18.....	24,823	.01/25/2018.	2,014.24	.01/25/2008.	CREDIT SUISSE FB INT	9,625,000	SALE.....	.07/08/2009.	9,625,000	.....	14,769,839	.....	5,144,839	.....	.....	.....
FWD S&P IDX PUT @95% TBD 01/11/10.....	16,750	.01/11/2016.	TBD	.01/13/2006.	CITIBANK, N.A.....	2,083,329	SALE.....	.10/20/2009.	2,083,329	.....	3,427,218	.....	1,343,889	.....	.....	.....
NDX IDX PUT @ 1245 07/09/13.....	4,000	.07/09/2013.	1,245.	.10/07/2005.	JP MORGAN CHASE BA	391,620	SALE.....	.03/24/2009.	391,620	.....	1,185,480	.....	793,860	.....	.....	.....
NDX IDX PUT @ 1315 06/08/10.....	42,500	.06/08/2010.	1,315.	.09/15/2005.	CITIBANK, N.A.....	3,443,430	SALE.....	.10/02/2009.	3,443,430	.....	1,925,674	.....	(1,517,756)	.....	.....	.....
NDX IDX PUT @ 1390 01/10/13.....	2,200	.01/10/2013.	1,390.	.01/10/2006.	JP MORGAN CHASE BA	268,180	SALE.....	.03/24/2009.	268,180	.....	796,202	.....	528,022	.....	.....	.....
NDX IDX PUT @ 1390 07/10/12.....	2,200	.07/10/2012.	1,390.	.01/10/2006.	JP MORGAN CHASE BA	262,130	SALE.....	.03/24/2009.	262,130	.....	770,770	.....	508,640	.....	.....	.....
NDX IDX PUT @ 1400 01/09/14.....	4,000	.01/09/2014.	1,400.	.10/07/2005.	JP MORGAN CHASE BA	514,552	SALE.....	.03/24/2009.	514,552	.....	1,534,120	.....	1,019,568	.....	.....	.....
NDX IDX PUT @ 1407.3 03/20/09.....	5,116	.03/20/2009.	1,407.3	.09/16/2008.	GOLDMAN SACHS INTL	202,121	SALE.....	.03/16/2009.	202,121	.....	1,339,625	.....	1,137,503	.....	.....	.....
NDX IDX PUT @ 1564 01/10/13.....	2,000	.01/10/2013.	1,564.	.01/10/2006.	JP MORGAN CHASE BA	317,450	SALE.....	.03/24/2009.	317,450	.....	926,080	.....	608,630	.....	.....	.....
NDX IDX PUT @ 1564 07/10/12.....	2,000	.07/10/2012.	1,564.	.01/10/2006.	JP MORGAN CHASE BA	313,100	SALE.....	.03/24/2009.	313,100	.....	907,100	.....	594,000	.....	.....	.....
NDX IDX PUT @ 1738 01/10/13.....	1,600	.01/10/2013.	1,738.	.01/10/2006.	JP MORGAN CHASE BA	322,440	SALE.....	.03/24/2009.	322,440	.....	919,728	.....	597,288	.....	.....	.....
NDX IDX PUT @ 1738 07/10/12.....	1,600	.07/10/2012.	1,738.	.01/10/2006.	JP MORGAN CHASE BA	320,300	SALE.....	.03/24/2009.	320,300	.....	909,776	.....	589,476	.....	.....	.....
S&P IDX PUT @ 1018 02/13/12.....	55,000	.02/13/2012.	1,018.	.09/15/2005.	BANK OF AMERICA, NA	4,287,719	SALE.....	.09/25/2009.	4,287,719	.....	8,732,900	.....	4,445,181	.....	.....	.....
S&P IDX PUT @ 1070 10/23/14.....	2,700	.10/23/2014.	1,070.	.10/20/2005.	DEUTSCHE BANK, AG..	315,117	SALE.....	.10/13/2009.	315,117	.....	589,948	.....	274,831	.....	.....	.....
S&P IDX PUT @ 1072 01/30/12.....	56,000	.01/30/2012.	1,072.	.01/28/2008.	MERRILL LYNCH INTL..	6,592,880	SALE.....	.10/01/2009.	6,592,880	.....	10,347,120	.....	3,754,240	.....	.....	.....
S&P IDX PUT @ 1075 05/08/14.....	24,000	.05/08/2014.	1,075.	.09/15/2005.	CITIBANK, N.A.....	2,394,712	SALE.....	.09/08/2009.	2,394,712	.....	5,690,639	.....	3,295,928	.....	.....	.....
S&P IDX PUT @ 1090 05/14/12.....	25,000	.05/14/2012.	1,090.	.09/15/2005.	CITIBANK, N.A.....	2,346,773	SALE.....	.10/02/2009.	2,346,773	.....	5,208,749	.....	2,861,976	.....	.....	.....
S&P IDX PUT @ 1175 07/15/13.....	37,500	.07/15/2013.	1,175.	.09/14/2006.	JP MORGAN CHASE BA	7,539,375	SALE.....	.05/06/2009.	7,539,375	.....	35,394,374	.....	27,854,999	.....	.....	.....
S&P IDX PUT @ 1190 06/30/14.....	25,000	.06/30/2014.	1,190.	.09/20/2006.	GOLDMAN SACHS INTL	3,812,500	SALE.....	.05/20/2009.	3,812,500	.....	15,368,749	.....	11,556,249	.....	.....	.....
S&P IDX PUT @ 1190 10/23/15.....	2,700	.10/23/2015.	1,190.	.10/20/2005.	DEUTSCHE BANK, AG..	393,309	SALE.....	.03/24/2009.	393,309	.....	1,134,668	.....	741,359	.....	.....	.....
S&P IDX PUT @ 1190 12/31/13.....	25,000	.12/31/2013.	1,190.	.09/20/2006.	GOLDMAN SACHS INTL	3,692,500	SALE.....	.05/20/2009.	3,692,500	.....	15,243,749	.....	11,551,249	.....	.....	.....
S&P IDX PUT @ 1275 07/15/13.....	30,000	.07/15/2013.	1,275.	.08/11/2006.	MERRILL LYNCH INTL..	4,193,400	SALE.....	.07/21/2009.	4,193,400	.....	11,208,899	.....	7,015,499	.....	.....	.....
S&P IDX PUT @ 1275 08/11/14.....	30,000	.08/11/2014.	1,275.	.08/11/2006.	MERRILL LYNCH INTL..	4,390,200	SALE.....	.06/30/2009.	4,390,200	.....	11,576,999	.....	7,186,799	.....	.....	.....
S&P IDX PUT @ 1275 08/13/12.....	30,000	.08/13/2012.	1,275.	.08/11/2006.	MERRILL LYNCH INTL..	4,028,400	SALE.....	.11/18/2009.	4,028,400	.....	8,331,299	.....	4,302,899	.....	.....	.....
S&P IDX PUT @ 1287 11/23/15.....	20,900	.11/23/2015.	1,287.	.02/21/2006.	DEUTSCHE BANK, AG..	3,228,632	SALE.....	.03/24/2009.	3,228,632	.....	10,028,551	.....	6,799,919	.....	.....	.....
S&P IDX PUT @ 1291.24 03/02/15.....	37,700	.03/02/2015.	1,291.24	.09/15/2005.	DEUTSCHE BANK, AG..	5,088,650	SALE.....	.03/24/2009.	5,088,650	.....	18,318,713	.....	13,230,062	.....	.....	.....
S&P IDX PUT @ 1295 05/19/14.....	21,000	.05/19/2014.	1,295.	.08/18/2006.	GOLDMAN SACHS INTL	2,987,250	SALE.....	.09/10/2009.	2,987,250	.....	7,233,449	.....	4,246,199	.....	.....	.....
S&P IDX PUT @ 1322.85 05/13/13.....	20,000	.05/13/2013.	1,322.85	.02/10/2006.	MERRILL LYNCH INTL..	2,740,600	SALE.....	.07/21/2009.	2,740,600	.....	8,127,999	.....	5,387,399	.....	.....	.....
S&P IDX PUT @ 1328.7 03/03/23.....	37,631	.03/03/2023.	1,328.7	.03/03/2008.	JP MORGAN CHASE BA	7,650,047	SALE.....	.05/27/2009.	7,650,047	.....	12,881,090	.....	5,231,043	.....	.....	.....
S&P IDX PUT @ 1330.45 03/03/23.....	37,581	.03/03/2023.	1,330.45	.03/03/2008.	JP MORGAN CHASE BA	7,674,945	SALE.....	.05/21/2009.	7,674,945	.....	14,699,807	.....	7,024,862	.....	.....	.....
S&P IDX PUT @ 1340 01/24/23.....	37,300	.01/24/2023.	1,340.	.01/24/2008.	MORGAN STANLEY INTL	7,791,970	SALE.....	.07/29/2009.	7,791,970	.....	12,374,274	.....	4,582,304	.....	.....	.....
S&P IDX PUT @ 1345 12/28/15.....	19,000	.12/28/2015.	1,345.	.02/13/2006.	JP MORGAN CHASE BA	3,174,330	SALE.....	.06/09/2009.	3,174,330	.....	7,216,200	.....	4,041,870	.....	.....	.....
S&P IDX PUT @ 1365 12/30/13.....	33,500	.12/30/2013.	1,365.	.06/28/2006.	JP MORGAN CHASE BA	5,221,310	SALE.....	.06/11/2009.	5,221,310	.....	13,667,999	.....	8,446,689	.....	.....	.....
S&P IDX PUT @ 1370 02/16/16.....	19,000	.02/16/2016.	1,370.	.02/13/2006.	JP MORGAN CHASE BA	3,299,635	SALE.....	.06/09/2009.	3,299,635	.....	7,442,300	.....	4,142,665	.....	.....	.....
S&P IDX PUT @ 1415 11/23/15.....	18,800	.11/23/2015.	1,415.	.02/21/2006.	DEUTSCHE BANK, AG..	3,505,448	SALE.....	.02/18/2009.	3,505,448	.....	10,862,922	.....	7,357,474	.....	.....	.....
S&P IDX PUT @ 1420.33 07/13/15.....	14,500	.07/13/2015.	1,420.33	.01/13/2006.	CITIBANK, N.A.....	2,240,991	SALE.....	.02/19/2009.	2,240,991	.....	8,676,800	.....	6,435,808	.....	.....	.....
S&P IDX PUT @ 1422.48 12/18/12.....	13,000	.12/18/2012.	1,422.48	.12/16/2005.	DEUTSCHE BANK, AG..	1,854,944	SALE.....	.08/17/2009.	1,854,944	.....	5,968,430	.....	4,113,486	.....	.....	.....
S&P IDX PUT @ 1455.14 07/15/13.....	20,000	.07/15/2013.	1,455.14	.02/10/2006.	MERRILL LYNCH INTL..	3,464,400	SALE.....	.07/21/2009.	3,464,400	.....	10,065,199	.....	6,600,799	.....	.....	.....
S&P IDX PUT @ 1544 02/22/16.....	17,500	.02/22/2016.	1,544.	.02/21/2006.	DEUTSCHE BANK, AG..	3,883,950	SALE.....	.02/18/2009.	3,883,950	.....	11,599,612	.....	7,715,662	.....	.....	.....
S&P IDX PUT @ 630.74 10/24/16.....	40,000	.10/24/2016.	630.74	.06/13/2006.	DEUTSCHE BANK, AG..	4,959,680	SALE.....	.07/16/2009.	4,959,680	.....	3,997,299	.....	(962,381)	.....	.....	.....
S&P IDX PUT @ 787.05 11/16/09.....	100,000	.11/16/2009.	787.05	.11/14/2008.	CITIBANK, N.A.....	10,782,590	SALE.....	.09/15/2009.	10,782,590	.....	164,960	.....	(10,617,630)	.....	.....	.....
S&P IDX PUT @ 800 11/17/10.....	85,000	.11/17/2010.	800.	.11/17/2008.	CITIBANK, N.A.....	13,215,375	SALE.....	.10/02/2009.	13,215,375	.....	3,711,098	.....	(9,504,277)	.....	.....	.....
S&P IDX PUT @ 813.15 10/25/10.....	110,681	.10/25/2010.	813.15	.10/23/2008.	BNP PARIBAS.....	13,920,000	SALE.....	.11/10/2009.	13,920,000	.....	3,109,018	.....	(10,810,983)	.....	.....	.....
S&P IDX PUT @ 830.78 11/16/09.....	100,000	.11/16/2009.	830.78	.11/14/2008.	CITIBANK, N.A.....	12,592,800	SALE.....	.09/15/2009.	12,592,800	.....	269,940	.....	(12,322,860)	.....	.....	.....
S&P IDX PUT @ 850 11/17/10.....	85,000	.11/17/2010.	850.	.11/17/2008.	MERRILL LYNCH INTL..	15,044,150	SALE.....	.11/18/2009.	15,044,150	.....	3,039,598	.....	(12,004,552)	.....	.....	.....
S&P IDX PUT @ 870 02/24/09.....	225,000	.02/24/2009.	870.	.11/12/2008.	BARCLAYS BANK PLC..	20,982,375	SALE.....	.02/19/2009.	20,982,375	.....	19,083,644	.....	(1,898,731)	.....	.....	.....
S&P IDX PUT @ 870.30 10/24/11.....	57,451	.10/24/2011.	870.3	.10/23/2008.	CITIBANK, N.A.....	10,924,968	SALE.....	.10/02/2009.	10,924,968	.....	5,468,228	.....	(5,456,740)	.....	.....	.....
S&P IDX PUT @ 874.50 11/16/09.....	100,000	.11/16/2009.	874.5	.11/14/2008.	CITIBANK, N.A.....	14,569,170	SALE.....	.09/15/2009.	14,569,170	.....	444,900	.....	(14,124,270)	.....	.....	.....
S&P IDX PUT @ 899.53 09/04/13.....	136,000	.09/04/2013.	899.53	.10/06/2005.	CITIBANK, N.A.....	8,043,577	SALE.....	.08/27/2009.	8,043,577	.....	19,894,080	.....	11,850,503	.....	.....	.....
S&P IDX PUT @ 952 10/23/13.....	2,700	.10/23/2013.	952.	.10/20/2005.	DEUTSCHE BANK, AG..	236,952	SALE.....	.10/13/2009.	236,952	.....	419,473	.....	182,521	.....	.....	.....
S&P IDX PUT @ 739.72 10/12/15.....	18,000	.10/12/2015.	739.72	.01/13/2006.	CITIBANK, N.A.....	1,793,488	SALE.....	.07/16/2009.	1,793,488	.....	2,340,000	.....	546,511	.....	.....	.....

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
S&P IDX PUT @ 822.92 11/14/16.....	40,000	11/14/2016	822.92	06/13/2006	DEUTSCHE BANK, AG..	6,280,320	SALE.....	07/24/2009	6,280,320		6,165,599		(114,721)			
0799999. Total - Put Options - Other						259,203,085	XXX.....	XXX.....	259,203,085	XXX	385,510,888	0	126,307,803	0	0	0
0899999. Total - Put Options.....						259,203,085	XXX.....	XXX.....	259,203,085	XXX	385,510,888	0	126,307,803	0	0	0
2799999. Total - Other						259,203,085	XXX.....	XXX.....	259,203,085	XXX	385,510,888	0	126,307,803	0	0	0
9999999. Totals.....						259,203,085	XXX.....	XXX.....	259,203,085	XXX	385,510,888	0	126,307,803	0	0	0

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income

SCHEDULE DB - PART B - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received

E20

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income

Showing all Collar, Swap and Forwards Open December 31 of Current Year

E21

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: 3.03%(1ML) 08/14/12.....	20,000,000	08/14/2012	3.0300%(US1MLIB)	09/16/2008	DEUTSCHE BANK, AG.....					650,631			531,653	161,923
SWP: 3.03%(1ML) 10/31/11.....	45,000,000	10/31/2011	3.0325%(US1MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					1,472,114			1,206,007	304,614
SWP: 3.07%(1ML) 11/30/11.....	10,000,000	11/30/2011	3.0725%(US1MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					337,718			271,880	69,193
SWP: 3.11%(1ML) 02/09/19.....	50,000,000	02/09/2019	3.1125%(US1MLIB)	02/05/2009	DEUTSCHE BANK, AG.....					(2,723,978)			1,238,566	754,779
SWP: 3.11%(3ML) 09/15/10.....	100,000,000	09/15/2010	3.1050%(US3MLIB)	09/11/2008	BARCLAYS BANK PLC.....					1,871,628			2,112,594	420,372
SWP: 3.13%(3ML) 10/31/11.....	50,000,000	10/31/2011	3.1325%(US3MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					1,670,453			1,087,612	338,459
SWP: 3.15%(1ML) 06/16/14.....	100,000,000	06/16/2014	3.1500%(US1MLIB)	06/12/2009	JP MORGAN CHASE BANK.....					1,918,075			1,560,019	1,055,968
SWP: 3.17%(1ML) 11/28/18.....	380,000,000	11/28/2018	3.1725%(US1MLIB)	11/25/2008	CREDIT SUISSE FB INT.....					(17,654,336)			10,716,055	5,673,041
SWP: 3.23%(3ML) 12/31/12.....	100,000,000	12/31/2012	3.2300%(US3MLIB)	09/16/2008	DEUTSCHE BANK, AG.....					3,418,235			2,335,391	866,421
SWP: 3.26%(1ML) 12/24/12.....	125,000,000	12/24/2012	3.2600%(US1MLIB)	09/15/2008	DEUTSCHE BANK, AG.....					4,649,680			3,638,456	1,079,562
SWP: 3.30%(3ML) 03/30/12.....	10,000,000	03/30/2012	3.3025%(US3MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					380,552			241,103	74,943
SWP: 3.40%(3ML) 09/15/11.....	140,000,000	09/15/2011	3.4040%(US3MLIB)	09/11/2008	MORGAN STANLEY CAP.....					5,214,699			3,376,232	914,525
SWP: 3.49%(3ML) 09/30/12.....	6,000,000	09/30/2012	3.4850%(US3MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					254,001			155,612	49,756
SWP: 3.60%(1ML) 12/20/14.....	125,000,000	12/20/2014	3.6000%(US1MLIB)	09/15/2008	BARCLAYS BANK PLC.....					4,135,081			4,063,173	1,393,708
SWP: 3.64%(3ML) 06/30/10.....	100,000,000	06/30/2010	3.6440%(US3MLIB)	06/26/2008	MORGAN STANLEY CAP.....					1,646,147			2,744,967	352,097
SWP: 3.71%(3ML) 03/26/15.....	35,000,000	03/26/2015	3.7075%(US3MLIB)	03/24/2008	JP MORGAN CHASE BANK.....					1,141,647			986,911	400,426
SWP: 3.76%(1ML) 10/31/13.....	6,500,000	10/31/2013	3.7575%(US1MLIB)	11/03/2008	CREDIT SUISSE FB INT.....					318,669			221,326	63,650
SWP: 4.18%(3ML) 12/31/11.....	100,000,000	12/31/2011	4.1825%(US3MLIB)	07/21/2008	MORGAN STANLEY CAP.....					5,462,420			3,287,891	707,107
SWP: 4.24%(1ML) 04/15/11.....	40,000,000	04/15/2011	4.2400%(US1MLIB)	04/13/2004	BARCLAYS BANK PLC.....					1,752,279			1,546,992	226,951
SWP: 4.28%(1ML) 12/20/12.....	45,000,000	12/20/2012	4.2810%(US1MLIB)	12/18/2007	MERRILL LYNCH CAP SV.....					3,005,649			1,769,192	387,928
SWP: 4.30%(1ML) 11/23/11.....	40,000,000	11/23/2011	4.3000%(US1MLIB)	11/20/2007	JP MORGAN CHASE BANK.....					2,266,531			1,581,204	275,383
SWP: 4.45%(1ML) 11/21/12.....	60,000,000	11/21/2012	4.4510%(US1MLIB)	11/19/2007	JP MORGAN CHASE BANK.....					4,268,239			2,462,918	510,278
SWP: 4.52%(3ML) 12/21/14.....	125,000,000	12/21/2014	4.5180%(US3MLIB)	12/19/2007	JP MORGAN CHASE BANK.....					9,125,736			4,536,682	1,394,092
SWP: 4.53%(1ML) 07/23/12.....	10,000,000	07/23/2012	4.5275%(US1MLIB)	07/19/2005	CITIBANK, N.A.....					704,177			418,136	80,026
SWP: 4.60%(1ML) 11/13/12.....	150,000,000	11/13/2012	4.5988%(US1MLIB)	11/08/2007	JP MORGAN CHASE BANK.....					11,264,535			6,338,183	1,270,853
SWP: 4.62%(1ML) 11/21/14.....	100,000,000	11/21/2014	4.6163%(US1MLIB)	11/19/2007	UNION BANK OF SWITZE.....					8,077,265			4,270,113	1,106,023
SWP: 4.63%(1ML) 12/19/14.....	100,000,000	12/19/2014	4.6250%(US1MLIB)	12/17/2007	GOLDMAN SACHS CAPITA.....					8,110,737			4,269,404	1,114,659
SWP: 5.12%(1ML) 10/04/10.....	50,000,000	10/04/2010	5.1200%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	2,262,732	2,262,732	@	2,262,732	1,778,053				217,788
SWP: CALL 4.17%(3ML) 01/02/10.....	5,000,000	01/02/2010	4.1700%(US3MLIB)	12/22/2003	DEUTSCHE BANK, AG.....			@		1,615				1,851
SWP: CALL 4.20%(1ML) 03/15/13.....	6,900,000	03/15/2013	4.2000%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	(106,091)	(106,091)	@	(106,091)	43,964				61,768
SWP: CALL 4.25%(3ML) 04/04/10.....	5,000,000	04/04/2010	4.2500%(US3MLIB)	09/30/2004	UNION BANK OF SWITZE.....			@	(10,404)	52,687				12,687
SWP: CALL 4.75%(1ML) 01/15/17.....	4,500,000	01/15/2017	4.7500%(US1MLIB)	12/24/2009	BARCLAYS BANK PLC.....			@		(32,663)				59,727
SWP: CALL 4.75%(1ML) 08/15/16.....	5,000,000	08/15/2016	4.7500%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	35,331	35,331	@	35,331	22,091				64,359
SWP: CALL 4.80%(1ML) 05/15/13.....	8,630,000	05/15/2013	4.8000%(US1MLIB)	05/12/2008	MERRILL LYNCH CAP SV.....			@		119,882				79,243
SWP: CALL 4.85%(1ML) 05/15/13.....	8,100,000	05/15/2013	4.8500%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	42,186	42,186	@	42,186	118,482				74,377
SWP: CALL 5.00%(1ML) 01/15/11.....	4,000,000	01/15/2011	5.0000%(US1MLIB)	06/17/2009	DEUTSCHE BANK, AG.....			@		14,426				20,407
SWP: CALL 5.00%(1ML) 01/15/15.....	5,100,000	01/15/2015	5.0000%(US1MLIB)	06/01/2009	MORGAN STANLEY CAP.....			@		4,418				57,269
SWP: CALL 5.00%(1ML) 01/15/16.....	5,700,000	01/15/2016	5.0000%(US1MLIB)	12/24/2009	BARCLAYS BANK PLC.....			@		(39,024)				70,065
SWP: CALL 5.00%(1ML) 01/15/18.....	3,000,000	01/15/2018	5.0000%(US1MLIB)	12/24/2009	BARCLAYS BANK PLC.....			@		(24,878)				42,550
SWP: CALL 5.00%(1ML) 02/15/15.....	8,400,000	02/15/2015	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....			@		(161,627)				95,116
SWP: CALL 5.00%(1ML) 02/15/16.....	2,600,000	02/15/2016	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....			@		(75,200)				32,183
SWP: CALL 5.00%(1ML) 02/15/16.....	10,700,000	02/15/2016	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....			@		(309,477)				132,446
SWP: CALL 5.00%(1ML) 02/15/16.....	5,200,000	02/15/2016	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....			@		(150,400)				64,367
SWP: CALL 5.00%(1ML) 02/15/19.....	6,600,000	02/15/2019	5.0000%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	53,115	53,115	@	53,115	203				99,721
SWP: CALL 5.00%(1ML) 05/15/13.....	8,000,000	05/15/2013	5.0000%(US1MLIB)	05/05/2008	MERRILL LYNCH CAP SV.....			@		115,883				73,459
SWP: CALL 5.00%(1ML) 06/15/15.....	3,550,000	06/15/2015	5.0000%(US1MLIB)	05/04/2009	BARCLAYS BANK PLC.....			@		(49,160)				41,466
SWP: CALL 5.00%(1ML) 07/15/14.....	8,100,000	07/15/2014	5.0000%(US1MLIB)	01/08/2008	GOLDMAN SACHS CAPITA.....			@		166,644				86,292
SWP: CALL 5.00%(1ML) 07/15/14.....	3,200,000	07/15/2014	5.0000%(US1MLIB)	06/01/2009	MORGAN STANLEY CAP.....			@		6,106				34,091
SWP: CALL 5.00%(1ML) 07/15/14.....	10,700,000	07/15/2014	5.0000%(US1MLIB)	06/01/2009	MORGAN STANLEY CAP.....			@		20,416				113,990
SWP: CALL 5.00%(1ML) 07/15/14.....	3,100,000	07/15/2014	5.0000%(US1MLIB)	06/01/2009	MORGAN STANLEY CAP.....			@		5,915				33,025
SWP: CALL 5.00%(1ML) 08/15/13.....	2,950,000	08/15/2013	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....			@		(19,553)				28,082
SWP: CALL 5.00%(1ML) 09/15/11.....	4,350,000	09/15/2011	5.0000%(US1MLIB)	02/17/2009	CREDIT SUISSE FB INT.....			@		8,303				28,416

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: CALL 5.00%(1ML) 11/15/12.....	3,300,000	.11/15/2012.	5.0000%(US1MLIB).....	.10/16/2009.	DEUTSCHE BANK, AG.....			@.....		(5,351)				27,985
SWP: CALL 5.00%(1ML) 11/15/13.....	4,100,000	.11/15/2013.	5.0000%(US1MLIB).....	.10/16/2009.	DEUTSCHE BANK, AG.....			@.....		(17,661)				40,363
SWP: CALL 5.00%(1ML) 11/15/13.....	4,800,000	.11/15/2013.	5.0000%(US1MLIB).....	.10/16/2009.	DEUTSCHE BANK, AG.....			@.....		(20,676)				47,254
SWP: CALL 5.00%(1ML) 12/15/14.....	4,800,000	.12/15/2014.	5.0000%(US1MLIB).....	.05/04/2009.	BARCLAYS BANK PLC.....			@.....		(52,068)				53,445
SWP: CALL 5.00%(1ML) 12/15/17.....	2,700,000	.12/15/2017.	5.0000%(US1MLIB).....	.05/04/2009.	BARCLAYS BANK PLC.....			@.....		(73,660)				38,092
SWP: CALL 5.00%(3ML) 12/15/14.....	2,600,000	.12/15/2014.	5.0000%(US3MLIB).....	.05/04/2009.	CREDIT SUISSE FB INT.....			@.....		(18,715)				28,949
SWP: CALL 5.03%(1ML) 09/30/10.....	5,000,000	.09/30/2010.	5.0300%(US1MLIB).....	.09/29/2005.	UNION BANK OF SWITZE.....			@.....	(7,505)	177,090				21,621
SWP: CALL 5.10%(1ML) 01/15/15.....	9,500,000	.01/15/2015.	5.1000%(US1MLIB).....	.06/01/2009.	MORGAN STANLEY CAP.....			@.....		(2,587)				106,678
SWP: CALL 5.10%(1ML) 01/15/15.....	6,100,000	.01/15/2015.	5.1000%(US1MLIB).....	.06/01/2009.	MORGAN STANLEY CAP.....			@.....		(1,661)				68,498
SWP: CALL 5.10%(1ML) 11/15/13.....	4,500,000	.11/15/2013.	5.1000%(US1MLIB).....	.10/16/2009.	DEUTSCHE BANK, AG.....			@.....		(14,565)				44,301
SWP: CALL 5.20%(1ML) 08/15/15.....	4,300,000	.08/15/2015.	5.2000%(US1MLIB).....	.01/02/2009.	CREDIT SUISSE FB INT.....			@.....		(105,168)				50,990
SWP: CALL 5.25%(1ML) 01/15/12.....	5,750,000	.01/15/2012.	5.2500%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		23,672				41,074
SWP: CALL 5.25%(1ML) 01/15/13.....	5,700,000	.01/15/2013.	5.2500%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		(8,402)				49,723
SWP: CALL 5.25%(1ML) 01/15/13.....	3,500,000	.01/15/2013.	5.2500%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		(5,159)				30,532
SWP: CALL 5.25%(1ML) 02/15/12.....	6,500,000	.02/15/2012.	5.2500%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(7,561)				47,388
SWP: CALL 5.25%(1ML) 02/15/12.....	4,000,000	.02/15/2012.	5.2500%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(4,653)				29,162
SWP: CALL 5.25%(1ML) 02/15/12.....	6,400,000	.02/15/2012.	5.2500%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(7,445)				46,659
SWP: CALL 5.25%(1ML) 03/15/12.....	4,000,000	.03/15/2012.	5.2500%(US1MLIB).....	.02/17/2009.	CREDIT SUISSE FB INT.....			@.....		4,134				29,702
SWP: CALL 5.25%(1ML) 03/15/12.....	13,500,000	.03/15/2012.	5.2500%(US1MLIB).....	.02/17/2009.	CREDIT SUISSE FB INT.....			@.....		13,951				100,243
SWP: CALL 5.25%(1ML) 03/15/13.....	3,200,000	.03/15/2013.	5.2500%(US1MLIB).....	.02/17/2009.	CREDIT SUISSE FB INT.....			@.....		(8,256)				28,646
SWP: CALL 5.25%(1ML) 03/15/13.....	5,300,000	.03/15/2013.	5.2500%(US1MLIB).....	.02/17/2009.	CREDIT SUISSE FB INT.....			@.....		(13,673)				47,445
SWP: CALL 5.25%(1ML) 03/15/14.....	5,300,000	.03/15/2014.	5.2500%(US1MLIB).....	.02/17/2009.	CREDIT SUISSE FB INT.....			@.....		(44,483)				54,344
SWP: CALL 5.25%(1ML) 04/15/12.....	5,300,000	.04/15/2012.	5.2500%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(4,868)				40,105
SWP: CALL 5.25%(1ML) 04/15/12.....	5,700,000	.04/15/2012.	5.2500%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(5,235)				43,132
SWP: CALL 5.25%(1ML) 04/15/14.....	3,550,000	.04/15/2014.	5.2500%(US1MLIB).....	.03/17/2009.	CREDIT SUISSE FB INT.....			@.....		(32,926)				36,766
SWP: CALL 5.25%(1ML) 05/15/13.....	4,000,000	.05/15/2013.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(46,827)				36,729
SWP: CALL 5.25%(1ML) 05/15/13.....	3,800,000	.05/15/2013.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(44,486)				34,893
SWP: CALL 5.25%(1ML) 05/15/13.....	3,500,000	.05/15/2013.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(40,974)				32,138
SWP: CALL 5.25%(1ML) 07/15/13.....	4,000,000	.07/15/2013.	5.2500%(US1MLIB).....	.06/01/2009.	MORGAN STANLEY CAP.....			@.....		9,873				37,628
SWP: CALL 5.25%(1ML) 07/15/13.....	3,700,000	.07/15/2013.	5.2500%(US1MLIB).....	.06/01/2009.	MORGAN STANLEY CAP.....			@.....		9,133				34,806
SWP: CALL 5.25%(1ML) 08/15/11.....	3,900,000	.08/15/2011.	5.2500%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(704)				24,834
SWP: CALL 5.25%(1ML) 08/15/15.....	2,750,000	.08/15/2015.	5.2500%(US1MLIB).....	.01/02/2009.	CREDIT SUISSE FB INT.....			@.....		(66,310)				32,610
SWP: CALL 5.25%(1ML) 10/15/11.....	4,250,000	.10/15/2011.	5.2500%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(1,813)				28,423
SWP: CALL 5.25%(1ML) 10/15/12.....	3,500,000	.10/15/2012.	5.2500%(US1MLIB).....	.03/17/2009.	CREDIT SUISSE FB INT.....			@.....		(5,463)				29,240
SWP: CALL 5.25%(1ML) 10/15/12.....	5,700,000	.10/15/2012.	5.2500%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(7,995)				47,620
SWP: CALL 5.25%(1ML) 10/15/13.....	3,150,000	.10/15/2013.	5.2500%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(7,842)				30,669
SWP: CALL 5.25%(1ML) 11/15/11.....	26,000,000	.11/15/2011.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(29,277)				177,961
SWP: CALL 5.25%(1ML) 11/15/11.....	4,750,000	.11/15/2011.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(5,349)				32,512
SWP: CALL 5.25%(1ML) 11/15/12.....	6,700,000	.11/15/2012.	5.2500%(US1MLIB).....	.04/15/2009.	DEUTSCHE BANK, AG.....			@.....		(54,127)				56,819
SWP: CALL 5.25%(1ML) 11/15/15.....	3,500,000	.11/15/2015.	5.2500%(US1MLIB).....	.10/16/2009.	DEUTSCHE BANK, AG.....			@.....		(46,387)				42,423
SWP: CALL 5.25%(1ML) 12/15/11.....	6,300,000	.12/15/2011.	5.2500%(US1MLIB).....	.05/04/2009.	BARCLAYS BANK PLC.....			@.....		6,373				44,057
SWP: CALL 5.25%(1ML) 12/15/12.....	2,400,000	.12/15/2012.	5.2500%(US1MLIB).....	.05/04/2009.	BARCLAYS BANK PLC.....			@.....		(5,390)				20,642
SWP: CALL 5.25%(1ML) 12/15/13.....	5,500,000	.12/15/2013.	5.2500%(US1MLIB).....	.05/18/2009.	MORGAN STANLEY CAP.....			@.....		(49,824)				54,717
SWP: CALL 5.30%(1ML) 10/15/12.....	8,700,000	.10/15/2012.	5.3000%(US1MLIB).....	.09/17/2009.	CREDIT SUISSE FB INT.....			@.....		(12,327)				72,683
SWP: CALL 5.35%(1ML) 08/15/15.....	4,000,000	.08/15/2015.	5.3500%(US1MLIB).....	.01/02/2009.	CREDIT SUISSE FB INT.....			@.....		(95,241)				47,433
SWP: CALL 5.40%(1ML) 02/15/18.....	3,400,000	.02/15/2018.	5.4000%(US1MLIB).....	.09/17/2008.	CREDIT SUISSE FB INT.....	71,898	71,898	@.....	71,898	19,638				48,477
SWP: CALL 5.50%(1ML) 01/15/14.....	7,300,000	.01/15/2014.	5.5000%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		(61,626)				73,399
SWP: CALL 5.50%(1ML) 01/15/16.....	3,400,000	.01/15/2016.	5.5000%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		(107,192)				41,793
SWP: CALL 5.50%(1ML) 01/15/16.....	3,900,000	.01/15/2016.	5.5000%(US1MLIB).....	.12/19/2008.	CREDIT SUISSE FB INT.....			@.....		(122,955)				47,939
SWP: CALL 5.50%(1ML) 01/15/16.....	6,900,000	.01/15/2016.	5.5000%(US1MLIB).....	.12/09/2009.	GOLDMAN SACHS BANK U.....			@.....		(142,228)				84,816
SWP: CALL 5.50%(1ML) 02/15/13.....	7,000,000	.02/15/2013.	5.5000%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(57,450)				61,909
SWP: CALL 5.50%(1ML) 02/15/14.....	7,900,000	.02/15/2014.	5.5000%(US1MLIB).....	.01/16/2009.	MORGAN STANLEY CAP.....			@.....		(149,806)				80,262

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: CALL 5.50%(1ML) 02/15/14.....	4,400,000	02/15/2014	5.5000%(US1MLIB).....	01/16/2009	MORGAN STANLEY CAP			@		(83,436)				44,703
SWP: CALL 5.50%(1ML) 03/15/16.....	3,750,000	03/15/2016	5.5000%(US1MLIB).....	02/17/2009	CREDIT SUISSE FB INT.....			@		(81,753)				46,718
SWP: CALL 5.50%(1ML) 03/15/17.....	2,700,000	03/15/2017	5.5000%(US1MLIB).....	02/17/2009	CREDIT SUISSE FB INT.....			@		(78,805)				36,245
SWP: CALL 5.50%(1ML) 03/15/18.....	5,500,000	03/15/2018	5.5000%(US1MLIB).....	03/04/2008	MERRILL LYNCH CAP SV....			@		26,118				78,787
SWP: CALL 5.50%(1ML) 03/15/20.....	2,500,000	03/15/2020	5.5000%(US1MLIB).....	02/03/2009	BARCLAYS BANK PLC.....			@		(109,225)				39,943
SWP: CALL 5.50%(1ML) 04/15/15.....	3,200,000	04/15/2015	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(48,725)				36,801
SWP: CALL 5.50%(1ML) 04/15/15.....	4,500,000	04/15/2015	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(68,519)				51,752
SWP: CALL 5.50%(1ML) 04/15/17.....	3,500,000	04/15/2017	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(103,426)				47,260
SWP: CALL 5.50%(1ML) 05/15/16.....	6,500,000	05/15/2016	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(248,101)				82,061
SWP: CALL 5.50%(1ML) 05/15/16.....	4,100,000	05/15/2016	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(155,236)				51,761
SWP: CALL 5.50%(1ML) 05/15/17.....	3,800,000	05/15/2017	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(180,675)				51,599
SWP: CALL 5.50%(1ML) 07/15/16.....	2,900,000	07/15/2016	5.5000%(US1MLIB).....	12/09/2009	GOLDMAN SACHS BANK U.....			@		(61,508)				37,088
SWP: CALL 5.50%(1ML) 10/15/12.....	4,125,000	10/15/2012	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(6,063)				34,462
SWP: CALL 5.50%(1ML) 10/15/12.....	6,300,000	10/15/2012	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(9,260)				52,632
SWP: CALL 5.50%(1ML) 10/15/13.....	3,800,000	10/15/2013	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(24,516)				36,998
SWP: CALL 5.50%(1ML) 10/15/14.....	8,600,000	10/15/2014	5.5000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(105,456)				94,128
SWP: CALL 5.50%(1ML) 11/15/12.....	6,300,000	11/15/2012	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(51,508)				53,427
SWP: CALL 5.50%(1ML) 11/15/12.....	13,000,000	11/15/2012	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(106,286)				110,246
SWP: CALL 5.50%(1ML) 11/15/13.....	4,100,000	11/15/2013	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(63,855)				40,363
SWP: CALL 5.50%(1ML) 11/15/14.....	12,000,000	11/15/2014	5.5000%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(296,835)				132,500
SWP: CALL 5.50%(1ML) 11/15/17.....	2,800,000	11/15/2017	5.5000%(US1MLIB).....	10/16/2009	DEUTSCHE BANK, AG.....			@		(36,326)				39,299
SWP: CALL 5.50%(1ML) 12/15/14.....	4,700,000	12/15/2014	5.5000%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(52,476)				52,331
SWP: CALL 5.60%(1ML) 01/15/17.....	5,000,000	01/15/2017	5.6000%(US1MLIB).....	12/19/2008	CREDIT SUISSE FB INT.....			@		(210,305)				66,363
SWP: CALL 5.70%(1ML) 01/15/17.....	5,400,000	01/15/2017	5.7000%(US1MLIB).....	12/19/2008	CREDIT SUISSE FB INT.....			@		(227,715)				71,673
SWP: CALL 5.70%(1ML) 05/15/22.....	3,000,000	05/15/2022	5.7000%(US1MLIB).....	05/15/2007	MERRILL LYNCH CAP SV....			@		53,247				52,774
SWP: CALL 5.75%(1ML) 02/15/17.....	5,400,000	02/15/2017	5.7500%(US1MLIB).....	01/16/2009	MORGAN STANLEY CAP			@		(246,576)				72,103
SWP: CALL 5.75%(1ML) 06/15/13.....	3,200,000	06/15/2013	5.7500%(US1MLIB).....	05/18/2009	MORGAN STANLEY CAP			@		(20,501)				29,751
SWP: CALL 5.75%(1ML) 06/15/17.....	2,900,000	06/15/2017	5.7500%(US1MLIB).....	05/18/2009	MORGAN STANLEY CAP			@		(83,128)				39,605
SWP: CALL 5.75%(1ML) 07/15/13.....	2,630,000	07/15/2013	5.7500%(US1MLIB).....	06/17/2009	DEUTSCHE BANK, AG.....			@		14,216				24,741
SWP: CALL 5.75%(1ML) 08/15/14.....	7,250,000	08/15/2014	5.7500%(US1MLIB).....	01/02/2009	CREDIT SUISSE FB INT.....			@		(102,569)				77,956
SWP: CALL 5.75%(1ML) 08/15/14.....	3,350,000	08/15/2014	5.7500%(US1MLIB).....	07/20/2009	UNION BANK OF SWITZE...			@		133				36,021
SWP: CALL 5.75%(1ML) 10/15/14.....	5,375,000	10/15/2014	5.7500%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(65,098)				58,830
SWP: CALL 5.75%(1ML) 10/15/14.....	5,600,000	10/15/2014	5.7500%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(67,823)				61,292
SWP: CALL 5.75%(1ML) 10/15/16.....	3,400,000	10/15/2016	5.7500%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(89,235)				44,313
SWP: CALL 5.75%(1ML) 10/15/17.....	3,100,000	10/15/2017	5.7500%(US1MLIB).....	09/17/2009	UNION BANK OF SWITZE...			@		(28,450)				43,274
SWP: CALL 5.75%(1ML) 11/15/14.....	10,850,000	11/15/2014	5.7500%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(270,468)				119,802
SWP: CALL 5.75%(1ML) 11/15/15.....	7,750,000	11/15/2015	5.7500%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(262,695)				93,937
SWP: CALL 5.75%(1ML) 11/15/16.....	5,200,000	11/15/2016	5.7500%(US1MLIB).....	04/15/2009	DEUTSCHE BANK, AG.....			@		(222,228)				68,195
SWP: CALL 5.75%(1ML) 11/15/21.....	3,900,000	11/15/2021	5.7500%(US1MLIB).....	10/16/2009	DEUTSCHE BANK, AG.....			@		(42,611)				67,218
SWP: CALL 5.75%(1ML) 12/15/15.....	10,400,000	12/15/2015	5.7500%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(172,801)				126,937
SWP: CALL 5.88%(1ML) 06/15/13.....	7,300,000	06/15/2013	5.8750%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(30,249)				67,870
SWP: CALL 5.90%(1ML) 10/15/16.....	4,900,000	10/15/2016	5.9000%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT.....			@		(127,170)				63,862
SWP: CALL 6.00%(1ML) 06/15/14.....	4,500,000	06/15/2014	6.0000%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(37,532)				47,504
SWP: CALL 6.00%(1ML) 06/15/15.....	6,700,000	06/15/2015	6.0000%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(88,401)				78,261
SWP: CALL 6.00%(1ML) 06/15/16.....	3,200,000	06/15/2016	6.0000%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(60,509)				40,667
SWP: CALL 6.00%(1ML) 06/15/16.....	3,600,000	06/15/2016	6.0000%(US1MLIB).....	05/04/2009	BARCLAYS BANK PLC.....			@		(68,073)				45,751
SWP: CALL 6.00%(1ML) 06/15/16.....	7,400,000	06/15/2016	6.0000%(US1MLIB).....	05/18/2009	MORGAN STANLEY CAP			@		(169,646)				94,043
SWP: CALL 6.00%(1ML) 06/15/16.....	15,500,000	06/15/2016	6.0000%(US1MLIB).....	05/18/2009	MORGAN STANLEY CAP			@		(355,339)				196,982
SWP: CALL 6.00%(1ML) 07/15/14.....	3,500,000	07/15/2014	6.0000%(US1MLIB).....	06/01/2009	MORGAN STANLEY CAP			@		4,800				37,287
SWP: CALL 6.00%(1ML) 07/15/15.....	15,400,000	07/15/2015	6.0000%(US1MLIB).....	06/17/2009	DEUTSCHE BANK, AG.....			@		45,645				181,232
SWP: CALL 6.00%(1ML) 07/15/15.....	3,700,000	07/15/2015	6.0000%(US1MLIB).....	12/09/2009	GOLDMAN SACHS BANK U.....			@		(72,937)				43,543
SWP: CALL 6.00%(1ML) 07/15/16.....	20,500,000	07/15/2016	6.0000%(US1MLIB).....	06/17/2009	DEUTSCHE BANK, AG.....			@		19,390				262,177

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: CALL 6.00%(1ML) 07/15/16.....	12,000,000	07/15/2016	6.0000%(US1MLIB)	06/17/2009	DEUTSCHE BANK, AG.....			@		11,350				153,469
SWP: CALL 6.00%(1ML) 08/15/16.....	8,700,000	08/15/2016	6.0000%(US1MLIB)	07/20/2009	UNION BANK OF SWITZE...			@		(7,404)				111,985
SWP: CALL 6.00%(1ML) 08/15/17.....	4,900,000	08/15/2017	6.0000%(US1MLIB)	07/20/2009	UNION BANK OF SWITZE...			@		(7,856)				67,663
SWP: CALL 6.00%(1ML) 08/15/17.....	8,700,000	08/15/2017	6.0000%(US1MLIB)	07/20/2009	UNION BANK OF SWITZE...			@		(13,948)				120,137
SWP: CALL 6.13%(1ML) 06/15/16.....	7,300,000	06/15/2016	6.1250%(US1MLIB)	05/04/2009	BARCLAYS BANK PLC.....			@		(137,387)				92,772
SWP: CALL 6.20%(1ML) 06/15/22.....	3,300,000	06/15/2022	6.2000%(US1MLIB)	06/19/2007	UNION BANK OF SWITZE...			@		86,289				58,250
SWP: CALL 6.20%(1ML) 07/15/22.....	4,330,000	07/15/2022	6.2000%(US1MLIB)	07/10/2007	JP MORGAN CHASE BANK...			@		131,657				76,683
SWP: CALL 6.20%(1ML) 07/15/22.....	2,800,000	07/15/2022	6.2000%(US1MLIB)	07/24/2007	UNION BANK OF SWITZE...			@		85,823				49,587
SWP: CALL 6.25%(1ML) 06/15/22.....	2,700,000	06/15/2022	6.2500%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	170,839	170,839	@	170,839	71,164				47,659
SWP: CALL 6.25%(1ML) 08/15/22.....	3,500,000	08/15/2022	6.2500%(US1MLIB)	08/07/2007	UNION BANK OF SWITZE...			@		114,270				62,193
SWP: CALL ZERO 4.74%(3ML) 09/28/12.....	54,125,000	09/28/2012	4.7400%(US3MLIB)	12/15/2004	CITIBANK, N.A.....			@	(987,406)	5,353,188				448,389
SWP: CALL ZERO 4.89%(1ML) 11/30/10.....	7,500,000	11/30/2010	4.8945%(US1MLIB)	08/03/2005	CITIBANK, N.A.....			@	(10,566)	375,183				35,872
SWP: CALL ZERO 4.99%(1ML) 08/09/10.....	10,000,000	08/09/2010	4.9850%(US1MLIB)	08/08/2005	JP MORGAN CHASE BANK...			@	(42,752)	354,054				38,906
SWP: CPI INDEX (1ML) 03/15/10.....	50,000,000	03/15/2010	CPI(US1MLIB).....	02/17/2005	JP MORGAN CHASE BANK...			@		157,171				112,567
SWP: CPI INDEX (3ML) 05/08/18.....	19,300,000	05/08/2018	CPI(US3MLIB).....	05/01/2008	MERRILL LYNCH CAP SV...			@		477,442				278,953
SWP: FED FUNDS (3ML) 05/08/10.....	50,000,000	05/08/2010	FFO(US3MLIB).....	05/01/2008	GOLDMAN SACHS CAPITA...			@		34,324				148,047
SWP: ZERO 5.52%(1ML) 12/31/14.....	40,636,963	12/31/2014	5.5189%(US1MLIB)	11/06/2008	GOLDMAN SACHS CAPITA...			@		1,885,545				454,460
0599999. Total - Swaps - Hedging.....						2,530,008	(10,748,131)	XXX	(49,368,740)	(65,075,390)	(4,681,925)	0	125,172,338	79,376,852

Swaps - Other

CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	100,000,000	12/20/2014	1.8500%(0.0000%).....	07/16/2007	CITIBANK, N.A.....				(78,300,518)	(78,300,518)			1,875,694	1,114,967
CDS: AETNA INC PAY 0.21%.....	16,000,000	06/20/2016	0.0000%(0.2050%).....	03/19/2007	BANK OF AMERICA, NA.....				349,162	349,162			(33,256)	203,552
CDS: AMERISOURCEBERGEN PAY 0.59%.....	5,000,000	09/20/2012	0.0000%(0.5900%).....	12/05/2006	BANK OF AMERICA, NA.....				(35,699)	(35,699)			(29,910)	41,256
CDS: AMERISOURCEBERGEN PAY 0.61%.....	15,000,000	09/20/2012	0.0000%(0.6100%).....	12/05/2006	GOLDMAN SACHS CAPITA...				(117,354)	(117,354)			(92,771)	123,768
CDS: AMERISOURCEBERGEN PAY 0.62%.....	10,000,000	09/20/2012	0.0000%(0.6200%).....	11/29/2006	MORGAN STANLEY CAP....				(80,906)	(80,906)			(62,861)	82,512
CDS: AMERISOURCEBERGEN PAY 0.79%.....	20,000,000	09/20/2012	0.0000%(0.7900%).....	08/28/2006	UNION BANK OF SWITZE...				(250,372)	(250,372)			(160,194)	165,024
CDS: ANADARKO PETROLEUM PAY 0.27%.....	14,200,000	06/20/2011	0.0000%(0.2700%).....	05/23/2007	ROYAL BANK OF SCOTLA...				(11,893)	(11,893)			(38,873)	86,039
CDS: AT&T MOBILITY PAY 0.07%.....	8,500,000	03/20/2011	0.0000%(0.0675%).....	06/01/2007	BARCLAYS BANK PLC.....				5,530	5,530			(5,817)	46,874
CDS: AT&T MOBILITY LLC PAY 0.26%.....	20,000,000	12/20/2012	0.0000%(0.2600%).....	12/03/2007	MORGAN STANLEY CAP....				(22,411)	(22,411)			(52,722)	172,412
CDS: AT&T MOBILITY LLC PAY 0.35%.....	10,600,000	12/20/2011	0.0000%(0.3500%).....	09/16/2008	CITIBANK, N.A.....				(34,800)	(34,800)			(37,615)	74,386
CDS: BLOCK FINANCIAL PAY 3.15%.....	20,000,000	03/20/2013	0.0000%(3.1500%).....	01/08/2008	MERRILL LYNCH INTL.....				(1,725,150)	(1,725,150)			(638,750)	179,421
CDS: BUNGE LMTD FINANCE PAY 0.58%.....	7,000,000	06/20/2013	0.0000%(0.5800%).....	05/29/2007	BANK OF AMERICA, NA.....				124,021	124,021			(41,164)	65,209
CDS: BUNGE LMTD FINANCE PAY 0.70%.....	5,000,000	03/20/2014	0.0000%(0.7000%).....	10/06/2006	BANK OF AMERICA, NA.....				89,419	89,419			(35,486)	51,352
CDS: CARNIVAL CORP PAY 3.73%.....	37,200,000	12/20/2013	0.0000%(3.7250%).....	12/19/2008	GOLDMAN SACHS BANK U...				(4,413,103)	(4,413,103)			(1,404,946)	370,724
CDS: CARNIVAL CORP PAY 3.75%.....	30,700,000	12/20/2013	0.0000%(3.7500%).....	12/23/2008	GOLDMAN SACHS BANK U...				(3,671,234)	(3,671,234)			(1,167,240)	305,947
CDS: CARNIVAL CORP PAY 5.10%.....	53,133,000	12/20/2013	0.0000%(5.1000%).....	11/21/2008	GOLDMAN SACHS CAPITA...				(9,091,145)	(9,091,145)			(2,747,419)	529,507
CDS: CARNIVAL CORP REC 1.00%.....	27,000,000	12/20/2013	1.0000%(0.0000%).....	09/16/2009	BANK OF AMERICA, NA.....	21,619	21,619		407,010	407,010			79,500	269,074
CDS: CARNIVAL CORP REC 1.00%.....	32,000,000	12/20/2013	1.0000%(0.0000%).....	11/17/2009	BANK OF AMERICA, NA.....	275,028	275,028		482,382	482,382			39,111	318,902
CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	100,000,000	06/20/2014	1.5500%(0.0000%).....	07/30/2007	MORGAN STANLEY CAP....					(8,711,952)			1,571,528	1,057,265
CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	50,000,000	06/20/2014	1.5500%(0.0000%).....	07/31/2007	MORGAN STANLEY CAP....					(4,355,976)			785,764	528,632
CDS: CENTEX CORP PAY 4.80%.....	10,000,000	09/20/2013	0.0000%(4.8000%).....	09/18/2008	UNION BANK OF SWITZE...				(1,430,233)	(1,430,233)			(486,667)	96,479
CDS: CENTEX CORP REC 1.00%.....	10,000,000	09/20/2013	1.0000%(0.0000%).....	09/14/2009	BANK OF AMERICA, NA.....	154,032	154,032		75,544	75,544			30,000	96,479
CDS: CLEAR CHANNEL COMM PAY 2.07%.....	5,000,000	03/20/2011	0.0000%(2.0700%).....	12/05/2006	GOLDMAN SACHS CAPITA...				361,563	361,563			(104,938)	27,573
CDS: CMBX.NA.AAA.4 PAY 0.35%.....	37,500,000	02/17/2051	0.0000%(0.3500%).....	09/15/2008	GOLDMAN SACHS CAPITA...	4,480,464	4,480,464		6,390,000	6,390,000			(134,531)	1,202,910
CDS: CMBX.NA.AAA.4 REC 0.35%.....	37,500,000	02/17/2051	0.3500%(0.0000%).....	09/19/2008	CITIBANK, N.A.....	(3,137,180)	(3,137,180)		(6,390,000)	(6,390,000)			134,531	1,202,910
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	37,500,000	02/15/2051	0.0000%(0.3500%).....	09/15/2008	GOLDMAN SACHS CAPITA...	4,571,402	4,571,402		5,932,500	5,932,500			(134,531)	1,202,830
CDS: CMBX.NA.AAA.5 REC 0.35%.....	37,500,000	02/15/2051	0.3500%(0.0000%).....	09/19/2008	MORGAN STANLEY CAP....	(3,356,840)	(3,356,840)		(5,932,500)	(5,932,500)			134,531	1,202,830
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052	0.0000%(0.8400%).....	05/13/2009	DEUTSCHE BANK, AG.....	9,700,000	9,700,000		4,850,000	4,850,000			(108,733)	654,301
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052	0.0000%(0.8400%).....	05/13/2009	ROYAL BANK OF SCOTLA...	10,125,000	10,125,000		4,850,000	4,850,000			(108,733)	654,301
CDS: CMBX.NA.AJ.1 REC 0.84%.....	20,000,000	10/12/2052	0.8400%(0.0000%).....	05/19/2009	GOLDMAN SACHS BANK U...	(7,050,000)	(7,050,000)		(4,850,000)	(4,850,000)			105,928	654,301
CDS: CMBX.NA.AJ.1 REC 0.84%.....	20,000,000	10/12/2052	0.8400%(0.0000%).....	05/19/2009	CITIBANK, N.A.....	(7,200,000)	(7,200,000)		(4,850,000)	(4,850,000)			105,933	654,301
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	10,000,000	03/15/2049	0.0000%(1.0900%).....	05/14/2009	DEUTSCHE BANK, AG.....	5,900,000	5,900,000		3,589,000	3,589,000			(70,244)	313,170
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	03/15/2049	0.0000%(1.0900%).....	05/14/2009	MORGAN STANLEY CAP....	11,800,000	11,800,000		7,178,000	7,178,000			(140,489)	626,340

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS: CMBX.NA.AJ.2 REC 1.09%.....	20,000,000	03/15/2049.	1.0900%(0.0000%).....	05/19/2009.	JP MORGAN CHASE BANK	(9,800,000)	(9,800,000)	.....	(7,178,000)	(7,178,000)	.....	.....	137,461	626,340
CDS: CMBX.NA.AJ.2 REC 1.09%.....	10,000,000	03/15/2049.	1.0900%(0.0000%).....	05/19/2009.	ROYAL BANK OF SCOTLA.	(4,775,000)	(4,775,000)	.....	(3,589,000)	(3,589,000)	.....	.....	68,731	313,170
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	25,000,000	02/17/2051.	0.0000%(0.9600%).....	02/20/2008.	MORGAN STANLEY CAP...	6,571,366	6,571,366	.....	12,192,500	12,192,500	.....	.....	(246,000)	801,940
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	20,000,000	02/17/2051.	0.0000%(0.9600%).....	05/14/2009.	MORGAN STANLEY CAP...	13,200,000	13,200,000	.....	9,754,000	9,754,000	.....	.....	(123,733)	641,552
CDS: CMBX.NA.AJ.4 REC 0.96%.....	25,000,000	02/17/2051.	0.9600%(0.0000%).....	03/18/2008.	CREDIT SUISSE FB INT.	(8,408,865)	(8,408,865)	.....	(12,192,500)	(12,192,500)	.....	.....	246,000	801,940
CDS: CMBX.NA.AJ.4 REC 0.96%.....	20,000,000	02/17/2051.	0.9600%(0.0000%).....	05/20/2009.	BANK OF AMERICA, NA.....	(11,300,000)	(11,300,000)	.....	(9,754,000)	(9,754,000)	.....	.....	120,533	641,552
CDS: CNDIAN NATL RESOURC PAY 0.37%.....	25,000,000	12/20/2012.	0.0000%(0.3700%).....	12/06/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	56,327	56,327	.....	.....	(93,785)	215,515
CDS: CNDIAN NATL RESOURC PAY 0.54%.....	26,000,000	09/20/2016.	0.0000%(0.5440%).....	12/11/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	207,902	207,902	.....	.....	(143,404)	337,150
CDS: COMCAST CABLE COMM PAY 0.50%.....	23,700,000	03/20/2013.	0.0000%(0.5000%).....	08/08/2007.	MERRILL LYNCH INTL.....	.....	.....	.....	(142,371)	(142,371)	.....	.....	(120,146)	212,614
CDS: COMCAST CABLE COMM PAY 0.53%.....	20,000,000	03/20/2016.	0.0000%(0.5300%).....	12/06/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	(55,361)	(55,361)	.....	.....	(107,472)	249,438
CDS: COMCAST CABLE COMM REC 1.00%.....	16,407,000	03/20/2013.	1.0000%(0.0000%).....	08/26/2009.	JP MORGAN CHASE BANK	485,379	485,379	.....	341,338	341,338	.....	.....	57,880	147,188
CDS: CON-WAY INC PAY 1.78%.....	84,000,000	03/20/2018.	0.0000%(1.7750%).....	01/11/2008.	BANK OF AMERICA, NA.....	.....	.....	.....	(1,752,882)	(1,752,882)	.....	.....	(1,511,708)	1,204,303
CDS: CON-WAY INC REC 1.00%.....	34,650,000	03/20/2018.	1.0000%(0.0000%).....	08/20/2009.	JP MORGAN CHASE BANK	(766,460)	(766,460)	.....	(1,050,434)	(1,050,434)	.....	.....	128,012	496,775
CDS: CON-WAY INC REC 1.00%.....	8,000,000	03/20/2018.	1.0000%(0.0000%).....	08/21/2009.	JP MORGAN CHASE BANK	(135,668)	(135,668)	.....	(242,524)	(242,524)	.....	.....	29,333	114,696
CDS: CSX CORP PAY 0.35%.....	6,200,000	03/20/2011.	0.0000%(0.3500%).....	09/18/2007.	UNION BANK OF SWITZE...	.....	.....	.....	(11,427)	(11,427)	.....	.....	(22,001)	34,191
CDS: CSX CORP PAY 1.28%.....	10,100,000	06/20/2015.	0.0000%(1.2800%).....	03/25/2008.	CITIBANK, N.A.....	.....	.....	.....	(420,351)	(420,351)	.....	.....	(131,076)	118,123
CDS: DAIMLER AG PAY 0.48%.....	10,000,000	03/20/2011.	0.0000%(0.4800%).....	11/16/2006.	JP MORGAN CHASE BANK	.....	.....	.....	(18,033)	(18,033)	.....	.....	(48,667)	55,146
CDS: DAIMLER AG PAY 0.53%.....	5,000,000	03/20/2011.	0.0000%(0.5300%).....	08/01/2006.	GOLDMAN SACHS CAPITA	.....	.....	.....	(12,090)	(12,090)	.....	.....	(26,868)	27,573
CDS: DAIMLER AG PAY 0.64%.....	14,000,000	09/20/2011.	0.0000%(0.6400%).....	09/25/2006.	MERRILL LYNCH INTL.....	.....	.....	.....	(46,962)	(46,962)	.....	.....	(90,844)	91,819
CDS: DARDEN RESTAURANTS PAY 0.45%.....	5,400,000	03/20/2011.	0.0000%(0.4450%).....	05/09/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	7,052	7,052	.....	.....	(24,364)	29,779
CDS: DJ CDX.NA.IG.10 PAY 1.55%.....	242,000,000	06/20/2013.	1.5500%(0.0000%).....	09/14/2008.	BANK OF AMERICA, NA.....	3,782,431	3,782,431	.....	(3,484,164)	(3,484,164)	.....	.....	(3,734,829)	2,254,381
CDS: DJ CDX.NA.IG.10 REC 1.55%.....	242,000,000	06/20/2013.	1.5500%(0.0000%).....	09/19/2008.	JP MORGAN CHASE BANK	(403,197)	(403,197)	.....	3,484,168	3,484,168	.....	.....	3,734,829	2,254,381
CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	100,000,000	12/20/2013.	0.4900%(0.0000%).....	03/14/2007.	CITIBANK, N.A.....	.....	.....	.....	(12,576,765)	(12,576,765)	.....	.....	496,806	996,569
CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....	100,000,000	12/20/2013.	0.4930%(0.0000%).....	05/07/2007.	UNION BANK OF SWITZE...	.....	.....	.....	(12,565,602)	(12,565,602)	.....	.....	499,847	996,569
CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....	100,000,000	06/20/2014.	0.5488%(0.0000%).....	06/13/2007.	CITIBANK, N.A.....	.....	.....	.....	(12,828,714)	(12,828,714)	.....	.....	556,372	1,057,265
CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....	100,000,000	06/20/2014.	0.6450%(0.0000%).....	06/25/2007.	MERRILL LYNCH INTL.....	.....	.....	.....	(12,432,970)	(12,432,970)	.....	.....	653,958	1,057,265
CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....	50,000,000	06/20/2014.	1.4500%(0.0000%).....	07/26/2007.	MORGAN STANLEY CAP...	.....	.....	.....	(4,561,557)	(4,561,557)	.....	.....	735,069	528,632
CDS: DJ CDX.NA.IG.9.V1 PAY 0.80%.....	48,400,000	12/20/2017.	0.0000%(0.8000%).....	03/20/2008.	BARCLAYS BANK PLC.....	2,487,836	2,487,836	.....	1,501,630	1,501,630	.....	.....	(385,531)	683,424
CDS: DJ CDX.NA.IG.9.V1 REC 0.80%.....	48,400,000	12/20/2017.	0.8000%(0.0000%).....	04/01/2008.	JP MORGAN CHASE BANK	(1,613,193)	(1,613,193)	.....	(1,501,627)	(1,501,627)	.....	.....	385,531	683,424
CDS: EMBARQ CORP PAY 1.23%.....	10,200,000	06/20/2016.	0.0000%(1.2300%).....	06/06/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	(281,869)	(281,869)	.....	.....	(127,203)	129,764
CDS: EMBARQ CORP PAY 1.25%.....	10,200,000	06/20/2016.	0.0000%(1.2500%).....	06/06/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	(293,842)	(293,842)	.....	.....	(129,271)	129,764
CDS: EMBARQ CORP PAY 1.28%.....	20,800,000	06/20/2016.	0.0000%(1.2800%).....	01/25/2007.	JP MORGAN CHASE BANK	.....	.....	.....	(635,625)	(635,625)	.....	.....	(269,938)	264,618
CDS: EMBARQ CORP PAY 1.45%.....	15,750,000	06/20/2016.	0.0000%(1.4500%).....	12/13/2006.	JP MORGAN CHASE BANK	.....	.....	.....	(637,512)	(637,512)	.....	.....	(231,547)	200,372
CDS: EMBARQ CORP PAY 3.20%.....	20,500,000	06/20/2016.	0.0000%(3.2000%).....	09/15/2008.	HSBC BANK USA.....	.....	.....	.....	(2,924,371)	(2,924,371)	.....	.....	(665,111)	260,801
CDS: EMBARQ CORPORATION REC 1.00%.....	24,285,180	06/20/2016.	1.0000%(0.0000%).....	09/10/2009.	DEUTSCHE BANK, AG.....	562,572	562,572	.....	362,443	362,443	.....	.....	75,554	308,956
CDS: EMBARQ CORPORATION REC 1.00%.....	24,286,200	06/20/2016.	1.0000%(0.0000%).....	09/18/2009.	DEUTSCHE BANK, AG.....	666,763	666,763	.....	362,458	362,458	.....	.....	70,160	308,969
CDS: ERAC USA FINANCE CO PAY 1.09%.....	15,000,000	06/20/2034.	0.0000%(1.0900%).....	08/10/2007.	GOLDMAN SACHS CAPITA	.....	.....	.....	(223,904)	(223,904)	.....	.....	(165,771)	371,117
CDS: FED REP OF GERMANY PAY 0.89%.....	10,000,000	03/20/2014.	0.0000%(0.8900%).....	03/03/2009.	GOLDMAN SACHS CAPITA	.....	.....	.....	(271,581)	(271,581)	.....	.....	(74,908)	102,703
CDS: FED REP OF GERMANY PAY 0.90%.....	30,000,000	03/20/2014.	0.0000%(0.9000%).....	03/05/2009.	GOLDMAN SACHS CAPITA	.....	.....	.....	(826,950)	(826,950)	.....	.....	(225,750)	308,110
CDS: FED REP OF GERMANY REC 0.25%.....	40,000,000	03/20/2014.	0.2500%(0.0000%).....	11/06/2009.	JP MORGAN CHASE BANK	168,958	168,958	.....	43,344	43,344	.....	.....	15,278	410,813
CDS: FRENCH REPUBLIC PAY 0.97%.....	15,000,000	03/20/2014.	0.0000%(0.9700%).....	03/05/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(424,254)	(424,254)	.....	.....	(121,654)	154,055
CDS: FRENCH REPUBLIC REC 0.25%.....	15,000,000	03/20/2014.	0.2500%(0.0000%).....	10/16/2009.	GOLDMAN SACHS BANK U	44,755	44,755	.....	(14,946)	(14,946)	.....	.....	7,917	154,055
CDS: FTD_05-02 REC 0.81%.....	25,000,000	12/20/2010.	0.8050%(0.0000%).....	09/07/2005.	MORGAN STANLEY CAP...	.....	.....	.....	23,658	23,658	.....	.....	204,045	123,102
CDS: FTD_05-05 REC 0.72%.....	25,000,000	12/20/2010.	0.7200%(0.0000%).....	10/25/2005.	MERRILL LYNCH INTL.....	.....	.....	.....	(15,933)	(15,933)	.....	.....	182,500	123,102
CDS: GATX CORP PAY 0.80%.....	10,000,000	03/20/2015.	0.0000%(0.8000%).....	08/01/2008.	MERRILL LYNCH INTL.....	281,733	281,733	.....	113,145	113,145	.....	.....	(81,111)	114,228
CDS: GATX CORP PAY 0.90%.....	10,000,000	03/20/2016.	0.0000%(0.9000%).....	08/09/2007.	MERRILL LYNCH INTL.....	.....	.....	.....	110,950	110,950	.....	.....	(91,250)	124,719
CDS: GLENCORE INTL AG PAY 3.80%.....	10,000,000	03/20/2014.	0.0000%(3.8000%).....	09/18/2008.	GOLDMAN SACHS CAPITA	.....	.....	.....	(1,025,189)	(1,025,189)	.....	.....	(385,278)	102,703
CDS: HUMANA INC PAY 3.50%.....	6,570,000	09/20/2018.	0.0000%(3.5000%).....	03/17/2009.	DEUTSCHE BANK, AG.....	.....	.....	.....	(680,327)	(680,327)	.....	.....	(184,599)	97,038
CDS: IMPERIAL CHEM IND PAY 0.32%.....	13,000,000	12/20/2013.	0.0000%(0.3200%).....	09/18/2008.	BARCLAYS BANK PLC.....	.....	.....	.....	(86,999)	(86,999)	.....	.....	(42,178)	129,554
CDS: IMPERIAL CHEM IND PAY 0.49%.....	10,000,000	12/20/2013.	0.0000%(0.4900%).....	04/28/2006.	GOLDMAN SACHS CAPITA	.....	.....	.....	(132,503)	(132,503)	.....	.....	(49,681)	99,657
CDS: ITRX EUR SNR FIN PAY 1.65%.....	35,303,750	06/20/2013.	0.0000%(1.6500%).....	09/16/2008.	DEUTSCHE BANK, AG.....	(381,357)	(381,357)	.....	(1,156,437)	(1,156,437)	.....	(11,881)	(590,524)	328,876
CDS: ITRX EUR SNR FIN PAY 1.65%.....	106,451,249	06/20/2013.	0.0000%(1.6500%).....	09/17/2008.	JP MORGAN CHASE BANK	(1,410,741)	(1,410,741)	.....	(3,469,311)	(3,469,311)	.....	(43,952)	(1,771,571)	991,660

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

E21.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS: ITRX EUR SNR FIN REC 1.65%.....	144,070,000	06/20/2013.	1.6500%(0.0000%).....	09/19/2008.	CREDIT SUISSE FB INT.....	3,607,122	3,607,122	.....	4,625,747	4,625,747	112,381	.....	2,362,095	1,342,102
CDS: ITRX EUROPE PAY 1.85%.....	69,322,500	06/20/2014.	0.0000%(1.8500%).....	06/17/2009.	BARCLAYS BANK PLC.....	(2,022,792)	(2,022,792)	.....	(3,094,693)	(3,094,693)	(68,096)	.....	(735,687)	732,922
CDS: ITRX EUROPE PAY 1.85%.....	34,903,750	06/20/2014.	0.0000%(1.8500%).....	06/18/2009.	BARCLAYS BANK PLC.....	(957,536)	(957,536)	.....	(1,547,346)	(1,547,346)	(25,761)	.....	(365,201)	369,025
CDS: ITRX EUROPE REC 1.85%.....	106,698,750	06/20/2014.	1.8500%(0.0000%).....	07/21/2009.	CREDIT SUISSE FB INT.....	4,151,148	4,151,148	.....	4,642,040	4,642,040	35,009	.....	912,431	1,128,088
CDS: J.C.PENNEY REC 1.00%.....	6,682,000	12/20/2013.	1.0000%(0.0000%).....	06/05/2009.	DEUTSCHE BANK, AG.....	(271,716)	(271,716)	.....	(44,539)	(44,539)	.....	.....	38,793	66,591
CDS: JC PENNEY CO INC PAY 4.80%.....	1,600,000	12/20/2013.	0.0000%(4.8000%).....	12/18/2008.	BANK OF AMERICA, NA.....	.....	.....	.....	(217,797)	(217,797)	.....	.....	(77,867)	15,945
CDS: JC PENNEY CO INC PAY 5.30%.....	5,082,000	12/20/2013.	0.0000%(5.3000%).....	11/14/2008.	BARCLAYS BANK PLC.....	.....	.....	.....	(787,255)	(787,255)	.....	.....	(273,087)	50,646
CDS: JPMORGAN CHASE & CO PAY 1.39%.....	20,000,000	12/20/2017.	0.0000%(1.3900%).....	11/15/2007.	MERRILL LYNCH INTL.....	.....	.....	.....	(1,215,106)	(1,215,106)	.....	.....	(281,861)	282,406
CDS: JPMORGAN CHASE & CO PAY 7.50%.....	5,000,000	03/20/2013.	0.0000%(7.5000%).....	03/14/2008.	ROYAL BANK OF SCOTLA.....	.....	.....	.....	(1,123,092)	(1,123,092)	.....	.....	(380,208)	44,855
CDS: JPMORGAN CHASE & CO PAY 7.50%.....	10,000,000	03/20/2013.	0.0000%(7.5000%).....	03/14/2008.	CITIBANK, N.A.....	.....	.....	.....	(2,246,183)	(2,246,183)	.....	.....	(760,417)	89,710
CDS: JPMORGAN CHASE & CO REC 1.80%.....	15,000,000	03/20/2013.	1.8000%(0.0000%).....	03/24/2008.	BARCLAYS BANK PLC.....	.....	.....	.....	675,300	675,300	.....	.....	273,750	134,566
CDS: KINGDOM OF SPAIN PAY 1.47%.....	10,000,000	03/20/2014.	0.0000%(1.4700%).....	03/03/2009.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(172,008)	(172,008)	.....	.....	(123,725)	102,703
CDS: KINGDOM OF SPAIN PAY 1.51%.....	25,000,000	03/20/2014.	0.0000%(1.5100%).....	03/05/2009.	GOLDMAN SACHS BANK U.....	.....	.....	.....	(469,715)	(469,715)	.....	.....	(315,632)	256,758
CDS: KINGDOM OF SPAIN PAY 1.58%.....	60,000,000	03/20/2014.	0.0000%(1.5800%).....	02/20/2009.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(1,294,033)	(1,294,033)	.....	.....	(826,867)	616,219
CDS: KINGDOM OF SPAIN REC 1.00%.....	95,000,000	03/20/2014.	1.0000%(0.0000%).....	10/08/2009.	BARCLAYS BANK PLC.....	1,669,914	1,669,914	.....	(140,178)	(140,178)	.....	.....	221,667	975,680
CDS: KINGFISHER PLC PAY 6.00%.....	12,500,000	06/20/2013.	0.0000%(6.0000%).....	11/20/2008.	DEUTSCHE BANK, AG.....	.....	.....	.....	(2,275,958)	(2,275,958)	.....	.....	(760,417)	116,445
CDS: KINGFISHER PLC PAY 6.70%.....	30,000,000	12/20/2010.	0.0000%(6.7000%).....	11/19/2008.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(1,898,183)	(1,898,183)	.....	.....	(2,037,917)	147,722
CDS: KINGFISHER PLC REC 1.00%.....	15,000,000	12/20/2010.	1.0000%(0.0000%).....	07/31/2009.	JP MORGAN CHASE BANK.....	114,316	114,316	.....	114,517	114,517	.....	.....	63,750	73,861
CDS: KINGFISHER PLC REC 1.00%.....	15,000,000	12/20/2010.	1.0000%(0.0000%).....	08/12/2009.	BARCLAYS BANK PLC.....	58,695	58,695	.....	114,517	114,517	.....	.....	58,750	73,861
CDS: LAFARGE S.A. PAY 0.29%.....	20,800,000	06/20/2011.	0.0000%(0.2900%).....	10/31/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	63,619	63,619	.....	.....	(61,158)	126,029
CDS: LENNAR CORP PAY 0.69%.....	12,000,000	09/20/2011.	0.0000%(0.6850%).....	09/05/2006.	CREDIT SUISSE FB INT.....	.....	.....	.....	316,432	316,432	.....	.....	(83,342)	78,702
CDS: LIMITED BRANDS INC PAY 6.15%.....	6,412,000	12/20/2013.	0.0000%(6.1500%).....	11/14/2008.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(1,015,794)	(1,015,794)	.....	.....	(399,815)	63,900
CDS: MACYS INC PAY 7.25%.....	6,865,343	12/20/2013.	0.0000%(7.2500%).....	11/14/2008.	DEUTSCHE BANK, AG.....	.....	.....	.....	(1,440,656)	(1,440,656)	.....	.....	(504,650)	68,418
CDS: MACYS INC PAY 7.30%.....	7,486,657	12/20/2013.	0.0000%(7.3000%).....	11/14/2008.	JP MORGAN CHASE BANK.....	.....	.....	.....	(1,584,921)	(1,584,921)	.....	.....	(554,117)	74,610
CDS: MACYS INC REC 1.00%.....	14,352,000	12/20/2013.	1.0000%(0.0000%).....	07/28/2009.	BARCLAYS BANK PLC.....	(1,221,724)	(1,221,724)	.....	(309,652)	(309,652)	.....	.....	62,192	143,028
CDS: MARRIOT INTERNL PAY 0.37%.....	11,200,000	06/20/2012.	0.0000%(0.3700%).....	08/01/2006.	MERRILL LYNCH INTL.....	.....	.....	.....	15,714	15,714	.....	.....	(42,016)	88,033
CDS: MARRIOTT INTERNL PAY 0.56%.....	10,000,000	12/20/2015.	0.0000%(0.5550%).....	01/24/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	165,996	165,996	.....	.....	(56,271)	122,195
CDS: MARRIOTT INTERNL PAY 0.57%.....	10,000,000	06/20/2016.	0.0000%(0.5700%).....	08/24/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	177,442	177,442	.....	.....	(57,792)	127,220
CDS: MARRIOTT INTERNL PAY 0.59%.....	20,400,000	06/20/2016.	0.0000%(0.5900%).....	01/24/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	338,238	338,238	.....	.....	(122,032)	259,529
CDS: MARRIOTT INTERNL PAY 0.62%.....	18,300,000	06/20/2016.	0.0000%(0.6170%).....	01/23/2007.	BANK OF AMERICA, NA.....	.....	.....	.....	274,839	274,839	.....	.....	(114,479)	232,813
CDS: MARRIOTT INTL INC PAY 6.70%.....	2,500,000	12/20/2013.	0.0000%(6.7000%).....	11/21/2008.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(575,357)	(575,357)	.....	.....	(169,826)	24,914
CDS: MARSH & MCLENNAN PAY 1.16%.....	16,700,000	09/20/2015.	0.0000%(1.1580%).....	01/09/2008.	CREDIT SUISSE FB INT.....	.....	.....	.....	(404,243)	(404,243)	.....	.....	(196,072)	199,760
CDS: MCKESSON CORP PAY 0.41%.....	10,000,000	03/20/2012.	0.0000%(0.4100%).....	01/10/2007.	JP MORGAN CHASE BANK.....	.....	.....	.....	(45,347)	(45,347)	.....	.....	(41,569)	74,485
CDS: MDC HOLDINGS INC PAY 1.32%.....	14,675,000	06/20/2013.	0.0000%(1.3200%).....	10/18/2006.	MERRILL LYNCH INTL.....	.....	.....	.....	(283,472)	(283,472)	.....	.....	(196,400)	136,707
CDS: MRGN STN ACES_06-9A PAY 1.57%.....	25,000,000	06/20/2013.	0.0000%(1.5700%).....	04/20/2007.	MORGAN STANLEY CAP.....	(993,750)	(993,750)	.....	3,899,118	3,899,118	.....	.....	(397,951)	232,891
CDS: NEWS AMERICA INC PAY 0.35%.....	10,000,000	09/20/2011.	0.0000%(0.3500%).....	09/08/2006.	DEUTSCHE BANK, AG.....	.....	.....	.....	(7,631)	(7,631)	.....	.....	(35,486)	65,585
CDS: NEWS AMERICA INC PAY 0.35%.....	10,000,000	09/20/2011.	0.0000%(0.3500%).....	09/11/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	(7,631)	(7,631)	.....	.....	(35,486)	65,585
CDS: NEWS AMERICA INC PAY 0.52%.....	25,000,000	09/20/2011.	0.0000%(0.5200%).....	09/15/2008.	HSBC BANK USA.....	.....	.....	.....	(92,278)	(92,278)	.....	.....	(131,806)	163,962
CDS: NEXEN INC PAY 0.46%.....	12,000,000	12/20/2013.	0.0000%(0.4600%).....	12/06/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	66,607	66,607	.....	.....	(55,967)	119,588
CDS: NORDSTROM INC PAY 4.60%.....	7,000,000	12/20/2013.	0.0000%(4.6000%).....	12/18/2008.	GOLDMAN SACHS BANK U.....	.....	.....	.....	(1,050,731)	(1,050,731)	.....	.....	(326,472)	69,760
CDS: NORDSTROM INC PAY 5.29%.....	13,275,000	12/20/2013.	0.0000%(5.2900%).....	11/14/2008.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	(2,341,891)	(2,341,891)	.....	.....	(712,001)	132,295
CDS: NORDSTROM INC REC 1.00%.....	20,275,000	12/20/2013.	1.0000%(0.0000%).....	11/18/2009.	BARCLAYS BANK PLC.....	39,364	39,364	.....	267,923	267,923	.....	.....	24,218	202,054
CDS: ONEOK INC PAY 0.74%.....	5,000,000	06/20/2015.	0.0000%(0.7400%).....	11/28/2006.	GOLDMAN SACHS CAPITA.....	.....	.....	.....	12,381	12,381	.....	.....	(37,514)	58,477
CDS: PACTIV CORP PAY 2.25%.....	10,000,000	06/20/2014.	0.0000%(2.2500%).....	03/19/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(615,225)	(615,225)	.....	.....	(179,375)	105,726
CDS: PACTIV CORP PAY 2.25%.....	17,800,000	06/20/2014.	0.0000%(2.2500%).....	03/20/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(1,095,101)	(1,095,101)	.....	.....	(318,175)	188,193
CDS: PACTIV CORP PAY 2.25%.....	6,300,000	06/20/2014.	0.0000%(2.2500%).....	03/24/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(387,592)	(387,592)	.....	.....	(111,038)	66,608
CDS: PACTIV CORP PAY 2.25%.....	9,500,000	06/20/2014.	0.0000%(2.2500%).....	03/25/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(584,464)	(584,464)	.....	.....	(166,844)	100,440
CDS: PACTIV CORP PAY 2.25%.....	6,400,000	06/20/2014.	0.0000%(2.2500%).....	03/26/2009.	BARCLAYS BANK PLC.....	.....	.....	.....	(393,744)	(393,744)	.....	.....	(112,000)	67,665
CDS: PACTIV CORP REC 1.00%.....	18,157,000	06/20/2014.	1.0000%(0.0000%).....	11/10/2009.	DEUTSCHE BANK, AG.....	149,517	149,517	.....	170,212	170,212	.....	.....	25,722	191,968
CDS: PEARSON PLC PAY 0.35%.....	10,000,000	06/20/2011.	0.0000%(0.3500%).....	09/26/2006.	BANK OF AMERICA, NA.....	.....	.....	.....	(16,931)	(16,931)	.....	.....	(35,486)	60,591
CDS: PEPCO HOLDINGS INC PAY 0.49%.....	23,000,000	12/20/2016.	0.0000%(0.4900%).....	11/20/2006.	DEUTSCHE BANK, AG.....	.....	.....	.....	967,144	967,144	.....	.....	(114,265)	303,725
CDS: REED ELSEVIER PLC PAY 0.28%.....	10,500,000	09/20/2011.	0.0000%(0.2750%).....	07/19/2007.	UNION BANK OF SWITZE.....	.....	.....	.....	10,752	10,752	.....	.....	(29,276)	68,864

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS: REPUBLIC OF ITALY PAY 1.94%.....	45,000,000	03/20/2014	0.0000%(1.9400%).....	03/05/2009	GOLDMAN SACHS BANK U				(1,682,425)	(1,682,425)			(729,925)	462,164
CDS: REPUBLIC OF ITALY REC 1.00%.....	45,000,000	03/20/2014	1.0000%(0.0000%).....	10/08/2009	BARCLAYS BANK PLC.....	791,012	791,012		(1,150)	(1,150)			105,000	462,164
CDS: ROGERS COMMUN INC REC 0.71%.....	12,500,000	12/20/2012	0.7100%(0.0000%).....	11/01/2007	UNION BANK OF SWITZE...				(19,587)	(19,587)			89,983	107,758
CDS: RYLAND GROUP INC PAY 4.80%.....	20,000,000	06/20/2013	0.0000%(4.8000%).....	09/18/2008	GOLDMAN SACHS CAPITA				(2,156,467)	(2,156,467)			(973,333)	186,312
CDS: RYLAND GROUP INC REC 1.00%.....	10,000,000	06/20/2013	1.0000%(0.0000%).....	09/21/2009	BARCLAYS BANK PLC.....	(140,458)	(140,458)		(160,956)	(160,956)			28,056	93,156
CDS: RYLAND GROUP INC REC 1.00%.....	10,000,000	06/20/2013	1.0000%(0.0000%).....	09/15/2009	JP MORGAN CHASE BANK	(123,832)	(123,832)		(160,956)	(160,956)			29,722	93,156
CDS: SAFEWAY INC. PAY 0.24%.....	2,600,000	03/20/2011	0.0000%(0.2400%).....	06/11/2007	CREDIT SUISSE FB INT.....				4,299	4,299			(6,327)	14,338
CDS: SARA LEE CORP PAY 0.48%.....	25,000,000	09/20/2011	0.0000%(0.4800%).....	08/25/2006	UNION BANK OF SWITZE...				(110,083)	(110,083)			(121,667)	163,962
CDS: SEALED AIR CORP PAY 0.59%.....	5,000,000	09/20/2013	0.0000%(0.5900%).....	10/19/2006	GOLDMAN SACHS CAPITA				52,501	52,501			(29,910)	48,240
CDS: TATE & LYLE INT FIN PAY 1.85%.....	5,000,000	06/20/2011	0.0000%(1.8500%).....	09/16/2008	BARCLAYS BANK PLC.....				(91,874)	(91,874)			(93,785)	30,295
CDS: TATE & LYLE INT FIN PAY 1.85%.....	5,000,000	06/20/2011	0.0000%(1.8500%).....	09/16/2008	BARCLAYS BANK PLC.....				(91,874)	(91,874)			(93,785)	30,295
CDS: THOMSON REUT CORP PAY 1.25%.....	21,200,000	12/20/2011	0.0000%(1.2500%).....	09/17/2008	GOLDMAN SACHS CAPITA				(288,279)	(288,279)			(268,681)	148,773
CDS: UKIN PAY 1.69%.....	75,000,000	03/20/2014	0.0000%(1.6900%).....	02/23/2009	GOLDMAN SACHS BANK U				(2,887,771)	(2,887,771)			(1,094,979)	770,274
CDS: UKIN PAY 1.73%.....	66,000,000	03/20/2014	0.0000%(1.7300%).....	02/20/2009	GOLDMAN SACHS CAPITA				(2,647,352)	(2,647,352)			(995,903)	677,841
CDS: UKIN REC 0.80%.....	47,000,000	03/20/2014	0.8000%(0.0000%).....	06/19/2009	BANK OF AMERICA, NA.....				130,921	130,921			203,667	482,705
CDS: UKIN REC 0.86%.....	70,500,000	03/20/2014	0.8600%(0.0000%).....	06/18/2009	BANK OF AMERICA, NA.....				366,404	366,404			330,097	724,057
CDS: UKIN REC 1.00%.....	23,500,000	03/20/2014	1.0000%(0.0000%).....	06/22/2009	BANK OF AMERICA, NA.....	205,615	205,615		254,139	254,139			124,681	241,353
CDS: VIACOM INC PAY 1.38%.....	25,000,000	03/20/2011	0.0000%(1.3800%).....	09/15/2008	BARCLAYS BANK PLC.....				(369,958)	(369,958)			(349,792)	137,865
CDS: VIACOM REC 1.00%.....	25,000,000	03/20/2011	1.0000%(0.0000%).....	08/25/2009	GOLDMAN SACHS BANK U	285,626	285,626		254,111	254,111			88,889	137,865
CDS: WEATHERFORD INTL PAY 0.80%.....	20,800,000	06/20/2012	0.0000%(0.8000%).....	04/03/2008	CITIBANK, N.A.....				32,332	32,332			(168,711)	163,490
CDS: WEYERHAEUSER CO PAY 2.35%.....	26,550,000	03/20/2014	0.0000%(2.3500%).....	03/17/2009	BARCLAYS BANK PLC.....				(873,547)	(873,547)			(500,873)	272,677
CDS: WEYERHAEUSER CO REC 1.00%.....	12,975,000	03/20/2014	1.0000%(0.0000%).....	09/11/2009	JP MORGAN CHASE BANK	(415,764)	(415,764)		(241,796)	(241,796)			40,006	133,257
CDS: WEYERHAEUSER CO REC 1.00%.....	6,575,000	03/20/2014	1.0000%(0.0000%).....	09/14/2009	BANK OF AMERICA, NA.....	(228,638)	(228,638)		(122,529)	(122,529)			19,725	67,527
CDS: WOODSIDE PETRO LTD PAY 1.00%.....	5,375,000	09/20/2011	0.0000%(1.0000%).....	09/17/2008	HSBC BANK USA.....				(39,745)	(39,745)			(54,497)	35,252
CDS: XSTRATA PLC PAY 2.95%.....	39,605,000	12/20/2011	0.0000%(2.9500%).....	09/18/2008	GOLDMAN SACHS CAPITA				(1,918,015)	(1,918,015)			(1,184,575)	277,932
CSWP: CHF 50.0%(USD 50.0%) 7/11/12.....	32,852	07/11/2012	CHF 50%(USD 50%).....	06/06/2007	UNION BANK OF SWITZE...				6,985	6,985			1,004	261
CSWP:USD 5.50%(AUD 6MBBR) 05/05/15.....	10,000,000	05/05/2015	USD 5.500%(AUD 6M BBR)..	03/23/2005	CITIBANK, N.A.....				(807,088)	(807,088)			59,447	115,599
CSWP:USD 5.50%(EUR 4.62%) 03/28/14.....	21,016,000	03/28/2014	USD 5.500%(EUR 4.620%)...	02/20/2007	ROYAL BANK OF SCOTLA.....				(1,604,775)	(1,604,775)			114,848	216,401
CSWP:USD 5.60%(EUR 4.74%) 04/04/14.....	9,971,200	04/04/2014	USD 5.600%(EUR 4.735%)...	03/08/2007	ROYAL BANK OF SCOTLA.....				(785,998)	(785,998)			50,084	102,905
CSWP:USD 6ML(EUR 6ML) 02/26/21.....	3,665,663	02/26/2021	USD 6ML(EUR 6ML).....	02/08/2006	DEUTSCHE BANK, AG.....				(822,124)	(822,124)			(34,265)	61,241
SWP: 1.15%(3ML) 04/30/11.....	10,000,000	04/30/2011	1.1525%(US3MLIB).....	07/09/2009	BARCLAYS BANK PLC.....				32,771	32,771			34,968	57,636
SWP: 1.22%(3ML) 06/09/11.....	7,000,000	06/09/2011	1.2175%(US3MLIB).....	07/09/2009	BARCLAYS BANK PLC.....				22,393	22,393			29,142	41,976
SWP: 1.33%(3ML) 08/09/11.....	18,000,000	08/09/2011	1.3275%(US3MLIB).....	07/09/2009	BARCLAYS BANK PLC.....				60,973	60,973			78,728	114,037
SWP: 1.37%(3ML) 08/27/11.....	10,000,000	08/27/2011	1.3650%(US3MLIB).....	07/09/2009	DEUTSCHE BANK, AG.....				33,590	33,590			44,873	64,319
SWP: 1.52%(3ML) 11/30/11.....	14,710,000	11/30/2011	1.5240%(US3MLIB).....	07/09/2009	DEUTSCHE BANK, AG.....				50,011	50,011			77,078	101,783
SWP: 1.77%(3ML) 05/01/12.....	4,200,000	05/01/2012	1.7670%(US3MLIB).....	05/22/2009	DEUTSCHE BANK, AG.....				12,730	12,730			32,558	32,084
SWP: 1.92%(3ML) 08/18/12.....	7,000,000	08/18/2012	1.9170%(US3MLIB).....	05/22/2009	DEUTSCHE BANK, AG.....				13,823	13,823			59,841	56,792
SWP: 1.97%(3ML) 10/01/12.....	25,000,000	10/01/2012	1.9688%(US3MLIB).....	05/22/2009	CREDIT SUISSE FB INT.....				42,092	42,092			225,720	207,418
SWP: 101% S&P IDX(3ML) 03/05/13.....	186,000	03/05/2013	SPX(US3MLIB).....	02/28/2007	JP MORGAN CHASE BANK				(2,594)	(2,594)				1,658
SWP: 101% S&P IDX(3ML) 03/19/13.....	1,389,000	03/19/2013	SPX(US3MLIB).....	03/14/2007	JP MORGAN CHASE BANK				(14,421)	(14,421)				12,455
SWP: 101% S&P IDX(3ML) 05/07/13.....	265,000	05/07/2013	SPX(US3MLIB).....	05/02/2007	JP MORGAN CHASE BANK		(10,148)		(7,131)	(7,131)				2,425
SWP: 103% S&P IDX(3ML) 02/20/13.....	1,006,000	02/20/2013	SPX(US3MLIB).....	02/14/2007	JP MORGAN CHASE BANK				(22,436)	(22,436)				8,917
SWP: 103% S&P IDX(3ML) 04/02/13.....	242,000	04/02/2013	SPX(US3MLIB).....	03/28/2007	JP MORGAN CHASE BANK				(3,446)	(3,446)				2,183
SWP: 104% S&P IDX(3ML) 01/23/13.....	1,444,000	01/23/2013	SPX(US3MLIB).....	01/18/2007	JP MORGAN CHASE BANK				(23,244)	(23,244)				12,642
SWP: 104% S&P IDX(3ML) 02/06/13.....	490,000	02/06/2013	SPX(US3MLIB).....	02/01/2007	JP MORGAN CHASE BANK				(9,410)	(9,410)				4,317
SWP: 104% S&P IDX(3ML) 06/11/14.....	520,000	06/11/2014	SPX(US3MLIB).....	06/06/2007	JP MORGAN CHASE BANK		(25,602)		(21,272)	(21,272)				5,483
SWP: 104% S&P IDX(3ML) 07/02/14.....	320,000	07/02/2014	SPX(US3MLIB).....	06/27/2007	JP MORGAN CHASE BANK		(17,721)		(13,152)	(13,152)				3,396
SWP: 104% S&P IDX(3ML) 12/22/11.....	4,462,000	12/22/2011	SPX(US3MLIB).....	12/19/2006	JP MORGAN CHASE BANK				(49,884)	(49,884)				31,356
SWP: 105% S&P IDX(3ML) 04/23/14.....	202,000	04/23/2014	SPX(US3MLIB).....	04/18/2007	JP MORGAN CHASE BANK		(6,353)		(5,623)	(5,623)				2,097
SWP: 1ML(3.92%) 09/15/16.....	100,000,000	09/15/2016	US1MLIB(3.9175%).....	09/15/2008	DEUTSCHE BANK, AG.....				(3,208,742)	(3,208,742)			(3,544,980)	1,295,408
SWP: 1ML(3.93%) 10/15/16.....	50,000,000	10/15/2016	US1MLIB(3.9275%).....	09/15/2008	DEUTSCHE BANK, AG.....				(1,595,306)	(1,595,306)			(1,777,490)	651,658
SWP: 1ML(3.93%) 11/15/16.....	73,116,000	11/15/2016	US1MLIB(3.9325%).....	09/15/2008	DEUTSCHE BANK, AG.....				(2,297,574)	(2,297,574)			(2,602,915)	958,869

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

E21.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: 1ML(3.94%) 12/10/16.....	100,000,000	12/10/2016	US1MLIB(3.9375%).....	09/15/2008	DEUTSCHE BANK, AG.....				(3,108,076)	(3,108,076)			(3,543,405)	1,317,948
SWP: 1ML(3.94%) 12/10/16.....	100,000,000	12/10/2016	US1MLIB(3.9375%).....	09/15/2008	DEUTSCHE BANK, AG.....				(3,108,076)	(3,108,076)			(3,544,061)	1,317,948
SWP: 1ML(5.00%) 09/13/46.....	50,000,000	09/13/2046	US1MLIB(5.0000%).....	12/20/2007	DEUTSCHE BANK, AG.....				(4,533,857)	(4,533,857)			(2,313,353)	1,515,050
SWP: 1ML(5.04%) 11/15/16.....	100,000,000	11/15/2016	US1MLIB(5.0435%).....	12/13/2006	JP MORGAN CHASE BANK.....		(3,424,808)		(10,057,040)	(10,057,040)			(4,670,980)	1,311,435
SWP: 1ML(5.05%) 12/15/16.....	100,000,000	12/15/2016	US1MLIB(5.0450%).....	12/13/2006	UNION BANK OF SWITZE... ..		(3,420,783)		(10,065,233)	(10,065,233)			(4,672,480)	1,319,246
SWP: 1ML(5.13%) 07/15/16.....	65,100,000	07/15/2016	US1MLIB(5.1275%).....	01/05/2007	MERRILL LYNCH CAP SV... ..		(2,655,451)		(6,898,622)	(6,898,622)			(3,095,492)	832,572
SWP: 1ML(5.78%) 06/10/17.....	50,000,000	06/10/2017	US1MLIB(5.7780%).....	06/21/2007	JP MORGAN CHASE BANK.....		(4,369,562)		(7,454,004)	(7,454,004)			(2,691,952)	682,210
SWP: 1ML(TR EAFE IDX) 11/04/10.....	154,517,797	11/04/2010	US1MLIB(TR EAFE IDX).....	10/29/2009	BNP PARIBAS.....				(2,118,632)	(2,118,632)				709,704
SWP: 2% S&P IDX(3ML) 12/22/11.....	115,000	12/22/2011	SPX(US3MLIB).....	12/19/2006	JP MORGAN CHASE BANK.....				3,230	3,230				808
SWP: 2.05%(3ML) 11/26/12.....	9,000,000	11/26/2012	2.0475%(US3MLIB).....	05/22/2009	CREDIT SUISSE FB INT.....				11,316	11,316			83,400	76,723
SWP: 2.46%(3ML) 11/01/13.....	5,000,000	11/01/2013	2.4580%(US3MLIB).....	07/09/2009	DEUTSCHE BANK, AG.....				(6,493)	(6,493)			47,346	48,979
SWP: 2.71%(3ML) 11/15/14.....	16,250,000	11/15/2014	2.7050%(US3MLIB).....	10/28/2009	UNION BANK OF SWITZE... ..				(165,008)	(165,008)			67,013	179,427
SWP: 2.77%(3ML) 10/15/14.....	24,000,000	10/15/2014	2.7725%(US3MLIB).....	07/09/2009	BARCLAYS BANK PLC.....				(130,077)	(130,077)			264,153	262,682
SWP: 2.81%(3ML) 12/05/14.....	20,000,000	12/05/2014	2.8100%(US3MLIB).....	07/09/2009	DEUTSCHE BANK, AG.....				(123,423)	(123,423)			226,852	222,070
SWP: 3.04%(3ML) 11/10/15.....	10,000,000	11/10/2015	3.0360%(US3MLIB).....	07/09/2009	BARCLAYS BANK PLC.....				(110,004)	(110,004)			123,567	121,068
SWP: 3.12%(3ML) 03/15/16.....	20,000,000	03/15/2016	3.1160%(US3MLIB).....	07/09/2009	DEUTSCHE BANK, AG.....				(244,475)	(244,475)			254,891	249,163
SWP: 3.12%(3ML) 06/01/16.....	20,000,000	06/01/2016	3.1225%(US3MLIB).....	05/22/2009	CREDIT SUISSE FB INT.....				(307,507)	(307,507)			313,748	253,415
SWP: 3.12%(3ML) 06/15/16.....	18,000,000	06/15/2016	3.1225%(US3MLIB).....	05/22/2009	BARCLAYS BANK PLC.....				(288,869)	(288,869)			286,374	228,754
SWP: 3.12%(3ML) 06/15/16.....	20,000,000	06/15/2016	3.1225%(US3MLIB).....	05/22/2009	BARCLAYS BANK PLC.....				(320,965)	(320,965)			318,194	254,171
SWP: 3.23%(3ML) 02/15/17.....	20,000,000	02/15/2017	3.2340%(US3MLIB).....	05/22/2009	DEUTSCHE BANK, AG.....				(395,028)	(395,028)			327,489	267,049
SWP: 3.73%(3ML) 10/21/43.....	50,000,000	11/21/2043	3.7275%(US3MLIB).....	11/19/2008	DEUTSCHE BANK, AG.....				(7,245,663)	(7,245,663)			1,387,451	1,455,857
SWP: 3.75%(3ML) 11/21/28.....	50,000,000	11/21/2028	3.7525%(US3MLIB).....	11/19/2008	BARCLAYS BANK PLC.....				(4,530,570)	(4,530,570)			1,399,950	1,086,971
SWP: 3.83%(1ML) 11/15/16.....	100,000,000	11/15/2016	3.8250%(US1MLIB).....	09/15/2008	MORGAN STANLEY CAP... ..				2,473,306	2,473,306			3,452,480	1,311,435
SWP: 3.90%(3ML) 02/24/11.....	15,000,000	02/24/2011	3.8975%(US3MLIB).....	12/03/2007	JP MORGAN CHASE BANK.....				535,298	535,298			444,577	80,452
SWP: 3ML(3.03%) 08/27/11.....	10,000,000	08/27/2011	US3MLIB(3.0300%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(344,906)	*	(308,006)	(308,006)		344,906	(213,492)	64,319
SWP: 3ML(3.10%) 11/30/11.....	14,710,000	11/30/2011	US3MLIB(3.1000%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(536,346)	*	(488,429)	(488,429)		536,346	(323,995)	101,783
SWP: 3ML(3.19%) 05/01/12.....	4,200,000	05/01/2012	US3MLIB(3.1900%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(164,567)	*	(149,851)	(149,851)		164,567	(86,894)	32,084
SWP: 3ML(3.25%) 08/18/12.....	7,000,000	08/18/2012	US3MLIB(3.2500%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(280,954)	*	(254,784)	(254,784)		280,954	(162,912)	56,792
SWP: 3ML(3.30%) 11/26/12.....	9,000,000	11/26/2012	US3MLIB(3.3000%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(368,489)	*	(330,799)	(330,799)		368,489	(217,478)	76,723
SWP: 3ML(3.75%) 03/15/16.....	20,000,000	03/15/2016	US3MLIB(3.7500%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(734,631)	*	(477,957)	(477,957)		734,631	(551,519)	249,163
SWP: 3ML(3.84%) 02/15/17.....	20,000,000	02/15/2017	US3MLIB(3.8400%).....	09/16/2008	GOLDMAN SACHS CAPITA.....		(735,214)	*	(382,768)	(382,768)		735,214	(586,382)	267,049
SWP: 3ML(4.53%) 02/24/11.....	15,000,000	02/24/2011	US3MLIB(4.5325%).....	08/16/2005	DEUTSCHE BANK, AG.....				(643,964)	(643,964)			(539,536)	80,452
SWP: 3ML(4.54%) 06/09/11.....	7,000,000	06/09/2011	US3MLIB(4.5360%).....	08/16/2005	DEUTSCHE BANK, AG.....		(434,215)	*	(354,199)	(354,199)		434,215	(248,156)	41,976
SWP: 3ML(4.55%) 08/09/11.....	18,000,000	08/09/2011	US3MLIB(4.5475%).....	08/16/2005	DEUTSCHE BANK, AG.....		(1,177,563)	*	(983,088)	(983,088)		1,177,563	(643,582)	114,037
SWP: 3ML(4.61%) 11/01/13.....	5,000,000	11/01/2013	US3MLIB(4.6110%).....	08/16/2005	GOLDMAN SACHS CAPITA.....		(435,228)	*	(390,135)	(390,135)		435,228	(180,202)	48,979
SWP: 3ML(4.84%) 12/05/14.....	20,000,000	12/05/2014	US3MLIB(4.8375%).....	08/10/2005	GOLDMAN SACHS CAPITA.....		(2,016,854)	*	(1,759,574)	(1,759,574)		2,016,854	(772,603)	222,070
SWP: 3ML(5.00%) 08/10/56.....	50,000,000	08/10/2056	US3MLIB(5.0000%).....	12/20/2007	DEUTSCHE BANK, AG.....				(4,519,829)	(4,519,829)			(2,012,215)	1,707,357
SWP: 3ML(5.02%) 06/07/41.....	50,000,000	06/07/2041	US3MLIB(5.0200%).....	12/20/2007	JP MORGAN CHASE BANK.....				(4,197,060)	(4,197,060)			(2,015,141)	1,402,114
SWP: 3ML(5.02%) 10/01/12.....	25,000,000	10/01/2012	US3MLIB(5.0150%).....	12/21/2006	UNION BANK OF SWITZE... ..		(2,425,189)	*	(2,087,643)	(2,087,643)		2,425,189	(1,029,414)	207,418
SWP: 3ML(5.02%) 11/15/41.....	100,000,000	11/15/2041	US3MLIB(5.0175%).....	12/20/2007	BARCLAYS BANK PLC.....				(8,388,559)	(8,388,559)			(4,061,270)	2,823,822
SWP: 3ML(5.24%) 04/30/11.....	10,000,000	04/30/2011	US3MLIB(5.2360%).....	01/25/2007	HSBC BANK USA.....		(722,739)	*	(571,502)	(571,502)		722,739	(422,590)	57,636
SWP: 3ML(5.28%) 06/15/16.....	18,000,000	06/15/2016	US3MLIB(5.2840%).....	01/24/2007	MERRILL LYNCH CAP SV... ..		(2,422,484)	*	(2,005,842)	(2,005,842)		2,422,484	(772,487)	228,754
SWP: 3ML(5.29%) 10/15/14.....	24,000,000	10/15/2014	US3MLIB(5.2915%).....	05/18/2007	ROYAL BANK OF SCOTLA.....		(2,958,082)	*	(2,605,422)	(2,605,422)		2,958,082	(1,048,727)	262,682
SWP: 3ML(5.31%) 11/10/15.....	10,000,000	11/10/2015	US3MLIB(5.3070%).....	01/25/2007	UNION BANK OF SWITZE... ..				(1,300,549)	(1,120,732)		1,300,549	(433,143)	121,068
SWP: 3ML(5.32%) 06/15/16.....	20,000,000	06/15/2016	US3MLIB(5.3200%).....	01/25/2007	UNION BANK OF SWITZE... ..				(2,737,969)	(2,271,181)		2,737,969	(865,519)	254,171
SWP: 3ML(5.38%) 06/01/16.....	20,000,000	06/01/2016	US3MLIB(5.3800%).....	01/26/2007	MERRILL LYNCH CAP SV... ..		(2,818,445)	*	(2,341,660)	(2,341,660)		2,818,445	(882,069)	253,415
SWP: 3ML(5.47%) 11/15/14.....	16,250,000	11/15/2014	US3MLIB(5.4690%).....	04/12/2006	DEUTSCHE BANK, AG.....		(2,142,665)	*	(1,901,481)	(1,901,481)		2,142,665	(733,325)	179,427
SWP: 3ML(5.48%) 05/01/15.....	22,000,000	05/01/2015	US3MLIB(5.4780%).....	04/12/2006	DEUTSCHE BANK, AG.....				(2,634,280)	(2,634,280)			(983,628)	254,056
SWP: 3ML(5.54%) 06/13/16.....	122,000,000	06/13/2016	US3MLIB(5.5420%).....	06/09/2006	UNION BANK OF SWITZE... ..				(15,453,935)	(15,453,935)			(5,556,510)	1,549,784
SWP: 3ML(5.63%) 06/16/21.....	139,500,000	06/16/2021	US3MLIB(5.6300%).....	06/14/2006	MERRILL LYNCH CAP SV... ..				(19,766,486)	(19,766,486)			(6,490,003)	2,361,813
SWP: 3ML(5.64%) 06/06/21.....	92,500,000	06/06/2021	US3MLIB(5.6360%).....	06/02/2006	CREDIT SUISSE FB INT.....				(13,160,205)	(13,160,205)			(4,306,535)	1,564,205
SWP: 3ML(5.66%) 06/08/21.....	28,000,000	06/08/2021	US3MLIB(5.6600%).....	06/06/2006	MERRILL LYNCH INTL.....				(4,045,693)	(4,045,693)			(1,307,610)	473,602

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: 3ML(5.68%) 05/23/26.....	115,000,000	05/23/2026	US3MLIB(5.6780%).....	05/19/2006	DEUTSCHE BANK, AG.....				(17,580,847)	(17,580,847)			(5,456,021)	2,328,767
SWP: 3ML(5.68%) 11/15/15.....	14,000,000	11/15/2015	US3MLIB(5.6813%).....	06/08/2007	JP MORGAN CHASE BANK				(1,854,723)	(1,854,723)			(661,503)	169,694
SWP: 3ML(TR EAFE IDX) 09/24/10.....	149,103,234	09/24/2010	US3MLIB(TR EAFE IDX).....	09/17/2009	BNP PARIBAS.....				(2,951,208)	(2,951,208)				637,626
SWP: 4.22%(3ML) 11/10/28.....	40,000,000	11/10/2028	4.2200%(US3MLIB).....	11/06/2008	CITIBANK, N.A.....				(1,174,892)	(1,174,892)			1,297,772	868,884
SWP: 4.39%(3ML) 06/16/21.....	139,500,000	06/16/2021	4.3850%(US3MLIB).....	03/14/2008	BARCLAYS BANK PLC.....				3,485,275	3,485,275			4,753,228	2,361,813
SWP: 4.44%(3ML) 05/01/15.....	22,000,000	05/01/2015	4.4400%(US3MLIB).....	11/30/2007	BARCLAYS BANK PLC.....				1,495,641	1,495,641			755,268	254,056
SWP: 4.48%(3ML) 05/23/26.....	115,000,000	05/23/2026	4.4805%(US3MLIB).....	09/15/2008	JP MORGAN CHASE BANK				1,051,371	1,051,371			4,078,861	2,328,767
SWP: 4.57%(3ML) 08/10/56.....	50,000,000	08/10/2056	4.5655%(US3MLIB).....	09/15/2008	JP MORGAN CHASE BANK				286,143	286,143			1,794,985	1,707,357
SWP: 4.57%(3ML) 11/15/41.....	100,000,000	11/15/2041	4.5743%(US3MLIB).....	09/15/2008	JP MORGAN CHASE BANK				813,573	813,573			3,618,030	2,823,822
SWP: 4.58%(1ML) 10/15/16.....	50,000,000	10/15/2016	4.5750%(US1MLIB).....	05/29/2008	UNION BANK OF SWITZE...				3,590,756	3,590,756			2,101,240	651,658
SWP: 4.58%(1ML) 10/15/16.....	50,000,000	10/15/2016	4.5750%(US1MLIB).....	05/29/2008	UNION BANK OF SWITZE...				3,590,756	3,590,756			2,101,240	651,658
SWP: 4.58%(1ML) 12/10/16.....	100,000,000	12/10/2016	4.5825%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				7,159,718	7,159,718			4,188,405	1,317,948
SWP: 4.58%(1ML) 12/10/16.....	100,000,000	12/10/2016	4.5825%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				7,159,718	7,159,718			4,188,405	1,317,948
SWP: 4.58%(1ML) 12/15/16.....	100,000,000	12/15/2016	4.5825%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				7,156,966	7,156,966			4,209,980	1,319,246
SWP: 4.59%(3ML) 06/13/16.....	122,000,000	06/13/2016	4.5900%(US3MLIB).....	07/30/2008	MORGAN STANLEY CAP...				8,608,477	8,608,477			4,395,070	1,549,784
SWP: 4.62%(1ML) 07/15/16.....	65,100,000	07/15/2016	4.6150%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				4,908,804	4,908,804			2,757,789	832,572
SWP: 4.63%(1ML) 09/15/16.....	100,000,000	09/15/2016	4.6275%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				7,535,355	7,535,355			4,248,735	1,295,408
SWP: 4.64%(1ML) 11/15/16.....	73,116,000	11/15/2016	4.6400%(US1MLIB).....	05/29/2008	JP MORGAN CHASE BANK				5,517,124	5,517,124			3,115,645	958,869
SWP: 4.71%(1ML) 09/13/46.....	50,000,000	09/13/2046	4.7075%(US1MLIB).....	09/26/2008	DEUTSCHE BANK, AG.....				1,892,655	1,892,655			2,167,103	1,515,050
SWP: 4.90%(3ML) 06/08/21.....	28,000,000	06/08/2021	4.8950%(US3MLIB).....	07/30/2008	MORGAN STANLEY CAP...				2,040,964	2,040,964			1,096,700	473,602
SWP: 4.91%(3ML) 06/06/21.....	92,500,000	06/06/2021	4.9100%(US3MLIB).....	07/30/2008	MORGAN STANLEY CAP...				6,875,144	6,875,144			3,634,985	1,564,205
SWP: 5.30%(3ML) 11/15/15.....	14,000,000	11/15/2015	5.3000%(US3MLIB).....	08/16/2007	MERRILL LYNCH CAP SV...				1,564,740	1,564,740			608,128	169,694
SWP: 5.67%(3ML) 06/07/41.....	50,000,000	06/07/2041	5.6700%(US3MLIB).....	06/05/2006	CREDIT SUISSE FB INT...		4,967,122		9,718,954	9,718,954			2,340,141	1,402,114
SWP: BASIS 5YR-CMS(3ML) 04/01/10.....	6,000,000	04/01/2010	CMSUSD5Y(US3MLIB).....	09/19/2008	UNION BANK OF SWITZE...	84,270	84,270		38,000	38,000			106,667	14,979
SWP: BASKET IDX(1ML) 07/09/15.....	7,500,000	07/09/2015	BASKET IDX(US1MLIB).....	09/22/2008	BARCLAYS BANK PLC.....	(109,500)	(109,500)		85,125	85,125				88,131
SWP: CALL 4.75%(1ML) 01/15/17.....	4,500,000	01/15/2017	4.7500%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT...	27,638	62,326	@	58,871	58,871	34,688		16,667	59,727
SWP: CALL 5.00%(1ML) 01/15/13.....	3,200,000	01/15/2013	5.0000%(US1MLIB).....	01/03/2008	JP MORGAN CHASE BANK				70,083	70,083			129,132	27,915
SWP: CALL 5.00%(1ML) 01/15/16.....	5,800,000	01/15/2016	5.0000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT...	34,813	99,551	@	93,823	93,823	64,738		21,017	71,294
SWP: CALL 5.00%(1ML) 01/15/18.....	3,000,000	01/15/2018	5.0000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT...	(21,711)	(478)	@	(1,158)	(1,158)	21,233		10,509	42,550
SWP: CALL 5.50%(1ML) 01/15/16.....	7,000,000	01/15/2016	5.5000%(US1MLIB).....	12/02/2008	MORGAN STANLEY CAP...		13,982	@	(30,714)	(30,714)	13,982		20,295	86,045
SWP: CALL 5.50%(1ML) 07/15/16.....	3,000,000	07/15/2016	5.5000%(US1MLIB).....	12/02/2008	MORGAN STANLEY CAP...		(125)	@	(27,030)	(27,030)	(125)		8,750	38,367
SWP: CALL 6.00%(1ML) 07/15/15.....	3,700,000	07/15/2015	6.0000%(US1MLIB).....	12/02/2008	MORGAN STANLEY CAP...		7,833	@	(10,513)	(10,513)	7,833		10,262	43,543
SWP: CPI INDEX (1ML) 01/15/13.....	3,000,000	01/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(1,453)	(1,453)		63,707	63,707			(3,595)	26,170
SWP: CPI INDEX (1ML) 01/15/14.....	3,160,000	01/15/2014	CPI(US1MLIB).....	01/15/2008	JP MORGAN CHASE BANK				93,360	93,360			8,183	31,773
SWP: CPI INDEX (1ML) 01/15/15.....	2,500,000	01/15/2015	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	9,521	9,521		58,042	58,042			4,324	28,073
SWP: CPI INDEX (1ML) 01/15/17.....	7,000,000	01/15/2017	CPI(US1MLIB).....	01/05/2005	BARCLAYS BANK PLC.....				547,350	547,350			63,062	92,909
SWP: CPI INDEX (1ML) 01/15/17.....	10,000,000	01/15/2017	CPI(US1MLIB).....	01/05/2005	BARCLAYS BANK PLC.....				780,743	780,743			92,020	132,727
SWP: CPI INDEX (1ML) 01/15/17.....	3,000,000	01/15/2017	CPI(US1MLIB).....	01/11/2005	JP MORGAN CHASE BANK				185,564	185,564			26,232	39,818
SWP: CPI INDEX (1ML) 01/15/17.....	4,600,000	01/15/2017	CPI(US1MLIB).....	01/19/2005	BARCLAYS BANK PLC.....				328,754	328,754			37,675	61,054
SWP: CPI INDEX (1ML) 01/15/17.....	3,300,000	01/15/2017	CPI(US1MLIB).....	01/25/2005	MERRILL LYNCH CAP SV...				202,423	202,423			29,389	43,800
SWP: CPI INDEX (1ML) 01/15/17.....	2,500,000	01/15/2017	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	19,602	19,602		69,978	69,978			8,845	33,182
SWP: CPI INDEX (1ML) 02/15/10.....	2,500,000	02/15/2010	CPI(US1MLIB).....	02/01/2005	JP MORGAN CHASE BANK				1,852	1,852			25,760	4,438
SWP: CPI INDEX (1ML) 02/15/11.....	5,240,000	02/15/2011	CPI(US1MLIB).....	09/24/2008	BARCLAYS BANK PLC.....				102,593	102,593			2,555	27,802
SWP: CPI INDEX (1ML) 02/15/12.....	4,570,000	02/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	4,017	4,017		82,507	82,507			(5,603)	33,317
SWP: CPI INDEX (1ML) 02/15/13.....	2,000,000	02/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	778	778		44,115	44,115			(1,034)	17,688
SWP: CPI INDEX (1ML) 02/15/15.....	8,000,000	02/15/2015	CPI(US1MLIB).....	02/01/2005	MERRILL LYNCH CAP SV...				416,170	416,170			62,992	90,587
SWP: CPI INDEX (1ML) 02/15/15.....	2,500,000	02/15/2015	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	11,825	11,825		59,387	59,387			4,609	28,308
SWP: CPI INDEX (1ML) 02/15/16.....	2,000,000	02/15/2016	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	13,973	13,973		51,380	51,380			5,698	24,756
SWP: CPI INDEX (1ML) 02/15/18.....	3,500,000	02/15/2018	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	23,927	23,927		97,581	97,581			15,508	49,903
SWP: CPI INDEX (1ML) 03/15/10.....	4,850,000	03/15/2010	CPI(US1MLIB).....	03/30/2005	BARCLAYS BANK PLC.....				33,997	33,997			39,928	10,919
SWP: CPI INDEX (1ML) 03/15/13.....	3,600,000	03/15/2013	CPI(US1MLIB).....	03/08/2005	JP MORGAN CHASE BANK				165,348	165,348			26,979	32,227
SWP: CPI INDEX (1ML) 03/15/13.....	3,957,000	03/15/2013	CPI(US1MLIB).....	03/25/2008	JP MORGAN CHASE BANK				80,181	80,181			(1,641)	35,423
SWP: CPI INDEX (1ML) 03/15/13.....	5,611,000	03/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(162,389)	(162,389)		43,132	43,132			(22,203)	50,229

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: CPI INDEX (1ML) 03/15/16.....	2,500,000	03/15/2016	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	16,387	16,387	.....	63,945	63,945	.....	.....	7,128	31,145
SWP: CPI INDEX (1ML) 04/15/10.....	2,500,000	04/15/2010	CPI(US1MLIB).....	04/05/2005	JP MORGAN CHASE BANK	.....	.....	.....	25,834	25,834	.....	.....	17,262	6,704
SWP: CPI INDEX (1ML) 04/15/10.....	3,500,000	04/15/2010	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	2,406	2,406	.....	17,068	17,068	.....	.....	(35,033)	9,386
SWP: CPI INDEX (1ML) 04/15/11.....	3,440,000	04/15/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	46,512	46,512	.....	65,740	65,740	.....	.....	(1,427)	19,518
SWP: CPI INDEX (1ML) 04/15/12.....	2,950,000	04/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(23,927)	(23,927)	.....	44,052	44,052	.....	.....	(7,505)	22,323
SWP: CPI INDEX (1ML) 04/15/13.....	4,415,000	04/15/2013	CPI(US1MLIB).....	04/22/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	98,146	98,146	.....	.....	(570)	40,043
SWP: CPI INDEX (1ML) 04/15/13.....	5,089,000	04/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(23,920)	(23,920)	.....	86,074	86,074	.....	.....	(10,906)	46,156
SWP: CPI INDEX (1ML) 04/15/13.....	2,843,000	04/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(49,224)	(49,224)	.....	54,515	54,515	.....	.....	(2,169)	25,785
SWP: CPI INDEX (1ML) 04/22/11.....	25,000,000	04/22/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	178,188	178,188	.....	390,429	390,429	.....	.....	(80,235)	142,897
SWP: CPI INDEX (1ML) 04/22/11.....	15,000,000	04/22/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	106,913	106,913	.....	234,257	234,257	.....	.....	(12,157)	85,738
SWP: CPI INDEX (1ML) 05/15/10.....	2,650,000	05/15/2010	CPI(US1MLIB).....	05/02/2005	JP MORGAN CHASE BANK	.....	.....	.....	32,050	32,050	.....	.....	17,360	8,058
SWP: CPI INDEX (1ML) 05/15/12.....	6,183,000	05/15/2012	CPI(US1MLIB).....	05/12/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	104,422	104,422	.....	.....	(19,373)	47,619
SWP: CPI INDEX (1ML) 05/15/12.....	6,440,000	05/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	82,108	82,108	.....	108,446	108,446	.....	.....	(15,381)	49,598
SWP: CPI INDEX (1ML) 05/15/12.....	5,440,000	05/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(29,089)	(29,089)	.....	101,800	101,800	.....	.....	(9,097)	41,897
SWP: CPI INDEX (1ML) 05/15/12.....	8,135,000	05/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(13,770)	(13,770)	.....	189,571	189,571	.....	.....	549	62,653
SWP: CPI INDEX (1ML) 05/15/13.....	4,000,000	05/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	9,206	9,206	.....	90,077	90,077	.....	.....	(330)	36,729
SWP: CPI INDEX (1ML) 05/15/13.....	2,600,000	05/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	4,892	4,892	.....	64,890	64,890	.....	.....	893	23,874
SWP: CPI INDEX (1ML) 05/15/15.....	7,843,000	05/15/2015	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	168,151	168,151	.....	253,240	253,240	.....	.....	28,363	90,896
SWP: CPI INDEX (1ML) 05/15/17.....	4,500,000	05/15/2017	CPI(US1MLIB).....	09/24/2008	BARCLAYS BANK PLC.....	.....	.....	.....	285,352	285,352	.....	.....	30,477	61,105
SWP: CPI INDEX (1ML) 05/15/18.....	2,400,000	05/15/2018	CPI(US1MLIB).....	05/13/2008	BARCLAYS BANK PLC.....	.....	.....	.....	126,944	126,944	.....	.....	13,624	34,728
SWP: CPI INDEX (1ML) 05/15/38.....	2,000,000	05/15/2038	CPI(US1MLIB).....	05/13/2008	BARCLAYS BANK PLC.....	.....	.....	.....	216,478	216,478	.....	.....	18,845	53,281
SWP: CPI INDEX (1ML) 05/16/11.....	3,380,000	05/16/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	26,031	26,031	.....	60,303	60,303	.....	.....	(10,674)	19,800
SWP: CPI INDEX (1ML) 06/15/10.....	4,250,000	06/15/2010	CPI(US1MLIB).....	06/14/2005	MERRILL LYNCH CAP SV...	.....	.....	.....	73,825	73,825	.....	.....	28,468	14,331
SWP: CPI INDEX (1ML) 06/15/12.....	2,770,000	06/15/2012	CPI(US1MLIB).....	06/09/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	55,204	55,204	.....	.....	(2,626)	21,712
SWP: CPI INDEX (1ML) 06/15/12.....	2,850,000	06/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	34,457	34,457	.....	66,607	66,607	.....	.....	(979)	22,339
SWP: CPI INDEX (1ML) 06/15/12.....	2,730,000	06/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	23,381	23,381	.....	69,378	69,378	.....	.....	3,306	21,398
SWP: CPI INDEX (1ML) 06/15/13.....	4,880,000	06/15/2013	CPI(US1MLIB).....	09/24/2008	BARCLAYS BANK PLC.....	.....	.....	.....	198,131	198,131	.....	.....	20,541	45,370
SWP: CPI INDEX (1ML) 06/15/15.....	5,800,000	06/15/2015	CPI(US1MLIB).....	09/24/2008	BARCLAYS BANK PLC.....	.....	.....	.....	298,833	298,833	.....	.....	30,542	67,748
SWP: CPI INDEX (1ML) 07/15/12.....	3,338,000	07/15/2012	CPI(US1MLIB).....	04/03/2008	JP MORGAN CHASE BANK	.....	.....	.....	54,993	54,993	.....	.....	(4,236)	26,598
SWP: CPI INDEX (1ML) 07/15/12.....	5,220,000	07/15/2012	CPI(US1MLIB).....	06/30/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	78,020	78,020	.....	.....	(19,085)	41,594
SWP: CPI INDEX (1ML) 07/15/12.....	4,540,000	07/15/2012	CPI(US1MLIB).....	07/28/2008	BARCLAYS BANK PLC.....	.....	.....	.....	113,246	113,246	.....	.....	(1,168)	36,176
SWP: CPI INDEX (1ML) 07/15/13.....	2,660,000	07/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(50,978)	(50,978)	.....	34,509	34,509	.....	.....	(7,162)	25,023
SWP: CPI INDEX (1ML) 07/15/13.....	4,190,000	07/15/2013	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	20,714	20,714	.....	93,932	93,932	.....	.....	3,281	39,416
SWP: CPI INDEX (1ML) 08/15/11.....	11,960,000	08/15/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	21,444	21,444	.....	181,691	181,691	.....	.....	(46,186)	76,158
SWP: CPI INDEX (1ML) 08/15/12.....	4,700,000	08/15/2012	CPI(US1MLIB).....	02/05/2008	BARCLAYS BANK PLC.....	.....	.....	.....	110,476	110,476	.....	.....	(1,834)	38,072
SWP: CPI INDEX (1ML) 08/15/12.....	3,800,000	08/15/2012	CPI(US1MLIB).....	08/04/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	83,668	83,668	.....	.....	(4,031)	30,782
SWP: CPI INDEX (1ML) 08/15/12.....	5,850,000	08/15/2012	CPI(US1MLIB).....	08/11/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	151,354	151,354	.....	.....	4,415	47,387
SWP: CPI INDEX (1ML) 08/15/12.....	7,260,000	08/15/2012	CPI(US1MLIB).....	08/25/2008	BARCLAYS BANK PLC.....	.....	.....	.....	159,106	159,106	.....	.....	(12,463)	58,809
SWP: CPI INDEX (1ML) 08/15/12.....	5,600,000	08/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(6,847)	(6,847)	.....	112,982	112,982	.....	.....	(2,801)	45,362
SWP: CPI INDEX (1ML) 08/15/15.....	3,750,000	08/15/2015	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	91,953	91,953	.....	114,114	114,114	.....	.....	12,868	44,468
SWP: CPI INDEX (1ML) 08/15/16.....	4,450,000	08/15/2016	CPI(US1MLIB).....	08/11/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	194,268	194,268	.....	.....	26,999	57,280
SWP: CPI INDEX (1ML) 08/15/16.....	3,000,000	08/15/2016	CPI(US1MLIB).....	08/25/2008	BARCLAYS BANK PLC.....	.....	.....	.....	128,185	128,185	.....	.....	11,066	38,616
SWP: CPI INDEX (1ML) 09/15/11.....	5,000,000	09/15/2011	CPI(US1MLIB).....	09/19/2006	BARCLAYS BANK PLC.....	.....	.....	.....	239,054	239,054	.....	.....	72,998	32,662
SWP: CPI INDEX (1ML) 09/15/12.....	3,100,000	09/15/2012	CPI(US1MLIB).....	09/08/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	70,257	70,257	.....	.....	(2,358)	25,514
SWP: CPI INDEX (1ML) 09/15/12.....	4,800,000	09/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(55,540)	(55,540)	.....	95,307	95,307	.....	.....	(8,221)	39,506
SWP: CPI INDEX (1ML) 09/15/13.....	5,100,000	09/15/2013	CPI(US1MLIB).....	09/15/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	107,286	107,286	.....	.....	(2,123)	49,114
SWP: CPI INDEX (1ML) 09/15/15.....	2,700,000	09/15/2015	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(4,212)	(4,212)	.....	65,423	65,423	.....	.....	6,267	32,258
SWP: CPI INDEX (1ML) 09/15/16.....	4,800,000	09/15/2016	CPI(US1MLIB).....	09/24/2008	BARCLAYS BANK PLC.....	.....	.....	.....	286,099	286,099	.....	.....	30,588	62,180
SWP: CPI INDEX (1ML) 10/15/12.....	4,400,000	10/15/2012	CPI(US1MLIB).....	01/29/2008	JP MORGAN CHASE BANK	.....	.....	.....	96,874	96,874	.....	.....	4,190	36,759
SWP: CPI INDEX (1ML) 11/15/11.....	5,000,000	11/15/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(5,647)	(5,647)	.....	85,229	85,229	.....	.....	(20,278)	34,223
SWP: CPI INDEX (1ML) 11/15/12.....	8,200,000	11/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	59,974	59,974	.....	205,077	205,077	.....	.....	9,616	69,540
SWP: CPI INDEX (1ML) 11/15/16.....	3,465,000	11/15/2016	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(380)	(380)	.....	80,317	80,317	.....	.....	9,814	45,441

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
SWP: CPI INDEX (1ML) 12/15/11.....	7,119,000	12/15/2011	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(166,416)	(166,416)	.....	61,356	61,356	.....	.....	(48,020)	49,784
SWP: CPI INDEX (1ML) 12/15/12.....	11,900,000	12/15/2012	CPI(US1MLIB).....	03/11/2008	BARCLAYS BANK PLC.....	.....	.....	.....	169,606	169,606	.....	.....	(42,457)	102,349
SWP: CPI INDEX (1ML) 12/15/12.....	2,000,000	12/15/2012	CPI(US1MLIB).....	09/17/2008	MERRILL LYNCH CAP SV...	(1,276)	(1,276)	.....	42,549	42,549	.....	.....	(2,852)	17,201
SWP: CPI INDEX (1ML) 12/15/14.....	10,000,000	12/15/2014	CPI(US1MLIB).....	12/10/2004	JP MORGAN CHASE BANK.....	.....	.....	.....	450,657	450,657	.....	.....	94,705	111,343
SWP: CPI INDEX (1ML) 12/15/14.....	5,000,000	12/15/2014	CPI(US1MLIB).....	12/13/2004	JP MORGAN CHASE BANK.....	.....	.....	.....	240,953	240,953	.....	.....	34,078	55,671
SWP: CPI INDEX (3ML) 07/25/18.....	9,200,000	07/25/2018	CPI(US3MLIB).....	07/23/2008	GOLDMAN SACHS CAPITA.....	.....	.....	.....	301,786	301,786	.....	.....	18,544	134,662
SWP: CPI INDEX (3ML) 12/15/11.....	6,400,000	12/15/2011	CPI(US3MLIB).....	12/20/2004	BARCLAYS BANK PLC.....	.....	.....	.....	193,187	193,187	.....	.....	(7,646)	44,756
SWP: CURR BSKT FX(3ML) 03/03/10.....	22,300,000	03/03/2010	CURR BSKT FX(US3ML).....	08/28/2008	MERRILL LYNCH CAP SV...	.....	.....	.....	24,547	24,547	.....	.....	(67,349)	45,954
SWP: EUR FX(3ML) 06/04/10.....	2,000,000	06/04/2010	EUR FX(US3ML).....	05/30/2008	WACHOVIA BANK, N.A.....	.....	.....	.....	1,700	1,700	.....	.....	(14,383)	6,517
SWP: FCN10YY(1ML) 03/15/16.....	10,000,000	03/15/2016	FCN10YY(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP SV...	415,000	415,000	.....	1,125,879	1,125,879	.....	.....	297,040	124,581
SWP: GMWB (0.25%) 06/30/57.....	2,709,611,888	06/30/2057	0.0000%(0.2530%).....	07/02/2007	JP MORGAN CHASE BANK.....	.....	.....	.....	65,777,400	65,777,400	.....	.....	(6,423,129)	93,401,826
SWP: GMWB(0.52%) 06/30/57.....	2,709,611,888	06/30/2057	0.0000%(0.5210%).....	04/17/2008	JP MORGAN CHASE BANK.....	.....	.....	.....	31,269,842	31,269,842	.....	.....	(13,296,309)	93,401,826
SWP: INDU IDX(3ML) 01/15/13.....	5,775,000	01/15/2013	INDU IDX(US3MLIB).....	07/22/2008	WACHOVIA BANK, N.A.....	.....	.....	.....	394,071	394,071	.....	.....	.....	50,377
SWP: INDU IDX(3ML) 06/25/13.....	6,435,000	06/25/2013	INDU IDX(US3MLIB).....	06/27/2008	WACHOVIA BANK, N.A.....	.....	.....	.....	558,168	558,168	.....	.....	.....	60,064
SWP: MSCI/DJ IDX(3ML) 09/20/12.....	7,952,000	09/20/2012	MSCI/DJ IDX(US3MLIB).....	03/05/2007	WACHOVIA BANK, N.A.....	.....	.....	.....	1,226,540	1,226,540	.....	.....	.....	65,613
SWP: NIKKEI IDX(3ML) 04/23/12.....	230,000	04/23/2012	NIKKEI 225(US3MLIB).....	04/19/2007	JP MORGAN CHASE BANK.....	.....	.....	.....	(3,939)	(3,939)	.....	.....	.....	1,749
SWP: S&P IDX (3ML) 01/30/13.....	480,000	01/30/2013	SPX(US3MLIB).....	01/25/2008	JP MORGAN CHASE BANK.....	.....	(16,612)	.....	(5,699)	(5,699)	.....	.....	.....	4,215
SWP: S&P IDX (3ML) 08/16/17.....	50,000,000	08/16/2017	SPX(US3MLIB).....	08/02/2007	JP MORGAN CHASE BANK.....	.....	(6,738,858)	.....	(4,331,743)	(4,331,743)	.....	.....	.....	690,568
SWP: S&P IDX (3ML) 12/10/12.....	243,000	12/10/2012	SPX(US3MLIB).....	12/05/2007	JP MORGAN CHASE BANK.....	.....	(14,773)	.....	(8,312)	(8,312)	.....	.....	.....	2,085
SWP: S&P IDX(3ML) 11/30/12.....	5,150,000	11/30/2012	SPX(US3MLIB).....	12/01/2008	BARCLAYS BANK PLC.....	.....	.....	.....	695,001	695,001	.....	.....	.....	43,985
SWP: ZERO 1ML(3.73%) 10/27/19.....	250,000,000	10/27/2019	US1MLIB(3.7335%).....	10/23/2009	CREDIT SUISSE FB INT.....	.....	.....	.....	8,737,603	8,737,603	.....	.....	(1,550,193)	3,918,585
SWP: ZERO 1ML(5.17%) 07/21/45.....	53,170,000	07/21/2045	US1MLIB(5.1721%).....	12/19/2007	BARCLAYS BANK PLC.....	.....	.....	.....	(10,862,842)	(10,862,842)	.....	.....	(2,745,824)	1,585,725
SWP: ZERO 1ML(5.19%) 08/11/45.....	55,300,000	08/11/2045	US1MLIB(5.1942%).....	12/18/2007	JP MORGAN CHASE BANK.....	.....	.....	.....	(11,873,793)	(11,873,793)	.....	.....	(2,845,800)	1,650,583
SWP: ZERO 1ML(5.20%) 09/13/45.....	25,188,000	09/13/2045	US1MLIB(5.1990%).....	12/18/2007	JP MORGAN CHASE BANK.....	.....	.....	.....	(5,477,826)	(5,477,826)	.....	.....	(1,301,754)	752,759
SWP: ZERO 1ML(5.21%) 07/28/35.....	54,600,000	07/28/2035	US1MLIB(5.2077%).....	12/19/2007	BARCLAYS BANK PLC.....	.....	.....	.....	(8,406,194)	(8,406,194)	.....	.....	(2,838,213)	1,380,987
SWP: ZERO 3ML(5.13%) 10/12/24.....	37,441,000	10/12/2024	US3MLIB(5.1257%).....	12/19/2007	UNION BANK OF SWITZE... ..	.....	.....	.....	(3,430,246)	(3,430,246)	.....	.....	(1,668,984)	719,992
SWP: ZERO 3ML(5.19%) 01/25/46.....	26,100,000	01/25/2046	US3MLIB(5.1928%).....	12/18/2007	UNION BANK OF SWITZE... ..	.....	.....	.....	(5,399,393)	(5,399,393)	.....	.....	(1,178,292)	784,012
SWP: ZERO 3ML(5.24%) 08/10/34.....	36,657,000	08/10/2034	US3MLIB(5.2407%).....	12/18/2007	JP MORGAN CHASE BANK.....	.....	.....	.....	(5,518,157)	(5,518,157)	.....	.....	(1,682,736)	909,520
SWP: ZERO 4.92%(1ML) 09/13/45.....	25,000,000	09/13/2045	4.9171%(US1MLIB).....	09/09/2005	DEUTSCHE BANK, AG.....	.....	(2,584,124)	.....	2,617,792	2,617,792	.....	.....	1,353,722	747,141
SWP: ZERO 4.99%(1ML) 07/21/45.....	50,000,000	07/21/2045	4.9910%(US1MLIB).....	07/19/2005	DEUTSCHE BANK, AG.....	.....	(3,775,538)	.....	6,991,356	6,991,356	.....	.....	2,799,155	1,491,184
SWP: ZERO 5.02%(1ML) 07/28/35.....	50,000,000	07/28/2035	5.0170%(US1MLIB).....	07/26/2005	DEUTSCHE BANK, AG.....	.....	(2,744,151)	.....	5,365,252	5,365,252	.....	.....	2,804,805	1,264,640
SWP: ZERO 5.04%(3ML) 01/25/46.....	25,000,000	01/25/2046	5.0379%(US3MLIB).....	01/23/2006	DEUTSCHE BANK, AG.....	.....	(1,443,006)	.....	3,765,504	3,765,504	.....	.....	1,190,645	750,970
SWP: ZERO 5.11%(1ML) 08/11/45.....	50,000,000	08/11/2045	5.1067%(US1MLIB).....	08/09/2005	DEUTSCHE BANK, AG.....	.....	(1,527,537)	.....	9,860,378	9,860,378	.....	.....	2,841,848	1,492,389
SWP: ZERO 5.58%(3ML) 10/12/24.....	25,000,000	10/12/2024	5.5846%(US3MLIB).....	10/07/2004	DEUTSCHE BANK, AG.....	.....	2,292,538	.....	5,220,459	5,220,459	.....	.....	1,493,986	480,751
SWP: ZERO 5.67%(3ML) 08/10/34.....	25,000,000	08/10/2034	5.6700%(US3MLIB).....	08/06/2004	JP MORGAN CHASE BANK.....	.....	3,834,530	.....	8,724,880	8,724,880	.....	.....	1,546,244	620,290
TRSWP: 1ML(SPTR IDX) 10/25/12.....	207,543,322	10/25/2012	US1MLIB(SPTR).....	10/22/2009	BNP PARIBAS.....	.....	.....	.....	574,748	574,748	.....	.....	.....	1,742,369
0799999. Total - Swaps - Other.....	.....	.....	.....	.....	.....	21,048,753	(25,246,821)	XXX	(129,770,680)	(197,816,078)	140,049	24,757,089	(49,713,913)	329,142,319
0899999. Total - Swaps.....	.....	.....	.....	.....	.....	23,578,762	(35,994,952)	XXX	(179,139,420)	(262,891,467)	(4,541,876)	24,757,089	75,458,425	408,519,171
2599999. Total - Hedging.....	.....	.....	.....	.....	.....	2,530,008	(10,748,131)	XXX	(49,368,740)	(65,075,390)	(4,681,925)	0	125,172,338	79,376,852
2799999. Total - Other.....	.....	.....	.....	.....	.....	21,048,753	(25,246,821)	XXX	(129,770,680)	(197,816,078)	140,049	24,757,089	(49,713,913)	329,142,319
9999999. Totals.....	.....	.....	.....	.....	.....	23,578,762	(35,994,952)	XXX	(179,139,420)	(262,891,467)	(4,541,876)	24,757,089	75,458,425	408,519,171

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
Swaps - Hedging						
SWP: 1.53%(3ML) 10/31/10.....	150,000,000	10/31/2010.....	1.5270%(US3MLIB).....	02/04/2009.....	UNION BANK OF SWITZE.....	
SWP: 1.94%(3ML) 10/31/11.....	150,000,000	10/31/2011.....	1.9350%(US3MLIB).....	02/04/2009.....	DEUTSCHE BANK, AG.....	
SWP: 2.03%(3ML) 04/17/13.....	130,000,000	04/17/2013.....	2.0275%(US3MLIB).....	04/15/2009.....	CREDIT SUISSE FB INT.....	
SWP: 2.12%(1ML) 10/31/12.....	150,000,000	10/31/2012.....	2.1225%(US1MLIB).....	02/04/2009.....	CREDIT SUISSE FB INT.....	
SWP: 2.25%(1ML) 06/16/12.....	35,000,000	06/16/2012.....	2.2475%(US1MLIB).....	06/12/2009.....	DEUTSCHE BANK, AG.....	
SWP: 2.26%(1ML) 02/02/14.....	200,000,000	02/02/2014.....	2.2600%(US1MLIB).....	01/29/2009.....	DEUTSCHE BANK, AG.....	
SWP: 2.40%(1ML) 10/31/13.....	150,000,000	10/31/2013.....	2.4025%(US1MLIB).....	02/04/2009.....	DEUTSCHE BANK, AG.....	
SWP: 2.53%(3ML) 02/09/14.....	250,000,000	02/09/2014.....	2.5275%(US3MLIB).....	02/05/2009.....	BARCLAYS BANK PLC.....	
SWP: 2.59%(1ML) 10/31/14.....	150,000,000	10/31/2014.....	2.5925%(US1MLIB).....	02/04/2009.....	BARCLAYS BANK PLC.....	
SWP: 2.62%(3ML) 04/17/16.....	20,000,000	04/17/2016.....	2.6200%(US3MLIB).....	04/15/2009.....	CREDIT SUISSE FB INT.....	
SWP: 3.11%(1ML) 02/09/19.....	50,000,000	02/09/2019.....	3.1125%(US1MLIB).....	02/05/2009.....	DEUTSCHE BANK, AG.....	
SWP: 3.15%(1ML) 06/16/14.....	100,000,000	06/16/2014.....	3.1500%(US1MLIB).....	06/12/2009.....	JP MORGAN CHASE BANK.....	
SWP: CALL 4.75%(1ML) 01/15/17.....	4,500,000	01/15/2017.....	4.7500%(US1MLIB).....	12/24/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(1ML) 01/15/11.....	4,000,000	01/15/2011.....	5.0000%(US1MLIB).....	06/17/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.00%(1ML) 01/15/15.....	5,100,000	01/15/2015.....	5.0000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.00%(1ML) 01/15/16.....	5,700,000	01/15/2016.....	5.0000%(US1MLIB).....	12/24/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(1ML) 01/15/18.....	3,000,000	01/15/2018.....	5.0000%(US1MLIB).....	12/24/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(1ML) 02/15/15.....	8,400,000	02/15/2015.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 02/15/16.....	2,600,000	02/15/2016.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 02/15/16.....	10,700,000	02/15/2016.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 02/15/16.....	5,200,000	02/15/2016.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 06/15/15.....	3,550,000	06/15/2015.....	5.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(1ML) 07/15/14.....	3,200,000	07/15/2014.....	5.0000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.00%(1ML) 07/15/14.....	10,700,000	07/15/2014.....	5.0000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.00%(1ML) 07/15/14.....	3,100,000	07/15/2014.....	5.0000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.00%(1ML) 08/15/12.....	9,300,000	08/15/2012.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 08/15/13.....	2,950,000	08/15/2013.....	5.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 09/15/11.....	4,350,000	09/15/2011.....	5.0000%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.00%(1ML) 11/15/12.....	3,300,000	11/15/2012.....	5.0000%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.00%(1ML) 11/15/13.....	4,100,000	11/15/2013.....	5.0000%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.00%(1ML) 11/15/13.....	4,800,000	11/15/2013.....	5.0000%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.00%(1ML) 12/15/11.....	6,700,000	12/15/2011.....	5.0000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.00%(1ML) 12/15/14.....	4,800,000	12/15/2014.....	5.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(1ML) 12/15/17.....	2,700,000	12/15/2017.....	5.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.00%(3ML) 12/15/14.....	2,600,000	12/15/2014.....	5.0000%(US3MLIB).....	05/04/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.10%(1ML) 01/15/15.....	9,500,000	01/15/2015.....	5.1000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.10%(1ML) 01/15/15.....	6,100,000	01/15/2015.....	5.1000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.10%(1ML) 11/15/13.....	4,500,000	11/15/2013.....	5.1000%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.20%(1ML) 08/15/15.....	4,300,000	08/15/2015.....	5.2000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 02/15/12.....	6,500,000	02/15/2012.....	5.2500%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.25%(1ML) 02/15/12.....	4,000,000	02/15/2012.....	5.2500%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.25%(1ML) 02/15/12.....	6,400,000	02/15/2012.....	5.2500%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.25%(1ML) 03/15/12.....	4,000,000	03/15/2012.....	5.2500%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 03/15/12.....	13,500,000	03/15/2012.....	5.2500%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 03/15/13.....	3,200,000	03/15/2013.....	5.2500%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 03/15/13.....	5,300,000	03/15/2013.....	5.2500%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 03/15/14.....	5,300,000	03/15/2014.....	5.2500%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 04/15/12.....	5,300,000	04/15/2012.....	5.2500%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 04/15/12.....	5,700,000	04/15/2012.....	5.2500%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 04/15/14.....	3,550,000	04/15/2014.....	5.2500%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.25%(1ML) 05/15/13.....	4,000,000	05/15/2013.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.25%(1ML) 05/15/13.....	3,800,000	05/15/2013.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
SWP: CALL 5.25%(1ML) 05/15/13.....	3,500,000	05/15/2013.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.25%(1ML) 06/15/12.....	3,800,000	06/15/2012.....	5.2500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 07/15/13.....	4,000,000	07/15/2013.....	5.2500%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 07/15/13.....	3,700,000	07/15/2013.....	5.2500%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 08/15/11.....	3,900,000	08/15/2011.....	5.2500%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 08/15/15.....	2,750,000	08/15/2015.....	5.2500%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.25%(1ML) 10/15/11.....	4,250,000	10/15/2011.....	5.2500%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.25%(1ML) 10/15/12.....	3,500,000	10/15/2012.....	5.2500%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.25%(1ML) 10/15/12.....	5,700,000	10/15/2012.....	5.2500%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.25%(1ML) 10/15/13.....	3,150,000	10/15/2013.....	5.2500%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.25%(1ML) 11/15/11.....	26,000,000	11/15/2011.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.25%(1ML) 11/15/11.....	4,750,000	11/15/2011.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.25%(1ML) 11/15/12.....	6,700,000	11/15/2012.....	5.2500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.25%(1ML) 11/15/15.....	3,500,000	11/15/2015.....	5.2500%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.25%(1ML) 12/15/11.....	6,300,000	12/15/2011.....	5.2500%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	.....
SWP: CALL 5.25%(1ML) 12/15/12.....	2,400,000	12/15/2012.....	5.2500%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	.....
SWP: CALL 5.25%(1ML) 12/15/12.....	8,200,000	12/15/2012.....	5.2500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 12/15/13.....	5,500,000	12/15/2013.....	5.2500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.25%(1ML) 12/15/14.....	3,600,000	12/15/2014.....	5.2500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.30%(1ML) 10/15/12.....	8,700,000	10/15/2012.....	5.3000%(US1MLIB).....	09/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.35%(1ML) 08/15/15.....	4,000,000	08/15/2015.....	5.3500%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 01/15/16.....	6,900,000	01/15/2016.....	5.5000%(US1MLIB).....	12/09/2009.....	GOLDMAN SACHS BANK U.....	.....
SWP: CALL 5.50%(1ML) 02/15/13.....	7,000,000	02/15/2013.....	5.5000%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 02/15/14.....	7,900,000	02/15/2014.....	5.5000%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 02/15/14.....	4,400,000	02/15/2014.....	5.5000%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 03/15/16.....	3,750,000	03/15/2016.....	5.5000%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 03/15/17.....	2,700,000	03/15/2017.....	5.5000%(US1MLIB).....	02/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 03/15/20.....	2,500,000	03/15/2020.....	5.5000%(US1MLIB).....	02/03/2009.....	BARCLAYS BANK PLC.....	.....
SWP: CALL 5.50%(1ML) 04/15/15.....	3,200,000	04/15/2015.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 04/15/15.....	4,500,000	04/15/2015.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 04/15/17.....	3,500,000	04/15/2017.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 05/15/16.....	6,500,000	05/15/2016.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 05/15/16.....	4,100,000	05/15/2016.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 05/15/17.....	3,800,000	05/15/2017.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 06/15/12.....	3,100,000	06/15/2012.....	5.5000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 06/15/14.....	4,250,000	06/15/2014.....	5.5000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 07/15/16.....	2,900,000	07/15/2016.....	5.5000%(US1MLIB).....	12/09/2009.....	GOLDMAN SACHS BANK U.....	.....
SWP: CALL 5.50%(1ML) 08/15/20.....	2,900,000	08/15/2020.....	5.5000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 10/15/12.....	4,125,000	10/15/2012.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 10/15/12.....	6,300,000	10/15/2012.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 10/15/13.....	3,800,000	10/15/2013.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 10/15/14.....	8,600,000	10/15/2014.....	5.5000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	.....
SWP: CALL 5.50%(1ML) 11/15/12.....	6,300,000	11/15/2012.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 11/15/12.....	13,000,000	11/15/2012.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 11/15/13.....	4,100,000	11/15/2013.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 11/15/14.....	12,000,000	11/15/2014.....	5.5000%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 11/15/17.....	2,800,000	11/15/2017.....	5.5000%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	.....
SWP: CALL 5.50%(1ML) 12/15/14.....	4,700,000	12/15/2014.....	5.5000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	.....
SWP: CALL 5.50%(1ML) 12/15/15.....	4,850,000	12/15/2015.....	5.5000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.50%(1ML) 12/15/15.....	5,800,000	12/15/2015.....	5.5000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.75%(1ML) 02/15/17.....	5,400,000	02/15/2017.....	5.7500%(US1MLIB).....	01/16/2009.....	MORGAN STANLEY CAP.....	.....
SWP: CALL 5.75%(1ML) 02/15/21.....	2,500,000	02/15/2021.....	5.7500%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	.....

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
SWP: CALL 5.75%(1ML) 06/15/13.....	3,200,000	06/15/2013.....	5.7500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.75%(1ML) 06/15/17.....	2,900,000	06/15/2017.....	5.7500%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 5.75%(1ML) 07/15/13.....	2,630,000	07/15/2013.....	5.7500%(US1MLIB).....	06/17/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.75%(1ML) 08/15/14.....	7,250,000	08/15/2014.....	5.7500%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.75%(1ML) 08/15/14.....	3,350,000	08/15/2014.....	5.7500%(US1MLIB).....	07/20/2009.....	UNION BANK OF SWITZE.....	
SWP: CALL 5.75%(1ML) 10/15/14.....	5,375,000	10/15/2014.....	5.7500%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.75%(1ML) 10/15/14.....	5,600,000	10/15/2014.....	5.7500%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.75%(1ML) 10/15/16.....	3,400,000	10/15/2016.....	5.7500%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.75%(1ML) 10/15/17.....	3,100,000	10/15/2017.....	5.7500%(US1MLIB).....	09/17/2009.....	UNION BANK OF SWITZE.....	
SWP: CALL 5.75%(1ML) 11/15/14.....	10,850,000	11/15/2014.....	5.7500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.75%(1ML) 11/15/15.....	7,750,000	11/15/2015.....	5.7500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.75%(1ML) 11/15/16.....	5,200,000	11/15/2016.....	5.7500%(US1MLIB).....	04/15/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.75%(1ML) 11/15/21.....	3,900,000	11/15/2021.....	5.7500%(US1MLIB).....	10/16/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 5.75%(1ML) 12/15/15.....	10,400,000	12/15/2015.....	5.7500%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.88%(1ML) 06/15/13.....	7,300,000	06/15/2013.....	5.8750%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 5.88%(1ML) 08/15/15.....	4,500,000	08/15/2015.....	5.8800%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 5.90%(1ML) 10/15/16.....	4,900,000	10/15/2016.....	5.9000%(US1MLIB).....	03/17/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 6.00%(1ML) 06/15/14.....	4,500,000	06/15/2014.....	6.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 6.00%(1ML) 06/15/15.....	6,700,000	06/15/2015.....	6.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 6.00%(1ML) 06/15/16.....	3,200,000	06/15/2016.....	6.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 6.00%(1ML) 06/15/16.....	3,600,000	06/15/2016.....	6.0000%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
SWP: CALL 6.00%(1ML) 06/15/16.....	7,400,000	06/15/2016.....	6.0000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 6.00%(1ML) 06/15/16.....	15,500,000	06/15/2016.....	6.0000%(US1MLIB).....	05/18/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 6.00%(1ML) 07/15/14.....	3,500,000	07/15/2014.....	6.0000%(US1MLIB).....	06/01/2009.....	MORGAN STANLEY CAP.....	
SWP: CALL 6.00%(1ML) 07/15/15.....	15,400,000	07/15/2015.....	6.0000%(US1MLIB).....	06/17/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 6.00%(1ML) 07/15/15.....	3,700,000	07/15/2015.....	6.0000%(US1MLIB).....	12/09/2009.....	GOLDMAN SACHS BANK U.....	
SWP: CALL 6.00%(1ML) 07/15/16.....	20,500,000	07/15/2016.....	6.0000%(US1MLIB).....	06/17/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 6.00%(1ML) 07/15/16.....	12,000,000	07/15/2016.....	6.0000%(US1MLIB).....	06/17/2009.....	DEUTSCHE BANK, AG.....	
SWP: CALL 6.00%(1ML) 08/15/16.....	10,400,000	08/15/2016.....	6.0000%(US1MLIB).....	01/02/2009.....	CREDIT SUISSE FB INT.....	
SWP: CALL 6.00%(1ML) 08/15/16.....	8,700,000	08/15/2016.....	6.0000%(US1MLIB).....	07/20/2009.....	UNION BANK OF SWITZE.....	
SWP: CALL 6.00%(1ML) 08/15/17.....	4,900,000	08/15/2017.....	6.0000%(US1MLIB).....	07/20/2009.....	UNION BANK OF SWITZE.....	
SWP: CALL 6.00%(1ML) 08/15/17.....	8,700,000	08/15/2017.....	6.0000%(US1MLIB).....	07/20/2009.....	UNION BANK OF SWITZE.....	
SWP: CALL 6.13%(1ML) 06/15/16.....	7,300,000	06/15/2016.....	6.1250%(US1MLIB).....	05/04/2009.....	BARCLAYS BANK PLC.....	
0599999. Total - Swaps - Hedging.....						0
Swaps - Other						
CDS: CARNIVAL CORP REC 1.00%.....	27,000,000	12/20/2013.....	1.0000%(0.0000%).....	09/16/2009.....	BANK OF AMERICA, NA.....	21,619
CDS: CARNIVAL CORP REC 1.00%.....	32,000,000	12/20/2013.....	1.0000%(0.0000%).....	11/17/2009.....	BANK OF AMERICA, NA.....	275,028
CDS: CDX.NA.HY.11 PAY 5.00%.....	247,500	12/20/2013.....	0.0000%(5.0000%).....	01/15/2009.....	JP MORGAN CHASE BANK.....	57,681
CDS: CDX.NA.HY.11 PAY 5.00%.....	247,500	12/20/2013.....	0.0000%(5.0000%).....	01/29/2009.....	JP MORGAN CHASE BANK.....	57,647
CDS: CDX.NA.HY.11 PAY 5.00%.....	237,600	12/20/2013.....	0.0000%(5.0000%).....	02/02/2009.....	JP MORGAN CHASE BANK.....	63,855
CDS: CENTEX CORP REC 1.00%.....	10,000,000	09/20/2013.....	1.0000%(0.0000%).....	09/14/2009.....	BANK OF AMERICA, NA.....	154,032
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052.....	0.0000%(0.8400%).....	02/17/2009.....	CITIBANK, N.A.....	9,985,308
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	15,000,000	10/12/2052.....	0.0000%(0.8400%).....	02/18/2009.....	GOLDMAN SACHS CAPITA.....	7,596,209
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052.....	0.0000%(0.8400%).....	02/19/2009.....	GOLDMAN SACHS CAPITA.....	10,124,870
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	10,000,000	10/12/2052.....	0.0000%(0.8400%).....	02/20/2009.....	JP MORGAN CHASE BANK.....	5,394,714
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052.....	0.0000%(0.8400%).....	03/12/2009.....	GOLDMAN SACHS BANK U.....	11,363,089
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052.....	0.0000%(0.8400%).....	05/13/2009.....	DEUTSCHE BANK, AG.....	9,700,000
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	10/12/2052.....	0.0000%(0.8400%).....	05/13/2009.....	ROYAL BANK OF SCOTLA.....	10,125,000
CDS: CMBX.NA.AJ.1 REC 0.84%.....	20,000,000	10/12/2052.....	0.8400%(0.0000%).....	05/19/2009.....	GOLDMAN SACHS BANK U.....	(7,050,000)
CDS: CMBX.NA.AJ.1 REC 0.84%.....	20,000,000	10/12/2052.....	0.8400%(0.0000%).....	05/19/2009.....	CITIBANK, N.A.....	(7,200,000)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	03/15/2049.....	0.0000%(1.0900%).....	02/12/2009.....	CITIBANK, N.A.....	11,926,055
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	15,000,000	03/15/2049.....	0.0000%(1.0900%).....	02/18/2009.....	JP MORGAN CHASE BANK.....	9,315,417

E21.14

SCHEDULE DB - PART C - SECTION 2
Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	03/15/2049.....	0.0000%(1.0900%).....	02/20/2009.....	MORGAN STANLEY CAP.....	13,011,646
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	03/15/2049.....	0.0000%(1.0900%).....	03/12/2009.....	DEUTSCHE BANK, AG.....	13,314,313
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	10,000,000	03/15/2049.....	0.0000%(1.0900%).....	05/14/2009.....	DEUTSCHE BANK, AG.....	5,900,000
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	03/15/2049.....	0.0000%(1.0900%).....	05/14/2009.....	MORGAN STANLEY CAP.....	11,800,000
CDS: CMBX.NA.AJ.2 REC 1.09%.....	20,000,000	03/15/2049.....	1.0900%(0.0000%).....	05/19/2009.....	JP MORGAN CHASE BANK.....	(9,800,000)
CDS: CMBX.NA.AJ.2 REC 1.09%.....	10,000,000	03/15/2049.....	1.0900%(0.0000%).....	05/19/2009.....	ROYAL BANK OF SCOTLA.....	(4,775,000)
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	20,000,000	02/17/2051.....	0.0000%(0.9600%).....	05/14/2009.....	MORGAN STANLEY CAP.....	13,200,000
CDS: CMBX.NA.AJ.4 REC 0.96%.....	20,000,000	02/17/2051.....	0.9600%(0.0000%).....	05/20/2009.....	BANK OF AMERICA, NA.....	(11,300,000)
CDS: COMCAST CABLE COMM REC 1.00%.....	16,407,000	03/20/2013.....	1.0000%(0.0000%).....	08/26/2009.....	JP MORGAN CHASE BANK.....	485,379
CDS: CON-WAY INC REC 1.00%.....	34,650,000	03/20/2018.....	1.0000%(0.0000%).....	08/20/2009.....	JP MORGAN CHASE BANK.....	(766,460)
CDS: CON-WAY INC REC 1.00%.....	8,000,000	03/20/2018.....	1.0000%(0.0000%).....	08/21/2009.....	JP MORGAN CHASE BANK.....	(135,668)
CDS: EMBARQ CORPORATION REC 1.00%.....	24,285,180	06/20/2016.....	1.0000%(0.0000%).....	09/10/2009.....	DEUTSCHE BANK, AG.....	562,572
CDS: EMBARQ CORPORATION REC 1.00%.....	24,286,200	06/20/2016.....	1.0000%(0.0000%).....	09/18/2009.....	DEUTSCHE BANK, AG.....	666,763
CDS: FED REP OF GERMANY PAY 0.89%.....	10,000,000	03/20/2014.....	0.0000%(0.8900%).....	03/03/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: FED REP OF GERMANY PAY 0.90%.....	30,000,000	03/20/2014.....	0.0000%(0.9000%).....	03/05/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: FED REP OF GERMANY REC 0.25%.....	40,000,000	03/20/2014.....	0.2500%(0.0000%).....	11/06/2009.....	JP MORGAN CHASE BANK.....	168,958
CDS: FRENCH REPUBLIC PAY 0.97%.....	15,000,000	03/20/2014.....	0.0000%(0.9700%).....	03/05/2009.....	BARCLAYS BANK PLC.....	
CDS: FRENCH REPUBLIC REC 0.25%.....	15,000,000	03/20/2014.....	0.2500%(0.0000%).....	10/16/2009.....	GOLDMAN SACHS BANK U.....	44,755
CDS: HUMANA INC PAY 3.50%.....	6,570,000	09/20/2018.....	0.0000%(3.5000%).....	03/17/2009.....	DEUTSCHE BANK, AG.....	
CDS: ITRX EUR SUB FIN PAY 2.20%.....	48,695,830	12/20/2013.....	0.0000%(2.2000%).....	02/20/2009.....	JP MORGAN CHASE BANK.....	1,891,390
CDS: ITRX EUR SUB FIN PAY 2.20%.....	18,463,575	12/20/2013.....	0.0000%(2.2000%).....	02/23/2009.....	JP MORGAN CHASE BANK.....	716,945
CDS: ITRX EUROPE PAY 1.85%.....	69,322,500	06/20/2014.....	0.0000%(1.8500%).....	06/17/2009.....	BARCLAYS BANK PLC.....	(1,954,696)
CDS: ITRX EUROPE PAY 1.85%.....	34,903,750	06/20/2014.....	0.0000%(1.8500%).....	06/18/2009.....	BARCLAYS BANK PLC.....	(931,775)
CDS: ITRX EUROPE REC 1.85%.....	106,698,750	06/20/2014.....	1.8500%(0.0000%).....	07/21/2009.....	CREDIT SUISSE FB INT.....	4,116,139
CDS: J.C.PENNEY REC 1.00%.....	6,682,000	12/20/2013.....	1.0000%(0.0000%).....	06/05/2009.....	DEUTSCHE BANK, AG.....	(271,716)
CDS: KINGDOM OF SPAIN PAY 1.47%.....	10,000,000	03/20/2014.....	0.0000%(1.4700%).....	03/03/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: KINGDOM OF SPAIN PAY 1.51%.....	25,000,000	03/20/2014.....	0.0000%(1.5100%).....	03/05/2009.....	GOLDMAN SACHS BANK U.....	
CDS: KINGDOM OF SPAIN PAY 1.58%.....	60,000,000	03/20/2014.....	0.0000%(1.5800%).....	02/20/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: KINGDOM OF SPAIN REC 1.00%.....	95,000,000	03/20/2014.....	1.0000%(0.0000%).....	10/08/2009.....	BARCLAYS BANK PLC.....	1,669,914
CDS: KINGFISHER PLC REC 1.00%.....	15,000,000	12/20/2010.....	1.0000%(0.0000%).....	07/31/2009.....	JP MORGAN CHASE BANK.....	114,316
CDS: KINGFISHER PLC REC 1.00%.....	15,000,000	12/20/2010.....	1.0000%(0.0000%).....	08/12/2009.....	BARCLAYS BANK PLC.....	58,695
CDS: MACYS INC REC 1.00%.....	14,352,000	12/20/2013.....	1.0000%(0.0000%).....	07/28/2009.....	BARCLAYS BANK PLC.....	(1,221,724)
CDS: NORDSTROM INC REC 1.00%.....	20,275,000	12/20/2013.....	1.0000%(0.0000%).....	11/18/2009.....	BARCLAYS BANK PLC.....	39,364
CDS: PACTIV CORP PAY 2.25%.....	10,000,000	06/20/2014.....	0.0000%(2.2500%).....	03/19/2009.....	BARCLAYS BANK PLC.....	
CDS: PACTIV CORP PAY 2.25%.....	20,000,000	06/20/2014.....	0.0000%(2.2500%).....	03/20/2009.....	BARCLAYS BANK PLC.....	
CDS: PACTIV CORP PAY 2.25%.....	6,300,000	06/20/2014.....	0.0000%(2.2500%).....	03/24/2009.....	BARCLAYS BANK PLC.....	
CDS: PACTIV CORP PAY 2.25%.....	9,500,000	06/20/2014.....	0.0000%(2.2500%).....	03/25/2009.....	BARCLAYS BANK PLC.....	
CDS: PACTIV CORP PAY 2.25%.....	6,400,000	06/20/2014.....	0.0000%(2.2500%).....	03/26/2009.....	BARCLAYS BANK PLC.....	
CDS: PACTIV CORP REC 1.00%.....	18,157,000	06/20/2014.....	1.0000%(0.0000%).....	11/10/2009.....	DEUTSCHE BANK, AG.....	149,517
CDS: REPUBLIC OF ITALY PAY 1.94%.....	6,000,000	03/20/2014.....	0.0000%(1.9400%).....	02/20/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: REPUBLIC OF ITALY PAY 1.94%.....	45,000,000	03/20/2014.....	0.0000%(1.9400%).....	03/05/2009.....	GOLDMAN SACHS BANK U.....	
CDS: REPUBLIC OF ITALY REC 1.00%.....	45,000,000	03/20/2014.....	1.0000%(0.0000%).....	10/08/2009.....	BARCLAYS BANK PLC.....	791,012
CDS: RYLAND GROUP INC REC 1.00%.....	10,000,000	06/20/2013.....	1.0000%(0.0000%).....	09/21/2009.....	BARCLAYS BANK PLC.....	(140,458)
CDS: RYLAND GROUP INC REC 1.00%.....	10,000,000	06/20/2013.....	1.0000%(0.0000%).....	09/15/2009.....	JP MORGAN CHASE BANK.....	(123,832)
CDS: UKIN PAY 1.69%.....	75,000,000	03/20/2014.....	0.0000%(1.6900%).....	02/23/2009.....	GOLDMAN SACHS BANK U.....	
CDS: UKIN PAY 1.73%.....	66,000,000	03/20/2014.....	0.0000%(1.7300%).....	02/20/2009.....	GOLDMAN SACHS CAPITA.....	
CDS: UKIN REC 0.80%.....	47,000,000	03/20/2014.....	0.8000%(0.0000%).....	06/19/2009.....	BANK OF AMERICA, NA.....	
CDS: UKIN REC 0.86%.....	70,500,000	03/20/2014.....	0.8600%(0.0000%).....	06/18/2009.....	BANK OF AMERICA, NA.....	
CDS: UKIN REC 1.00%.....	23,500,000	03/20/2014.....	1.0000%(0.0000%).....	06/22/2009.....	BANK OF AMERICA, NA.....	205,615
CDS: VIACOM REC 1.00%.....	25,000,000	03/20/2011.....	1.0000%(0.0000%).....	08/25/2009.....	GOLDMAN SACHS BANK U.....	285,626
CDS: WEYERHAEUSER CO PAY 2.35%.....	26,550,000	03/20/2014.....	0.0000%(2.3500%).....	03/17/2009.....	BARCLAYS BANK PLC.....	
CDS: WEYERHAEUSER CO REC 1.00%.....	12,975,000	03/20/2014.....	1.0000%(0.0000%).....	09/11/2009.....	JP MORGAN CHASE BANK.....	(415,764)

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1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
CDS: WEYERHAEUSER CO REC 1.00%	6,575,000	03/20/2014	1.0000%(0.0000%)	09/14/2009	BANK OF AMERICA, NA	(228,638)
SWP: 1.15%(3ML) 04/30/11	10,000,000	04/30/2011	1.1525%(US3MLIB)	07/09/2009	BARCLAYS BANK PLC	
SWP: 1.22%(3ML) 06/09/11	7,000,000	06/09/2011	1.2175%(US3MLIB)	07/09/2009	BARCLAYS BANK PLC	
SWP: 1.33%(3ML) 08/09/11	18,000,000	08/09/2011	1.3275%(US3MLIB)	07/09/2009	BARCLAYS BANK PLC	
SWP: 1.37%(3ML) 08/27/11	10,000,000	08/27/2011	1.3650%(US3MLIB)	07/09/2009	DEUTSCHE BANK, AG	
SWP: 1.52%(3ML) 11/30/11	14,710,000	11/30/2011	1.5240%(US3MLIB)	07/09/2009	DEUTSCHE BANK, AG	
SWP: 1.77%(3ML) 05/01/12	4,200,000	05/01/2012	1.7670%(US3MLIB)	05/22/2009	DEUTSCHE BANK, AG	
SWP: 1.92%(3ML) 08/18/12	7,000,000	08/18/2012	1.9170%(US3MLIB)	05/22/2009	DEUTSCHE BANK, AG	
SWP: 1.97%(3ML) 10/01/12	25,000,000	10/01/2012	1.9688%(US3MLIB)	05/22/2009	CREDIT SUISSE FB INT	
SWP: 1ML(TR EAFE IDX) 11/04/10	150,000,000	11/04/2010	US1MLIB(TR EAFE IDX)	10/29/2009	BNP PARIBAS	
SWP: 2.05%(3ML) 11/26/12	9,000,000	11/26/2012	2.0475%(US3MLIB)	05/22/2009	CREDIT SUISSE FB INT	
SWP: 2.46%(3ML) 11/01/13	5,000,000	11/01/2013	2.4580%(US3MLIB)	07/09/2009	DEUTSCHE BANK, AG	
SWP: 2.62%(3ML) 01/16/24	525,000,000	01/16/2024	2.6200%(US3MLIB)	01/14/2009	DEUTSCHE BANK, AG	
SWP: 2.71%(3ML) 11/15/14	16,250,000	11/15/2014	2.7050%(US3MLIB)	10/28/2009	UNION BANK OF SWITZE	
SWP: 2.77%(3ML) 10/15/14	24,000,000	10/15/2014	2.7725%(US3MLIB)	07/09/2009	BARCLAYS BANK PLC	
SWP: 2.81%(3ML) 12/05/14	20,000,000	12/05/2014	2.8100%(US3MLIB)	07/09/2009	DEUTSCHE BANK, AG	
SWP: 3.04%(3ML) 11/10/15	10,000,000	11/10/2015	3.0360%(US3MLIB)	07/09/2009	BARCLAYS BANK PLC	
SWP: 3.12%(3ML) 03/15/16	20,000,000	03/15/2016	3.1160%(US3MLIB)	07/09/2009	DEUTSCHE BANK, AG	
SWP: 3.12%(3ML) 06/01/16	20,000,000	06/01/2016	3.1225%(US3MLIB)	05/22/2009	CREDIT SUISSE FB INT	
SWP: 3.12%(3ML) 06/15/16	18,000,000	06/15/2016	3.1225%(US3MLIB)	05/22/2009	BARCLAYS BANK PLC	
SWP: 3.12%(3ML) 06/15/16	20,000,000	06/15/2016	3.1225%(US3MLIB)	05/22/2009	BARCLAYS BANK PLC	
SWP: 3.23%(3ML) 02/15/17	20,000,000	02/15/2017	3.2340%(US3MLIB)	05/22/2009	DEUTSCHE BANK, AG	
SWP: 3ML(TR EAFE IDX) 09/24/10	148,655,304	09/24/2010	US3MLIB(TR EAFE IDX)	09/17/2009	BNP PARIBAS	
SWP: CALL 5.25%(1ML) 04/15/12	5,300,000	04/15/2012	5.2500%(US1MLIB)	03/17/2009	CREDIT SUISSE FB INT	
SWP: CALL 5.25%(1ML) 04/15/12	5,700,000	04/15/2012	5.2500%(US1MLIB)	03/17/2009	CREDIT SUISSE FB INT	
SWP: CALL 5.25%(1ML) 10/15/11	4,250,000	10/15/2011	5.2500%(US1MLIB)	03/17/2009	CREDIT SUISSE FB INT	
SWP: ZERO 1ML(3.73%) 10/27/19	250,000,000	10/27/2019	US1MLIB(3.7335%)	10/23/2009	CREDIT SUISSE FB INT	
SWP: ZERO 2.39%(3ML) 01/16/19	600,000,000	01/16/2019	2.3886%(US3MLIB)	01/14/2009	CREDIT SUISSE FB INT	
TRSWP: 1ML(SPTR IDX) 10/25/12	200,000,000	10/25/2012	US1MLIB(SPTR)	10/22/2009	BNP PARIBAS	
TRSWP: 3ML(SPTR IDX) 02/24/12	200,000,000	02/24/2012	US3MLIB(SPTR)	02/19/2009	BARCLAYS BANK PLC	
0799999. Total - Swaps - Other						109,037,712
0899999. Total - Swaps						109,037,712
Forwards - Other						
BUY CAD for USD at 1.1626	282,839	08/04/2009	CAD (USD)	06/25/2009	BANK OF AMERICA, NA	
BUY EUR for USD at 0.6940	45,234,036	08/10/2009	EUR (USD)	08/04/2009	DEUTSCHE BANK, AG	
BUY EUR for USD at 0.7194	12,181,752	08/04/2009	EUR (USD)	06/25/2009	BANK OF AMERICA, NA	
BUY EUR for USD at 0.7309	54,499,445	03/25/2009	EUR (USD)	03/19/2009	JP MORGAN CHASE BANK	
BUY EUR for USD at 0.7539	340,165	05/18/2009	EUR (USD)	05/01/2009	MORGAN STANLEY CAP	
BUY EUR for USD at 0.7548	91,502	05/07/2009	EUR (USD)	04/08/2009	DEUTSCHE BANK, AG	
BUY EUR for USD at 0.7744	382,354	01/23/2009	EUR (USD)	01/21/2009	DEUTSCHE BANK, AG	
BUY EUR for USD at 0.7753	237,892	02/24/2009	EUR (USD)	02/10/2009	JP MORGAN CHASE BANK	
BUY EUR for USD at 0.7827	290,980	05/07/2009	EUR (USD)	03/11/2009	DEUTSCHE BANK, AG	
Buy EUR for USD at 1.4058	112,468,000	07/17/2009	EUR (USD)	06/29/2009	DEUTSCHE BANK, AG	
Buy EUR for USD at 1.4225	56,850,000	08/10/2009	EUR (USD)	07/20/2009	BANK OF AMERICA, NA	
Buy EUR for USD at 1.4316	57,664,000	08/10/2009	EUR (USD)	08/03/2009	DEUTSCHE BANK, AG	
BUY GBP for USD at 0.6136	1,631,235	08/04/2009	GBP (USD)	06/25/2009	BANK OF AMERICA, NA	
Buy JPY for USD at 0.0101	123,759,006	05/11/2009	JPY (USD)	05/06/2009	JP MORGAN CHASE BANK	
Buy JPY for USD at 0.0101	24,891,873	05/12/2009	JPY (USD)	04/15/2009	JP MORGAN CHASE BANK	
Buy JPY for USD at 0.0101	24,937,890	05/12/2009	JPY (USD)	04/15/2009	BANK OF AMERICA, NA	
Buy JPY for USD at 0.0101	50,017,953	06/05/2009	JPY (USD)	05/05/2009	JP MORGAN CHASE BANK	
Buy JPY for USD at 0.0102	25,072,614	05/11/2009	JPY (USD)	04/23/2009	JP MORGAN CHASE BANK	
Buy JPY for USD at 0.0102	24,981,694	06/05/2009	JPY (USD)	05/11/2009	JP MORGAN CHASE BANK	

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Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
Buy JPY for USD at 0.0102.....	25,289,990	06/05/2009.....	JPY (USD).....	05/12/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0103.....	12,516,168	05/11/2009.....	JPY (USD).....	04/27/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0104.....	53,809,185	06/05/2009.....	JPY (USD).....	06/04/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0104.....	28,138,562	07/07/2009.....	JPY (USD).....	07/01/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0104.....	12,486,929	05/11/2009.....	JPY (USD).....	04/28/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0104.....	99,502,042	06/05/2009.....	JPY (USD).....	05/28/2009.....	BANK OF AMERICA, NA.....	
Buy JPY for USD at 0.0104.....	24,914,618	06/05/2009.....	JPY (USD).....	06/01/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0104.....	49,858,820	07/07/2009.....	JPY (USD).....	06/16/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0104.....	24,974,050	07/07/2009.....	JPY (USD).....	06/25/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0104.....	49,901,539	08/07/2009.....	JPY (USD).....	06/30/2009.....	CITIBANK, N.A.....	
Buy JPY for USD at 0.0105.....	25,086,257	07/07/2009.....	JPY (USD).....	06/24/2009.....	BANK OF AMERICA, NA.....	
Buy JPY for USD at 0.0105.....	50,007,905	09/09/2009.....	JPY (USD).....	08/24/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0106.....	128,220,487	08/07/2009.....	JPY (USD).....	08/04/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0106.....	49,983,607	08/07/2009.....	JPY (USD).....	07/20/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0106.....	49,970,909	08/07/2009.....	JPY (USD).....	07/28/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0106.....	50,087,464	09/09/2009.....	JPY (USD).....	08/20/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0107.....	50,103,242	08/07/2009.....	JPY (USD).....	07/14/2009.....	MORGAN STANLEY CAP.....	
Buy JPY for USD at 0.0108.....	132,045,275	09/09/2009.....	JPY (USD).....	09/03/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.0109.....	49,835,186	08/07/2009.....	JPY (USD).....	07/10/2009.....	JP MORGAN CHASE BANK.....	
Buy JPY for USD at 0.011.....	49,991,771	10/09/2009.....	JPY (USD).....	09/22/2009.....	JP MORGAN CHASE BANK.....	
BUY JPY for USD at 100.1610.....	24,909,525	05/11/2009.....	JPY (USD).....	04/07/2009.....	MORGAN STANLEY CAP.....	
BUY JPY for USD at 100.7600.....	25,176,153	05/11/2009.....	JPY (USD).....	04/08/2009.....	MORGAN STANLEY CAP.....	
BUY JPY for USD at 90.3850.....	29,098,537	10/09/2009.....	JPY (USD).....	09/11/2009.....	DEUTSCHE BANK, AG.....	
BUY JPY for USD at 91.0715.....	134,044,534	10/09/2009.....	JPY (USD).....	09/24/2009.....	JP MORGAN CHASE BANK.....	
BUY JPY for USD at 94.4650.....	49,965,619	08/07/2009.....	JPY (USD).....	07/28/2009.....	CITIBANK, N.A.....	
BUY JPY for USD at 94.9240.....	25,489,636	06/05/2009.....	JPY (USD).....	05/15/2009.....	DEUTSCHE BANK, AG.....	
BUY JPY for USD at 95.1830.....	51,118,368	06/05/2009.....	JPY (USD).....	05/15/2009.....	JP MORGAN CHASE BANK.....	
BUY JPY for USD at 96.2050.....	3,940,454	08/04/2009.....	JPY (USD).....	06/25/2009.....	BANK OF AMERICA, NA.....	
BUY JPY for USD at 97.2870.....	24,976,124	05/11/2009.....	JPY (USD).....	04/24/2009.....	MORGAN STANLEY CAP.....	
BUY JPY for USD at 99.0860.....	49,967,726	05/11/2009.....	JPY (USD).....	04/16/2009.....	MORGAN STANLEY CAP.....	
BUY USD for CAD at 1.1498.....	285,872	08/04/2009.....	USD (CAD).....	06/24/2009.....	BANK OF AMERICA, NA.....	
Buy USD for EUR at 0.7072.....	56,559,000	08/10/2009.....	USD (EUR).....	07/23/2009.....	DEUTSCHE BANK, AG.....	
Buy USD for EUR at 0.7137.....	49,995,288	08/10/2009.....	USD (EUR).....	07/02/2009.....	BANK OF AMERICA, NA.....	
Buy USD for EUR at 0.715.....	49,976,961	08/10/2009.....	USD (EUR).....	07/07/2009.....	DEUTSCHE BANK, AG.....	
BUY USD for EUR at 0.7154.....	12,245,440	08/04/2009.....	USD (EUR).....	06/24/2009.....	BANK OF AMERICA, NA.....	
Buy USD for EUR at 0.7207.....	55,504,800	07/17/2009.....	USD (EUR).....	06/18/2009.....	DEUTSCHE BANK, AG.....	
Buy USD for EUR at 0.7256.....	55,123,200	07/17/2009.....	USD (EUR).....	06/15/2009.....	JP MORGAN CHASE BANK.....	
BUY USD for EUR at 0.7722.....	51,402,429	03/25/2009.....	USD (EUR).....	03/17/2009.....	JP MORGAN CHASE BANK.....	
BUY USD for EUR at 0.7757.....	382,844	05/07/2009.....	USD (EUR).....	01/21/2009.....	DEUTSCHE BANK, AG.....	
BUY USD for GBP at 0.6083.....	1,645,630	08/04/2009.....	USD (GBP).....	06/24/2009.....	BANK OF AMERICA, NA.....	
BUY USD for JPY at 90.7355.....	50,217,390	10/09/2009.....	USD (JPY).....	09/24/2009.....	JP MORGAN CHASE BANK.....	
Buy USD for JPY at 91.058.....	28,944,189	10/09/2009.....	USD (JPY).....	09/14/2009.....	DEUTSCHE BANK, AG.....	
Buy USD for JPY at 92.5.....	132,080,963	10/09/2009.....	USD (JPY).....	09/03/2009.....	JP MORGAN CHASE BANK.....	
Buy USD for JPY at 92.524.....	50,790,876	08/07/2009.....	USD (JPY).....	07/08/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 93.346.....	50,207,400	09/09/2009.....	USD (JPY).....	09/01/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 93.428.....	25,334,268	08/07/2009.....	USD (JPY).....	07/22/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 93.588.....	25,206,437	08/07/2009.....	USD (JPY).....	07/21/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 93.645.....	98,829,623	08/07/2009.....	USD (JPY).....	07/14/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 93.848.....	50,958,358	09/09/2009.....	USD (JPY).....	08/28/2009.....	MORGAN STANLEY CAP.....	
Buy USD for JPY at 94.641.....	26,197,409	06/05/2009.....	USD (JPY).....	05/22/2009.....	DEUTSCHE BANK, AG.....	
Buy USD for JPY at 94.7.....	129,012,556	09/09/2009.....	USD (JPY).....	08/04/2009.....	JP MORGAN CHASE BANK.....	
Buy USD for JPY at 95.088.....	50,696,197	07/07/2009.....	USD (JPY).....	06/23/2009.....	JP MORGAN CHASE BANK.....	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
Buy USD for JPY at 95.264.....	25,619,397	06/05/2009.....	USD (JPY).....	05/13/2009.....	DEUTSCHE BANK, AG.....	.....
Buy USD for JPY at 95.476.....	25,562,510	06/05/2009.....	USD (JPY).....	05/14/2009.....	DEUTSCHE BANK, AG.....	.....
BUY USD for JPY at 95.5580.....	3,972,700	08/04/2009.....	USD (JPY).....	06/24/2009.....	BANK OF AMERICA, NA.....	.....
Buy USD for JPY at 95.615.....	50,181,457	08/07/2009.....	USD (JPY).....	06/29/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 95.6587.....	49,973,709	08/07/2009.....	USD (JPY).....	07/30/2009.....	CITIBANK, N.A.....	.....
Buy USD for JPY at 95.663.....	48,781,452	08/07/2009.....	USD (JPY).....	07/30/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 96.249.....	25,000,000	06/05/2009.....	USD (JPY).....	05/18/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 96.271.....	51,936,720	06/05/2009.....	USD (JPY).....	05/29/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 96.418.....	53,774,026	07/07/2009.....	USD (JPY).....	06/04/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 96.47.....	28,195,440	08/07/2009.....	USD (JPY).....	07/01/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 96.5508.....	25,042,258	06/05/2009.....	USD (JPY).....	05/19/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 96.922.....	49,676,544	08/07/2009.....	USD (JPY).....	07/01/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 97.703.....	49,919,363	05/11/2009.....	USD (JPY).....	04/29/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 97.825.....	24,693,841	05/11/2009.....	USD (JPY).....	04/29/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 97.96.....	25,309,565	05/12/2009.....	USD (JPY).....	04/22/2009.....	BANK OF AMERICA, NA.....	.....
BUY USD for JPY at 98.0590.....	50,523,664	05/11/2009.....	USD (JPY).....	04/21/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 98.17.....	23,768,259	07/07/2009.....	USD (JPY).....	06/05/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 98.3.....	25,175,483	05/12/2009.....	USD (JPY).....	04/21/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 98.576.....	123,939,793	06/05/2009.....	USD (JPY).....	05/06/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 99.289.....	49,806,877	06/05/2009.....	USD (JPY).....	05/07/2009.....	JP MORGAN CHASE BANK.....	.....
Buy USD for JPY at 99.527.....	50,469,018	05/11/2009.....	USD (JPY).....	04/14/2009.....	MORGAN STANLEY CAP.....	.....
Buy USD for JPY at 99.96.....	98,000,000	05/11/2009.....	USD (JPY).....	04/03/2009.....	JP MORGAN CHASE BANK.....	.....
1199999. Total - Forwards - Other						0
1299999. Total - Forwards.....						0
2599999. Total - Hedging						0
2799999. Total - Other						109,037,712
9999999. Totals.....						109,037,712

E21.18

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Swaps - Hedging																
CSWP:USD 4.63%(EUR 4.50%) 10/21/10.....	14,554,564	10/21/2010	USD 4.630%(EUR 4.500%)	12/08/2003	HSBC BANK USA.....		SALE.....	08/12/2009..	(2,126,042)		(2,442,234)	2,126,042	(2,442,234)			(59,688)
CSWP:USD 5.16%(GBP 6.13%) 08/06/14.....	18,980,949	08/06/2014	USD 5.155%(GBP 6.125%)	08/02/2005	JP MORGAN CHASE BA.....		SALE.....	09/29/2009..	3,495,286		2,971,450	(3,495,286)	2,971,450			(86,768)
CSWP:USD 5.30%(EUR 6.38%) 06/29/11.....	12,480,888	06/29/2011	USD 5.300%(EUR 6.375%)	08/30/2002	DEUTSCHE BANK, AG..		SALE.....	09/29/2009..	(4,199,711)		(5,754,959)	4,199,711	(5,754,959)			(325,207)
CSWP:USD 5.54%(EUR 6.63%) 07/11/11.....	10,117,469	07/11/2011	USD 5.536%(EUR 6.625%)	03/23/2006	HSBC BANK USA.....		SALE.....	09/08/2009..	(1,528,742)		(1,147,006)	1,528,742	(1,147,006)			(107,526)
CSWP:USD 5.54%(EUR 6.63%) 07/11/11.....	17,536,947	07/11/2011	USD 5.536%(EUR 6.625%)	03/23/2006	HSBC BANK USA.....		SALE.....	09/08/2009..	(2,649,820)		(1,988,144)	2,649,820	(1,988,144)			(186,379)
CSWP:USD 5.84%(GBP 5.50%) 12/01/14.....	28,400,790	12/01/2014	USD 5.843%(GBP 5.500%)	01/29/2007	UNION BANK OF SWITZ.....		SALE.....	10/13/2009..	7,598,009		5,651,739	(7,598,009)	5,651,739			266,656
CSWP:USD 5.94%(EUR 4.88%) 01/16/25.....	12,905,841	05/28/2018	USD 5.935%(EUR 5.375%)	03/09/2006	CITIBANK, N.A.....		SALE.....	09/03/2009..	(2,113,276)		(1,813,482)	2,113,276	(1,813,482)			6,126
CSWP:USD 5.94%(GBP 6.25%) 06/03/30.....	21,401,426	06/03/2030	USD 5.941%(GBP 6.250%)	05/03/2007	ROYAL BANK OF SCOTI.....		SALE.....	11/12/2009..	5,909,334		4,738,216	(5,909,334)	4,738,216			138,659
CSWP:USD 5.95%(GBP 6.25%) 06/03/30.....	14,954,623	06/03/2030	USD 5.950%(GBP 6.250%)	05/14/2007	UNION BANK OF SWITZ.....		SALE.....	11/12/2009..	4,087,849		3,243,816	(4,087,849)	3,243,816			96,838
CSWP:USD 5.96%(GBP 6.25%) 06/03/30.....	14,951,068	06/03/2030	USD 5.958%(GBP 6.250%)	05/03/2007	ROYAL BANK OF SCOTI.....		SALE.....	11/12/2009..	4,128,583		3,313,671	(4,128,583)	3,313,671			97,631
CSWP:USD 6.03%(EUR 4.88%) 11/02/25.....	12,433,759	01/16/2025	USD 6.030%(EUR 4.875%)	04/04/2006	DEUTSCHE BANK, AG..		SALE.....	12/01/2009..	(1,662,421)		(1,567,581)	1,662,421	(1,567,581)			48,291
CSWP:USD 6.05%(GBP 6.00%) 02/23/26.....	29,316,886	02/23/2026	USD 6.050%(GBP 6.000%)	01/17/2006	JP MORGAN CHASE BA.....		SALE.....	09/28/2009..	5,298,695		7,173,078	(5,298,695)	7,173,078			265,320
CSWP:USD 6.13%(GBP 6.38%) 06/03/13.....	15,940,210	06/03/2013	USD 6.125%(GBP 6.375%)	02/24/2004	ROYAL BANK OF SCOTI.....		SALE.....	11/19/2009..	1,562,718		(553,087)	(1,562,718)	(553,087)			(142,349)
CSWP:USD 6.28%(EUR 4.63%) 03/16/09.....	8,054,430	03/16/2009	USD 6.275%(EUR 4.625%)	03/29/2004	DEUTSCHE BANK, AG..		MATURITY.....	03/16/2009..	(5,846,071)		(4,942,070)	5,846,071	(4,942,070)			16,673
CSWP:USD 6.31%(GBP 4.63%) 11/02/35.....	17,433,387	11/02/2035	USD 6.310%(GBP 4.625%)	07/17/2007	UNION BANK OF SWITZ.....		SALE.....	09/03/2009..	5,191,170		5,447,443	(5,191,170)	5,447,443			252,118
CSWP:USD 6.32%(EUR 5.88%) 03/25/09.....	11,643,613	03/25/2009	USD 6.318%(EUR 5.875%)	05/15/2002	BARCLAYS BANK PLC..		MATURITY.....	03/25/2009..	(6,427,038)		(5,957,738)	6,427,038	(5,957,738)			(42,209)
CSWP:USD 6.81%(GBP 6.88%) 03/23/10.....	14,653,584	03/23/2010	USD 6.808%(GBP 6.875%)	03/29/2004	DEUTSCHE BANK, AG..		SALE.....	07/31/2009..	276,082		(2,421,814)	(276,082)	(2,421,814)			(58,184)
CSWP:USD 7.61%(GBP 6.63%) 01/23/17.....	15,475,323	01/23/2017	USD 7.605%(GBP 6.625%)	02/24/2004	DEUTSCHE BANK, AG..		SALE.....	06/05/2009..	(263,134)		(2,512,384)	263,134	(2,512,384)			47,662
SWP: 4.17%(1ML) 11/14/09.....	100,000,000	11/14/2009	4.1720%(US1MLIB)	11/09/2007	MORGAN STANLEY CAF.....		SALE.....	06/12/2009..			1,553,124		1,553,124			1,686,962
SWP: 5.05%(1ML) 04/12/10.....	25,000,000	04/12/2010	5.0470%(US1MLIB)	04/10/2007	JP MORGAN CHASE BA.....		SALE.....	06/12/2009..			898,589		898,589			519,627
SWP: 5.51%(1ML) 06/20/10.....	10,000,000	06/20/2010	5.5090%(US1MLIB)	06/18/2007	JP MORGAN CHASE BA.....		SALE.....	06/12/2009..			476,104		476,104			232,278
SWP: CALL 4.09%(3ML) 10/02/09.....	5,000,000	10/02/2009	4.0900%(US3MLIB)	12/22/2003	DEUTSCHE BANK, AG..		MATURITY.....	10/02/2009..		@						
SWP: CALL 5.00%(1ML) 08/15/12.....	9,300,000	08/15/2012	5.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....		SALE.....	12/31/2009..		@	19,988		19,988			
SWP: CALL 5.00%(1ML) 12/15/11.....	6,700,000	12/15/2011	5.0000%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(2,591)		(2,591)			
SWP: CALL 5.00%(1ML) 12/15/14.....	4,000,000	12/15/2014	5.0000%(US1MLIB)	12/04/2007	JP MORGAN CHASE BA.....		SALE.....	12/15/2009..		@						
SWP: CALL 5.10%(1ML) 09/30/10.....	25,000,000	09/30/2010	5.1000%(US1MLIB)	09/29/2005	UNION BANK OF SWITZ.....		SALE.....	03/25/2009..		@	1,502,077		1,502,077			
SWP: CALL 5.25%(1ML) 06/15/12.....	3,800,000	06/15/2012	5.2500%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(2,789)		(2,789)			
SWP: CALL 5.25%(1ML) 12/15/12.....	8,200,000	12/15/2012	5.2500%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(11,884)		(11,884)			
SWP: CALL 5.25%(1ML) 12/15/14.....	3,600,000	12/15/2014	5.2500%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(23,427)		(23,427)			
SWP: CALL 5.50%(1ML) 01/10/12.....	5,000,000	01/10/2012	5.5000%(US1MLIB)	09/17/2008	CREDIT SUISSE FB INT.....	50,185	SALE.....	01/12/2009..	50,185	@			(50,185)			
SWP: CALL 5.50%(1ML) 01/15/15.....	4,600,000	01/15/2015	5.5000%(US1MLIB)	12/19/2008	CREDIT SUISSE FB INT.....		SALE.....	12/21/2009..		@	(48,153)		(48,153)			
SWP: CALL 5.50%(1ML) 06/15/12.....	3,100,000	06/15/2012	5.5000%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(3,141)		(3,141)			
SWP: CALL 5.50%(1ML) 06/15/14.....	4,250,000	06/15/2014	5.5000%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(22,058)		(22,058)			
SWP: CALL 5.50%(1ML) 08/15/20.....	2,900,000	08/15/2020	5.5000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....		SALE.....	12/31/2009..		@	(187,635)		(187,635)			
SWP: CALL 5.50%(1ML) 12/15/15.....	4,850,000	12/15/2015	5.5000%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(46,403)		(46,403)			
SWP: CALL 5.50%(1ML) 12/15/15.....	5,800,000	12/15/2015	5.5000%(US1MLIB)	05/18/2009	MORGAN STANLEY CAF.....		SALE.....	11/13/2009..		@	(55,493)		(55,493)			
SWP: CALL 5.75%(1ML) 02/15/21.....	2,500,000	02/15/2021	5.7500%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....		SALE.....	12/31/2009..		@	(168,789)		(168,789)			
SWP: CALL 5.88%(1ML) 06/05/12.....	10,000,000	06/05/2012	5.8800%(US1MLIB)	06/01/2007	HSBC BANK USA.....		SALE.....	06/05/2009..		@						
SWP: CALL 5.88%(1ML) 08/15/15.....	4,500,000	08/15/2015	5.8800%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....		SALE.....	12/31/2009..		@	(98,363)		(98,363)			
SWP: CALL 5.91%(1ML) 06/05/12.....	50,000,000	06/05/2012	5.9100%(US1MLIB)	06/01/2007	HSBC BANK USA.....		SALE.....	06/05/2009..		@						
SWP: CALL 6.00%(1ML) 08/15/16.....	10,400,000	08/15/2016	6.0000%(US1MLIB)	01/02/2009	CREDIT SUISSE FB INT.....		SALE.....	12/31/2009..		@	(325,860)		(325,860)			
SWP: CALL 6.03%(1ML) 06/05/12.....	15,000,000	06/05/2012	6.0300%(US1MLIB)	06/01/2007	HSBC BANK USA.....		SALE.....	06/05/2009..		@						
SWP: CALL ZERO 4.08%(3ML) 06/30/14.....	57,500,000	06/30/2014	4.0806%(US3MLIB)	09/19/2008	MORGAN STANLEY CAF.....	(1,439,923)	SALE.....	06/29/2009..	(1,439,923)	@	(19)		1,439,904			
SWP: CALL ZERO 4.11%(3ML) 10/30/09.....	10,000,000	10/30/2009	4.1118%(US3MLIB)	10/06/2004	UBS AG.....		MATURITY.....	10/30/2009..		@						
SWP: CALL ZERO 4.39%(3ML) 10/30/09.....	10,000,000	10/30/2009	4.3949%(US3MLIB)	10/06/2004	DEUTSCHE BANK, AG..		MATURITY.....	10/30/2009..		@						
SWP: CALL ZERO 4.95%(3ML) 01/09/13.....	25,000,000	01/09/2013	4.9488%(US3MLIB)	01/07/2008	UNION BANK OF SWITZ.....		SALE.....	01/08/2009..		@						
SWP: CALL ZERO 5.50%(1ML) 09/30/11.....	4,000,000	09/30/2011	5.4959%(US1MLIB)	09/19/2008	MORGAN STANLEY CAF.....	110,396	SALE.....	09/29/2009..	110,396	@			(110,396)			
0599999. Total - Swaps - Hedging						(1,279,342)	XXX	XXX	9,452,129	XXX	4,892,192	(10,731,471)	6,171,534	0	0	2,666,532
Swaps - Other																
CDS: ABN AMRO BANK NV PAY 0.06%.....	15,000,000	06/22/2009	0.0000%(0.0550%)	03/29/2006	HSBC BANK USA.....		MATURITY.....	06/22/2009..								(3,919)
CDS: AT&T MOBILITY PAY 0.07%.....	1,100,000	03/20/2011	0.0000%(0.0675%)	06/01/2007	BARCLAYS BANK PLC..		SALE.....	12/29/2009..			(227)		(227)			(759)

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SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
CDS: ATMOS ENERGY CORP PAY 0.48%.....	9,000,000	.12/20/2014.	0.0000%(0.4800%).....	.12/06/2006.	BANK OF AMERICA, NA	.....	SALE.....	11/06/2009..	.....	.....	444,539	.....	444,539	.....	.....	(37,800)
CDS: ATMOS ENERGY CORP PAY 0.49%.....	15,000,000	.12/20/2014.	0.0000%(0.4850%).....	.12/06/2006.	BANK OF AMERICA, NA	.....	SALE.....	11/06/2009..	.....	.....	737,452	.....	737,452	.....	.....	(63,656)
CDS: BOSTON SCIENTIFIC PAY 0.85%.....	15,000,000	.06/20/2014.	0.0000%(0.8500%).....	.10/11/2006.	GOLDMAN SACHS CAPI	.....	SALE.....	06/02/2009..	.....	.....	70,202	.....	70,202	.....	.....	(54,896)
CDS: BOSTON SCIENTIFIC PAY 0.90%.....	10,000,000	.06/20/2014.	0.0000%(0.8950%).....	.12/05/2006.	MERRILL LYNCH INTL..	.....	SALE.....	08/26/2009..	.....	.....	(27,872)	.....	(27,872)	.....	.....	(60,413)
CDS: CDX.NA.HY.11 PAY 5.00%.....	250,000	.12/20/2013.	0.0000%(5.0000%).....	.11/20/2008.	JP MORGAN CHASE BA	67,188	SALE.....	03/11/2009..	67,188	.....	81,109	.....	13,921	.....	.....	(2,569)
CDS: CDX.NA.HY.11 PAY 5.00%.....	247,500	.12/20/2013.	0.0000%(5.0000%).....	.01/15/2009.	JP MORGAN CHASE BA	57,681	SALE.....	03/26/2009..	57,681	.....	74,773	.....	17,092	.....	.....	(4,201)
CDS: CDX.NA.HY.11 PAY 5.00%.....	247,500	.12/20/2013.	0.0000%(5.0000%).....	.01/29/2009.	JP MORGAN CHASE BA	57,647	SALE.....	03/26/2009..	57,647	.....	74,925	.....	17,278	.....	.....	(4,683)
CDS: CDX.NA.HY.11 PAY 5.00%.....	237,600	.12/20/2013.	0.0000%(5.0000%).....	.02/02/2009.	JP MORGAN CHASE BA	63,855	SALE.....	03/25/2009..	63,855	.....	69,103	.....	5,248	.....	.....	(1,756)
CDS: CHEVRON CORPORATION PAY 0.20%.....	20,000,000	.06/22/2009.	0.0000%(0.1950%).....	.04/06/2004.	JP MORGAN CHASE BA	.....	MATURITY.....	06/22/2009..	.....	.....	.....	.....	.....	.....	.....	(18,525)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	.10/12/2052.	0.0000%(0.8400%).....	.02/17/2009.	CITIBANK, N.A.	9,985,308	SALE.....	03/23/2009..	9,985,308	.....	10,909,968	.....	924,659	.....	.....	(15,867)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	15,000,000	.10/12/2052.	0.0000%(0.8400%).....	.02/18/2009.	GOLDMAN SACHS CAPI	7,596,209	SALE.....	03/24/2009..	7,596,209	.....	7,905,590	.....	309,381	.....	.....	(11,900)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	.10/12/2052.	0.0000%(0.8400%).....	.02/19/2009.	GOLDMAN SACHS CAPI	10,124,870	SALE.....	03/04/2009..	10,124,870	.....	11,035,590	.....	910,720	.....	.....	(31,733)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	10,000,000	.10/12/2052.	0.0000%(0.8400%).....	.02/20/2009.	JP MORGAN CHASE BA	5,394,714	SALE.....	03/26/2009..	5,394,714	.....	4,597,972	.....	(796,742)	.....	.....	(9,100)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	20,000,000	.10/12/2052.	0.0000%(0.8400%).....	.03/12/2009.	GOLDMAN SACHS BANK	11,363,089	SALE.....	03/25/2009..	11,363,089	.....	9,961,572	.....	(1,401,517)	.....	.....	(6,067)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	.03/15/2049.	0.0000%(1.0900%).....	.02/12/2009.	CITIBANK, N.A.	11,926,055	SALE.....	03/04/2009..	11,926,055	.....	12,770,919	.....	844,864	.....	.....	(36,939)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	15,000,000	.03/15/2049.	0.0000%(1.0900%).....	.02/18/2009.	JP MORGAN CHASE BA	9,315,417	SALE.....	03/26/2009..	9,315,417	.....	8,833,375	.....	(482,042)	.....	.....	(18,621)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	.03/15/2049.	0.0000%(1.0900%).....	.02/20/2009.	MORGAN STANLEY CAF	13,011,646	SALE.....	03/26/2009..	13,011,646	.....	11,992,936	.....	(1,018,710)	.....	.....	(23,617)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	20,000,000	.03/15/2049.	0.0000%(1.0900%).....	.03/12/2009.	DEUTSCHE BANK, AG..	13,314,313	SALE.....	03/26/2009..	13,314,313	.....	11,992,936	.....	(1,321,377)	.....	.....	(11,506)
CDS: COMPUTER SCIENCES PAY 0.22%.....	10,000,000	.03/20/2009.	0.0000%(0.2200%).....	.10/24/2006.	MERRILL LYNCH INTL..	.....	MATURITY.....	03/20/2009..	.....	.....	.....	.....	.....	.....	.....	(4,828)
CDS: CONSTELLATION ENRGY PAY 0.21%.....	22,000,000	.03/20/2012.	0.0000%(0.2100%).....	.05/31/2007.	JP MORGAN CHASE BA	.....	SALE.....	10/15/2009..	.....	.....	757,503	.....	757,503	.....	.....	(37,473)
CDS: CUMMINS INC PAY 0.85%.....	5,000,000	.12/20/2011.	0.0000%(0.8500%).....	.10/06/2006.	UNION BANK OF SWITZ	.....	SALE.....	04/02/2009..	.....	.....	69,516	.....	69,516	.....	.....	(11,333)
CDS: CYTEC INDUSTRIES PAY 0.49%.....	35,000,000	.09/20/2010.	0.0000%(0.4900%).....	.09/12/2006.	UNION BANK OF SWITZ	.....	SALE.....	07/21/2009..	.....	.....	469,429	.....	469,429	.....	.....	(97,183)
CDS: CYTEC INDUSTRIES PAY 0.88%.....	20,000,000	.09/20/2015.	0.0000%(0.8800%).....	.08/03/2006.	DEUTSCHE BANK, AG..	.....	SALE.....	08/07/2009..	.....	.....	780,492	.....	780,492	.....	.....	(109,022)
CDS: DIAMOND OFFSHORE PAY 0.32%.....	20,000,000	.09/20/2014.	0.0000%(0.3150%).....	.11/06/2007.	UNION BANK OF SWITZ	.....	SALE.....	09/10/2009..	.....	.....	46,044	.....	46,044	.....	.....	(44,100)
CDS: DJ CDX.NA.IG.10 PAY 1.55%.....	8,000,000	.06/20/2013.	0.0000%(1.5500%).....	.09/14/2008.	BANK OF AMERICA, NA	125,039	CR EVENT.....	11/30/2009..	125,039	.....	641,978	.....	516,939	.....	.....	(96,513)
CDS: DJ CDX.NA.IG.10 REC 1.55%.....	8,000,000	.06/20/2013.	1.5500%(0.0000%).....	.09/19/2008.	JP MORGAN CHASE BA	(13,329)	CR EVENT.....	11/30/2009..	(13,329)	.....	(641,978)	.....	(628,649)	.....	.....	96,513
CDS: DJ CDX.NA.IG.9.V1 PAY 0.80%.....	1,600,000	.12/20/2017.	0.0000%(0.8000%).....	.03/20/2008.	BARCLAYS BANK PLC..	82,243	CR EVENT.....	11/30/2009..	82,243	.....	127,962	.....	45,720	.....	.....	(9,963)
CDS: DJ CDX.NA.IG.9.V1 REC 0.80%.....	1,600,000	.12/20/2017.	0.8000%(0.0000%).....	.04/01/2008.	JP MORGAN CHASE BA	(53,329)	CR EVENT.....	11/30/2009..	(53,329)	.....	(127,962)	.....	(74,634)	.....	.....	9,963
CDS: ITRX EUR SUB FIN PAY 2.20%.....	48,774,960	.12/20/2013.	0.0000%(2.2000%).....	.02/20/2009.	JP MORGAN CHASE BA	1,891,390	SALE.....	03/09/2009..	1,894,463	.....	3,483,014	3,073	1,588,550	.....	.....	(62,889)
CDS: ITRX EUR SUB FIN PAY 2.20%.....	18,322,200	.12/20/2013.	0.0000%(2.2000%).....	.02/23/2009.	JP MORGAN CHASE BA	716,945	SALE.....	03/09/2009..	711,456	.....	1,304,955	(5,490)	593,499	.....	.....	(19,601)
CDS: NISOURCE FINANCE PAY 0.63%.....	10,000,000	.03/20/2013.	0.0000%(0.6300%).....	.09/07/2006.	UNION BANK OF SWITZ	.....	SALE.....	09/18/2009..	.....	.....	207,089	.....	207,089	.....	.....	(30,450)
CDS: NOVA CHEMICALS CORP PAY 1.25%.....	5,750,000	.04/20/2009.	0.0000%(1.2500%).....	.03/15/2007.	MERRILL LYNCH INTL..	.....	MATURITY.....	04/20/2009..	.....	.....	.....	.....	.....	.....	.....	(21,962)
CDS: PACTIV CORP PAY 2.25%.....	2,200,000	.06/20/2014.	0.0000%(2.2500%).....	.03/20/2009.	BARCLAYS BANK PLC..	.....	SALE.....	04/27/2009..	.....	.....	(88,937)	.....	(88,937)	.....	.....	(5,500)
CDS: REP OF KAZAKHSTAN PAY 1.80%.....	1,100,000	.05/20/2013.	0.0000%(1.8000%).....	.05/15/2008.	MORGAN STANLEY CAF	.....	SALE.....	01/29/2009..	.....	.....	237,708	.....	237,708	.....	.....	(1,815)
CDS: REPUBLIC OF ITALY PAY 1.94%.....	6,000,000	.03/20/2014.	0.0000%(1.9400%).....	.02/20/2009.	GOLDMAN SACHS CAPI	.....	SALE.....	03/05/2009..	.....	.....	1,293	.....	1,293	.....	.....	(5,497)
CDS: TALISMAN ENERGY INC PAY 0.53%.....	17,000,000	.06/20/2015.	0.0000%(0.5300%).....	.12/08/2006.	BANK OF AMERICA, NA	.....	SALE.....	08/31/2009..	.....	.....	242,622	.....	242,622	.....	.....	(61,318)
CDS: TELFONICA EMISIONES PAY 0.47%.....	10,800,000	.06/20/2016.	0.0000%(0.4650%).....	.05/02/2007.	BANK OF AMERICA, NA	.....	SALE.....	08/26/2009..	.....	.....	257,610	.....	257,610	.....	.....	(33,899)
CDS: VIACOM INC PAY 0.34%.....	10,000,000	.03/20/2011.	0.0000%(0.3400%).....	.01/24/2007.	MERRILL LYNCH INTL..	.....	SALE.....	08/25/2009..	.....	.....	(9,200)	.....	(9,200)	.....	.....	(22,572)
CDS: XTO ENERGY INC PAY 0.50%.....	10,000,000	.12/20/2014.	0.0000%(0.5000%).....	.12/06/2006.	BANK OF AMERICA, NA	.....	SALE.....	08/25/2009..	.....	.....	289,878	.....	289,878	.....	.....	(33,194)
CSWP:USD 6.44%(GBP 6ML) 12/14/09.....	10,432,500	.12/14/2009.	USD 6.440%(GBP6MLIB)	.09/19/2008.	BARCLAYS BANK PLC..	.....	MATURITY.....	12/14/2009..	.....	.....	(138,450)	.....	(138,450)	.....	.....	323,019
LCDS: WINDSTREAM CORP PAY 0.85%.....	3,000,000	.09/20/2012.	0.0000%(0.8500%).....	.07/16/2007.	MERRILL LYNCH INTL..	.....	SALE.....	06/10/2009..	.....	.....	37,501	.....	37,501	.....	.....	(11,688)
LCDS: WINDSTREAM CORP PAY 0.87%.....	7,000,000	.09/20/2012.	0.0000%(0.8700%).....	.07/16/2007.	JP MORGAN CHASE BA	.....	SALE.....	07/15/2009..	.....	.....	27,509	.....	27,509	.....	.....	(33,833)
SWP: 2.62%(3ML) 01/16/24.....	525,000,000	.01/16/2024.	2.6200%(US3MLIB).....	.01/14/2009.	DEUTSCHE BANK, AG..	.....	SALE.....	03/19/2009..	.....	.....	(36,918,051)	.....	(36,918,051)	.....	.....	1,518,052
SWP: 2.64%(3ML) 05/11/09.....	2,200,000	.05/11/2009.	2.6400%(US3MLIB).....	.09/16/2008.	DEUTSCHE BANK, AG..	.....	SALE.....	04/15/2009..	.....	.....	1,663	.....	1,663	.....	.....	5,876
SWP: 3.24%(3ML) 11/24/28.....	75,000,000	.11/24/2028.	3.2400%(US3MLIB).....	.11/20/2008.	CITIBANK, N.A.	.....	SALE.....	02/04/2009..	.....	.....	(2,314,059)	.....	(2,314,059)	.....	.....	74,765
SWP: 3.79%(3ML) 11/21/23.....	175,000,000	.11/21/2023.	3.7850%(US3MLIB).....	.11/19/2008.	BNP PARIBAS	.....	SALE.....	02/04/2009..	.....	.....	7,683,231	.....	7,683,231	.....	.....	263,788
SWP: 3ML(4.30%) 05/11/31.....	430,000	.05/11/2031.	US3MLIB(4.3000%).....	.09/16/2008.	GOLDMAN SACHS CAPI	.....	SALE.....	04/15/2009..	.....	.....	(71,343)	.....	(71,343)	.....	.....	(3,250)
SWP: 3ML(TR EAFE IDX) 09/24/09.....	200,000,000	.09/24/2009.	US3MLIB(TR EAFE IDX)	.09/24/2009.	BNP PARIBAS	.....	MATURITY.....	09/24/2009..	.....	.....	(43,612,523)	.....	(43,612,523)	.....	.....	.....
SWP: 3ML(TR EAFE IDX) 10/09/09.....	100,000,000	.10/09/2009.	US3MLIB(TR EAFE IDX)	.10/08/2008.	JP MORGAN CHASE BA	.....	SALE.....	06/09/2009..	.....	.....	(1,474,353)	.....	(1,474,353)	.....	.....	.....
SWP: 3ML(TR EAFE IDX) 10/16/09.....	100,000,000	.10/16/2009.	US3MLIB(TR EAFE IDX)	.10/10/2008.	JP MORGAN CHASE BA	.....	SALE.....	10/16/2009..	.....	.....	(9,865,593)	.....	(9,865,593)	.....	.....	.....
SWP: CALL 5.00%(1ML) 01/15/11.....	4,000,000	.01/15/2011.	5.0000%(US1MLIB).....	.01/03/2007.	JP MORGAN CHASE BA	.....	SALE.....	01/14/2009..	95,184	.....	.....	.....	(95,184)	.....	.....	6,451

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
SWP: CALL 5.00%(1ML) 01/15/11.....	3,900,000	.01/15/2011..	5.0000%(US1MLIB).....	12/19/2008..	CREDIT SUISSE FB INT		SALE.....	07/15/2009..		@.....						6,305
SWP: CALL 5.00%(1ML) 01/15/15.....	5,200,000	.01/15/2015..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	50,495	SALE.....	01/14/2009..	20,736	.....			(20,736)			8,099
SWP: CALL 5.00%(1ML) 01/15/15.....	5,200,000	.01/15/2015..	5.0000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						20,673
SWP: CALL 5.00%(1ML) 02/15/15.....	8,250,000	.02/15/2015..	5.0000%(US1MLIB).....	02/07/2005..	JP MORGAN CHASE BA		SALE.....	02/16/2009..		.....						47,394
SWP: CALL 5.00%(1ML) 02/15/16.....	2,700,000	.02/15/2016..	5.0000%(US1MLIB).....	02/01/2005..	CITIBANK, N.A.....		SALE.....	02/16/2009..		.....						15,805
SWP: CALL 5.00%(1ML) 02/15/16.....	10,500,000	.02/15/2016..	5.0000%(US1MLIB).....	02/14/2005..	JP MORGAN CHASE BA		SALE.....	02/16/2009..		.....						61,808
SWP: CALL 5.00%(1ML) 02/15/16.....	5,100,000	.02/15/2016..	5.0000%(US1MLIB).....	02/22/2005..	JP MORGAN CHASE BA		SALE.....	02/16/2009..		.....						31,053
SWP: CALL 5.00%(1ML) 06/15/15.....	3,550,000	.06/15/2015..	5.0000%(US1MLIB).....	11/03/2008..	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@.....						18,721
SWP: CALL 5.00%(1ML) 07/15/14.....	10,700,000	.07/15/2014..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	102,851	SALE.....	01/14/2009..	41,560	.....			(41,560)			16,312
SWP: CALL 5.00%(1ML) 07/15/14.....	3,400,000	.07/15/2014..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	32,682	SALE.....	01/14/2009..	13,206	.....			(13,206)			5,183
SWP: CALL 5.00%(1ML) 07/15/14.....	3,200,000	.07/15/2014..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	30,759	SALE.....	01/14/2009..	12,429	.....			(12,429)			4,878
SWP: CALL 5.00%(1ML) 07/15/14.....	3,200,000	.07/15/2014..	5.0000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						12,291
SWP: CALL 5.00%(1ML) 07/15/14.....	10,700,000	.07/15/2014..	5.0000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						41,099
SWP: CALL 5.00%(1ML) 07/15/14.....	3,200,000	.07/15/2014..	5.0000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						12,291
SWP: CALL 5.00%(1ML) 08/15/12.....	9,250,000	.08/15/2012..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	61,833	SALE.....	02/16/2009..	61,833	.....			(61,833)			48,532
SWP: CALL 5.00%(1ML) 08/15/13.....	2,950,000	.08/15/2013..	5.0000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	24,833	SALE.....	02/16/2009..	24,833	.....			(24,833)			16,383
SWP: CALL 5.00%(1ML) 09/15/11.....	4,400,000	.09/15/2011..	5.0000%(US1MLIB).....	03/13/2007..	MERRILL LYNCH CAP S		SALE.....	03/16/2009..		@.....						26,982
SWP: CALL 5.00%(1ML) 11/15/12.....	3,400,000	.11/15/2012..	5.0000%(US1MLIB).....	10/30/2007..	JP MORGAN CHASE BA		SALE.....	11/16/2009..		@.....						20,524
SWP: CALL 5.00%(1ML) 11/15/13.....	4,000,000	.11/15/2013..	5.0000%(US1MLIB).....	11/14/2007..	JP MORGAN CHASE BA		SALE.....	11/13/2009..		@.....						22,810
SWP: CALL 5.00%(1ML) 11/15/13.....	4,750,000	.11/15/2013..	5.0000%(US1MLIB).....	11/15/2007..	JP MORGAN CHASE BA		SALE.....	11/13/2009..		@.....						25,368
SWP: CALL 5.00%(1ML) 12/15/11.....	6,600,000	.12/15/2011..	5.0000%(US1MLIB).....	11/14/2008..	CREDIT SUISSE FB INT		SALE.....	06/15/2009..		@.....						24,100
SWP: CALL 5.00%(1ML) 12/15/14.....	4,750,000	.12/15/2014..	5.0000%(US1MLIB).....	11/03/2008..	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@.....						24,381
SWP: CALL 5.00%(1ML) 12/15/17.....	2,750,000	.12/15/2017..	5.0000%(US1MLIB).....	05/14/2008..	JP MORGAN CHASE BA		SALE.....	06/15/2009..		@.....						16,625
SWP: CALL 5.00%(3ML) 12/15/14.....	2,700,000	.12/15/2014..	5.0000%(US3MLIB).....	11/03/2008..	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@.....						10,908
SWP: CALL 5.10%(1ML) 01/15/15.....	9,700,000	.01/15/2015..	5.1000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	92,455	SALE.....	01/14/2009..	38,644	.....			(38,644)			15,108
SWP: CALL 5.10%(1ML) 01/15/15.....	6,100,000	.01/15/2015..	5.1000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	58,142	SALE.....	01/14/2009..	24,303	.....			(24,303)			9,501
SWP: CALL 5.10%(1ML) 01/15/15.....	9,500,000	.01/15/2015..	5.1000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						37,883
SWP: CALL 5.10%(1ML) 01/15/15.....	6,100,000	.01/15/2015..	5.1000%(US1MLIB).....	12/02/2008..	MORGAN STANLEY CAF		SALE.....	07/15/2009..		@.....						24,325
SWP: CALL 5.10%(1ML) 11/15/13.....	4,500,000	.11/15/2013..	5.1000%(US1MLIB).....	11/06/2007..	JP MORGAN CHASE BA		SALE.....	11/16/2009..		@.....						28,087
SWP: CALL 5.20%(1ML) 08/15/15.....	4,300,000	.08/15/2015..	5.2000%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	51,038	SALE.....	02/16/2009..	51,038	.....			(51,038)			25,863
SWP: CALL 5.25%(1ML) 01/15/12.....	5,750,000	.01/15/2012..	5.2500%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	59,964	SALE.....	01/14/2009..	141,292	.....			(141,292)			9,582
SWP: CALL 5.25%(1ML) 01/15/13.....	5,700,000	.01/15/2013..	5.2500%(US1MLIB).....	01/03/2007..	JP MORGAN CHASE BA		SALE.....	01/14/2009..	142,523	.....			(142,523)			9,665
SWP: CALL 5.25%(1ML) 01/15/13.....	3,500,000	.01/15/2013..	5.2500%(US1MLIB).....	01/17/2007..	MERRILL LYNCH CAP S		SALE.....	01/14/2009..	89,528	.....			(89,528)			6,071
SWP: CALL 5.25%(1ML) 02/15/12.....	6,500,000	.02/15/2012..	5.2500%(US1MLIB).....	01/30/2007..	HSBC BANK USA.....		SALE.....	02/16/2009..		.....						42,290
SWP: CALL 5.25%(1ML) 02/15/12.....	4,000,000	.02/15/2012..	5.2500%(US1MLIB).....	02/13/2007..	JP MORGAN CHASE BA		SALE.....	02/16/2009..		.....						25,638
SWP: CALL 5.25%(1ML) 02/15/12.....	6,300,000	.02/15/2012..	5.2500%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	79,191	SALE.....	02/16/2009..	79,191	.....			(79,191)			39,817
SWP: CALL 5.25%(1ML) 03/15/12.....	4,000,000	.03/15/2012..	5.2500%(US1MLIB).....	02/28/2007..	MERRILL LYNCH CAP S		SALE.....	03/16/2009..		@.....						24,823
SWP: CALL 5.25%(1ML) 03/15/12.....	13,500,000	.03/15/2012..	5.2500%(US1MLIB).....	03/06/2007..	UNION BANK OF SWITZ		SALE.....	03/16/2009..		@.....						76,000
SWP: CALL 5.25%(1ML) 03/15/13.....	3,200,000	.03/15/2013..	5.2500%(US1MLIB).....	03/20/2007..	UNION BANK OF SWITZ		SALE.....	03/16/2009..		@.....						18,292
SWP: CALL 5.25%(1ML) 03/15/13.....	5,300,000	.03/15/2013..	5.2500%(US1MLIB).....	03/15/2007..	JP MORGAN CHASE BA		SALE.....	03/16/2009..		@.....						33,667
SWP: CALL 5.25%(1ML) 03/15/14.....	5,250,000	.03/15/2014..	5.2500%(US1MLIB).....	03/13/2007..	MERRILL LYNCH CAP S		SALE.....	03/16/2009..		@.....						33,835
SWP: CALL 5.25%(1ML) 04/15/12.....	5,300,000	.04/15/2012..	5.2500%(US1MLIB).....	04/16/2007..	JP MORGAN CHASE BA		SALE.....	04/15/2009..		@.....						32,206
SWP: CALL 5.25%(1ML) 04/15/12.....	5,650,000	.04/15/2012..	5.2500%(US1MLIB).....	04/24/2007..	JP MORGAN CHASE BA		SALE.....	04/15/2009..		@.....						33,379
SWP: CALL 5.25%(1ML) 04/15/12.....	5,300,000	.04/15/2012..	5.2500%(US1MLIB).....	03/17/2009..	CREDIT SUISSE FB INT		SALE.....	10/14/2009..		@.....						11,707
SWP: CALL 5.25%(1ML) 04/15/12.....	5,700,000	.04/15/2012..	5.2500%(US1MLIB).....	03/17/2009..	CREDIT SUISSE FB INT		SALE.....	10/14/2009..		@.....						12,591
SWP: CALL 5.25%(1ML) 04/15/14.....	3,550,000	.04/15/2014..	5.2500%(US1MLIB).....	09/17/2008..	CREDIT SUISSE FB INT	66,227	SALE.....	04/15/2009..	66,227	@.....			(66,227)			21,960
SWP: CALL 5.25%(1ML) 05/15/13.....	3,500,000	.05/15/2013..	5.2500%(US1MLIB).....	05/01/2007..	UNION BANK OF SWITZ		SALE.....	05/15/2009..		@.....						21,604
SWP: CALL 5.25%(1ML) 05/15/13.....	3,800,000	.05/15/2013..	5.2500%(US1MLIB).....	05/07/2007..	JP MORGAN CHASE BA		SALE.....	05/15/2009..		@.....						23,456
SWP: CALL 5.25%(1ML) 05/15/13.....	4,000,000	.05/15/2013..	5.2500%(US1MLIB).....	05/15/2007..	MERRILL LYNCH CAP S		SALE.....	05/15/2009..		@.....						24,911
SWP: CALL 5.25%(1ML) 06/15/12.....	3,800,000	.06/15/2012..	5.2500%(US1MLIB).....	05/29/2007..	UNION BANK OF SWITZ		SALE.....	06/15/2009..		@.....						24,608
SWP: CALL 5.25%(1ML) 07/15/13.....	4,000,000	.07/15/2013..	5.2500%(US1MLIB).....	07/01/2008..	MORGAN STANLEY CAF		SALE.....	01/14/2009..	14,597	.....			(14,597)			5,810

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
SWP: CALL 5.25%(1ML) 07/15/13.....	3,700,000	07/15/2013	5.2500%(US1MLIB).....	07/01/2008	MORGAN STANLEY CAP		SALE.....	01/14/2009..	13,501				(13,501)			5,374
SWP: CALL 5.25%(1ML) 07/15/13.....	4,000,000	07/15/2013	5.2500%(US1MLIB).....	12/02/2008	MORGAN STANLEY CAP		SALE.....	07/15/2009..		@						14,044
SWP: CALL 5.25%(1ML) 07/15/13.....	3,700,000	07/15/2013	5.2500%(US1MLIB).....	12/02/2008	MORGAN STANLEY CAP		SALE.....	07/15/2009..		@						12,991
SWP: CALL 5.25%(1ML) 08/15/11.....	3,800,000	08/15/2011	5.2500%(US1MLIB).....	02/06/2007	JP MORGAN CHASE BA		SALE.....	02/16/2009..								23,979
SWP: CALL 5.25%(1ML) 08/15/15.....	2,750,000	08/15/2015	5.2500%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	282,478	SALE.....	02/16/2009..	282,478				(282,478)			17,113
SWP: CALL 5.25%(1ML) 10/15/11.....	4,301,000	10/15/2011	5.2500%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						17,950
SWP: CALL 5.25%(1ML) 10/15/11.....	4,250,000	10/15/2011	5.2500%(US1MLIB).....	03/17/2009	CREDIT SUISSE FB INT		SALE.....	10/14/2009..		@						8,089
SWP: CALL 5.25%(1ML) 10/15/12.....	5,700,000	10/15/2012	5.2500%(US1MLIB).....	10/16/2007	MERRILL LYNCH CAP S		SALE.....	10/14/2009..		@						35,406
SWP: CALL 5.25%(1ML) 10/15/12.....	3,592,000	10/15/2012	5.2500%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						16,136
SWP: CALL 5.25%(1ML) 10/15/13.....	3,150,000	10/15/2013	5.2500%(US1MLIB).....	10/02/2007	JP MORGAN CHASE BA		SALE.....	10/14/2009..		@						19,817
SWP: CALL 5.25%(1ML) 11/15/11.....	4,750,000	11/15/2011	5.2500%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						19,073
SWP: CALL 5.25%(1ML) 11/15/11.....	26,000,000	11/15/2011	5.2500%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						104,401
SWP: CALL 5.25%(1ML) 11/15/12.....	6,600,000	11/15/2012	5.2500%(US1MLIB).....	05/22/2007	JP MORGAN CHASE BA		SALE.....	05/15/2009..		@						41,707
SWP: CALL 5.25%(1ML) 11/15/15.....	3,500,000	11/15/2015	5.2500%(US1MLIB).....	11/27/2007	JP MORGAN CHASE BA		SALE.....	11/13/2009..		@						19,957
SWP: CALL 5.25%(1ML) 12/15/11.....	6,400,000	12/15/2011	5.2500%(US1MLIB).....	11/03/2008	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@						24,026
SWP: CALL 5.25%(1ML) 12/15/12.....	2,400,000	12/15/2012	5.2500%(US1MLIB).....	11/03/2008	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@						10,397
SWP: CALL 5.25%(1ML) 12/15/12.....	8,200,000	12/15/2012	5.2500%(US1MLIB).....	11/14/2008	CREDIT SUISSE FB INT		SALE.....	06/16/2009..		@						34,755
SWP: CALL 5.25%(1ML) 12/15/13.....	5,500,000	12/15/2013	5.2500%(US1MLIB).....	11/14/2008	CREDIT SUISSE FB INT		SALE.....	06/15/2009..		@						25,752
SWP: CALL 5.25%(1ML) 12/15/14.....	3,500,000	12/15/2014	5.2500%(US1MLIB).....	11/14/2008	CREDIT SUISSE FB INT		SALE.....	06/15/2009..		@						17,612
SWP: CALL 5.30%(1ML) 10/15/12.....	8,700,000	10/15/2012	5.3000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	183,024	SALE.....	10/14/2009..	183,024	@			(183,024)			51,117
SWP: CALL 5.35%(1ML) 08/15/15.....	4,000,000	08/15/2015	5.3500%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	416,194	SALE.....	02/16/2009..	416,194				(416,194)			25,006
SWP: CALL 5.50%(1ML) 01/15/14.....	7,200,000	01/15/2014	5.5000%(US1MLIB).....	01/23/2007	UNION BANK OF SWITZ		SALE.....	01/14/2009..	189,224				(189,224)			12,838
SWP: CALL 5.50%(1ML) 01/15/15.....	4,600,000	01/15/2015	5.5000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	56,581	SALE.....	01/14/2009..	119,504				(119,504)			8,108
SWP: CALL 5.50%(1ML) 01/15/16.....	3,400,000	01/15/2016	5.5000%(US1MLIB).....	01/03/2007	UNION BANK OF SWITZ		SALE.....	01/14/2009..	89,502				(89,502)			6,072
SWP: CALL 5.50%(1ML) 01/15/16.....	3,900,000	01/15/2016	5.5000%(US1MLIB).....	01/17/2007	MERRILL LYNCH CAP S		SALE.....	01/14/2009..	104,628				(104,628)			7,098
SWP: CALL 5.50%(1ML) 01/15/16.....	7,000,000	01/15/2016	5.5000%(US1MLIB).....	07/01/2008	MORGAN STANLEY CAP		SALE.....	01/14/2009..	29,319				(29,319)			11,393
SWP: CALL 5.50%(1ML) 02/15/13.....	7,000,000	02/15/2013	5.5000%(US1MLIB).....	02/06/2007	UNION BANK OF SWITZ		SALE.....	02/16/2009..								45,769
SWP: CALL 5.50%(1ML) 02/15/14.....	8,000,000	02/15/2014	5.5000%(US1MLIB).....	02/15/2007	HSBC BANK USA.....		SALE.....	02/16/2009..								53,848
SWP: CALL 5.50%(1ML) 02/15/14.....	4,400,000	02/15/2014	5.5000%(US1MLIB).....	02/22/2007	MERRILL LYNCH CAP S		SALE.....	02/16/2009..								28,798
SWP: CALL 5.50%(1ML) 03/15/16.....	3,750,000	03/15/2016	5.5000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	61,460	SALE.....	03/16/2009..	61,460	@			(61,460)			24,869
SWP: CALL 5.50%(1ML) 03/15/17.....	2,700,000	03/15/2017	5.5000%(US1MLIB).....	03/27/2007	JP MORGAN CHASE BA		SALE.....	03/16/2009..		@						18,228
SWP: CALL 5.50%(1ML) 03/15/20.....	2,500,000	03/15/2020	5.5000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	34,952	SALE.....	03/16/2009..	34,952	@			(34,952)			15,714
SWP: CALL 5.50%(1ML) 04/15/15.....	3,200,000	04/15/2015	5.5000%(US1MLIB).....	04/16/2007	UNION BANK OF SWITZ		SALE.....	04/15/2009..		@						20,503
SWP: CALL 5.50%(1ML) 04/15/15.....	4,400,000	04/15/2015	5.5000%(US1MLIB).....	04/24/2007	JP MORGAN CHASE BA		SALE.....	04/15/2009..		@						27,518
SWP: CALL 5.50%(1ML) 04/15/17.....	3,500,000	04/15/2017	5.5000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	72,826	SALE.....	04/15/2009..	72,826	@			(72,826)			22,633
SWP: CALL 5.50%(1ML) 05/15/16.....	4,100,000	05/15/2016	5.5000%(US1MLIB).....	05/01/2007	UNION BANK OF SWITZ		SALE.....	05/15/2009..		@						26,586
SWP: CALL 5.50%(1ML) 05/15/16.....	6,500,000	05/15/2016	5.5000%(US1MLIB).....	05/22/2007	JP MORGAN CHASE BA		SALE.....	05/15/2009..		@						43,379
SWP: CALL 5.50%(1ML) 05/15/17.....	3,750,000	05/15/2017	5.5000%(US1MLIB).....	05/07/2007	JP MORGAN CHASE BA		SALE.....	05/15/2009..		@						24,551
SWP: CALL 5.50%(1ML) 06/15/12.....	3,100,000	06/15/2012	5.5000%(US1MLIB).....	06/12/2007	JP MORGAN CHASE BA		SALE.....	06/15/2009..		@						21,158
SWP: CALL 5.50%(1ML) 06/15/14.....	4,250,000	06/15/2014	5.5000%(US1MLIB).....	05/29/2007	UNION BANK OF SWITZ		SALE.....	06/15/2009..		@						28,476
SWP: CALL 5.50%(1ML) 07/15/16.....	3,000,000	07/15/2016	5.5000%(US1MLIB).....	09/17/2008	CREDIT SUISSE FB INT	34,189	SALE.....	01/14/2009..	12,657				(12,657)			4,912
SWP: CALL 5.50%(1ML) 10/15/12.....	4,179,000	10/15/2012	5.5000%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						18,770
SWP: CALL 5.50%(1ML) 10/15/12.....	6,404,000	10/15/2012	5.5000%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						28,764
SWP: CALL 5.50%(1ML) 10/15/13.....	3,892,000	10/15/2013	5.5000%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						18,527
SWP: CALL 5.50%(1ML) 10/15/14.....	8,769,000	10/15/2014	5.5000%(US1MLIB).....	09/18/2008	MERRILL LYNCH CAP S		SALE.....	04/15/2009..		@						43,979
SWP: CALL 5.50%(1ML) 11/15/12.....	6,300,000	11/15/2012	5.5000%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						28,454
SWP: CALL 5.50%(1ML) 11/15/12.....	13,000,000	11/15/2012	5.5000%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						58,715
SWP: CALL 5.50%(1ML) 11/15/13.....	4,000,000	11/15/2013	5.5000%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						19,679
SWP: CALL 5.50%(1ML) 11/15/14.....	12,000,000	11/15/2014	5.5000%(US1MLIB).....	10/20/2008	MORGAN STANLEY CAP		SALE.....	05/15/2009..		@						62,558
SWP: CALL 5.50%(1ML) 11/15/17.....	2,800,000	11/15/2017	5.5000%(US1MLIB).....	11/14/2007	UNION BANK OF SWITZ		SALE.....	11/16/2009..		@						18,769
SWP: CALL 5.50%(1ML) 12/15/14.....	4,700,000	12/15/2014	5.5000%(US1MLIB).....	11/03/2008	MERRILL LYNCH CAP S		SALE.....	06/15/2009..		@						24,118

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
SWP: CALL 5.50%(1ML) 12/15/15.....	4,850,000	.12/15/2015	5.5000%(US1MLIB).....	.11/14/2008	CREDIT SUISSE FB INT		SALE	06/15/2009..		@						25,767
SWP: CALL 5.50%(1ML) 12/15/15.....	5,800,000	.12/15/2015	5.5000%(US1MLIB).....	.11/14/2008	CREDIT SUISSE FB INT		SALE	06/15/2009..		@						30,451
SWP: CALL 5.50%(3ML) 08/15/20.....	3,000,000	.08/15/2020	5.5000%(US3MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	50,020	SALE	02/16/2009..	50,020				(50,020)			14,058
SWP: CALL 5.60%(1ML) 01/15/17.....	5,000,000	.01/15/2017	5.6000%(US1MLIB).....	.01/17/2007	MERRILL LYNCH CAP S		SALE	01/14/2009..	135,830				(135,830)			9,217
SWP: CALL 5.70%(1ML) 01/15/17.....	5,300,000	.01/15/2017	5.7000%(US1MLIB).....	.01/23/2007	UNION BANK OF SWITZ		SALE	01/14/2009..	145,314				(145,314)			9,862
SWP: CALL 5.75%(1ML) 02/15/17.....	5,400,000	.02/15/2017	5.7500%(US1MLIB).....	.02/22/2007	MERRILL LYNCH CAP S		SALE	02/16/2009..								36,715
SWP: CALL 5.75%(1ML) 02/15/21.....	2,500,000	.02/15/2021	5.7500%(US1MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	48,210	SALE	02/16/2009..	48,210				(48,210)			17,634
SWP: CALL 5.75%(1ML) 06/15/13.....	3,200,000	.06/15/2013	5.7500%(US1MLIB).....	.06/15/2008	CREDIT SUISSE FB INT	80,745	SALE	06/15/2009..	80,745	@			(80,745)			21,868
SWP: CALL 5.75%(1ML) 06/15/17.....	2,900,000	.06/15/2017	5.7500%(US1MLIB).....	.05/30/2007	JP MORGAN CHASE BA		SALE	06/15/2009..		@						20,186
SWP: CALL 5.75%(1ML) 07/15/13.....	2,630,000	.07/15/2013	5.7500%(US1MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	70,483	SALE	07/15/2009..	70,483	@			(70,483)			17,977
SWP: CALL 5.75%(1ML) 08/15/14.....	3,350,000	.08/15/2014	5.7500%(US1MLIB).....	.07/31/2007	JP MORGAN CHASE BA		SALE	08/17/2009..		@						24,100
SWP: CALL 5.75%(1ML) 08/15/14.....	7,250,000	.08/15/2014	5.7500%(US1MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	72,565	SALE	02/16/2009..	72,565	@			(72,565)			42,052
SWP: CALL 5.75%(1ML) 10/15/14.....	5,505,000	.10/15/2014	5.7500%(US1MLIB).....	.09/18/2008	MERRILL LYNCH CAP S		SALE	04/15/2009..		@						27,492
SWP: CALL 5.75%(1ML) 10/15/14.....	5,728,000	.10/15/2014	5.7500%(US1MLIB).....	.09/18/2008	MERRILL LYNCH CAP S		SALE	04/15/2009..		@						28,605
SWP: CALL 5.75%(1ML) 10/15/16.....	3,519,000	.10/15/2016	5.7500%(US1MLIB).....	.09/18/2008	MERRILL LYNCH CAP S		SALE	04/15/2009..		@						18,948
SWP: CALL 5.75%(1ML) 10/15/17.....	3,100,000	.10/15/2017	5.7500%(US1MLIB).....	.09/17/2007	CREDIT SUISSE FB INT	86,124	SALE	10/14/2009..	86,124	@			(86,124)			20,450
SWP: CALL 5.75%(1ML) 11/15/14.....	10,850,000	.11/15/2014	5.7500%(US1MLIB).....	.10/20/2008	MORGAN STANLEY CAF		SALE	05/15/2009..		@						56,563
SWP: CALL 5.75%(1ML) 11/15/15.....	7,750,000	.11/15/2015	5.7500%(US1MLIB).....	.10/20/2008	MORGAN STANLEY CAF		SALE	05/15/2009..		@						42,202
SWP: CALL 5.75%(1ML) 11/15/16.....	5,250,000	.11/15/2016	5.7500%(US1MLIB).....	.10/20/2008	MORGAN STANLEY CAF		SALE	05/15/2009..		@						29,423
SWP: CALL 5.75%(1ML) 11/15/21.....	4,000,000	.11/15/2021	5.7500%(US1MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	139,601	SALE	11/16/2009..	139,601	@			(139,601)			28,267
SWP: CALL 5.75%(1ML) 12/15/15.....	10,400,000	.12/15/2015	5.7500%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						56,025
SWP: CALL 5.88%(1ML) 06/15/13.....	7,300,000	.06/15/2013	5.8750%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						33,368
SWP: CALL 5.88%(3ML) 08/15/15.....	4,500,000	.08/15/2015	5.8750%(US3MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	53,795	SALE	02/16/2009..	53,795	@			(53,795)			18,352
SWP: CALL 5.90%(1ML) 10/15/16.....	5,039,000	.10/15/2016	5.9000%(US1MLIB).....	.09/18/2008	MERRILL LYNCH CAP S		SALE	04/15/2009..		@						27,131
SWP: CALL 6.00%(1ML) 06/15/14.....	4,500,000	.06/15/2014	6.0000%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						22,354
SWP: CALL 6.00%(1ML) 06/15/15.....	6,700,000	.06/15/2015	6.0000%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						35,293
SWP: CALL 6.00%(1ML) 06/15/16.....	7,400,000	.06/15/2016	6.0000%(US1MLIB).....	.06/19/2007	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						52,809
SWP: CALL 6.00%(1ML) 06/15/16.....	15,500,000	.06/15/2016	6.0000%(US1MLIB).....	.06/15/2008	CREDIT SUISSE FB INT	444,654	SALE	06/15/2009..	444,654	@			(444,654)			111,291
SWP: CALL 6.00%(1ML) 06/15/16.....	3,600,000	.06/15/2016	6.0000%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						19,807
SWP: CALL 6.00%(1ML) 06/15/16.....	3,200,000	.06/15/2016	6.0000%(US1MLIB).....	.11/03/2008	MERRILL LYNCH CAP S		SALE	06/15/2009..		@						17,606
SWP: CALL 6.00%(1ML) 07/15/14.....	3,600,000	.07/15/2014	6.0000%(US1MLIB).....	.07/01/2008	MORGAN STANLEY CAF		SALE	01/14/2009..	14,001	@			(14,001)			5,537
SWP: CALL 6.00%(1ML) 07/15/14.....	3,600,000	.07/15/2014	6.0000%(US1MLIB).....	.12/02/2008	MORGAN STANLEY CAF		SALE	07/15/2009..		@						15,060
SWP: CALL 6.00%(1ML) 07/15/15.....	15,400,000	.07/15/2015	6.0000%(US1MLIB).....	.07/17/2007	JP MORGAN CHASE BA		SALE	07/15/2009..		@						110,842
SWP: CALL 6.00%(1ML) 07/15/15.....	3,700,000	.07/15/2015	6.0000%(US1MLIB).....	.07/01/2008	MORGAN STANLEY CAF		SALE	01/14/2009..	15,044	@			(15,044)			5,899
SWP: CALL 6.00%(1ML) 07/15/16.....	20,500,000	.07/15/2016	6.0000%(US1MLIB).....	.07/10/2007	UNION BANK OF SWITZ		SALE	07/15/2009..		@						148,897
SWP: CALL 6.00%(1ML) 07/15/16.....	12,000,000	.07/15/2016	6.0000%(US1MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	367,173	SALE	07/15/2009..	367,173	@			(367,173)			86,426
SWP: CALL 6.00%(1ML) 08/15/16.....	8,750,000	.08/15/2016	6.0000%(US1MLIB).....	.08/07/2007	UNION BANK OF SWITZ		SALE	08/17/2009..		@						64,771
SWP: CALL 6.00%(1ML) 08/15/17.....	4,860,000	.08/15/2017	6.0000%(US1MLIB).....	.07/31/2007	JP MORGAN CHASE BA		SALE	08/17/2009..		@						36,673
SWP: CALL 6.00%(1ML) 08/15/17.....	8,700,000	.08/15/2017	6.0000%(US1MLIB).....	.08/14/2007	JP MORGAN CHASE BA		SALE	08/17/2009..		@						64,827
SWP: CALL 6.00%(3ML) 08/15/16.....	10,550,000	.08/15/2016	6.0000%(US3MLIB).....	.09/17/2008	CREDIT SUISSE FB INT	139,321	SALE	02/16/2009..	139,321	@			(139,321)			44,745
SWP: CALL 6.13%(1ML) 06/15/16.....	7,200,000	.06/15/2016	6.1250%(US1MLIB).....	.07/10/2008	JP MORGAN CHASE BA		SALE	06/15/2009..		@						41,974
SWP: CALL ZERO 4.55%(3ML) 12/03/09.....	66,000,000	.12/03/2009	4.5500%(US3MLIB).....	.12/02/2004	CITIBANK, N.A.		MATURITY	12/03/2009..	(628,219)				628,219			2,612,568
SWP: CPI INDEX (1ML) 06/15/09.....	3,500,000	.06/15/2009	CPI(US1MLIB).....	.06/21/2005	BARCLAYS BANK PLC.		MATURITY	06/15/2009..								18,446
SWP: CPI INDEX (1ML) 09/15/09.....	3,000,000	.09/15/2009	CPI(US1MLIB).....	.09/17/2008	MERRILL LYNCH CAP S	11,778	MATURITY	09/15/2009..	11,778				(11,778)			(28,616)
SWP: CPI INDEX (1ML) 10/15/09.....	3,900,000	.10/15/2009	CPI(US1MLIB).....	.10/03/2006	JP MORGAN CHASE BA		MATURITY	10/15/2009..								49,719
SWP: CPI INDEX (1ML) 10/15/09.....	2,000,000	.10/15/2009	CPI(US1MLIB).....	.09/17/2008	MERRILL LYNCH CAP S	979	MATURITY	10/15/2009..	979				(979)			(22,692)
SWP: CPI INDEX (3ML) 02/02/11.....	6,000,000	.02/02/2011	CPI(US3MLIB).....	.01/31/2006	BARCLAYS BANK PLC.		SALE	04/08/2009..			62,562		62,562			(113,049)
SWP: CURR BSKT FX(3ML) 03/03/10.....	6,000,000	.03/03/2010	CURR BSKT FX(US3ML).....	.08/28/2008	MERRILL LYNCH CAP S		SALE	02/24/2009..			22,503		22,503			(14,915)
SWP: ZERO 2.39%(3ML) 01/16/19.....	600,000,000	.01/16/2019	2.3886%(US3MLIB).....	.01/14/2009	CREDIT SUISSE FB INT		SALE	09/08/2009..			(71,257,453)		(71,257,453)			5,497,920
TRSWP: 3ML(SPTR IDX) 02/24/12.....	200,000,000	.02/24/2012	US3MLIB(SPTR).....	.02/19/2009	BARCLAYS BANK PLC.		SALE	09/08/2009..			(64,562,778)		(64,562,778)			
0799999. Total - Swaps - Other.....						98,444,572	XXX	XXX	98,798,343	XXX	(122,805,758)	(2,416)	(221,604,101)	0	0	13,193,606

E22.4

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
0899999. Total - Swaps.....						97,165,230	XXX	XXX	108,250,472	XXX	(117,913,566)	(10,733,887)	(215,432,567)	0	0	15,860,138
Forwards - Other																
BUY CAD for USD at 1.1626.....	307,645	08/04/2009.	CAD (USD).....	06/25/2009.	BANK OF AMERICA, NA.....		MATURITY.....	08/04/2009..			24,927		24,927			
BUY EUR for USD at 0.6940.....	44,498,855	08/10/2009.	EUR (USD).....	08/04/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	08/10/2009..			(775,238)		(775,238)			
BUY EUR for USD at 0.7194.....	12,612,763	08/04/2009.	EUR (USD).....	06/25/2009.	BANK OF AMERICA, NA.....		MATURITY.....	08/04/2009..			435,829		435,829			
BUY EUR for USD at 0.7309.....	53,745,237	03/25/2009.	EUR (USD).....	03/19/2009.	JP MORGAN CHASE BA.....		MATURITY.....	03/25/2009..			(565,259)		(565,259)			
BUY EUR for USD at 0.7539.....	346,300	05/18/2009.	EUR (USD).....	05/01/2009.	MORGAN STANLEY CAF.....		MATURITY.....	05/18/2009..			5,865		5,865			
BUY EUR for USD at 0.7548.....	92,775	05/07/2009.	EUR (USD).....	04/08/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	05/07/2009..			1,145		1,145			
BUY EUR for USD at 0.7744.....	379,830	01/23/2009.	EUR (USD).....	01/21/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	01/23/2009..			(3,638)		(3,638)			
BUY EUR for USD at 0.7745.....	284,873	01/23/2009.	EUR (USD).....	12/10/2008.	DEUTSCHE BANK, AG.....		MATURITY.....	01/23/2009..			(2,695)		(2,695)			
BUY EUR for USD at 0.7753.....	232,637	02/24/2009.	EUR (USD).....	02/10/2009.	JP MORGAN CHASE BA.....		MATURITY.....	02/24/2009..			(2,698)		(2,698)			
BUY EUR for USD at 0.7827.....	305,571	05/07/2009.	EUR (USD).....	03/11/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	05/07/2009..			14,545		14,545			
BUY EUR for USD at 0.7864.....	666,211	01/07/2009.	EUR (USD).....	10/31/2008.	DEUTSCHE BANK, AG.....		MATURITY.....	01/07/2009..			45,447		45,447			
BUY EUR for USD at 0.7865.....	705,105	01/08/2009.	EUR (USD).....	10/31/2008.	CITIBANK, N.A.....		MATURITY.....	01/08/2009..			51,539		51,539			
Buy EUR for USD at 1.2836.....	781,926	01/08/2009.	EUR (USD).....	10/29/2008.	CITIBANK, N.A.....		MATURITY.....	01/08/2009..			50,251		50,251			
Buy EUR for USD at 1.34.....	726,764	01/07/2009.	EUR (USD).....	10/16/2008.	DEUTSCHE BANK, AG.....		MATURITY.....	01/07/2009..			13,180		13,180			
Buy EUR for USD at 1.4058.....	112,884,000	07/17/2009.	EUR (USD).....	06/29/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	07/17/2009..			420,800		420,800			
Buy EUR for USD at 1.4225.....	56,654,000	08/10/2009.	EUR (USD).....	07/20/2009.	BANK OF AMERICA, NA.....		MATURITY.....	08/10/2009..			(247,200)		(247,200)			
Buy EUR for USD at 1.4316.....	56,654,000	08/10/2009.	EUR (USD).....	08/03/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	08/10/2009..			(610,000)		(610,000)			
BUY GBP for USD at 0.6136.....	1,692,200	08/04/2009.	GBP (USD).....	06/25/2009.	BANK OF AMERICA, NA.....		MATURITY.....	08/04/2009..			60,765		60,765			
Buy JPY for USD at 0.0101.....	125,121,502	05/11/2009.	JPY (USD).....	05/06/2009.	JP MORGAN CHASE BA.....		MATURITY.....	05/11/2009..			1,211,877		1,211,877			
Buy JPY for USD at 0.0101.....	25,630,470	05/12/2009.	JPY (USD).....	04/15/2009.	JP MORGAN CHASE BA.....		MATURITY.....	05/12/2009..			630,470		630,470			
Buy JPY for USD at 0.0101.....	25,677,852	05/12/2009.	JPY (USD).....	04/15/2009.	BANK OF AMERICA, NA.....		MATURITY.....	05/12/2009..			677,852		677,852			
Buy JPY for USD at 0.0101.....	50,467,140	06/05/2009.	JPY (USD).....	06/05/2009.	JP MORGAN CHASE BA.....		MATURITY.....	06/05/2009..			467,140		467,140			
Buy JPY for USD at 0.0102.....	25,150,929	05/11/2009.	JPY (USD).....	04/23/2009.	JP MORGAN CHASE BA.....		MATURITY.....	05/11/2009..			150,929		150,929			
Buy JPY for USD at 0.0102.....	24,893,739	06/05/2009.	JPY (USD).....	05/11/2009.	JP MORGAN CHASE BA.....		MATURITY.....	06/05/2009..			(106,261)		(106,261)			
Buy JPY for USD at 0.0102.....	24,919,635	06/05/2009.	JPY (USD).....	05/12/2009.	JP MORGAN CHASE BA.....		MATURITY.....	06/05/2009..			(80,365)		(80,365)			
Buy JPY for USD at 0.0103.....	12,387,347	05/11/2009.	JPY (USD).....	04/27/2009.	MORGAN STANLEY CAF.....		MATURITY.....	05/11/2009..			(112,653)		(112,653)			
Buy JPY for USD at 0.0104.....	52,911,359	06/05/2009.	JPY (USD).....	06/04/2009.	MORGAN STANLEY CAF.....		MATURITY.....	06/05/2009..			(844,826)		(844,826)			
Buy JPY for USD at 0.0104.....	28,609,141	07/07/2009.	JPY (USD).....	07/01/2009.	JP MORGAN CHASE BA.....		MATURITY.....	07/07/2009..			422,467		422,467			
Buy JPY for USD at 0.0104.....	12,352,015	05/11/2009.	JPY (USD).....	04/28/2009.	MORGAN STANLEY CAF.....		MATURITY.....	05/11/2009..			(147,985)		(147,985)			
Buy JPY for USD at 0.0104.....	98,227,676	06/05/2009.	JPY (USD).....	05/28/2009.	BANK OF AMERICA, NA.....		MATURITY.....	06/05/2009..			(1,772,324)		(1,772,324)			
Buy JPY for USD at 0.0104.....	24,567,558	06/05/2009.	JPY (USD).....	06/01/2009.	JP MORGAN CHASE BA.....		MATURITY.....	06/05/2009..			(432,442)		(432,442)			
Buy JPY for USD at 0.0104.....	50,703,129	07/07/2009.	JPY (USD).....	06/16/2009.	JP MORGAN CHASE BA.....		MATURITY.....	07/07/2009..			(130,864)		(130,864)			
Buy JPY for USD at 0.0104.....	25,306,337	07/07/2009.	JPY (USD).....	06/25/2009.	MORGAN STANLEY CAF.....		MATURITY.....	07/07/2009..			306,337		306,337			
Buy JPY for USD at 0.0104.....	49,414,995	08/07/2009.	JPY (USD).....	06/30/2009.	CITIBANK, N.A.....		MATURITY.....	08/07/2009..			(585,005)		(585,005)			
Buy JPY for USD at 0.0105.....	25,160,137	07/07/2009.	JPY (USD).....	06/24/2009.	BANK OF AMERICA, NA.....		MATURITY.....	07/07/2009..			160,137		160,137			
Buy JPY for USD at 0.0105.....	51,708,354	09/09/2009.	JPY (USD).....	08/24/2009.	MORGAN STANLEY CAF.....		MATURITY.....	09/09/2009..			1,708,354		1,708,354			
Buy JPY for USD at 0.0106.....	125,391,174	08/07/2009.	JPY (USD).....	08/04/2009.	JP MORGAN CHASE BA.....		MATURITY.....	08/07/2009..			(3,587,333)		(3,587,333)			
Buy JPY for USD at 0.0106.....	48,503,618	08/07/2009.	JPY (USD).....	07/20/2009.	MORGAN STANLEY CAF.....		MATURITY.....	08/07/2009..			(1,496,382)		(1,496,382)			
Buy JPY for USD at 0.0106.....	48,481,039	08/07/2009.	JPY (USD).....	07/28/2009.	MORGAN STANLEY CAF.....		MATURITY.....	08/07/2009..			(1,518,961)		(1,518,961)			
Buy JPY for USD at 0.0106.....	51,490,382	09/09/2009.	JPY (USD).....	08/20/2009.	MORGAN STANLEY CAF.....		MATURITY.....	09/09/2009..			1,490,382		1,490,382			
Buy JPY for USD at 0.0107.....	47,814,954	08/07/2009.	JPY (USD).....	07/14/2009.	MORGAN STANLEY CAF.....		MATURITY.....	08/07/2009..			(2,185,046)		(2,185,046)			
Buy JPY for USD at 0.0108.....	133,153,387	09/09/2009.	JPY (USD).....	09/03/2009.	JP MORGAN CHASE BA.....		MATURITY.....	09/09/2009..			1,100,976		1,100,976			
Buy JPY for USD at 0.0109.....	47,170,421	08/07/2009.	JPY (USD).....	07/10/2009.	JP MORGAN CHASE BA.....		MATURITY.....	08/07/2009..			(2,829,579)		(2,829,579)			
Buy JPY for USD at 0.011.....	50,950,464	10/09/2009.	JPY (USD).....	09/22/2009.	JP MORGAN CHASE BA.....		MATURITY.....	10/09/2009..			950,464		950,464			
BUY JPY for USD at 100.1610.....	25,644,221	05/11/2009.	JPY (USD).....	04/07/2009.	MORGAN STANLEY CAF.....		MATURITY.....	05/11/2009..			644,171		644,171			
BUY JPY for USD at 100.7600.....	25,797,532	05/11/2009.	JPY (USD).....	04/08/2009.	MORGAN STANLEY CAF.....		MATURITY.....	05/11/2009..			797,532		797,532			
BUY JPY for USD at 90.3850.....	29,471,095	10/09/2009.	JPY (USD).....	09/11/2009.	DEUTSCHE BANK, AG.....		MATURITY.....	10/09/2009..			311,389		311,389			
BUY JPY for USD at 91.0715.....	136,615,107	10/09/2009.	JPY (USD).....	09/24/2009.	JP MORGAN CHASE BA.....		MATURITY.....	10/09/2009..			2,462,392		2,462,392			
BUY JPY for USD at 92.8650.....	9,055	03/04/2009.	JPY (USD).....	12/08/2008.	DEUTSCHE BANK, AG.....		MATURITY.....	03/04/2009..			(637)		(637)			

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
BUY JPY for USD at 94.4650.....	48,475,907	.08/07/2009.	JPY (USD).....	.07/28/2009.	CITIBANK, N.A.....		MATURITY.....	08/07/2009..			(1,524,093)		(1,524,093)			
BUY JPY for USD at 94.9240.....	24,799,004	.06/05/2009.	JPY (USD).....	.05/15/2009.	DEUTSCHE BANK, AG..		MATURITY.....	06/05/2009..			(800,996)		(800,996)			
BUY JPY for USD at 95.1830.....	49,733,336	.06/05/2009.	JPY (USD).....	.05/15/2009.	JP MORGAN CHASE BA		MATURITY.....	06/05/2009..			(1,466,664)		(1,466,664)			
BUY JPY for USD at 96.2050.....	3,984,083	.06/25/2009.	JPY (USD).....	.06/25/2009.	BANK OF AMERICA, NA		MATURITY.....	08/04/2009..			38,099		38,099			
BUY JPY for USD at 97.2870.....	24,908,341	.05/11/2009.	JPY (USD).....	.04/24/2009.	MORGAN STANLEY CAF		MATURITY.....	05/11/2009..			(91,659)		(91,659)			
BUY JPY for USD at 99.0860.....	50,737,877	.05/11/2009.	JPY (USD).....	.04/16/2009.	MORGAN STANLEY CAF		MATURITY.....	05/11/2009..			737,877		737,877			
BUY USD for CAD at 1.1498.....	285,872	.08/04/2009.	USD (CAD).....	.06/24/2009.	BANK OF AMERICA, NA		MATURITY.....	08/04/2009..			(21,772)		(21,772)			
Buy USD for CAD at 1.2535.....	159,546,887	.12/10/2008.	USD (CAD).....	.12/10/2008.	DEUTSCHE BANK, AG..		MATURITY.....	02/05/2009..			(3,028,304)		(3,028,304)			
Buy USD for EUR at 0.7072.....	56,559,000	.08/10/2009.	USD (EUR).....	.07/23/2009.	DEUTSCHE BANK, AG..		MATURITY.....	08/10/2009..			(95,000)		(95,000)			
Buy USD for EUR at 0.7137.....	49,995,288	.08/10/2009.	USD (EUR).....	.07/02/2009.	BANK OF AMERICA, NA		MATURITY.....	08/10/2009..			(544,164)		(544,164)			
Buy USD for EUR at 0.715.....	49,976,961	.08/10/2009.	USD (EUR).....	.07/07/2009.	DEUTSCHE BANK, AG..		MATURITY.....	08/10/2009..			(636,442)		(636,442)			
BUY USD for EUR at 0.7154.....	12,245,440	.06/24/2009.	USD (EUR).....	.06/24/2009.	BANK OF AMERICA, NA		MATURITY.....	08/04/2009..			(367,323)		(367,323)			
Buy USD for EUR at 0.7195.....	1,418,594	.01/07/2009.	USD (EUR).....	.10/02/2008.	DEUTSCHE BANK, AG..		MATURITY.....	01/07/2009..			25,619		25,619			
Buy USD for EUR at 0.7207.....	55,504,800	.07/17/2009.	USD (EUR).....	.06/18/2009.	DEUTSCHE BANK, AG..		MATURITY.....	07/17/2009..			(937,200)		(937,200)			
Buy USD for EUR at 0.7256.....	55,123,200	.07/17/2009.	USD (EUR).....	.06/15/2009.	JP MORGAN CHASE BA		MATURITY.....	07/17/2009..			(1,318,800)		(1,318,800)			
Buy USD for EUR at 0.7272.....	706,807	.10/03/2008.	USD (EUR).....	.10/03/2008.	CITIBANK, N.A.....		MATURITY.....	01/08/2009..			1,701		1,701			
BUY USD for EUR at 0.7671.....	677,461	.01/23/2009.	USD (EUR).....	.10/21/2008.	HSBC BANK USA.....		MATURITY.....	01/23/2009..			12,758		12,758			
Buy USD for EUR at 0.7712.....	739,136	.01/08/2009.	USD (EUR).....	.10/30/2008.	CITIBANK, N.A.....		MATURITY.....	01/08/2009..			(42,790)		(42,790)			
BUY USD for EUR at 0.7722.....	51,402,429	.03/25/2009.	USD (EUR).....	.03/17/2009.	JP MORGAN CHASE BA		MATURITY.....	03/25/2009..			(2,342,807)		(2,342,807)			
BUY USD for EUR at 0.7757.....	382,844	.05/07/2009.	USD (EUR).....	.05/07/2009.	DEUTSCHE BANK, AG..		MATURITY.....	05/07/2009..			(15,501)		(15,501)			
BUY USD for GBP at 0.6083.....	1,645,630	.08/04/2009.	USD (GBP).....	.06/24/2009.	BANK OF AMERICA, NA		MATURITY.....	08/04/2009..			(46,570)		(46,570)			
BUY USD for JPY at 90.7355.....	50,217,390	.10/09/2009.	USD (JPY).....	.09/24/2009.	JP MORGAN CHASE BA		MATURITY.....	10/09/2009..			(733,074)		(733,074)			
Buy USD for JPY at 91.058.....	28,944,189	.10/09/2009.	USD (JPY).....	.09/14/2009.	DEUTSCHE BANK, AG..		MATURITY.....	10/09/2009..			(526,905)		(526,905)			
Buy USD for JPY at 92.5.....	132,080,963	.09/03/2009.	USD (JPY).....	.09/03/2009.	JP MORGAN CHASE BA		MATURITY.....	10/09/2009..			(4,534,145)		(4,534,145)			
Buy USD for JPY at 92.524.....	50,790,876	.08/07/2009.	USD (JPY).....	.07/08/2009.	MORGAN STANLEY CAF		MATURITY.....	08/07/2009..			2,560,004		2,560,004			
Buy USD for JPY at 93.3.....	9,646	.03/04/2009.	USD (JPY).....	.12/02/2008.	DEUTSCHE BANK, AG..		MATURITY.....	03/04/2009..			592		592			
Buy USD for JPY at 93.346.....	50,207,400	.09/09/2009.	USD (JPY).....	.09/01/2009.	MORGAN STANLEY CAF		MATURITY.....	09/09/2009..			(870,579)		(870,579)			
Buy USD for JPY at 93.428.....	25,334,268	.07/22/2009.	USD (JPY).....	.07/22/2009.	MORGAN STANLEY CAF		MATURITY.....	08/07/2009..			1,041,868		1,041,868			
Buy USD for JPY at 93.588.....	25,206,437	.08/07/2009.	USD (JPY).....	.07/21/2009.	MORGAN STANLEY CAF		MATURITY.....	08/07/2009..			995,219		995,219			
Buy USD for JPY at 93.645.....	98,829,623	.08/07/2009.	USD (JPY).....	.07/14/2009.	MORGAN STANLEY CAF		MATURITY.....	08/07/2009..			3,844,248		3,844,248			
Buy USD for JPY at 93.848.....	50,958,358	.09/09/2009.	USD (JPY).....	.08/28/2009.	MORGAN STANLEY CAF		MATURITY.....	09/09/2009..			(1,162,398)		(1,162,398)			
Buy USD for JPY at 94.641.....	26,197,409	.06/05/2009.	USD (JPY).....	.05/22/2009.	DEUTSCHE BANK, AG..		MATURITY.....	06/05/2009..			895,348		895,348			
Buy USD for JPY at 94.7.....	129,012,556	.09/09/2009.	USD (JPY).....	.08/04/2009.	JP MORGAN CHASE BA		MATURITY.....	09/09/2009..			(4,140,831)		(4,140,831)			
Buy USD for JPY at 95.088.....	50,696,197	.07/07/2009.	USD (JPY).....	.06/23/2009.	JP MORGAN CHASE BA		MATURITY.....	07/07/2009..			827,062		827,062			
Buy USD for JPY at 95.264.....	25,619,397	.06/05/2009.	USD (JPY).....	.05/13/2009.	DEUTSCHE BANK, AG..		MATURITY.....	06/05/2009..			712,710		712,710			
Buy USD for JPY at 95.476.....	25,562,510	.06/05/2009.	USD (JPY).....	.05/14/2009.	DEUTSCHE BANK, AG..		MATURITY.....	06/05/2009..			655,824		655,824			
BUY USD for JPY at 95.5580.....	3,972,700	.08/04/2009.	USD (JPY).....	.06/24/2009.	BANK OF AMERICA, NA		MATURITY.....	08/04/2009..			(11,382)		(11,382)			
Buy USD for JPY at 95.615.....	50,181,457	.08/07/2009.	USD (JPY).....	.06/29/2009.	JP MORGAN CHASE BA		MATURITY.....	08/07/2009..			937,345		937,345			
Buy USD for JPY at 95.6587.....	49,973,709	.08/07/2009.	USD (JPY).....	.07/30/2009.	CITIBANK, N.A.....		MATURITY.....	08/07/2009..			911,051		911,051			
Buy USD for JPY at 95.663.....	48,781,452	.08/07/2009.	USD (JPY).....	.07/30/2009.	MORGAN STANLEY CAF		MATURITY.....	08/07/2009..			887,163		887,163			
Buy USD for JPY at 96.249.....	25,000,000	.06/05/2009.	USD (JPY).....	.05/18/2009.	JP MORGAN CHASE BA		MATURITY.....	06/05/2009..			444,178		444,178			
Buy USD for JPY at 96.271.....	51,936,720	.06/05/2009.	USD (JPY).....	.05/29/2009.	MORGAN STANLEY CAF		MATURITY.....	06/05/2009..			911,105		911,105			
Buy USD for JPY at 96.418.....	53,774,026	.07/07/2009.	USD (JPY).....	.06/04/2009.	MORGAN STANLEY CAF		MATURITY.....	07/07/2009..			(759,595)		(759,595)			
Buy USD for JPY at 96.47.....	28,195,440	.08/07/2009.	USD (JPY).....	.07/01/2009.	JP MORGAN CHASE BA		MATURITY.....	08/07/2009..			279,249		279,249			
Buy USD for JPY at 96.5508.....	25,042,258	.06/05/2009.	USD (JPY).....	.05/19/2009.	JP MORGAN CHASE BA		MATURITY.....	06/05/2009..			367,801		367,801			
Buy USD for JPY at 96.922.....	49,676,544	.08/07/2009.	USD (JPY).....	.07/01/2009.	JP MORGAN CHASE BA		MATURITY.....	08/07/2009..			261,549		261,549			
Buy USD for JPY at 97.703.....	49,919,363	.05/11/2009.	USD (JPY).....	.04/29/2009.	JP MORGAN CHASE BA		MATURITY.....	05/11/2009..			(29,652)		(29,652)			
Buy USD for JPY at 97.825.....	24,693,841	.05/11/2009.	USD (JPY).....	.04/29/2009.	MORGAN STANLEY CAF		MATURITY.....	05/11/2009..			(45,521)		(45,521)			
Buy USD for JPY at 97.96.....	25,309,565	.05/12/2009.	USD (JPY).....	.04/22/2009.	BANK OF AMERICA, NA		MATURITY.....	05/12/2009..			(368,287)		(368,287)			
BUY USD for JPY at 98.0590.....	50,523,664	.05/11/2009.	USD (JPY).....	.04/21/2009.	MORGAN STANLEY CAF		MATURITY.....	05/11/2009..			(214,213)		(214,213)			
Buy USD for JPY at 98.17.....	23,768,259	.07/07/2009.	USD (JPY).....	.06/05/2009.	JP MORGAN CHASE BA		MATURITY.....	07/07/2009..			(773,734)		(773,734)			

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Buy USD for JPY at 98.3.....	25,175,483	.05/12/2009.	USD (JPY).....	.04/21/2009.	JP MORGAN CHASE BA.....	.....	MATURITY.....	05/12/2009..	.....	.....	(454,986)	.....	(454,986)	.....	.....	.....
Buy USD for JPY at 98.576.....	123,939,793	.06/05/2009.	USD (JPY).....	.05/06/2009.	JP MORGAN CHASE BA.....	.....	MATURITY.....	06/05/2009..	.....	.....	(741,185)	.....	(741,185)	.....	.....	.....
Buy USD for JPY at 99.289.....	49,806,877	.06/05/2009.	USD (JPY).....	.05/07/2009.	JP MORGAN CHASE BA.....	.....	MATURITY.....	06/05/2009..	.....	.....	(660,263)	.....	(660,263)	.....	.....	.....
Buy USD for JPY at 99.527.....	50,469,018	.05/11/2009.	USD (JPY).....	.04/14/2009.	MORGAN STANLEY CAF.....	.....	MATURITY.....	05/11/2009..	.....	.....	(972,735)	.....	(972,735)	.....	.....	.....
Buy USD for JPY at 99.96.....	98,000,000	.05/11/2009.	USD (JPY).....	.04/03/2009.	JP MORGAN CHASE BA.....	.....	MATURITY.....	05/11/2009..	.....	.....	(2,323,416)	.....	(2,323,416)	.....	.....	.....
1199999. Total - Forwards - Other.....						.0	XXX.....	XXX.....	.0	XXX.....	(18,674,847)	.0	(18,674,847)	.0	.0	.0
1299999. Total - Forwards.....						.0	XXX.....	XXX.....	.0	XXX.....	(18,674,847)	.0	(18,674,847)	.0	.0	.0
2599999. Total - Hedging.....						(1,279,342)	XXX.....	XXX.....	9,452,129	XXX.....	4,892,192	(10,731,471)	6,171,534	.0	.0	2,666,532
2799999. Total - Other.....						98,444,572	XXX.....	XXX.....	98,798,343	XXX.....	(141,480,605)	(2,416)	(240,278,948)	.0	.0	13,193,606
9999999. Totals.....						97,165,230	XXX.....	XXX.....	108,250,472	XXX.....	(136,588,414)	(10,733,887)	(234,107,414)	.0	.0	15,860,138

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Long Futures Positions - Other												
MAR S&P500 EMINI.....	1,085	.03/19/2010.	60,898,500	60,255,475	(643,025)	.12/28/2009.	Chicago Mercantile Exchange.....	.....	(643,025)	.....	.....	4,882,500
MAR NASDAQ 100 E-MINI.....	1,500	.03/19/2010.	54,447,765	55,762,500	1,314,735	.12/28/2009.	Chicago Mercantile Exchange.....	.....	1,314,735	.....	.....	4,200,000
MAR US LONG BOND.....	556	.03/22/2010.	66,725,493	64,148,500	(2,576,993)	.11/23/2009.	Chicago BoardofTrade.....	.....	(2,576,993)	.....	.....	1,334,400
0399999. Total - Long Futures Positions - Other.....			182,071,758	180,166,475	(1,905,283)	XXX.....	XXX.....	.0	(1,905,283)	.0	.0	10,416,900
0499999. Total - Long Futures Positions.....			182,071,758	180,166,475	(1,905,283)	XXX.....	XXX.....	.0	(1,905,283)	.0	.0	10,416,900
Short Futures Positions - Other												
MAR 2010 90 DAY EURODOLLAR.....	1,250	.03/15/2010.	310,684,063	311,390,625	(706,563)	.10/23/2009.	Chicago Mercantile Exchange.....	.....	(706,563)	.....	.....	937,500
MAR 2011 90 DAY EURODOLLAR.....	550	.03/14/2011.	134,590,363	134,846,250	(255,888)	.10/23/2009.	Chicago Mercantile Exchange.....	.....	(255,888)	.....	.....	412,500
MAR 2012 90 DAY EURODOLLAR.....	275	.03/19/2012.	66,497,681	66,512,188	(14,506)	.10/23/2009.	Chicago Mercantile Exchange.....	.....	(14,506)	.....	.....	233,750
0799999. Total - Short Futures Positions - Other.....			511,772,106	512,749,063	(976,956)	XXX.....	XXX.....	.0	(976,956)	.0	.0	1,583,750
0899999. Total - Short Futures Positions.....			511,772,106	512,749,063	(976,956)	XXX.....	XXX.....	.0	(976,956)	.0	.0	1,583,750
2799999. Total - Other.....			693,843,865	692,915,538	(2,882,240)	XXX.....	XXX.....	.0	(2,882,240)	.0	.0	12,000,650
9999999. Totals.....			693,843,865	692,915,538	(2,882,240)	XXX.....	XXX.....	.0	(2,882,240)	.0	.0	12,000,650

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts	Maturity Date	Original Value	Date of Opening Position	Exchange or Counterparty	Net Additions to Cash Deposits
Long Futures Positions - Other						
MAR S&P500 EMINI.....	1,085	.03/19/2010...	.60,898,500	.12/28/2009...	Chicago Mercantile Exchange.....	.....
JUN S&P500 EMINI.....	5,610	.06/24/2009...	.247,069,721	.05/14/2009...	Chicago Mercantile Exchange.....	.....
SEP S&P500 EMINI.....	2,360	.09/22/2009...	.110,613,672	.06/12/2009...	Chicago Mercantile Exchange.....	.....
DEC S&P500 EMINI.....	4,605	.12/18/2009...	.249,381,679	.12/01/2009...	Chicago Mercantile Exchange.....	.....
MAR NASDAQ 100 E-MINI.....	1,500	.03/19/2010...	.54,447,765	.12/28/2009...	Chicago Mercantile Exchange.....	.....
DEC NASDAQ 100 E-MINI.....	1,210	.12/18/2009...	.43,149,837	.12/04/2009...	Chicago Mercantile Exchange.....	.....
SEP RUSSELL 2000 EMINI.....	1	.09/18/2009...	.50,703	.06/26/2009...	Intercontinal Exchange Futures US.....	.....
MAR US 2YR NOTE.....	.24	.03/31/2009...	.5,242,962	.01/22/2009...	Chicago BoardofTrade.....	.....
JUN US 10YR NOTE.....	.20	.06/19/2009...	.2,413,086	.02/27/2009...	Chicago BoardofTrade.....	.....
MAR US LONG BOND.....	.556	.03/22/2010...	.66,725,493	.11/23/2009...	Chicago BoardofTrade.....	.....
JUN US LONG BOND.....	.15	.03/20/2009...	.1,900,566	.02/05/2009...	Chicago BoardofTrade.....	.....
JUN US LONG BOND.....	.639	.06/19/2009...	.81,437,200	.02/24/2009...	Chicago BoardofTrade.....	.....
SEP US LONG BOND.....	.608	.09/21/2009...	.71,025,963	.05/27/2009...	Chicago BoardofTrade.....	.....
DEC US LONG BOND.....	.595	.12/21/2009...	.69,760,364	.08/24/2009...	Chicago BoardofTrade.....	.....
0399999. Total - Long Futures Positions - Other			1,064,117,512	XXX.....	XXX.....	0
0499999. Total - Long Futures Positions.....			1,064,117,512	XXX.....	XXX.....	0
Short Futures Positions - Other						
MAR 2010 90 DAY EURODOLLAR.....	1,250	.03/15/2010...	.310,684,063	.10/23/2009...	Chicago Mercantile Exchange.....	.....
MAR 2011 90 DAY EURODOLLAR.....	.550	.03/14/2011...	.134,590,363	.10/23/2009...	Chicago Mercantile Exchange.....	.....
MAR 2012 90 DAY EURODOLLAR.....	.275	.03/19/2012...	.66,497,681	.10/23/2009...	Chicago Mercantile Exchange.....	.....
JUN US 5YR NOTE.....	.13	.06/30/2009...	.1,514,571	.02/25/2009...	Chicago BoardofTrade.....	.....
MAR S&P500 EMINI.....	.815	.03/19/2010...	.44,266,679	.12/08/2009...	Chicago Mercantile Exchange.....	.....
MAR S&P500 EMINI.....	13,900	.03/20/2009...	.506,327,624	.03/06/2009...	Chicago Mercantile Exchange.....	.....
JUN S&P500 EMINI.....	32,855	.06/24/2009...	.1,225,462,152	.03/24/2009...	Chicago Mercantile Exchange.....	.....
SEP S&P500 EMINI.....	15,765	.09/22/2009...	.738,300,707	.06/12/2009...	Chicago Mercantile Exchange.....	.....
DEC S&P500 EMINI.....	4,845	.12/18/2009...	.251,704,570	.11/19/2009...	Chicago Mercantile Exchange.....	.....
MAR NASDAQ 100 E-MINI.....	1,000	.03/20/2009...	.21,777,700	.03/02/2009...	Chicago Mercantile Exchange.....	.....
JUN NASDAQ 100 E-MINI.....	3,940	.06/19/2009...	.91,631,824	.03/13/2009...	Chicago Mercantile Exchange.....	.....
SEP NASDAQ 100 E-MINI.....	3,940	.09/18/2009...	.117,599,717	.06/15/2009...	Chicago Mercantile Exchange.....	.....
DEC NASDAQ 100 E-MINI.....	.890	.12/18/2009...	.30,008,484	.10/01/2009...	Chicago Mercantile Exchange.....	.....
JUN S&P 500.....	1,300	.06/18/2009...	.256,027,272	.03/27/2009...	Chicago Mercantile Exchange.....	.....
JUN US 2YR NOTE.....	.9	.06/30/2009...	.1,948,057	.02/25/2009...	Chicago BoardofTrade.....	.....
JUN US 10YR NOTE.....	.10	.03/20/2009...	.1,226,320	.02/25/2009...	Chicago BoardofTrade.....	.....
JUN US 10YR NOTE.....	.16	.06/19/2009...	.1,936,713	.02/25/2009...	Chicago BoardofTrade.....	.....
JUN US LONG BOND.....	3	.06/19/2009...	.381,860	.02/20/2009...	Chicago BoardofTrade.....	.....
0799999. Total - Short Futures Positions - Other			3,801,886,356	XXX.....	XXX.....	0
0899999. Total - Short Futures Positions.....			3,801,886,356	XXX.....	XXX.....	0
2799999. Total - Other			4,866,003,868	XXX.....	XXX.....	0
9999999. Totals.....			4,866,003,868	XXX.....	XXX.....	0

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain / (Loss) Recognized	Gain / (Loss) Used to Adjust Basis of Hedged Item	Gain / (Loss) Deferred

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
										11	12	13
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain / (Loss) Recognized	Gain / (Loss) Used to Adjust Basis of Hedged Item	Gain / (Loss) Deferred
MAR US 5YR NOTE.....	8	.03/31/2009...	926,894	949,481	22,588	.11/24/2008...	Chicago BoardofTrade.....		.02/02/2009...	22,588		
JUN S&P500 EMINI.....	5,610	.06/24/2009...	247,069,721	260,192,011	13,122,290	.05/14/2009...	Chicago Mercantile Exchange.....		.06/19/2009...	13,122,290		
SEP S&P500 EMINI.....	2,360	.09/22/2009...	110,613,672	126,444,340	15,830,668	.06/12/2009...	Chicago Mercantile Exchange.....		.09/18/2009...	15,830,668		
DEC S&P500 EMINI.....	4,605	.12/18/2009...	249,381,679	250,186,128	804,449	.12/01/2009...	Chicago Mercantile Exchange.....		.12/08/2009...	804,449		
DEC NASDAQ 100 E-MINI.....	1,210	.12/18/2009...	43,149,837	42,883,893	(265,944)	.12/04/2009...	Chicago Mercantile Exchange.....		.12/18/2009...	(265,944)		
SEP RUSSELL 2000 EMINI.....	1	.09/18/2009...	50,703	56,937	6,233	.06/26/2009...	Intercontinental Exchange Futures US.....		.08/10/2009...	6,233		
MAR US 2YR NOTE.....	27	.03/31/2009...	5,894,391	5,880,312	(14,079)	.12/22/2008...	Chicago BoardofTrade.....		.02/02/2009...	(14,079)		
JUN US 10YR NOTE.....	9	.03/20/2009...	1,057,591	1,106,651	49,060	.11/25/2008...	Chicago BoardofTrade.....		.02/25/2009...	49,060		
JUN US 10YR NOTE.....	20	.06/19/2009...	2,413,086	2,436,672	23,587	.02/27/2009...	Chicago BoardofTrade.....		.03/27/2009...	23,587		
JUN US LONG BOND.....	664	.03/20/2009...	82,824,861	85,407,950	2,583,089	.11/25/2008...	Chicago BoardofTrade.....		.02/24/2009...	2,583,089		
JUN US LONG BOND.....	639	.06/19/2009...	81,437,200	75,645,285	(5,791,915)	.02/24/2009...	Chicago BoardofTrade.....		.05/27/2009...	(5,791,915)		
SEP US LONG BOND.....	608	.09/21/2009...	71,025,963	72,046,711	1,020,748	.05/27/2009...	Chicago BoardofTrade.....		.08/24/2009...	1,020,748		
DEC US LONG BOND.....	595	.12/21/2009...	69,760,364	71,770,643	2,010,279	.08/24/2009...	Chicago BoardofTrade.....		.11/23/2009...	2,010,279		
0399999. Total - Long Futures Positions - Other			965,605,962	995,007,014	29,401,052	XXX.....	XXX.....	0	XXX.....	29,401,052	0	0.....
0499999. Total - Long Futures Positions.....			965,605,962	995,007,014	29,401,052	XXX.....	XXX.....	0	XXX.....	29,401,052	0	0.....
Short Futures Positions - Other												
MAR US 5YR NOTE.....	14	.03/31/2009...	1,621,780	1,647,986	(26,206)	.11/24/2008...	Chicago BoardofTrade.....		.02/25/2009...	(26,206)		
JUN US 5YR NOTE.....	13	.06/30/2009...	1,514,571	1,527,226	(12,654)	.02/25/2009...	Chicago BoardofTrade.....		.04/22/2009...	(12,654)		
MAR S&P500 EMINI.....	815	.03/19/2010...	44,266,679	45,233,675	(966,996)	.12/08/2009...	Chicago Mercantile Exchange.....		.12/28/2009...	(966,996)		
MAR S&P500 EMINI.....	28,315	.03/20/2009...	1,135,551,618	1,048,837,401	86,714,217	.12/29/2008...	Chicago Mercantile Exchange.....		.03/13/2009...	86,714,217		
JUN S&P500 EMINI.....	32,855	.06/24/2009...	1,225,462,152	1,493,588,014	(268,125,862)	.03/24/2009...	Chicago Mercantile Exchange.....		.06/12/2009...	(268,125,862)		
SEP S&P500 EMINI.....	15,765	.09/22/2009...	738,300,707	782,703,563	(44,402,857)	.06/12/2009...	Chicago Mercantile Exchange.....		.09/15/2009...	(44,402,857)		
DEC S&P500 EMINI.....	4,845	.12/18/2009...	251,704,570	258,332,108	(6,627,538)	.11/19/2009...	Chicago Mercantile Exchange.....		.11/23/2009...	(6,627,538)		
MAR NASDAQ 100 E-MINI.....	3,940	.03/20/2009...	92,790,948	91,773,238	1,017,710	.12/15/2008...	Chicago Mercantile Exchange.....		.03/13/2009...	1,017,710		
JUN NASDAQ 100 E-MINI.....	3,940	.06/19/2009...	91,631,824	117,711,238	(26,079,414)	.03/13/2009...	Chicago Mercantile Exchange.....		.06/15/2009...	(26,079,414)		
SEP NASDAQ 100 E-MINI.....	3,940	.09/18/2009...	117,599,717	127,467,349	(9,867,632)	.06/15/2009...	Chicago Mercantile Exchange.....		.09/15/2009...	(9,867,632)		
DEC NASDAQ 100 E-MINI.....	890	.12/18/2009...	30,008,484	30,240,553	(232,069)	.10/01/2009...	Chicago Mercantile Exchange.....		.11/02/2009...	(232,069)		
MAR S&P 500.....	650	.03/19/2009...	143,808,244	122,121,246	21,686,998	.12/15/2008...	Chicago Mercantile Exchange.....		.03/13/2009...	21,686,998		
JUN S&P 500.....	1,300	.06/18/2009...	256,027,272	283,563,007	(27,535,736)	.03/27/2009...	Chicago Mercantile Exchange.....		.06/18/2009...	(27,535,736)		
MAR US 2YR NOTE.....	10	.03/31/2009...	2,169,039	2,175,023	(5,984)	.12/01/2008...	Chicago BoardofTrade.....		.02/25/2009...	(5,984)		
JUN US 2YR NOTE.....	9	.06/30/2009...	1,948,057	1,953,302	(5,245)	.02/25/2009...	Chicago BoardofTrade.....		.04/22/2009...	(5,245)		
JUN US 10YR NOTE.....	33	.03/20/2009...	3,994,126	4,050,702	(56,576)	.12/22/2008...	Chicago BoardofTrade.....		.02/27/2009...	(56,576)		
JUN US 10YR NOTE.....	16	.06/19/2009...	1,936,713	1,952,787	(16,075)	.02/25/2009...	Chicago BoardofTrade.....		.04/22/2009...	(16,075)		
JUN US LONG BOND.....	3	.03/20/2009...	362,735	385,413	(22,678)	.11/20/2008...	Chicago BoardofTrade.....		.02/20/2009...	(22,678)		
JUN US LONG BOND.....	3	.06/19/2009...	381,860	374,960	6,900	.02/20/2009...	Chicago BoardofTrade.....		.04/22/2009...	6,900		
0799999. Total - Short Futures Positions - Other			4,141,081,095	4,415,638,791	(274,557,696)	XXX.....	XXX.....	0	XXX.....	(274,557,696)	0	0.....
0899999. Total - Short Futures Positions.....			4,141,081,095	4,415,638,791	(274,557,696)	XXX.....	XXX.....	0	XXX.....	(274,557,696)	0	0.....
2799999. Total - Other			5,106,687,058	5,410,645,805	(245,156,644)	XXX.....	XXX.....	0	XXX.....	(245,156,644)	0	0.....
9999999. Totals.....			5,106,687,058	5,410,645,805	(245,156,644)	XXX.....	XXX.....	0	XXX.....	(245,156,644)	0	0.....

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded										
0199999. Exchange Traded.....	XXX.....	XXX.....	.....	.....	.....0	.....	.....	.....0	12,000,650	12,000,650
SVO 1 OTC										
BARCLAYS BANK PLC.....	YES.....	.....	.....282,914,609	(327,191,097)	0	283,522,870	(320,330,328)	0	28,717,261	.....
BNP PARIBAS.....	YES.....	.....	.....17,756,309	(5,069,840)	12,686,469	17,756,309	(5,069,840)	12,686,469	3,089,699	3,089,699
BANK OF AMERICA, N.A.....	YES.....	.....	.....3,637,024	(16,048,777)	0	5,230,854	(16,022,703)	0	9,184,144	.....
CITIBANK, N.A.....	YES.....	.....	.....32,332	(95,221,805)	0	6,464,880	(126,829,558)	0	8,517,519	.....
CREDIT SUISSE FIRST BOSTON INTL.....	YES.....	.....	.....30,887,276	(26,171,705)	4,715,571	35,974,235	(55,196,923)	0	25,583,429	25,583,429
DEUTSCHE BANK, AG.....	YES.....	19,298,072	96,102,906	(105,324,361)	0	113,807,038	(125,478,020)	0	41,781,001	13,261,474
GOLDMAN SACHS BANK U.....	YES.....	.....	.....13,304,841	(49,590,323)	0	23,502,090	(65,816,015)	0	17,565,683	.....
GOLDMAN SACHS & CO INTERNATIONAL.....	YES.....	360,000	10,077,111	.....	.....9,717,111	10,077,111	.....	.....9,717,111	.....	.....
HSBC BANK USA.....	YES.....	.....	.....	.....(5,333,624)	0	.....	.....(6,008,120)	0	811,312	.....
JP MORGAN CHASE BANK.....	YES.....	119,978,980	186,766,150	(67,763,747)	0	217,393,795	(102,558,828)	0	228,287,087	227,310,510
MERRILL LYNCH CAPITAL SERVICES, INC.....	YES.....	.....	.....8,347,165	(31,012,609)	0	12,145,385	(34,111,026)	0	8,024,499	.....
MERRILL LYNCH INTERNATIONAL.....	YES.....	.....	.....239,809	(7,458,754)	0	239,809	(19,907,657)	0	2,883,914	.....
MORGAN STANLEY CAPITAL SERVICES, IN.....	YES.....	38,215,373	53,040,720	(6,104,074)	8,721,273	65,540,815	(36,200,061)	0	16,925,710	16,925,710
ROYAL BANK OF SCOTLAND, PLC.....	YES.....	.....	.....4,850,000	(14,861,933)	0	4,850,000	(16,679,409)	0	2,074,473	.....
UNION BANK OF SWITZERLAND, AG.....	YES.....	.....	.....39,128,698	(50,302,276)	0	61,278,509	(71,697,234)	0	14,890,868	3,717,292
0299999. Total SVO 1 OTC Subtotal.....	.....	.....177,852,425	747,084,950	(807,454,925)	35,840,424	857,783,700	(1,001,905,722)	22,403,580	408,336,599	289,888,114
SVO 6 OTC										
WACHOVIA BANK, N.A.....	YES.....	.....	.....2,180,480	.....	.....2,180,480	2,180,480	.....	.....2,180,480	182,571	182,571
ANNUITY & LIFE RE (HLDGS), LTD.....	NO.....	.....	.....67,253	.....	.....67,253	67,253	.....	.....67,253	.....	.....
0799999. Total SVO 6 OTC Subtotal.....	.....	.....0	2,247,733	0	2,247,733	2,247,733	0	2,247,733	182,571	182,571
0899999. Totals.....	.....	.....177,852,425	749,332,683	(807,454,925)	38,088,157	860,031,433	(1,001,905,722)	24,651,313	420,519,820	302,071,335

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						
Bank of America N.A. (Hartford).....	Springfield, MA.....				35,623,569	XXX
JPMorgan Chase Bank - GB.....	London, England.....		1,151		1,314,928	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				2,625,206	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				1,450,660	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				621,523	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				(360,026)	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				(8,659,340)	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				1,248,235	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....				3,949,004	XXX
RBC Dexia Investor Services.....	Toronto, Canada.....		104		387,528	XXX
RBC Dexia Investor Services.....	Toronto, Canada.....		1,328		816,606	XXX
Royal Bank of Canada Payment Center.....	Toronto, Canada.....		1,477		565,149	XXX
Wells Fargo Bank Minnesota.....	Minneapolis, MN.....				7,067,554	XXX
Wells Fargo Bank , N.A.....	San Francisco, CA.....				2,859,726	XXX
0199998. Deposits in.....130 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX.	.XXX.	(9,862)		1,901,619	XXX
0199999. Total - Open Depositories.....	.XXX.	.XXX.	(5,802)	0	51,411,941	XXX
0399999. Total Cash on Deposit.....	.XXX.	.XXX.	(5,802)	0	51,411,941	XXX
0599999. Total Cash.....	.XXX.	.XXX.	(5,802)	0	51,411,941	XXX

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

1. January.....	30,706,460	4. April.....	49,937,913	7. July.....	92,399,107	10. October.....	55,424,082
2. February.....	45,532,882	5. May.....	100,464,490	8. August.....	145,781,196	11. November.....	66,189,855
3. March.....	20,497,162	6. June.....	97,619,668	9. September.....	52,484,581	12. December.....	51,411,941

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
REPO-GNMA.....		12/31/2009	0.010	01/04/2010	6,252,650	.....	.....
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					6,252,650	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					6,252,650	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					6,252,650	0	0
8399999. Subtotals - Bonds.....					6,252,650	0	0
Sweep Accounts							
Fidelity Institutional Money Market Government Portfoilo - Class I (0057).....		12/31/2009	0.000	01/01/2010	19,820	.....	.....13,227
8499999. Total - Sweep Accounts.....					19,820	0	13,227
8699999. Total - Cash Equivalents.....					6,272,470	0	13,227

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	LIFE INSURANCE			111,312	119,015
5.	California.....CA	B...	LIFE INSURANCE			109,961	117,124
6.	Colorado.....CO						
7.	Connecticut.....CT	B...	LIFE INSURANCE	2,349,165	2,502,200		
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	LIFE INSURANCE			59,979	63,886
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B...	LIFE INSURANCE			114,959	122,448
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	LIFE INSURANCE			139,950	149,067
33.	New York.....NY						
34.	North Carolina.....NC	B...	LIFE INSURANCE			430,068	459,830
35.	North Dakota.....ND						
36.	Ohio.....OH						
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CN						
58.	Aggregate Alien and Other.....OT	...XXX...	XXX	0	0	0	0
59.	Total.....	...XXX...	XXX	2,349,165	2,502,200	966,229	1,031,370

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

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