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ANNUAL STATEMENT

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

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....0091, 0091 (Current Period) (Prior Period) NAIC Company Code..... 71153 Employer's ID Number..... 39-1052598

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

Incorporated/Organized..... January 9, 1956 Commenced Business..... July 1, 1965

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	thehartford.com	
Statutory Statement Contact	Laurence L Gibbs *(Name)*	860-843-8846 *(Area Code) (Telephone Number) (Extension)*
	statement.questions@thehartford.com *(E-Mail Address)*	860-843-3884 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. David Nathan Levenson #	President, CEO & COB	2. James Michael Yanosy #	Vice President & 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 & 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)
President, CEO & COB	Vice President & Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 17th day of December, 2010

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

Brenda M. Cunningham NOTARY PUBLIC CONNECTICUT

a. Is this an original filing? Yes [ ] No [X]
b. If no:
1. State the amendment number 1
2. Date filed December 17, 2010
3. Number of pages attached 4

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	8,596,645,092		8,596,645,092	8,371,683,455
2. Stocks (Schedule D):				
2.1 Preferred stocks	73,900,614		73,900,614	255,361,968
2.2 Common stocks	1,111,915,191		1,111,915,191	11,520,161
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	457,671,935		457,671,935	578,552,850
3.2 Other than first liens	32,554,966		32,554,966	32,818,581
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $..........0 encumbrances)	27,643,541		27,643,541	27,284,717
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....117,670,854, Sch. E-Part 1), cash equivalents ($.....7,781, Sch. E-Part 2) and short-term investments ($.....1,464,800,156, Sch. DA)	1,582,478,790		1,582,478,790	2,326,153,004
6. Contract loans (including $..........0 premium notes)	352,829,193		352,829,193	354,919,732
7. Other invested assets (Schedule BA)	306,936,850	1,491,040	305,445,810	10,488,653
8. Receivables for securities	92,867,623		92,867,623	226,506,600
9. Aggregate write-ins for invested assets	324,260,165	0	324,260,165	1,791,892,868
10. Subtotals, cash and invested assets (Lines 1 to 9)	12,959,703,960	1,491,040	12,958,212,920	13,987,182,589
11. Title plants less $..........0 charged off (for Title insurers only)			0	
12. Investment income due and accrued	157,064,897		157,064,897	85,916,570
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in course of collection	22,914,989		22,914,989	19,384,051
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	46,745,422	14,570,957	32,174,465	29,547,113
13.3 Accrued retrospective premiums			0	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	46,981,092		46,981,092	69,081,834
14.2 Funds held by or deposited with reinsured companies			0	
14.3 Other amounts receivable under reinsurance contracts	660,114,875		660,114,875	91,846,715
15. Amounts receivable relating to uninsured plans			0	
16.1 Current federal and foreign income tax recoverable and interest thereon			0	174,110,370
16.2 Net deferred tax asset	775,110,139	373,580,139	401,530,000	68,672,999
17. Guaranty funds receivable or on deposit	3,614,169		3,614,169	3,493,310
18. Electronic data processing equipment and software			0	
19. Furniture and equipment, including health care delivery assets ($..........0)			0	
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	
21. Receivables from parent, subsidiaries and affiliates	20,453,081		20,453,081	10,222,853
22. Health care ($..........0) and other amounts receivable	6,168,240	6,168,240	0	
23. Aggregate write-ins for other than invested assets	50,604,769	26,357,027	24,247,742	369,937,855
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	14,749,475,630	422,167,403	14,327,308,227	14,909,396,259
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	59,079,204,091		59,079,204,091	50,551,150,119
26. TOTALS (Lines 24 and 25)	73,828,679,721	422,167,403	73,406,512,318	65,460,546,378
DETAILS OF WRITE-INS				
0901. Derivative Instruments	324,260,165		324,260,165	1,791,892,868
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)	324,260,165	0	324,260,165	1,791,892,868
2301. Disbursements And Items Not Allocated	41,566,026	17,318,284	24,247,742	70,323,930
2302. Other Assets Non-admitted	9,038,743	9,038,743	0	
2303. Permitted Practice - DTA			0	299,613,925
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)	50,604,769	26,357,027	24,247,742	369,937,855

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $.....8,129,106,508 (Exhibit 5, Line 9999999) less $..........0 included in Line 6.3 (including $.....3,894,955,972 Modco Reserve)	8,129,106,508	10,792,355,216
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $.........0 Modco Reserve)	4,648,416	5,394,388
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $..........0 Modco Reserve)	70,613,275	70,265,707
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	33,868,044	33,700,451
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	114,590	136,012
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	934,848	1,406,729
6.2 Dividends not yet apportioned (including $..........0 Modco)	895	855
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)	665,292	1,016,529
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	3,992,057	4,977,920
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....401,011,890 ceded	401,011,890	15,998,017
9.4 Interest Maintenance Reserve (IMR, Line 6)		
10. Commissions to agents due or accrued - life and annuity contracts $.....52,207,667, accident and health $.....9,624,846 and deposit-type contract funds $..........0	61,832,513	56,208,822
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	45,009,351	47,722,869
13. Transfers to Separate Accounts due or accrued (net) (including $.....(1,568,754,740) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,612,929,433)	(1,642,086,342)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	8,161,301	9,647,525
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	97,107,455	
15.2 Net deferred tax liability		
16. Unearned investment income	3,141,663	3,304,252
17. Amounts withheld or retained by company as agent or trustee	3,777,876	1,866,332
18. Amounts held for agents' account, including $.....1,586,158 agents' credit balances	1,586,158	1,327,925
19. Remittances and items not allocated	97,371,207	145,871,785
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve (AVR Line 16, Col. 7)	25,563,685	6,003,772
24.2 Reinsurance in unauthorized companies	4,741,476	10,330
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	2,154,318,189	1,013,638,930
24.4 Payable to parent, subsidiaries and affiliates	46,165,823	39,493,081
24.5 Drafts outstanding	158,028,868	135,928,955
24.6 Liability for amounts held under uninsured plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities	78,993,179	27,723,614
24.9 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	423,882,584	1,959,624,176
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,241,707,712	12,731,537,849
27. From Separate Accounts Statement	59,079,204,091	50,551,150,119
28. Total liabilities (Line 26 and 27)	69,320,911,803	63,282,687,968
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	189,963,147	497,354,084
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	2,889,208,214	1,692,530,362
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,003,929,154	(14,526,035)
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)	4,083,100,515	2,175,358,411
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,085,600,515	2,177,858,411
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	73,406,512,318	65,460,546,378

DETAILS OF WRITE-INS

2501. Collateral on Derivatives	243,254,641	1,682,427,970
2502. Securities Lending Collateral		215,494,633
2503. Derivative Investments	157,968,048	27,057,908
2598. Summary of remaining write-ins for Line 25 from overflow page	22,659,895	34,643,665
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	423,882,584	1,959,624,176
3101. Gain on Inforce Reinsurance	189,963,147	197,740,159
3102. Permitted practice DTA		299,613,925
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)	189,963,147	497,354,084
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

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)	(55,103,284,892)	9,352,507,146
2. Considerations for supplementary contracts with life contingencies	278,265	78,236
3. Net investment income (Exhibit of Net Investment Income, Line 17)	507,049,302	376,034,010
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	(1,369,985)	(484,358)
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)	210,711,684	229,723,440
7. Reserve adjustments on reinsurance ceded	56,553,042,305	(18,160,804)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,165,305,550	1,363,867,995
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	191,191,845	310,502,821
9. Totals (Lines 1 to 8.3)	3,522,924,074	11,614,068,486
10. Death benefits	310,662,765	332,285,784
11. Matured endowments (excluding guaranteed annual pure endowments)	500,568	488,258
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	306,775,236	316,594,968
13. Disability benefits and benefits under accident and health contracts	6,002,274	5,429,577
14. Coupons, guaranteed annual pure endowments and similar benefits	112	112
15. Surrender benefits and withdrawals for life contracts	5,401,795,641	9,965,052,593
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	5,955,298	15,797,103
18. Payments on supplementary contracts with life contingencies	3,257,357	3,262,919
19. Increase in aggregate reserves for life and accident and health contracts	(2,639,943,114)	4,809,455,973
20. Totals (Lines 10 to 19)	3,395,006,137	15,448,367,287
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	530,122,242	821,540,041
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	10,024,214	13,310,322
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	398,688,021	448,657,076
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	35,512,204	43,032,521
25. Increase in loading on deferred and uncollected premiums	(1,063,625)	(5,412,378)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,807,520,569)	(1,671,680,758)
27. Aggregate write-ins for deductions	(164,180,161)	(295,289,105)
28. Totals (Lines 20 to 27)	396,588,463	14,802,525,006
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,126,335,611	(3,188,456,520)
30. Dividends to policyholders	945,411	1,555,063
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,125,390,200	(3,190,011,583)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	446,707,922	(245,744,939)
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)	2,678,682,278	(2,944,266,644)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(131,423) excluding taxes of $.....(930,238) transferred to the IMR)	(270,071,246)	961,161,644
35. Net income (Line 33 plus Line 34)	2,408,611,032	(1,983,105,000)

CAPITAL AND SURPLUS ACCOUNT

	1 Current Year	2 Prior Year
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,177,858,411	2,556,587,807
37. Net income (Line 35)	2,408,611,032	(1,983,105,000)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(594,307,262)	(1,127,254,952)	731,680,206
39. Change in net unrealized foreign exchange capital gain (loss)	31,070,826	(34,794,203)
40. Change in net deferred income tax	(424,460,047)	669,251,250
41. Change in nonadmitted assets	(138,814,924)	(182,691,362)
42. Change in liability for reinsurance in unauthorized companies	(4,731,146)	558,760
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)		23,935,154
44. Change in asset valuation reserve	(19,559,913)	40,850,768
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		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles	(5,644,212)	
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	1,196,677,852	208,661,159
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders		(156,000,000)
53. Aggregate write-ins for gains and losses in surplus	(8,152,413)	302,923,872
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,907,742,104	(378,729,396)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,085,600,515	2,177,858,411

DETAILS OF WRITE-INS

		1 Current Year	2 Prior Year
08.301.	Other Investment Management Fees	101,467,062	130,208,911
08.302.	Separate Account Loads	78,687,588	107,963,200
08.303.	Miscellaneous Income	11,037,195	72,330,710
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)	191,191,845	310,502,821
2701.	MODCO Reserve Adjustment on Reinsurance Assumed	(227,647,298)	(339,633,625)
2702.	Miscellaneous Deductions	64,453,000	43,926,598
2703.	Change in Provision for Experience-Rated Refunds	(985,863)	417,922
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(164,180,161)	(295,289,105)
5301.	Permitted practice DTA		299,613,925
5302.	Gain on Inforce Reinsurance	(8,152,413)	3,309,947
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)	(8,152,413)	302,923,872

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	(55,110,502,015)	9,351,978,269
2.	Net investment income	492,875,654	408,198,730
3.	Miscellaneous income	58,120,251,384	1,885,933,452
4.	Total (Lines 1 through 3)	3,502,625,023	11,646,110,451
5.	Benefit and loss related payments	6,195,956,624	10,733,727,427
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,836,677,478)	(2,500,961,899)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,344,605,020	(1,468,784,326)
8.	Dividends paid to policyholders	1,417,252	2,304,771
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	174,428,436	(96,262,978)
10.	Total (Lines 5 through 9)	4,879,729,854	6,670,022,995
11.	Net cash from operations (Line 4 minus Line 10)	(1,377,104,831)	4,976,087,456
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,400,337,827	779,817,535
	12.2 Stocks	6,812,083	38,675,892
	12.3 Mortgage loans	124,749,183	17,014,335
	12.4 Real estate		
	12.5 Other invested assets	1,348,171	116,431
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,447,104	
	12.7 Miscellaneous proceeds	1,652,541,245	987,246,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,189,235,613	1,822,871,183
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,675,090,086	3,706,707,675
	13.2 Stocks	1,124,386,009	19,943,302
	13.3 Mortgage loans	51,677,808	278,706,286
	13.4 Real estate		
	13.5 Other invested assets	297,107,693	2,096,528
	13.6 Miscellaneous applications		1,527,650,914
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,148,261,595	5,535,104,704
14.	Net increase (decrease) in contract loans and premium notes	(2,090,539)	11,146,529
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	43,064,557	(3,723,380,050)
	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	(213,938,015)	204,846,049
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,838,957	(3,470,587)
	16.5 Dividends to stockholders		156,000,000
	16.6 Other cash provided (applied)	802,465,117	462,787,191
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	590,366,059	508,162,653
	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)	(743,674,214)	1,760,870,059
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,326,153,004	565,282,946
	19.2 End of year (Line 18 plus Line 19.1)	1,582,478,790	2,326,153,004

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
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	(55,103,284,892)		778,871,553	#############			(46,152)	1,529,326			951,401	
2. Considerations for supplementary contracts with life contingencies	278,265		66,663		211,602							
3. Net investment income	507,049,302		196,424,533	248,203,647	158,914		74,603	77,806			349,272	61,760,527
4. Amortization of Interest Maintenance Reserve (IMR)	(1,369,985)		(749,194)	(1,072,090)								451,299
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	210,711,684		209,803,549	908,065							70	
7. Reserve adjustments on reinsurance ceded	56,553,042,305		157,805	56,552,884,500								
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A	1,165,305,550		316,025,473	847,843,175			1,323,117	113,785				
8.2 Charges and fees for deposit-type contracts	0											
8.3 Aggregate write-ins for miscellaneous income	191,191,845	0	47,438,702	143,747,929	0	0	11,531	0	0	0	11	(6,329)
9. Totals (Lines 1 to 8.3)	3,522,924,074	0	1,548,039,084	1,907,924,206	370,516	0	1,363,099	1,720,917	0	0	1,300,754	62,205,497
10. Death benefits	310,662,765		276,403,331	33,507,454			751,980					
11. Matured endowments (excluding guaranteed annual pure endowments)	500,568		500,568									
12. Annuity benefits	306,775,236			306,775,236								
13. Disability benefits and benefits under accident and health contracts	6,002,274		4,593,940				122,460				1,285,874	
14. Coupons, guaranteed annual pure endowments and similar benefits	112		112									
15. Surrender benefits and withdrawals for life contracts	5,401,795,641		401,296,202	4,970,607,093			304,774	29,588,075			(503)	
16. Group conversions	0											
17. Interest and adjustments on contract or deposit-type contract funds	5,955,298		6,209,420	632,607	(893,152)		6,130				293	
18. Payments on supplementary contracts with life contingencies	3,257,357				3,257,357							
19. Increase in aggregate reserves for life and accident and health contracts	(2,639,943,113)		(438,784)	(2,638,828,039)	251,177		(88,349)	(93,145)			(745,973)	
20. Totals (Lines 10 to 19)	3,395,006,137	0	688,564,788	2,672,694,351	2,615,382	0	1,096,995	29,494,930	0	0	539,691	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	530,122,242		178,972,403	351,118,420			31,419					
22. Commissions and expense allowances on reinsurance assumed	10,024,214		6,858,855	2,763,171			179	402,009				
23. General insurance expenses	398,688,021		234,642,112	154,745,162			64,505				24,051	9,212,191
24. Insurance taxes, licenses and fees, excluding federal income taxes	35,512,204		30,351,010	5,125,767			15,227				20,653	(453)
25. Increase in loading on deferred and uncollected premiums	(1,063,625)		(1,110,019)				46,394					
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,807,520,569)		201,926,087	(4,009,810,239)			437,682	(74,099)				
27. Aggregate write-ins for deductions	(164,180,161)	0	(2,435,321)	(129,726,548)	(758,943)	0	(985,182)	(30,627,203)	0	0	0	353,036
28. Totals (Lines 20 to 27)	396,588,463	0	1,337,769,915	(953,089,916)	1,856,439	0	707,219	(804,363)	0	0	584,395	9,564,774
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,126,335,611	0	210,269,169	2,861,014,122	(1,485,923)	0	655,880	2,525,280	0	0	716,359	52,640,723
30. Dividends to policyholders	945,411		939,128	6,283								
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,125,390,200	0	209,330,041	2,861,007,839	(1,485,923)	0	655,880	2,525,280	0	0	716,359	52,640,723
32. Federal income taxes incurred (excluding tax on capital gains)	446,707,922		45,526,466	396,346,934	(311,841)		(169,887)	190,902				5,125,348
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)	2,678,682,278	0	163,803,575	2,464,660,905	(1,174,082)	0	825,767	2,334,378	0	0	716,359	47,515,375

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9	10	11	12
08.301. Other Investment Management Fees	101,467,062		3,816,721	97,640,582			9,759					
08.302. Separate Account Loads	78,687,588		32,817,165	45,870,412			(0)				11	
08.303. Miscellaneous Income	11,037,195		10,804,816	236,935			1,773					(6,329)
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)	191,191,845	0	47,438,702	143,747,929	0	0	11,531	0	0	0	11	(6,329)
2701. MODCO Reserve Adjustment on Reinsurance Assumed	(227,647,298)		(66,915,736)	(129,346,910)	(758,827)		681	(30,626,506)				
2702. Miscellaneous Deductions	64,453,000		64,480,415	(379,638)	(116)			(697)				353,036
2703. Change in Provision for Experience-Rated Refunds	(985,863)						(985,863)					
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(164,180,161)	0	(2,435,321)	(129,726,548)	(758,943)	0	(985,182)	(30,627,203)	0	0	0	353,036

(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	2	Ordinary			6	Group	
			3	4	5	Credit Life	7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	(Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	10,792,355,216		2,219,974,761	8,548,522,034	4,539,951		17,400,145	1,918,324
2. Tabular net premiums or considerations	2,165,480,376		760,508,761	1,404,258,909	211,601		450,863	50,242
3. Present value of disability claims incurred	0				XXX			
4. Tabular interest	411,148,965		80,395,619	329,789,340	875,892		18,227	69,887
5. Tabular less actual reserve released	4,110,793		4,101,652	22,968	(13,827)			
6. Increase in reserve on account of change in valuation basis	0							
7. Other increases (net)	(2,957,342,020)		(553,072,913)	(2,406,707,530)	2,434,869		(2)	3,556
8. Totals (Lines 1 to 7)	10,415,753,330	0	2,511,907,880	7,875,885,721	8,048,486	0	17,869,233	2,042,009
9. Tabular cost	124,445,803		123,922,829		XXX		522,974	
10. Reserves released by death	72,336,190		72,273,307	XXX	XXX		62,883	XXX
11. Reserves released by other terminations (net)	888,948,661		108,685,971	777,351,421	2,741,545		28,333	141,391
12. Annuity, supplementary contract, and disability payments involving life contingencies	293,374,052		4,590,817	288,267,422	515,813			
13. Net transfers to or (from) Separate Accounts	907,542,115		(26,206,676)	933,731,692				17,099
14. Total deductions (Lines 9 to 13)	2,286,646,821	0	283,266,248	1,999,350,535	3,257,358	0	614,190	158,490
15. Reserve December 31, current year	8,129,106,509	0	2,228,641,632	5,876,535,186	4,791,128	0	17,255,043	1,883,519

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 16,926,108	15,247,049
1.1	Bonds exempt from U.S. tax	(a) 44,791	44,791
1.2	Other bonds (unaffiliated)	(a) 343,533,485	347,412,251
1.3	Bonds of affiliates	(a) -	68,894,830
2.1	Preferred stocks (unaffiliated)	(b) 6,200,813	6,113,060
2.11	Preferred stocks of affiliates	(b) -	-
2.2	Common stocks (unaffiliated)	64,747	64,748
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 31,786,428	31,263,546
4.	Real estate	(d) -	-
5.	Contract loans	21,922,543	22,025,093
6.	Cash, cash equivalents and short-term investments	(e) 8,796,560	8,705,630
7.	Derivative instruments	(f) (10,124,637)	(1,157,427)
8.	Other invested assets	15,894,625	15,894,625
9.	Aggregate write-ins for investment income	356,114	356,114
10.	Total gross investment income	435,401,577	514,864,310
11.	Investment expenses		(g) 7,789,890
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 25,118
13.	Interest expense		(h)
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)		7,815,008
17.	Net investment income (Line 10 minus Line 16)		507,049,302

DETAILS OF WRITE-INS

0901.	miscellaneous net investment income	356,114	356,114
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)	356,114	356,114
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 $.....10,631,376 accrual of discount less $.....67,808,813 amortization of premium and less $.....24,618,861 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 $.....100,237 accrual of discount less $.....60,067 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 $.....553,049 accrual of discount less $.....63,496 amortization of premium and less $..........0 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 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds	(47,285,744)		(47,285,744)		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	51,452,571	(110,123,801)	(58,671,230)	(28,010,315)	
1.3	Bonds of affiliates			0		
2.1	Preferred stocks (unaffiliated)	3,324,726	(16,058,035)	(12,733,309)		
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)	(75,922)	(534,504)	(610,426)	2,515,344	
2.21	Common stocks of affiliates			0	(24,892,567)	
3.	Mortgage loans	(5,911,081)		(5,911,081)		
4.	Real estate			0		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	3,447,104		3,447,104		31,070,826
7.	Derivative instruments	(148,011,242)		(148,011,242)	(1,629,679,717)	
8.	Other invested assets	(1,835,472)		(1,835,472)	(41,494,959)	
9.	Aggregate write-ins for capital gains (losses)	(2,763,337)	0	(2,763,337)	0	0
10.	Total capital gains (losses)	(147,658,397)	(126,716,340)	(274,374,737)	(1,721,562,214)	31,070,826

DETAILS OF WRITE-INS

0901.	Miscellaneous Losses	(2,763,337)		(2,763,337)		
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)	(2,763,337)	0	(2,763,337)	0	0

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

	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
FIRST YEAR (other than single)											
1. Uncollected	67,682		67,682								
2. Deferred and accrued	2,594,862		2,594,862								
3. Deferred, accrued and uncollected:											
3.1 Direct	3,473,444		3,473,444								
3.2 Reinsurance assumed	0										
3.3 Reinsurance ceded	810,900		810,900								
3.4 Net (Line 1 + Line 2)	2,662,544	0	2,662,544	0	0	0	0	0	0	0	0
4. Advance	0										
5. Line 3.4 - Line 4	2,662,544	0	2,662,544	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct	547,385,444		547,385,444								
6.2 Reinsurance assumed	2,721,438		2,721,438								
6.3 Reinsurance ceded	423,042,011		423,042,011								
6.4 Net	127,064,871	0	127,064,871	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	129,727,415	0	129,727,415	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	4,097,548		4,097,548								
9. First year premiums and considerations:											
9.1 Direct	546,290,140		546,290,140								
9.2 Reinsurance assumed	2,721,438		2,721,438								
9.3 Reinsurance ceded	423,381,711		423,381,711								
9.4 Net (Line 7 - Line 8)	125,629,867	0	125,629,867	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	2,337,509,084		(32,396)	2,337,491,257		(19)	50,242				
10.2 Reinsurance assumed	200,400,503		(5,876)	198,927,295			1,479,084				
10.3 Reinsurance ceded	58,421,580,725		546,472	58,421,034,253							
10.4 Net	(55,883,671,139)	0	(584,744)	(55,884,615,701)	0	(19)	1,529,326	0	0	0	0
RENEWAL											
11. Uncollected	22,847,308		22,830,625			2,074				14,609	
12. Deferred and accrued	28,154,845		28,092,986			61,859					
13. Deferred, accrued and uncollected:											
13.1 Direct	45,972,698		45,894,156			63,933				14,609	
13.2 Reinsurance assumed	5,643,311		5,643,311								
13.3 Reinsurance ceded	613,856		613,856								
13.4 Net (Line 11 + Line 12)	51,002,153	0	50,923,611	0	0	63,933	0	0	0	14,609	0
14. Advance	665,292		665,188			104					
15. Line 13.4 - Line 14	50,336,861	0	50,258,423	0	0	63,829	0	0	0	14,609	0
16. Collected during year:											
16.1 Direct	857,994,277		856,299,716	3,212		733,015				958,334	
16.2 Reinsurance assumed	128,777,500		128,734,534	21,470		21,496					
16.3 Reinsurance ceded	339,771,873		338,929,935			837,440				4,499	
16.4 Net	646,999,904	0	646,104,316	24,682	0	(82,929)	0	0	0	953,835	0
17. Line 15 + Line 16.4	697,336,765	0	696,362,739	24,682	0	(19,100)	0	0	0	968,444	0
18. Prior year (uncollected + deferred and accrued - advance)	42,580,383		42,536,307			27,033				17,043	
19. Renewal premiums and considerations:											
19.1 Direct	864,992,138		863,263,211	3,212		769,811				955,904	
19.2 Reinsurance assumed	129,384,470		129,341,504	21,470		21,496					
19.3 Reinsurance ceded	339,620,224		338,778,286			837,440				4,499	
19.4 Net (Line 17 - Line 18)	654,756,382	0	653,826,432	24,682	0	(46,133)	0	0	0	951,401	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	3,748,791,361	0	1,409,520,955	2,337,494,469	0	769,791	50,242	0	0	955,904	0
20.2 Reinsurance assumed	332,506,411	0	132,057,066	198,948,765	0	21,496	1,479,084	0	0	0	0
20.3 Reinsurance ceded	59,184,582,660	0	762,706,469	58,421,034,253	0	837,440	0	0	0	4,499	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(55,103,284,890)	0	778,871,555	(55,884,591,019)	0	(46,152)	1,529,326	0	0	951,401	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	82,254		82,254								
22. All other	1,210,021		1,203,739	6,282							
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	161,296,947		161,296,947								
23.2 Reinsurance assumed	958,242		958,242								
23.3 Net ceded less assumed	160,338,705	0	160,338,705	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded	908,065			908,065							
24.2 Reinsurance assumed	3,164,540			2,762,531			402,009				
24.3 Net ceded less assumed	(2,256,475)	0	0	(1,854,466)	0	0	(402,009)	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	48,506,672		48,506,602							70	
25.2 Reinsurance assumed	5,901,434		5,900,613	642		179					
25.3 Net ceded less assumed	42,605,238	0	42,605,989	(642)	0	(179)	0	0	0	70	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	210,711,684	0	209,803,549	908,065	0	0	0	0	0	70	0
26.2 Reinsurance assumed (Page 6, Line 22)	10,024,216	0	6,858,855	2,763,173	0	179	402,009	0	0	0	0
26.3 Net ceded less assumed	200,687,468	0	202,944,694	(1,855,108)	0	(179)	(402,009)	0	0	70	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	154,232,864		154,227,903	4,961							
28. Single	352,552,022		1,493,663	351,058,359							
29. Renewal	23,337,356		23,250,836	55,101		31,419					
30. Deposit-type contract funds	0										
31. Totals (to agree with Page 6, Line 21)	530,122,242	0	178,972,402	351,118,421	0	31,419	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
		2	3	All Other Lines		
	Life	Cost Containment	All Other	of Business	Investment	Total
1. Rent	13,856,106		912	102	157,803	14,014,923
2. Salaries and wages	214,148,090		14,102	24,701,226	5,338,221	244,201,639
3.11 Contributions for benefit plans for employees	52,123,308		3,432	3,208,764	633,207	55,968,711
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	796,291		52		4,851	801,194
3.32 Other agent welfare						0
4.1 Legal fees and expenses	7,638,600		503	3,080,005	24,005	10,743,113
4.2 Medical examination fees	7,493,865		493			7,494,358
4.3 Inspection report fees	388,341		26			388,367
4.4 Fees of public accountants and consulting actuaries	3,465,961		228	19,512	3,810	3,489,511
4.5 Expense of investigation and settlement of policy claims	10,592		1			10,593
5.1 Traveling expenses	4,663,381		307		69,400	4,733,088
5.2 Advertising	7,453,102		491		1,177	7,454,770
5.3 Postage, express, telegraph and telephone	12,078,454		795	14,045	31,572	12,124,866
5.4 Printing and stationery	8,256,429		544	17,262	6,701	8,280,936
5.5 Cost or depreciation of furniture and equipment	28,114,538		1,851	1,991,941	269,359	30,377,689
5.6 Rental of equipment	497,465		33		460	497,958
5.7 Cost or depreciation of EDP equipment and software	120,737		8			120,745
6.1 Books and periodicals	(657,562)		(43)	71	415,969	(241,565)
6.2 Bureau and association fees	1,007,190		66		441	1,007,697
6.3 Insurance, except on real estate	3,420,227		225		490	3,420,942
6.4 Miscellaneous losses						0
6.5 Collection and bank service charges	1,122,461		74	11,459	415,443	1,549,437
6.6 Sundry general expenses	(2,955,610)		(195)	392,214	415,925	(2,147,666)
6.7 Group service and administration fees	42,696		3			42,699
6.8 Reimbursements by uninsured plans	(17,820)		(1)			(17,821)
7.1 Agency expense allowance	857,838		56			857,894
7.2 Agents' balances charged off (less $..........0 recovered)						0
7.3 Agency conferences other than local meetings	1,302,686		86		1,056	1,303,828
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	365,227,366	0	24,049	33,436,601	7,789,890	(a)...406,477,906
11. General expenses unpaid December 31, prior year	47,638,595		2,558	81,716		47,722,869
12. General expenses unpaid December 31, current year	41,231,855		2,715	3,774,780		45,009,350
13. Amounts receivable relating to uninsured plans, prior year						0
14. Amounts receivable relating to uninsured plans, current year						0
15. General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	371,634,106	0	23,892	29,743,537	7,789,890	409,191,425
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	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)	0	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		
		Accident	All Other Lines		
	Life	and Health	of Business	Investment	Total
1. Real estate taxes					0
2. State insurance department licenses and fees	7,224,547	4,204	(92)		7,228,659
3. State taxes on premiums	26,426,093	15,377	(337)		26,441,133
4. Other state taxes, including $..........0 for employee benefits	(453)				(453)
5. U.S. Social Security taxes					0
6. All other taxes	1,841,866	1,072	(73)	25,118	1,867,983
7. Taxes, licenses and fees incurred	35,492,053	20,653	(502)	25,118	35,537,322
8. Taxes, licenses and fees unpaid December 31, prior year	9,641,276	5,353	897		9,647,525
9. Taxes, licenses and fees unpaid December 31, current year	8,156,659	4,746	(104)		8,161,301
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	36,976,670	21,260	499	25,118	37,023,546

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	82,254	
2. Applied to shorten the endowment or premium-paying period	7,710	
3. Applied to provide paid-up additions	1,199,582	
4. Applied to provide paid-up annuities	2,729	
5. Total Lines 1 through 4	1,292,275	0
6. Paid-in cash	112,252	
7. Left on deposit	12,723	
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	1,417,250	0
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	935,744	
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	935,744	0
16. Total from prior year	1,407,584	
17. Total dividends or refunds (Lines 9 + 15 - 16)	945,410	0
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Line 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 80 CSO 4.%, 96-NB	92,757				92,757
0100002. 41 CSO 2.25% CRVM	3,738		3,738		
0100003. 41 CSO 2.25% NLP	56,349		56,349		
0100004. 41 CSO 2.50% CRVM	34,337,513		34,337,513		
0100005. 41 CSO 2.50% NLP	96,996		96,996		
0100006. 41 CSO 3.00% CRVM	2,381,825		2,381,825		
0100007. 41 CSO 3.00% NLP	1,442,717		1,442,717		
0100008. 58 CET 2.50% NLP	2,866		2,866		
0100009. 58 CET 3.00% CRVM	146,421		146,421		
0100010. 58 CET 3.00% NLP	1,249,850		1,249,850		
0100011. 58 CET 3.50% CRVM	29,100		29,100		
0100012. 58 CET 3.50% NLP	207,517		207,517		
0100013. 58 CET 4.00% CRVM	5,311		5,311		
0100014. 58 CET 4.00% NLP	717,157		717,157		
0100015. 58 CET 4.50% CRVM	1,270,047		1,270,047		
0100016. 58 CSO 2.25% NLP	13,527		13,527		
0100017. 58 CSO 2.50% NLP	1,372		1,372		
0100018. 58 CSO 2.50% CRVM	24,222,724		24,222,724		
0100019. 58 CSO 3.00% CRVM	19,725,883		19,725,883		
0100020. 58 CSO 3.00% MOD CRVM NJ	189,763		189,763		
0100021. 58 CSO 3.00% NLP	20,742,982		20,742,982		
0100022. 58 CSO 3.50% CRVM	22,976,428		22,976,428		
0100023. 58 CSO 3.50% NLP	4,099,302		4,099,302		
0100024. 58 CSO 4.00% CRVM	8,106,793		8,106,793		
0100025. 58 CSO 4.00% NLP	15,544,671		15,544,671		
0100026. 58 CSO 4.50% CRVM	109,916,766		109,916,766		
0100027. 58 CSO 4.50% NLP	5,606,155		5,606,155		
0100028. 58 CSO 5.50% CRVM	14,529,739		14,529,739		
0100029. 58 CSO 6.00% CRVM	147,778,267		147,778,267		
0100030. 60 CSG 4.50% CRVM	78,816				78,816
0100031. 80 CET 4.50% CRVM	455,609		455,609		
0100032. 80 CET 5.00% CRVM	632,698		632,698		
0100033. 80 CSO 3.00% CRVM	126,466,684		126,466,684		
0100034. 80 CSO 3.50% CRVM	32,354,459		32,354,459		
0100035. 80 CSO 4.00% CRVM	747,929,618		747,929,618		
0100036. 80 CSO 4.50% CRVM	1,686,298,396		1,686,298,396		
0100037. 80 CSO 4.50% NLP	21,025		21,025		
0100038. 80 CSO 4.75% CRVM	4,898,265		4,898,265		
0100039. 80 CSO 5.00% CRVM	197,826,438		197,826,438		
0100040. 80 CSO 5.25% CRVM	1,562,931		1,562,931		
0100041. 80 CSO 5.50% CRVM	328,964,412		328,964,412		
0100042. 80 CSO 6.00% CRVM	940,334		940,334		
0100043. 2001 CSO 3.00% CRVM	12,222,120		12,222,120		
0100044. 2001 CSO 4.00% CRVM	1,184,192,664		1,184,192,664		
0100045. 2001 CSO 4.50% CRVM	158,026,873		158,026,873		
0100046. AE 3.00% CRVM	2,463,991		2,463,991		
0100047. AE 3.00% NLP	6,822		6,822		
0100048. AE 3.50% CRVM	1,012,770		1,012,770		
0100049. AE 3.50% NLP	4,079		4,079		
0199997. Totals (Gross)	4,921,853,540	0	4,921,681,967	0	171,573
0199998. Reinsurance ceded	2,832,450,127		2,832,450,127		
0199999. Totals (Net)	2,089,403,413	0	2,089,231,840	0	171,573
Annuities (excluding supplementary contracts with life contingencies):					
0200001. VA CARVM	2,237,522,546	XXX	2,237,266,863	XXX	255,683
0200002. 1971IAM @ 6%	13,554	XXX	13,554	XXX	
0200003. 1971IAM @ 7.5%	4,606	XXX	4,606	XXX	
0200004. 1983IAM @ 5.5%	321,924	XXX	321,924	XXX	
0200005. 1983IAM @ 6.5%	295,059	XXX	295,059	XXX	
0200006. 1983IAM @ 6.75%	2,463,550	XXX	2,463,550	XXX	
0200007. 1983IAM @ 7%	65,429	XXX	65,429	XXX	
0200008. 1983IAM @ 7.25%	382,792	XXX	382,792	XXX	
0200009. 1983IAM @ 7.75%	155,508	XXX	155,508	XXX	
0200010. 1983IAM @ 8%	51,394	XXX	51,394	XXX	
0200011. 1983IAM @ 8.25%	88,830	XXX	88,830	XXX	
0200012. 1983IAM @ 8.75%	58,263	XXX	58,263	XXX	
0200013. 1983IAM @ 9.5%	26,004	XXX	26,004	XXX	
0200014. Ann2000 @ 5.25%	34,431,356	XXX	34,431,356	XXX	
0200015. Ann2000 @ 5.5%	160,687,273	XXX	160,687,273	XXX	
0200016. Ann2000 @ 6%	7,150,464	XXX	7,150,464	XXX	
0200017. Ann2000 @ 6.25%	3,864,465	XXX	3,864,465	XXX	
0200018. Ann2000 @ 6.5%	7,415,039	XXX	7,415,039	XXX	
0200019. Ann2000 @ 6.75%	4,192,347	XXX	4,192,347	XXX	
0200020. Ann2000 @ 7%	8,415,496	XXX	8,415,496	XXX	
0200021. 49A @ 3.50%	23,674	XXX	23,674	XXX	
0200022. 49proj @ 3.50%	1,698,305	XXX	1,698,305	XXX	
0200023. 71IAM @ 2.50%	1,372	XXX	1,372	XXX	
0200024. 71IAM @ 3.50%	92,493	XXX	92,493	XXX	
0200025. 71IAM @ 6.00%	362,537	XXX	362,537	XXX	
0200026. 83IAM @ 4.50%	132,292	XXX	132,292	XXX	
0200027. 83IAM @ 6.25%	957,117	XXX	957,117	XXX	
0200028. 83IAM @ 6.50%	968,823	XXX	968,823	XXX	
0200029. 83IAM @ 6.75%	1,674,022	XXX	1,674,022	XXX	
0200030. 83IAM @ 7.00%	1,238,794	XXX	1,238,794	XXX	
0200031. 83IAM @ 7.25%	1,414,469	XXX	1,414,469	XXX	
0200032. 83IAM @ 7.50%	1,095,345	XXX	1,095,345	XXX	
0200033. 83IAM @ 7.75%	1,536,792	XXX	1,536,792	XXX	
0200034. 83IAM @ 8.00%	794,080	XXX	794,080	XXX	
0200035. 83IAM @ 8.25%	1,312,848	XXX	1,312,848	XXX	
0200036. 83IAM @ 8.75%	1,214,012	XXX	1,214,012	XXX	
0200037. Annuity2000 @ 5.25%	4,713,669	XXX	4,713,669	XXX	
0200038. Annuity2000 @ 5.50%	14,538,212	XXX	14,538,212	XXX	
0200039. Annuity2000 @ 6.00%	2,512,279	XXX	2,512,279	XXX	
0200040. Annuity2000 @ 6.25%	1,454,318	XXX	1,454,318	XXX	
0200041. Annuity2000 @ 6.50%	650,097	XXX	650,097	XXX	
0200042. Annuity2000 @ 6.75%	516,755	XXX	516,755	XXX	
0200043. Annuity2000 @ 7.00%	497,507	XXX	497,507	XXX	
0200044. 83IAM @ 6.25%	403,478	XXX	403,478	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200045. 83IAM @ 6.50%	2,256	XXX	2,256	XXX	
0200046. 83IAM @ 6.75%	38,130	XXX	38,130	XXX	
0200047. 83IAM @ 7.25%	79,124	XXX	79,124	XXX	
0200048. 83IAM @ 7.75%	46,347	XXX	46,347	XXX	
0200049. 83IAM @ 8.25%	25,425	XXX	25,425	XXX	
0200050. 83IAM @ 5.50%	(41,013)	XXX	(41,013)	XXX	
0200051. 83IAM @ 6.00%	7,712	XXX	7,712	XXX	
0200052. 83IAM @ 6.50%	8,546	XXX	8,546	XXX	
0200053. 83IAM @ 6.75%	63,363,442	XXX	62,181,751	XXX	1,181,691
0200054. 83IAM @ 7.00%	180,395,992	XXX	180,395,992	XXX	
0200055. Deferred Annuity Account Value	0	XXX		XXX	
0200056. Accum Contracts CARVM 5.25%-6.75%	0	XXX		XXX	
0200057. Annuity Pay-out	1,854,829,119	XXX	1,854,829,119	XXX	
0200058. 71 IAM 2.50% CARVM	0	XXX		XXX	
0200059. 71 IAM 3.50% CARVM	133,653	XXX	133,653	XXX	
0200060. 71 IAM 4.00% CARVM	15,230,338	XXX	15,230,338	XXX	
0200061. 71 IAM 8.00% CARVM	3,090,802	XXX	3,090,802	XXX	
0200062. 71 IAM 8.25% CARVM	3,631,052	XXX	3,631,052	XXX	
0200063. 71 IAM 8.50% CARVM	53,506	XXX	53,506	XXX	
0200064. 71 IAM 8.75% CARVM	1,305,547	XXX	1,305,547	XXX	
0200065. 83a 4.50% CARVM	30,764,565	XXX	30,764,565	XXX	
0200066. 83a 5.00% CARVM	49,290	XXX	49,290	XXX	
0200067. 83a 4.75% CARVM	29,508,570	XXX	29,508,570	XXX	
0200068. 83a 5.25% CARVM	2,570,090	XXX	2,570,090	XXX	
0200069. 83a 5.50% CARVM	2,684,271	XXX	2,684,271	XXX	
0200070. 83a 5.75% CARVM	2,093,973	XXX	2,093,973	XXX	
0200071. 83a 6.00% CARVM	4,176,568	XXX	4,176,568	XXX	
0200072. 83a 6.25% CARVM	1,159,379	XXX	1,159,379	XXX	
0200073. 83a 6.50% CARVM	694,599	XXX	694,599	XXX	
0200074. 83a 6.75% CARVM	1,800,675	XXX	1,800,675	XXX	
0200075. 83a 7.00% CARVM	164,300	XXX	164,300	XXX	
0200076. 83a 7.25% CARVM	26,814	XXX	26,814	XXX	
0200077. 83a 8.00% CARVM	4,110,009	XXX	4,110,009	XXX	
0200078. 83a 8.50% CARVM	55,701	XXX	55,701	XXX	
0299997. Totals (Gross)	4,709,467,971	XXX	4,708,030,597	XXX	1,437,374
0299998. Reinsurance ceded	137,554,674	XXX	137,554,674	XXX	
0299999. Totals (Net)	4,571,913,297	XXX	4,570,475,923	XXX	1,437,374
Supplementary Contracts with Life Contingencies:					
0300001. 1971IAM @ 6%	1,553		1,553		
0300002. 1983IAM @ 5.5%	3,332		3,332		
0300003. 1983IAM @ 6.5%	18,805		18,805		
0300004. 1983IAM @ 6.75%	29,388		29,388		
0300005. 1983IAM @ 7%	2,596		2,596		
0300006. 1983IAM @ 7.75%	5,512		5,512		
0300007. 1983IAM @ 8%	6,449		6,449		
0300008. 1983IAM @ 8.25%	6,614		6,614		
0300009. 1983IAM @ 8.75%	27,299		27,299		
0300010. Ann2000 @ 5.25%	587,684		587,684		
0300011. Ann2000 @ 5.5%	2,489,281		2,489,281		
0300012. Ann2000 @ 6%	128,398		128,398		
0300013. Ann2000 @ 6.5%	12,632		12,632		
0300014. Ann2000 @ 7%	52,548		52,548		
0300015. 71IAM @ 2.50%	12,194		12,194		
0300016. 71IAM @ 3.50%	2,159		2,159		
0300017. 83IAM @ 6.25%	58,081		58,081		
0300018. 83IAM @ 6.50%	38,177		38,177		
0300019. 83IAM @ 6.75%	65,762		65,762		
0300020. 83IAM @ 7.00%	160,471		160,471		
0300021. 83IAM @ 7.25%	31,629		31,629		
0300022. 83IAM @ 7.50%	60,757		60,757		
0300023. 83IAM @ 7.75%	34,506		34,506		
0300024. 83IAM @ 8.00%	68,162		68,162		
0300025. 83IAM @ 8.25%	59,093		59,093		
0300026. 83IAM @ 8.75%	34,045		34,045		
0300027. Annuity2000 @ 5.25%	12,110		12,110		
0300028. Annuity2000 @ 5.50%	176,803		176,803		
0300029. Annuity2000 @ 6.25%	340,434		340,434		
0300030. Annuity2000 @ 6.50%	82,544		82,544		
0300031. Annuity2000 @ 6.50%	17,436		17,436		
0300032. Annuity2000 @ 6.25%	0				
0300033. Annuity2000 @ 6.50%	0				
0300034. 83a 5.25%	47,428		47,428		
0300035. 83a 5.50%	36,252		36,252		
0300036. 83a 6.00%	40,048		40,048		
0300037. 83a 6.75%	3,264		3,264		
0300038. 83a 7.00%	37,679		37,679		
0399997. Totals (Gross)	4,791,125	0	4,791,125	0	0
0399999. Totals (Net)	4,791,125	0	4,791,125	0	0
Accidental Death Benefits:					
0400001. 1926-33 INTERCO w/ 1941 CSO 2.50%	51,381		51,381		
0400002. 59 ADB 3.00%	295,163		295,163		
0400003. 59 ADB 4.50%	45,083		45,083		
0499997. Totals (Gross)	391,627	0	391,627	0	0
0499999. Totals (Net)	391,627	0	391,627	0	0
Disability - Active Lives:					
0500001. 52 DIS. STUDY w 58 CSO 2.50%	628,910		628,910		
0500002. 52 DIS. STUDY w 58 CSO 3.00%	652,930		652,930		
0500003. 52 DIS. STUDY w 80 CSO 3.00%	410,162		410,162		
0500004. 64 CDT w 58 CSO 3.00%	1,050,576		1,005,808		44,768
0599997. Totals (Gross)	2,742,578	0	2,697,810	0	44,768
0599999. Totals (Net)	2,742,578	0	2,697,810	0	44,768
Disability - Disabled Lives:					
0600001. INTERCO 52 2.50%	2,927,112		2,927,112		
0600002. INTERCO 52 3.00%	3,340,283		3,340,283		
0600003. INTERCO 52 4.00%	3,424,956		3,324,060		100,896
0600004. INTERCO 52 4.50%	4,813,569		4,813,569		
0600005. INTERCO 52 5.00%	752,649		752,649		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600006. INTERCO 52 5.50%	2,415,951		2,415,951		
0600007. INTERCO 52 6.00%	764,429		764,429		
0699997. Totals (Gross)	18,438,949	0	18,338,053	0	100,896
0699998. Reinsurance ceded	11,957		11,957		
0699999. Totals (Net)	18,426,992	0	18,326,096	0	100,896
Miscellaneous Reserves:					
0700001. VACARVM GMDB & GMWB	1,851,762,967		1,851,762,967		
0700002. GMDB and GMWB	22,187,533		22,187,533		
0700003. VACARVM Japan	132,592,782		132,592,782		
0700004. For excess of ... (deficiency)	70,973,111		70,973,111		
0700005. For non-deduction	2,831,533		2,823,081		8,452
0700006. Guar. Minimum Death Benefit Res.	76,023,093		76,023,093		
0700007. Immediate Claim Payment	12,241,916		12,239,079		2,837
0700008. Group Conversion Substandard	43,549		43,549		
0700009. Substandard	2,986,459		2,986,459		
0799997. Totals (Gross)	2,171,642,943	0	2,171,631,654	0	11,289
0799998. Reinsurance ceded	730,205,457		730,205,457		
0799999. Totals (Net)	1,441,437,486	0	1,441,426,197	0	11,289
9999999. Totals (Net) - Page 3, Line 1	8,129,106,518	0	8,127,340,618	0	1,765,900

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 [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $..
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: $..
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC 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	Valuation Basis		4
	2	3	Increase in Actuarial
Description of Valuation Class	Changed From	Changed To	Reserve Due To Change
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	17,356					17,356			
2. Additional contract reserves (a)	102,141					102,141			
3. Additional actuarial reserves - Asset/Liability analysis	0								
4. Reserve for future contingent benefits	791,468					791,468			
5. Reserve for rate credits	0								
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	910,965	0	0	0	0	910,965	0	0	0
8. Reinsurance ceded	0								
9. Totals (Net)	910,965	0	0	0	0	910,965	0	0	0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	3,737,451					3,737,451			
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)	3,737,451	0	0	0	0	3,737,451	0	0	0
15. Reinsurance ceded	0								
16. Totals (Net)	3,737,451	0	0	0	0	3,737,451	0	0	0
17. TOTALS (Net)	4,648,416	0	0	0	0	4,648,416	0	0	0
18. TABULAR FUND INTEREST	27,329					27,329			

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 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	60,772,150			0		60,772,149
2. Deposits received during the year	43,450,660			973,732		42,476,928
3. Investment earnings credited to the account	1,297,987					1,297,987
4. Other net change in reserves	(973,732)			(973,732)		
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	41,611,703					41,611,703
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	62,935,362	0	0	0	0	62,935,361
10. Reinsurance balance at the beginning of the year	9,493,558				964,385	8,529,173
11. Net change in reinsurance assumed	(1,815,646)				(41,244)	(1,774,402)
12. Net change in reinsurance ceded	0					
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	7,677,912	0	0	0	923,141	6,754,771
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	70,613,274	0	0	0	923,141	69,690,132

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	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	47,808,689		46,165,088				1,529,011				114,590
2.22 Reinsurance assumed	6,570,501		6,570,501								
2.23 Reinsurance ceded	30,547,739		30,547,739								
2.24 Net	23,831,451	0	(b) 22,187,850	(b) 0	0	(b) 0	(b) 1,529,011	0	(b) 0	(b) 0	(b) 114,590
3. Incurred but unreported:											
3.1 Direct	9,421,998		9,089,998				332,000				
3.2 Reinsurance assumed	1,548,888		1,548,888								
3.3 Reinsurance ceded	819,703		819,703								
3.4 Net	10,151,183	0	(b) 9,819,183	(b) 0	0	(b) 0	(b) 332,000	0	(b) 0	(b) 0	(b) 0
4. Totals:											
4.1 Direct	57,230,687	0	55,255,086	0	0	0	1,861,011	0	0	0	114,590
4.2 Reinsurance assumed	8,119,389	0	8,119,389	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	31,367,442	0	31,367,442	0	0	0	0	0	0	0	0
4.4 Net	33,982,634	(a) 0	(a) 32,007,033	0	0	0	(a) 1,861,011	0	0	0	114,590

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $..........0 in Column 2, $.....481,938 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		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct	412,648,965		323,691,137	83,814,484	3,169,688		632,953				1,340,703
1.2 Reinsurance assumed	351,254,086		128,198,932	222,960,751	87,669		6,734				
1.3 Reinsurance ceded	136,851,022		136,560,549				257,066				33,407
1.4 Net	(d) 627,052,029	0	315,329,520	306,775,235	3,257,357	0	382,621	0	0	0	1,307,296
2. Liability December 31, current year from Part 1:											
2.1 Direct	57,230,687		55,255,086				1,861,011				114,590
2.2 Reinsurance assumed	8,119,389		8,119,389								
2.3 Reinsurance ceded	31,367,442		31,367,442								
2.4 Net	33,982,634	0	32,007,033	0	0	0	1,861,011	0	0	0	114,590
3. Amounts recoverable from reinsurers December 31, current year	0										
4. Liability December 31, prior year:											
4.1 Direct	55,343,040		53,837,836				1,369,192				136,012
4.2 Reinsurance assumed	11,186,370		11,186,370								
4.3 Reinsurance ceded	32,692,946		32,692,946								
4.4 Net	33,836,464	0	32,331,260	0	0	0	1,369,192	0	0	0	136,012
5. Amounts recoverable from reinsurers December 31, prior year	0										
6. Incurred benefits:											
6.1 Direct	414,536,612	0	325,108,387	83,814,484	3,169,688	0	1,124,772	0	0	0	1,319,281
6.2 Reinsurance assumed	348,187,105	0	125,131,951	222,960,751	87,669	0	6,734	0	0	0	0
6.3 Reinsurance ceded	135,525,518	0	135,235,045	0	0	0	257,066	0	0	0	33,407
6.4 Net	627,198,199	0	315,005,293	306,775,235	3,257,357	0	874,440	0	0	0	1,285,874

(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 $.....18,630 in Line 1.1, $.....500,568 in Line 1.4, $.....18,630 in Line 6.1 and $.....500,568 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.

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)	1,491,040		(1,491,040)
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)	1,491,040	0	(1,491,040)
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	14,570,957	13,507,333	(1,063,624)
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	373,580,139	233,111,045	(140,469,094)
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			0
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	6,168,240	7,333,654	1,165,414
23. Aggregate write-ins for other than invested assets	26,357,027	29,400,447	3,043,420
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	422,167,403	283,352,479	(138,814,924)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
26. TOTALS (Lines 24 and 25)	422,167,403	283,352,479	(138,814,924)

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	17,318,284	14,952,868	(2,365,416)
2302. Other Assets Non-admitted	9,038,743	14,447,579	5,408,836
2303.			0
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)	26,357,027	29,400,447	3,043,420

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.

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	$ 2,408,611,032	$ (1,983,105,000)
State prescribed practice:		
Reinsurance reserve credit (as described above)	153,168,118	(142,388,066)
Net (loss) income, NAIC SAP:	$ 2,561,779,150	$ (2,125,493,066)
Statutory surplus, State of Connecticut Basis	$ 4,085,600,515	$ 2,177,858,411
State prescribed practice:		
Reinsurance reserve credit (as described above)	(237,402,420)	(390,570,538)
State permitted practice:		
Deferred income taxes (as described above)	—	(299,613,925)
Statutory surplus, NAIC SAP:	$ 3,848,198,095	$ 1,487,673,948

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

NOTES TO FINANCIAL STATEMENTS

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 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

NOTES TO FINANCIAL STATEMENTS

$266,358,000.

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 $79,589,512.

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

The Company has no business combinations or goodwill.

4. Discontinued Operations

The Company had no discontinued operations.

5. Investments

a. Mortgage Loans, including Mezzanine Real Estate Loans.

(1) The maximum and minimum lending rates for new mortgage loans during 2009 were: farm loans 6.6 % and 1.73% and commercial mortgage loans 7.5% and 1.66 %.

(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 79.23%.

(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 $42,212,249.

(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 $3,665,996.

(9) Interest income recognized during the period the loans were impaired is $(63,997).

(10) Interest income recognized on a cash basis during the period the loans were impaired is $60,839.

(11) The allowance for credit losses:

Balance at beginning of period 12/31/2008	$0
Additions charged to operations	$47,224,106
Direct write-downs charged against the allowance	$0
Recoveries of amounts previously charged off	$(5,011,857)
Balance at end of period 12/31/2009	$42,212,249

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

b. Debt Restructuring

1. The Company did not have any investment in restructured loans, as of December 31, 2009 and 2008.

2. The Company had no realized capital losses related to these loans, as of December 31, 2009 and December 31, 2008.

3. 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.

4. The Company accrues interest income on impaired securities to the extent it is deemed collectible (delinquent less than 90 days) and the security continues 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.

NOTES TO FINANCIAL STATEMENTS

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
Impairment Date	CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value
9/30/2009	00503NAB7	7,535,388	1,959,990	(5,575,398)	1,959,990	607,018
9/30/2009	00503NAC5	462,707	143,832	(318,875)	143,832	605,000
9/30/2009	05947UHT8	3,987,817	3,981,363	(6,454)	3,981,363	3,980,969
9/30/2009	059497BW6	9,725,618	9,468,201	(257,417)	9,468,201	8,381,882
9/30/2009	059500BK3	324,723	301,919	(22,804)	301,919	279,440
9/30/2009	07383FYN2	1,426,119	1,353,732	(72,387)	1,353,732	1,587,169
9/30/2009	07388NAX4	8,656,256	6,740,942	(1,915,314)	6,740,942	6,301,194
9/30/2009	1248MBAJ4	999,970	837,548	(162,422)	837,548	393,426
9/30/2009	14984WAA8	7,545,795	5,990,179	(1,555,616)	5,990,179	3,773,574
9/30/2009	15188RAB8	985,186	77,012	(908,174)	77,012	251,926
9/30/2009	15188RAC6	103,020	34,781	(68,239)	34,781	111,797
9/30/2009	173067AJ8	1,373,631	1,082,028	(291,603)	1,082,028	1,532,755
9/30/2009	22540VV33	2,653,742	2,644,326	(9,416)	2,644,326	2,502,017
9/30/2009	22541NVA4	2,380,022	2,338,979	(41,043)	2,338,979	2,347,354
9/30/2009	22545XBB8	2,034,495	1,474,961	(559,534)	1,474,961	1,358,469
9/30/2009	36158YBE8	929,981	920,612	(9,369)	920,612	866,016
9/30/2009	361849N65	1,365,928	690,903	(675,025)	690,903	946,149
9/30/2009	3622G0AC4	822,792	302,810	(519,982)	302,810	550,000
9/30/2009	46625MCY3	644,072	572,349	(71,723)	572,349	526,565
9/30/2009	46625MKQ1	1,741,503	1,562,569	(178,934)	1,562,569	1,521,277
9/30/2009	46625YJP9	787,944	729,302	(58,642)	729,302	741,670
9/30/2009	46625YWE9	3,076,000	2,571,757	(504,243)	2,571,757	3,146,164
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	742,470	11,524	(730,946)	11,524	36,450
9/30/2009	51804XAV0	24,893	5,125	(19,768)	5,125	31,228
9/30/2009	51804XBH0	7,277	-	(7,277)	-	6,770
9/30/2009	55312YBD3	2,224,569	1,767,229	(457,340)	1,767,229	1,494,736
9/30/2009	75970JAS5	15,323	4,705	(10,618)	4,705	2,046
9/30/2009	75970JAU0	10,731	9,123	(1,608)	9,123	1,859
9/30/2009	75970QAQ3	448,316	395,099	(53,217)	395,099	173,005
9/30/2009	78402KAA3	769,074	135,713	(633,361)	135,713	135,000
9/30/2009	78402KAB1	135,046	36,892	(98,154)	36,892	45,000
9/30/2009	92978TBU4	5,534,393	3,809,262	(1,725,131)	3,809,262	4,213,330
9/30/2009	93364LAD0	7,945,532	5,903,490	(2,042,042)	5,903,490	2,400,000
12/31/2009	126683AC5	3,921,365	1,202,357	(2,719,008)	1,202,357	990,781
12/31/2009	12669RAC1	5,913,980	2,107,965	(3,806,015)	2,107,965	2,078,824
12/31/2009	23243NAF5	8,660,779	4,126,189	(4,534,590)	4,126,189	2,820,805
12/31/2009	38500XAC6	4,130,914	320,971	(3,809,943)	320,971	321,090
12/31/2009	46627QBD9	1,806,424	1,169,582	(636,842)	1,169,582	1,055,039
12/31/2009	52524PAN2	17,244,475	7,168,349	(10,076,126)	7,168,349	7,118,926
12/31/2009	75970JAU0	41,523	2,047	(39,476)	2,047	1,007
12/31/2009	75970QAP5	307,481	137,383	(170,098)	137,383	140,425
12/31/2009	75970QAQ3	319,219	158,497	(160,722)	158,497	153,320
12/31/2009	75971FAQ6	184,492	118,338	(66,154)	118,338	118,250
12/31/2009	83611MPH5	2,986,097	2,942,454	(43,643)	2,942,454	2,302,500
12/31/2009	83611YAD4	2,383,704	2,301,159	(82,545)	2,301,159	1,449,051
12/31/2009	86358R7R2	154,187	7,541	(146,646)	7,541	7,541
12/31/2009	86359APY3	5,056,190	4,964,893	(91,297)	4,964,893	4,376,557
	Total	131,631,089	84,636,099	(46,994,990)	84,636,099	73,918,610

(6) Security Unrealized Loss Aging

NOTES TO FINANCIAL STATEMENTS

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	$	15,431,901	$	15,331,856	$	(100,045)
All other corporate-asset backed		675,420,479		570,211,487		(105,208,992)
Total loan-backed securities	$	**690,852,380**	$	**585,543,343**	$	**(105,309,037)**

		12 Months or More				
		Amortized Cost		Fair Value		Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	$	0	$	0	$	0
All other corporate-asset backed		603,351,444		461,858,323		(141,493,121)
Total loan-backed securities	$	**603,351,444**	$	**461,858,323**	$	**(141,493,121)**

		Total				
		Amortized Cost		Fair Value		Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	$	15,431,901	$	15,331,856	$	(100,045)
All other corporate-asset backed		1,278,771,923		1,032,069,810		(246,702,113)
Total loan-backed securities	$	**1,294,203,824**	$	**1,047,401,666**	$	**(246,802,158)**

(7) As of December 31, 2009, loan-backed securities in an unrealized loss position, comprised of 315 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 purchased 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, 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. The Company did not recognize any impairment write-downs for its investments in Joint Ventures, Partnerships, or Limited Liability Companies during the statement periods.

7. Investment Income

NOTES TO FINANCIAL STATEMENTS

a. Due and accrued 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 investment hedges in a foreign operation, fair value hedges, replication, 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 $28,636,756 thousand and $13,610,197 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 $113,244 thousand and $1,859,441 thousand, respectively. The carrying value of derivative instruments at December 31, 2009 and 2008, were $132,015 thousand and $1,764,939 thousand, respectively.

Cash Flow Hedges

Interest rate swaps: Interest rate swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments to fixed rates. The Company did not hedge forecasted transactions other than the interest payments on floating-rate securities. The maximum length of time over which the Company is hedging exposure to the variability of future cash flows for forecasted transactions, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments, is three years. 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. As of December 31, 2009 and 2008, interest rate swaps used in cash flow hedge relationships had a notional value of $605,000 thousand and $235,000 thousand, respectively, a fair value of $(2,845) thousand and $72,937 thousand, respectively, and a carrying value of $0.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments to U.S. dollars. The foreign fixed maturities 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 $80,908 thousand and $176,393 thousand, respectively, a fair value of $9,837 thousand and $19,874 thousand, respectively, and a carrying value of $6,527 thousand and $(1,691) thousand, respectively.
Foreign currency swaps are also used to hedge the foreign currency exposure related to certain guaranteed minimum income benefit

NOTES TO FINANCIAL STATEMENTS

("GMIB") fixed liability payments. As of December 31, 2009 and 2008, swaps in this strategy had a notional value of $2,219,332 thousand, a fair value of $(19,236) thousand, and a carrying value of $0. As of December 31, 2008 the Company did not have any Japan 3Win related foreign currency swaps.

Other Investment and 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 contracts 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 $54,077 thousand and $80,767 thousand, respectively, a fair value of $688 thousand and $655 thousand, respectively, and a carrying value of $688 thousand and $655 thousand, respectively.

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity. As of December 31, 2009 and 2008, credit default swaps had a notional value of $304,963 thousand and $355,316 thousand, respectively, a fair value of $(6,316) thousand and $37,463 thousand, respectively, and a carrying value of $(6,316) thousand and $37,463 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 $309,134 thousand and $140,000 thousand, respectively, a fair value of $(3,609) thousand and $0, respectively, and a carrying value of $(3,609) thousand and $0, respectively.

Foreign currency swaps and forwards: The Company enters into foreign currency swaps to hedge the foreign currency exposures in certain of its foreign fixed maturity investments. In addition, foreign currency forward and option contracts are used to convert Euros to Yen in order to economically hedge the foreign currency risk associated with certain Japanese variable annuity products. As of December 31, 2009 and 2008, foreign currency swaps had a notional value of $2,384,822 thousand and $315,699 thousand, respectively, a fair value of $6,900 thousand and $41,393 thousand, respectively, and a carrying value of $6,900 thousand and $41,393 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, total return Europe, Asia, and Far East ("EAFE") and equity volatility and dividend 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 a customized swap contract to hedge certain risk components for the remaining term of certain blocks of non-reinsured GMWB riders. As of December 31, 2009 and 2008, derivative contracts in this strategy had a notional value of $9,016,065 thousand and $10,136,044 thousand, respectively, a fair value of $(46,115) thousand and $1,565,020 thousand, respectively, and a carrying value of $(46,115) thousand and $1,565,020 thousand, respectively.

Interest rate swaps: The Company enters into interest rate swaps to manage duration risk between assets and liabilities. As of December 31, 2009, the Company did not have any swaps in this strategy. As of December 31, 2008 interest rate swaps had a notional value of $75,000 thousand, a fair value $318 thousand, and a carrying value of $319 thousand. 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 rate swaps in offsetting relationships had a notional value of $225,000 thousand, a fair value of $(11,661) thousand and $(13,301) thousand, respectively, and a carrying value of $(11,661) thousand and $(13,301) 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 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 $13,436,955 thousand and $1,870,478, respectively, a fair value of $185,534 thousand and $134,852, respectively, and a carrying value of $185,534 thousand and $134,852, 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

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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 $13,838 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	914,269,984	121,481,449	1,035,751,433
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	914,269,984	121,481,449	1,035,751,433
Gross deferred tax liabilities	(260,641,294)	0	(260,641,294)
Net deferred tax asset/(liability) before admissibility test	653,628,690	121,481,449	775,110,139
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	129,173,700	5,998,300	135,172,000
Paragraph 10.b.ii. 10% Surplus limitation (see Note A below)	--	--	464,466,860
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	129,173,700	5,998,300	135,172,000
Admitted pursuant to Paragraph 10.c. offset against DTLs	260,641,294	0	260,641,294
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	266,358,000	0	266,358,000
Paragraph 10.e.ii.b. Additional 15% Surplus Limitation (see Note A below)	--	--	561,528,290
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	266,358,000	0	266,358,000
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)	656,172,994	5,998,300	662,171,294
Deferred tax liability	(260,641,294)	0	(260,641,294)
Net admitted Deferred Tax Asset/(Liability)	395,531,700	5,998,300	401,530,000
Non-admitted Deferred Tax Asset	258,096,990	115,483,149	373,580,139

	2008		
	Ordinary	Capital	Total
Gross deferred tax assets	1,492,809,718	0	1,492,809,718
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	1,492,809,718	0	1,492,809,718
Gross deferred tax liabilities	(891,411,749)	0	(891,411,749)
Net deferred tax asset/(liability) before admissibility test	601,397,969	0	601,397,969
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	68,672,999	0	68,672,999
Paragraph 10.b.ii. 10% Surplus limitation (see Note A below)	245,524,616	0	245,524,616
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	68,672,999	0	68,672,999
Admitted pursuant to Paragraph 10.c. offset against DTLs	891,411,749	0	891,411,749
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	310,488,000	0	310,488,000
Paragraph 10.e.ii.b. Additional 15% Surplus Limitation (see Note A below)	299,613,925	0	299,613,925
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	299,613,925	0	299,613,925
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)	1,259,698,673	0	1,259,698,673
Deferred tax liability	(891,411,749)	0	(891,411,749)
Net admitted Deferred Tax Asset/(Liability)	368,286,924	0	368,286,924
Non-admitted Deferred Tax Asset	233,111,045	0	233,111,045

Change During 2009

NOTES TO FINANCIAL STATEMENTS

	Ordinary	Capital	Total
Gross deferred tax assets	(578,539,734)	121,481,449	(457,058,285)
Statutory valuation allowance	0	0	0
Adjusted gross deferred tax assets	(578,539,734)	121,481,449	(457,058,285)
Gross deferred tax liabilities	630,770,455	0	630,770,455
Net deferred tax asset before admissibility test	52,230,721	121,481,449	173,712,170
Admitted pursuant to Paragraph 10.a. carryback period	0	0	0
Paragraph 10.b.i. DTA's Realized within one year	60,500,701	5,998,300	66,499,001
Paragraph 10.b.ii. 10% Surplus limitation (See Note B below)	--	--	218,942,244
Admitted pursuant to Paragraph 10.b. (lesser of i. or ii.)	60,500,701	5,998,300	66,499,001
Admitted pursuant to Paragraph 10.c. offset against DTLs	(630,770,455)	0	(630,770,455)
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	(44,130,000)	0	(44,130,000)
Paragraph 10.e.ii.b. Additional 15% Surplus Limitation (see Note A below)	--	--	261,914,365
Additional admitted pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	(44,130,000)	0	(44,130,000)
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)	(614,399,754)	5,998,300	(608,401,454)
Deferred tax liability	630,770,455	0	630,770,455
Change in Net admitted Deferred Tax Asset/(Liability)	16,370,701	5,998,300	22,369,001
Change in Non-admitted Deferred Tax Asset	24,985,945	115,483,149	140,469,094

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	135,172,000	401,530,000	266,358,000
Admitted assets	73,140,154,318	73,406,512,318	266,358,000
Statutory surplus	3,816,742,515	4,083,100,515	266,358,000
Total Adjusted Capital	3,844,806,200	4,111,164,200	266,358,000
Authorized control level used in 10.d.	2175%	2241%	66%

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	611,745,947	(479,070,992)
NOL Limitation/(Utilization)	(219,123,083)	230,834,237
Alternative minimum tax	0	(6,233,590)
Prior period adjustments	54,085,058	8,725,406
Total Current federal income taxes incurred	446,707,922	(245,744,939)

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	338,545,169	751,416,676	(412,871,507)
Tax DAC	289,233,973	302,888,788	(13,654,815)
Unrealized Gains	88,357,832	0	88,357,832
Bonds and Other Investments	69,004,819	0	69,004,819
NOL/Minimum Tax Credit/ Foreign Tax Credits	214,652,765	404,133,740	(189,480,975)
Employee Benefits	4,544,233	0	4,544,233
Other	31,412,642	34,370,514	(2,957,872)
Total gross deferred tax asset	1,035,751,433	1,492,809,718	(457,058,285)
Adjustments to gross deferred tax assets	0	0	0
Total adjusted gross deferred tax assets	1,035,751,433	1,492,809,718	(457,058,285)
Nonadmitted deferred tax assets	373,580,139	233,111,045	140,469,094
Deferred tax liabilities			
Bonds and Other Investments	(162,543,273)	(275,019,419)	112,476,146

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Employee Benefits	(2,380,491)	(5,073,461)	2,692,970
Reserves	(65,191,496)	(76,703,886)	11,512,390
Deferred & Uncollected	(24,376,031)	(21,847,510)	(2,528,521)
Unrealized Gains/Losses	0	(505,949,430)	505,949,430
Other	(6,150,003)	(6,818,043)	668,040
Total gross deferred tax liabilities	(260,641,294)	(891,411,749)	630,770,455
Total deferred tax assets	1,035,751,433	1,492,809,718	(457,058,285)
Total deferred tax liabilities	(260,641,294)	(891,411,749)	630,770,455
Net deferred tax asset/ (liability)	775,110,139	601,397,969	173,712,170

Adjust for the Change in deferred tax on unrealized gains/losses	(594,307,262)
Adjust for the Stock Compensation transfer	1,166,986
Adjust for the deferred tax on SSAP 43R cumulative effect change to surplus	(5,031,941)
Adjusted change in net deferred income tax	(424,460,047)

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 2,854,257,293
Statutory tax - 35%	998,990,053	35.00%
Dividends received deduction (net of proration)	(97,710,060)	-3.43%
IRS audit Adjustments	(17,055,258)	-0.60%
All other	(14,118,427)	-0.49%
Total statutory income tax	870,106,308	30.48%
Federal and foreign income taxes incurred	446,707,922	15.65%
Federal income tax on net capital gains	(1,061,661)	-0.04%
Change in net deferred income taxes	424,460,047	14.87%
Total statutory income tax	870,106,308	30.48%

E. 1. At December 31, 2009, the Company had $0 of net operating loss carryforward and $30,148,947 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	390,002,892
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 and Affiliates

a. The Company is a member of The Hartford Financial Services Group, Inc. (The Hartford), Hartford Life & 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. Transactions with Affiliates are located below.

Effective November 1, 2007, the Company has entered into a coinsurance with funds withheld and a modified coinsurance reinsurance agreement with Champlain Life Reinsurance Company, an affiliated reinsurance company domiciled in Vermont. The reinsurer is unauthorized in the State of Connecticut. This Agreement takes into account State of Vermont prescribed practice that allows a letter of credit to back a certain portion of statutory reserves and a prescribed practice for the reinsurer to recognize a net liability for inuring YRT reinsurance contracted by the ceding company. The letter of credit held by the affiliated

NOTES TO FINANCIAL STATEMENTS

reinsurer has been assigned to the Company and as such also provides collateral for the unauthorized reinsurance.

c. See Schedule Y (Part 2) Summary of Insurer's Transactions with any Affiliates.

d. At December 31, 2008, the Company reported $20,453,081 as a receivable from and $46,165,823 as a payable to parents, subsidiaries and affiliates. The terms of the settlement generally require that these amounts be settled within 30 days.

e. 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.

(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. ("HLIKK") 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) Effective, September 30, 2007, Hartford Life and Annuity Insurance Company ("HLAI") entered into a reinsurance agreement where HLIKK agreed to cede and HLAI agreed to reinsure 100% of the risks associated with the in-force and prospective Guaranteed Minimum Annuity Benefit ("GMAB") riders issued by HLIKK on certain of its variable annuity business. Also reinsured were Guaranteed Minimum Income Benefit ("GMIB") and Guaranteed Minimum Death Benefit ("GMDB") riders.

(14) Effective February 29, 2008, HLAI entered into a reinsurance agreement where HLIKK agreed to cede and HLAI agreed to reinsure 100% of the risks associated with the in-force and prospective GMWB and GMDB riders issued by HLIKK on certain variable annuity business.

(15) Effective October 21, 2008, HLAI entered into a reinsurance agreement where HLIKK agreed to cede and HLAI agreed to reinsure 100% of the risks associated with the in-force and prospective GMDB riders issued by HLIKK on certain variable annuity business.

f. 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.

NOTES TO FINANCIAL STATEMENTS

(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) The Company and certain of its subsidiaries entered into a new Tax Allocation Agreement effective as of December 31, 2002, which supersedes 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.

(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.

(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.

g. All outstanding shares of the Company's stock is owned by Hartford Life Insurance Company, an insurance company domiciled in the State of Connecticut.

h. 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.

i. The Company does not have any investments in a subsidiary, controlled or affiliate entity that exceeds 10% of its admitted assets.

j. The Company does not have any impaired investments in a subsidiary, controlled or affiliated entity.

k. The Company does not have any investments in a foreign subsidiary.

l. The Company does not have any investments in a downstream noninsurance holding company.

m. Effective October 1, 2009, the Company entered into a modified coinsurance and coinsurance funds withheld reinsurance agreement with an affiliated captive reinsurer, White River Life Reinsurance. The agreement provides that the Company will cede, and the affiliated captive reinsurer will reinsure 100% of the in-force and prospective variable annuities and riders written or reinsured by the Comapny.

11. Debt

The Company has no outstanding debt.

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

NOTES TO FINANCIAL STATEMENTS

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").

For the years ended December 31, 2009 and 2008, expenses allocated to the Company for other postretirement benefit plans were $2,140,490 and $1,906,919, 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 $5,995,850 and $5,574,627 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 $7,760,041.

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 $11,640,061.

E. The Company participates in post-employment plans sponsored by, and included in the financial statements of, Hartford Fire Insurance Company. These plans provide for medical and salary continuance 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 $500,593 and $626,057 respectively. In addition, income for the Company under this plan was $391,523 and $389,958 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 2,000 shares of capital stock issued and outstanding of 3,000 authorized shares as of December 31, 2009. The par value of the stock is $1,250.

(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 and 2008, dividends of $0 and $156,000,000, respectively, were paid. With respect to dividends to HLIC, the Company's dividend limitation under the holding company laws of Connecticut is $381,924,252 in 2010. However, because the Company's operating income after tax is $124,117,161 as of December 31, 2009, the Company will only be permitted to pay $0 dividends in 2010.

(4) 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.

(5) No restrictions have been placed on the unassigned funds of the Company.

(6) The Company is not organized as a mutual company.

(7) There is no stock being held by the Company at present for special purposes.

(8) The Company does not have changes in balances of any special surplus funds.

(9) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $737,571,154.

(10) The Company has no surplus notes outstanding.

(11) The Company does not have a restatement of surplus.

(12) The Company has not been reorganized.

(13) The Company did not pay dividends during 2009 and paid the following ordinary dividends during 2008:

NOTES TO FINANCIAL STATEMENTS

On February 1, 2008, the Company declared a cash dividend of $33,000 per share on common stock payable on February 15, 2008 to shareholders of recrod on February 1, 2008. The total dividend was $66 million.

On August 8, 2008, the 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.

14. Contingencies

a. At December 31, 2009, the Company had outstanding commitments totaling $40,018,850 of which $9,643,850 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 $30,375,000 of outstanding commitments is 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 to6 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 $(18,677) and $201,786 in 2009 and 2008, respectively, of which $497,971 and $107,890 in 2009 and 2008, respectively, increased the creditable amount against premium taxes.

c. The Company does not have any gain contingencies.

d. In 2009, the Company did not have any losses resulting from the payment of an extra-contractual or bad faith judgment.

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.

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

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 $9,704,610 and $6,141,669 in 2009 and 2008, respectively. Future minimum rental commitments are as follows:

2010	$	7,293,125
2011		5,751,906
2012		3,939,070
2013		2,778,038
2014		1,214
Thereafter		132
Total	$	19,763,485

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 $5,282,511 and $2,714,238 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

The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. Government, U.S. government agencies, short term investment pool and wholly owned subsidiaries, 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.

NOTES TO FINANCIAL STATEMENTS

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 $0 and $274,376,770, respectively, and was included in bonds on the balance sheet. The cash collateral received as of December 31, 2009 and 2008 of $0 and $241,673,370, respectively, was invested in bonds and short-term investments with a corresponding amount recorded in other liabilities. The fair value of the cash collateral invested in bonds and short-term investments was $0 and $149,379,488 as of December 31, 2009 and 2008, respectively.

c. The Company had no wash sales.

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

The Company has no direct premiums written by managing general agents or third party administrators.

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.

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

c. 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 $340,474,173 and $478,047,744, 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 $269,334,107 and $1,838,488,444, respectively. At December 31, 2009 and 2008, cash collateral of $243,019,000, and $1,682,428,000, 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.

NOTES TO FINANCIAL STATEMENTS

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:

Actual Cost	Book Adjusted Carrying Value	Fair Value	Other-than Temporary Impairment
$90,578,607	$60,554,283	$40,867,543	$33,114,161

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

h. 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.

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.

NOTES TO FINANCIAL STATEMENTS

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 $237,402,420 at December 31, 2009, a decrease of $153,168,118 from December 31, 2008.

b. The total amount of reinsurance credits taken for this agreement is $365,234,492 at December 31, 2009, a decrease of $235,643,258 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) The Company has one new agreement that has been executed, 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. The total amount of reinsurance credits taken for this agreement is $137,554,674 at December 31, 2009.

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

The Company has no retrospectively rated contracts.

24. Change in Incurred Losses and Loss Adjustment Expenses

The Company has no change to incurred losses or loss adjustment expenses.

25. Intercompany Pooling Arrangements

The Company does not have intercompany pooling arrangements.

26. Structured Settlements

The Company has not purchased any structured settlements.

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 $8,452 The Company paid dividends in the amount of $1,417,250 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 $15,982,556,790 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 $70,973,111 at year end and are reported on Exhibit 5, Miscellaneous Reserves section.

NOTES TO FINANCIAL STATEMENTS

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 for Page 7, Line 4 has been determined by formula.

f. Other increases (Page 7, 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

		Amount	% of Total
1. Subject to discretionary withdrawal			
1.1 - with market value adjustment			
a) In a lump sum reflecting changes in interest rates or asset values	$	1,855,881,635	3.15%
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		438,196,662	0.74%
1.3 - at market value		53,957,126,366	91.71%
1.4 - Total with adjustment or at market value		56,251,204,663	95.61%
1.5 - at book value without adjustment (minimal or no charge or adjustment)			
a) In a lump sum without adjustment		276,405,919	0.47%
b) Installments over less than 5 years		-	0.00%
c) In a lump sum subject to a fixed surrender charge of less than 5%		1,939,543,859	3.30%
d) In a lump sum subject to surrender charge		0	0.00%
e) All others		0	0.00%
2. Not subject to discretionary withdrawal		366,913,882	0.62%
3. Total (Gross)		58,834,068,323	100.00%
4. Reinsurance ceded		137,554,674.00	
5. **Total (Net) (3)-(4)**	$	58,696,513,649	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:		
Life and Accident & Health Annual Statement:		
6. Exhibit 5, Annuities Section, Total (net)	$	4,571,913,297
7. Exhibit 5, Supplementary Contract Section, Total (net)		4,791,125
8. Exhibit 7, Deposit-Type Contracts Section, Column 1, Line 14		70,613,274
9. Subtotal		4,647,317,696
Separate Account Annual Statement:		
10. Exhibit 3, Column 2, Line 0299999		54,049,195,953
11. Exhibit 3, Column 2, Line 0399999		0
12. Policyholder dividend and coupon accumulations		0
13. Policyholder premiums		0
14. Guaranteed interest contracts		0
15. Other contract deposit funds, Exhibit 4, Line 9		0
16. Subtotal		54,049,195,953
17. **Combined Total**	$	58,696,513,649

32. Premium and Annuity Considerations Deferred and Uncollected

Type	Gross	Net of Loading
Industrial	$ 0	$ 0
Ordinary New Business	3,473,444	3,961,835
Ordinary Renewal	51,537,468	65,643,965
Credit Life	0	0
Group Life	63,933	40,001
Group Annuity	0	0
Total	$ 55,074,845	$ 69,645,801

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.

NOTES TO FINANCIAL STATEMENTS

	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	$	0 $	0 $	1,107,188,635 $	1,107,188,635
2. Reserves @ year-end:					
I. For accounts with assets at:					
a. Fair value				54,049,195,953	54,049,195,953
b. Amortized cost					
c. Total reserves	$	0 $	0 $	54,049,195,953 $	54,049,195,953
II. By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
b. With MV Adjustment					
c. At BV without MV adjustment and with surrender charge of 5% or more					
d. At fair value	$	0 $	0 $	53,957,126,368 $	53,957,126,368
e. At BV without MV adjustment and with surrender charge of less than 5%					
f. Subtotal	$	0 $	0 $	53,957,126,368 $	53,957,126,368
g. Not subject to discretionary withdrawal				92,069,585	92,069,585
h. **Total**	$	0 $	0 $	54,049,195,953 $	54,049,195,953

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

		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)	$	1,658,014,520
b. Transfer from Separate Accounts (Page 4, Line 10)		5,464,862,838
c. Net Transfer to/(from) Separate Accounts (a) - (b)	$	(3,806,848,318)
2. Reconciling Adjustments:		
Internal Exchanges and Other Separate Account Activity		(672,251)
3. Transfers as reported in the summary of operations of the Life, Accident & Health Annual Statement (1c) + 2 = (Page 4, Line 26)	$	(3,807,520,569)

34. Loss/Claim Adjustment Expenses

The Company does not have any loss/claim adjustment expenses.

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 [ ] No [X]

11.11 Name of real estate holding company

11.12 Number of parcels involved 1

11.13 Total book/adjusted carrying value ....

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.2 If yes, provide explanation.

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	$.....30,987
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. $.....20,334,415

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. $.....0

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	$.....................................0
23.22	Subject to reverse repurchase agreements	$.....................................0
23.23	Subject to dollar repurchase agreements	$.....................................0
23.24	Subject to reverse dollar repurchase agreements	$.....................................0
23.25	Pledged as collateral	$....................340,474,173
23.26	Placed under option agreements	$.....................................0
23.27	Letter stock or securities restricted as to sale	$.....................................0
23.28	On deposit with state or other regulatory body	$........................3,814,353
23.29	Other	$.....................................0

23.3 For category (23.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

24.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

24.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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? Yes [ ] No [X]

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

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 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase Bank, N.A.	4 New York Plaza, 15th Floor, New York, NY 10004
The Bank of New York	101 Barclay St., 8 West, New York, NY 10286
The Bank of New York	32 Old Slip, 15th Floor, New York, NY 10286

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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
The Bank of New York	The Bank of New York Mellon	07/01/2008	MERGE of Mellon Financial and The Bank of New
			York On July 1, 2007

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 Central Registration Depository Number(s)	2 Name	3 Address
106699	Hartford Investment Management Company (affiliate) (3)	55 Farmington Ave, Hartford, CT 06105

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 [ ]

27.2 If yes, complete the following schedule:

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

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

1 Name of Mutual Fund (from the above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to Holding	4 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
28.1 Bonds	...10,061,445,248	9,919,683,837	..........(141,761,411)
28.2 Preferred stocks	73,900,614	67,720,751	..............(6,179,863)
28.3 Totals	...10,135,345,862	9,987,404,588	..........(147,941,274)

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? Yes [X] No [ ]

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 [ ] 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:
313855F*4 FEDERAL SIGNAL CORPORATION 39121JA*1 GREAT RIVER ENERGY

OTHER

31.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $...........................719,214

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 Council of Life Insurers	387,916
Standard & Poor's Corp	156,166

32.1 Amount of payments for legal expenses, if any? $........................8,057,668

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
Akin Gump Strauss Hauer & Feld	2,525,762

33.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $...........................134,010

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
Sutherland Asbill & Brennan	38,832

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

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

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

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. ....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned ....
1.62 Total incurred claims ....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned ....
1.65 Total incurred claims ....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned ....
1.72 Total incurred claims ....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned ....
1.75 Total incurred claims ....
1.76 Number of covered lives ....

2. Health test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator..................	0	0
2.2 Premium Denominator..............	#############	..9,352,507,146
2.3 Premium Ratio (2.1/2.2)............	..................0.0	...................0.0
2.4 Reserve Numerator...................	923,414	879,619
2.5 Reserve Denominator................	.6,726,300,072	..7,368,715,943
2.6 Reserve Ratio (2.4/2.5)..............	..................0.0	...................0.0

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? $....1,568,754,740

3.4 State the authority under which Separate Accounts are maintained:
Conecticut General Statutes, Sections 33a-433 and 33a-459

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)?" $.........31,311,553

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 [ ] No [X]

5.2 If yes, what amount pertaining to these items is included in:
5.21 Page 3, Line 1 ....
5.22 Page 4, Line 1 ....

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $....2,889,208,214

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $.......609,458,356
7.12 Stock $...........4,239,075

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
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.

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 Reinsurance Assumed	2 Reinsurance Ceded	3 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 Earned Premium	2 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	NA	24,120,336,004	607,225,993	Exhibit 5	various quota shares and reinsurers; 40% quota share average for	187,953,635
MAV with 1 year ratchet	no	NA	NA	24,141,234,244	803,051,255	Exhibit 5	various quota shares and reinsurers; 71% quota share average.	509,284,227
MAV with 5-7 year ratchet	GMWB	NA	NA	0	0	Exhibit 5	none	
MAV with 5-7 year ratchet	no	NA	NA	0	0	Exhibit 5	none	
MAV with 5-7 year reset	GMWB	NA	NA	0	0	Exhibit 5	none	
MAV with 5-7 year reset	no	NA	NA	1,047,903,556	18,035,910	Exhibit 5	none	
Return of Premium at 3-5% accumulation	GMWB	NA	NA	8,328,372,139	423,135,008	Exhibit 5	none	2,457
Return of Premium at 3-5% accumulation	no	NA	NA	22,904,720	314,802	Exhibit 5	none	

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 P&C Insurance Company and Location	2 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 [X]
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 [X]
11.4	If yes, please provide the balance of the funds administered as of the reporting date.	....

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)	115,860,554	112,160,241	107,030,890	99,728,474	93,384,005
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	63,598,157	56,919,137	46,346,612	38,453,244	30,790,824
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	233,360	254,563	291,583	336,653	347,813
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	179,692,071	169,333,941	153,669,085	138,518,371	124,522,642
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	9,128,264	12,977,760	13,287,107	12,418,169	11,156,760
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	10,781,037	14,007,291	10,711,207	9,606,045	8,217,030
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)				16,825	5,441
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	19,909,301	26,985,051	23,998,314	22,041,039	19,379,231
	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)	778,871,555	998,422,417	856,270,923	1,400,218,622	1,278,280,058
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	(55,884,591,019)	8,350,135,609	9,450,808,542	8,435,363,328	7,864,343,211
16.	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(46,152)	(5,551)	2,483,518	2,717,942	3,462,001
17.2	Group annuities (Line 20.4, Col. 7)	1,529,326	2,907,970	2,794,008	2,745,594	4,862,471
18.1	A&H - group (Line 20.4, Col. 8)					
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)					
18.3	A&H - other (Line 20.4, Col. 10)	951,401	1,046,701	1,143,944	1,259,286	1,388,803
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)					
20.	Total	(55,103,284,890)	9,352,507,146	10,313,500,934	9,842,304,772	9,152,336,544
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	14,327,308,227	14,909,396,259	8,275,384,866	6,768,243,570	6,776,645,754
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	10,241,707,712	12,731,537,849	5,718,797,059	5,100,564,742	5,286,379,917
23.	Aggregate life reserves (Page 3, Line 1)	8,129,106,508	10,792,355,216	5,969,928,968	6,415,495,936	6,141,507,755
24.	Aggregate A&H reserves (Page 3, Line 2)	4,648,416	5,394,388	6,144,796	7,351,036	8,944,087
25.	Deposit-type contract funds (Page 3, Line 3)	70,613,275	70,265,707	73,736,294	80,785,345	100,324,744
26.	Asset valuation reserve (Page 3, Line 24.1)	25,563,685	6,003,772	46,854,540	41,543,523	34,749,334
27.	Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	4,083,100,515	2,175,358,411	2,554,087,807	1,665,178,828	1,487,765,837
	Cash Flow (Page 5)					
29.	Net Cash from operations (Line 11)	(1,377,104,831)	4,976,087,455	860,164,166	253,199,129	104,854,327
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,111,632,072	2,184,565,976	2,604,520,994	1,710,427,544	1,526,588,226
31.	Authorized control level risk-based capital	183,223,468	89,466,200	99,413,850	77,202,867	68,797,348
	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)	66.3	59.9	71.5	77.4	85.2
33.	Stocks (Lines 2.1 and 2.2)	9.2	1.9	4.0	3.8	0.4
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	3.8	4.4	4.5	2.5	1.5
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.2	0.2	0.4	0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	12.2	16.6	7.2	7.2	5.4
37.	Contract loans (Line 6)	2.7	2.5	4.4	5.0	5.0
38.	Other invested assets (Line 7)	2.4	0.1	0.1		
39.	Receivables for securities (Line 8)	0.7	1.6	1.9	0.0	0.0
40.	Aggregate write-ins for invested assets (Line 9)	2.5	12.8	6.0	3.8	2.1
41.	Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0

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)	1,468,809,904			27,225,036	61,725,036
43.	Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1)					
44.	Affiliated common stocks (Sch. D Summary, Line 24 Col. 1)	1,105,228,174	6,488,643	6,662,714	5,814,587	5,239,105
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	297,594,698				
48.	Total of above Lines 42 to 47	2,871,632,776	6,488,643	6,662,714	33,039,623	66,964,141
	Total Nonadmitted and Admitted Assets					
49.	Total nonadmitted assets (Page 2, Line 26, Col. 2)	422,167,403	283,352,479	400,275,042	500,626,246	458,473,015
50.	Total admitted assets (Page 2, Line 26, Col. 3)	73,406,512,318	65,460,546,378	89,347,776,522	83,086,138,310	75,100,486,495
	Investment Data					
51.	Net investment income (Exhibit of Net Investment Income)	507,049,302	376,034,010	348,436,701	339,346,599	326,927,596
52.	Realized capital gains (losses)	(274,374,737)	964,033,639	(88,059,689)	(60,610,971)	(7,914,811)
53.	Unrealized capital gains (losses)	(1,721,562,214)	1,289,016,072	236,214,950	(55,689,383)	(10,320,780)
54.	Total of above Lines 51, 52 and 53	(1,488,887,649)	2,629,083,721	496,591,962	223,046,245	308,692,005
	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)	6,024,451,224	10,618,443,838	9,875,752,481	9,344,540,741	7,248,563,791
56.	Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11)	1,285,874	1,407,341	1,861,420	2,247,166	2,317,944
57.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3)	(438,784)	1,167,183	(219,744,811)	448,969,125	332,276,410
58.	Increase in A&H reserves (Line 19, Cols. 9, 10 & 11)	(745,973)	(750,408)	(1,206,240)	(1,593,051)	(1,443,014)
59.	Dividends to policyholders (Line 30, Col 1)	945,411	1,555,063	2,025,396	1,956,210	2,435,559
	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	(1.3)	11.3	11.3	13.2	12.5
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	6.7	5.5	4.7	4.6	4.4
62.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	57.0	63.3	58.2	53.1	63.1
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)	4.7	4.5	28.4	60.7	46.7
	A&H Claim Reserve Adequacy					
65.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)					
66.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)					
67.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	4,479,751	5,369,303	5,704,782	6,123,703	6,129,238
68.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	4,414,962	4,818,419	5,298,098	5,571,870	5,706,269
	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)	163,803,575	65,020,065	43,391,105	32,054,972	8,046,009
71.	Ordinary - individual annuities (Col. 4)	2,464,660,905	(3,047,565,484)	318,746,632	323,296,289	236,023,738
72.	Ordinary - supplementary contracts (Col. 5)	(1,174,082)	(1,240,238)	700,598	(3,340,365)	(644,660)
73.	Credit life (Col. 6)					
74.	Group life (Col. 7)	825,767	1,233,042	1,163,879	403,653	516,429
75.	Group annuities (Col. 8)	2,334,378	698,433	2,037,761	2,538,447	3,990,757
76.	A&H - group (Col. 9)					(0)
77.	A&H - credit (Col. 10)					
78.	A&H - other (Col. 11)	716,359	418,055	135,464	(631,902)	435,785
79.	Aggregate of all other lines of business (Col. 12)	47,515,375	37,169,483	99,852	25,046,353	(29,330,026)
80.	Total (Col. 1)	2,678,682,278	(2,944,266,644)	366,275,290	379,367,448	219,038,031

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:

* 7 1 1 5 3 2 0 0 9 4 3 0 5 9 1 0 5 *

DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

NAIC Group Code.....0091 NAIC Company Code.....71153

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance	1,402,289,425		732,992		1,403,022,417
2. Annuity considerations	65,371,148				65,371,148
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations	2,270,463,523		50,242		2,270,513,765
5. Totals (Sum of Lines 1 to 4)	3,738,124,096	0	783,234	0	3,738,907,330
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,193				1,193
6.2 Applied to pay renewal premiums	1,558				1,558
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	4,113				4,113
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	6,864	0	0	0	6,864
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities	2,729				2,729
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,729	0	0	0	2,729
8. Grand Totals (Lines 6.5 + 7.4)	9,593	0	0	0	9,593
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	319,624,081		510,493		320,134,574
10. Matured endowments	18,630				18,630
11. Annuity benefits	72,921,605				72,921,605
12. Surrender values and withdrawals for life contracts	7,147,986,534		357,406		7,148,343,940
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	6,877,637	0	122,459	0	7,000,096
14. All other benefits, except accident and health	2,506,516		527		2,507,043
15. Totals	7,549,935,003	0	990,885	0	7,550,925,888

DETAILS OF WRITE-INS

1301. Miscellaneous Claims and Benefits	4,048,426		122,459		4,170,885
1302. Supplementary Contracts with Life Contingencies	2,829,211				2,829,211
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)	6,877,637	0	122,459	0	7,000,096

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year	243	51,436,577			3	161,186			246	51,597,763
17. Incurred during current year	2,186	321,039,282			5	1,023,312			2,191	322,062,594
Settled during current year:										
18.1 By payment in full	2,206	319,642,710			4	510,493			2,210	320,153,203
18.2 By payment on compromised claims.									0	0
18.3 Totals paid	2,206	319,642,710	0	0	4	510,493	0	0	2,210	320,153,203
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	2,206	319,642,710	0	0	4	510,493	0	0	2,210	320,153,203
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	223	52,833,149	0	0	4	674,005	0	0	227	53,507,154
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year	384,117	147,987,781,406		(a)	430	252,141,620			384,547	148,239,923,026
21. Issued during year	45,125	19,939,911,381							45,125	19,939,911,381
22. Other changes to in force (Net)	(30,366)	(9,673,652,528)			(41)	(20,120,544)			(30,407)	(9,693,773,072)
23. In force December 31 of current year	398,876	158,254,040,259	0	(a) 0	389	232,021,076	0	0	399,265	158,486,061,335

(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 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b)					
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)					
25.2 Guaranteed renewable (b)	958,334	957,700		1,340,703	744,374
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)	958,334	957,700	0	1,340,703	744,374
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	958,334	957,700	0	1,340,703	744,374

(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
	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 7 Policies	Number of 8 Certificates	9 Amount of Insurance (a)	Total Amount of Insurance (a)
1. In force end of prior year			601,518	169,079,378			22	1,081	254,563	169,333,941
2. Issued during year			44,871	19,909,301						19,909,301
3. Reinsurance assumed			(14,723)	268,179				(11)	(57)	268,122
4. Revived during year			210	107,320				1	60	107,380
5. Increased during year (net)			171	2,032,047					2,347	2,034,394
6. Subtotals, Lines 2 to 5	0	0	30,529	22,316,847	0	0	0	(10)	2,350	22,319,197
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	632,047	191,396,225	0	0	22	1,071	256,913	191,653,137
Deductions during year:										
10. Death			2,095	318,300			XXX	4	486	318,786
11. Maturity			39	207			XXX			207
12. Disability							XXX			0
13. Expiry			32	4,940				1	31	4,971
14. Surrender			8,947	4,196,155				20	11,586	4,207,741
15. Lapse			20,325	7,409,744				29	1,175	7,410,919
16. Conversion			10	8,168			XXX	XXX	XXX	8,168
17. Decreased (net)								12	10,274	10,274
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	31,448	11,937,514	0	0	0	66	23,552	11,961,066
21. In force end of year (Line 9 minus Line 20)	0	0	600,599	179,458,711	0	0	22	1,005	233,360	179,692,071
22. Reinsurance ceded end of year	XXX		XXX	100,109,164	XXX		XXX	XXX	87,927	100,197,091
23. Line 21 minus Line 22	XXX	0	XXX	79,349,546	XXX	(b) 0	XXX	XXX	145,433	79,494,980

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9	10
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	310
25. Other paid-up insurance			4,170	12,427
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing			1,074	4,456
28. Term policies-other	16,422	10,781,037	125,147	63,155,860
29. Other term insurance-decreasing	XXX		XXX	53
30. Other term insurance	XXX		XXX	436,444
31. Totals (Lines 27 to 30)	16,422	10,781,037	126,221	63,596,813
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	210	1,344
34. Totals, whole life and endowment	28,449	9,128,264	474,168	115,860,554
35. Totals (Lines 31 to 34)	44,871	19,909,301	600,599	179,458,711

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	19,909,301		179,457,732	979
38. Credit Life (Group and Individual)				
39. Group			233,361	
40. Totals (Lines 36 to 39)	19,909,301	0	179,691,093	979

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	1,005	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			240	230,469

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	280,351

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

NONE

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	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			46,529	4,344,227				
49. Disability Income			10,331	1,723,257				
50. Extended Benefits			XXX	XXX				
51. Other			2,224	732,716				
52. Total	0	(b) 0	59,084	(b) 6,800,200	0	(b) 0	0	(b) 0

(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	1,315			
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	1,315	0	0	0
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	1,315	0	0	0
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	7,677	899,533	12,534	12,534
2. Issued during year		4		
3. Reinsurance assumed				
4. Increased during year (net)		445		
5. Total (Lines 1 to 4)	7,677	899,982	12,534	12,534
Deductions during year:				
6. Decreased (net)		188		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	0	188	0	0
9. In force end of year	7,677	899,794	12,534	12,534
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 72,877,123	XXX	(a)

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					26,540	1,025,157
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)	0	XXX	0	XXX	26,540	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	1,558	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	1,558	XXX
10. In force end of year	0	(a)	0	(a)	24,982	(a) 946,516

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	4,217	179
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	4,217	179
Deductions during year:		
6. Decreased (net)	918	145
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	918	145
9. In force end of year	3,299	34
10. Amount of account balance	(a) 29,880,180	(a) 128,363

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	(7,165,324)
2. Current year's realized pre-tax capital gains/(losses) of $.....(4,172,066) transferred into the reserve net of taxes of $.....(930,238)	(3,241,828)
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)	(10,407,152)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(1,369,986)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(9,037,166)

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	(1,278,553)	(91,433)		(1,369,986)
2. 2010	(1,677,956)	650,838		(1,027,118)
3. 2011	(1,880,397)	(539,390)		(2,419,787)
4. 2012	(2,155,661)	(253,035)		(2,408,696)
5. 2013	(2,065,733)	69,928		(1,995,805)
6. 2014	(1,588,481)	404,470		(1,184,011)
7. 2015	(1,033,247)	583,043		(450,204)
8. 2016	(416,708)	607,185		190,477
9. 2017	141,206	619,873		761,079
10. 2018	431,663	631,136		1,062,799
11. 2019	478,882	648,768		1,127,650
12. 2020	422,640	564,806		987,446
13. 2021	337,640	379,952		717,592
14. 2022	134,496	165,169		299,665
15. 2023	(96,475)	(40,675)		(137,150)
16. 2024	(227,760)	(283,524)		(511,284)
17. 2025	(271,816)	(405,989)		(677,805)
18. 2026	(247,679)	(428,219)		(675,898)
19. 2027	(143,822)	(449,220)		(593,042)
20. 2028	41,992	(458,378)		(416,386)
21. 2029	223,429	(488,037)		(264,608)
22. 2030	375,760	(518,365)		(142,605)
23. 2031	456,339	(571,110)		(114,771)
24. 2032	541,244	(613,280)		(72,036)
25. 2033	612,292	(678,444)		(66,152)
26. 2034	585,635	(733,646)		(148,011)
27. 2035	472,969	(693,798)		(220,829)
28. 2036	358,503	(559,514)		(201,011)
29. 2037	227,167	(414,041)		(186,874)
30. 2038	77,109	(257,377)		(180,268)
31. 2039 and Later		(89,521)		(89,521)
32. Total (Lines 1 to 31)	(7,165,323)	(3,241,828)	0	(10,407,151)

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	0	5,802,448	5,802,448	201,324	(0)	201,324	6,003,772
2. Realized capital gains/(losses) net of taxes - General Account	(133,375,489)		(133,375,489)	(583,852)		(583,852)	(133,959,341)
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	(12,905,019)	(27,437,963)	(40,342,982)	(14,918,793)	466,240	(14,452,553)	(54,795,535)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	9,275,990	4,166,929	13,442,919			0	13,442,919
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	(137,004,517)	(17,468,586)	(154,473,104)	(15,301,321)	466,240	(14,835,081)	(169,308,185)
9. Maximum reserve	49,982,911	12,549,809	62,532,720	145,016,919	42,142,026	187,158,945	249,691,665
10. Reserve objective	35,476,336	7,941,676	43,418,012	145,016,919	42,142,026	187,158,945	230,576,957
11. 20% of (Line 10 minus Line 8)	34,496,171	5,082,052	39,578,223	32,063,648	8,335,157	40,398,805	79,977,028
12. Balance before transfers (Lines 8 + 11)	(102,508,347)	(12,386,534)	(114,894,881)	16,762,327	8,801,397	25,563,724	(89,331,157)
13. Transfers			0			0	XXX
14. Voluntary contribution			0		(39)	(39)	(39)
15. Adjustment down to maximum/up to zero	102,508,347	12,386,534	114,894,881			0	114,894,881
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	0	0	0	16,762,327	8,801,358	25,563,685	25,563,685

ASSET VALUATION RESERVE

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 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations	740,913,360	XXX	XXX	740,913,360	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality	5,615,235,843	XXX	XXX	5,615,235,843	0.0004	2,246,094	0.0023	12,915,042	0.0030	16,845,708
3	2	High quality	2,001,397,169	XXX	XXX	2,001,397,169	0.0019	3,802,655	0.0058	11,608,104	0.0090	18,012,575
4	3	Medium quality	218,203,653	XXX	XXX	218,203,653	0.0093	2,029,294	0.0230	5,018,684	0.0340	7,418,924
5	4	Low quality	13,755,145	XXX	XXX	13,755,145	0.0213	292,985	0.0530	729,023	0.0750	1,031,636
6	5	Lower quality	6,904,541	XXX	XXX	6,904,541	0.0432	298,276	0.1100	759,500	0.1700	1,173,772
7	6	In or near default	235,381	XXX	XXX	235,381	0.0000	0	0.2000	47,076	0.2000	47,076
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)	8,596,645,092	XXX	XXX	8,596,645,092	XXX	8,669,304	XXX	31,077,428	XXX	44,529,690
		PREFERRED STOCKS										
10	1	Highest quality	59,929,552	XXX	XXX	59,929,552	0.0004	23,972	0.0023	137,838	0.0030	179,789
11	2	High quality	8,581,106	XXX	XXX	8,581,106	0.0019	16,304	0.0058	49,770	0.0090	77,230
12	3	Medium quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality	404,856	XXX	XXX	404,856	0.0432	17,490	0.1100	44,534	0.1700	68,826
15	6	In or near default	4,985,100	XXX	XXX	4,985,100	0.0000	0	0.2000	997,020	0.2000	997,020
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)	73,900,614	XXX	XXX	73,900,614	XXX	57,766	XXX	1,229,163	XXX	1,322,864
		SHORT-TERM BONDS										
18		Exempt obligations	167,495,912	XXX	XXX	167,495,912	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality	1,297,304,244	XXX	XXX	1,297,304,244	0.0004	518,922	0.0023	2,983,800	0.0030	3,891,913
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)	1,464,800,156	XXX	XXX	1,464,800,156	XXX	518,922	XXX	2,983,800	XXX	3,891,913

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 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 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	74,997,704	XXX	XXX	74,997,704	0.0004	29,999	0.0023	172,495	0.0030	224,993
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	67,253	XXX	XXX	67,253	0.0000	0	0.2000	13,451	0.2000	13,451
33		Total derivative instruments	75,064,957	XXX	XXX	75,064,957	XXX	29,999	XXX	185,945	XXX	238,444
34		TOTAL (Lines 9 + 17 + 25 + 33)	10,210,410,819	XXX	XXX	10,210,410,819	XXX	9,275,990	XXX	35,476,336	XXX	49,982,911
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages	26,610,482		XXX	26,610,482	(a) 0.0085	226,189	(a) 0.0162	431,090	(a) 0.0256	681,228
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	463,616,419		XXX	463,616,419	(a) 0.0085	3,940,740	(a) 0.0162	7,510,586	(a) 0.0256	11,868,580
40		In good standing with restructured terms			XXX	0	(b) 0.0085	0	(b) 0.0162	0	(b) 0.0256	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
51		Total Schedule B mortgages (sum of Lines 35 through 50) (Page 2, Line 3, Net admitted asset)	490,226,901	0	XXX	490,226,901	XXX	4,166,929	XXX	7,941,676	XXX	12,549,809
52		Schedule DA mortgages			XXX	0	(c)	0	(c)	0	(c)	0
53		Total mortgage loans on real estate (Lines 51 + 52)	490,226,901	0	XXX	490,226,901	XXX	4,166,929	XXX	7,941,676	XXX	12,549,809

(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 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 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	6,683,337	XXX	XXX	6,683,337	0.0000	0	(d) 0.2000	1,336,667	(d) 0.2000	1,336,667
2		Unaffiliated private	3,680	XXX	XXX	3,680	0.0000	0	0.1600	589	0.1600	589
3		Federal Home Loan Bank		XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations				0	XXX		XXX		XXX	
6		Fixed income highest quality				0	XXX		XXX		XXX	
7		Fixed income high quality				0	XXX		XXX		XXX	
8		Fixed income medium quality				0	XXX		XXX		XXX	
9		Fixed income low quality				0	XXX		XXX		XXX	
10		Fixed income lower quality				0	XXX		XXX		XXX	
11		Fixed income in or near default				0	XXX		XXX		XXX	
12		Unaffiliated common stock public				0	0.0000	0	(d) 0.2000	0	(d) 0.2000	0
13		Unaffiliated common stock private				0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage loans				0	(c)	0	(c)	0	(c)	0
15		Real estate				0	(e)	0	(e)	0	(e)	0
16		Affiliated - certain other (see SVO Purposes and Procedures manual)	1,105,228,174	XXX	XXX	1,105,228,174	0.0000	0	0.1300	143,679,663	0.1300	143,679,663
17		Affiliated - all other		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)	1,111,915,191	0	0	1,111,915,191	XXX	0	XXX	145,016,919	XXX	145,016,919
		REAL ESTATE										
19		Home office property (General Account only)	27,643,541			27,643,541	0.0000	0	0.0750	2,073,266	0.0750	2,073,266
20		Investment properties				0	0.0000	0	0.0750	0	0.0750	0
21		Properties acquired in satisfaction of debt				0	0.0000	0	0.1100	0	0.1100	0
22		Total real estate (sum of Lines 19 through 21)	27,643,541	0	0	27,643,541	XXX	0	XXX	2,073,266	XXX	2,073,266
		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		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
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		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28	5	Lower quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or near default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30		Total with bond characteristics (sum of Lines 23 through 29)	0	XXX	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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	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 PREFERRED STOCKS										
31	1	Highest quality		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
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		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
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)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		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

NONE

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	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	5,565,657	XXX	XXX	5,565,657	0.0000	0	0.1600	890,505	0.1600	890,505
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)	5,565,657	XXX	XXX	5,565,657	XXX	0	XXX	890,505	XXX	890,505
		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				0	0.0000	0	0.0750	0	0.0750	0
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)	0	0	0	0	XXX	0	XXX	0	XXX	0
		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	301,371,193	XXX		301,371,193	0.0000	0	0.1300	39,178,255	0.1300	39,178,255
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)	301,371,193	XXX	0	301,371,193	XXX	0	XXX	39,178,255	XXX	39,178,255
74		Total other invested assets - Schedule BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	306,936,850	0	0	306,936,850	XXX	0	XXX	40,068,760	XXX	40,068,760

(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 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve

NONE

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 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
LU2220044	LU2220044	CA	2008	136,000	2,784		Material Misrep - Returned Premium
LU2255056	LU2255056	CA	2009	144,000	1,620		Paid Suicide Benefit
LU2505103	LU2505103	CA	2009	500,000	781		Paid Suicide Benefit
LU2600972	LU2600972	CA	2009	40,000	3,421		Paid Suicide Benefit
LU2228165	LU2228165	MO	2009	100,000	1,108		Material Misrep - Returned Premium
LU2229641	LU2229641	NJ	2009	100,000	1,692		Material Misrep - Returned Premium
LT4866327	LT4866327	CA	2008	400,000	2,191		Material Misrep - Returned Premium
LT4838072	LT4838072	FL	2008	8,500,000	106,506		Material Misrep - Returned Premium
VL9382852	VL9382852	MT	2009	20,327	6,821		Paid Suicide Benefit
U01891858	U01891858	NC	2009	50,000	6,866		Paid Suicide Benefit
VL9463448	VL9463448	VA	2008	150,000	104,785		Material Misrep - Settlement
0199999.	Death Claims - Ordinary			10,140,327	238,575	0	XXX
0599999.	Subtotal - Disposed-Death Claims			10,140,327	238,575	0	XXX
Additional Accidental Death Benefit Claims - Ordinary							
AA0174640	AA0174640	IA	2008	5,400			ADD Claim - Cause Not Accidental
0699999.	dditional Accidental Death Benefit Claims - Ordinar			5,400	0	0	XXX
1099999.	Subtotal - Disposed-Add'l Acc. Death Benefit Claim			5,400	0	0	XXX
Disability Benefit Claims - Ordinary							
LI0984014	LI0984014	CA	2009	10,200			Not an eligible debtor on loan
LU1105479	LU1105479	CA	2009	14,148			Paid max benefit previously, no return to work
LU1136514	LU1136514	CA	2009	9,290			Recovered during waiting period
LU1141246	LU1141246	CA	2009	9,000			Paid max benefit previously, no return to work
LU1168559	LU1168559	CA	2009	10,810	6,000		Denied 1st claim, paid subsequent claim
LU1199883	LU1199883	CA	2009	18,707			Excluded condition
LU2101121	LU2101121	CA	2009	20,214			Not totally disabled
LU2145471	LU2145471	CA	2009	6,211			Not working at onset of disability
LU2173530	LU2173530	CA	2009	21,360			Not working at onset of disability
LU2186496	LU2186496	CA	2008	8,940			Excluded condition
LU2504499	LU2504499	CA	2009	14,400	14,400		Not working at onset of disability, decision reversed
LU2510819	LU2510819	CA	2009	1,500			Not working at onset of disability
LU2511145	LU2511145	CA	2009	7,200			Recovered during waiting period
LU2146995	LU2146995	CO	2008	12,480			Not working at onset of disability
LU1070571	LU1070571	IL	2009	8,800			Not totally disabled
LU2244224	LU2244224	IL	2009	5,290	1,897		Material Misrep - Returned Premium
LA0116681	LA0116681	IN	2009	732			Not totally disabled
LU1158721	LU1158721	MD	2009	2,060			Recovered during waiting period
LU2226478	LU2226478	MD	2009	10,571	3,782		Material Misrep - Returned Premium
LU2215005	LU2215005	NJ	2009	9,742			Recovered during waiting period
LU2242464	LU2242464	TX	2009	11,000	924		Material Misrep - Returned Premium
AA0459978	AA0459978	WI	2009	1,757	1,757		Not Accidental Disability, decision reversed
1199999.	Disability Benefit Claims - Ordinary			214,412	28,760	0	XXX
1599999.	Subtotal - Disposed-Disability Benefit Claims			214,412	28,760	0	XXX
2699999.	Subtotal - Claims Disposed of During Current Year			10,360,139	267,335	0	XXX
5399999.	Totals			10,360,139	267,335	0	XXX

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		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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	951,401	XXX		XXX		XXX		XXX		XXX	951,401	XXX		XXX		XXX		XXX
2. Premiums earned	957,700	XXX		XXX		XXX		XXX		XXX	957,700	XXX		XXX		XXX		XXX
3. Incurred claims	744,374	77.7		0.0		0.0		0.0		0.0	744,374	77.7		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)	744,374	77.7	0	0.0	0	0.0	0	0.0	0	0.0	744,374	77.7	0	0.0	0	0.0	0	0.0
6 Increase in contract reserves	(198,174)	(20.7)		0.0		0.0		0.0		0.0	(198,174)	(20.7)		0.0		0.0		0.0
7 Commissions (a)	(70)	(0.0)		0.0		0.0		0.0		0.0	(70)	(0.0)		0.0		0.0		0.0
8 Other general insurance expenses	24,051	2.5		0.0		0.0		0.0		0.0	24,051	2.5		0.0		0.0		0.0
9 Taxes, licenses and fees	20,653	2.2		0.0		0.0		0.0		0.0	20,653	2.2		0.0		0.0		0.0
10 Total other expenses incurred	44,634	4.7	0	0.0	0	0.0	0	0.0	0	0.0	44,634	4.7	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	366,866	38.3	0	0.0	0	0.0	0	0.0	0	0.0	366,866	38.3	0	0.0	0	0.0	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	366,866	38.3	0	0.0	0	0.0	0	0.0	0	0.0	366,866	38.3	0	0.0	0	0.0	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)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts 5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
A. Premium Reserves:									
1. Unearned premiums	17,356					17,356			
2. Advance premiums	0								
3. Reserve for rate credits	0								
4. Total premium reserves, current year	17,356	0	0	0	0	17,356	0	0	0
5. Total premium reserves, prior year	23,655					23,655			
6. Increase in total premium reserves	(6,299)	0	0	0	0	(6,299)	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	102,141					102,141			
2. Reserve for future contingent benefits	791,468					791,468			
3. Total contract reserves, current year	893,609	0	0	0	0	893,609	0	0	0
4. Total contract reserves, prior year	1,091,783					1,091,783			
5. Increase in contract reserves	(198,174)	0	0	0	0	(198,174)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,852,041					3,852,041			
2. Total prior year	4,414,962					4,414,962			
3. Increase	(562,921)	0	0	0	0	(562,921)	0	0	0

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

	1	2	3	4	5	6	7	8	9
1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	988,203					988,203			
1.2 On claims incurred during current year	319,093					319,093			
2. Claim Reserves and Liabilities, December 31, Current Year:									
2.1 On claims incurred prior to current year	3,491,548					3,491,548			
2.2 On claims incurred during current year	360,493					360,493			
3. Test:									
3.1 Lines 1.1 and 2.1	4,479,751	0	0	0	0	4,479,751	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	4,414,962					4,414,962			
3.3 Line 3.1 minus Line 3.2	64,789	0	0	0	0	64,789	0	0	0

PART 4 - REINSURANCE

	1	2	3	4	5	6	7	8	9
A. Reinsurance Assumed:									
1. Premiums written	0								
2. Premiums earned	0								
3. Incurred claims	0								
4. Commissions	0								
B. Reinsurance Ceded:									
1. Premiums written	0								
2. Premiums earned	0								
3. Incurred claims	33,407					33,407			
4. Commissions	70					70			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims			777,781	777,781
2. Beginning claim reserves and liabilities			4,414,963	4,414,963
3. Ending claim reserves and liabilities			3,852,041	3,852,041
4. Claims paid	0	0	1,340,703	1,340,703
B. Assumed Reinsurance:				
5. Incurred claims				0
6. Beginning claim reserves and liabilities				0
7. Ending claim reserves and liabilities				0
8. Claims paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims			33,407	33,407
10. Beginning claim reserves and liabilities				0
11. Ending claim reserves and liabilities				0
12. Claims paid	0	0	33,407	33,407
D. Net:				
13. Incurred claims	0	0	744,374	744,374
14. Beginning claim reserves and liabilities	0	0	4,414,963	4,414,963
15. Ending claim reserves and liabilities	0	0	3,852,041	3,852,041
16. Claims paid	0	0	1,307,296	1,307,296
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses			744,374	744,374
18. Beginning reserves and liabilities			4,414,963	4,414,963
19. Ending reserves and liabilities			3,852,041	3,852,041
20. Paid claims and cost containment expenses	0	0	1,307,296	1,307,296

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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
General Account, Non-Affiliates											
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	Wisconsin	MCO/I			3,956,613		194,422,021	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	Wisconsin	ACO/I		5,908,197				
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	Wisconsin	MCO/I					32,465,993	
65676	35-0472300	08/01/1987	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	1,849,244	38,120	32,912			
65676	35-0472300	01/01/1965	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	71,043	1,813	3,505			
65676	35-0472300	03/01/1977	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	1,995	41	81			
69477	39-0658730	04/01/2001	Time Insurance Company	Wisconsin	CO/I	6,386,040,104	534,623,620	44,267,620	3,667,044		
69477	39-0658730	04/01/2001	Time Insurance Company	Wisconsin	ACO/I	26,072,824		2,384,405			
70408	81-0170040	04/01/2001	Union Security Insurance Company	Kansas	CO/I	1,724,556,691	372,091,710	14,004,500	4,452,345		
70408	81-0170040	04/01/2001	Union Security Insurance Company	Iowa	ACO/I	272,477,015		13,374,641			
0299999.	Total - General Account, Non-Affiliates					8,411,068,916	912,663,501	78,024,277	8,119,389	226,888,014	0
0399999.	Total - General Account					8,411,068,916	912,663,501	78,024,277	8,119,389	226,888,014	0
Separate Accounts, Affiliates											
	AA-1120089	08/31/2005	Hartford Life Insurance KK	Japan	CO/I		119,598,932	161,329,414			
	AA-1120089	09/30/2007	Hartford Life Insurance KK	Japan	CO/I		1,863,248,607	11,357,218			
	AA-1120089	02/29/2008	Hartford Life Insurance KK	Japan	CO/I		2,519,210	3,398,213			
	AA-1120089	10/01/2008	Hartford Life Insurance KK	Japan	CO/I		2,055,152	2,772,236			
0499999.	Total - Separate Accounts, Affiliates					0	1,987,421,901	178,857,081	0	0	0
Separate Accounts, Non-Affiliates											
70408	81-0170040	04/01/2001	Union Security Insurance Company	kansas	MCO/I			5,859,451		945,296,400	
70408	81-0170040	04/01/2001	Union Security Insurance Company	Kansas	MCO/I	11,828,587,841		69,765,602		708,398,256	
0599999.	Total - Separate Accounts, Non-Affiliates					11,828,587,841	0	75,625,053	0	1,653,694,656	0
0699999.	Total - Separate Accounts					11,828,587,841	1,987,421,901	254,482,134	0	1,653,694,656	0
0799999.	Totals					20,239,656,757	2,900,085,402	332,506,411	8,119,389	1,880,582,670	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses 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 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates						
12855	32-0181180	11/01/2007	Champlain Life Reinsurance Company	Vermont		8,530,482
0199999.	Total - Affiliates				0	8,530,482
Life and Annuity - Non-Affiliates						
	AA-3194154	10/01/2002	Ace Tempest Life Reinsurance Ltd	Bermuda	3,136,810	
	AA-3194154	04/01/2004	Ace Tempest Life Reinsurance Ltd	Bermuda	2,528,988	
	AA-3194154	06/02/2003	Ace Tempest Life Reinsurance Ltd	Bermuda	714,530	
60895	35-0145825	01/01/1993	American United Life Insurance Company	Indiana	144,800	
60895	35-0145825	10/01/1998	American United Life Insurance Company	Indiana	112,684	
60895	35-0145825	07/01/1997	American United Life Insurance Company	Indiana	62,769	
60895	35-0145825	12/01/1994	American United Life Insurance Company	Indiana	48,601	24,280
60895	35-0145825	07/01/1994	American United Life Insurance Company	Indiana	11,806	
60895	35-0145825	02/03/1986	American United Life Insurance Company	Indiana		51,000
60895	35-0145825	04/01/1999	American United Life Insurance Company	Indiana		30,000
68365	04-2729166	04/01/1999	AXA Corporate Solutions Life Reinsurance Company	Delaware	4,943,727	
68365	04-2729166	03/13/2000	AXA Corporate Solutions Life Reinsurance Company	Delaware	2,357,309	
68365	04-2729166	10/01/2000	AXA Corporate Solutions Life Reinsurance Company	Delaware	693,745	
68365	04-2729166	05/08/2000	AXA Corporate Solutions Life Reinsurance Company	Delaware	557,423	
68365	04-2729166	10/01/1999	AXA Corporate Solutions Life Reinsurance Company	Delaware	178,993	
68365	04-2729166	05/01/2000	AXA Corporate Solutions Life Reinsurance Company	Delaware	63,065	
80659	38-0397420	09/01/2004	Canada Life Assurance Company	Canada		596,976
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	Connecticut	9,941,033	
68276	48-1024691	10/01/1998	Employers Reassurance Corporation	Kansas	7,248,954	
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	Kansas	535,800	
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	Kansas	94,153	
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	Kansas	31,755	
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company (The)	Indiana	111,144	
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company (The)	Indiana	30,164	
65676	35-0472300	04/01/1985	Lincoln National Life Insurance Company (The)	Indiana		81,000
66346	58-0828824	11/01/2002	Munich American Reassurance Company	Georgia	1,061,857	1,180,218
66346	58-0828824	04/01/1999	Munich American Reassurance Company	Georgia	115,941	
66346	58-0828824	12/01/2000	Munich American Reassurance Company	Georgia	63,511	
66346	58-0828824	04/01/1999	Munich American Reassurance Company	Georgia	58,146	
66346	58-0828824	10/15/1999	Munich American Reassurance Company	Georgia		501,169
66346	58-0828824	12/01/2002	Munich American Reassurance Company	Georgia		3,448
93572	43-1235868	11/01/2002	RGA Reinsurance Company	Missouri	395,377	783,137
93572	43-1235868	09/01/2004	RGA Reinsurance Company	Missouri	82,139	1,392,943
93572	43-1235868	04/01/1997	RGA Reinsurance Company	Missouri	48,601	23,932
93572	43-1235868	05/01/1995	RGA Reinsurance Company	Missouri		51,000
93572	43-1235868	12/01/2002	RGA Reinsurance Company	Missouri		3,448
87017	62-1003368	06/01/2000	SCOR Global Life Re Insurance Company of Texas	Texas	172	
64688	75-6020048	07/01/1997	SCOR Global Life U.S. Re Insurance Company	Texas	40,198	
64688	75-6020048	10/15/1999	SCOR Global Life U.S. Re Insurance Company	Texas	3,993	
87572	23-2038295	09/01/2004	Scottish Re (U.S.), Inc.	Delaware		48,182
90670	43-1178580	12/01/1994	Scottish Re Life Corporation	Delaware	48,601	24,280
90670	43-1178580	03/01/1994	Scottish Re Life Corporation	Delaware	10,232	
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	Colorado	402,488	
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	Colorado	214,399	
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	Colorado	108,359	871,425
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	Colorado	48,602	77,811
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	Colorado	22,623	
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	Colorado	15,002	
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	Colorado		684,767
68713	84-0499703	05/01/1999	Security Life of Denver Insurance Company	Colorado		30,000
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	Colorado		8,621
82627	06-0839705	11/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	1,581,508	1,888,349
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	Connecticut	921,559	341,900
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	Connecticut	826,709	
82627	06-0839705	08/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	603,731	300,266
82627	06-0839705	10/15/1999	Swiss Re Life & Health America, Inc.	Connecticut	199,579	(360)
82627	06-0839705	12/01/2000	Swiss Re Life & Health America, Inc.	Connecticut	79,389	
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut	52,381	
82627	06-0839705	12/01/1994	Swiss Re Life & Health America, Inc.	Connecticut	48,601	24,280
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut	32,259	
82627	06-0839705	01/01/1999	Swiss Re Life & Health America, Inc.	Connecticut	18,448	
82627	06-0839705	07/01/1997	Swiss Re Life & Health America, Inc.	Connecticut	15,082	
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	Connecticut	573	
82627	06-0839705	09/01/2004	Swiss Re Life & Health America, Inc.	Connecticut		1,989,919
82627	06-0839705	12/01/2002	Swiss Re Life & Health America, Inc.	Connecticut		12,069
82627	06-0839705	12/01/1994	Swiss Re Life & Health America, Inc.	Connecticut		348
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut		
	AA-3190773	12/01/2000	Transamerica Intl Re (Bermuda) Ltd	Bermuda	31,755	
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	Iowa	5,102,273	10,300,000
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	Iowa	1,098,563	1,180,218
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	Iowa	72,161	301,425
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	Iowa		30,909
0299999.	Total - Non-Affiliates				46,973,065	22,836,960
0399999.	Total - Life and Annuity				46,973,065	31,367,442
Accident and Health - Non-Affiliates						
61883	42-0884060	01/01/1970	Central United Life Insurance Company	Arkansas	8,023	
0599999.	Total - Non-Affiliates				8,023	0
0699999.	Total - Accident and Health				8,023	0
0799999.	Totals - Life, Annuity and Accident and Health				46,981,088	31,367,442

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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
Authorized General Account, Non-Affiliates													
60895	35-0145825	09/01/1996	American United Life Insurance Company	Indiana	YRT/I	352,084,477	70,494	73,093	661,857				
60895	35-0145825	10/01/1998	American United Life Insurance Company	Indiana	YRT/I	272,886,303	1,372,779	1,410,091	236,493				
60895	35-0145825	02/03/1986	American United Life Insurance Company	Indiana	YRT/I	243,337,267	88,058	89,215	890,995				
60895	35-0145825	04/01/1999	American United Life Insurance Company	Indiana	YRT/I	194,622,539	48,113	52,902	394,604				
60895	35-0145825	07/01/1997	American United Life Insurance Company	Indiana	CO/I	95,220,817	958,574	823,136	345,765				
60895	35-0145825	01/01/1995	American United Life Insurance Company	Indiana	YRT/I	44,525,871	611,881	594,627	325,540				
60895	35-0145825	01/01/2002	American United Life Insurance Company	Indiana	YRT/I	42,293,267	88,060	75,268	21,472				
60895	35-0145825	07/01/1994	American United Life Insurance Company	Indiana	CO/I	32,614,522	210,502	223,220	99,257				
60895	35-0145825	06/15/2001	American United Life Insurance Company	Indiana	YRT/I	15,598,071	95,777	78,170	41,771				
60895	35-0145825	01/01/1993	American United Life Insurance Company	Indiana	YRT/I	8,772,426	58,974	93,150	(115,312)				
60895	35-0145825	12/01/1994	American United Life Insurance Company	Indiana	YRT/I	7,792,385	857,376	853,516	472,939				
60895	35-0145825	12/01/2000	American United Life Insurance Company	Indiana	YRT/I	3,502,093	210,319	203,972	96,020				
60895	35-0145825	06/01/1991	American United Life Insurance Company	Indiana	YRT/I	3,400,087	15,101	14,971	20,071				
60895	35-0145825	04/01/1993	American United Life Insurance Company	Indiana	YRT/I	1,345,039	299	277	3,688				
68365	04-2729166	04/01/1999	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		80,835,762	89,105,878	9,364,067				
68365	04-2729166	10/01/2000	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		21,899,984	18,298,204	6,292,675				
68365	04-2729166	03/13/2000	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		12,908,947	11,139,568	2,733,913				
68365	04-2729166	05/08/2000	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		7,128,950	4,271,330	684,282				
68365	04-2729166	10/01/1999	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		4,281,900	7,657,805	508,473				
68365	04-2729166	05/01/2000	AXA Corporate Solutions Life Reinsurance Compar	Delaware	YRT/I		174,670	390,741	67,154				
80659	38-0397420	10/01/2008	Canada Life Assurance Company	Canada	YRT/I	307,601,375			285,104				
80659	38-0397420	09/01/2004	Canada Life Assurance Company	Canada	YRT/I	152,577,427	2,308,943	2,265,881	1,166,846				
80659	38-0397420	01/01/2005	Canada Life Assurance Company	Canada	YRT/I	122,538,663	229,797	146,662	85,086				
80659	38-0397420	04/01/2003	Canada Life Assurance Company	Canada	YRT/I	176,773	10,757	11,288	3,476				
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	Connecticut	YRT/I		365,234,492	600,877,750	12,036,872				
68276	48-1024691	10/01/1998	Employers Reassurance Corporation	Kansas	YRT/I	599,764,674	2,150,048	2,519,303	317,808				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	Kansas	CO/I	591,393,129	7,991,332	7,630,557	915,190				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	Kansas	YRT/I	329,586,618	890,498	784,955	145,984				
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	Kansas	CO/I	285,455,305	1,840,469	1,642,238	718,619				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	Kansas	YRT/I	231,535,260	2,904,708	2,971,077	1,313,286				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	Kansas	YRT/I	80,650,209	776,745	195,750	463,298				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	Kansas	YRT/I	45,109,564	240,350	754,972	85,889				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	Kansas	YRT/I	39,509,718	238,465	238,013	125,621				
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	Kansas	YRT/I	17,579,111	71,132	111,125	(6,238)				
68276	48-1024691	01/01/1988	Employers Reassurance Corporation	Kansas	YRT/I	511,433	5,640	6,339	8,043				
86258	13-2572994	09/01/1992	General Re Life Corporation	Connecticut	YRT/I	4,353,870	84,114	95,504	116,578				
86258	13-2572994	01/01/1987	General Re Life Corporation	Connecticut	YRT/I	1,074,661	2,385	2,426	26,205				
86258	13-2572994	11/01/1969	General Re Life Corporation	Connecticut	YRT/I	897,851	24,462	22,876	43,966				
86258	13-2572994	10/01/1986	General Re Life Corporation	Connecticut	YRT/I	686,315	4,669	4,255	8,895				
86258	13-2572994	05/01/1986	General Re Life Corporation	Connecticut	YRT/I	119,509	370	370	2,104				
86258	13-2572994	05/01/1982	General Re Life Corporation	Connecticut	YRT/I								
88340	59-2859797	07/01/1987	Hannover Life Reassurance Company Of America	Florida	YRT/I	1,110,912	2,179	1,986	2,802				
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company (The)	Indiana	CO/I	2,073,897,302	28,408,626	27,268,064	3,246,264				
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	848,062,272	3,026,853	2,298,015	796,947				
65676	35-0472300	04/01/1985	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	459,200,009	126,591	132,572	1,303,849				
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	396,919,573	5,559,868	5,567,051	2,574,077				
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company (The)	Indiana	CO/I	350,120,474	2,374,195	2,119,699	906,046				
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	120,975,363	1,165,119	1,132,459	776,333				
65676	35-0472300	01/01/1993	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	118,668,293	5,885	6,612	148,621				
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	89,881,743	747,292	740,476	538,681				

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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
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount In Force at End of Year	8 Current Year	9 Prior Year	Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	07/01/1996	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	47,985,819	16,952	16,517	126,759				
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	41,105,058	21,401		301,357				
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	38,995,175	228,782	186,815	110,034				
65676	35-0472300	07/01/1994	Lincoln National Life Insurance Company (The)	Indiana	CO/I	37,929,343	203,159	233,955	3,087				
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	29,318,342	20,904	22,507	288,993				
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	28,471,033	1,178,494	1,074,094	1,239,745				
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	9,155,834	66,672	74,094	96,196				
65676	35-0472300	08/01/1981	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	7,986,000	87,799	88,455	84,972				
65676	35-0472300	07/01/1983	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	1,652,311	1,281	1,138	21,857				
65676	35-0472300	07/01/1994	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	967,258	2,989		129,526				
65676	35-0472300	05/01/1981	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	217,690	10,670	12,242	598				
65676	35-0472300	11/01/1944	Lincoln National Life Insurance Company (The)	Indiana	YRT/I	11,589	896	936	440				
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Company (The)	Indiana	YRT/I			21,754					
66346	58-0828824	12/01/2000	Munich American Reassurance Company	Georgia	CO/I	1,196,344,356	16,710,907	15,936,797	1,940,209				
66346	58-0828824	10/15/1999	Munich American Reassurance Company	Georgia	YRT/I	746,521,484	5,469,087	5,479,111	2,483,406				
66346	58-0828824	11/01/2002	Munich American Reassurance Company	Georgia	YRT/I	647,548,463	8,796,966	8,667,639	3,106,701				
66346	58-0828824	01/01/2002	Munich American Reassurance Company	Georgia	YRT/I	617,281,589	1,108,089	931,476	239,013				
66346	58-0828824	01/01/2005	Munich American Reassurance Company	Georgia	YRT/I	131,595,609	256,530	23,334	83,185				
66346	58-0828824	12/01/2002	Munich American Reassurance Company	Georgia	YRT/I	86,808,150	544,030	538,350	347,872				
66346	58-0828824	11/18/1974	Munich American Reassurance Company	Georgia	YRT/I	86,448,516	402,081	378,181	338,601				
66346	58-0828824	06/15/2001	Munich American Reassurance Company	Georgia	YRT/I	40,323,900	388,490	377,645	247,695				
66346	58-0828824	02/01/2000	Munich American Reassurance Company	Georgia	CO/I	35,376,025	140,354	158,845	67,474				
66346	58-0828824	01/01/1994	Munich American Reassurance Company	Georgia	YRT/I	12,637,105	83,576	88,048	66,312				
66346	58-0828824	01/01/1993	Munich American Reassurance Company	Georgia	YRT/I	7,263,894	58,770	47,485	6,202				
66346	58-0828824	07/01/1983	Munich American Reassurance Company	Georgia	YRT/I	1,287,459	2,102	1,873	33,642				
66346	58-0828824	04/01/1999	Munich American Reassurance Company	Georgia	YRT/I		6,833,411	9,757,523	407,104				
66346	58-0828824	05/01/2000	Munich American Reassurance Company	Georgia	YRT/I		175,071	390,741	65,540				
66346	58-0828824	10/06/1969	Munich American Reassurance Company	Georgia	CO/I			-					
93572	43-1235868	11/01/2002	RGA Reinsurance Company	Missouri	YRT/I	722,780,018	6,778,955	6,715,062	2,826,653				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	Missouri	YRT/I	537,255,573	514,240	404,772	160,549				
93572	43-1235868	09/01/2004	RGA Reinsurance Company	Missouri	YRT/I	477,824,109	6,983,235	6,638,145	3,439,177				
93572	43-1235868	10/01/1996	RGA Reinsurance Company	Missouri	YRT/I	402,454,767	3,688,629	3,222,589	1,070,977				
93572	43-1235868	05/01/1995	RGA Reinsurance Company	Missouri	YRT/I	188,706,555	62,834	65,512	640,847				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	Missouri	YRT/I	177,563,980	489,866	319,918	195,200				
93572	43-1235868	12/01/2002	RGA Reinsurance Company	Missouri	YRT/I	86,615,665	543,033	537,228	347,164				
93572	43-1235868	10/01/1996	RGA Reinsurance Company	Missouri	YRT/I	44,338,622	794,216	654,683	1,046,073				
93572	43-1235868	05/01/1990	RGA Reinsurance Company	Missouri	YRT/I	36,403,608	898,056	586,873	811,463				
93572	43-1235868	01/01/1995	RGA Reinsurance Company	Missouri	YRT/I	35,271,612	422,890	413,274	264,625				
93572	43-1235868	11/01/1978	RGA Reinsurance Company	Missouri	YRT/I	28,772,782	279,407	298,927	325,936				
93572	43-1235868	01/01/1995	RGA Reinsurance Company	Missouri	YRT/I	28,010,485	319,065	432,415	314,842				
93572	43-1235868	01/01/1993	RGA Reinsurance Company	Missouri	YRT/I	25,301,903	244,951	201,386	(1,032,393)				
93572	43-1235868	07/01/1985	RGA Reinsurance Company	Missouri	YRT/I	17,947,853	481,664	432,963	688,324				
93572	43-1235868	06/15/2001	RGA Reinsurance Company	Missouri	YRT/I	15,598,071	95,821	78,204	41,776				
93572	43-1235868	04/01/1997	RGA Reinsurance Company	Missouri	YRT/I	9,420,042	1,142,911	1,096,811	649,629				
93572	43-1235868	02/01/1999	RGA Reinsurance Company	Missouri	YRT/I	8,483,426	45,635	50,680	29,568				
93572	43-1235868	06/15/1984	RGA Reinsurance Company	Missouri	YRT/I	5,393,621	58,746	63,555	103,767				
93572	43-1235868	06/01/1984	RGA Reinsurance Company	Missouri	YRT/I	153,818	1,752	1,624	2,369				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	Missouri	YRT/I	121,742	8,010	7,271					
93572	43-1235868	03/01/1974	RGA Reinsurance Company	Missouri	YRT/I	89,594	2,876	2,605	3,532				
93572	43-1235868	08/01/1985	RGA Reinsurance Company	Missouri	YRT/I	50,000	-		70				

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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
87017	62-1003368	01/01/2002	SCOR Global Life Re Insurance Company of Texas	Texas	YRT/I	331,551,266	566,970	469,985	119,088				
87017	62-1003368	06/01/2000	SCOR Global Life Re Insurance Company of Texas	Texas	YRT/I	151,597,325	1,676,201	1,778,069	709,958				
87017	62-1003368	06/15/2001	SCOR Global Life Re Insurance Company of Texas	Texas	YRT/I	60,487,702	582,560	566,230	297,341				
87017	62-1003368	01/01/1996	SCOR Global Life Re Insurance Company of Texas	Texas	YRT/I	53,256,057	372,065	357,002	126,901				
87017	62-1003368	06/01/2000	SCOR Global Life Re Insurance Company of Texas	Texas	CO/I	50,297,102	149,169	167,825	74,232				
64688	75-6020048	07/01/1997	SCOR Global Life U.S. Re Insurance Company	Texas	CO/I	118,379,951	992,121	842,574	360,255				
64688	75-6020048	10/15/1999	SCOR Global Life U.S. Re Insurance Company	Texas	YRT/I	19,777,811	334,613	344,370	132,428				
87572	23-2038295	09/01/2004	Scottish Re (U.S.), Inc.	Delaware	YRT/I	330,105,443	4,576,843	4,351,239	2,005,812				
90670	43-1178580	10/01/1996	Scottish Re Life Corporation	Delaware	YRT/I	105,038,787	1,241,890	675,940	873,191				
90670	43-1178580	01/01/1995	Scottish Re Life Corporation	Delaware	YRT/I	51,197,356	582,641	677,540	399,116				
90670	43-1178580	07/01/1994	Scottish Re Life Corporation	Delaware	CO/I	23,876,007	121,096	115,469	55,127				
90670	43-1178580	02/01/1989	Scottish Re Life Corporation	Delaware	YRT/I	21,281,067	14,515	15,164	167,337				
90670	43-1178580	05/01/1990	Scottish Re Life Corporation	Delaware	YRT/I	19,054,610	365,201	259,393	397,218				
90670	43-1178580	01/01/1992	Scottish Re Life Corporation	Delaware	YRT/I	14,226,674	668,473	606,505	803,356				
90670	43-1178580	01/01/1993	Scottish Re Life Corporation	Delaware	YRT/I	8,772,426	58,974	93,477	(114,755)				
90670	43-1178580	01/01/1993	Scottish Re Life Corporation	Delaware	YRT/I	8,772,426	58,974	73,951	(20,393)				
90670	43-1178580	12/01/1994	Scottish Re Life Corporation	Delaware	YRT/I	7,974,194	881,447	863,069	630,229				
90670	43-1178580	01/01/1988	Scottish Re Life Corporation	Delaware	CO/I	6,798,057	48,245	48,298	55,047				
90670	43-1178580	06/01/1988	Scottish Re Life Corporation	Delaware	YRT/I	5,220,456	150,908	163,278	156,527				
90670	43-1178580	07/01/1991	Scottish Re Life Corporation	Delaware	YRT/I	4,163,098	1,791	1,680	3,456				
90670	43-1178580	03/01/1994	Scottish Re Life Corporation	Delaware	CO/I	3,643,904	1,465	1,517	56,597				
90670	43-1178580	09/01/1987	Scottish Re Life Corporation	Delaware	YRT/I	1,467,806	10,847	10,347	11,608				
90670	43-1178580	01/01/1992	Scottish Re Life Corporation	Delaware	YRT/I	1,467,471	10,321	9,607	11,562				
90670	43-1178580	03/01/1988	Scottish Re Life Corporation	Delaware	CO/I	803,090	4,644	4,196	7,148				
90670	43-1178580	01/01/1995	Scottish Re Life Corporation	Delaware	YRT/I	313,780	5,309	4,849					
90670	43-1178580	05/01/1985	Scottish Re Life Corporation	Delaware	YRT/I	218,242	1,816	2,165	1,814				
90670	43-1178580	01/01/1996	Scottish Re Life Corporation	Delaware	YRT/I	145,448	27	88	428				
90670	43-1178580	01/01/1988	Scottish Re Life Corporation	Delaware	CO/I	14,000	60	56	72				
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	Colorado	CO/I	2,400,073,423	26,687,740	24,228,788	3,496,513				
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	Colorado	YRT/I	1,145,587,678	9,088,378	8,239,140	2,071,569				
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	Colorado	OTH/I	432,811,330	68,668,466	65,187,173	6,653,525				
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	Colorado	OTH/I	430,441,443	51,626,297	47,842,117	1,103,592				
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	Colorado	YRT/I	338,082,134	7,089,377	7,212,964	3,299,572				
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	Colorado	YRT/I	325,227,697	2,095,041	1,890,754	832,396				
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	Colorado	YRT/I	230,292,968	629,161	605,487	96,859				
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	Colorado	OTH/I	214,780,785	30,283,547	25,170,863	2,029,049				
68713	84-0499703	05/01/1999	Security Life of Denver Insurance Company	Colorado	YRT/I	202,219,588	53,483	58,337	392,843				
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	Colorado	YRT/I	183,147,762	1,015,849	1,024,072	575,521				
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	Colorado	YRT/I	182,038,396	1,244,171	1,290,213	546,567				
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	Colorado	YRT/I	127,940,076	1,903,095	1,897,689	1,232,922				
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	Colorado	YRT/I	60,487,702	582,560	566,230	359,414				
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	Colorado	CO/I	55,017,349	18,067	25,590	197,343				
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	Colorado	YRT/I	31,196,116	191,642	156,408	79,558				
68713	84-0499703	09/01/1987	Security Life of Denver Insurance Company	Colorado	CO/I	31,027,228	111,784	116,449	122,249				
68713	84-0499703	01/01/1986	Security Life of Denver Insurance Company	Colorado	YRT/I	24,545,586	15,005	14,508	174,033				
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	Colorado	YRT/I	21,729,615	191,747	198,727	221,469				
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	Colorado	YRT/I	17,753,306	120,416	77,923	474,771				
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	Colorado	YRT/I	9,083,158	1,004,504	975,155	582,146				
68713	84-0499703	07/01/1991	Security Life of Denver Insurance Company	Colorado	YRT/I	5,066,620	2,526	2,304	6,422				
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	Colorado	YRT/I	3,727,533	40,569	36,653	42,565				
68713	84-0499703	01/01/1997	Security Life of Denver Insurance Company	Colorado	YRT/I	3,189,919	1,150	1,081	9,349				

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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
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	7,525,436,903	72,230,461	63,484,283	11,341,424				
82627	06-0839705	12/01/2000	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	1,426,314,028	19,525,859	18,678,483	2,173,502				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	1,360,713,262	423,862		1,105,487				
82627	06-0839705	11/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	991,766,056	14,554,500	14,480,678	6,178,730				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	837,505,764	1,778,711	1,496,554	458,318				
82627	06-0839705	08/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	OTH/I	638,147,579	109,599,402	104,181,938	9,384,762				
82627	06-0839705	10/01/1996	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	619,864,266	2,890,522	2,482,496	808,041				
82627	06-0839705	09/01/2004	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	552,396,749	8,165,553	7,751,187	3,834,824				
82627	06-0839705	12/01/2002	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	304,545,044	1,906,720	1,886,671	1,149,866				
82627	06-0839705	01/01/2005	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	292,104,594	518,397	313,689	168,826				
82627	06-0839705	07/01/1997	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	202,246,812	1,300,921	1,181,939	522,554				
82627	06-0839705	10/15/1999	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	158,749,566	2,436,308	2,482,041	1,143,450				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	80,705,361	38,513	37,731	413,819				
82627	06-0839705	01/01/1995	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	62,894,694	578,062	658,882	390,633				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	58,049,729	25,021	27,982	294,363				
82627	06-0839705	06/15/2001	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	40,336,567	388,462	377,557	239,686				
82627	06-0839705	07/01/1994	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	28,804,311	132,136	149,893	123,595				
82627	06-0839705	06/15/1994	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	16,753,345	5,516	5,344	116,146				
82627	06-0839705	06/15/2001	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	15,598,071	84,872	69,365	35,262				
82627	06-0839705	07/01/1985	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	11,198,610	188,006	170,069	304,781				
82627	06-0839705	07/01/1992	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	9,601,806	6,798	7,256	89,088				
82627	06-0839705	12/01/1994	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	8,146,102	892,144	850,501	495,487				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	7,799,638							
82627	06-0839705	08/01/1981	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	7,213,046	57,533	73,350	44,312				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	4,822,669	35,974	36,922	49,753				
82627	06-0839705	08/01/1980	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	3,785,804	20,173	30,110	25,425				
82627	06-0839705	09/01/1987	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	2,653,053	9,184	8,553	10,530				
82627	06-0839705	02/01/1992	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	2,030,981	16,591	15,279	17,672				
82627	06-0839705	12/01/1994	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	346,635	36,902	32,493	27,531				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I	265,530	2,870	2,598	5,247				
82627	06-0839705	03/01/1977	Swiss Re Life & Health America, Inc.	Connecticut	CO/I	167,952	1,791	1,779	3,521				
82627	06-0839705	07/24/2008	Swiss Re Life & Health America, Inc.	Connecticut	CO/I		3,474,572	37,142,412	7,133,633	7,714,191	8,131,174		
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I		1,025,800	1,445,638	33,844				
82627	06-0839705	01/01/1999	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I		605,025	514,733	46,023				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I		394,373	1,048,036	138,979				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I		18,042	83,554	3,438				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	Connecticut	YRT/I		6,216	20,729	77,847				
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	New York	CO/I		61,494,130	98,632,938	8,487,408				
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	Iowa	CO/I	35,761,033,307	204,313,702	122,496,523	61,756,011				
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	Iowa	CO/I	6,523,039,829	61,474,298	53,686,592	10,099,105				
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	Iowa	YRT/I	706,813,597	9,411,721	9,252,317	4,298,165				
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	Iowa	YRT/I	470,174,118	157,568		407,215				
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	Iowa	YRT/I	363,767,923	1,056,544	857,818	200,630				
86231	39-0989781	01/01/1993	Transamerica Life Insurance Company	Iowa	YRT/I	42,301,604	1,054,425	1,073,379	542,832				
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	Iowa	YRT/I	38,569,739	392,214	380,032	561,138				
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	Iowa	YRT/I	35,067,309	187,720	198,531	157,393				
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	Iowa	YRT/I	9,606,665	80,165	68,262	61,557				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	Iowa	YRT/I	5,021,585	189,052	183,251	163,141				
86231	39-0989781	03/01/1990	Transamerica Life Insurance Company	Iowa	YRT/I	730,286	38,555	34,751	61,786				
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	Iowa	YRT/I	419,261	5,333	4,708	11,254				

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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
86231	39-0989781	07/01/1971	Transamerica Life Insurance Company	Iowa	YRT/I	32,078	571	552	919				
0299999.	Total - Authorized General Account, Non-Affiliates					82,392,653,214	1,424,384,310	1,609,154,348	242,188,544	7,714,191	8,131,174	0	0
0399999.	Total - Authorized General Account					82,392,653,214	1,424,384,310	1,609,154,348	242,188,544	7,714,191	8,131,174	0	0
Unauthorized General Account, Affiliates													
12855	32-0181180	11/01/2007	Champlain Life Reinsurance Company	Vermont	COFW/I	16,708,777,774	1,990,676,751	1,437,603,838	562,378,827	186,098,032	193,458,061		1,416,763,515
	80-0480864	10/01/2009	White River Life Reinsurance Company	Vermont	OTH/1		137,554,674		4,242,366,496			3,894,955,972	737,554,674
0499999.	Total - Unauthorized General Account, Affiliates					16,708,777,774	2,128,231,425	1,437,603,838	4,804,745,323	186,098,032	193,458,061	3,894,955,972	2,154,318,189
Unauthorized General Account, Non-Affiliates													
	AA-3194154	04/01/2004	Ace Tempest Life Reinsurance Ltd	Bermuda	YRT/I		64,439,697	74,399,706	14,682,555				
	AA-3194154	10/01/2002	Ace Tempest Life Reinsurance Ltd	Bermuda	YRT/I		53,201,814	65,679,547	20,685,998				
	AA-3194154	06/02/2003	Ace Tempest Life Reinsurance Ltd	Bermuda	YRT/I		19,788,600	26,025,461	5,021,827				
	AA-1440076	01/01/2001	Sirius International Insurance Corporation	Sweden	YRT/I	8,604,528	640,704	562,026	169,380				
	AA-3190773	12/01/2000	Transamerica Intl Re (Bermuda) Ltd	Bermuda	CO/I	667,883,372	9,426,797	9,003,994	1,152,698				
	AA-3190757	12/01/2002	XL Re Ltd	Bermuda	YRT/I	1,027,771	96,949	83,329	29,023				
0599999.	Total - Unauthorized General Account, Non-Affiliates					677,515,671	147,594,561	175,754,063	41,741,481	0	0	0	0
0699999.	Total - Unauthorized General Account					17,386,293,445	2,275,825,986	1,613,357,901	4,846,486,804	186,098,032	193,458,061	3,894,955,972	2,154,318,189
0799999.	Total - Authorized and Unauthorized General Account					99,778,946,659	3,700,210,296	3,222,512,249	5,088,675,348	193,812,223	201,589,235	3,894,955,972	2,154,318,189
Authorized Separate Accounts, Non-Affiliates													
60895	35-0145825	05/14/1997	American United Life Insurance Company	Indiana	YRT/G	1,517,504			12,695				
68276	48-1024691	05/14/1997	Employers Reassurance Corporation	Kansas	YRT/G	3,517,504			42,658				
65676	35-0472300	05/14/1997	Lincoln National Life Insurance Company	Indiana	YRT/G	19,338,993			140,767				
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	Indiana	YRT/G	14,110,973			39,725				
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company	Indiana	YRT/G	516,637			1,915				
93572	43-1235868	05/14/1997	RGA Reinsurance Company	Missouri	YRT/G	1,011,668			9,789				
68713	84-0499703	05/14/1997	Security Life of Denver Insurance Company	Colorado	YRT/G	3,379,773			34,150				
80802	38-1082080	11/18/1996	SunLife Assurance Company of Canada	Michigan	YRT/G	23,706,782			427,317				
82627	06-0839705	08/01/1998	Swiss Re Life and Health America Inc.	Connecticut	YRT/G	14,243,973			39,279				
82627	06-0839705	05/14/1997	Swiss Re Life and Health America Inc.	Connecticut	YRT/G	1,517,504			15,295				
86231	39-0989781	05/14/1997	Transamerica Life Insurance Company	Iowa	YRT/G	5,066,184			73,849				
0999999.	Total - Authorized Separate Accounts, Non-Affiliates					87,927,495	0	0	837,440	0	0	0	0
1099999.	Total - Authorized Separate Accounts					87,927,495	0	0	837,440	0	0	0	0
Unauthorized Separate Accounts, Affiliates													
12855	32-0181180	11/01/2007	Champlain Life Reinsurance Company	Vermont	MCOFW/I	330,217,831			4,869,249			8,182,192	
	80-0480864	10/01/2009	White River Life Reinsurance Company	Vermont	MCO/I				54,090,142,596			54,994,492,353	
1199999.	Total - Unauthorized Separate Accounts, Affiliates					330,217,831	0	0	54,095,011,845	0	0	55,002,674,545	0
Unauthorized Separate Accounts, Non-Affiliates													
67423	22-3219879	01/01/1994	UBS Life Insurance Company USA	California	AMCO/I				53,531			80,852,830	
1299999.	Total - Unauthorized Separate Accounts, Non-Affiliates					0	0	0	53,531	0	0	80,852,830	0
1399999.	Total - Unauthorized Separate Accounts					330,217,831	0	0	54,095,065,376	0	0	55,083,527,375	0
1499999.	Total - Authorized and Unauthorized Separate Accounts					418,145,326	0	0	54,095,902,816	0	0	55,083,527,375	0
1599999.	Totals					100,197,091,985	3,700,210,296	3,222,512,249	59,184,578,164	193,812,223	201,589,235	58,978,483,347	2,154,318,189

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type	Premiums	Unearned Premiums (estimated)	Reserve Credit Taken Other Than for Unearned Premiums	10 Current Year	11 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
Unauthorized General Account - Non-Affiliates												
61883	42-0884060	01/01/1970	Central United Life Insurance Company	Arkansas	CO/I	4,499						
0599999.	Total - Unauthorized General Account - Non-Affiliates					4,499	0	0	0	0	0	0
0699999.	Total - Unauthorized General Account					4,499	0	0	0	0	0	0
0799999.	Total - Authorized and Unauthorized General Account					4,499	0	0	0	0	0	0
1599999.	Totals					4,499	0	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols. 9 + 10 + 11 + 12 + 13 But Not in Excess of Col. 8
GENERAL ACCOUNT, LIFE AND ANNUITY													
Affiliates													
12855	32-0181180	11/01/2007	Champlain Life Reinsurance Company	1,990,676,751	8,530,482		1,999,207,233	583,848,010		1,416,763,515			1,999,207,233
	80-0480864	10/01/2009	White River Life Reinsurance Company	137,554,674		209,571,962	347,126,636			737,554,674			347,126,636
0199999.	Total - General Account-Life and Annuity - Affiliates			2,128,231,425	8,530,482	209,571,962	2,346,333,869	583,848,010	0	2,154,318,189	0	0	2,346,333,869
Non-Affiliates													
	AA-3194154	04/01/2004	Ace Tempest Life Reinsurance Ltd	64,439,697	2,528,988		66,968,685	26,729,649	35,505,583				62,235,232
	AA-3194154	10/01/2002	Ace Tempest Life Reinsurance Ltd	53,201,814	3,136,810		56,338,624	22,486,803	33,851,821				56,338,624
	AA-3194154	06/02/2003	Ace Tempest Life Reinsurance Ltd	19,788,600	714,530		20,503,130	8,183,548	12,319,582				20,503,130
	AA-1440076	01/01/2001	Sirius International Insurance Corporation	640,704			640,704	772,000					640,704
	AA-3190773	12/01/2000	Transamerica Intl Re (Bermuda) Ltd	9,426,797	31,755		9,458,552	9,884,000					9,458,552
	AA-3190757	12/01/2002	XL Re Ltd	96,949			96,949	120,000					96,949
0299999.	Total - General Account-Life and Annuity - Non-Affiliates			147,594,561	6,412,083	0	154,006,644	68,176,000	81,676,986	0	0	0	149,273,191
0399999.	Total - General Account - Life and Annuity			2,275,825,986	14,942,565	209,571,962	2,500,340,513	652,024,010	81,676,986	2,154,318,189	0	0	2,495,607,060
GENERAL ACCOUNTS, ACCIDENT AND HEALTH													
Non-Affiliates													
61883	42-0884060	01/01/1970	Central United Life Insurance Company		8,023		8,023						0
0599999.	Total - General Account-A&H - Non-Affiliates			0	8,023	0	8,023	0	0	0	0	0	0
0699999.	Total - General Account - Accident and Health			0	8,023	0	8,023	0	0	0	0	0	0
0799999.	Total - General Account - Life, Annuity and Accident and Health			2,275,825,986	14,950,588	209,571,962	2,500,348,536	652,024,010	81,676,986	2,154,318,189	0	0	2,495,607,060
SEPARATE ACCOUNTS													
Affiliates													
12855	32-0181180	11/01/2007	Champlain Life Reinsurance Company				0						0
	80-0480864	10/01/2009	White River Life Reinsurance Company				0						0
0899999.	Total - Separate Accounts, Affiliates			0	0	0	0	0	0	0	0	0	0
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)			2,275,825,986	14,950,588	209,571,962	2,500,348,536	652,024,010	81,676,986	2,154,318,189	0	0	2,495,607,060

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	59,184,583	831,321	973,307	303,845	251,264
2.	Commissions and reinsurance expense allowances	210,712	229,723	333,674	94,873	84,961
3.	Contract claims	135,526	200,179	101,185	83,322	49,707
4.	Surrender benefits and withdrawals for life contracts	2,041,820	125,658	1,877,209	1,704,125	1,640,813
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	56,553,042	(18,161)	(1,710,405)	(1,659,418)	(1,552,540)
7.	Increase in aggregate reserves for life and accident and health contracts	477,698	1,173,209	896,368	119,808	84,599
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,425	1,237	1,460	2,196	
9.	Aggregate reserves for life and accident and health contracts	3,700,210	3,222,512	2,049,303	1,152,935	1,033,128
10.	Liability for deposit-type contracts	7,678		10,491		(16,114)
11.	Contract claims unpaid	31,367	32,693	30,399	32,773	5,885
12.	Amounts recoverable on reinsurance	46,981	69,082	27,577	11,213	14,593
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances unpaid					
16.	Unauthorized reinsurance offset	4,741	10	569	371	192
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
17.	Funds deposited by and withheld from (F)	2,154,318	1,013,639	646,001		
18.	Letters of credit (L)	652,024	452,201	339,471	8,783	7,542
19.	Trust agreements (T)	81,677	199,213			
20.	Other (O)					

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)	12,958,212,920		12,958,212,920
2.	Reinsurance (Line 14)	707,095,966		707,095,966
3.	Premiums and considerations (Line 13)	55,089,453	1,424,756	56,514,209
4.	Net credit for ceded reinsurance	XXX	3,730,164,901	3,730,164,901
5.	All other admitted assets (balance)	606,909,888		606,909,888
6.	Total assets excluding Separate Accounts (Line 24)	14,327,308,227	3,731,589,657	18,058,897,884
7.	Separate Account Assets (Line 25)	59,079,204,091		59,079,204,091
8.	Total assets (Line 26)	73,406,512,318	3,731,589,657	77,138,101,975
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	8,133,754,924	3,700,222,215	11,833,977,139
10.	Liability for deposit-type contracts (Line 3)	70,613,275		70,613,275
11.	Claim reserves (Line 4)	33,982,634	31,367,442	65,350,076
12.	Policyholder dividends/reserves (Lines 5 through 7)	935,743		935,743
13.	Premium & annuity considerations received in advance (Line 8)	665,292		665,292
14.	Other contract liabilities (Line 9)	405,003,947		405,003,947
15.	Reinsurance in unauthorized companies (Line 24.2)	4,741,476		4,741,476
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)	2,154,318,189		2,154,318,189
17.	All other liabilities (balance)	(562,307,768)		(562,307,768)
18.	Total liabilities excluding Separate Accounts (Line 26)	10,241,707,712	3,731,589,657	13,973,297,369
19.	Separate Account liabilities (Line 27)	59,079,204,091		59,079,204,091
20.	Total liabilities (Line 28)	69,320,911,803	3,731,589,657	73,052,501,460
21.	Capital & surplus (Line 38)	4,085,600,515	XXX	4,085,600,515
22.	Total liabilities, capital & surplus (Line 39)	73,406,512,318	3,731,589,657	77,138,101,975
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	3,700,222,215		
24.	Claim reserves	31,367,442		
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	3,731,589,657		
32.	Premiums and considerations	1,424,756		
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	1,424,756		
37.	Total net credit for ceded reinsurance	3,730,164,901		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	9,325,986	394,355	3,891	32,828,122	42,552,353	
2. Alaska AK	L	2,418,932	7,199	384	2,314,597	4,741,111	
3. Arizona AZ	L	28,168,326	922,537	21,596	40,039,984	69,152,444	
4. Arkansas AR	L	12,569,554	520,062	3,649	28,409,942	41,503,206	
5. California CA	L	162,313,118	6,780,947	113,528	321,321,056	490,528,650	
6. Colorado CO	L	31,448,356	863,357	5,192	25,727,398	58,044,304	
7. Connecticut CT	L	28,929,291	1,255,992	210	39,044,982	69,230,475	
8. Delaware DE	L	11,125,362	52,781		10,744,177	21,922,320	
9. District of Columbia DC	L	4,618,799	1,794	65	6,580,793	11,201,452	
10. Florida FL	L	87,942,917	8,083,849	44,877	157,259,830	253,331,473	
11. Georgia GA	L	35,900,341	1,830,837	11,297	67,629,692	105,372,168	
12. Hawaii HI	L	5,579,780	259,232	1,850	13,896,691	19,737,553	
13. Idaho ID	L	5,617,790	189,746	3,031	14,978,740	20,789,307	
14. Illinois IL	L	78,013,478	3,546,701	46,451	119,549,228	201,155,858	
15. Indiana IN	L	21,805,372	1,170,481	15,809	32,868,319	55,859,981	
16. Iowa IA	L	14,478,848	986,270	53,392	36,606,612	52,125,122	
17. Kansas KS	L	18,812,356	750,312	2,845	24,022,107	43,587,620	
18. Kentucky KY	L	17,422,781	537,074	16,614	17,450,465	35,426,934	
19. Louisiana LA	L	32,891,223	389,445	14,532	48,723,272	82,018,471	
20. Maine ME	L	1,890,461	531,853	554	13,614,530	16,037,397	
21. Maryland MD	L	28,710,446	966,622	741	61,078,028	90,755,837	
22. Massachusetts MA	L	22,336,794	720,342	1,080	49,544,630	72,602,846	
23. Michigan MI	L	35,977,593	1,685,434	37,338	56,137,567	93,837,933	
24. Minnesota MN	L	51,510,187	1,971,041	82,305	65,161,219	118,724,752	
25. Mississippi MS	L	10,769,133	532,414	6,183	17,385,502	28,693,232	
26. Missouri MO	L	46,533,001	1,237,606	16,684	57,302,471	105,089,763	
27. Montana MT	L	2,615,274	564,431	3,102	4,997,950	8,180,756	
28. Nebraska NE	L	12,812,138	468,846	12,742	21,872,114	35,165,839	
29. Nevada NV	L	12,283,404	204,801	7,392	23,468,401	35,963,997	
30. New Hampshire NH	L	4,811,191	477,944		8,992,013	14,281,148	
31. New Jersey NJ	L	32,959,808	1,157,175	620	42,336,755	76,454,358	
32. New Mexico NM	L	6,878,280	407,659	2,996	13,434,893	20,723,828	
33. New York NY	N	11,792,275	265,758	1,826	3,771,442	15,831,302	
34. North Carolina NC	L	77,193,227	3,166,090	45,383	63,293,175	143,697,875	
35. North Dakota ND	L	7,061,673	42,230	6,047	3,959,294	11,069,243	
36. Ohio OH	L	52,293,614	1,913,205	20,415	65,271,481	119,498,715	
37. Oklahoma OK	L	22,207,171	545,961	9,649	26,470,182	49,232,963	
38. Oregon OR	L	10,827,721	1,113,175	6,585	30,923,079	42,870,560	
39. Pennsylvania PA	L	59,731,615	2,679,330	1,395	94,435,670	156,848,009	
40. Rhode Island RI	L	5,452,264		4,267	3,962,354	9,418,885	
41. South Carolina SC	L	19,054,745	967,813	2,576	42,002,516	62,027,649	
42. South Dakota SD	L	11,530,212	120,462	8,477	5,699,718	17,358,869	
43. Tennessee TN	L	22,075,486	2,108,790	14,122	48,760,378	72,958,776	
44. Texas TX	L	109,561,439	4,287,069	18,996	155,158,990	269,026,494	
45. Utah UT	L	5,581,672	668,468	2,493	12,234,530	18,487,163	
46. Vermont VT	L	3,712,433	248,273		8,119,413	12,080,119	
47. Virginia VA	L	31,189,193	2,245,030	4,559	74,218,633	107,657,416	
48. Washington WA	L	25,973,892	2,519,837	9,111	65,425,770	93,928,610	
49. West Virginia WV	L	9,443,468	657,528	5,542	14,848,162	24,954,701	
50. Wisconsin WI	L	30,256,980	2,212,954	263,883	71,403,204	104,137,020	
51. Wyoming WY	L	2,724,027	140,036	1,660	4,645,910	7,511,632	
52. American Samoa AS	N					0	
53. Guam GU	N	11,427			65	11,492	
54. Puerto Rico PR	L	96,193			3,040	99,233	
55. US Virgin Islands VI	L	11,670			146,000	157,670	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	8,002				8,002	
58. Aggregate Other Alien OT	XXX	5,761,698	0	398	438,681	6,200,778	0
59. Subtotal	(a) 52	1,403,022,417	65,371,148	958,334	2,270,513,765	3,739,865,664	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,113	2,729			6,842	
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	1,359,228				1,359,228	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,404,385,758	65,373,877	958,334	2,270,513,765	3,741,231,735	0
96. Plus reinsurance assumed	XXX	131,471,592	66,142,175		135,936,654	333,550,421	
97. Totals (All Business)	XXX	1,535,857,350	131,516,052	958,334	2,406,450,419	4,074,782,155	0
98. Less reinsurance ceded	XXX	763,355,858		4,499	58,421,034,254	59,184,394,611	
99. Totals (All Business) less reinsurance ceded	XXX	772,501,492	131,516,052	(b) 953,835	(56,014,583,835)	(55,109,612,456)	0

DETAILS OF WRITE-INS

5801. Other Foreign	XXX	5,761,698		398	438,681	6,200,778	
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	5,761,698	0	398	438,681	6,200,778	0
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 jursidictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jursidiction 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	2	3	4	5	6
	States, Etc.	Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama AL	9,325,986	394,355	3,891			9,724,232
2.	Alaska AK	2,418,932	7,199	384			2,426,514
3.	Arizona AZ	28,168,326	922,537	21,596			29,112,459
4.	Arkansas AR	12,569,554	520,062	3,649			13,093,264
5.	California CA	162,313,118	6,780,947	113,528			169,207,593
6.	Colorado CO	31,448,356	863,357	5,192			32,316,906
7.	Connecticut CT	28,929,291	1,255,992	210			30,185,493
8.	Delaware DE	11,125,362	52,781				11,178,143
9.	District of Columbia DC	4,618,799	1,794	65			4,620,659
10.	Florida FL	87,942,917	8,083,849	44,877			96,071,643
11.	Georgia GA	35,900,341	1,830,837	11,297			37,742,475
12.	Hawaii HI	5,579,780	259,232	1,850			5,840,862
13.	Idaho ID	5,617,790	189,746	3,031			5,810,567
14.	Illinois IL	78,013,478	3,546,701	46,451			81,606,630
15.	Indiana IN	21,805,372	1,170,481	15,809			22,991,662
16.	Iowa IA	14,478,848	986,270	53,392			15,518,510
17.	Kansas KS	18,812,356	750,312	2,845			19,565,513
18.	Kentucky KY	17,422,781	537,074	16,614			17,976,468
19.	Louisiana LA	32,891,223	389,445	14,532			33,295,199
20.	Maine ME	1,890,461	531,853	554			2,422,868
21.	Maryland MD	28,710,446	966,622	741			29,677,809
22.	Massachusetts MA	22,336,794	720,342	1,080			23,058,216
23.	Michigan MI	35,977,593	1,685,434	37,338			37,700,365
24.	Minnesota MN	51,510,187	1,971,041	82,305			53,563,534
25.	Mississippi MS	10,769,133	532,414	6,183			11,307,730
26.	Missouri MO	46,533,001	1,237,606	16,684			47,787,291
27.	Montana MT	2,615,274	564,431	3,102			3,182,807
28.	Nebraska NE	12,812,138	468,846	12,742			13,293,725
29.	Nevada NV	12,283,404	204,801	7,392			12,495,596
30.	New Hampshire NH	4,811,191	477,944				5,289,135
31.	New Jersey NJ	32,959,808	1,157,175	620			34,117,604
32.	New Mexico NM	6,878,280	407,659	2,996			7,288,935
33.	New York NY	11,792,275	265,758	1,826			12,059,860
34.	North Carolina NC	77,193,227	3,166,090	45,383			80,404,700
35.	North Dakota ND	7,061,673	42,230	6,047			7,109,950
36.	Ohio OH	52,293,614	1,913,205	20,415			54,227,234
37.	Oklahoma OK	22,207,171	545,961	9,649			22,762,781
38.	Oregon OR	10,827,721	1,113,175	6,585			11,947,482
39.	Pennsylvania PA	59,731,615	2,679,330	1,395			62,412,339
40.	Rhode Island RI	5,452,264		4,267			5,456,531
41.	South Carolina SC	19,054,745	967,813	2,576			20,025,133
42.	South Dakota SD	11,530,212	120,462	8,477			11,659,151
43.	Tennessee TN	22,075,486	2,108,790	14,122			24,198,398
44.	Texas TX	109,561,439	4,287,069	18,996			113,867,504
45.	Utah UT	5,581,672	668,468	2,493			6,252,633
46.	Vermont VT	3,712,433	248,273				3,960,706
47.	Virginia VA	31,189,193	2,245,030	4,559			33,438,783
48.	Washington WA	25,973,892	2,519,837	9,111			28,502,840
49.	West Virginia WV	9,443,468	657,528	5,542			10,106,539
50.	Wisconsin WI	30,256,980	2,212,954	263,883			32,733,816
51.	Wyoming WY	2,724,027	140,036	1,660			2,865,723
52.	American Samoa AS						0
53.	Guam GU	11,427					11,427
54.	Puerto Rico PR	96,193					96,193
55.	US Virgin Islands VI	11,670					11,670
56.	Northern Mariana Islands MP						0
57.	Canada CN	8,002					8,002
58.	Aggregate Other Alien OT	5,761,698		398			5,762,097
59.	Totals	1,403,022,417	65,371,148	958,334	0	0	1,469,351,899

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

PART 1 - ORGANIZATIONAL CHART

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

*Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

*Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

*Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

*Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

Four Thirty Seven Land Company, Inc. 13-2852356/DE (37.5% owned)

*Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT
*Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN
Four Thirty Seven Land Company, Inc. 13-2852356/DE (62.5% owned)

Specialty Risk Services, LLC 20-0730592/DE

HARCO Property Services, Inc. 06-1107677/CT
HRA, Inc. 06-1185090/CT
HRA Brokerage Services, Inc. 06-1126749/CT

Access CoverageCorp., Inc. 56-2160819/NC
Hartford Underwriters General Agency, Inc. TX
Hartford Texas General Agency, Inc. TX
Catalyst360, LLC 20-5807941/DE

*Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

*Hartford Financial Products International Limited (United Kingdom)
Hartford Management, Ltd. (Bermuda)
*Hartford Insurance Ltd. (Bermuda)
HartRe Group, LLC 06-1032405/CT
*Fencourt Reinsurance Company, Ltd. 06-1323788 (Bermuda)
Trumbull Services, LLC 02-0665394/CT
Hartford Residual Market, LLC 74-3112496/CT
Trumbull Flood Management, LLC 88-0517612/CT

*Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)
Hartford Technology Services Company, LLC 06-1552692/DE
Horizon Management Group, LLC 06-1526449/DE

*Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

LIFE OPERATIONS

Hartford Life, Inc. 06-1470915/DE
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

*Hartford Life Insurance K.K. (Japan)

*Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT

*American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

*Hartford Life Insurance Company 06-0974148/NAIC #88072/CT

Hartford Hedge Fund Company, LLC 06-1597414/DE

*Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT

*Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT
*Hartford Life, Ltd. 27-0008332 (Bermuda)

Woodbury Financial Services, Inc. 41-0944586/MN

Hartford Financial Services, LLC 52-2137766/DE
HL Investment Advisors, LLC 06-1534085/CT
Hartford Investment Financial Services, LLC 06-1629808/DE
Hartford Investments Canada Corp. 99-0219177 (Canada)
Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT
Hartford Life Alliance, LLC 20-2065725/DE
Hartford Retirement Services, LLC 26-1589907/DE
Hartford Equity Sales Company, Inc. 06-0896599/CT
Hartford Securities Distribution Company, Inc. 06-1408044/CT
Hartford Advantage Investment, Ltd. (Bermuda)

Hartford Life International, Ltd. 06-1293360/CT
*Hartford Life Limited (Ireland)
*Icatu Hartford Seguros S.A., (50% owned) (Brazil) **(1)**
Icatu Hartford Capitalizacao S.A. (Brazil)
The Hartford International Asset Management Company Limited (Ireland)
Hartford International Global Distribution (Bermuda) Ltd. (Bermuda)
Hartford Europe, Ltd. (United Kingdom)

Hartford Life Private Placement, LLC 01-0573691/DE

Hartford Administrative Services Company 41-0679409/MN

Planco, LLC 20-3944101 /DE

Hartford Life Distributors, LLC 20-3944031/DE

*White River Life Reinsurance Company 80-0480864/VT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Champlain Life Reinsurance Company 32-0181180/VT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

(1) Hartford Life International Ltd. has 50% voting rights.

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

Hartford Holdings, Inc. 22-3866674/DE

Hartford Investment Management Company 06-1472135/DE

Hartford Strategic Investments, LLC 20-5814558/DE

Heritage Holdings, Inc. 06-1442285/CT
*First State Insurance Company 04-2198460 /NAIC #21822/CT
*New England Insurance Company 04-2177185 /NAIC #21830/CT
*New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT
*Heritage Reinsurance Company, Ltd. 98-0188675 (Bermuda)
*Excess Insurance Company, Limited (United Kingdom)

*New Ocean Insurance Co., Ltd. 98-0188674 (Bermuda)

Federal Trust Corporation 59-2935028/FL
Federal Trust Bank 59-2807546/FL

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

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.

		Responses
	MARCH FILING	
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?	WAIVED
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?	WAIVED
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?	WAIVED
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?	WAIVED
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?	WAIVED
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?	WAIVED
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?	WAIVED
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?	YES
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?	NO
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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30. *71153200930600000*
31.
32. *71153200923000000*
33.

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest On Policy Or Contract Funds Due Or Accrued	417,945	317,613
2505. Miscellaneous Liabilities	22,241,950	34,326,052
2597. Summary of remaining write-ins for Line 25	22,659,895	34,643,665

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	666,409,028	5.1	666,409,028	5.1
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		0.0		0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	11,521,996	0.1	11,521,996	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	11,529,921	0.1	11,529,921	0.1
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	3,844,339	0.0	3,844,339	0.0
1.43 Revenue and assessment obligations	75,046,238	0.6	75,046,238	0.6
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	74,504,332	0.6	74,504,332	0.6
1.512 Issued or guaranteed by FNMA and FHLMC	423,554,408	3.3	423,554,408	3.3
1.513 All other		0.0		0.0
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	51,894,674	0.4	51,894,674	0.4
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	1,666,011,786	12.9	1,666,011,786	12.9
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,720,475,597	21.0	2,720,475,597	21.0
2.2 Unaffiliated non-U.S. securities (including Canada)	1,423,042,869	11.0	1,423,042,869	11.0
2.3 Affiliated securities	1,468,809,904	11.3	1,468,809,904	11.3
3. Equity interests:				
3.1 Investments in mutual funds	6,672,287	0.1	6,672,287	0.1
3.2 Preferred stocks:				
3.21 Affiliated		0.0		0.0
3.22 Unaffiliated	73,900,614	0.6	73,900,614	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	14,988,643	0.1	14,988,643	0.1
3.42 Unaffiliated	14,729	0.0	14,729	0.0
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		0.0		0.0
4.3 Single family residential properties		0.0		0.0
4.4 Multifamily residential properties		0.0		0.0
4.5 Commercial loans	490,226,901	3.8	490,226,901	3.8
4.6 Mezzanine real estate loans		0.0		0.0
5. Real estate investments:				
5.1 Property occupied by company	27,643,541	0.2	27,643,541	0.2
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	352,829,193	2.7	352,829,193	2.7
7. Receivables for securities	92,867,623	0.7	92,867,623	0.7
8. Cash, cash equivalents and short-term investments	1,582,478,790	12.2	1,582,478,790	12.2
9. Other invested assets	1,721,436,547	13.3	1,719,945,507	13.3
10. Total invested assets	12,959,703,960	100.0	12,958,212,920	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		27,284,717
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	1,482,147	
3.2 Totals, Part 3, Column 11		1,482,147
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	1,123,323	
8.2 Totals, Part 3, Column 9		1,123,323
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		27,643,541
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		27,643,541

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		611,371,431
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)	50,801,497	
2.2 Additional investment made after acquisition (Part 2, Column 8)	876,312	51,677,808
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12	10,006	
3.2 Totals, Part 3, Column 11		10,006
4. Accrual of discount		100,237
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9		
5.2 Totals, Part 3, Column 8		0
6. Total gain (loss) on disposals, Part 3, Column 18		(5,911,080)
7. Deduct amounts received on disposals, Part 3, Column 15		124,749,183
8. Deduct amortization of premium and mortgage interest points and commitment fees		60,067
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)		532,439,151
12. Total valuation allowance		(42,212,250)
13. Subtotal (Line 11 plus Line 12)		490,226,901
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		490,226,901

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		10,488,653
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,254	
2.2 Additional investment made after acquisition (Part 2, Column 9)	297,096,439	297,107,693
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	433,969	
5.2 Totals, Part 3, Column 9	254,708	688,677
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		1,348,171
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		0
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		306,936,852
12. Deduct total nonadmitted amounts		1,491,040
13. Statement value at end of current period (Line 11 minus Line 12)		305,445,812

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		8,638,565,584
2. Cost of bonds and stocks acquired, Part 3, Column 7		8,799,476,094
3. Accrual of discount		6,474,909
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(5,961,981)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	(22,901,827)	
4.4 Part 4, Column 11	755,410	(28,108,398)
5. Total gain (loss) on disposals, Part 4, Column 19		6,827,905
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,407,149,910
7. Deduct amortization of premium		63,652,346
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	16,503,092	
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15	(45,382,720)	(28,879,628)
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14	110,581,239	
9.2 Part 2, Section 1, Column 17	9,503,735	
9.3 Part 2, Section 2, Column 14	534,504	
9.4 Part 4, Column 13	20,473,836	141,093,314
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		9,782,460,898
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		9,782,460,898

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	740,913,360	722,055,993	740,435,878	1,442,212,185
Governments (Including all obligations	2. Canada	6,336,100	6,617,348	6,336,183	6,339,000
guaranteed by governments)	3. Other Countries	5,185,896	5,399,088	5,233,529	5,039,000
	4. Totals	752,435,356	734,072,429	752,005,590	1,453,590,185
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	11,529,921	11,516,301	11,572,650	11,395,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,844,339	3,657,191	3,844,819	3,700,000
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	584,172,422	590,996,103	585,735,830	574,644,844
Industrial and Miscellaneous, Credit Tenant	8. United States	4,192,470,313	4,099,424,626	4,476,864,743	4,172,117,614
Loans and Hybrid Securities (Unaffiliated)	9. Canada	258,391,944	270,399,761	258,341,013	257,341,000
	10. Other Countries	1,324,990,893	1,330,948,636	1,338,712,239	1,339,016,620
	11. Totals	5,775,853,150	5,700,773,023	6,073,917,995	5,768,475,234
Parent, Subsidiaries and Affiliates	12. Totals	1,468,809,904	1,413,868,634	1,468,809,904	1,468,809,904
	13. Total Bonds	8,596,645,092	8,454,883,681	8,895,886,788	9,280,615,167
PREFERRED STOCKS	14. United States	26,182,408	21,352,506	26,182,408	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	47,718,206	46,368,245	47,718,206	
	17. Totals	73,900,614	67,720,751	73,900,614	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	73,900,614	67,720,751	73,900,614	
COMMON STOCKS	20. United States	6,687,017	6,687,017	5,441,115	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	6,687,017	6,687,017	5,441,115	
Parent, Subsidiaries and Affiliates	24. Totals	1,105,228,174	1,105,228,174	1,123,632,098	
	25. Total Common Stocks	1,111,915,191	1,111,915,191	1,129,073,213	
	26. Total Stocks	1,185,815,805	1,179,635,942	1,202,973,827	
	27. Total Bonds and Stocks	9,782,460,897	9,634,519,623	10,098,860,615	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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	177,420,008	215,431,447	198,600,052	6,080,874	310,876,890	908,409,272	9.0	1,247,970,681	11.8	908,409,272	
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	177,420,008	215,431,447	198,600,052	6,080,874	310,876,890	908,409,272	9.0	1,247,970,681	11.8	908,409,272	0
2. **All Other Governments**											
2.1 Class 1		6,476,175		5,045,821		11,521,996	0.1	1,853,824,521	17.6	9,127,760	2,394,236
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	6,476,175	0	5,045,821	0	11,521,996	0.1	1,853,824,521	17.6	9,127,760	2,394,236
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1					10,395,000	10,395,000	0.1	10,395,000	0.1	10,395,000	
3.2 Class 2				1,134,921		1,134,921	0.0	1,145,130	0.0	1,134,921	
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	1,134,921	10,395,000	11,529,921	0.1	11,540,130	0.1	11,529,921	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1					3,844,339	3,844,339	0.0		0.0	3,844,339	
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	0	3,844,339	3,844,339	0.0	0	0.0	3,844,339	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	126,875,505	250,399,622	86,239,846	57,837,819	62,819,629	584,172,422	5.8	609,035,516	5.8	559,172,422	25,000,000
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	126,875,505	250,399,622	86,239,846	57,837,819	62,819,629	584,172,422	5.8	609,035,516	5.8	559,172,422	25,000,000

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	1,559,076,004	970,315,246	1,179,821,860	274,918,785	758,856,064	4,742,987,959	47.1	5,019,736,108	47.6	3,646,909,588	1,096,078,371
6.2 Class 2	113,557,355	659,730,422	729,478,785	160,943,051	281,354,191	1,945,063,803	19.3	1,624,185,823	15.4	1,088,655,761	856,408,042
6.3 Class 3	2,663,109	105,087,853	71,858,333	15,277,666	16,896,933	211,783,894	2.1	134,681,924	1.3	78,237,528	133,546,366
6.4 Class 4	2,153,375	10,806,433	691,584	40,169	63,583	13,755,145	0.1	63,173	0.0	2,603,591	11,151,554
6.5 Class 5	25,166	4,784,598	2,060,402		34,375	6,904,541	0.1	27,026,883	0.3	3,163,988	3,740,553
6.6 Class 6	11,726	66,119	64,907	79,119	13,511	235,381	0.0	1,457,742	0.0	216,785	18,597
6.7 Totals	1,677,486,735	1,750,790,671	1,983,975,871	451,258,790	1,057,218,657	6,920,730,724	68.8	6,807,151,654	64.6	4,819,787,240	2,100,943,484
7. **Credit Tenant Loans**											
7.1 Class 1			8,017,770			8,017,770	0.1	8,870,563	0.1		8,017,770
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	8,017,770	0	0	8,017,770	0.1	8,870,563	0.1	0	8,017,770
8. **Hybrid Securities**											
8.1 Class 1				4,190,857	78,599,890	82,790,747	0.8		0.0	34,172,339	48,618,408
8.2 Class 2					55,198,394	55,198,394	0.5		0.0	41,101,806	14,096,588
8.3 Class 3					6,419,759	6,419,759	0.1		0.0	3,304,190	3,115,569
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	4,190,857	140,218,043	144,408,900	1.4	0	0.0	78,578,334	65,830,565
9. **Parent, Subsidiaries and Affiliates**											
9.1 Class 1			1,468,809,904			1,468,809,904	14.6		0.0		1,468,809,904
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	1,468,809,904	0	0	1,468,809,904	14.6	0	0.0	0	1,468,809,904

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. **Total Bonds Current Year**											
10.1 Class 1	(d).....1,863,371,518	1,442,622,491	2,941,489,432	348,074,156	1,225,391,813	7,820,949,409	77.7	XXX	XXX	5,172,030,719	2,648,918,690
10.2 Class 2	(d)........113,557,355	659,730,422	729,478,785	162,077,972	336,552,584	2,001,397,118	19.9	XXX	XXX	1,130,892,488	870,504,630
10.3 Class 3	(d)...........2,663,109	105,087,853	71,858,333	15,277,666	23,316,692	218,203,653	2.2	XXX	XXX	81,541,718	136,661,936
10.4 Class 4	(d)...........2,153,375	10,806,433	691,584	40,169	63,583	13,755,145	0.1	XXX	XXX	2,603,591	11,151,554
10.5 Class 5	(d)................25,166	4,784,598	2,060,402	0	34,375	(c)...........6,904,541	0.1	XXX	XXX	3,163,988	3,740,553
10.6 Class 6	(d)................11,726	66,119	64,907	79,119	13,511	(c)...............235,381	0.0	XXX	XXX	216,785	18,597
10.7 Totals	1,981,782,248	2,223,097,915	3,745,643,443	525,549,083	1,585,372,558	(b)...10,061,445,248	100.0	XXX	XXX	6,390,449,288	3,670,995,960
10.8 Line 10.7 as a % of Col. 6	19.7	22.1	37.2	5.2	15.8	100.0	XXX	XXX	XXX	63.5	36.5
11. **Total Bonds Prior Year**											
11.1 Class 1	2,432,030,016	1,793,716,627	3,242,932,408	560,678,263	720,475,076	XXX	XXX	8,749,832,390	83.0	7,670,242,337	1,079,590,052
11.2 Class 2	90,742,938	785,142,935	504,846,216	120,903,835	123,695,030	XXX	XXX	1,625,330,953	15.4	908,075,854	717,255,099
11.3 Class 3	9,973,659	48,382,880	49,077,755	10,993,826	16,253,804	XXX	XXX	134,681,924	1.3	63,256,813	71,425,111
11.4 Class 4			63,173			XXX	XXX	63,173	0.0		63,173
11.5 Class 5	1,085,012	9,920,972	15,626,410	57,410	337,079	XXX	XXX	(c)..........27,026,883	0.3	8,185,713	18,841,170
11.6 Class 6	465,916	698,336	234,854	44,147	14,489	XXX	XXX	(c)............1,457,742	0.0	1,457,627	115
11.7 Totals	2,534,297,541	2,637,861,750	3,812,780,816	692,677,482	860,775,477	XXX	XXX	(b)...10,538,393,066	100.0	8,651,218,345	1,887,174,721
11.8 Line 11.7 as a % of Col. 8	24.0	25.0	36.2	6.6	8.2	XXX	XXX	100.0	XXX	82.1	17.9
12. **Total Publicly Traded Bonds**											
12.1 Class 1	1,747,408,503	1,212,096,971	1,020,075,401	262,959,835	929,490,009	5,172,030,719	51.4	7,670,242,337	72.8	5,172,030,719	XXX
12.2 Class 2	56,442,101	357,762,933	325,949,704	107,415,088	283,322,662	1,130,892,488	11.2	908,075,854	8.6	1,130,892,488	XXX
12.3 Class 3	2,663,109	31,460,900	20,438,920	10,277,666	16,701,122	81,541,718	0.8	63,256,813	0.6	81,541,718	XXX
12.4 Class 4	531,459	1,404,500	667,633			2,603,591	0.0	0	0.0	2,603,591	XXX
12.5 Class 5		3,163,988				3,163,988	0.0	8,185,713	0.1	3,163,988	XXX
12.6 Class 6	11,726	48,562	64,874	79,060	12,563	216,785	0.0	1,457,627	0.0	216,785	XXX
12.7 Totals	1,807,056,898	1,605,937,853	1,367,196,531	380,731,649	1,229,526,357	6,390,449,288	63.5	8,651,218,345	82.1	6,390,449,288	XXX
12.8 Line 12.7 as a % of Col. 6	28.3	25.1	21.4	6.0	19.2	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	18.0	16.0	13.6	3.8	12.2	63.5	XXX	XXX	XXX	63.5	XXX
13. **Total Privately Placed Bonds**											
13.1 Class 1	115,963,014	230,525,519	1,921,414,031	85,114,321	295,901,804	2,648,918,690	26.3	1,079,590,052	10.2	XXX	2,648,918,690
13.2 Class 2	57,115,254	301,967,489	403,529,081	54,662,884	53,229,922	870,504,630	8.7	717,255,099	6.8	XXX	870,504,630
13.3 Class 3		73,626,953	51,419,413	5,000,000	6,615,569	136,661,935	1.4	71,425,111	0.7	XXX	136,661,935
13.4 Class 4	1,621,916	9,401,933	23,952	40,169	63,583	11,151,554	0.1	63,173	0.0	XXX	11,151,554
13.5 Class 5	25,166	1,620,611	2,060,402		34,375	3,740,553	0.0	18,841,170	0.2	XXX	3,740,553
13.6 Class 6		17,557	33	59	947	18,597	0.0	115	0.0	XXX	18,597
13.7 Totals	174,725,350	617,160,062	2,378,446,912	144,817,433	355,846,201	3,670,995,959	36.5	1,887,174,721	17.9	XXX	3,670,995,959
13.8 Line 13.7 as a % of Col. 6	4.8	16.8	64.8	3.9	9.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.7	6.1	23.6	1.4	3.5	36.5	XXX	XXX	XXX	XXX	36.5

(a) Includes $.....1,222,750,189 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....111,878,563 current year, $.....40,044,514 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....4,037,202; 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	167,495,912	174,718,785	181,198,436		310,491,807	833,904,940	8.3	1,232,306,148	11.7	833,904,940	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	9,924,096	40,712,662	17,401,617	6,080,874	385,083	74,504,332	0.7	15,664,533	0.1	74,504,332	
1.7 Totals	177,420,008	215,431,447	198,600,052	6,080,874	310,876,890	908,409,272	9.0	1,247,970,681	11.8	908,409,272	0
2. **All Other Governments**											
2.1 Issuer Obligations		6,476,175		5,045,821		11,521,996	0.1	1,853,824,521	17.6	9,127,760	2,394,236
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	0	6,476,175	0	5,045,821	0	11,521,996	0.1	1,853,824,521	17.6	9,127,760	2,394,236
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations				1,134,921	10,395,000	11,529,921	0.1	11,540,130	0.1	11,529,921	
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	1,134,921	10,395,000	11,529,921	0.1	11,540,130	0.1	11,529,921	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations					3,844,339	3,844,339	0.0		0.0	3,844,339	
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	0	3,844,339	3,844,339	0.0	0	0.0	3,844,339	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations			1,175,978	13,961,313	59,908,948	75,046,238	0.7	45,000,000	0.4	50,046,238	25,000,000
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	117,013,741	221,678,677	62,481,123	20,386,732	1,994,136	423,554,408	4.2	424,766,607	4.0	423,554,408	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	8,478,281	22,394,606	12,548,282	7,556,958	916,546	51,894,674	0.5	139,268,909	1.3	51,894,674	
5.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
5.5 Defined						0	0.0		0.0		
5.6 Other	1,383,484	6,326,339	10,034,463	15,932,816		33,677,102	0.3		0.0	33,677,102	
5.7 Totals	126,875,505	250,399,622	86,239,846	57,837,819	62,819,629	584,172,422	5.8	609,035,516	5.8	559,172,422	25,000,000

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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	1,448,858,290	1,155,661,883	1,416,947,796	387,630,567	879,297,504	5,288,396,040	52.6	4,718,606,477	44.8	3,841,130,767	1,447,265,273
6.2 Single Class Mortgage-Backed/Asset-Backed Securities	266,003	1,991,633	3,124,458	650,857		6,032,951	0.1	7,101,034	0.1	6,032,951	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	13,703,453	20,003,569	6,448,275	6,423,848	1,535,067	48,114,213	0.5	161,399,780	1.5	42,096,853	6,017,361
6.4 Other	14,499,380	38,762,700	19,788,155	11,105,271	1,317,754	85,473,260	0.8	60,086,449	0.6	85,472,254	1,007
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5 Defined	88,396,084	356,166,649	253,026,930	29,309,919	155,814,408	882,713,991	8.8	704,815,211	6.7	684,070,865	198,643,126
6.6 Other	111,324,074	178,643,687	284,640,257	16,138,328	19,253,923	610,000,269	6.1	1,155,142,702	11.0	160,983,551	449,016,718
6.7 Totals	1,677,047,284	1,751,230,122	1,983,975,871	451,258,790	1,057,218,657	6,920,730,724	68.8	6,807,151,654	64.6	4,819,787,240	2,100,943,484
7. **Credit Tenant Loans**											
7.1 Issuer Obligations			8,017,770			8,017,770	0.1	8,870,563	0.1		8,017,770
7.2 Single Class Mortgage-Backed Securities						0	0.0		0.0		
7.7 Totals	0	0	8,017,770	0	0	8,017,770	0.1	8,870,563	0.1	0	8,017,770
8. **Hybrid Securities**											
8.1 Issuer Obligations				4,190,857	140,218,043	144,408,900	1.4		0.0	78,578,334	65,830,565
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	4,190,857	140,218,043	144,408,900	1.4	0	0.0	78,578,334	65,830,565
9. **Parent, Subsidiaries and Affiliates**											
9.1 Issuer Obligations			1,468,809,904			1,468,809,904	14.6		0.0		1,468,809,904
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	1,468,809,904	0	0	1,468,809,904	14.6	0	0.0	0	1,468,809,904

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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	1,616,354,202	1,336,856,844	3,076,149,883	411,963,479	1,404,155,640	7,845,480,048	78.0	XXX	XXX	4,828,162,300	3,017,317,749
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	127,203,840	264,382,971	83,007,198	27,118,463	2,379,219	504,091,691	5.0	XXX	XXX	504,091,691	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	22,181,734	42,398,175	18,996,558	13,980,806	2,451,613	100,008,887	1.0	XXX	XXX	93,991,526	6,017,361
10.4 Other	14,499,380	38,762,700	19,788,155	11,105,271	1,317,754	85,473,260	0.8	XXX	XXX	85,472,254	1,007
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5 Defined	88,396,084	356,166,649	253,026,930	29,309,919	155,814,408	882,713,991	8.8	XXX	XXX	684,070,865	198,643,126
10.6 Other	112,707,557	184,970,026	294,674,720	32,071,144	19,253,923	643,677,371	6.4	XXX	XXX	194,660,653	449,016,718
10.7 Totals	1,981,342,798	2,223,537,366	3,745,643,443	525,549,083	1,585,372,558	10,061,445,248	100.0	XXX	XXX	6,390,449,288	3,670,995,960
10.8 Line 10.7 as a % of Col. 6	19.7	22.1	37.2	5.2	15.8	100.0	XXX	XXX	XXX	63.5	36.5
11. **Total Bonds Prior Year**											
11.1 Issuer Obligations	2,268,980,903	1,644,919,313	2,851,729,148	504,333,627	600,184,850	XXX	XXX	7,870,147,840	74.7	6,806,705,833	1,063,442,007
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	62,454,223	206,158,758	107,269,792	62,325,864	9,323,539	XXX	XXX	447,532,175	4.2	447,532,175	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	41,131,735	100,790,005	107,428,403	46,814,820	4,503,726	XXX	XXX	300,668,689	2.9	276,748,748	23,919,940
11.4 Other	12,486,707	32,557,861	10,299,042	3,359,670	1,383,170	XXX	XXX	60,086,449	0.6	56,449,536	3,636,913
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5 Defined	33,909,747	236,802,492	257,361,770	31,554,767	145,186,435	XXX	XXX	704,815,211	6.7	471,509,305	233,305,905
11.6 Other	115,334,228	416,633,321	478,692,662	44,288,734	100,193,757	XXX	XXX	1,155,142,702	11.0	592,272,748	562,869,954
11.7 Totals	2,534,297,541	2,637,861,750	3,812,780,816	692,677,482	860,775,477	XXX	XXX	10,538,393,066	100.0	8,651,218,345	1,887,174,721
11.8 Line 11.7 as a % of Col. 8	24.0	25.0	36.2	6.6	8.2	XXX	XXX	100.0	XXX	82.1	17.9
12. **Total Publicly Traded Bonds**											
12.1 Issuer Obligations	1,544,779,411	865,875,826	915,583,069	311,821,028	1,190,102,966	4,828,162,300	48.0	6,806,705,833	64.6	4,828,162,300	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	127,203,840	264,382,971	83,007,198	27,118,463	2,379,219	504,091,691	5.0	447,532,175	4.2	504,091,691	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	19,302,796	39,259,753	18,996,558	13,980,806	2,451,613	93,991,526	0.9	276,748,748	2.6	93,991,526	XXX
12.4 Other	14,499,380	38,762,700	19,788,155	11,105,212	1,316,807	85,472,254	0.8	56,449,536	0.5	85,472,254	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5 Defined	80,883,131	327,873,192	242,038,790		33,275,752	684,070,865	6.8	471,509,305	4.5	684,070,865	XXX
12.6 Other	20,388,340	69,783,411	87,782,761	16,706,141		194,660,653	1.9	592,272,748	5.6	194,660,653	XXX
12.7 Totals	1,807,056,898	1,605,937,853	1,367,196,531	380,731,649	1,229,526,357	6,390,449,288	63.5	8,651,218,345	82.1	6,390,449,288	XXX
12.8 Line 12.7 as a % of Col. 6	28.3	25.1	21.4	6.0	19.2	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	18.0	16.0	13.6	3.8	12.2	63.5	XXX	XXX	XXX	63.5	XXX
13. **Total Privately Placed Bonds**											
13.1 Issuer Obligations	71,574,791	470,981,018	2,160,566,814	100,142,451	214,052,675	3,017,317,749	30.0	1,063,442,007	10.1	XXX	3,017,317,749
13.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	0	0.0	XXX	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	2,878,938	3,138,423				6,017,361	0.1	23,919,940	0.2	XXX	6,017,361
13.4 Other				59	947	1,007	0.0	3,636,913	0.0	XXX	1,007
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5 Defined	7,512,953	28,293,457	10,988,140	29,309,919	122,538,656	198,643,126	2.0	233,305,905	2.2	XXX	198,643,126
13.6 Other	92,319,217	115,186,615	206,891,959	15,365,004	19,253,923	449,016,718	4.5	562,869,954	5.3	XXX	449,016,718
13.7 Totals	174,285,900	617,599,512	2,378,446,912	144,817,433	355,846,201	3,670,995,960	36.5	1,887,174,721	17.9	XXX	3,670,995,960
13.8 Line 13.7 as a % of Col. 6	4.7	16.8	64.8	3.9	9.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.7	6.1	23.6	1.4	3.5	36.5	XXX	XXX	XXX	XXX	36.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	2,166,709,611	2,166,709,611			
2. Cost of short-term investments acquired	11,879,294,097	11,879,294,097			
3. Accrual of discount	553,049	553,049			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	3,447,104	3,447,104			
6. Deduct consideration received on disposals	12,582,513,150	12,582,513,150			
7. Deduct amortization of premium	63,496	63,496			
8. Total foreign exchange change in book/adjusted carrying value	(2,627,059)	(2,627,059)			
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)	1,464,800,156	1,464,800,156	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,464,800,156	1,464,800,156	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)		344,967,119
2.	Cost/option premium (Section 2, Column 7)		427,918,982
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)	565,139,617	
	4.2 Used to adjust basis of hedged item (Section 3, Column 15)		565,139,617
5.	Consideration received on terminations (Section 3, Column 12)		900,989,571
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)		437,036,147

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)		
2.	Consideration received (Section 2, Column 7)		15,372,000
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		15,372,000

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, December 31, prior year (Line 8, prior year)		593,398
2.	Cost or (consideration received) (Section 2, Column 7)		(57,560,861)
3.	Increase/(decrease) by adjustment (Section 1, Column 12) plus (Section 3, Column 13)		8,194,722
4.	Gain/(loss) on termination:		
	4.1 Recognized (Section 3, Column 14)	(100,684,187)	
	4.2 Used to adjust basis of hedged item (Section 3, Column 15)	8,851,897	(91,832,290)
5.	Consideration received (or paid) on terminations (Section 3, Column 12)		(69,841,009)
6.	Used to adjust basis of hedged item 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)		(70,764,021)

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)			57,606,462
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)			57,606,462
4.1	Variation margin on contracts terminated during the year (Section 3, Column 6)		(622,396,085)	
4.2	Less:			
	4.21 Gain/(loss) recognized in current year (Section 3, Column 11)	(622,396,085)		
	4.22 Gain/(loss) used to adjust basis of hedge (Section 3, Column 12)		(622,396,085)	
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	210,792,149	
2.	Part B, Section 1, Column 10		
3.	Part C, Section 1, Column 10	(78,777,535)	
4.	Part D, Section 1, Column 9 - 12		
5.	Lines (1) - (2) + (3) + (4)		132,014,614
6.	Part E, Section 1, Column 4	386,536,279	
7.	Part E, Section 1, Column 5	(254,521,665)	
8.	Lines (5) - (6) - (7)		(0)
		Fair Value	
9.	Part A, Section 1, Column 11	210,792,149	
10.	Part B, Section 1, Column 11		
11.	Part C, Section 1, Column 11	(97,548,415)	
12.	Part D, Section 1, Column 9		
13.	Lines (9) - (10) + (11) + (12)		113,243,734
14.	Part E, Section 1, Column 7	425,087,463	
15.	Part E, Section 1, Column 8	(311,843,729)	
16.	Lines (13) - (14) - (15)		(0)

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

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

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,673,000	11,673,000	
2. Cost of cash equivalents acquired	7,781		7,781
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	11,673,000	11,673,000	
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)	7,781	0	7,781
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	7,781	0	7,781

(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																
Field Office	O	Woodbury	MN	04/02/2001	03/27/2001	27,643,547		27,643,547		1,123,323		1,482,147	358,824			
0299999. Properties Occupied by the Reporting Entity - Administrative						27,643,547	0	27,643,547	0	1,123,323	0	1,482,147	358,824	0	0	0
0399999. Total - Properties Occupied by the Reporting Entity						27,643,547	0	27,643,547	0	1,123,323	0	1,482,147	358,824	0	0	0
0699999. Totals						27,643,547	0	27,643,547	0	1,123,323	0	1,482,147	358,824	0	0	0

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	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														
BHM029188		SCOTTS BLUFF	NE		03/02/2007	6.400	966,515						1,471,999	02/01/2007
BHM02VHG4		HUMBOLDT	IA		09/28/2007	6.470	488,369						751,336	08/27/2007
BHM02YVH0		FRESNO	CA		10/01/2009	1.730	725,000						1,692,308	10/08/2007
BHM02YVL1		FRESNO	CA		12/12/2007	5.600	3,100,000						4,769,231	10/08/2007
BHM031119		FRESNO	CA		12/21/2007	6.160	1,310,000						4,366,667	11/06/2007
BHM032091		NEW YORK	NY		01/30/2008	5.730	1,232,828						132,449	01/18/2008
BHM03BMW6		TULARE	CA		06/30/2008	3.860	5,980,000						15,384,615	04/10/2008
BHM03L0T5		STANISLAUS	CA		07/25/2008	6.600	4,797,978						7,381,505	05/27/2008
BHM04QLL7		CHAVES	NM		10/17/2008	6.550	8,009,792						11,762,858	08/26/2008
0199999. Total - Mortgages in Good Standing - Farm Mortgages							26,610,482	0	0	0	0	0	47,712,968	XXX
Commercial Mortgages - All Other														
B0A0AAVL4		VARIOUS	US		04/01/2001	9.740	12,492,112		(10,634)					
BHM01G8F0		CARY	NC		12/22/2005	5.780	4,987,613						5,700,041	11/22/2005
BHM01HHJ0		VARIOUS	US		12/29/2005	1.660	35,000,000						51,630,034	09/06/2005
BHM01JLY8		LOS ANGELES	CA		04/04/2006	5.260	35,000,000						76,136,611	02/06/2006
BHM01LDV8		BALTIMORE	MD		04/28/2006	5.800	10,810,737				0		15,376,112	02/07/2006
BHM01SB37		BOSTON	MA		12/30/2008	5.910	25,000,000						27,230,149	04/07/2006
BHM01WKR5		PITTSBURGH	PA		09/22/2006	7.250	6,684,176				10,005		8,500,797	07/13/2006
BHM01Y6L0		CUMMING	GA		10/05/2006	6.260	3,094,305				0		3,570,202	06/06/2006
BHM029DD4		MONTCLAIR	CA		02/21/2007	5.790	49,815,908		100,234				42,918,455	01/05/2007
BHM02CW12		AUSTIN	TX		01/10/2008	5.790	25,500,000						22,700,970	03/27/2007
BHM02KAY6		VARIOUS	MU		05/19/2009	7.500	50,801,497						190,196,543	07/13/2007
BHM032YG8		ARLINGTON HEIGHTS	IL		04/23/2008	5.230	17,000,000						21,901,572	04/03/2008
BHM033XZ5		OXNARD	CA		12/20/2007	5.890	20,000,000						17,834,849	12/05/2007
BHM03HEU6		BOSTON	MA		06/10/2008	5.890	20,000,000						26,588,673	05/14/2008
BHM03RRD8		NEW YORK	NY		06/20/2008	2.490	5,000,000						6,707,808	06/20/2008
BHM03S0C7		DALLAS	TX		07/25/2008	6.990	7,736,701						10,000,906	07/02/2008
BHM03TLB4		VARIOUS	MU		07/01/2008	6.410	49,183,725						61,579,723	06/23/2008
BHM03Z7L4		VARIOUS	MU		08/21/2008	5.840	30,500,000						40,950,591	08/15/2008
BHM03Z7Q3		ROCKVILLE	MD		10/29/2008	6.570	4,125,463						5,814,606	08/08/2008
BHM04NA10		VARIOUS	MU		09/30/2008	5.650	40,000,000						54,171,181	09/22/2008
BHM04VXH2		SCOTTSDALE	AZ		10/08/2008	5.440	6,000,000						8,907,363	09/26/2008
BHM04X7M6		SILICON VALLEY	CA		10/01/2008	6.210	14,541,468						21,262,565	09/22/2008
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							473,273,703	0	89,601	0	10,006	0	719,679,751	XXX
Mezzanine Loans														
BHM02CK31		VARIOUS	US		04/03/2007	1.140	11,133,111						16,691,321	03/30/2007
BHM02CK49		VARIOUS	US		04/03/2007	1.440	16,157,580						22,088,285	03/30/2007
BHM02CK56		VARIOUS	US		04/03/2007	1.740	5,264,274						6,672,084	03/30/2007
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							32,554,966	0	0	0	0	0	45,451,690	XXX
0899999. Total - Mortgages in Good Standing							532,439,151	0	89,601	0	10,006	0	812,844,409	XXX
3399999. Totals							532,439,151	0	89,601	0	10,006	0	812,844,409	XXX

General Interrogatory:

1. Mortgages in good standing $..........0 unpaid taxes $.....2,672,300 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
Loan Number	2 City	3 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								
BHM02YVH0	FRESNO	CA		10/01/2009	1.730		225,000	346,154
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	0	225,000	346,154
Commercial Mortgages - All Other								
BHM02KAY6	VARIOUS	MU		05/19/2009	7.500	50,801,497		100,938,666
BHM033XZ5	OXNARD	CA		07/01/2009	5.890		651,312	976,967
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	50,801,497	651,312	101,915,633
0899999. Total - Mortgages in Good Standing				XXX	XXX	50,801,497	876,312	102,261,787
3399999. Totals				XXX	XXX	50,801,497	876,312	102,261,787

Annual Statement for the year 2009 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

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																	
BHM01G8F0	CARY	NC		12/22/2005	12/01/2009	100,348					0		100,348	100,348			0
BHM01JS13	FRESNO	CA		04/17/2006	07/01/2009	35,072					0		35,072	35,072			0
BHM02RH99	TULARE	CA		08/30/2007	09/01/2009	64,226					0		64,226	64,226			0
BHM02X6H0	WRIGHT	IA		11/01/2007	01/01/2009	100,000					0		100,000	100,000			0
BHM0320Y6	WEBSTER	IA		01/15/2008	01/01/2009	26,000					0		26,000	26,000			0
BHM037E20	BUENA VISTA	IA		02/29/2008	01/01/2009	53,000					0		53,000	53,000			0
BHM037E38	WRIGHT	IA		02/20/2008	01/01/2009	28,250					0		28,250	28,250			0
BHM038DB9	VARIOUS	IA		03/04/2008	01/01/2009	76,500					0		76,500	76,500			0
BHM038DD5	FAYETTE	IA		03/28/2008	01/01/2009	81,000					0		81,000	81,000			0
BHM039NF7	GRAY	KS		05/05/2008	03/01/2009	178,199					0		178,199	178,199			0
BHM03BMW6	TULARE	CA		06/30/2008	01/01/2009	1,020,000					0		1,020,000	1,020,000			0
BHM03L0T5	STANISLAUS	CA		07/25/2008	12/01/2009	52,094					0		52,094	52,094			0
BHM04EWT5	TUOLUMNE	CA		10/29/2008	07/01/2009	12,621					0		12,621	12,621			0
BHM04X7M6	SILICON VALLEY	CA		10/01/2008	01/01/2009	10,664					0		10,664	10,664			0
0199999. Total - Mortgages Closed by Repayment						1,837,975	0	0	0	0	0	0	1,837,975	1,837,975	0	0	0
Mortgages With Partial Repayments																	
B0A0AAVL4	VARIOUS	US		04/01/2001	12/01/2009	13,426,054		(16,458)			(16,458)		13,409,596	13,409,596			0
BHM01LDV8	BALTIMORE	MD		04/28/2006	12/01/2009	319,515					0		319,515	319,515			0
BHM01WKR5	PITTSBURGH	PA		09/22/2006	03/01/2009	537,031					0		537,727	537,727			0
BHM01Y6L0	CUMMING	GA		10/05/2006	12/01/2009	43,347					0		43,347	43,347			0
BHM029188	SCOTTS BLUFF	NE		03/02/2007	07/01/2009	17,270					0		17,270	17,270			0
BHM02VHG4	HUMBOLDT	IA		09/28/2007	07/01/2009	16,300					0		16,300	16,300			0
BHM031119	FRESNO	CA		12/21/2007	01/01/2009	90,000					0		90,000	90,000			0
BHM032091	NEW YORK	NY		01/30/2008	07/01/2009	35,172					0		35,172	35,172			0
BHM03L0T5	STANISLAUS	CA		07/25/2008	12/01/2009	78,141					0		78,141	78,141			0
BHM03S0C7	DALLAS	TX		07/25/2008	12/01/2009	123,886					0		123,886	123,886			0
BHM03TLB4	VARIOUS	MU		07/01/2008	12/01/2009	583,819					0		583,819	583,819			0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	12/01/2009	68,990					0		68,990	68,990			0
BHM04QLL7	CHAVES	NM		10/17/2008	12/01/2009	207,519					0		207,519	207,519			0
BHM04X7M6	SILICON VALLEY	CA		10/01/2008	12/01/2009	384,374					0		384,374	384,374			0
0299999. Total - Mortgages With Partial Repayments						15,931,418	0	(16,458)	0	0	(16,458)	0	15,915,657	15,915,657	0	0	0
Mortgages Disposed																	
BHM01JS13	FRESNO	CA		04/17/2006	12/17/2009	1,101,068					0		1,101,068	1,151,386		50,319	50,319
BHM01QD13	PHOENIX	AZ		04/10/2008	08/03/2009	12,323,455		(32,975)			(32,975)		12,290,480	7,855,797		(4,434,684)	(4,434,684)
BHM01UGN3	SONOMA	CA		09/18/2006	10/22/2009	2,100,000					0		2,100,000	2,000,000		(100,000)	(100,000)
BHM01WKR5	PITTSBURGH	PA		09/22/2006	12/11/2009	499,352					0		500,000	500,000			0
BHM02CK31	VARIOUS	US		04/03/2007	11/05/2009	90,151					0		90,151	90,151			0
BHM02CK49	VARIOUS	US		04/03/2007	11/05/2009	130,837					0		130,837	130,837			0
BHM02CK56	VARIOUS	US		04/03/2007	11/05/2009	42,628					0		42,628	42,628			0
BHM02RH99	TULARE	CA		08/30/2007	12/17/2009	2,205,440					0		2,205,440	2,303,582		98,142	98,142
BHM02TVR9	TULARE	CA		10/31/2007	12/17/2009	250,000					0		250,000	173,050		(76,950)	(76,950)
BHM02VHG4	HUMBOLDT	IA		09/28/2007	10/28/2009	465,331					0		465,331	465,331			0
BHM02X6H0	WRIGHT	IA		11/01/2007	12/17/2009	1,900,000					0		1,900,000	1,983,030		83,030	83,030
BHM0320Y6	WEBSTER	IA		01/15/2008	12/17/2009	494,000					0		494,000	506,004		12,004	12,004
BHM037E20	BUENA VISTA	IA		02/29/2008	12/17/2009	1,007,000					0		1,007,000	1,019,487		12,487	12,487
BHM037E38	WRIGHT	IA		02/20/2008	12/17/2009	536,750					0		536,750	543,406		6,656	6,656
BHM038DB9	VARIOUS	IA		03/04/2008	12/17/2009	1,453,500					0		1,453,500	1,460,477		6,977	6,977
BHM038DD5	FAYETTE	IA		03/28/2008	12/17/2009	1,534,000					0		1,534,000	1,541,363		7,363	7,363
BHM039NF7	GRAY	KS		05/05/2008	12/16/2009	25,448,069					0		25,448,069	23,824,950		(1,623,119)	(1,623,119)
BHM04EWT5	TUOLUMNE	CA		10/29/2008	12/17/2009	1,357,379					0		1,357,379	1,404,073		46,694	46,694

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
BHM0B88D2	VARIOUS	US		08/10/2007	05/19/2009	60,000,000					0		60,000,000	60,000,000			0
0399999. Total - Mortgages Disposed						112,938,960	0	(32,975)	0	0	(32,975)	0	112,906,632	106,995,552	0	(5,911,081)	(5,911,081)
0599999. Total Mortgages						130,708,353	0	(49,433)	0	0	(49,433)	0	130,660,264	124,749,183	0	(5,911,081)	(5,911,081)

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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 Common Stocks - Unaffiliated																			
BHM02X 3K 6	BCP V CO-INVESTORS L.P.		WARSAW	IN	VARIOUS		09/26/2007		1,200,000	958,912	958,912	(240,755)							0.2
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	VARIOUS		05/13/2008		692,850	470,587	470,587	(222,263)						1,542,150	4.6
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	VARIOUS		05/13/2008		1,386	1,386	1,386							3,080	4.3
BHM030 T6 0	CARLYLE MC PARTNERS LP		WASHINGTON	DC	VARIOUS		11/05/2007		1,500,000	1,491,040	1,491,040	(298)							0.0
BHM02Z R3 3	CARRIX		SEATTLE	WA	VARIOUS		10/23/2007		2,000,000	572,800	572,800	(1,337,709)						100,000	0.1
BHM03B 4L 0	GRP III LP		LOS ANGELES	CA	VARIOUS		03/05/2008		458,175	331,698	331,698	(60,393)						2,521,830	
BHM0HT 6B 6	GSPX2 LP		SEATTLE	WA	VARIOUS		12/17/2009		11,253	11,253	11,253								
BHM035 DC 3	KRG CAPITAL FUND IV LP		DENVER	CO	VARIOUS		12/27/2007		1,102,807	810,843	810,843	(202,960)					11,238	4,817,340	
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND		SAN FRANCISCO	CA	VARIOUS		02/04/2008		940,548	917,138	917,138	(19,484)					36,962	659,460	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									7,907,019	5,565,657	5,565,657	(2,083,862)	0	0	0	0	48,200	9,643,860	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND		NEW JERSEY	NY	PORTFOLIO TRANSFER		06/01/2007	13	3,651,827	3,774,992	3,774,992	813,099							0.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									3,651,827	3,774,992	3,774,992	813,099	0	0	0	0	0	0	XXX
Any Other Class of Asset - Unaffiliated																			
000000 00 0	DEAN WITTER SPVL-100SHARES		SIMSBURY	CT	DIRECT WITH ISSUER		05/01/1997		1,000	1,505	1,505								
3799999. Total - Any Other Class of Asset - Unaffiliated									1,000	1,505	1,505	0	0	0	0	0	0	0	XXX
Any Other Class of Asset - Affiliated																			
416515 10 4	HARTFORD FINANCIAL SERVICES		HARTFORD	CT							297,594,698	1,704,732							
3899999. Total - Any Other Class of Asset - Affiliated									0	0	297,594,698	1,704,732	0	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									11,559,846	9,342,154	9,342,154	(1,270,763)	0	0	0	0	48,200	9,643,860	XXX
4099999. Subtotal - Affiliated									0	0	297,594,698	1,704,732	0	0	0	0	0	0	XXX
4199999. Totals									11,559,846	9,342,154	306,936,852	433,969	0	0	0	0	48,200	9,643,860	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	DIRECT WITH ISSUER	03/20/2009			169,472		4.6
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II	GREENWICH	CT	DIRECT WITH ISSUER	03/20/2009			307		4.3
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	DIRECT WITH ISSUER	05/12/2009			89,400		
BHM0HT 6B 6	GSPX2 LP	SEATTLE	WA	DIRECT WITH ISSUER	12/17/2009		11,253			
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	02/16/2009			720,775		
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/06/2009			226,519		0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,253	1,206,473	0	XXX
Any Other Class of Asset - Affiliated										
416515 10 4	HARTFORD FINANCIAL SERVICES	HARTFORD	CT					295,889,967		
3899999. Total - Any Other Class of Asset - Affiliated							0	295,889,967	0	XXX
3999999. Subtotal - Unaffiliated							11,253	1,206,473	0	XXX
4099999. Subtotal - Affiliated							0	295,889,967	0	XXX
4199999. Totals							11,253	297,096,440	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND	NEW JERSEY	NY	VARIOUS	06/01/2007	06/17/2009	1,093,465	254,708				254,708		1,348,173	1,348,173			0	(153,575)
999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,093,465	254,708	0	0	0	254,708	0	1,348,173	1,348,173	0	0	0	(153,575)
3999999. Subtotal - Unaffiliated							1,093,465	254,708	0	0	0	254,708	0	1,348,173	1,348,173	0	0	0	(153,575)
4199999. Totals							1,093,465	254,708	0	0	0	254,708	0	1,348,173	1,348,173	0	0	0	(153,575)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
912810 QB 7	TREASURY BOND				1	41,113,259	93.813	40,741,831	43,429,000	41,133,230		19,971			4.250	4.579	MN	239,639	922,866	06/16/2009.	05/15/2039.
912810 QC 5	TREASURY BOND				1	656,900	97.734	587,384	601,000	656,674		(226)			4.500	3.965	FA	10,215		10/08/2009.	08/15/2039.
912810 QD 3	TREASURY BOND				1	35,817,161	95.719	33,971,559	35,491,000	35,816,578		(583)			4.375	4.320	MN	201,598		11/24/2009.	11/15/2039.
912828 CT 5	TREASURY NOTE	SD			1	1,410,238	107.906	1,532,269	1,420,000	1,414,846		987			4.250	4.337	FA	22,795	60,353	11/29/2004.	08/15/2014.
912828 DV 9	TREASURY NOTE				1		106.641								4.125		MN			11/09/2005.	05/15/2015.
912828 DV 9	TREASURY NOTE	SD			1	977,968	106.641	1,082,402	1,015,000	992,156		3,672			4.125	4.603	MN	7,911	41,869	11/09/2005.	05/15/2015.
912828 GC 8	TREASURY NOTE				1	207,269	106.844	222,235	208,000	207,686		147			4.625	4.707	JD	4,863	9,620	01/11/2007.	12/31/2011.
912828 GC 8	TREASURY NOTE	SD			1	1,295,430	106.844	1,388,969	1,300,000	1,298,036		918			4.625	4.707	JD	30,393	60,125	01/11/2007.	12/31/2011.
912828 HA 1	TREASURY NOTE				1	674,507	108.508	646,706	596,000	665,716		(8,021)			4.750	3.020	FA	10,693	28,310	11/25/2008.	08/15/2017.
912828 JB 7	TREASURY NOTE				1	1,740,566	105.383	1,850,522	1,756,000	1,745,074		2,953			3.500	3.695	MN	5,403	61,684	06/16/2008.	05/31/2013.
912828 JB 7	TREASURY NOTE	M			1	337,012	105.383	358,302	340,000	337,884		572			3.500	3.695	MN	1,046	11,943	06/16/2008.	05/31/2013.
912828 JR 2	TREASURY NOTE				1	48,355,977	99.992	36,139,758	36,795,000	39,572,121		(292,977)			3.750	2.784	MN	217,586	1,675,875	02/11/2009.	11/15/2018.
912828 JR 2	TREASURY NOTE	C			1	68,686,262	99.992	72,020,805	71,374,000	76,760,988		(416,153)			3.750	2.784	MN	309,066	2,380,463	02/11/2009.	11/15/2018.
912828 JT 8	TREASURY NOTE				1	2,578,491	99.469	2,579,226	2,593,000	2,581,515		2,787			2.000	1.994	MN	4,559	51,860	11/24/2008.	11/30/2013.
912828 JT 8	TREASURY NOTE	C			1	11,863,811	99.469	11,868,617	11,932,000	11,877,083		12,451			2.000	2.035	MN	20,979	238,640	03/30/2009.	11/30/2013.
912828 JW 1	TREASURY NOTE				1	34,019,649	97.367	33,580,000	34,488,000	34,102,919		83,270			1.500	1.790	JD	2,517	516,233	01/30/2009.	12/31/2013.
912828 JW 1	TREASURY NOTE	C			1	4,804,759	97.367	4,727,178	4,855,000	4,813,839		9,079			1.500	1.464	JD	36,614	36,413	01/29/2009.	12/31/2013.
912828 JY 7	TREASURY NOTE				1	10,188,332	100.313	10,226,859	10,195,000	10,191,348		3,017			0.875	0.909	JJ	37,331	44,603	02/19/2009.	01/31/2011.
912828 JZ 4	TREASURY NOTE				1	4,432,304	98.102	4,383,179	4,468,000	4,438,081		5,777			1.750	1.921	JJ	32,721	39,095	03/30/2009.	01/31/2014.
912828 JZ 4	TREASURY NOTE	C			1	68,757,184	98.102	67,740,136	69,051,000	68,806,064		48,880			1.750	1.841	JJ	505,686	604,196	03/30/2009.	01/31/2014.
912828 KH 2	TREASURY NOTE				1	356,973	100.184	357,655	357,000	356,983		9			0.875	0.879	MS	798	1,562	04/27/2009.	03/31/2011.
912828 KQ 2	TREASURY NOTE				1	609,619	94.703	610,835	645,000	611,182		1,563			3.125	3.795	MN	2,617	10,078	06/18/2009.	05/15/2019.
912828 LJ 7	TREASURY NOTE				1	2,022,977	98.313	1,966,250	2,000,000	2,022,697		(280)			3.625	3.485	FA	27,385		11/09/2009.	08/15/2019.
912828 LQ 1	TREASURY NOTE	C			1	10,491,422	99.156	10,411,380	10,500,000	10,491,716		295			2.375	2.392	MS	63,714		10/27/2009.	09/30/2014.
912828 LU 2	TREASURY NOTE				1	26,970,528	98.797	26,369,873	26,691,000	26,965,897		(4,631)			3.125	2.957	AO	142,856		11/13/2009.	10/31/2016.
912828 LY 4	TREASURY NOTE				1	33,607,884	96.188	32,281,655	33,561,000	33,607,679		(205)			3.375	3.359	MN	147,061		12/16/2009.	11/15/2019.
912828 LZ 1	TREASURY NOTE				1	16,560,849	97.633	16,365,243	16,762,000	16,561,976		1,126			2.125	2.384	MN	31,314		12/23/2009.	11/30/2014.
912828 MM 9	TREASURY NOTE				1	5,493,573	99.348	5,464,124	5,500,000	5,493,734		161			0.750	0.810	MN	3,626		12/11/2009.	11/30/2011.
912803 DG 5	TREASURY STRIP (PRIN)				1	51,766,417	24.773	48,752,392	196,793,000	52,541,412		774,996				4.549	MAT			10/28/2009.	05/15/2039.
912803 DJ 9	TREASURY STRIP (PRIN)				1	180,237,450	24.102	179,556,629	745,000,000	180,343,912		106,462				4.806	MAT			12/30/2009.	11/15/2039.
0199999. U.S. Government - Issuer Obligations						666,034,771	XXX	647,783,973	1,369,716,000	666,409,028	0	356,019	0	0	XXX	XXX	XXX	2,120,985	6,795,788	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																					
36200Q 3L 6	GNMA 30YR				1	62,544	107.716	65,507	60,815	64,402		(1,951)			6.500	4.642	MON	329	3,856	07/18/2002.	02/01/2032.
36200R YQ 9	GNMA 30YR				1	81,865	107.716	85,743	79,602	84,569		(2,767)			6.500	4.540	MON	431	5,072	07/18/2002.	01/01/2032.
36200U WJ 0	GNMA 30YR				1	3,571	111.374	3,902	3,504	3,667		(73)			7.000	5.616	MON	20	245	03/20/2002.	09/01/2031.
36200W CB 5	GNMA 30YR				1	351,232	107.716	343,150	318,570	349,781		(1,451)			6.500	3.521	MON	1,726	15,450	03/30/2009.	01/01/2032.
36200W Y9 6	GNMA 30YR				1	132,586	107.716	138,867	128,920	134,546		(2,766)			6.500	5.111	MON	698	8,077	07/18/2002.	08/01/2032.
36200X JF 7	GNMA 30YR				1	210,642	107.997	203,022	187,989	209,625		(1,017)			6.500	3.050	MON	1,018	8,703	03/30/2009.	12/01/2031.
36200X KN 8	GNMA 30YR				1	273,953	107.716	282,946	262,679	273,452		(501)			6.500	5.191	MON	1,423	12,788	03/30/2009.	01/01/2032.
36201A UL 0	GNMA 30YR				1	155,775	110.781	164,695	148,667	159,455		(4,430)			7.000	4.893	MON	867	10,393	10/23/2002.	07/01/2032.
36201C 6E 9	GNMA 30YR				1	87,178	107.716	85,598	79,467	87,192		14			6.500	3.546	MON	430	3,797	03/30/2009.	03/01/2032.
36201C PY 4	GNMA 30YR				1	44,115	107.716	46,824	43,470	44,353		(472)			6.500	5.839	MON	235	2,817	02/05/2002.	01/01/2032.
36201F Q6 7	GNMA 30YR				1	226,406	110.781	244,028	220,279	231,226		(4,572)			7.000	5.530	MON	1,285	14,778	04/17/2002.	05/01/2032.
36201F UH 8	GNMA 30YR				1	451,054	107.716	472,422	438,582	461,647		(12,748)			6.500	4.836	MON	2,376	28,179	07/18/2002.	04/01/2032.
36201F UQ 8	GNMA 30YR				1	229,036	107.716	239,887	222,703	234,845		(6,642)			6.500	4.778	MON	1,206	14,087	07/18/2002.	04/01/2032.
36201F UR 6	GNMA 30YR				1	189,688	107.716	198,674	184,443	195,427		(5,984)			6.500	4.628	MON	999	11,969	07/18/2002.	04/01/2032.
36201F X6 9	GNMA 30YR				1	208,174	107.716	220,957	205,129	210,199		(2,751)			6.500	5.700	MON	1,111	13,204	02/05/2002.	02/01/2032.
36201H WX 7	GNMA 30YR				1	811,339	107.716	852,049	791,016	812,832		(3,718)			6.500	5.612	MON	4,285	43,186	03/30/2009.	06/01/2032.
36201J F6 1	GNMA 30YR				1	56,461	107.716	59,136	54,900	58,460		(1,941)			6.500	4.473	MON	297	3,541	07/18/2002.	05/01/2032.
36201J FD 6	GNMA 30YR				1	1,047,680	110.781	1,111,817	1,003,615	1,049,357		(103)			7.000	3.092	MON	5,854	69,170	07/19/2002.	04/01/2032.
36201K KP 0	GNMA 30YR				1	3,477	110.781	3,779	3,411	3,552		(62)			7.000	5.768	MON	20	238	03/20/2002.	04/01/2032.
36201L 6T 6	GNMA 30YR				1	578,268	110.781	611,380	551,881	612,383		(24,429)			7.000	3.920	MON	3,219	38,580	10/23/2002.	07/01/2032.
36201L 6V 1	GNMA 30YR				1	59,606	110.781	63,019	56,886	64,077		(3,240)			7.000	3.500	MON	332	3,967	10/23/2002.	07/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
36201L 7K 4	GNMA 30YR				1	54,966	110.781	58,113	52,458	58,257		(2,576)			7.000	3.898	MON..	306	3,668	10/23/2002.	08/01/2032.
36201M G8 9	GNMA 30YR				1	262,778	110.781	283,446	255,861	272,101		(7,034)			7.000	5.148	MON..	1,493	17,593	05/14/2002.	06/01/2032.
36201M JU 7	GNMA 30YR				1	280,424	107.716	293,352	272,339	290,537		(10,160)			6.500	4.418	MON..	1,475	16,792	07/19/2002.	07/01/2032.
36201M LH 3	GNMA 30YR				1	286,186	107.716	284,917	264,509	285,241		(945)			6.500	4.085	MON..	1,433	12,532	03/30/2009.	08/01/2032.
36201Q 2F 9	GNMA 30YR				1	221,547	107.716	232,042	215,421	223,673		(4,490)			6.500	5.275	MON..	1,167	13,720	07/18/2002.	08/01/2032.
36201T AM 9	GNMA 30YR				1	467,340	107.716	489,479	454,417	470,238		(7,888)			6.500	5.383	MON..	2,461	29,281	07/18/2002.	08/01/2032.
36203L CQ 3	GNMA 30YR				1	31,845	110.749	34,552	31,198	32,371		(196)			7.000	5.923	MON..	182	2,145	04/01/2001.	09/01/2023.
36208E BT 9	GNMA 30YR				1	82,626	107.997	86,660	80,243	87,343		(4,307)			6.500	3.798	MON..	435	5,207	07/19/2002.	05/01/2031.
36209D R8 9	GNMA 30YR				1	10,671	111.374	11,661	10,470	11,004		(236)			7.000	5.486	MON..	61	721	03/20/2002.	09/01/2031.
36209N 3L 4	GNMA 30YR				1	12,267	111.311	13,397	12,035	12,501		(165)			7.000	5.868	MON..	70	840	03/20/2002.	07/01/2029.
36209R VG 5	GNMA 30YR				1	11,750	109.906	12,786	11,633	11,909		(60)			8.000	7.250	MON..	78	929	07/27/2000.	08/01/2030.
36209Y X4 5	GNMA 30YR				1	56,823	111.374	62,093	55,752	57,127		(540)			7.000	6.250	MON..	325	3,879	03/20/2002.	09/01/2031.
3620A1 X7 8	GNMA 30YR				1	886,198	103.028	884,357	858,368	885,125		(1,073)			5.000	4.048	MON..	3,577	7,149	09/18/2009.	06/01/2039.
3620A8 LU 5	GNMA 30YR				1	1,761,719	103.028	1,758,059	1,706,394	1,759,518		(2,201)			5.000	4.078	MON..	7,110	14,183	09/18/2009.	08/01/2039.
3620A9 SH 5	GNMA 30YR				1	2,931,619	103.028	2,925,529	2,839,556	2,927,904		(3,716)			5.000	4.094	MON..	11,831	23,624	09/18/2009.	09/01/2039.
3620AC 3Z 5	GNMA 30YR				1	7,991,006	103.028	7,974,406	7,740,059	7,980,878		(10,128)			5.000	4.094	MON..	32,250	64,445	09/18/2009.	09/01/2039.
3620AC 4G 6	GNMA 30YR				1	1,181,494	103.028	1,179,040	1,144,391	1,179,997		(1,498)			5.000	4.094	MON..	4,768	9,525	09/18/2009.	09/01/2039.
36211B T8 7	GNMA 30YR				1	20,265	111.311	22,187	19,933	20,238		(6)			7.000	6.540	MON..	116	1,393	04/01/2001.	06/01/2029.
36211C 2S 0	GNMA 30YR				1	41,570	111.311	45,528	40,901	42,165		(484)			7.000	6.090	MON..	239	2,810	04/01/2001.	07/01/2029.
36213D 3C 0	GNMA 30YR				1	178,902	107.716	186,715	173,340	178,858		(514)			6.500	5.476	MON..	939	8,698	03/30/2009.	02/01/2032.
36213E AB 2	GNMA 30YR				1	281,069	107.716	289,789	269,032	282,806		(3,744)			6.500	4.882	MON..	1,457	15,334	03/30/2009.	05/01/2032.
36213E SK 3	GNMA 30YR				1	556,059	107.716	582,891	541,138	558,135		(3,885)			6.500	5.490	MON..	2,931	29,836	03/30/2009.	01/01/2032.
36213E YS 9	GNMA 30YR				1	332,486	107.716	329,904	306,273	332,208		(2,024)			6.500	3.901	MON..	1,659	15,344	03/30/2009.	04/01/2032.
36213G AL 5	GNMA 30YR				1	193,746	110.781	210,522	190,034	197,407		(3,089)			7.000	5.838	MON..	1,109	13,279	03/20/2002.	02/01/2032.
36213G TY 7	GNMA 30YR				1	21,888	111.374	23,918	21,476	22,608		(501)			7.000	5.441	MON..	125	1,501	03/20/2002.	11/01/2031.
36213J LL 7	GNMA 30YR				1	146,088	110.781	157,459	142,135	152,852		(4,866)			7.000	4.822	MON..	829	9,922	04/17/2002.	05/01/2032.
36213J V2 8	GNMA 30YR				1	356,931	107.716	361,205	335,332	357,175		244			6.500	4.463	MON..	1,816	15,684	03/30/2009.	04/01/2032.
36213N LL 8	GNMA 30YR				1	61,823	107.997	65,659	60,797	62,540		(866)			6.500	5.574	MON..	329	3,523	02/22/2002.	12/01/2031.
36213S KL 8	GNMA 30YR				1	23,243	111.374	25,398	22,804	23,838		(445)			7.000	5.647	MON..	133	1,593	03/20/2002.	08/01/2031.
36213U C9 9	GNMA 30YR				1	10,911	111.374	11,641	10,452	10,892		(1)			7.000	3.375	MON..	61	724	07/19/2002.	11/01/2031.
36213X SB 1	GNMA 30YR				1	219,303	107.716	220,698	204,889	218,684		(619)			6.500	4.399	MON..	1,110	9,681	03/30/2009.	04/01/2032.
36213X T5 3	GNMA 30YR				1	14,138	110.781	15,239	13,756	14,489		(293)			7.000	5.430	MON..	80	939	04/17/2002.	05/01/2032.
36213X T6 1	GNMA 30YR				1	508,674	110.781	548,266	494,909	520,328		(10,757)			7.000	5.484	MON..	2,887	34,599	04/17/2002.	05/01/2032.
362161 6H 9	GNMA 30YR				1	4,652	110.656	5,153	4,656	4,654		0			8.500	8.523	MON..	33	391	10/01/1994.	02/01/2017.
362162 G9 4	GNMA 30YR				1	5,463	110.656	6,051	5,468	5,464		1			8.500	8.533	MON..	39	461	10/01/1994.	01/01/2017.
36217F 6S 3	GNMA 30YR				1	37,677	110.656	41,731	37,712	37,693		3			8.500	8.522	MON..	267	3,179	10/01/1994.	02/01/2017.
36217V DA 9	GNMA 30YR				1	4,534	110.656	5,023	4,540	4,536		1			8.500	8.537	MON..	32	382	10/01/1994.	03/01/2017.
36218N NQ 0	GNMA 30YR				1	27,097	110.283	26,914	24,404	28,539		(534)			10.000	4.622	MON..	203	2,427	06/15/1993.	07/01/2019.
36219L SM 7	GNMA 30YR				1	22,743	110.283	22,590	20,484	23,136		(348)			10.000	5.625	MON..	171	2,038	06/15/1993.	09/01/2018.
36219L AC 8	GNMA 30YR 1980-86				1	5,370	108.377	5,241	4,836	5,608		(55)			10.000	4.965	MON..	40	477	06/15/1993.	09/01/2018.
36225B ND 6	GNMA 30YR PLATINUM				1	463,757	108.113	486,927	450,386	479,018		(14,852)			6.500	4.514	MON..	2,440	28,615	07/19/2002.	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM				1	2,045,131	109.188	2,183,107	1,999,411	2,094,899		(51,676)			7.000	5.473	MON..	11,663	137,719	03/15/2002.	09/01/2031.
36202E 3E 7	GNMA2 30YR				1	27,167,399	100.057	26,641,711	26,626,547	27,112,951		(54,447)			4.500	4.033	MON..	99,850	796,920	04/16/2009.	03/01/2039.
36202E AL 3	GNMA2 30YR				1	3,728,565	106.656	3,867,800	3,626,440	3,699,202		(47,482)			6.000	5.198	MON..	18,132	197,956	03/30/2009.	09/01/2034.
36202F CN 4	GNMA2 30YR				1	6,717,197	100.057	6,625,232	6,621,461	6,715,218		(1,979)			4.500	4.161	MON..	24,830	24,830	11/17/2009.	11/01/2039.
36202F DB 9	GNMA2 30YR				1	9,408,515	100.057	9,176,223	9,171,000	9,407,423		(1,092)			4.500	3.968	MON..	34,391		12/17/2009.	12/01/2039.
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						74,401,107	XXX	74,272,020	72,496,185	74,504,332	0	(343,125)	0	0	XXX	XXX	XXX	305,098	1,898,582	XXX	XXX
0399999. Total - U.S. Government						740,435,878	XXX	722,055,994	1,442,212,185	740,913,360	0	12,893	0	0	XXX	XXX	XXX	2,426,084	8,694,370	XXX	XXX
All Other Governments - Issuer Obligations																					
683234 8A 9	ONTARIO CANADA (PROVINCE OF)		A		1FE	6,195,846	104.361	6,470,413	6,200,000	6,196,257		411			4.100	4.115	JD	10,592	127,100	06/09/2009.	06/16/2014.
748148 QX 4	QUEBEC (PROVINCE OF)		A		1FE	140,337	105.709	146,935	139,000	139,843		(494)			6.125	6.636	JJ	3,760	4,257	05/07/2009.	01/22/2011.
514886 AC 4	LB BADEN-WUERTTEMBERG		F		1FE	2,699,000	113.197	2,829,923	2,500,000	2,651,585		(6,951)			7.625	6.471	FA	79,427	190,625	04/01/2001.	02/01/2023.
465410 BA 5	ITALY (REPUBLIC OF)		F		1FE	140,337	108.753	151,166	139,000	140,075		(262)			5.625	6.073	JD	348	7,819	05/07/2009.	06/15/2012.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Maturity
74727P AK 7	QATAR (STATE OF)		F		1FE	2,394,192	100.750	2,418,000	2,400,000	2,394,236		44			5.250	5.282	JJ	12,950		11/17/2009	01/20/2020
0499999. All Other Governments - Issuer Obligations						11,569,713	XXX	12,016,437	11,378,000	11,521,996	0	(7,252)	0	0	XXX	XXX	XXX	107,077	329,801	XXX	XXX
1099999. Total - All Other Governments						11,569,713	XXX	12,016,437	11,378,000	11,521,996	0	(7,252)	0	0	XXX	XXX	XXX	107,077	329,801	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772G F4 5	CONNECTICUT ST				1FE	10,395,000	100.975	10,496,351	10,395,000	10,395,000					5.850	5.851	MS	179,054	608,108	04/17/2008	03/15/2032
745145 ZB 1	PUERTO RICO COMWLTH REF-PUB IMPT		R		2FE	1,177,650	101.995	1,019,950	1,000,000	1,134,921		(10,209)			5.500	3.920	JJ	27,500	55,000	07/06/2005	07/01/2020
1199999. U.S. States, Territories & Possessions - Issuer Obligations						11,572,650	XXX	11,516,301	11,395,000	11,529,921	0	(10,209)	0	0	XXX	XXX	XXX	206,554	663,108	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						11,572,650	XXX	11,516,301	11,395,000	11,529,921	0	(10,209)	0	0	XXX	XXX	XXX	206,554	663,108	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505 KH 8	CHICAGO ILL BRD ED BUILD AMERICA				1FE	3,844,819	98.843	3,657,191	3,700,000	3,844,339		(480)			6.138	5.858	JD	61,192		09/10/2009	12/01/2039
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,844,819	XXX	3,657,191	3,700,000	3,844,339	0	(480)	0	0	XXX	XXX	XXX	61,192	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,844,819	XXX	3,657,191	3,700,000	3,844,339	0	(480)	0	0	XXX	XXX	XXX	61,192	0	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																					
76913C AR 0	RIVERSIDE CA PENSION OB TXBL MBIA				1FE	10,000,000	76.859	7,685,900	10,000,000	10,000,000					4.910	4.909	FA	185,489	491,000	02/10/2005	02/15/2025
04248N AA 1	ARMY HAWAII FAM HSG CERTS MBIA			2	1FE	25,000,000	74.084	18,521,000	25,000,000	25,000,000					5.524	5.524	JD	61,378	1,441,000	04/13/2005	06/15/2050
167725 AF 7	CHICAGO ILL TRAN AUTH				1FE	10,000,000	106.078	10,607,800	10,000,000	10,000,000					6.899	6.900	JD	57,492	689,900	07/30/2008	12/01/2040
66285W FB 7	NORTH TEX TWY BABS				1FE	16,548,032	103.873	16,670,578	16,049,000	16,547,000		(1,032)			6.718	6.502	JJ	416,294		08/25/2009	01/01/2049
915217 RY 1	UNIVERSITY VA				1FE	13,507,370	107.457	12,547,754	11,677,000	13,499,238		(8,132)			6.200	5.166	MS	241,325		09/03/2009	09/01/2039
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						75,055,402	XXX	66,033,032	72,726,000	75,046,238	0	(9,164)	0	0	XXX	XXX	XXX	961,977	2,621,900	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																					
31294K F3 4	FGOLD 15YR				1	107,703	107.226	105,799	98,669	104,591		(208)			6.000	0.928	MON	493	5,758	04/25/2003	12/01/2016
312963 2E 0	FGOLD 15YR				1	398,317	105.495	420,984	399,056	398,372		55			5.000	5.079	MON	1,663	14,532	03/30/2009	01/01/2019
312964 LJ 6	FGOLD 15YR				1	450,964	105.387	476,039	451,705	450,985		20			5.000	5.074	MON	1,882	16,283	03/30/2009	02/01/2019
312964 P3 7	FGOLD 15YR				1	535,938	105.262	565,103	536,852	535,996		59			5.000	5.074	MON	2,237	19,722	03/30/2009	02/01/2019
312964 TZ 2	FGOLD 15YR				1	364,901	105.262	384,761	365,526	364,928		27			5.000	5.075	MON	1,523	13,466	03/30/2009	02/01/2019
312965 RD 0	FGOLD 15YR				1	207,262	105.387	218,954	207,761	207,298		35			5.000	5.102	MON	866	7,436	03/30/2009	04/01/2019
312966 GP 3	FGOLD 15YR				1	439,576	105.262	463,520	440,348	439,603		26			5.000	5.077	MON	1,835	15,982	03/30/2009	04/01/2019
312967 T2 8	FGOLD 15YR				1	370,838	105.262	391,064	371,513	370,864		26			5.000	5.079	MON	1,548	13,514	03/30/2009	06/01/2019
312967 TX 0	FGOLD 15YR				1	244,476	105.262	257,796	244,909	244,506		31			5.000	5.074	MON	1,020	9,056	03/30/2009	07/01/2019
312967 U4 2	FGOLD 15YR				1	528,585	105.262	557,259	529,400	528,618		33			5.000	5.067	MON	2,206	19,384	03/30/2009	06/01/2019
312967 WF 5	FGOLD 15YR				1	497,231	105.262	524,319	498,107	497,272		42			5.000	5.076	MON	2,075	18,382	03/30/2009	06/01/2019
312967 YK 2	FGOLD 15YR				1	114,815	105.262	121,065	115,013	114,826		11			5.000	5.074	MON	479	4,205	03/30/2009	06/01/2019
312968 A9 1	FGOLD 15YR				1	140,101	105.262	147,681	140,298	140,093		(8)			5.000	5.066	MON	585	5,077	03/30/2009	06/01/2019
312968 BA 7	FGOLD 15YR				1	390,293	105.262	411,544	390,970	390,335		42			5.000	5.074	MON	1,629	14,490	03/30/2009	06/01/2019
312968 KE 9	FGOLD 15YR				1	454,628	105.262	479,379	455,414	454,658		30			5.000	5.075	MON	1,898	16,635	03/30/2009	07/01/2019
312968 NT 3	FGOLD 15YR				1	349,340	105.262	368,338	349,924	349,344		4			5.000	5.075	MON	1,458	12,745	03/30/2009	07/01/2019
31288D 6V 6	FGOLD 30YR				1	118,348	107.156	122,696	114,502	116,591		(1,434)			6.000	5.202	MON	573	6,433	01/11/2005	10/01/2032
31288F 6X 7	FGOLD 30YR				1	150,649	107.125	156,138	145,753	149,161		(2,488)			6.000	4.991	MON	729	8,348	01/11/2005	03/01/2033
3128KR WQ 3	FGOLD 30YR				1	15,696,840	106.313	15,820,071	14,880,725	15,680,705		(16,135)			6.000	3.597	MON	74,404	220,070	08/24/2009	10/01/2036
31292G Y5 9	FGOLD 30YR				1	43,880	110.541	47,642	43,099	43,748		(547)			7.000	6.390	MON	251	2,985	02/22/1999	03/01/2029
31292H 4H 4	FGOLD 30YR				1	4,773,926	102.958	4,986,840	4,843,552	4,803,528		27,321			5.000	5.304	MON	20,181	238,334	01/12/2004	12/01/2033
31292H SQ 8	FGOLD 30YR				1	169,686	107.125	175,868	164,171	168,050		(2,898)			6.000	4.972	MON	821	9,518	01/11/2005	11/01/2032
31296J TJ 5	FGOLD 30YR				1	4,177,965	105.229	4,363,710	4,146,863	4,164,229		(16,582)			5.500	5.307	MON	19,006	223,387	10/30/2003	06/01/2033
31296K X7 3	FGOLD 30YR				1	68,871	106.875	71,213	66,632	68,654		(2,062)			6.000	4.702	MON	333	3,993	01/11/2005	07/01/2033
31296M 2N 8	FGOLD 30YR				1	3,278,807	106.875	3,337,581	3,122,882	3,271,526		(7,281)			6.000	4.000	MON	15,614	139,600	03/30/2009	09/01/2033
31296N LJ 4	FGOLD 30YR				1	111,952	106.875	115,760	108,314	111,186		(2,376)			6.000	4.863	MON	542	6,488	01/11/2005	10/01/2033
31296P TL 6	FGOLD 30YR				1	2,643,608	105.229	2,762,424	2,625,150	2,635,078		(9,498)			5.500	5.326	MON	12,032	139,940	10/30/2003	10/01/2033
31296S AC 0	FGOLD 30YR				1	117,783	106.750	121,646	113,954	116,599		(1,860)			6.000	5.003	MON	570	6,666	01/11/2005	01/01/2034
31296U EU 1	FGOLD 30YR				1	162,125	106.750	167,443	156,855	161,354		(3,879)			6.000	4.716	MON	784	9,397	01/11/2005	03/01/2034
31296U H9 5	FGOLD 30YR				1	93,800	106.750	96,877	90,752	92,936		(1,998)			6.000	4.919	MON	454	5,370	01/11/2005	08/01/2034
31296X TY 1	FGOLD 30YR				1	35,108	106.750	36,260	33,967	35,471		(1,236)			6.000	4.049	MON	170	1,866	01/11/2005	05/01/2034
31297A 3S 1	FGOLD 30YR				1	4,257,923	102.865	4,576,543	4,449,095	4,349,053		78,052			5.000	5.925	MON	18,538	221,383	06/10/2004	06/01/2034
31297A 3T 9	FGOLD 30YR				1	2,253,255	102.865	2,421,866	2,354,422	2,294,098		48,737			5.000	6.058	MON	9,810	116,517	06/10/2004	06/01/2034

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
31297A 5J 9	FGOLD 30YR				1	2,448,188	102.865	2,631,386	2,558,107	2,497,572		48,724			5.000	5.975	MON.	10,659	127,109	06/10/2004.	06/01/2034.
31297A 5K 6	FGOLD 30YR				1	5,124,596	102.865	5,508,069	5,354,680	5,236,792		92,773			5.000	5.905	MON.	22,311	265,989	06/10/2004.	06/01/2034.
31297B AM 4	FGOLD 30YR				1	1,341,809	102.865	1,442,216	1,402,053	1,370,085		24,471			5.000	5.938	MON.	5,842	69,417	06/10/2004.	06/01/2034.
31298E P7 4	FGOLD 30YR				1	4,265	110.433	4,727	4,280	4,262		14			7.000	7.178	MON.	25	299	12/06/2000.	12/01/2030.
31298F JL 7	FGOLD 30YR				1	21,739	110.433	24,091	21,815	21,720		73			7.000	7.183	MON.	127	1,523	12/06/2000.	01/01/2031.
3128L0 YL 0	FGOLD 30YR ALT-A				1	104,769	107.135	108,057	100,860	103,856		(656)			6.500	5.216	MON.	546	6,420	01/15/2008.	11/01/2037.
3128L4 G6 5	FGOLD 30YR ALT-A				1	320,887	107.135	330,958	308,916	317,003		(2,586)			6.500	5.378	MON.	1,673	19,863	01/15/2008.	01/01/2038.
31283H QX 6	FGOLD 30YR GIANT				1	136,775	107.156	141,799	132,330	135,612		(2,491)			6.000	4.919	MON.	662	7,656	01/11/2005.	03/01/2032.
31283H UA 1	FGOLD 30YR GIANT				1	167,056	107.096	173,095	161,627	165,591		(3,006)			6.000	4.934	MON.	808	9,414	01/11/2005.	12/01/2032.
31283H XH 3	FGOLD 30YR GIANT				1	119,152	106.875	123,204	115,279	118,174		(2,209)			6.000	4.920	MON.	576	6,799	01/11/2005.	06/01/2033.
31283H Y5 8	FGOLD 30YR GIANT				1	2,094,658	107.813	2,144,383	1,988,993	2,062,667		(45,621)			6.500	5.033	MON.	10,774	127,512	11/10/2004.	12/01/2033.
3128M7 BX 3	FGOLD 30YR GIANT				1	4,022,552	106.135	4,054,570	3,820,201	4,007,444		(15,108)			6.000	3.829	MON.	19,101	56,552	08/24/2009.	12/01/2038.
3128M6 JY 5	FGOLD 30YR GIANT AGENCY ALT-A				1	14,969,305	106.219	15,733,045	14,811,928	14,918,072		(47,669)			6.000	5.548	MON.	74,060	873,677	07/15/2008.	01/01/2038.
313421 MH 9	FH 1/1 1Y CMT ARM			3	1	30,214	100.067	30,272	30,252	30,252					2.625	2.625	MON.	135	1,088	03/29/1988.	04/01/2017.
3128Q2 CU 5	FH 7/1 1Y CMT ARM			3	1	15,915,714	105.249	16,605,908	15,777,683	15,891,788		(1,107)			5.041	4.697	MON.	133,443	739,812	12/30/2008.	06/01/2035.
3128S4 BJ 5	FHLMC 12M LIBOR ARM			3	1	5,767,843	105.119	6,059,961	5,764,857	5,769,279		(24)			5.469	5.443	MON.	53,176	256,872	03/30/2009.	03/01/2036.
313401 GR 6	FHLMC 30YR				1										10.250		MON.			10/01/1994.	09/01/2009.
31408X SR 2	FN 7|1 IY CMT ARM			3	1	7,126,254	104.624	7,391,913	7,065,248	7,125,709		(545)			5.477	5.028	MON.	32,247	277,926	03/30/2009.	01/01/2036.
31407G CY 2	FN 5/1 1Y CMT ARM			3	1	2,735,514	101.883	2,774,148	2,722,889	2,733,564		(117)			4.856	4.637	MON.	11,019	127,383	12/30/2008.	05/01/2035.
31362P VJ 7	FN 5/12 11TH COFI ARM			3	1	8,179	99.985	8,246	8,247	5,623		89			2.522	22.092	MON.	17	277	10/01/1994.	09/01/2018.
31362J UN 3	FN 6/12 11TH COFI ARM			3	1	66,278	101.448	69,028	68,043	66,705		5			4.390	5.244	MON.	249	2,986	03/16/1989.	06/01/2028.
31406X XD 9	FN 7/1 1Y CMT ARM			3	1	7,136,327	104.210	7,388,028	7,089,524	7,135,796		(497)			4.959	4.600	MON.	29,297	340,940	12/30/2008.	05/01/2035.
31407B YA 1	FN 7/1 1Y CMT ARM			3	1	3,755,595	104.593	3,893,701	3,722,718	3,749,749		(248)			4.838	4.495	MON.	15,009	175,728	12/30/2008.	07/01/2035.
31405C NR 6	FN 7/1 1Y LIBOR ARM			3	1	4,470,079	104.402	4,643,211	4,447,436	4,468,581		(172)			4.666	4.479	MON.	17,293	202,121	12/30/2008.	06/01/2034.
31406E QG 2	FN 7/1 1Y LIBOR ARM			3	1	8,310,364	104.550	8,607,607	8,233,006	8,294,799		(701)			4.991	4.565	MON.	34,242	394,602	12/30/2008.	07/01/2035.
31406M 3F 1	FN 7/1 1Y LIBOR ARM			3	1	4,104,494	104.521	4,271,774	4,086,991	4,102,034		(144)			4.693	4.524	MON.	15,984	185,464	12/30/2008.	03/01/2035.
31406N JF 2	FN 7/1 1Y LIBOR ARM			3	1	2,645,228	104.484	2,755,723	2,637,459	2,645,168		(60)			4.857	4.731	MON.	10,675	93,609	03/30/2009.	04/01/2035.
31407B YC 7	FN 7/1 1Y LIBOR ARM			3	1	11,695,782	104.479	12,121,622	11,601,969	11,664,500		(574)			5.022	4.758	MON.	48,554	569,269	06/20/2005.	07/01/2035.
31407E MH 3	FN 7/1 1Y LIBOR ARM			3	1	9,771,826	104.723	10,099,998	9,644,489	9,731,872		(846)			5.121	4.675	MON.	41,158	480,303	06/22/2005.	06/01/2035.
31371K KS 9	FNMA 15YR				1	54,210	109.000	56,863	52,168	54,111		(771)			7.000	5.098	MON.	304	3,566	03/06/2002.	01/01/2017.
31371K NG 2	FNMA 15YR				1	18,999	109.000	19,829	18,192	18,921		(272)			7.000	5.004	MON.	106	1,252	05/17/2002.	04/01/2017.
31371K QE 4	FNMA 15YR				1	230,216	109.000	240,273	220,434	228,863		(3,198)			7.000	5.104	MON.	1,286	15,193	05/17/2002.	05/01/2017.
31371K RD 5	FNMA 15YR				1	30,475	109.000	31,807	29,181	30,330		(437)			7.000	5.059	MON.	170	1,987	05/17/2002.	06/01/2017.
31371K SB 8	FNMA 15YR				1	55,510	109.000	57,935	53,151	55,237		(789)			7.000	5.067	MON.	310	3,666	05/17/2002.	07/01/2017.
31371K WE 7	FNMA 15YR				1	1,246,699	105.387	1,308,496	1,241,606	1,244,903		(1,101)			5.000	4.880	MON.	5,173	60,508	08/28/2003.	12/01/2017.
31374T QF 9	FNMA 15YR				1	25,565	107.658	27,179	25,246	25,401		(26)			6.500	6.086	MON.	137	1,582	04/01/2001.	04/01/2014.
31379J KH 8	FNMA 15YR				1	37,287	107.658	39,593	36,777	36,986		(47)			6.500	6.045	MON.	199	2,261	04/01/2001.	05/01/2013.
31379T W2 6	FNMA 15YR				1	27,451	107.294	29,436	27,435	27,445		(4)			6.000	5.972	MON.	137	1,575	04/01/2001.	05/01/2013.
31382H BS 3	FNMA 15YR				1	117,236	106.294	127,020	119,499	118,289		203			5.500	6.172	MON.	548	6,322	04/01/2001.	04/01/2014.
31384V ZR 6	FNMA 15YR				1	22,632	109.000	23,935	21,959	22,746		(332)			7.500	5.385	MON.	137	1,609	05/24/2001.	08/01/2015.
31384X 3K 2	FNMA 15YR				1	124,259	109.000	131,418	120,567	125,041		(1,787)			7.500	5.267	MON.	754	8,606	05/24/2001.	06/01/2015.
31386D UB 4	FNMA 15YR				1	6,086	109.000	6,437	5,905	6,222		(131)			7.500	4.468	MON.	37	434	05/24/2001.	12/01/2015.
31386F YK 5	FNMA 15YR				1	42,545	109.000	45,409	41,660	42,885		(485)			7.000	5.360	MON.	243	2,888	04/18/2001.	01/01/2016.
31387F GV 0	FNMA 15YR				1	56,641	109.000	59,904	54,958	56,665		(655)			7.500	5.795	MON.	343	4,048	05/24/2001.	06/01/2016.
31388C 3E 8	FNMA 15YR				1	80,941	109.000	85,217	78,181	80,690		(958)			7.000	5.333	MON.	456	5,190	12/06/2001.	11/01/2016.
31388C 4X 5	FNMA 15YR				1	164,008	109.000	172,671	158,414	162,865		(1,750)			7.000	5.536	MON.	924	10,789	12/06/2001.	11/01/2016.
31389G TU 4	FNMA 15YR				1	41,323	109.000	43,129	39,568	41,132		(598)			7.000	5.007	MON.	231	2,744	05/17/2002.	02/01/2017.
31389L D8 9	FNMA 15YR				1	82,187	109.000	85,777	78,694	82,096		(1,307)			7.000	4.841	MON.	459	5,394	05/17/2002.	03/01/2017.
31389N NB 7	FNMA 15YR				1	88,600	109.000	92,470	84,835	88,207		(1,314)			7.000	5.020	MON.	495	5,890	05/17/2002.	04/01/2017.
31389V S5 7	FNMA 15YR				1	120,909	109.000	126,191	115,771	119,971		(1,592)			7.000	5.198	MON.	675	8,012	05/17/2002.	05/01/2017.
31389V SY 4	FNMA 15YR				1	52,966	109.000	55,280	50,716	52,443		(657)			7.000	5.304	MON.	296	3,523	05/17/2002.	05/01/2017.
31389X 6A 6	FNMA 15YR				1	35,881	109.000	37,448	34,356	35,674		(507)			7.000	5.098	MON.	200	2,384	05/17/2002.	05/01/2017.
31390C AN 6	FNMA 15YR				1	8,646	109.000	9,024	8,279	8,749		(189)			7.000	4.194	MON.	48	575	05/17/2002.	03/01/2017.
31390D HH 0	FNMA 15YR				1	19,337	109.000	20,182	18,515	19,273		(294)			7.000	4.964	MON.	108	1,286	05/17/2002.	04/01/2017.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Maturity
31390H CA 1	FNMA 15YR				1	56,872	109.000	59,357	54,456	57,400		(1,188)			7.000	4.354	MON.	318	3,440	05/17/2002.	05/01/2017.
31390H CH 6	FNMA 15YR				1	10,004	109.000	10,442	9,579	10,071		(196)			7.000	4.485	MON.	56	666	05/17/2002.	05/01/2017.
31390M HB 3	FNMA 15YR				1	27,097	109.000	28,281	25,946	27,027		(417)			7.000	4.951	MON.	151	1,713	05/17/2002.	06/01/2017.
31400S Z9 3	FNMA 15YR				1	1,981,531	106.481	2,023,332	1,900,180	1,959,711		(23,286)			5.500	4.065	MON.	8,709	101,845	06/11/2003.	04/01/2018.
31402U TY 8	FNMA 15YR				1	2,795,736	105.356	2,934,645	2,785,454	2,793,282		(1,431)			5.000	4.875	MON.	11,606	117,557	03/30/2009.	09/01/2018.
31403B 3Y 7	FNMA 15YR				1	2,819,197	105.356	2,958,062	2,807,681	2,814,199		(2,413)			5.000	4.897	MON.	11,699	137,543	08/28/2003.	09/01/2018.
31403B 3Z 4	FNMA 15YR				1	2,265,273	105.356	2,377,495	2,256,628	2,262,575		(1,499)			5.000	4.883	MON.	9,403	102,054	03/30/2009.	09/01/2018.
31363C MM 8	FNMA 30YR				1	903	111.386	913	820	915		(51)			10.000	5.065	MON.	7	81	06/15/1993.	11/01/2019.
31371J L4 4	FNMA 30YR				1	14,608	114.650	16,241	14,165	15,209		(815)			8.000	5.087	MON.	94	1,125	04/01/2001.	06/01/2030.
31371J XA 7	FNMA 30YR				1	66,312	112.841	73,220	64,888	67,606		(1,911)			7.500	5.892	MON.	406	4,824	04/18/2001.	03/01/2031.
31371K 7E 5	FNMA 30YR				1	18,836,804	103.036	19,013,649	18,453,321	18,830,903		(5,900)			5.000	4.629	MON.	76,889	453,373	06/02/2009.	07/01/2033.
31371K HY 0	FNMA 30YR				1	193,135	108.125	210,339	194,533	192,900		1,477			6.500	6.851	MON.	1,054	12,402	12/07/2001.	01/01/2032.
31371L CD 9	FNMA 30YR				1	744,047	103.036	744,536	722,595	743,622		(425)			5.000	3.965	MON.	3,011	20,768	05/01/2009.	09/01/2033.
31371L DH 9	FNMA 30YR				1	7,147,992	105.104	7,462,698	7,100,287	7,129,101		(29,803)			5.500	5.313	MON.	32,543	384,025	09/22/2003.	10/01/2033.
31382S GP 0	FNMA 30YR				1	774,666	108.281	809,841	747,905	805,874		(50,120)			6.500	3.613	MON.	4,051	46,722	09/12/2002.	04/01/2029.
31383P 2X 3	FNMA 30YR				1	34,841	110.773	38,074	34,371	34,879		(9)			7.000	6.397	MON.	201	2,400	04/01/2001.	09/01/2029.
31383R FV 9	FNMA 30YR				1	236,313	108.281	261,354	241,366	236,149		4,528			6.500	7.379	MON.	1,307	15,364	12/06/2000.	08/01/2029.
31383W X7 1	FNMA 30YR				1	4,963	108.281	5,489	5,069	4,942		110			6.500	7.521	MON.	27	313	12/06/2000.	11/01/2029.
31385J GG 7	FNMA 30YR				1	288,509	108.063	301,136	278,668	295,150		(16,011)			6.500	4.099	MON.	1,509	17,746	10/29/2002.	06/01/2032.
31386E C4 8	FNMA 30YR				1	207,922	108.125	218,533	202,112	208,586		(5,674)			6.500	5.202	MON.	1,095	13,110	10/21/2002.	04/01/2031.
31386H CG 4	FNMA 30YR				1	235,251	110.666	256,002	231,329	238,786		(5,759)			7.000	5.705	MON.	1,349	15,953	01/04/2002.	12/01/2030.
31386H MR 9	FNMA 30YR				1	8,483	112.841	9,367	8,301	8,721		(340)			7.500	5.447	MON.	52	600	04/18/2001.	01/01/2031.
31386M ZB 9	FNMA 30YR				1	96,609	108.281	102,787	94,926	96,801		(1,654)			6.500	5.736	MON.	514	6,127	09/28/2001.	10/01/2030.
31386P UJ 0	FNMA 30YR				1	90,495	112.841	99,923	88,552	91,985		(2,458)			7.500	6.006	MON.	553	6,629	04/18/2001.	01/01/2031.
31386R KK 4	FNMA 30YR				1	43,224	112.841	47,727	42,295	44,021		(1,219)			7.500	5.933	MON.	264	3,162	04/18/2001.	02/01/2031.
31387H V5 6	FNMA 30YR				1	119,266	110.773	129,913	117,278	122,029		(3,846)			7.000	5.427	MON.	684	8,198	01/04/2002.	05/01/2031.
31387T X2 5	FNMA 30YR				1	165,122	111.398	182,432	163,765	166,163		(1,844)			7.000	6.418	MON.	955	11,442	06/28/2001.	07/01/2031.
31387U V6 5	FNMA 30YR				1	547,120	111.398	604,477	542,627	547,696		(3,724)			7.000	6.626	MON.	3,165	37,161	06/28/2001.	07/01/2031.
31388M NB 0	FNMA 30YR				1	34,112	108.125	36,241	33,517	34,481		(958)			6.500	5.341	MON.	182	2,173	09/28/2001.	09/01/2031.
31389C Q8 5	FNMA 30YR				1	180,137	108.125	193,324	178,796	180,732		(1,832)			6.500	6.056	MON.	968	11,401	11/29/2001.	12/01/2031.
31390H ST 3	FNMA 30YR				1	107,893	105.214	112,082	106,529	107,786		(1,266)			5.500	4.960	MON.	488	5,797	12/09/2004.	07/01/2033.
31390K CM 8	FNMA 30YR				1	423,281	110.362	455,678	412,894	431,272		(15,040)			7.000	5.248	MON.	2,409	28,473	05/09/2002.	06/01/2032.
31390K WQ 7	FNMA 30YR				1	467,279	108.063	487,730	451,341	470,527		(18,256)			6.500	4.748	MON.	2,445	29,121	10/29/2002.	08/01/2032.
31390P GK 7	FNMA 30YR				1	988,973	108.063	1,022,077	945,820	1,007,311		(56,009)			6.500	3.878	MON.	5,123	60,316	02/14/2003.	08/01/2032.
31391U C5 2	FNMA 30YR				1	381,461	108.063	393,583	364,218	386,920		(22,670)			6.500	3.986	MON.	1,973	23,344	01/09/2003.	01/01/2033.
31391U J2 2	FNMA 30YR				1	273,829	108.063	282,530	261,451	275,511		(14,316)			6.500	4.313	MON.	1,416	16,777	01/09/2003.	01/01/2033.
31391W 5H 0	FNMA 30YR				1	1,511,486	103.036	1,512,480	1,467,908	1,510,664		(823)			5.000	4.052	MON.	6,116	42,229	05/01/2009.	04/01/2033.
31400C 6B 5	FNMA 30YR				1	283,106	105.214	295,878	281,217	282,204		(1,005)			5.500	5.338	MON.	1,289	14,864	03/21/2003.	04/01/2033.
31400F C6 2	FNMA 30YR				1	179,447	105.104	187,348	178,250	179,097		(882)			5.500	5.281	MON.	817	9,361	03/21/2003.	03/01/2033.
31400H YZ 0	FNMA 30YR				1	451,418	105.214	471,783	448,406	449,786		(1,377)			5.500	5.358	MON.	2,055	24,115	03/21/2003.	03/01/2033.
31400J PF 0	FNMA 30YR				1	2,549,797	103.036	2,550,313	2,475,156	2,548,377		(1,421)			5.000	4.022	MON.	10,313	70,436	05/07/2009.	05/01/2033.
31400J RY 7	FNMA 30YR				1	3,761,804	105.214	3,874,978	3,682,965	3,722,736		(41,936)			5.500	5.004	MON.	16,880	198,785	04/09/2003.	02/01/2033.
31400J SJ 9	FNMA 30YR				1	3,311,513	103.052	3,312,685	3,214,573	3,309,655		(1,858)			5.000	4.020	MON.	13,394	91,235	05/07/2009.	02/01/2033.
31400K G3 4	FNMA 30YR				1	266,255	105.104	277,977	264,478	265,546		(1,144)			5.500	5.313	MON.	1,212	14,169	03/21/2003.	03/01/2033.
31400K GZ 3	FNMA 30YR				1	74,837	105.104	78,132	74,337	74,645		(336)			5.500	5.309	MON.	341	4,009	03/21/2003.	03/01/2033.
31400Q TN 3	FNMA 30YR				1	368,293	105.104	384,508	365,835	367,341		(1,611)			5.500	5.310	MON.	1,677	19,574	03/21/2003.	04/01/2033.
31400R MA 6	FNMA 30YR				1	360,821	105.214	377,099	358,413	359,630		(1,314)			5.500	5.343	MON.	1,643	19,414	03/21/2003.	04/01/2033.
31400R ML 2	FNMA 30YR				1	340,613	105.214	355,979	338,340	339,617		(1,324)			5.500	5.326	MON.	1,551	18,257	03/21/2003.	03/01/2033.
31400R NT 4	FNMA 30YR				1	107,280	110.362	111,431	100,969	106,898		(15)			7.000	2.759	MON.	589	6,938	03/04/2003.	02/01/2033.
31400T B2 2	FNMA 30YR				1	78,055	105.104	81,491	77,534	77,842		(313)			5.500	5.316	MON.	355	4,229	03/21/2003.	05/01/2033.
31401A GE 1	FNMA 30YR				1	310,023	105.104	323,673	307,954	309,103		(1,175)			5.500	5.328	MON.	1,411	16,397	03/21/2003.	04/01/2033.
31401B NS 0	FNMA 30YR				1	981,093	105.104	1,022,859	973,186	977,641		(4,618)			5.500	5.289	MON.	4,460	52,203	03/21/2003.	04/01/2033.
31401J EZ 7	FNMA 30YR				1	6,193,244	103.036	6,287,962	6,102,657	6,191,823		(1,420)			5.000	4.667	MON.	25,428	150,113	05/28/2009.	07/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31401N 4U 0	FNMA 30YR				1	1,625,430	103.036	1,613,765	1,566,208	1,624,562		(868)			5.000	3.848	MON	6,526	6,526	10/30/2009	09/01/2033
31402C PL 0	FNMA 30YR				1	11,293,447	103.036	11,204,964	10,874,756	11,286,316		(7,130)			5.000	3.670	MON	45,312	189,370	11/30/2009	11/01/2033
31402C U6 7	FNMA 30YR				1	1,023,835	103.036	1,024,509	994,317	1,023,203		(633)			5.000	3.841	MON	4,143	28,563	05/01/2009	03/01/2034
31402E AQ 1	FNMA 30YR				1	10,460,157	103.036	10,462,273	10,153,952	10,454,355		(5,802)			5.000	4.023	MON	42,308	289,940	05/07/2009	07/01/2033
31402K CE 2	FNMA 30YR				1	2,200,295	103.036	2,200,740	2,135,885	2,199,078		(1,218)			5.000	4.023	MON	8,900	60,964	05/07/2009	08/01/2033
31402Q LZ 2	FNMA 30YR				1	3,239,172	105.104	3,381,784	3,217,555	3,229,436		(12,185)			5.500	5.330	MON	14,747	174,380	09/22/2003	08/01/2033
31402R AB 5	FNMA 30YR				1	24,610,642	102.943	25,076,264	24,359,436	24,607,467		(3,175)			5.000	4.780	MON	101,498	501,704	06/18/2009	04/01/2035
31403F JW 5	FNMA 30YR				1	2,222,496	105.104	2,317,109	2,204,583	2,213,261		(8,558)			5.500	5.319	MON	10,104	120,637	10/30/2003	10/01/2033
31404M 6Q 6	FNMA 30YR				1	628,726	105.104	674,088	641,353	634,674		6,540			5.500	6.018	MON	2,940	34,452	06/10/2004	06/01/2034
31405A TY 9	FNMA 30YR				1	982,858	105.104	1,053,771	1,002,597	992,316		10,533			5.500	6.010	MON	4,595	54,296	06/10/2004	06/01/2034
31405A U9 2	FNMA 30YR				1	2,598,205	105.104	2,785,664	2,650,384	2,621,278		29,351			5.500	6.047	MON	12,148	143,214	06/10/2004	06/01/2034
31405D D4 6	FNMA 30YR				1	579,050	105.104	620,829	590,679	584,400		6,516			5.500	6.029	MON	2,707	31,883	06/10/2004	07/01/2034
31406A 6Y 3	FNMA 30YR				1	38,762	105.104	40,225	38,271	38,620		(350)			5.500	5.057	MON	175	2,065	12/09/2004	12/01/2034
31406D EL 6	FNMA 30YR				1	1,839,562	105.104	1,908,997	1,816,291	1,828,844		(11,797)			5.500	5.163	MON	8,325	98,290	12/09/2004	12/01/2034
31406D FK 7	FNMA 30YR				1	2,760,930	105.104	2,865,143	2,726,003	2,743,883		(16,471)			5.500	5.180	MON	12,494	146,315	12/09/2004	12/01/2034
31408E G5 5	FNMA 30YR				1	7,022,627	105.042	7,594,471	7,229,960	7,053,792		27,112			5.500	6.677	MON	33,137	362,580	03/30/2009	01/01/2036
31410K JR 6	FNMA 30YR				1	4,477,746	104.792	4,552,183	4,344,031	4,471,525		(6,221)			5.500	4.574	MON	19,910	78,327	08/05/2009	06/01/2038
31412N SL 1	FNMA 30YR				1	3,341,879	106.016	3,358,710	3,168,127	3,331,095		(10,785)			6.000	3.419	MON	15,841	31,310	10/09/2009	12/01/2038
31413U TQ 2	FNMA 30YR				1	7,739,020	106.078	7,788,349	7,342,088	7,721,654		(17,366)			6.000	3.617	MON	36,710	109,257	08/24/2009	12/01/2037
31414A D5 8	FNMA 30YR				1	1,577,651	109.721	1,649,570	1,503,420	1,575,010		(2,001)			7.000	5.138	MON	8,770	100,948	06/26/2008	11/01/2037
31414A QP 0	FNMA 30YR				1	6,782,583	104.792	6,895,336	6,580,042	6,775,273		(7,310)			5.500	4.535	MON	30,159	118,963	08/05/2009	01/01/2038
31414K 6T 2	FNMA 30YR				1	1,211,132	107.203	1,283,724	1,197,469	1,210,078		(1,054)			6.500	6.031	MON	6,486	57,255	03/30/2009	01/01/2038
31416B VH 8	FNMA 30YR				1	14,776,366	103.036	14,779,355	14,343,811	14,730,473		(45,893)			5.000	4.117	MON	59,766	409,913	05/07/2009	12/01/2034
31416C HV 1	FNMA 30YR				1	11,508,623	103.052	11,614,875	11,270,878	11,495,632		(12,991)			5.000	4.645	MON	46,962	278,000	06/09/2009	06/01/2039
31417S AA 8	FNMA 30YR				1	4,786,348	99.917	4,687,510	4,691,420	4,782,878		(3,470)			4.500	4.033	MON	17,593	35,140	10/09/2009	10/01/2039
31418M A2 8	FNMA 30YR				1	7,793,420	105.104	7,857,275	7,475,702	7,774,867		(18,553)			5.500	4.309	MON	34,264	101,654	08/20/2009	08/01/2037
31414K 6R 6	FNMA 30YR ALT-A				1	16,234,595	107.203	16,764,834	15,638,382	16,069,522		(98,802)			6.500	5.293	MON	84,708	995,015	01/15/2008	01/01/2038
31414K 6S 4	FNMA 30YR ALT-A				1	9,674,795	107.203	9,990,784	9,319,490	9,596,398		(55,356)			6.500	5.201	MON	50,481	591,024	01/15/2008	01/01/2038
31402R UN 7	FNMA 30YR				1	5,485,611	105.214	5,536,313	5,261,977	5,482,095		(3,516)			5.500	4.031	MON	24,117	71,576	08/20/2009	02/01/2035
31410G NB 5	FNMA 30YR 10/20 INT FIRST				1	30,478,499	105.500	32,164,868	30,488,027	30,481,925		2,896			6.000	6.013	MON	152,440	1,790,646	11/20/2007	10/01/2037
31374T C3 1	FNMA 15YR				1	133,409	105.414	140,548	133,330	133,380		(19)			6.000	5.972	MON	667	7,660	04/01/2001	09/01/2013
2699999. U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities						423,881,763	XXX	436,706,761	417,090,360	423,554,408	0	(510,544)	0	0	XXX	XXX	XXX	1,976,789	16,630,800	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																					
3133TH A5 6	FHLMC_2104				1	13,975,837	107.045	14,650,371	13,686,120	13,971,415		(4,421)			6.000	5.529	MON	68,431	600,437	03/30/2009	12/01/2028
3133TP QW 2	FHLMC_2252				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
31339W A6 3	FHLMC_2426C				1	2,707,475	106.995	2,824,894	2,640,201	2,701,648		(5,765)			6.000	5.042	MON	13,810	154,123	12/30/2008	03/01/2017
31392X C3 0	FHLMC_2513 IS			34	1	1,228,561	2.678	1,471				13,545			6.000		MON	275	9,845	04/30/2003	01/01/2032
31395T V3 5	FHLMC_2976				1	7,577,427	103.991	7,969,469	7,663,643	7,612,531		4,909			4.500	4.721	MON	28,739	340,868	05/05/2005	01/01/2033
31377T VK 9	FNMA 30YR MULTI				1	2,025,904	102.901	2,004,491	1,947,984	2,014,545		(1,236)			5.740	5.226	MON	9,318	111,678	02/26/2004	04/01/2034
31377T VL 7	FNMA 30YR MULTI				1	2,403,326	102.901	2,386,299	2,319,029	2,391,063		(1,333)			5.740	5.271	MON	11,093	132,950	02/26/2004	04/01/2034
31377T WC 6	FNMA 30YR MULTI				1	1,615,507	100.506	1,614,291	1,606,159	1,614,144		(149)			5.370	5.294	MON	7,188	86,137	02/26/2004	03/01/2034
31377T WK 8	FNMA 30YR MULTI				1	3,868,141	102.020	3,841,846	3,765,759	3,852,958		(1,628)			5.600	5.247	MON	17,574	210,598	02/26/2004	03/01/2034
31359S J3 5	FNMA_01-19				1	1,991,088	107.991	2,049,330	1,897,687	1,987,165		(1,781)			6.500	5.355	MON	10,279	121,413	09/30/2002	05/01/2031
31359S JT 8	FNMA_01-5				1	432,324	108.771	464,723	427,250	432,140		(86)			7.000	6.702	MON	2,492	29,486	03/09/2001	03/01/2031
31392C KP 8	FNMA_02-15			3	1	2,032,405	99.848	2,013,431	2,016,501	2,016,501					0.881	0.881	MON	296	19,731	12/30/2002	04/25/2032
31392F P9 2	FNMA_02-82			3	1	2,331,858	99.361	2,316,226	2,331,130	2,331,130					0.731	0.731	MON	284	19,306	12/30/2002	12/25/2032
31394A E2 8	FNMA_04-69				1	3,247,076	107.116	3,333,340	3,111,902	3,286,182		(4,481)			6.500	5.118	MON	16,856	198,125	08/11/2004	05/01/2033
31396X QJ 6	FNMA_07-89			3	1	7,407,825	98.891	7,365,984	7,448,560	7,407,154		(672)			0.811	1.020	MON	1,007	5,065	12/17/2009	09/25/2037
31364H AJ 6	FNSTR_E				1	586	101.200	652	644	643		8			6.000	8.162	MON	3	26	10/01/1994	09/01/2010
795485 AA 9	SBM6_86-1				1FE	22	101.955	23	23	23					6.000	6.191	MON	0	0	10/01/1994	12/01/2011
2799999. U.S. Special Revenue - Defined Multi-Class Residential Mtg.-Backed Securities						53,118,128	XXX	53,125,945	51,126,452	51,894,674	0	(3,283)	0	0	XXX	XXX	XXX	189,293	2,059,198	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 - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
83162C MA 8	SBAP_02-20B				1FE	8,815,468	106.998	9,319,209	8,709,730	8,808,798		(6,669)			5.980	5.765	FA	217,017	264,824	03/30/2009	02/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
83162C NX 7	SBAP_04-20H				1FE	3,097,060	103.888	3,213,209	3,092,950	3,096,846		(215)			5.170	5.150	FA	66,627	81,634	03/30/2009.	08/01/2024.
83162C PV 9	SBAP_05-20J				1FE	4,083,347	105.218	4,484,507	4,262,130	4,088,642		5,294			5.090	5.692	AO	54,236	214,145	03/30/2009.	10/01/2025.
83162C QX 4	SBAP_07-20C				1FE	5,474,744	105.704	5,787,001	5,474,744	5,474,744					5.230	5.230	MS	95,443	280,105	03/06/2007.	03/01/2027.
83162C SH 7	SBAP_09-20B				1FE	3,678,962	100.129	3,636,215	3,631,524	3,677,117		(1,846)			4.760	4.606	FA	72,025	81,629	03/30/2009.	02/01/2029.
83162C SK 0	SBAP_09-20C				1FE	2,489,732	100.526	2,502,828	2,489,732	2,489,732					4.660	4.660	MS	38,674	54,788	03/30/2009.	03/01/2029.
83162C SL 8	SBAP_09-20D				1FE	3,740,739	101.319	3,790,079	3,740,739	3,740,739					4.310	4.310	AO	40,306	74,343	04/07/2009.	04/01/2029.
83162C SP 9	SBAP_09-20F				1FE	2,300,485	104.209	2,397,317	2,300,485	2,300,485					4.950	4.950	JD	9,490	51,876	06/09/2009.	06/01/2029.
3099999. U.S. Special Revenue - Other Multi-Class Commercial Mtg.-Backed/Asset-Backed Sec.						33,680,537	XXX	35,130,365	33,702,033	33,677,102	0	(3,435)	0	0	XXX	XXX	XXX	593,818	1,103,344	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						585,735,830	XXX	590,996,103	574,644,844	584,172,422	0	(526,426)	0	0	XXX	XXX	XXX	3,721,878	22,415,241	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579E AC 9	3M COMPANY				1FE	2,113,778	104.359	1,977,594	1,895,000	2,112,588		(1,190)			5.700	4.929	MS	31,804	54,008	09/03/2009.	03/15/2037.
002824 AU 4	ABBOTT LABORATORIES				1FE	19,557,946	104.597	20,545,949	19,643,000	19,563,406		5,460			5.125	5.181	AO	251,676	581,651	02/26/2009.	04/01/2019.
002824 AV 2	ABBOTT LABORATORIES				1FE	4,988,550	106.533	5,326,640	5,000,000	4,988,667		117			6.000	6.016	AO	75,000	173,333	02/26/2009.	04/01/2039.
139859 AB 8	ABC INC				1FE	5,199,080	128.778	5,151,115	4,000,000	4,958,776		(56,194)			8.750	5.874	FA	132,222	350,000	03/24/2005.	08/15/2021.
00817Y AB 4	AETNA INC				1FE	8,966,790	106.435	8,514,800	8,000,000	8,164,852		(132,706)			7.875	6.016	MS	210,000	630,000	11/12/2002.	03/01/2011.
00817Y AF 5	AETNA INC				1FE	19,358,201	100.614	19,016,025	18,900,000	19,339,283		(6,399)			6.625	6.444	JD	55,650	1,252,125	10/25/2006.	06/15/2036.
009158 AP 1	AIR PRODUCTS AND CHEMICALS INC				1FE	5,945,716	98.775	5,877,091	5,950,000	5,945,841		125			4.375	4.384	FA	94,002		08/18/2009.	08/21/2019.
010392 EY 0	ALABAMA POWER COMPANY				1FE	10,981,080	107.109	11,781,935	11,000,000	10,988,243		3,614			4.850	5.310	JD	23,711	533,500	12/04/2007.	12/15/2012.
010392 FB 9	ALABAMA POWER COMPANY				1FE	4,990,400	105.394	5,269,705	5,000,000	4,990,497		97			6.000	6.014	MS	100,000	145,833	02/26/2009.	03/01/2039.
013817 AD 3	ALCOA INC				2FE	140,337	105.621	146,813	139,000	139,934		(403)			6.500	7.481	JD	753	9,035	05/07/2009.	06/01/2011.
025816 AX 7	AMERICAN EXPRESS COMPANY				1FE	4,156,249	104.510	4,354,948	4,167,000	4,158,216		874			6.150	6.187	FA	87,559	256,271	08/22/2007.	08/28/2017.
026351 AZ 9	AMERICAN GENERAL CORP				1FE	1,882,360	79.750	1,595,000	2,000,000	1,898,855		2,434			6.625	6.955	FA	50,056	132,500	04/01/2001.	02/15/2029.
026351 BC 9	AMERICAN GENERAL CORP				1FE	4,001,232	102.110	4,084,384	4,000,000	4,000,105		(163)			7.500	7.490	FA	116,667	300,000	10/30/2000.	08/11/2010.
02635P TG 8	AMERICAN GENERAL FINANCE CORP				3FE	6,509,312	69.500	4,448,000	6,400,000	6,480,735		(9,711)			5.750	5.521	MS	108,356	368,000	11/15/2006.	09/15/2016.
02666Q B6 9	AMERICAN HONDA FINANCE CORPORATION				1FE	15,990,080	102.745	16,439,200	16,000,000	15,993,294		1,869			4.625	4.639	AO	182,944	740,000	03/26/2008.	04/02/2013.
029163 AD 4	AMERICAN RE CORP				1FE	15,909,206	102.563	15,384,482	15,000,000	15,881,645		(26,901)			7.450	6.858	JD	49,667	1,117,500	12/22/2008.	12/15/2026.
029717 AQ 8	AMERICAN STANDARD INC				2FE	10,470,564	98.945	10,389,213	10,500,000	10,481,593		2,947			5.500	5.538	AO	144,375	577,500	03/29/2005.	04/01/2015.
03040# AC 6	AMERICAN WATER CAPITAL CORP				2	14,000,000	101.776	14,248,640	14,000,000	14,000,000					5.520	5.555	JD	21,467	772,800	12/12/2006.	12/21/2016.
03040# AF 9	AMERICAN WATER CAPITAL CORP				2	7,100,000	99.182	7,041,922	7,100,000	7,100,000					5.620	5.620	MS	101,972	399,020	03/08/2007.	03/29/2019.
898361 AA 8	AMHERST COLLEGE				1FE	9,532,931	104.603	9,565,944	9,145,000	9,532,788		(143)			5.875	5.581	MN	89,545		12/16/2009.	11/01/2039.
032511 AY 3	ANADARKO PETROLEUM CORP				2FE	1,770,360	104.437	2,088,738	2,000,000	1,771,827		1,467			6.450	7.438	MS	37,983	64,500	06/11/2009.	09/15/2036.
032511 BG 1	ANADARKO PETROLEUM CORPORATION				2FE	9,965,900	122.983	12,298,316	10,000,000	9,966,059		159			7.950	7.980	JD	35,333	404,125	06/09/2009.	06/15/2039.
035229 CF 8	ANHEUSER-BUSCH COMPANIES INC				2FE	2,494,080	113.146	2,545,796	2,250,000	2,462,278		(4,628)			7.550	7.551	AO	42,469	169,875	04/01/2001.	10/01/2030.
03523T AC 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2FE	6,648,935	126.450	8,429,157	6,666,000	6,649,071		136			8.200	8.223	JJ	252,049	277,861	01/07/2009.	01/15/2039.
03674B AC 8	ANTHEM INC				1FE	8,410,680	110.326	8,274,457	7,500,000	7,797,972		(105,297)			6.800	5.136	FA	212,500	510,000	04/16/2003.	08/01/2012.
00184A AC 9	AOL TIME WARNER INC				2FE	2,072,188	116.163	2,526,541	2,175,000	2,073,159		972			7.625	8.088	AO	35,011	82,922	06/11/2009.	04/15/2031.
037735 CD 7	APPALACHIAN POWER COMPANY				2FE	7,426,400	98.821	7,905,704	8,000,000	7,563,003		45,749			5.000	5.920	JD	33,333	400,000	10/24/2006.	06/01/2017.
00209T AA 3	AT&T BROADBAND CORP				2FE	9,452,924	115.270	10,586,369	9,184,000	9,391,336		(47,085)			8.375	7.937	MS	226,475	769,160	03/21/2003.	03/15/2013.
00206R AS 1	AT&T INC				1FE	8,163,825	105.366	7,902,465	7,500,000	8,160,847		(2,978)			6.550	5.912	FA	185,583		08/21/2009.	02/15/2039.
78387G AD 5	AT&T INC				1FE	286,510	105.897	291,218	275,000	277,096		(1,638)			6.250	5.585	MS	5,061	17,188	04/25/2003.	03/15/2011.
05523U AG 5	BAE SYSTEMS HOLDINGS INC				2FE	2,494,975	102.643	2,566,068	2,500,000	2,495,499		524			4.950	4.998	JD	10,313	60,844	06/01/2009.	06/01/2014.
05523U AA 8	BAE SYSTEMS PLC				2FE	14,793,726	106.205	15,505,886	14,600,000	14,731,744		(61,813)			6.400	5.903	JD	41,529	934,400	12/30/2008.	12/15/2011.
060505 AG 9	BANK OF AMERICA				1FE	140,337	105.852	147,135	139,000	139,841		(497)			7.400	8.255	JJ	4,743	5,143	05/07/2009.	01/15/2011.
06423A AQ 6	BANK ONE CORP				1FE	140,337	106.889	148,575	139,000	140,009		(328)			5.900	6.712	MN	1,048	8,201	05/07/2009.	11/15/2011.
06423A AG 8	BANK ONE CORPORATION				1FE	3,519,880	104.084	3,382,734	3,250,000	3,272,087		(36,024)			7.875	7.250	FA	106,641	255,938	04/01/2001.	08/01/2010.
638585 AN 9	BANKAMERICA CORPORATION (NEW)				1FE	2,156,360	109.745	2,194,891	2,000,000	2,079,556		(11,247)			7.750	6.493	FA	58,556	155,000	04/01/2001.	08/15/2015.
071813 BA 6	BAXTER INTERNATIONAL INC				1FE	5,992,670	100.073	6,004,404	6,000,000	5,992,885		215			4.500	4.515	FA	98,250		08/18/2009.	08/15/2019.
075887 AV 1	BECTON DICKINSON AND COMPANY				1FE	10,294,336	105.128	10,933,260	10,400,000	9,343,244	(958,000)	6,908			6.000	6.074	MN	79,733	312,000	05/11/2009.	05/15/2039.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA INC				1FE	1,267,620	89.836	1,347,533	1,500,000	1,299,914		4,797			6.000	6.196	JD	7,500	90,000	04/01/2001.	12/01/2028.
084664 BD 2	BERKSHIRE HATHAWAY FINANCE CORP				1FE	11,918,670	105.610	12,601,373	11,932,000	11,921,668		2,771			4.600	4.628	MN	70,134	548,872	05/06/2008.	05/15/2013.
084664 BE 0	BERKSHIRE HATHAWAY FINANCE CORP				1FE	10,984,618	104.479	11,492,690	11,000,000	10,986,013		1,290			5.400	5.419	MN	75,900	594,000	05/06/2008.	05/15/2018.
09247X AD 3	BLACKROCK INC				1FE	1,357,029	98.744	1,341,934	1,359,000	1,357,051		21			3.500	3.532	JD	2,775		12/07/2009.	12/10/2014.
05577@ AG 5	BNSF RAILWAY CO 2009-A				1FE	1,811,706	109.562	1,984,941	1,811,706	1,811,706					6.550	6.550	FA	41,204	59,333	02/12/2009.	02/26/2021.
05577@ AH 3	BNSF RAILWAY CO 2009-B				1FE	1,743,662	109.562	1,910,391	1,743,662	1,743,662					6.550	6.550	FA	39,656	57,105	02/12/2009.	02/26/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05577@ AJ 9	BNSF RAILWAY CO 2009-C				1FE	543,779	109.562	595,776	543,779	543,779					6.550	6.550	FA	12,367	17,809	02/12/2009.	02/26/2021.
05577@ AK 6	BNSF RAILWAY CO 2009-D				1FE	548,293	109.562	600,720	548,293	548,293					6.550	6.550	FA	12,470	17,957	02/12/2009.	02/26/2021.
05577@ AM 2	BNSF RAILWAY CO 2009-E				1FE	227,560	109.562	249,319	227,560	227,560					6.550	6.550	FA	5,175	7,453	02/12/2009.	02/26/2021.
097023 AZ 8	BOEING CO				1FE	14,245,004	100.271	14,434,025	14,395,000	14,249,706		4,702			4.875	5.004	JJ	298,246		07/23/2009.	02/15/2020.
097023 AE 5	BOEING COMPANY				1FE	8,879,613	131.044	9,055,133	6,910,000	8,838,175		(40,460)			8.750	6.360	MS	178,028	604,625	12/22/2008.	09/15/2031.
097023 AG 0	BOEING COMPANY				1FE	7,617,804	129.379	7,762,728	6,000,000	7,584,268		(32,737)			8.625	6.370	MN	66,125	517,500	12/22/2008.	11/15/2031.
097023 AS 4	BOEING COMPANY				1FE	9,950,150	111.066	10,412,419	9,375,000	9,941,794		(7,521)			6.625	6.173	FA	234,635	621,094	12/22/2008.	02/15/2038.
05577* AA 0	BPUS NEWFINANCE LLC			1	2	10,000,000	100.253	10,025,300	10,000,000	10,000,000					5.680	9,999.999	JD	18,933	568,000	11/20/2007.	12/19/2012.
110122 AQ 1	BRISTOL-MYERS SQUIBB				1FE	9,639,350	107.852	10,785,180	10,000,000	9,645,359		4,334			6.125	6.398	MN	102,083	612,500	08/19/2008.	05/01/2038.
11283# AA 9	BROOKFIELD POWER NEW YORK FINANCE		R		1	2,000,000	102.259	2,045,180	2,000,000	2,000,000					5.450	5.450	JD	4,542	109,000	11/29/2005.	12/18/2017.
115885 AK 1	BROWNING-FERRIS INDUSTRIES INC				2FE	9,008,080	110.339	8,827,088	8,000,000	9,003,539		(4,541)			7.400	6.399	MS	174,311		09/11/2009.	09/15/2035.
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORPO				2FE	831,542	99.738	830,815	833,000	831,573		31			4.700	4.722	AO	10,549		09/21/2009.	10/01/2019.
12201P AA 4	BURLINGTON RESOURCES FINANCE CO		I		1FE	7,143,826	106.264	6,747,758	6,350,000	6,482,143		(112,135)			6.680	4.751	FA	160,246	424,180	04/08/2003.	02/15/2011.
134429 AM 1	CAMPBELL SOUP CO				1FE	4,547,932	106.399	4,255,940	4,000,000	4,091,196		(77,476)			6.750	4.639	FA	102,000	270,000	04/16/2003.	02/15/2011.
144141 CS 5	CAROLINA POWER & LIGHT CO				1FE	5,560,500	109.638	5,481,895	5,000,000	5,180,258		(65,067)			6.500	4.970	JJ	149,861	325,000	04/16/2003.	07/15/2012.
144141 CX 4	CAROLINA POWER & LIGHT CO				1FE	4,982,900	109.352	5,467,590	5,000,000	4,988,799		1,562			5.250	5.294	JD	11,667	262,500	11/28/2005.	12/15/2015.
144141 CT 3	CAROLINA POWER & LIGHT COMPANY				1FE	15,391,500	107.033	16,054,980	15,000,000	15,196,141		(47,377)			5.125	4.735	MS	226,354	768,750	07/11/2005.	09/15/2013.
925524 AJ 9	CBS CORP				2FE	15,908,250	103.546	15,531,915	15,000,000	15,211,123		(349,742)			7.700	5.201	JJ	484,458	1,155,000	12/11/2007.	07/30/2010.
124900 C@ 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.
15131# AA 4	CENEX HARVEST STATES COOP SR U			2	2	3,603,086	106.399	3,688,499	3,466,667	3,589,074		(14,012)			6.810	4.873	JD	7,869	206,570	03/30/2009.	06/19/2013.
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	10,720	241,200	05/23/2006.	06/15/2011.
151895 B* 9	CENTERPOINT PROPERTIES TRUST				2	7,000,000	92.346	6,464,220	7,000,000	7,000,000					6.160	6.160	JD	19,164	431,200	05/23/2006.	06/15/2013.
166751 AH 0	CHEVRON CORP				1FE	11,977,920	104.402	12,528,204	12,000,000	11,981,287		3,367			3.950	3.991	MS	155,367	237,000	02/26/2009.	03/03/2014.
166751 AJ 6	CHEVRON CORP				1FE	19,993,800	105.337	21,067,360	20,000,000	19,994,207		407			4.950	4.953	MS	324,500	495,000	02/26/2009.	03/03/2019.
17248R AF 3	CINGULAR WIRELESS LLC				1FE	2,747,638	108.733	2,718,318	2,500,000	2,565,721		(31,209)			6.500	5.070	JD	7,222	162,500	04/16/2003.	12/15/2011.
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	15,161,250	101.109	15,166,290	15,000,000	13,235,603	(1,940,180)	14,534			5.900	5.826	FA	334,333	291,722	08/21/2009.	02/15/2039.
17275R AE 2	CISCO SYSTEMS INC				1FE	9,977,612	102.501	10,250,090	10,000,000	9,978,962		1,351			4.950	4.978	FA	187,000	244,750	03/30/2009.	02/15/2019.
172967 BJ 9	CITIGROUP INC				1FE	140,337	105.570	146,742	139,000	140,044		(294)			6.000	6.116	FA	3,012	4,170	05/07/2009.	02/21/2012.
172967 CQ 2	CITIGROUP INC				1FE	5,457,346	96.402	5,973,093	6,196,000	5,788,399		71,629			5.000	6.651	MS	91,219	309,800	09/16/2004.	09/15/2014.
172967 ES 6	CITIGROUP INC				1FE	1,383,015	100.263	1,503,949	1,500,000	1,386,580		3,565			6.125	7.348	MN	11,740	45,938	08/14/2009.	05/15/2018.
172967 EW 7	CITIGROUP INC				1FE	7,196,140	112.865	7,900,529	7,000,000	7,195,577		(563)			8.125	7.879	JJ	249,618		08/27/2009.	07/15/2039.
172967 EZ 0	CITIGROUP INC				1FE	5,000,850	101.435	5,071,762	5,000,000	5,000,810		(40)			5.500	5.495	AO	74,097		09/18/2009.	10/15/2014.
18055# AA 0	CLARION LION PROP FD HLDG LP SNSEC				2	7,940,320	93.680	7,494,400	8,000,000	7,972,145		11,004			5.110	5.270	AO	72,676	408,800	12/06/2006.	04/27/2012.
186108 BU 9	CLEVELAND ELECTRIC ILLUMINATING CO				2FE	5,516,759	117.781	5,889,060	5,000,000	5,481,606		(35,153)			7.880	6.301	MN	65,667	394,000	03/30/2009.	11/01/2017.
G1910# AE 6	COBHAM PLC SENIOR NOTES SERIES A		R		2	5,000,000	106.367	5,318,350	5,000,000	5,000,000					6.040	6.040	MS	87,244	151,000	02/20/2009.	03/17/2014.
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	6.608	MS	95,478	165,250	03/30/2009.	03/17/2016.
191216 AM 2	COCA-COLA COMPANY (THE)				1FE	14,861,550	104.168	15,625,125	15,000,000	14,870,492		8,942			4.875	4.993	MS	215,313	383,906	03/03/2009.	03/15/2019.
20029P AG 4	COMCAST CABLE COMMUNICATIONS INC				2FE	1,979,128	119.812	2,096,703	1,750,000	1,887,568		(13,667)			8.875	8.203	MN	25,885	155,313	04/01/2001.	05/01/2017.
20030N AA 9	COMCAST CORPORATION				2FE	249,664	100.186	250,464	250,000	249,998		58			5.850	5.874	JJ	6,744	14,625	04/25/2003.	01/15/2010.
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.
202795 HN 3	COMMONWEALTH EDISON				2FE	11,985,150	107.066	12,847,884	12,000,000	11,987,955		1,270			5.950	5.968	FA	269,733	535,500	03/30/2009.	08/15/2016.
202795 HE 3	COMMONWEALTH EDISON CO				2FE	5,363,123	107.878	5,393,880	5,000,000	5,103,905		(43,673)			6.150	5.144	MS	90,542	307,500	04/16/2003.	03/15/2012.
208251 AE 8	CONOCO INC				1FE	18,918,765	113.355	21,537,355	19,000,000	18,967,519		(605)			6.950	7.255	AO	278,772	1,320,500	12/22/2008.	04/15/2029.
20825C AR 5	CONOCOPHILLIPS				1FE	4,966,300	109.455	5,472,735	5,000,000	4,968,636		2,336			5.750	5.840	FA	119,792	142,153	01/29/2009.	02/01/2019.
20825C AP 9	CONOCOPHILLIPS CO				1FE	4,207,250	102.503	5,125,135	5,000,000	2,802,018		11,316			5.900	7.204	MN	37,694	295,000	11/21/2008.	05/15/2038.
20854P AB 5	CONSOL ENERGY INC				3FE	4,813,427	107.125	4,729,569	4,415,000	4,533,894		(49,585)			7.875	6.520	MS	115,894	347,681	04/08/2003.	03/01/2012.
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW				1FE	4,985,350	114.009	5,700,435	5,000,000	4,985,633		166			6.750	6.773	AO	84,375	337,500	04/01/2008.	04/01/2038.
209111 DJ 9	CONSOLIDATED EDISON INC				1FE	10,336,932	104.359	9,194,063	8,810,000	8,969,312		(230,344)			7.500	4.707	MS	220,250	660,750	03/21/2003.	09/01/2010.
210518 CF 1	CONSUMERS ENERGY CO				2FE	5,837,572	105.533	6,331,984	6,000,000	5,855,324		17,752			5.000	5.538	MS	88,333	150,000	03/30/2009.	03/15/2015.
210518 CL 8	CONSUMERS ENERGY CO				2FE	13,944,560	104.405	14,616,644	14,000,000	13,957,376		2,978			5.650	5.689	AO	166,989	791,000	03/21/2005.	04/15/2020.
210518 BV 7	CONSUMERS ENERGY COMPANY				2FE	2,447,255	107.374	2,684,340	2,500,000	2,477,897		5,956			5.375	5.672	AO	28,368	134,375	02/18/2004.	04/15/2013.
22053* AG 5	CORTEZ CAPITAL CORP			3	2Z	10,000,000	100.000	10,000,000	10,000,000	10,000,000					1.755	1.900	MJSD	10,239		11/20/2009.	12/11/2012.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
222862 AD 6	COVENTRY HEALTH CARE INC.				2FE	17,530,230	101.377	17,234,125	17,000,000	17,283,831		(129,126)			5.875	5.003	JJ	460,535	998,750	01/15/2008.	01/15/2012.
22303Q AH 3	COVIDIEN INTERNATIONAL FINANCE SA.		R		1FE	7,568,489	111.906	7,713,708	6,893,000	7,454,317	(111,202)	(2,970)			6.550	5.864	AO	95,315	225,746	09/03/2009.	10/15/2037.
126194 AA 7	CPR LEASING LTD.				2Z	7,000,000	100.000	7,000,000	7,000,000	7,000,000					5.570	5.572	JD	8,664		12/10/2009.	12/18/2024.
22541L AC 7	CREDIT SUISSE FIRST BOSTON (USA).				1FE	140,337	108.819	151,258	139,000	140,034		(303)			6.500	6.934	JJ	4,166	4,518	05/07/2009.	01/15/2012.
22541L AB 9	CREDIT SUISSE FIRST BOSTON USA INC.				1FE	4,232,192	107.838	4,313,536	4,000,000	4,059,911		(29,707)			6.125	5.273	MN	31,306	245,000	04/16/2003.	11/15/2011.
22845@ AC 5	CROWN PINE PARENT LP SERIES C.			3	2	7,000,000	101.928	7,134,960	7,000,000	7,000,000					5.980	5.980	JD	19,767	418,600	11/08/2007.	12/14/2017.
23157# AC 3	CURTISS-WRIGHT CORP.				2	10,000,000	99.267	9,926,700	10,000,000	10,000,000					5.510	5.510	JD	45,917	551,000	11/10/2005.	12/01/2017.
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	2,050,360	103.014	2,060,280	2,000,000	2,003,296		(6,865)			8.000	7.624	JD	7,111	160,000	11/16/2000.	06/15/2010.
233835 AP 2	DAIMLERCHRYSLER NORTH AMERICA HLDG.				2FE	1,542,900	106.318	1,594,772	1,500,000	1,506,154		(5,463)			7.750	8.079	JJ	52,635	116,250	04/01/2001.	01/18/2011.
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG.				2FE	1,582,005	122.884	1,873,986	1,525,000	1,576,137		(896)			8.500	8.735	JJ	58,691	129,625	04/01/2001.	01/18/2031.
233835 AT 4	DAIMLERCHRYSLER NORTH AMERICA HLDG.				2	140,337	108.714	151,113	139,000	140,037		(301)			7.300	7.842	JJ	4,679	5,074	05/07/2009.	01/15/2012.
237194 AB 1	DARDEN RESTAURANTS INC.				2FE	7,217,035	109.178	6,976,448	6,390,000	6,849,177		(61,556)			7.125	5.709	FA	189,703	455,288	12/16/2002.	02/01/2016.
23719E AA 1	DARDEN RESTAURANTS INC.				2FE	7,538,570	104.570	6,797,034	6,500,000	6,690,281		(144,171)			7.450	5.002	AO	121,063	484,250	03/26/2003.	04/01/2011.
24702R AH 4	DELL INC.				1FE	272,814	103.412	282,316	273,000	272,847		32			3.375	3.399	JD	410	4,607	06/10/2009.	06/15/2012.
250847 G* 5	DETROIT EDISON COMPANY (THE) SR.				1	13,000,000	93.023	12,092,990	13,000,000	13,000,000					5.190	5.190	AO	168,675	674,700	06/06/2005.	10/01/2023.
25156P AB 9	DEUTSCHE TELEKOM INTL FIN.		R	2	2FE	5,892,200	103.343	5,167,130	5,000,000	5,000,000		(209,131)			8.500	5.450	JD	18,889	425,000	04/16/2003.	06/15/2010.
25156P AC 7	DEUTSCHE TELEKOM INTL FIN.		R	2	2FE	1,199,113	128.611	1,607,638	1,250,000	1,205,167		734			8.750	8.452	JD	4,861	109,375	04/01/2001.	06/15/2030.
25179S AC 4	DEVON FINANCING CORP ULC.				2FE	140,337	108.631	150,998	139,000	139,994		(343)			6.875	6.753	MS	2,416	4,778	05/07/2009.	09/30/2011.
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.				2FE	3,505,850	97.335	3,434,952	3,529,000	3,505,918		68			5.700	5.746	AO	46,377		10/05/2009.	10/15/2039.
25467L A* 7	DISCOVERY COMMUN SENIOR NOTES.				2	10,000,000	102.234	10,223,400	10,000,000	10,000,000					6.010	6.010	JD	50,083	601,000	11/04/2005.	12/01/2015.
25746U AJ 8	DOMINION RESOURCES INC.				2FE	10,125,342	108.008	10,800,780	10,000,000	10,098,402		(26,940)			6.250	5.817	JD	1,736	625,000	03/30/2009.	06/30/2012.
260543 BJ 1	DOW CHEMICAL CO.				2FE	1,557,015	109.188	1,637,819	1,500,000	1,549,418		(1,119)			7.375	7.626	MN	18,438	110,625	04/01/2001.	11/01/2029.
233331 AE 7	DTE ENERGY CO.				2FE	18,159,910	105.949	18,541,110	17,500,000	17,688,159		(126,684)			7.050	6.247	JD	102,813	1,233,750	03/30/2009.	06/01/2011.
264399 DW 3	DUKE ENERGY CAROLINAS LLC.				1FE	3,856,468	108.112	4,108,264	3,800,000	3,814,942		(6,693)			6.250	6.042	JJ	109,514	237,500	07/11/2002.	01/15/2012.
26442C AA 2	DUKE ENERGY CAROLINAS LLC.				1FE	9,228,800	106.441	10,644,142	10,000,000	9,242,194		9,481			6.100	6.707	JD	50,833	610,000	07/22/2008.	06/01/2037.
26442C AC 8	DUKE ENERGY CAROLINAS LLC.				1FE	7,621,503	104.709	8,004,995	7,645,000	7,623,118		1,615			5.250	5.293	JJ	185,073	200,681	03/30/2009.	01/15/2018.
277432 AC 4	EASTMAN CHEMICAL CO.				2FE	2,038,580	110.104	2,202,081	2,000,000	2,000,000					7.625	8.262	JD	6,778	152,500	04/01/2001.	06/15/2024.
278058 DD 1	EATON CORPORATION.				1FE	1,994,880	105.217	2,104,337	2,000,000	1,995,528		408			5.600	5.634	MN	14,311	112,000	05/15/2008.	05/15/2018.
532457 AP 3	ELI LILLY AND COMPANY.				1FE	994,180	115.312	1,153,123	1,000,000	994,681		73			6.770	6.242	JJ	33,850	67,700	04/01/2001.	01/01/2036.
532457 BC 1	ELI LILLY AND COMPANY.				1FE	2,970,570	105.356	3,160,677	3,000,000	2,970,897		327			5.950	6.023	MN	22,808	123,463	03/03/2009.	11/15/2037.
291011 AY 0	EMERSON ELECTRIC CO.				1FE	7,471,425	102.218	7,666,335	7,500,000	7,473,385		1,960			4.875	4.922	AO	77,188	268,125	01/15/2009.	10/15/2019.
292562 A* 6	ENCORE WIRE LTD SRNT SER 2004-A.				2	15,000,000	103.594	15,539,100	15,000,000	15,000,000					5.270	5.268	FA	272,283	395,250	03/30/2009.	08/27/2011.
29266R J# 6	ENERGIZER HOLDINGS INC.				2	23,000,000	102.499	23,574,770	23,000,000	23,000,000					5.710	5.710	AO	277,252	1,373,300	10/01/2007.	10/15/2010.
29266R D# 2	ENERGIZER HOLDINGS INC.				2	7,464,880	100.641	8,051,280	8,000,000	7,759,593		61,172			4.250	5.200	JD	944	355,000	07/23/2004.	06/30/2013.
29364W AG 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	ENTERPRISE PRODUCTS OPERATING LLC.				2FE	4,995,300	106.550	5,327,500	5,000,000	4,996,796		875			5.650	5.672	AO	70,625	282,500	03/31/2008.	04/01/2013.
26875P AD 3	EOG RESOURCES INC.				1FE	9,697,087	106.234	10,139,997	9,545,000	9,690,725		(6,362)			5.625	5.417	JD	44,742	283,367	06/12/2009.	06/01/2019.
26882P AX 0	ERAC USA FINANCE COMPANY.				2FE	4,230,521	101.501	4,131,095	4,070,000	4,189,130		(13,922)			6.200	5.677	MN	42,057	252,340	11/01/2006.	11/01/2016.
29481# AC 7	ERGON INC.			2	2	13,000,000	99.138	12,887,940	13,000,000	13,000,000					5.500	5.500	FMAN.	81,431	715,000	03/04/2008.	05/20/2018.
302182 AC 4	EXPRESS SCRIPTS INC.				2FE	1,998,440	106.260	2,125,202	2,000,000	1,998,712		272			5.250	5.278	JD	4,667	54,250	06/04/2009.	06/15/2012.
302182 AD 2	EXPRESS SCRIPTS INC.				2FE	796,592	109.565	876,518	800,000	796,923		331			6.250	6.350	JD	2,222	25,833	06/04/2009.	06/15/2014.
303250 A# 1	FAIR ISAAC CORP.			2	1	5,000,000	105.135	5,256,750	5,000,000	5,000,000					6.370	6.370	MN	47,775	318,500	04/04/2008.	05/07/2015.
31331F AU 5	FEDERAL EXPRESS CORP 1997 PASS THR.			2	1	4,469,428	108.313	4,543,526	4,194,806	4,329,263		(21,236)			7.500	6.650	JJ	145,070	310,401	05/24/2002.	01/15/2018.
313855 F@ 2	FEDERAL SIGNAL CORP.			3	4	3,180,129	99.850	3,173,486	3,178,254	3,178,896		(313)			7.790	6.787	JD	11,004	41,404	11/07/2007.	06/15/2011.
313855 F* 4	FEDERAL SIGNAL CORPORATION.			2	4Z	483,933	99.687	484,945	486,467	485,270		610			7.600	6.883	MN	3,184	3,924	11/07/2007.	05/30/2011.
316773 CH 1	FIFTH THIRD BANCORP.				2FE	9,973,833	95.079	9,507,890	10,000,000	9,974,236		228			8.250	8.276	MS	275,000	825,000	02/27/2008.	03/01/2038.
33738M AE 1	FIRST UNION NATIONAL BANK.				1FE	269,913	104.347	260,868	250,000	251,750		(2,638)			7.800	7.629	FA	7,204	19,500	04/01/2001.	08/18/2010.
337932 AB 3	FIRSTENERGY CORPORATION.				2FE	455,987	108.310	481,980	445,000	450,035		(2,478)			6.450	5.801	MN	3,668	28,703	06/26/2007.	11/15/2011.
302491 AQ 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.
302508 AQ 9	FMR LLC.				1FE	4,355,880	105.721	4,228,860	4,000,000	4,352,724		(3,156)			7.570	6.748	JD	13,458	151,400	08/18/2009.	06/15/2029.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.			2	2	11,000,000	109.200	12,012,000	11,000,000	11,000,000					7.590	7.590	JJ	396,578	834,900	06/11/2008.	07/10/2018.
36804P AG 1	GATX FINANCIAL CORP.				2FE	3,814,762	101.153	4,046,107	4,000,000	3,947,236		132,474			5.125	9.908	AO	43,278	205,000	03/30/2009.	04/15/2010.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
368710 AC 3	GENENTECH INC				1FE	1,792,760	95.728	1,914,569	2,000,000	1,794,582		1,822			5.250	6.044	JJ	48,417	52,500	06/11/2009.	07/15/2035.
36962G YY 4	GENERAL ELECTRIC CAPITAL CORP				1FE	140,337	107.924	150,015	139,000	140,076		(261)			6.000	6.504	JD	371	8,340	05/07/2009.	06/15/2012.
36962G WB 6	GENERAL ELECTRIC CAPITAL CORPORATI				1FE	891,024	105.670	845,358	800,000	815,270		(12,780)			6.125	4.390	FA	17,558	49,000	04/25/2003.	02/22/2011.
370334 AS 3	GENERAL MILLS INC				2FE	3,645,653	107.968	3,621,233	3,354,000	3,435,257		(35,584)			6.000	4.785	FA	76,024	201,240	04/04/2003.	02/15/2012.
370334 BG 8	GENERAL MILLS INC				2FE	4,909,373	108.050	5,316,066	4,920,000	4,912,070		1,938			5.250	5.299	FA	97,580	265,475	07/31/2008.	08/15/2013.
45957@ AC 0	GENERAL PARTS INTERNATIONAL INC			2	2	4,835,499	105.328	4,739,760	4,500,000	4,641,711		(38,853)			7.200	5.213	MS	99,900	324,000	11/01/2004.	09/10/2012.
373334 JN 2	GEORGIA POWER COMPANY				1FE	4,981,400	104.386	5,219,280	5,000,000	4,981,607		207			5.950	5.977	FA	123,958	141,313	02/04/2009.	02/01/2039.
373334 JP 7	GEORGIA POWER COMPANY				1FE	11,969,280	98.153	11,778,364	12,000,000	11,969,391		111			4.250	4.282	JD	22,667		12/08/2009.	12/01/2019.
378272 AA 6	GLENCORE FUNDING LLC		R		2FE	25,000,250	102.308	25,576,900	25,000,000	25,000,179		(36)			6.000	5.998	AO	316,667	1,500,000	12/05/2007.	04/15/2014.
38141G AZ 7	GOLDMAN SACHS GROUP INC				1FE	11,300,096	106.043	10,604,260	10,000,000	10,203,752		(186,872)			6.875	4.838	JJ	317,014	687,500	04/16/2003.	01/15/2011.
38141G BU 7	GOLDMAN SACHS GROUP INC				1FE	140,337	108.714	151,112	139,000	140,034		(303)			6.600	7.047	JJ	4,230	4,587	05/07/2009.	01/15/2012.
39121J A* 1	GREAT RIVER ENERGY			2	1Z	17,500,000	104.233	18,240,775	17,500,000	17,500,000					5.810	5.811	JJ	336,092		08/13/2009.	07/01/2021.
39121J AA 8	GREAT RIVER ENERGY			2	1FE	15,139,954	108.813	16,474,238	15,139,954	15,139,954					5.829	5.829	JJ	441,254	882,508	06/21/2007.	07/01/2017.
362320 BA 0	GTE CORP				1FE	3,170,720	102.590	3,590,633	3,500,000	3,212,006		6,957			6.940	7.790	AO	51,279	242,900	06/25/2002.	04/15/2028.
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF AMER				1FE	8,247,753	102.277	8,522,717	8,333,000	8,247,941		188			7.375	7.461	MS	145,104		10/01/2009.	09/30/2039.
19767Q AK 1	HCA INC				5FE	3,430,069	99.821	2,974,678	2,980,000	3,163,988		(29,678)			9.000	7.484	JD	11,920	268,200	04/04/1996.	12/15/2014.
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.
428236 AQ 6	HEWLETT-PACKARD COMPANY				1FE	3,497,235	106.016	3,710,571	3,500,000	3,498,177		524			4.500	5.034	MS	52,500	157,500	02/25/2008.	03/01/2013.
887315 AY 5	HISTORIC TW INC				2FE	7,285,725	110.296	8,272,215	7,500,000	7,363,106		11,440			6.875	6.721	JD	22,917	515,625	04/01/2001.	06/15/2018.
40426W AR 2	HRPT PROPERTIES TRUST			1	2FE	7,612,080	94.636	6,624,548	7,000,000	7,392,793		(51,573)			6.250	5.229	FA	165,278	437,500	02/08/2005.	08/15/2016.
441812 JY 1	HSBC FINANCE CORP				1FE	140,337	108.736	151,143	139,000	140,071		(266)			7.000	7.900	MN	1,243	9,730	05/07/2009.	05/15/2012.
44643T AC 1	HUNTINGTON NATIONAL BANK (THE)				2FE	4,975,200	89.601	4,480,035	5,000,000	4,988,544		2,503			4.900	4.962	JJ	112,972	245,000	12/19/2003.	01/15/2014.
44643T AE 7	HUNTINGTON NATIONAL BANK (THE)				2FE	5,987,520	85.867	5,152,028	6,000,000	5,991,590		1,126			5.500	5.527	FA	124,667	330,000	02/01/2006.	02/15/2016.
452308 AJ 8	ILLINOIS TOOL WORKS INC				1FE	10,998,303	112.271	12,349,759	11,000,000	10,998,340		37			6.250	6.252	AO	171,875	353,299	03/23/2009.	04/01/2019.
459200 AM 3	INTERNATIONAL BUSINESS MACHINES CO				1FE	6,684,384	114.640	6,878,388	6,000,000	6,659,177		(24,606)			7.000	5.920	AO	71,167	420,000	12/22/2008.	10/30/2025.
46051M AA 0	INTERNATIONAL TRANSMISSION				1FE	5,492,881	101.386	6,083,169	6,000,000	5,571,601		78,720			4.450	6.749	JJ	123,117	133,500	03/30/2009.	07/15/2013.
708130 AC 3	JC PENNEY CORPORATION INC				3FE	5,921,700	88.800	5,328,000	6,000,000	5,924,332		1,035			6.375	6.474	AO	80,750	382,500	04/24/2007.	10/15/2036.
832696 C@ 5	JM SMUCKER SR UNSECURED				1	5,000,000	110.390	5,519,500	5,000,000	5,000,000					6.630	6.630	MN	55,250	331,500	09/18/2008.	11/01/2018.
41011W BS 8	JOHN HANCOCK GLOBAL FUNDING II				1FE	7,732,950	102.340	7,675,530	7,500,000	7,716,259		(16,691)			5.000	4.160	MS	94,792	187,500	09/02/2009.	09/30/2013.
41011W AA 8	JOHN HANCOCK GLOBAL FUNDING LIMITE				1FE	3,872,225	103.076	3,607,654	3,500,000	3,526,662		(50,611)			7.900	7.704	JJ	137,482	276,500	12/27/2001.	07/02/2010.
478115 AA 6	JOHNS HOPKINS UNIVERSITY				1FE	14,989,500	104.015	15,602,250	15,000,000	14,990,102		602			5.250	5.258	JJ	393,750	207,812	03/19/2009.	07/01/2019.
46625H HL 7	JPMORGAN CHASE & CO				1FE	2,189,880	110.008	2,200,154	2,000,000	2,184,516		(5,364)			6.300	5.047	AO	23,800	63,000	08/13/2009.	04/23/2019.
46625H HP 8	JPMORGAN CHASE & CO				1FE	9,978,800	100.296	10,029,580	10,000,000	9,979,831		1,031			3.700	3.745	JJ	105,861		09/15/2009.	01/20/2015.
487836 BB 3	KELLOGG COMPANY				1FE	7,841,842	102.977	8,032,206	7,800,000	7,838,691		(3,151)			4.450	4.360	MN	29,889	182,228	05/19/2009.	05/30/2016.
49239@ AA 6	KERR-MCGEE GUNNISON TRUST KMGI			2	2	3,675,659	104.799	3,782,680	3,609,461	3,650,782		(5,049)			6.720	6.492	JJ	101,739	242,556	04/30/2004.	01/30/2020.
49306C AD 3	KEYBANK NATIONAL ASSOCIATION				2FE	6,474,612	103.848	6,635,900	6,390,000	6,402,481		(10,757)			7.000	6.809	FA	186,375	447,300	06/25/2001.	02/01/2011.
49337W AB 6	KEYSPAN CORPORATION				1FE	1,071,840	105.503	1,055,033	1,000,000	1,008,977		(9,708)			7.625	6.546	MN	9,743	76,250	12/18/2001.	11/15/2010.
494368 BC 6	KIMBERLY-CLARK CORPORATION				1FE	24,115,119	114.926	28,009,765	24,372,000	24,122,246		3,084			6.625	6.707	FA	672,769	1,614,645	07/25/2007.	08/01/2037.
494550 AU 0	KINDER MORGAN ENERGY PARTNERS L.P				2FE	22,476,793	104.991	23,623,065	22,500,000	22,480,686		1,890			6.000	6.014	FA	562,500	1,035,000	03/30/2009.	02/01/2017.
494550 AW 6	KINDER MORGAN ENERGY PARTNERS LP				2FE	15,946,841	106.640	16,299,952	15,285,000	15,943,496		(3,344)			6.950	6.610	JJ	489,842		07/29/2009.	01/15/2038.
49455W AD 8	KINDER MORGAN FINANCE CO ULC				3FE	2,172,919	96.000	2,088,000	2,175,000	2,173,600		190			5.700	5.711	JJ	60,610	123,975	12/06/2005.	01/05/2016.
49725V AA 0	KIOWA POWER PARTNERS LLC SER A				2FE	3,633,783	100.965	3,668,849	3,633,783	3,633,783					4.811	4.811	MJSD.	486	167,813	11/19/2004.	12/30/2013.
48268@ AG 9	KPMG LLP				1	5,000,000	110.417	5,520,850	5,000,000	5,000,000					6.250	6.250	JD	868	455,729	06/20/2008.	07/15/2015.
50075N AT 1	KRAFT FOODS INC				2FE	5,098,138	104.938	5,248,994	5,002,000	5,097,517		(621)			6.875	6.722	FA	143,286	171,944	06/11/2009.	02/01/2038.
50075N AH 7	KRAFT FOODS INC				2FE	140,337	107.773	149,805	139,000	140,073		(264)			6.250	6.889	JD	724	8,688	05/07/2009.	06/01/2012.
501044 CA 7	KROGER CO				2FE	10,148,589	106.189	10,618,890	10,000,000	10,084,862		(63,556)			6.800	6.078	AO	170,000	680,000	12/30/2008.	04/01/2011.
524908 R4 4	LEHMAN BROTHERS HOLDINGS INC			34	6FE	4,211	0.060	11,651	19,418,000	11,651	(1,954)	7,683			6.875	6.932	JJ			09/16/2008.	07/17/2037.
532716 AN 7	LIMITED BRANDS INC				3FE	6,386,001	89.000	5,707,570	6,413,000	6,386,646		277			7.600	7.635	JJ	224,740	487,388	07/12/2007.	07/15/2037.
539830 AE 9	LOCKHEED MARTIN CORPORATION				1FE	1,205,260	118.907	1,189,071	1,000,000	1,204,467		(793)			7.650	3.966	MN	12,750		12/16/2009.	05/01/2016.
539830 AS 8	LOCKHEED MARTIN CORPORATION				1FE	5,000,000	104.478	5,223,905	5,000,000	5,000,000					4.121	4.121	MS	61,243	206,050	03/11/2008.	03/14/2013.
54401P A# 3	LORD CORP UNSECURED SENIOR NOTES		O		2	10,001,982	139.086	11,025,454	10,001,982	11,373,365				354,340	4.763	4.763	JJ	254,278	515,192	06/14/2006.	07/12/2016.
314275 AB 4	MACYS INC				3FE	6,549,800	102.125	6,888,331	6,745,000	6,639,034		43,631			5.350	6.120	MS	106,252	360,858	11/15/2007.	03/15/2012.
55616X AB 3	MACYS RETAIL HOLDINGS INC				3FE	5,245,000	84.125	4,206,250	5,000,000	5,205,831		(6,227)			6.790	6.395	JJ	156,547	339,500	04/17/2002.	07/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
564759 QB 7	MANUFACTURERS & TRADERS TRUST CO.			13	1FE	8,500,000	82.581	7,019,363	8,500,000	8,500,000					5.629	5.629	JD	39,872	478,465	11/28/2006	12/01/2021
57169* AJ 6	MARS INC 6.47% SR NTS DUE 2018				1	10,000,000	105.602	10,560,200	10,000,000	10,000,000					6.470	6.470	AO	152,764	647,000	03/30/2009	10/06/2018
575634 AS 9	MASSACHUSETTS ELECTRIC COMPANY				1FE	1,959,374	101.531	1,911,836	1,883,000	1,959,349		(25)			5.900	5.618	MN	13,270		12/17/2009	11/15/2039
5526E2 AB 5	MBNA AMERICA BANK NA				1FE	1,987,060	106.209	2,124,173	2,000,000	1,995,991		1,456			6.625	6.715	JD	5,889	132,500	06/11/2002	06/15/2012
5526E2 AC 3	MBNA AMERICA BANK NA				1FE	9,963,200	108.856	10,885,610	10,000,000	9,986,680		4,042			7.125	7.177	MN	91,042	712,500	11/04/2002	11/15/2012
58013M EF 7	MCDONALDS CORPORATION				1FE	9,449,400	110.306	11,030,570	10,000,000	6,638,244		22,027			6.300	6.732	MS	210,000	630,000	11/21/2008	03/01/2038
58155Q AA 1	MCKESSON CORP				2FE	7,807,370	110.234	7,413,210	6,725,000	7,044,183		(141,431)			7.750	5.313	FA	217,161	521,188	02/28/2005	02/01/2012
552690 A# 6	MDU RESOURCES GROUP INC SNR NOTE				2	8,500,000	104.506	8,883,010	8,500,000	8,500,000					6.040	6.040	MS	149,742	513,400	08/14/2008	09/16/2018
583491 AA 3	MECCANICA HOLDINGS USA INC				2FE	8,018,121	106.700	8,366,378	7,841,000	8,014,801		(3,320)			6.250	5.954	JJ	225,973		09/22/2009	07/15/2019
583491 AB 1	MECCANICA HOLDINGS USA INC				2FE	14,809,200	112.267	16,840,050	15,000,000	14,810,017		817			7.375	7.482	JJ	510,104		07/08/2009	07/15/2039
589331 AE 7	MERCK & CO INC				1FE	3,270,285	105.382	3,688,381	3,500,000	3,305,060		5,146			5.950	6.293	JD	17,354	208,250	10/12/2001	12/01/2028
589331 AN 7	MERCK AND CO. INC				1FE	3,308,988	103.944	3,461,332	3,330,000	3,309,833		845			5.000	5.081	JD	463	85,562	06/22/2009	06/30/2019
59217E BW 3	MET LIFE GLOBAL FUNDING I				1FE	1,053,660	105.830	1,058,297	1,000,000	1,051,431		(2,229)			5.125	3.853	JD	2,990	25,625	10/09/2009	06/10/2014
59217E BZ 6	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	6,182,330	100.785	6,248,651	6,200,000	6,183,969		1,639			2.875	2.975	MS	51,494		09/10/2009	09/17/2012
594457 C* 2	MICHIGAN CONSOLIDATED GAS COMPANY				2	10,000,000	104.298	10,429,800	10,000,000	10,000,000					5.260	5.260	AO	111,044	526,000	04/02/2008	04/15/2013
594918 AD 6	MICROSOFT CORP				1FE	28,633,589	97.930	28,551,404	29,155,000	28,636,570		2,981			5.200	5.320	JD	126,338	812,777	08/24/2009	06/01/2039
59562V AM 9	MIDAMERICAN ENERGY HOLDINGS COMPAN				2FE	7,826,850	101.826	7,636,965	7,500,000	7,825,014		(1,836)			6.125	5.801	AO	114,844	229,688	08/21/2009	04/01/2036
60527T A@ 3	MISSISSIPPI BUSINESS FINANCE CORP				1	7,049,615	107.195	7,503,650	7,000,000	7,032,611		(16,957)			6.620	6.343	AO	91,393	463,400	12/30/2008	10/20/2011
608190 AH 7	MOHAWK INDUSTRIES INC			3	3FE	4,985,250	99.500	4,975,000	5,000,000	4,989,233		1,406			7.125	6.168	JJ	162,222	326,386	01/08/2007	01/15/2016
637432 CU 7	NATIONAL RURAL UTIL COOP FIN CORP				1FE	140,337	109.924	152,794	139,000	140,051		(287)			7.250	7.391	MS	3,359	5,039	05/07/2009	03/01/2012
638585 AP 4	NATIONSBANK CORP				1FE	2,928,780	103.793	3,113,775	3,000,000	2,941,489		1,897			7.250	6.973	AO	45,917	217,500	04/01/2001	10/15/2025
641423 BW 7	NEVADA POWER COMPANY				2FE	5,426,198	107.229	5,837,537	5,444,000	5,428,084		1,345			6.500	6.545	FA	147,442	354,843	07/25/2008	08/01/2018
00209A AE 6	NEW CINGULAR WIRELESS SV				1FE	8,815,860	107.440	9,132,366	8,500,000	8,550,974		(40,484)			7.875	7.330	MS	223,125	669,375	07/26/2001	03/01/2011
00209A AF 3	NEW CINGULAR WIRELESS SV				1FE	9,151,688	129.231	9,692,318	7,500,000	9,117,376		(33,506)			8.750	6.810	MS	218,750	656,250	12/22/2008	03/01/2031
651639 AD 8	NEWMONT MINING CORP				2FE	3,543,792	107.618	3,422,265	3,180,000	3,299,564		(81,555)			8.625	5.733	MN	35,046	274,275	10/23/2006	05/15/2011
652478 BX 5	NEWS AMERICA HOLDINGS				2FE	4,892,019	117.755	5,887,765	5,000,000	4,900,056		8,037			8.000	8.389	AO	82,222	400,000	03/30/2009	10/17/2016
652482 AM 2	NEWS AMERICA INC				2FE	4,198,800	113.800	5,689,995	5,000,000	4,464,657		41,141			7.250	9.103	MN	43,299	362,500	01/03/2001	05/18/2018
652482 BW 9	NEWS AMERICA INC				2FE	2,728,587	109.087	2,982,450	2,734,000	2,728,606		20			6.900	6.916	FA	66,026		08/20/2009	08/15/2039
653522 DQ 2	NIAGARA MOHAWK POWER CORPORATION				1FE	1,013,350	99.517	995,173	1,000,000	1,012,783		(567)			3.553	3.260	AO	9,179		10/06/2009	10/01/2014
65364U AA 4	NIAGARA MOHAWK POWER CORPORATION				1FE	4,972,000	99.601	4,952,166	4,972,000	4,972,000					4.881	4.881	FA	95,051		08/03/2009	08/15/2019
65473Q A@ 2	NISOURCE FINANCE CORP SR SERIES B				2	14,067,900	99.156	14,873,400	15,000,000	14,347,849		88,780			5.360	6.250	MN	73,700	804,000	08/04/2006	11/28/2015
655855 FA 7	NORFOLK SOUTHERN RAILWAY CO				2FE	8,314,296	133.008	7,714,441	5,800,000	7,732,646		(133,588)			9.750	5.514	JD	25,133	565,500	03/07/2005	06/15/2020
666807 AP 7	NORTHROP GRUMMAN CORP				2FE	3,599,550	118.215	4,137,511	3,500,000	3,554,993		(6,887)			7.750	7.454	MS	90,417	271,250	12/18/2001	03/01/2016
666807 BB 7	NORTHROP GRUMMAN CORP				2FE	2,096,094	100.384	2,108,072	2,100,000	2,096,395		301			3.700	3.741	FA	32,591		07/27/2009	08/01/2014
67019E AB 3	NSTAR				1FE	1,699,722	98.564	1,689,386	1,714,000	1,699,862		139			4.500	4.605	MN	9,427		11/12/2009	11/15/2019
674599 BX 2	OCCIDENTAL PETROLEUM CORPORATION				1FE	6,604,904	100.732	6,700,699	6,652,000	6,608,561		3,657			4.125	4.242	JD	22,866	149,393	05/12/2009	06/01/2016
67481E AA 4	OCEAN ENERGY INC				2FE	5,660,880	109.100	5,454,980	5,000,000	5,160,756		(85,548)			7.250	5.300	AO	90,625	362,500	03/21/2003	10/01/2011
677347 CD 6	OHIO EDISON COMPANY				2FE	4,999,490	107.464	5,373,200	5,000,000	4,999,532		42			6.400	6.400	JJ	147,556	160,000	03/30/2009	07/15/2016
67773# AD 2	OHIO VALLEY ELECTRIC CORP			2	2	17,927,332	95.758	17,166,854	17,927,332	17,927,332					5.800	5.800	FA	392,808	1,030,708	11/30/2005	02/15/2026
68233D AS 6	ONCOR ELECTRIC DELIVERY CO				2FE	10,247,546	108.005	10,800,460	10,000,000	10,135,656		(46,522)			6.375	5.744	MN	106,250	637,500	03/30/2009	05/01/2012
68389X AC 9	ORACLE CORPORATION				1FE	6,262,907	108.119	6,793,092	6,283,000	6,264,762		1,462			5.750	5.794	AO	76,269	361,273	03/30/2009	04/15/2018
68389X AE 5	ORACLE CORPORATION				1FE	16,419,187	109.809	16,471,410	15,000,000	16,153,865	(260,269)	(4,172)			6.500	5.830	AO	205,833	497,868	11/25/2009	04/15/2038
68389X AG 0	ORACLE CORPORATION				1FE	3,923,311	103.130	4,061,240	3,938,000	3,923,861		549			5.000	5.048	JJ	94,621		06/30/2009	07/08/2019
694308 GJ 0	PACIFIC GAS & ELECTRIC CO				1FE	9,843,800	101.350	10,135,050	10,000,000	9,849,622		2,200			5.800	5.912	MS	193,333	580,000	03/14/2007	03/01/2037
694308 GM 3	PACIFIC GAS & ELECTRIC CO				1FE	9,985,800	108.439	10,843,910	10,000,000	9,986,188		174			6.350	6.362	FA	239,889	635,000	02/26/2008	02/15/2038
694308 GL 5	PACIFIC GAS AND ELECTRIC CO				1FE	10,236,790	106.768	10,653,321	9,978,000	10,218,625		(18,165)			5.625	5.248	MN	48,331	561,263	03/30/2009	11/30/2017
699424 BC 0	PARCS_07-10 (IG7 10-15%)		R	3	3FE	49,812,500	80.380	40,190,000	50,000,000	49,860,945		18,951			0.653	1.995	MJSD	9,982	670,530	01/30/2007	12/20/2016
70109H AJ 4	PARKER HANNIFIN CORP				1FE	9,569,830	109.326	10,467,936	9,575,000	9,569,932		64			6.250	6.254	MN	76,467	598,438	05/13/2008	05/15/2038
70342@ AC 2	PATTERSON COS INC A-3				1	5,550,000	104.669	5,809,130	5,550,000	5,550,000					5.750	5.750	MS	85,100	319,125	03/05/2008	03/25/2018
693304 AN 7	PECO ENERGY CO				1FE	3,652,040	107.738	3,770,839	3,500,000	3,636,636		(15,404)			5.000	4.086	AO	43,750	89,931	05/20/2009	10/01/2014
709068 C* 9	PENNSYLVANIA POWER CO				1	1,600,000	100.561	1,608,976	1,600,000	1,600,000					6.090	6.090	JD	271	48,720	06/23/2009	06/30/2022
717081 CY 7	PFIZER INC				1FE	9,994,200	122.194	12,219,370	10,000,000	9,994,244		44			7.200	7.205	MS	212,000	342,000	03/17/2009	03/15/2039
717081 CZ 4	PFIZER INC				1FE	19,972,745	105.765	21,152,980	20,000,000	19,979,353		6,608			4.450	4.500	MS	262,056	422,750	03/30/2009	03/15/2012
717081 DB 6	PFIZER INC				1FE	945,393	111.162	978,227	880,000	942,665		(2,728)			6.200	5.215	MS	16,065	25,916	06/19/2009	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
736508 J* 4	PORTLAND GENERAL ELECTRIC COMPANY				1	8,000,000	104.228	8,338,240	8,000,000	8,000,000					4.450	4.450	AO	89,000	356,000	03/27/2008.	04/01/2013.
73664# AA 8	PORTLAND NATURAL GAS TRANSMISSION			2	2	3,276,964	101.579	3,328,707	3,276,964	3,276,964					5.900	5.900	MJSD.	537	190,227	03/18/2003.	12/31/2018.
69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION				1FE	7,951,840	107.174	8,573,936	8,000,000	7,952,182		342			6.250	6.295	MN	62,500	241,667	05/19/2009.	05/15/2039.
74005P AR 5	PRAXAIR INC				1FE	20,409,182	106.355	21,736,917	20,438,000	20,415,697		3,675			4.625	4.651	MS	238,940	945,258	03/04/2008.	03/30/2015.
74005P AU 8	PRAXAIR INC				1FE	5,073,800	100.906	5,045,294	5,000,000	5,071,735		(2,065)			4.500	4.316	FA	86,250		08/24/2009.	08/15/2019.
740816 AG 8	PRESIDENT AND FELLOWS OF HARVARD C				1FE	5,922,650	113.065	5,653,246	5,000,000	5,918,180		(4,470)			6.500	5.259	JJ	149,861		08/27/2009.	01/15/2039.
74153W BY 4	PRICOA GLOBAL FUNDING 1				1FE	1,051,090	106.483	1,064,826	1,000,000	1,048,988		(2,102)			5.450	4.228	JD	3,028	27,250	10/09/2009.	06/11/2014.
742741 AA 9	PROCTER & GAMBLE - ESOP			2	1FE	4,484,734	121.949	4,269,532	3,501,080	4,319,741		(62,554)			9.360	4.972	JJ	163,851	163,851	03/30/2009.	01/01/2021.
144141 CY 2	PROGRESS ENERGY CAROLINA POWER AND				1FE	4,894,224	108.051	5,297,755	4,903,000	4,894,414		108			6.300	6.313	AO	77,222	308,889	03/10/2008.	04/01/2038.
744448 BU 4	PUBLIC SERVICE COLORADO				1FE	1,650,000	114.740	1,893,202	1,650,000	1,650,000					7.875	7.875	AO	32,484	129,938	09/18/2002.	10/01/2012.
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO				1FE	8,763,957	112.115	9,562,271	8,529,000	8,760,145		(2,944)			6.500	6.298	FA	230,994	535,905	09/04/2008.	08/01/2038.
744538 AB 5	PUBLIC SERVICE COMPANY OF NEW HAMP				2FE	2,988,390	96.260	2,887,803	3,000,000	2,988,433		43			4.500	4.549	JJ	6,375		12/09/2009.	12/01/2019.
74456Q AU 0	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	8,926,254	96.874	8,675,094	8,955,000	8,493,242	(433,556)	544			5.375	5.397	MN	49,470		11/18/2009.	11/01/2039.
74531E AE 2	PUGET SOUND ENERGY INC				2FE	5,919,565	100.793	5,039,647	5,000,000	5,000,000		(162,007)			7.960	4.788	FA	84,022	398,000	04/04/2003.	02/22/2010.
74834L AE 0	QUEST DIAGNOSTICS INCORPORATED				2FE	12,128,267	108.510	12,424,406	11,450,000	11,869,816		(257,760)			7.500	4.981	JJ	403,135	858,750	12/30/2008.	07/12/2011.
74834L AP 5	QUEST DIAGNOSTICS INCORPORATED				2FE	1,969,820	97.710	1,954,198	2,000,000	1,970,098		278			4.750	4.941	JJ	11,611		11/12/2009.	01/30/2020.
74842@ AA 3	QUIKRETE HOLDINGS INC SR NOTES				2Z	7,000,000	100.000	7,000,000	7,000,000	7,000,000					5.830	5.830	JD	15,871		11/04/2009.	12/15/2019.
755111 BR 1	RAYTHEON COMPANY				1FE	1,995,100	98.495	1,969,898	2,000,000	1,995,144		44			4.400	4.431	FA	10,267		11/12/2009.	02/15/2020.
75621L AH 7	RECKSON OPERATING PARTNERSHIP LP				3FE	14,157,973	92.655	12,392,550	13,375,000	13,801,873		(80,031)			5.875	5.091	FA	296,851	785,781	02/04/2005.	08/15/2014.
759509 AB 8	RELIANCE STEEL AND ALUMINUM CO				2FE	8,979,800	84.110	8,411,050	10,000,000	8,989,712		11,017			6.850	6.682	MN	87,528	685,000	02/08/2007.	11/15/2036.
74966* AD 9	RPC INC SENIOR			3	2	12,000,000	108.887	13,066,440	12,000,000	12,000,000					7.570	5.570	FA	310,370	707,733	02/14/2006.	02/28/2016.
78632# AA 6	SADLERS BAR-B-QUE SALES			2	4Z	1,388,162	100.000	1,415,362	1,415,362	1,393,293		2,678			14.000	14.434	JAJO.	37,428	195,698	10/23/2007.	10/23/2014.
786514 BC 2	SAFEWAY INC				2FE	21,013,013	105.694	21,429,479	20,275,000	20,511,299		(191,662)			6.500	5.452	MS	439,292	1,317,875	12/30/2008.	03/01/2011.
79603# AR 2	SAMSON INVESTMENT CO				2	5,000,000	110.630	5,531,500	5,000,000	5,000,000					7.580	7.580	MS	107,383	189,500	02/27/2009.	03/19/2014.
797440 BK 9	SAN DIEGO GAS AND ELECTRIC COM				1FE	7,053,404	107.378	7,608,819	7,086,000	6,235,763	(823,000)	5,358			6.000	6.033	JD	35,430	232,657	05/11/2009.	06/01/2039.
806605 AE 1	SCHERING-PLOUGH CORPORATION			3	1FE	4,970,050	109.906	5,495,285	5,000,000	4,986,267		3,054			5.550	5.378	JD	23,125	277,500	12/02/2003.	12/01/2013.
80808# AA 0	SCHREIBER FOODS INC SENIOR UNSEC			2	2	9,250,000	102.381	9,470,243	9,250,000	9,250,000					5.320	5.320	JJ	243,316	492,100	11/18/2005.	01/03/2012.
80909@ AA 0	SCITOR CORPORATION			2	5	1,064,280	100.000	1,086,000	1,086,000	1,063,242		(2,590)			11.625	11.952	AO	26,652	126,248	09/26/2007.	09/26/2017.
81211K AJ 9	SEALED AIR CORP				3FE	19,508,800	105.736	21,147,240	20,000,000	19,732,275		65,978			5.625	6.049	JJ	518,750	1,125,000	04/28/2006.	07/15/2013.
81675* AC 8	SEMINOLE ELECTRIC COOPERATIVE			2	1FE	8,000,000	99.117	7,929,360	8,000,000	8,000,000					6.030	6.030	JD	4,020	482,400	12/08/2005.	12/28/2033.
816851 AN 9	SEMPRA ENERGY				2FE	6,984,460	108.451	7,591,563	7,000,000	6,985,578		1,118			6.500	6.539	JD	37,917	247,722	05/12/2009.	06/01/2016.
78443* AH 4	SLBP HOLDINGS CORP			3	2	14,000,000	108.634	15,208,760	14,000,000	14,000,000					7.300	5.800	JD	505,089	406,000	06/05/2006.	06/30/2012.
842400 EU 3	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	10,165,116	105.733	10,784,786	10,200,000	10,181,158		3,099			4.650	4.689	AO	118,575	474,300	03/23/2004.	04/01/2015.
84263P AM 2	SOUTHERN CONNECTICUT GAS CO				1FE	10,000,000	89.416	8,941,625	10,000,000	10,000,000					5.778	5.778	MN	96,300	577,800	10/26/2005.	11/01/2025.
843452 AZ 6	SOUTHERN NATURAL GAS COMPANY				2FE	469,800	114.997	600,285	522,000	473,455		680			8.000	8.974	MS	13,920	41,760	02/25/2003.	03/01/2032.
790849 AE 3	ST JUDE MEDICAL INC				1FE	5,022,300	101.607	5,080,364	5,000,000	5,020,575		(1,725)			3.750	3.656	JJ	79,688		07/28/2009.	07/15/2014.
790849 AF 0	ST JUDE MEDICAL INC				1FE	20,584,503	101.231	20,954,866	20,700,000	20,588,349		3,846			4.875	4.947	JJ	428,878		07/24/2009.	07/15/2019.
85458# AA 2	STANLEY ACCOUNT VALUE PLAN TRUST			2	1Z		100.379								6.070		MON.	42		06/24/1998.	12/31/2009.
855030 AH 5	STAPLES INC				2FE	32,418,600	110.072	33,021,540	30,000,000	31,460,226		(480,054)			7.375	5.442	AO	553,125	2,212,500	12/07/2007.	10/01/2012.
857477 AB 9	STATE STREET CORP				1FE	547,130	102.910	514,552	500,000	503,013		(6,332)			7.650	6.612	JD	1,700	38,250	04/01/2001.	06/15/2010.
239753 BU 9	TARGET CORP				1FE	2,464,460	132.323	2,646,453	2,000,000	2,325,967		(20,438)			9.350	9.325	JD	8,311	187,000	04/01/2001.	06/16/2020.
872287 AF 4	TCI COMMUNICATIONS INC				2FE	1,006,720	112.094	1,120,943	1,000,000	1,005,599		(169)			7.875	7.418	FA	29,750	78,750	04/01/2001.	02/15/2026.
879240 AN 9	TCI COMMUNICATIONS INC				2FE	5,869,385	113.180	5,376,074	4,750,000	5,070,917		(140,020)			9.800	6.286	FA	193,958	465,500	03/19/2003.	02/01/2012.
872312 AA 1	TCM SUB LLC				2FE	1,357,831	97.956	1,331,217	1,359,000	1,357,841		9			3.550	3.568	JJ	2,144		12/08/2009.	01/15/2015.
878091 BC 0	TEACHERS INSURANCE AND ANNUITY				1FE	4,993,650	103.374	5,168,690	5,000,000	4,993,653		3			6.850	6.860	JD	14,271		12/11/2009.	12/16/2039.
87875U AB 8	TECO ENERGY INC				2FE	3,144,329	107.190	3,215,697	3,000,000	3,088,674		(34,649)			7.000	5.629	MN	35,000	210,000	12/21/2007.	05/01/2012.
879369 E@ 1	TELEFLEX INC SRNT TRANCHE A				3	20,000,000	101.852	20,370,400	20,000,000	20,000,000					7.660	7.658	JJ	736,211	1,532,000	10/01/2007.	07/08/2011.
879369 E# 9	TELEFLEX INC SRNT TRANCHE B				3	5,000,000	103.126	5,156,300	5,000,000	5,000,000					8.140	8.138	JJ	195,586	407,000	10/01/2007.	07/08/2014.
88031V AA 7	TENASKA GATEWAY PARTNERS LTD			2	2FE	3,819,732	94.731	4,261,593	4,498,626	3,839,318		19,586			6.052	9.051	MJSD.	756	202,626	03/30/2009.	12/30/2023.
24969* AC 3	THE DEPOSITORY TRUST COMPANY				1	15,000,000	99.791	14,968,650	15,000,000	15,000,000					5.630	5.629	AO	178,283	443,363	03/20/2009.	04/15/2016.
883556 AR 3	THERMO FISHER SCIENTIFIC INC				1FE	2,003,140	98.040	1,960,804	2,000,000	2,003,115		(25)			3.250	3.215	MN	7,403		12/11/2009.	11/18/2014.
88732J AU 2	TIME WARNER CABLE INC				2FE	7,322,840	104.730	7,331,135	7,000,000	7,189,012	(133,059)	(769)			6.750	6.401	JD	21,000	217,875	08/18/2009.	06/15/2039.
88732J AW 8	TIME WARNER CABLE INC				2FE	5,385,600	97.265	5,349,567	5,500,000	5,386,073		473			5.000	5.266	FA	15,278		12/08/2009.	02/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
887315 BN 8	TIME WARNER COMPANIES INC				2FE	3,382,613	104.270	3,910,129	3,750,000	3,430,814		7,195			6.625	7.807	MN	31,745	248,438	04/01/2001	05/15/2029
00184A AF 2	TIME WARNER INC				2FE	705,424	109.493	754,405	689,000	694,832		(2,107)			6.875	6.485	MN	7,895	42,591	05/07/2009	05/01/2012
891027 AN 4	TORCHMARK CORP				2FE	15,782,550	100.267	15,040,054	15,000,000	15,632,385		(79,366)			6.375	5.587	JD	42,500	956,250	01/16/2008	06/15/2016
893830 AT 6	TRANSOCEAN INC				2FE	6,299,317	111.820	6,627,560	5,927,000	6,297,344		(1,973)			6.800	6.330	MS	118,672	201,518	09/03/2009	03/15/2038
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR				2Z	22,500,000	100.000	22,500,000	22,500,000	22,500,000					5.360	5.360	JD	73,700		11/13/2009	12/09/2020
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC			2	1	12,000,000	106.971	12,836,520	12,000,000	12,000,000					6.000	6.000	AO	166,000	360,000	03/20/2009	04/08/2019
872649 BH 0	TRW INC				2FE	507,380	119.079	595,395	500,000	506,517		(144)			7.750	7.620	JD	3,229	38,750	05/24/2002	06/01/2029
87305Q BY 6	TTX COMPANY				2FE	13,861,560	89.119	12,476,620	14,000,000	13,902,108		10,405			5.000	5.115	JD	31,111	700,000	11/17/2005	06/15/2017
87305Q BZ 3	TTX COMPANY				2FE	14,962,950	93.877	14,081,568	15,000,000	14,975,412		3,305			5.400	5.431	FA	306,000	810,000	11/21/2005	02/15/2016
902118 BL 1	TYCO INTERNATIONAL FINANCE SA		R		2FE	29,999,108	120.775	36,232,440	30,000,000	29,999,159		51			8.500	8.498	JJ	1,199,394	1,317,500	03/30/2009	01/15/2019
90261X BY 7	UBS AG (STAMFORD BRANCH)				1FE	25,595,000	101.247	25,311,725	25,000,000	25,429,983		(53,208)			5.875	5.557	JJ	677,257	1,468,750	09/08/2006	07/15/2016
87083K AM 4	UBS AG NEW YORK BRANCH				1FE	5,222,750	105.052	5,252,595	5,000,000	5,132,640		(13,210)			7.375	7.136	JD	16,389	368,750	04/01/2001	06/15/2017
BHM0HT JF 3	ULTRA RESOURCES INC				2Z	30,000,000	100.000	30,000,000	30,000,000	30,000,000						4.979	MS	34,549		12/22/2009	01/27/2017
91321* AJ 0	UNIMIN CORP SERIES C				1Z	3,500,000	100.000	3,500,000	3,500,000	3,500,000					4.920	4.920	JD	7,175		12/04/2009	12/16/2016
02360F AB 2	UNION ELECTRIC (AMERENUE)				1FE	3,967,520	90.106	3,604,260	4,000,000	3,969,449		477			5.300	5.353	FA	88,333	212,000	07/29/2005	08/01/2037
90783X AA 9	UNION PACIFIC 2007-3 PASS THROUGH				1FE	58,999,349	105.127	62,024,000	58,999,349	58,999,349					6.176	6.177	JJ	1,811,778	3,688,349	07/19/2007	01/02/2031
907818 CF 3	UNION PACIFIC CORP				2FE	4,789,557	107.532	5,376,605	5,000,000	4,794,690		5,013			6.625	7.018	FA	138,021	331,250	12/22/2008	02/01/2029
907818 CR 7	UNION PACIFIC CORP				2FE	4,928,957	101.199	5,059,932	5,000,000	4,974,249		45,292			3.625	4.885	JD	15,104	181,250	03/30/2009	06/01/2010
907818 DA 3	UNION PACIFIC CORPORATION				2FE	11,017,637	104.964	11,600,648	11,052,000	11,019,774		2,137			5.700	5.742	FA	237,986	314,982	03/30/2009	08/15/2018
910637 Q@ 9	UNITED ILLUMINATING COMPANY (THE)				2	9,000,000	103.355	9,301,950	9,000,000	9,000,000					6.510	6.510	JD	48,825	585,900	06/30/2008	12/01/2018
911312 AJ 5	UNITED PARCEL SERVICE INC				1FE	10,151,300	110.864	11,086,440	10,000,000	10,148,746		(1,979)			6.200	6.088	JJ	285,889	620,000	09/09/2008	01/15/2038
911312 AL 0	UNITED PARCEL SERVICE INC				1FE	9,314,550	103.897	9,350,766	9,000,000	9,288,871		(25,679)			3.875	3.063	AO	87,188	181,156	07/31/2009	04/01/2014
913017 AT 6	UNITED TECHNOLOGIES CORP				1FE	5,612,048	112.077	5,603,850	5,000,000	5,593,915		(17,706)			6.700	5.658	FA	139,583	335,000	12/22/2008	08/01/2028
913017 BA 6	UNITED TECHNOLOGIES CORP				1FE	8,260,820	121.920	8,534,393	7,000,000	8,211,316		(32,391)			7.500	6.172	MS	154,583	525,000	12/22/2008	09/15/2029
913017 BK 4	UNITED TECHNOLOGIES CORP				1FE	9,793,250	106.303	10,630,310	10,000,000	9,797,371		2,974			6.050	6.206	JD	50,417	605,000	08/19/2008	06/01/2036
913017 BQ 1	UNITED TECHNOLOGIES CORPORATION				1FE	5,335,307	110.787	5,539,348	5,000,000	5,315,248		(20,059)			6.125	5.243	FA	127,604	189,705	03/30/2009	02/01/2019
91324P BK 7	UNITEDHEALTH GROUP INCORPORATED				1FE	9,179,900	103.678	10,367,794	10,000,000	9,191,456		8,172			6.875	7.573	FA	259,722	687,500	07/21/2008	02/15/2038
911596 AL 8	US BANCORP				1FE	1,576,590	101.546	1,523,191	1,500,000	1,563,079		(1,991)			7.500	8.058	JD	9,375	112,500	04/01/2001	06/01/2026
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE			2	3	10,000,000	96.718	9,671,800	10,000,000	10,000,000					6.580	6.579	JJ	296,100	658,000	06/30/2006	07/21/2036
91913Y AN 0	VALERO ENERGY CORPORATION				2FE	2,332,940	118.940	2,378,796	2,000,000	2,325,965		(6,975)			9.375	6.948	MS	55,208		09/17/2009	03/15/2019
91913Y AP 5	VALERO ENERGY CORPORATION				2FE	4,987,400	128.477	6,423,870	5,000,000	4,987,452		52			10.500	10.528	MS	154,583	259,583	03/12/2009	03/15/2039
922122 AB 2	VARCO INTL INC				2FE	5,719,700	103.672	5,183,600	5,000,000	5,149,045		(105,735)			7.250	4.910	MN	60,417	362,500	11/25/2003	05/01/2011
92343V AP 9	VERIZON COMMUNICATIONS INC				1FE	13,507,550	110.834	13,854,288	12,500,000	13,227,254	(278,006)	(2,775)			6.900	6.319	AO	182,083	603,750	09/15/2009	04/15/2038
92344G AL 0	VERIZON GLOBAL FUNDING CORP				1FE	1,058,850	105.678	1,056,776	1,000,000	1,007,648		(7,866)			7.250	6.376	JD	6,042	72,500	12/18/2001	12/01/2010
92344X AA 7	VERIZON NEW YORK INC				1FE	140,337	108.695	151,086	139,000	140,058		(279)			6.875	6.766	AO	2,389	4,778	05/07/2009	04/01/2012
924172 D@ 5	VERMONT TRANSCO LLC SERIES L FMB			2	1	600,502	113.369	680,783	600,502	600,502					7.300	7.300	JAJO	10,959	43,167	02/11/1998	04/01/2018
925524 AQ 3	VIACOM INC				2FE	39,502,952	104.796	40,349,450	38,503,000	38,892,578		(265,177)			6.625	5.849	MN	325,939	2,550,824	05/07/2009	05/15/2011
929771 AE 3	WACHOVIA CORPORATION				1FE	5,695,750	97.598	4,879,875	5,000,000	5,594,352		(23,315)			6.605	5.469	AO	82,563	330,250	03/08/2005	10/01/2025
931142 CK 7	WAL-MART STORES INC				1FE	17,406,638	113.798	18,473,951	16,234,000	17,387,463		(17,923)			6.500	6.003	FA	398,635	1,055,210	12/22/2008	08/15/2037
25468P BX 3	WALT DISNEY CO				1FE	140,337	109.231	151,831	139,000	140,048		(289)			6.375	6.452	MS	2,954	4,431	05/07/2009	03/01/2012
942683 AE 3	WATSON PHARMACEUTICALS INC				2FE	10,160,024	103.983	10,140,419	9,752,000	10,159,846		(178)			6.125	5.557	FA	210,718		12/23/2009	08/15/2019
947075 AD 9	WEATHERFORD INTERNATIONAL LTD				2FE	10,059,000	100.696	10,069,650	10,000,000	10,050,888		(4,698)			6.000	5.921	MS	176,667	600,000	03/20/2008	03/15/2018
94975C AL 1	WELL FARGO FINL				1FE	5,378,640	107.079	5,353,938	5,000,000	5,121,549		(43,444)			5.500	4.492	FA	114,583	275,000	04/16/2003	08/01/2012
949748 AE 7	WELLS FARGO BANK N.A				1FE	3,257,915	103.251	3,097,518	3,000,000	3,017,500		(35,449)			7.550	6.502	JD	6,292	226,500	05/21/2002	06/21/2010
95709T AD 2	WESTAR ENERGY INC				2FE	19,949,600	97.669	19,533,700	20,000,000	19,960,907		6,581			5.100	5.124	JJ	470,333	1,020,000	06/27/2005	07/15/2020
96946R AA 3	WILLIAMS COMPANIES INC				2FE	10,347,000	101.810	10,181,000	10,000,000	10,100,149		(128,163)			6.375	4.992	AO	159,375	637,500	01/08/2008	10/01/2010
976656 CC 0	WISCONSIN ELECTRIC POWER COMPANY				1FE	5,980,680	99.334	5,960,019	6,000,000	5,980,750		70			4.250	4.290	JD	11,333		12/08/2009	12/15/2019
980745 A@ 2	WOODWARD GOVERNOR COMPANY				2	4,069,624	105.040	4,201,600	4,000,000	4,059,051		(10,573)			5.630	5.191	AO	56,300	225,200	03/30/2009	10/01/2013
92931B AC 0	WPS RESOURCES CORP			13	2FE	13,492,076	83.500	11,272,500	13,500,000	13,488,318		(1,317)			6.110	6.117	JD	68,737	824,850	02/01/2007	12/01/2066
026609 AM 9	WYETH			3	1FE	5,783,932	106.826	5,489,798	5,139,000	5,254,738		(90,826)			6.950	4.788	MS	104,450	352,330	05/07/2009	03/15/2011
983024 AE 0	WYETH				1FE	20,853,400	108.947	21,789,480	20,000,000	20,451,522		(97,689)			5.500	4.883	FA	458,333	1,100,000	07/11/2005	02/01/2014
983024 AF 7	WYETH				1FE	5,376,000	111.404	5,570,210	5,000,000	5,323,659		(14,573)			6.450	5.772	FA	134,375	322,500	02/07/2006	02/01/2024
98310W AB 4	WYNDHAM WORLDWIDE CORP				2FE	4,949,943	93.159	4,657,970	5,000,000	4,960,791		4,431			6.000	6.141	JD	25,000	300,000	01/24/2007	12/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
984121 BZ 5	XEROX CORPORATION				2FE	753,550	99.303	749,737	755,000	753,569		19			4.250	4.293	FA	2,407		12/01/2009	02/15/2015
984121 CA 9	XEROX CORPORATION				2FE	2,243,813	99.860	2,246,859	2,250,000	2,243,847		35			5.625	5.661	JD	9,492		12/01/2009	12/15/2019
984121 CB 7	XEROX CORPORATION				2FE	2,811,369	100.753	2,844,263	2,823,000	2,811,378		9			6.750	6.782	JD	14,291		12/01/2009	12/15/2039
98385X AF 3	XTO ENERGY INC				2FE	9,670,474	107.937	10,793,720	10,000,000	9,707,187		36,713			5.000	5.670	JJ	209,722	250,000	03/30/2009	01/31/2015
98385X AH 9	XTO ENERGY INC				2FE	6,384,365	109.293	7,104,058	6,500,000	6,416,523		10,764			5.650	5.898	AO	91,813	367,250	10/24/2006	04/01/2016
98385X AM 8	XTO ENERGY INC				2FE	13,879,740	117.789	16,490,488	14,000,000	13,880,582		842			6.750	6.818	FA	393,750	472,500	06/01/2009	08/01/2037
98956P AA 0	ZIMMER HOLDINGS INC				2FE	1,998,520	99.092	1,981,844	2,000,000	1,998,534		14			4.625	4.635	MN	11,306		11/12/2009	11/30/2019
98956P AB 8	ZIMMER HOLDINGS INC				2FE	5,206,758	98.031	5,127,986	5,231,000	5,206,766		8			5.750	5.782	MN	36,762		12/17/2009	11/30/2039
136385 AL 5	CANADIAN NATURAL RESOURCES LIMITED		A		2FE	44,601,729	103.494	46,265,824	44,704,000	44,605,038		1,254			6.250	6.267	MS	822,678	2,794,000	03/13/2007	03/15/2038
124900 C* 0	CCL INDUSTRIES INC		A		2	23,000,000	102.272	23,522,560	23,000,000	23,000,000					5.570	5.570	MS	405,682	1,318,398	01/26/2006	03/07/2016
15135U AC 3	CENOVUS ENERGY INC		A		2FE	3,179,868	104.307	3,319,036	3,182,000	3,179,914		46			5.700	5.708	AO	51,893		09/15/2009	10/15/2019
292506 AA 0	ENCANA CORPORATION		A		2FE	5,024,400	109.170	5,458,490	5,000,000	5,015,785		(3,128)			5.800	5.715	MN	48,333	290,000	02/01/2007	05/01/2014
305915 AC 4	FALCONBRIDGE LTD		A		2FE	10,260,400	107.428	10,742,800	10,000,000	10,083,462		(30,554)			7.350	6.970	JD	53,083	735,000	12/05/2002	06/05/2012
655422 AS 2	FALCONBRIDGE LTD		A		2FE	5,078,090	107.893	5,394,625	5,000,000	5,029,375		(10,237)			7.250	6.992	JJ	167,153	362,500	06/16/2004	07/15/2012
655422 AT 0	FALCONBRIDGE LTD		A		2FE	5,114,700	106.797	5,339,840	5,000,000	5,071,226		(10,124)			6.000	5.707	AO	63,333	300,000	03/22/2005	10/15/2015
655422 AU 7	FALCONBRIDGE LTD		A		2FE	2,792,820	99.737	2,992,104	3,000,000	2,843,192		15,977			5.500	6.391	JD	7,333	165,000	08/04/2006	06/15/2017
C4861# AG 8	IRVING OIL LTD SR NOTES SERIES G		A		2	8,000,000	93.496	7,479,680	8,000,000	8,000,000					5.710	5.710	AO	106,587	456,800	03/10/2005	04/07/2020
564905 A# 4	MAPLE LEAF FOODS INC SER E		A		3	10,000,000	97.580	9,758,000	10,000,000	10,000,000					5.210	5.210	JD	33,286	521,000	11/19/2004	12/08/2011
564905 B* 7	MAPLE LEAF FOODS INC SER F		A		3	7,500,000	92.130	6,909,750	7,500,000	7,500,000					5.610	5.610	JD	26,881	420,750	11/19/2004	12/08/2014
C5793# AE 3	MCCAIN FOODS SENIOR NOTES		A		2	11,000,000	94.759	10,423,490	11,000,000	11,000,000					5.280	5.280	MS	171,013		08/19/2009	09/15/2019
707886 B@ 5	PENN WEST PETROLEUM LTD. SERIES E		A		2	9,500,000	102.109	9,700,355	9,500,000	9,500,000					6.120	6.120	MN	51,680	581,400	04/30/2008	05/29/2016
707886 B# 3	PENN WEST PETROLEUM LTD. SERIES F		A		2	9,500,000	100.448	9,542,560	9,500,000	9,500,000					6.300	6.300	MN	53,200	598,500	04/30/2008	05/29/2018
71644E AJ 1	PETRO-CANADA		A		2FE	7,503,920	110.314	8,825,082	8,000,000	7,506,797		2,877			6.800	7.318	MN	69,511	272,000	06/09/2009	05/15/2038
C7277* AB 4	PIPELINE MANAGEMENT INC SER B		C	3	2	10,000,000	98.901	12,520,883	10,000,000	12,076,120				1,820,956	6.100	6.100	AO	134,196	702,940	10/01/2004	10/28/2014
73755L AD 9	POTASH CORP OF SASKETCHEWAN		A		2FE	2,232,765	98.453	2,215,184	2,250,000	2,233,477		245			5.875	5.930	JD	11,016	132,188	11/29/2006	12/01/2036
73755L AB 3	POTASH CORP SASKATCHEWAN		A		2FE	19,345,972	108.410	18,836,185	17,375,000	17,767,151		(260,096)			7.750	6.063	MN	115,954	1,346,563	03/30/2009	05/31/2011
77509N AF 0	ROGERS CABLE INC		A		2FE	5,277,720	125.726	6,286,315	5,000,000	5,273,417		(4,201)			8.750	8.210	MN	72,917	437,500	12/22/2008	05/01/2032
77509N AK 9	ROGERS CABLE INC		A		2FE	2,632,500	107.153	3,214,581	3,000,000	2,809,982		37,403			5.500	7.274	MS	48,583	165,000	06/09/2004	03/15/2014
775109 AL 5	ROGERS COMMUNICATIONS INC		A		2FE	9,965,300	117.894	11,789,370	10,000,000	9,965,763		334			7.500	7.529	FA	283,333	768,750	07/30/2008	08/15/2038
77531Q AM 0	ROGERS WIRELESS INC		A		2FE	5,288,506	116.800	5,839,975	5,000,000	5,257,625		(30,881)			7.500	6.320	MS	110,417	187,500	03/30/2009	03/15/2015
87425E AK 9	TALISMAN ENERGY		A		2FE	6,272,918	100.188	7,366,830	7,353,000	6,279,319		6,402			6.250	7.503	FA	191,484	229,781	06/02/2009	02/01/2038
878742 AE 5	TECK COMINCO LIMITED		A		3FE	369,140	89.775	834,909	930,000	371,205		1,596			6.125	6.213	AO	14,241	56,963	09/23/2005	10/01/2035
87971M AC 7	TELUS CORP		A		2FE	3,283,531	108.260	3,560,681	3,289,000	3,285,673		2,136			8.000	8.072	JD	21,927	263,120	12/30/2008	06/01/2011
89352H AB 5	TRANSCANADA PIPELINES LIMITED		A		1FE	5,956,007	100.780	6,903,464	6,850,000	5,962,943		6,936			5.850	6.927	MS	117,991	200,363	05/28/2009	03/15/2036
89352L AG 5	TRANSCANADA PIPELINES LTD		A		1FE	5,326,480	115.674	4,626,944	4,000,000	5,251,051		(18,690)			7.700	5.247	JD	13,689	308,000	07/28/2005	06/15/2029
453258 AN 5	VALE INCO LTD				2FE	5,371,297	109.126	5,355,893	4,908,000	5,051,082		(54,229)			7.750	6.405	MN	48,603	380,370	11/21/2002	05/15/2012
98417E AB 6	XSTRATA FINANCE (CANADA) LTD		A		2FE	14,962,950	102.496	15,374,340	15,000,000	14,972,348		3,189			5.800	5.833	MN	111,167	870,000	11/08/2006	11/15/2016
06849U AD 7	BARRICK PD AUSTRALIA FINANCE PTY L		F		2FE	1,951,540	97.596	1,951,918	2,000,000	1,951,541		2			5.950	6.127	AO	24,792		10/13/2009	10/15/2039
055451 AH 1	BHP BILLITON FINANCE (USA) LTD		F		1FE	19,930,816	114.706	22,935,405	19,995,000	17,473,022	(2,590,000)	132,206			6.500	6.544	AO	324,919	671,499	03/18/2009	04/01/2019
099514 A@ 0	BORAL LIMITED		F		2	10,000,000	109.166	10,916,600	10,000,000	10,000,000					7.120	7.120	AO	148,333	712,000	03/06/2008	04/16/2018
10510@ AE 0	BRAMBLES USA INC		F		2	5,000,000	114.072	5,703,600	5,000,000	5,000,000					7.830	7.827	MN	58,725	195,750	03/30/2009	05/07/2016
Q1296# AC 3	CFS RETAIL PROP TRUST 2007		F		1	6,000,000	93.642	5,618,520	6,000,000	6,000,000					5.480	5.480	FA	131,520	328,800	12/07/2006	02/07/2019
Q2594# AK 2	COCA-COLA AMATIL SEN UNSECURED FRN		D	3	1	29,824,479	92.629	36,535,059	29,824,479	35,472,653				7,973,310	4.786	6.393	MJSD	17,648	1,788,535	05/25/2006	06/27/2016
2027A0 DH 9	COMMONWEALTH BANK OF AUSTRALIA		F		1FE	779,599	99.632	779,126	782,000	779,692		93			3.750	3.818	AO	6,191		10/08/2009	10/15/2014
20557# AB 7	COMPUTERSHARE SER A SR UNSEC NT				1	7,000,000	103.651	7,255,570	7,000,000	7,000,000					4.940	4.940	MS	95,095	345,800	01/28/2005	03/22/2012
45326T AA 6	INCITEC PIVOT FINANCE LLC		F		2FE	4,966,650	98.943	4,947,160	5,000,000	4,966,794		144			6.000	6.090	JD	17,500		12/03/2009	12/10/2019
74726M AE 9	QANTAS AIRWAYS		F		2FE	9,762,800	101.637	10,163,730	10,000,000	9,844,867		39,451			5.125	5.622	JD	15,660	512,500	11/05/2007	06/20/2013
767201 AC 0	RIO TINTO FINANCE (USA) LIMITED		F		2FE	3,784,472	109.848	3,734,832	3,400,000	3,781,690		(2,782)			6.500	4.876	JJ	101,906		11/30/2009	07/15/2018
767201 AD 8	RIO TINTO FINANCE (USA) LIMITED		F		2FE	4,475,000	112.052	5,602,597	5,000,000	4,481,811		6,811			7.125	8.222	JJ	164,271	178,125	05/29/2009	07/15/2028
767201 AE 6	RIO TINTO FINANCE (USA) LIMITED		F		2FE	10,600,000	107.904	10,790,370	10,000,000	10,542,062		(57,938)			5.875	4.210	JJ	270,903		07/29/2009	07/15/2013
Q8773# AR 7	STOCKLAND FINANCE PTY LTD		F		1	19,300,000	96.907	18,703,051	19,300,000	19,300,000					5.930	5.929	JD	31,791	1,716,735	06/05/2007	06/21/2017
91055@ AC 5	UNITED GROUP USA INC				2	1,000,000	107.596	1,075,960	1,000,000	1,000,000					6.910	6.910	JD	1,344	69,100	05/22/2008	06/24/2018
92928W AF 2	WMC FINANCE (USA) LIMITED		F		1FE	15,400,390	107.256	15,981,219	14,900,000	15,099,333		(53,485)			5.125	4.691	MN	97,574	763,625	02/14/2005	05/15/2013
980888 AA 9	WOOLWORTHS LIMITED		F		1FE	3,996,440	104.861	4,194,424	4,000,000	3,997,674		327			5.550	5.562	MN	28,367	222,000	11/16/2005	11/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
Q97012 AD 2	WT FINANCE AUST PTY LTD/WESTFIELD		D		.1FE	8,896,548	152.741	7,637,054	8,758,255	8,164,409		(10,435)		897,258	5.500	5.312	JUN	228,734	454,190	10/12/2005.	06/27/2017.
B6235# AB 4	INTERBREW		F		2	6,000,000	101.640	6,098,400	6,000,000	6,000,000					4.410	4.410	AO	50,715	264,600	09/26/2003.	10/22/2010.
B7894* AA 0	SILFIN NV SERIES A		F		1Z	3,500,000	100.000	3,500,000	3,500,000	3,500,000					4.920	4.920	JD	7,175		12/04/2009.	12/16/2016.
G8967# AF 0	TRITON CONTAINER INTERNATIONAL				2	4,000,000	112.415	4,496,600	4,000,000	4,000,000					7.660	7.715	MS	77,451	317,464	08/22/2008.	09/30/2018.
947074 AH 3	WEATHERFORD INTERNATIONAL INC				.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.
654902 AC 9	NOKIA CORP		F		.1FE	12,531,954	108.786	13,440,511	12,355,000	12,530,818		(1,136)			6.625	6.517	MN	104,589	427,449	06/03/2009.	05/15/2039.
268317 AA 2	ELECTRICITE DE FRANCE		F		.1FE	14,940,450	108.546	16,281,934	15,000,000	14,950,334		9,884			5.500	5.591	JJ	355,208	412,500	01/21/2009.	01/26/2014.
268317 AC 8	ELECTRICITE DE FRANCE		F		.1FE	9,855,100	118.268	11,826,780	10,000,000	9,856,477		1,377			6.950	7.066	JJ	299,236	347,500	01/21/2009.	01/26/2039.
35177P AK 3	FRANCE TELECOM		F	3	.1FE	28,489,683	107.177	27,639,877	25,789,000	26,191,355		(336,207)			7.750	6.947	MS	666,216	1,896,386	05/07/2009.	03/01/2011.
25152C MN 3	DEUTSCHE BANK AG (LONDON BRANCH)		F		.1FE	3,403,648	109.022	3,488,710	3,200,000	3,395,993		(7,655)			6.000	5.027	MS	64,000	96,000	08/14/2009.	09/01/2017.
2515A0 NY 5	DEUTSCHE BANK AG (LONDON BRANCH)		F		.1FE	8,454,486	106.238	8,994,092	8,466,000	8,457,905		2,148			4.875	4.906	MN	47,004	412,718	05/15/2008.	05/20/2013.
D1769@ AA 1	DEUTSCHE BOERSE AG		F		1	5,000,000	100.649	5,032,450	5,000,000	5,000,000					5.520	5.520	JD	14,567	276,000	05/23/2008.	06/12/2015.
268789 AA 2	E.ON INTERNATIONAL FINANCE B.V		F		.1FE	18,923,123	105.849	20,111,265	19,000,000	18,930,328		5,446			5.800	5.855	AO	186,728	1,102,000	03/30/2009.	04/30/2018.
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V		F		.1FE	10,014,430	113.709	10,643,172	9,360,000	10,010,002		(4,429)			6.650	6.131	AO	105,469	311,220	06/23/2009.	04/30/2038.
500769 DJ 0	KREDITANSTALT FUER WIEDERAUFBA		F		1	2,610,225	105.672	2,766,503	2,618,000	2,610,555		330			4.875	4.913	JD	4,963	63,814	06/09/2009.	06/17/2019.
826200 AC 1	SIEMENS FINANCIERINGSMAATSCHAPPIJ		F		.1FE	4,067,588	107.876	4,083,091	3,785,000	4,055,202		(12,386)			5.750	4.517	AO	44,737	108,819	08/12/2009.	10/17/2016.
44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL LI		F		.1FE	2,864,100	111.551	2,788,765	2,500,000	2,842,587		(6,028)			7.450	6.329	MN	19,142	186,250	02/03/2006.	11/24/2033.
G1252@ AA 2	BORD GAIS EIREANN SERIES A SENIOR		F		1	10,000,000	102.339	10,233,900	10,000,000	10,000,000					4.580	4.580	AO	87,783	458,000	09/19/2003.	10/22/2010.
G2978# AB 9	ELECTRICITY SUPPLY BOARD SERIES B		F		1	9,773,919	105.882	10,588,200	10,000,000	9,806,205		32,286			5.040	5.591	JD	22,400	504,000	03/30/2009.	12/15/2013.
87927V AM 0	TELECOM ITALIA CAPITAL		F		.2FE	6,184,938	94.569	6,198,033	6,554,000	6,185,537		599			6.000	6.457	MS	99,402	46,620	12/22/2009.	09/30/2034.
872456 AA 6	TELECOM ITALIA CAPITAL SA		F		.2FE	8,500,000	111.486	9,476,336	8,500,000	8,500,000					7.175	7.175	JD	22,023	304,938	06/15/2009.	06/18/2019.
T9277N AP 0	TELECOM ITALIA SPA		D		.2FE	36,665,706	152.816	30,563,297	40,576,017	29,481,082		158,618		3,186,969	5.875	6.891	MAY	1,180,057	1,821,544	07/12/2007.	05/19/2023.
50065A AA 2	KOREA SOUTHERN POWER CO LTD		F		1	4,980,500	101.893	5,094,655	5,000,000	4,986,566		3,631			5.375	5.465	AO	54,497	268,750	04/11/2008.	04/18/2013.
03938L AL 8	ARCELORMITTAL		F		.2FE	3,594,150	118.110	3,850,373	3,260,000	3,577,912		(16,238)			9.000	6.716	FA	110,840		09/02/2009.	02/15/2015.
03938L AP 9	ARCELORMITTAL		F		.2FE	9,520,200	105.291	10,529,140	10,000,000	9,521,240		1,040			7.000	7.400	AO	161,389		10/01/2009.	10/15/2039.
29268B AC 5	ENEL FIN INTL		F		.1FE	12,718,288	110.568	13,544,568	12,250,000	12,715,051		(3,237)			6.800	6.502	MS	245,272	416,500	06/12/2009.	09/15/2037.
716743 AD 1	PETRONAS CAP LTD		F		1	10,626,143	100.047	10,705,008	10,700,000	10,628,335		2,192			5.250	5.340	FA	216,898		08/06/2009.	08/12/2019.
02364W AQ 8	AMERICA MOVIL SAB DE CV		F		.1FE	1,579,280	97.778	1,564,445	1,600,000	1,579,482		202			5.000	5.168	AO	16,667		11/10/2009.	10/16/2019.
40049J AY 3	GRUPO TELEVISA SAB		F		.2FE	5,013,640	98.893	4,944,625	5,000,000	5,013,636		(4)			6.625	6.604	JJ	28,524		12/18/2009.	01/15/2040.
00868P AA 3	AHOLD LEASE USA		F	3	.2FE	10,003,085	111.375	12,535,512	11,255,229	10,023,133		20,048			8.620	10.040	JJ	482,405	485,100	05/27/2009.	01/02/2025.
N2962# AF 0	ENECO HOLDING NV		F		1Z	5,000,000	111.358	5,567,900	5,000,000	5,000,000					6.710	6.708	MN	52,189	167,750	04/09/2009.	05/05/2016.
780641 AH 9	KONINKLIJKE KPN NV		F		.2FE	7,083,350	125.298	8,144,344	6,500,000	7,077,282		(6,498)			8.375	7.546	AO	136,094	355,938	06/11/2009.	10/01/2030.
718337 AB 4	KONINKLIJKE PHILIPS ELECTRONICS NV		F		.1FE	7,548,032	110.800	7,091,225	6,400,000	7,377,101		(39,165)			7.125	5.628	MN	58,267	456,000	02/23/2005.	05/15/2025.
N6510* AE 5	NUTRECO HOLDING NV		F		2	10,000,000	114.303	11,430,300	10,000,000	10,000,000					7.870	7.869	AO	181,447	393,500	03/10/2009.	04/08/2016.
N6510* AF 2	NUTRECO HOLDING NV		F		2	10,000,000	116.558	11,655,800	10,000,000	10,000,000					8.220	8.219	AO	189,517	411,000	03/10/2009.	04/08/2019.
500472 AA 3	PHILIPS ELECTRONICS		F		.1FE	11,543,426	104.785	12,189,684	11,633,000	11,573,375		16,891			4.625	4.800	MS	164,397	538,026	03/05/2008.	03/11/2013.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV		F		.1FE	16,558,700	112.738	16,910,670	15,000,000	15,665,569	(889,345)	(3,625)			6.375	5.655	JD	42,500	803,958	11/20/2009.	12/15/2038.
822582 AH 5	SHELL INTERNATIONAL FINANCE BV		F		.1FE	9,979,500	100.080	10,007,988	10,000,000	9,980,358		858			3.250	3.288	MS	89,375		09/15/2009.	09/22/2015.
G9284# AM 9	VITOL FINANCE LTD				2	10,197,600	97.039	9,703,900	10,000,000	10,100,322		(50,103)			6.130	5.550	MN	90,247	613,000	11/29/2007.	11/08/2011.
Q3920# AA 7	FONTERRA CO-OP GRP LTD SEN UNSEC		F		1	9,323,700	103.069	10,306,900	10,000,000	9,552,314		66,634			4.580	5.520	FA	185,744	458,000	03/24/2006.	08/05/2015.
656531 AC 4	STATOILHYDRO ASA		F		.1FE	25,318,348	122.869	27,031,092	22,000,000	25,167,019		(147,702)			7.750	6.160	JD	75,778	1,705,000	12/22/2008.	06/15/2023.
656531 AD 2	STATOILHYDRO ASA		F		.1FE	5,433,214	115.669	5,783,450	5,000,000	5,417,868		(14,980)			7.150	6.308	MN	45,681	357,500	12/22/2008.	11/15/2025.
85771S AA 4	STATOILHYDRO ASA		F		.1FE	9,138,240	105.995	9,539,532	9,000,000	9,132,343		(5,897)			5.250	5.049	AO	99,750	225,750	06/16/2009.	04/15/2019.
984851 AC 9	YARA INTERNATIONAL ASA		F		.2FE	2,617,532	114.177	2,814,468	2,465,000	2,613,627		(3,904)			7.875	7.001	JD	10,784	97,059	09/17/2009.	06/11/2019.
N2887P AM 5	EDP FINANCE B.V		D		.1FE	15,258,265	178.554	14,284,356	15,258,265	12,918,800				1,416,800	6.625	6.625	AUG	340,003	883,908	08/04/2004.	08/09/2017.
26835P AC 4	EDP FINANCE BV		F		.1FE	1,738,800	99.130	1,734,780	1,750,000	1,739,024		224			4.900	4.982	AO	21,914		09/22/2009.	10/01/2019.
87973P AB 0	TEMASEK FINANCIAL I LTD		F		1	13,721,458	96.234	13,334,114	13,856,000	13,286,614	(435,530)	685			5.375	5.441	MN	78,614		11/16/2009.	11/23/2039.
N4345# AD 9	IBERDROLA INTL B.V. GTD SER D		F		1	14,000,000	103.668	14,513,520	14,000,000	14,000,000					5.920	5.920	FA	303,893	828,800	06/23/2004.	08/19/2019.
879385 AC 6	TELEFONICA EUROPE BV		F		.1FE	14,906,352	104.611	13,941,481	13,327,000	13,506,204		(243,995)			7.750	5.835	MS	304,115	1,032,843	12/30/2008.	09/15/2010.
879385 AD 4	TELEFONICA EUROPE BV		F		.1FE	7,349,976	124.504	8,889,593	7,140,000	7,326,569		(3,475)			8.250	8.089	MS	173,443	589,050	04/01/2001.	09/15/2030.
002546 AD 1	SWEDISH EXPORT CREDIT CORP		F	1	1	5,225,000	78.412	3,920,590	5,000,000	5,000,000					6.375	4.885	MJSD.	3,542	318,750	09/08/2005.	10/29/2049.
W9801L CS 7	VATTENFALL TREASURY AB		D		.1FE	20,081,309	153.639	23,045,815	17,849,259	23,802,052		(93,785)		725,788	5.375	4.363	APR	782,799	1,069,692	02/21/2006.	04/29/2024.
42771* AA 7	HERO OF AMERICA INC			2	2	2,000,000	101.020	2,020,400	2,000,000	2,000,000					3.880	3.880	FA	28,669	77,600	07/25/2003.	08/18/2010.

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
42771* AB 5	HERO OF AMERICA INC.			2	2	3,534,221	96.915	4,438,712	3,545,272	4,426,083		2,883		127,671	2.540	2.709	FA	41,575	103,299	03/02/2007.	08/18/2010.
66989H AA 6	NOVARTIS CAPITAL CORP.		F		1FE	14,984,550	105.118	15,767,655	15,000,000	14,987,081		2,531			4.125	4.148	FA	242,344	309,375	02/04/2009.	02/10/2014.
771196 AQ 5	ROCHE HOLDINGS INC.		F		1FE	9,927,400	106.984	10,698,370	10,000,000	9,938,448		11,048			5.000	5.166	MS	166,667	258,333	02/18/2009.	03/01/2014.
771196 AS 1	ROCHE HOLDINGS INC.		F		1FE	9,055,866	109.885	9,768,785	8,890,000	9,050,334		(5,532)			6.000	5.752	MS	177,800	275,590	06/18/2009.	03/01/2019.
771196 AU 6	ROCHE HOLDINGS INC.		F		1FE	4,863,900	120.986	6,049,300	5,000,000	4,865,044		1,144			7.000	7.223	MS	116,667	180,833	02/18/2009.	03/01/2039.
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	10,159,035	112.629	11,262,930	10,000,000	10,156,117		(2,043)			6.450	6.329	MS	189,917	645,000	07/21/2008.	09/15/2037.
87203R AA 0	BAE SYSTEMS ASSET TRUST.		F		2FE	1,040,896	102.302	1,021,074	998,098	1,022,096		(4,253)			6.664	5.936	MJSD.	2,956	63,154	05/18/2006.	09/15/2013.
05565Q BH 0	BP CAPITAL MARKETS PLC.		F		1FE	14,983,488	102.741	15,411,210	15,000,000	14,985,378		1,889			3.875	3.896	MS	179,219	290,625	03/30/2009.	03/10/2015.
05565Q BJ 6	BP CAPITAL MARKETS PLC.		F		1FE	24,933,174	101.986	25,496,388	25,000,000	24,936,871		3,697			4.750	4.891	MS	366,146	593,750	03/30/2009.	03/10/2019.
111021 AD 3	BRITISH TELECOMMUNICATIONS PUBLIC.		F	3	2FE	140,337	107.102	148,872	139,000	139,817		(520)			9.125	10.300	JD	564	12,336	05/07/2009.	12/15/2010.
111021 AE 1	BRITISH TELECOMMUNICATIONS PUBLIC.		F	2	2FE	2,554,500	127.422	3,185,540	2,500,000	2,549,344		(763)			9.625	8.939	JD	10,694	234,375	04/01/2001.	12/15/2030.
BHM0H4 8X 1	BRITVIC PLC 12/17/2016.		F		2Z	4,000,000	100.000	4,000,000	4,000,000	4,000,000					4.770	4.835	JD	7,420		11/10/2009.	12/17/2016.
G1696# AM 8	BUNZL FINANCE PLC GUARAN SEN NOTES.				2	5,000,000	114.917	5,745,850	5,000,000	5,000,000					7.990	7.990	AO	98,765	199,750	03/05/2009.	04/02/2016.
G1846@ AD 9	CAPITA HOLDINGS LTD.				2	8,000,000	104.639	8,371,120	8,000,000	8,000,000					6.510	6.510	MS	156,240	517,907	07/16/2008.	09/13/2018.
G2624@ AB 9	DAIRY CREST GROUP PLC.		F		2	5,000,000	100.787	5,039,350	5,000,000	5,000,000					5.830	5.830	AO	70,446	291,500	03/03/2006.	04/04/2016.
G3144# AB 6	FENNER INTERNATIONAL LTD SRNT.		F	2	2	2,258,696	104.773	2,257,382	2,154,545	2,198,386		(14,383)			7.290	5.750	JD	13,089	130,889	02/24/2005.	06/01/2012.
G3424# AB 7	G4S PLC 6.43% SR. UNSC. NOTES 2015.		F		2	2,000,000	107.088	2,141,760	2,000,000	2,000,000					6.430	6.430	JJ	59,299	128,600	05/29/2008.	07/15/2015.
G3424# AD 3	G4S PLC 6.78% SR. UNSC. NOTES 2018.		F		2	4,600,000	106.659	4,906,314	4,600,000	4,600,000					6.780	6.780	JJ	143,811	311,880	05/29/2008.	07/15/2018.
377372 AC 1	GLAXOSMITHKLINE CAPITAL INC.				1FE	9,479,955	107.345	10,197,766	9,500,000	9,485,986		3,742			4.850	4.898	MN	58,874	460,750	05/06/2008.	05/15/2013.
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC.				1FE	8,994,510	107.859	9,707,337	9,000,000	8,995,211		437			5.650	5.658	MN	64,975	508,500	05/06/2008.	05/15/2018.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC.				1FE	10,069,600	110.788	11,078,760	10,000,000	10,068,374		(851)			6.375	6.322	MN	81,458	637,500	07/10/2008.	05/15/2038.
G6177# AA 1	INCHCAPE PLC.		F		2	6,678,571	102.430	6,840,861	6,678,571	6,678,571					5.940	5.940	MN	41,875	396,708	04/30/2007.	05/23/2017.
G5161* AC 1	JOHNSTON PRESS PLC.		F	3	4	3,450,000	83.973	2,897,069	3,450,000	3,450,000					9.330	6.180	JD	14,306	245,511	05/24/2006.	06/15/2014.
495724 A* 7	KINGFISHER PLC.		F		2	12,500,000	104.766	13,095,750	12,500,000	12,500,000					6.140	6.140	MN	78,882	767,500	05/04/2006.	05/24/2013.
G5963# AA 1	MEGGITT PLC.		F		2	10,000,000	102.260	10,226,000	10,000,000	10,000,000					5.360	5.360	JD	31,267	536,000	03/27/2003.	06/10/2013.
G6655# AA 2	NORTHERN FOODS PLC.		F		2	15,000,000	101.456	15,218,400	15,000,000	15,000,000					5.630	5.630	JD	25,804	844,500	12/08/2005.	12/20/2012.
74734* AA 6	QINETIQ GROUP PLC.				2	15,000,000	104.258	15,638,700	15,000,000	15,000,000					5.440	5.440	JD	56,667	816,000	11/10/2006.	12/06/2013.
758202 AF 2	REED ELSEVIER CAPITAL INC.				2FE	12,966,720	113.853	14,800,825	13,000,000	12,972,159		5,439			7.750	7.814	JJ	464,569	500,951	01/13/2009.	01/15/2014.
G8030* AD 2	SENIOR PLC.		F		2	24,000,000	106.871	25,649,040	24,000,000	24,000,000					6.840	6.840	AO	378,480	1,641,600	08/04/2008.	10/08/2018.
881575 AA 2	TESCO PLC.		F		1FE	9,962,488	106.328	10,632,771	10,000,000	9,965,103		2,615			5.500	5.554	MN	70,278	550,000	03/30/2009.	11/15/2017.
881575 AC 8	TESCO PLC.		F		1FE	1,943,180	103.795	2,075,904	2,000,000	1,943,578		398			6.150	6.367	MN	15,717	61,500	06/11/2009.	11/15/2037.
G9020* AA 8	TRAVIS PERKINS SEN GTD NOTES SER A.		F		2	15,000,000	101.748	15,262,200	15,000,000	15,000,000					5.770	5.770	JJ	372,646	865,500	12/01/2005.	01/26/2013.
92857T AH 0	VODAFONE GROUP.		F		1FE	1,060,890	119.859	1,198,589	1,000,000	1,053,283		(1,132)			7.875	6.914	FA	29,750	78,750	04/01/2001.	02/15/2030.
92857W AG 5	VODAFONE GROUP PLC.		F		1FE	3,788,840	104.816	4,192,660	4,000,000	3,852,061		21,343			5.000	5.769	MS	58,889	200,000	11/06/2006.	09/15/2015.
92857W AK 6	VODAFONE GROUP PUBLIC LIMITED CO.		F		1FE	7,506,456	107.560	8,067,000	7,500,000	7,505,397		(593)			5.750	5.734	MS	126,979	287,500	03/30/2009.	03/15/2016.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						4,028,158,655	XXX	4,158,924,592	3,988,530,583	3,991,091,797	(8,854,102)	(6,229,251)	0	16,503,092	XXX	XXX	XXX	61,629,077	188,004,060	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities																					
12189P AJ 1	BURLINGTON NORTHERN AND SANTE FE R.			2	1FE	3,862,764	109.974	4,248,042	3,862,764	3,862,764					6.727	6.725	JJ	119,819	255,056	06/22/2001.	07/15/2022.
12189P AF 9	BURLINGTON NORTHERN SANTE FE R.			2	1FE	2,306,402	119.645	2,340,107	1,955,871	2,170,186		(18,230)			7.570	5.122	JJ	73,618	142,411	03/21/2003.	01/02/2021.
3399999. Industrial & Miscellaneous (Unaffiliated) - Single Class Mtg-Backed/Asset Backed Sec.						6,169,166	XXX	6,588,150	5,818,635	6,032,951	0	(18,230)	0	0	XXX	XXX	XXX	193,437	397,467	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					
004406 AA 2	ACE_06-GP1.			3	3Z*	1,196,091	74.931	896,243	1,196,091	1,196,091					0.361	0.361	MON.	48	5,608	05/22/2006.	02/25/2031.
12489W GC 2	CBASS_02-CB6.			3	1Z*	562,556	96.736	544,193	562,556	562,556					1.481	1.481	MON.	93	11,364	12/30/2002.	01/25/2033.
17312H AF 6	CRMSI_07-2.			3	1Z*	20,434,591	89.361	18,261,020	20,435,000	20,434,694		28			6.265	6.265	MON.	106,688	1,280,253	06/20/2007.	06/01/2037.
22540V N4 0	CSFB_02-HE11.			3	2Z*	354,458	62.225	220,562	354,458	354,458					1.551	1.551	MON.	61	5,923	04/18/2002.	10/25/2032.
294751 BP 6	EQABS_02-5.			3	1Z*	3,179,549	75.407	2,397,593	3,179,549	3,179,549					5.803	5.803	MON.	15,376	174,323	10/18/2002.	11/01/2032.
449670 BB 3	IMCHE_96-2.				3Z*	887,936	99.741	853,755	855,971	873,915		(1,322)			7.950	6.688	MON.	5,671	67,724	04/17/2002.	07/01/2026.
464187 AF 0	IRWHE_02-A.			3	1Z*	1,182,695	69.892	826,836	1,183,022	1,183,022					7.000	7.000	MON.	6,901	80,601	05/21/2002.	05/01/2032.
68400X AP 5	OOWLT_02-1.			3	1Z*	2,581,014	13.309	358,390	2,692,940	2,692,940		62,645			1.381	1.381	MON.	413	41,146	12/09/2002.	05/25/2013.
73316P HP 8	POPLR_05-D.				1Z*	5,000,000	69.075	3,453,771	5,000,000	5,000,000					5.965	5.965	MON.	24,854	298,113	11/18/2005.	01/01/2036.
74160M DK 5	PRIME_04-CL1.				2Z*	876,381	92.719	791,761	853,932	872,752		(1,662)			6.000	4.638	MON.	4,270	49,624	01/28/2004.	02/01/2034.
86359A PY 3	SASC_03-BC2.			3	1Z*	4,847,759	86.479	4,376,557	5,060,832	4,964,893		417	91,297		1.731	1.778	MON.	9,027	64,637	03/10/2003.	02/25/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
805564 GS 4	SAST_00-3			3	1Z*	426,472	96.932	384,356	396,521	398,890		(588)			8.350	8.128	MON	2,759	31,401	04/16/2003	12/01/2030
866348 AA 3	SUMM_02-1			3	1Z*	3,324,421	85.125	2,829,913	3,324,421	3,324,421					0.634	0.634	MON	1,054	27,968	08/12/2002	08/12/2047
83611M PH 5	SVHE_06-OPT3			34	1Z*	2,836,357	76.750	2,302,500	3,000,000	2,942,454		20,577	43,643		0.401	1.131	MON	134	15,866	08/16/2007	06/25/2036
863572 L9 2	WAMU_00-1			3	1Z*	133,580	91.902	122,763	133,580	133,580					0.800	0.800	MON	12	2,056	03/27/2000	01/25/2040
3499999. Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						47,823,861	XXX	38,620,214	48,228,872	48,114,213	0	80,095	134,940	0	XXX	XXX	XXX	177,359	2,156,607	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																					
03072S DD 4	AMSI_02-AR1			3	6Z*	546,444	37.063	220,778	595,680	197,593	545,178	(12,006)	385,036		3.156	9.190	MON	209	19,880	11/25/2002	09/25/2032
86358R 7R 2	ARC_02-BC7			3	6Z*		1.110	7,541	679,390	7,541		100,131	146,646		2.631	139.803	MON	199	15,616	01/14/2003	10/25/2032
1248MB AJ 4	CBASS_07-CB2			34	1Z*	5,999,699	37.346	2,240,774	6,000,000	5,015,675		(9,581)	974,533		5.623	11.810	MON	28,115	337,218	02/26/2007	02/01/2037
23243N AF 5	CWL_06-S4			34	1Z*	4,013,328	32.570	2,743,680	8,424,036	3,889,389		(0)	4,534,590		5.804	5.804	MON	40,744	482,965	08/28/2006	07/01/2034
126683 AC 5	CWL_06-S5			4	1Z*	1,202,321	25.266	990,781	3,921,409	1,202,357		3	2,719,008		5.762	5.762	MON	18,829	222,868	09/15/2006	06/01/2035
12669R AC 1	CWL_07-S1			34	1Z*	2,102,070	35.150	2,073,047	5,897,715	2,091,529		7	3,806,015		5.810	5.811	MON	28,555	337,443	02/23/2007	11/01/2036
35729P AK 6	FHLT_02-2			3	2Z*	5,943,400	58.412	3,486,902	5,969,517	5,914,074		4,276			1.956	2.323	MON	1,298	123,912	12/30/2002	10/25/2033
35729P AT 7	FHLT_03-1			3	1Z*	375,118	17.929	67,306	375,411	67,306	(308,105)				3.081	3.081	MON	129	11,962	03/26/2003	02/25/2033
22541N HH 5	HEAT_02-3			3	2Z*	4,525,918	41.416	1,874,437	4,525,918	4,525,918					1.581	1.581	MON	795	77,239	09/23/2002	02/25/2033
52521R CN 9	LMT_07-5			34	1Z*	21,290,974	49.896	10,515,978	21,075,625	11,098,949		(2,202,894)			6.577	21.324	MON	231,007	1,269,510	05/22/2007	06/01/2037
52524P AN 2	LXS_07-6			4	1Z*	7,235,129	41.650	7,118,926	17,092,260	7,168,349		(10,012)	10,076,126		6.500	6.284	MON	92,583	1,100,152	05/10/2007	05/01/2037
61746R AG 6	MSAC_02-NC6			3	1Z*	4,857,718	74.426	3,661,363	4,919,457	4,908,519		463			1.731	1.804	MON	946	91,353	12/30/2002	11/25/2032
61746W YV 6	MSDWC_03-NC1			3	3Z*	1,017,716	17.784	182,308	1,025,147	692,148		(7,401)	325,599		3.306	3.597	MON	377	35,781	01/15/2003	11/25/2032
65538P AJ 7	NAA_07-1			4	1Z*	580,822	0.040	2,616	6,541,000			(366,412)	141,308		6.650		MON	36,248	401,194	05/08/2007	03/01/2047
75970J AS 5	RAMC_07-1			4	1Z*	239,640	0.010	220	2,200,000		152,984	(151,356)	127,337		7.500	11.760	MON	13,750	155,459	03/14/2007	04/01/2037
75970J AU 0	RAMC_07-1			34	6Z*	967,142	0.100	1,007	1,006,618	1,007	(1,041)	(38,936)	966,534		9.793	9.790	MON	8,215	31,739	03/22/2007	04/01/2037
75970Q AP 5	RAMC_07-2			4	1Z*	671,826	4.041	140,425	3,475,000	137,383	552,572	(226,935)	419,747		6.660		MON	19,286	231,435	05/14/2007	06/01/2037
75970Q AQ 3	RAMC_07-2			4	1Z*	834,501	3.066	153,320	5,000,000	158,497	446,387	(338,604)	410,548		7.006	7.010	MON	29,192	350,300	05/14/2007	06/01/2037
75971F AQ 6	RAMC_07-3			4	1Z*	528,454	5.500	118,250	2,150,000	118,338	557,584	(140,484)	397,877		7.000	15.870	MON	12,542	150,470	08/31/2007	09/01/2037
75971F AR 4	RAMC_07-3			4	1Z*	375,564	7.662	141,751	1,850,000		222,731	(64,750)	387,791		7.000		MON	10,792	129,474	08/31/2007	09/01/2037
75971F AT 0	RAMC_07-3			4	1Z*	239,235	2.046	40,914	2,000,000	49,072	286,572	(133,934)	159,365		7.000	25.580	MON	11,667	139,972	08/31/2007	09/01/2037
760985 FA 4	RAMP_01-RS3				4Z*	2,655,892	72.110	1,826,404	2,532,813	2,603,591		(5,234)			5.700	4.741	MON	12,031	142,285	01/22/2003	10/01/2031
83611Y AD 4	SVHE_06-OPT4			34	2Z*	2,213,955	60.377	1,449,051	2,400,000	2,301,159		16,958	82,545		0.381	1.234	MON	102	12,203	08/16/2007	06/25/2036
94985F AA 6	WFALT_07-PA2			4	3Z*	18,262,520	74.940	13,982,502	18,658,279	16,955,512		(291,013)	1,042,533		6.000	7.616	MON	93,291	1,110,455	07/20/2007	06/01/2037
949837 AA 6	WFMBS_07-10			4	1Z*	16,378,364	87.710	14,651,664	16,704,626	16,369,354		17,954	66,438		6.000	6.933	MON	83,523	987,073	08/08/2007	07/01/2037
3599999. Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities						103,057,750	XXX	67,691,944	145,019,902	85,473,260	2,454,862	(3,858,861)	27,169,574	0	XXX	XXX	XXX	774,423	7,967,956	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																					
05947U BE 7	BACM_00-2			3	1FE	10,392,246	101.609	9,891,069	9,734,413	9,853,897		(196,224)			7.438	5.299	MON	60,337	722,399	03/20/2007	09/01/2032
05947U HT 8	BACM_02-2 IS			34	1FE	5,006,563	3.297	3,863,501		3,911,156		(353,991)	6,454		0.519		MON	50,647	664,522	05/01/2003	07/01/2043
05947U HU 5	BACM_02-2 IS			34	1FE	1,536	0.005	1,269		1,536		(230,350)			1.807		MON	37,974	332,686	12/28/2009	07/01/2043
05947U QY 7	BACM_04-1 IS			34	1FE	5,638,387	2.075	3,963,875		3,745,403		(513,833)			0.360		MON	57,355	736,781	03/03/2004	11/01/2039
05947U ZH 4	BACM_04-6 IS			34	1FE	2,000,000	1.137	1,361,970		1,269,649		(362,787)			0.318		MON	31,748	439,121	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	3,311,662		5,314			4.965	5.281	MON	13,806	165,522	03/22/2006	11/01/2042
05947U D3 9	BACM_05-1			3	1FE	5,025,068	99.199	4,959,950	5,000,000	5,014,237		(2,508)			5.082	5.016	MON	21,174	257,369	03/31/2005	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	4,980,485	54.941	2,747,060	5,000,000	4,988,481		1,825			5.105	5.154	MON	21,270	258,519	03/31/2005	11/01/2042
05947U M5 4	BACM_05-2 IS			34	1FE	3,098,207	0.720	1,006,596		1,014,307		(428,389)			0.258		MON	30,035	487,083	06/15/2005	07/01/2043
05947U R4 2	BACM_05-3				1FE	2,581,768	99.891	2,566,047	2,568,857	2,570,570		(2,170)			4.501	4.390	MON	9,635	123,022	06/29/2005	07/01/2043
05947U 2U 1	BACM_05-5 IS			34	1FE	1,337,773	0.217	367,064		376,298		(175,538)			0.055		MON	7,794	199,023	09/30/2005	10/01/2045
05947U 4L 9	BACM_05-6			3	1FE	3,444,672	50.589	1,770,605	3,500,000	3,463,258		4,958			5.179	5.381	MON	15,104	183,780	12/16/2005	09/01/2047
059500 BK 3	BACM_06-3 IS			34	1FE	436,458	0.567	265,504		300,100		(33,357)	22,804		0.057		MON	2,238	55,185	07/25/2006	07/01/2044
05950V AC 4	BACM_06-6				1FE	1,105,531	96.735	1,064,084	1,100,000	1,103,435		(648)			5.369	5.286	MON	4,922	59,059	11/20/2006	10/01/2045
059497 AV 9	BACM_07-1				1FE	4,390,500	97.911	4,308,071	4,400,000	4,393,189		1,272			5.449	5.492	MON	19,980	239,756	06/29/2007	01/01/2049
059497 BW 6	BACM_07-1 IS			34	1FE	15,048,807	1.314	8,078,635		9,151,709		(2,790,018)	257,417		0.287		MON	147,302	3,879,944	02/22/2007	01/01/2049
05950Q AY 7	BALL_06-BIX1			3	1FE	1,285,112	57.925	747,239	1,290,000	1,287,536		1,365			0.473	0.581	MON	288	8,531	07/31/2007	10/15/2019
07383F CX 4	BSCMS_00-WF1			3	1FE	5,733,008	99.791	4,989,560	5,000,000	5,027,449		(105,588)			7.993	5.782	MON	33,305	401,997	07/31/2002	02/01/2032
07383F DB 1	BSCMS_00-WF1 IS			34	1FE	4,130,707	1.040	461,248		508,132		(427,485)			0.547		MON	20,225	519,863	04/30/2003	02/01/2032
07383F FP 8	BSCMS_01-TOP2				1FE	2,228,949	103.504	2,069,946	1,999,866	2,042,541		(24,731)			6.480	4.763	MON	10,799	129,591	03/21/2003	02/01/2035

Annual Statement for the year 2009 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

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
07383F MP 0	BSCMS_02-PBW1				1FE	3,015,344	99.635	2,989,053	3,000,000	3,004,814		(1,680)			4.870	4.805	MON	12,175	146,055	09/24/2002	11/01/2035
07383F MQ 8	BSCMS_02-PBW1				1FE	3,014,745	97.402	2,922,063	3,000,000	3,004,905		(1,575)			4.970	4.908	MON	12,425	149,054	09/24/2002	11/01/2035
07383F MR 6	BSCMS_02-PBW1 IS			34	1FE	670,943	3.038	405,293		449,486		(67,393)			0.621		MON	6,908	110,852	04/30/2003	11/01/2035
07383F PW 2	BSCMS_02-TOP8				1FE	6,031,296	102.308	6,138,498	6,000,000	6,008,876		(4,129)			4.830	4.762	MON	24,150	289,800	09/27/2002	08/01/2038
07383F NU 8	BSCMS_02-TOP8 IS			34	1FE	1,510,525	1.611	124,200		127,352		(170,017)			2.089		MON	13,420	183,470	04/30/2003	08/01/2038
07383F WD 6	BSCMS_03-PWR2				1FE	1,903,292	101.328	2,013,991	1,987,602	1,924,284		20,991			4.382	7.057	MON	7,258	63,854	03/30/2009	05/01/2039
07383F YL 6	BSCMS_04-PWR3				1FE	2,513,598	65.749	1,643,713	2,500,000	2,506,566		(1,359)			4.889	4.821	MON	10,185	122,225	03/04/2004	02/01/2041
07383F YN 2	BSCMS_04-PWR3 IS			34	1FE	2,825,000	1.676	1,550,571		1,331,445		(69,530)	72,387		0.174		MON	13,444	230,115	03/04/2004	02/01/2041
07387B DY 6	BSCMS_05-PW10				1FE	1,680,933	100.184	1,773,255	1,770,000	1,722,843		41,910			5.270	8.765	MON	7,773	69,959	03/30/2009	12/01/2040
07383F 7Y 8	BSCMS_05-PWR8				1FE	6,032,920	77.664	4,659,840	6,000,000	6,020,078		(3,075)			4.750	4.682	MON	23,750	285,000	06/08/2005	06/01/2041
07383F 6S 2	BSCMS_05-PWR8 IS			34	1FE	1,250,000	1.553	1,047,669		1,129,150		(64,512)			0.205		MON	11,512	134,854	06/08/2005	06/01/2041
07388L AC 4	BSCMS_06-PW13				1FE	548,152	99.789	548,837	550,000	548,823		250			5.518	5.581	MON	2,529	30,349	05/31/2007	09/01/2041
07388L AK 6	BSCMS_06-PW13 IS			34	1FE	3,400,000	1.400	1,588,792		1,700,806		(506,110)			0.437		MON	41,286	613,667	09/13/2006	09/01/2041
07388N AF 3	BSCMS_06-T24			3	1FE	10,054,619	83.484	8,348,420	10,000,000	10,040,207		(4,825)			5.568	5.496	MON	46,400	556,800	10/18/2006	10/01/2041
07388N AX 4	BSCMS_06-T24 IS			34	1FE	8,388,411	1.073	6,250,449		6,658,485		17,503	1,915,314		0.121		MON	58,592	664,765	10/18/2006	10/01/2041
07388Y AG 7	BSCMS_07-PW16			3	1FE	10,029,997	68.935	7,079,870	10,270,296	10,075,265		19,908			5.719	6.034	MON	48,946	595,320	08/21/2007	06/01/2040
07383F BX 5	BSCMS_99-CLF1				1FE	7,662,825	110.469	7,595,466	6,875,685	7,408,159		(60,987)			7.000	5.547	MON	21,391	484,584	06/05/2007	05/15/2030
20162F AC 2	CCAO-2				1FE	6,547,125	89.090	5,489,713	6,162,000	6,404,047		(42,904)			6.830	5.807	MON	35,072	420,865	10/11/2006	11/01/2027
161505 EY 4	CCMSC_00-2				1FE	4,406,442	101.786	4,160,880	4,087,875	4,101,277		(45,465)			7.631	6.515	MON	25,995	310,174	04/03/2001	07/01/2032
14986D AF 7	CD_06-CD3				1FE	2,655,598	95.263	2,572,090	2,700,000	2,665,880		4,254			5.617	5.854	MON	12,638	151,659	06/19/2007	10/01/2048
173067 AD 1	CGCMT_04-C1			3	1FE	5,266,992	100.069	5,003,448	5,000,000	5,133,220		(29,422)			5.370	4.639	MON	22,375	272,105	12/13/2004	04/01/2040
173067 AJ 8	CGCMT_04-C1 IS			34	1FE	9,468,588	0.148	1,425,220		1,033,920		(524,909)	332,963		0.041		MON	32,457	670,720	06/16/2004	04/01/2040
173067 HF 9	CGCMT_05-C3			3	1FE	2,713,395	53.353	1,440,536	2,700,000	2,708,070		(1,266)			5.059	4.996	MON	11,383	136,593	06/15/2005	05/01/2043
173067 GH 6	CGCMT_05-C3 IS			34	1FE	4,999,802	1.212	1,484,448		1,532,233		(614,785)			0.402		MON	41,078	709,645	06/15/2005	05/01/2043
17309D AD 5	CGCMT_06-C4			3	1FE	13,748,742	95.098	12,743,092	13,400,000	13,650,062		(34,803)			5.725	5.357	MON	63,930	777,824	10/12/2007	03/01/2049
161582 AD 3	CMFUN_99-1				1FE	468,795	99.935	464,951	465,251	465,251		(272)			7.619	7.510	MON	2,954	26,481	09/09/1999	08/01/2031
20047B AB 4	COMM_04-LB2A IS			34	1FE	1,424,923	0.897	843,262		787,482		(637,440)			0.861		MON	67,526	691,799	03/30/2009	03/01/2039
20047E AH 5	COMM_06-C8				1FE	2,583,726	80.726	2,075,471	2,571,000	2,580,531		(1,112)			5.347	5.283	MON	11,456	137,471	12/13/2006	12/01/2046
22540A J8 2	CSFB_01-CF2				1FE	4,522,500	103.091	4,639,077	4,500,000	4,503,497		(2,788)			6.718	6.649	MON	25,193	302,310	04/18/2001	02/01/2034
22540V V3 3	CSFB_02-CKN2 IS			34	1FE	4,731,509	1.746	2,202,339		2,401,120		(772,500)	9,416		0.958		MON	100,688	979,024	04/30/2003	04/01/2037
22541N NJ 4	CSFB_02-CKS4 IS			34	1FE	9,434,110	3.240	6,615,844		6,888,243		(1,198,292)			1.611		MON	274,129	1,607,372	04/30/2003	11/01/2036
22541N VA 4	CSFB_02-CP5 IS			34	1FE	3,015,692	3.301	2,237,953		2,322,373		(98,935)	41,043		0.403		MON	22,771	316,170	04/30/2003	12/01/2035
22541Q EP 3	CSFB_03-C3 IS			34	1FE	2,301,896	4.026	2,188,951		2,120,784		(181,112)			0.719		MON	32,583	313,557	03/30/2009	05/01/2038
22541N A6 6	CSFB_03-CPN1				1FE	3,768,750	76.309	2,861,591	3,750,000	3,756,945		(1,985)			4.822	4.759	MON	15,069	180,825	02/27/2003	03/01/2035
22541N M6 3	CSFB_03-CPN1 IS			34	1FE	13,054,795	0.231	545,769		572,865		(3,038,299)			1.398		MON	275,225	3,145,908	03/30/2009	03/01/2035
22541S WK 0	CSFB_04-C3			3	1FE	3,790,708	96.383	3,717,485	3,857,000	3,794,272		3,564			5.113	5.539	MON	16,434	49,302	09/16/2009	07/01/2036
225458 RR 1	CSFB_05-C2				1FE	8,074,523	98.054	7,893,315	8,050,000	8,058,832		(3,096)			4.691	4.639	MON	31,469	377,625	07/13/2005	04/01/2037
225458 SP 4	CSFB_05-C2 IS			34	1FE	7,308,022	1.145	2,216,837		2,265,061		(1,178,852)			0.536		MON	86,452	1,340,196	04/27/2007	04/01/2037
225470 BU 6	CSFB_05-C5 IS			34	1FE	2,531,864	0.333	1,877,524		2,108,344		(150,995)			0.040		MON	18,879	280,413	11/04/2005	08/01/2038
225470 NN 9	CSFB_05-C6			3	1FE	4,946,100	74.751	3,737,555	5,000,000	4,964,466		4,889			5.230	5.369	MON	21,792	261,500	12/14/2005	12/01/2040
22545L BR 9	CSMC_06-C5 IS			34	1FE	9,793,630	1.484	8,130,435		9,828,765		(149,263)			0.118		MON	53,798	710,516	12/13/2006	12/01/2039
225470 TA 1	CSMC_06-OMA				1FE	1,206,000	88.197	1,058,369	1,200,000	1,204,357		(416)			5.384	5.326	MON	5,384	64,608	01/27/2006	05/01/2023
225470 XD 0	CSMC_06-OMA				1FE	1,206,000	74.479	893,744	1,200,000	1,204,812		(330)			5.538	5.488	MON	5,538	66,456	01/27/2006	05/01/2023
22545X AB 9	CSMC_07-C1				1FE	3,500,547	100.590	3,520,640	3,500,000	3,500,237		(123)			5.268	5.264	MON	15,365	184,380	05/07/2007	02/01/2040
22545X BB 8	CSMC_07-C1 IS			34	1FE	2,900,000	0.736	1,854,613		2,114,480		17,335	559,534		0.085		MON	17,868	229,581	03/06/2007	02/01/2040
22943E AB 9	CTCDO_05-3A				1FE	7,071,318	85.000	5,971,250	7,025,000	7,038,887		(7,999)			5.160	5.033	MON	30,208	362,490	07/26/2005	06/01/2035
23322B CM 8	DLJCM_98-CG1				1FE	1,160,863	99.971	1,043,828	1,044,132	1,044,132		(4,013)			6.910	4.719	MON	6,012	67,978	02/06/2003	06/01/2031
23322B FL 7	DLJCM_99-CG2				1FE	6,788,438	86.000	5,590,000	6,500,000	6,500,000		(43,591)			6.100	5.004	MON	33,042	396,500	05/10/2005	06/01/2032
68275C AC 2	FB_05-1				1FE	10,099,300	85.426	8,542,600	10,000,000	10,085,477		(3,124)			5.278	5.198	MON	33,721	527,800	08/16/2005	08/08/2035
350910 AN 5	FTST_06-4TS				1FE	17,705,214	84.896	15,281,296	18,000,000	17,745,449		14,872			5.401	5.571	MON	54,010	972,179	05/02/2007	12/11/2028
337367 AD 8	FULBA_98-C2				1FE	3,920,317	102.241	4,009,124	3,921,245	3,921,162		66			6.730	6.733	MON	21,992	268,423	05/21/1998	11/01/2035
396789 FJ 3	GCCFC_03-C2 IS			34	1FE	8,518,888	1.839	8,975,666		7,221,824		(1,292,862)			0.316		MON	128,517	1,754,701	12/30/2008	01/01/2036
20173Q BC 4	GCCFC_07-GG9 IS			34	1FE	11,504,537	1.555	7,033,005		7,748,265		(1,357,599)			0.323		MON	121,683	1,817,864	02/23/2007	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
36158Y AB 5	GECMC_00-1				1FE	5,601,314	102.741	5,587,865	5,438,788	5,454,679		(22,695)			6.496	6.043	MON..	29,442	352,362	05/08/2002.	01/01/2033.
36158Y BE 8	GECMC_01-1 IS			34	1FE	2,670,449	1.156	699,997		784,487		(591,611)	9,369		1.045		MON..	52,704	705,342	04/30/2003.	05/01/2033.
36158Y CK 3	GECMC_01-2				1FE	14,270,547	103.981	13,517,592	13,000,000	13,211,617		(190,426)			6.290	4.854	MON..	68,142	817,700	11/18/2002.	08/01/2033.
36158Y DD 8	GECMC_01-3				1FE	5,425,155	104.739	5,236,940	5,000,000	5,090,337		(64,245)			6.070	4.820	MON..	25,292	303,500	03/21/2003.	06/01/2038.
36158Y HD 4	GECMC_02-3A IS			34	1FE	5,616,014	3.428	4,649,666		4,308,929		(689,882)			0.560		MON..	63,272	1,036,779	04/30/2003.	12/01/2037.
36828Q KR 6	GECMC_05-C1			3	1FE	10,297,124	95.890	9,847,944	10,270,000	10,257,881		(6,348)			4.772	4.805	MON..	40,840	444,631	09/16/2009.	06/01/2048.
36828Q LX 2	GECMC_05-C1				1FE	3,009,609	100.829	3,024,858	3,000,000	3,003,932		(1,139)			4.599	4.547	MON..	11,498	137,970	05/24/2005.	06/01/2048.
36828Q KZ 8	GECMC_05-C1 IS			34	1FE	5,000,000	1.096	3,663,703		4,018,650		(671,873)			0.310		MON..	86,462	855,621	02/03/2005.	06/01/2048.
36828Q MF 0	GECMC_05-C2 IS			34	1FE	8,203,183	0.561	1,713,231		1,750,374		(1,115,329)			0.204		MON..	51,925	1,254,677	05/12/2005.	05/01/2043.
361849 QE 5	GMACC_01-C1				1FE	926,955	103.599	870,262	840,032	854,852		(16,629)			6.465	4.377	MON..	4,526	54,190	06/01/2005.	04/01/2034.
361849 TQ 5	GMACC_02-C1				1FE	11,083,203	105.103	10,510,320	10,000,000	10,218,701		(147,861)			6.278	4.766	MON..	52,317	627,800	09/17/2002.	11/01/2039.
361849 WA 6	GMACC_02-C3 IS			34	1FE	3,004,969	3.469	2,758,510		2,513,108		(287,398)			0.574		MON..	38,055	512,944	05/01/2003.	07/01/2039.
361849 XD 9	GMACC_03-C1				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.
361849 F5 6	GMACC_04-C2			3	1FE	15,250,245	99.342	14,752,358	14,850,000	15,057,610		(43,393)			5.301	4.934	MON..	65,600	787,198	02/10/2005.	08/01/2038.
361849 J7 8	GMACC_04-C3				1FE	12,956,221	100.042	12,940,394	12,935,000	12,942,380		(2,758)			4.547	4.519	MON..	49,013	588,155	05/25/2005.	12/01/2041.
361849 K7 6	GMACC_04-C3 IS			34	1FE	2,000,000	1.502	1,471,448		1,516,450		(241,074)			0.293		MON..	23,960	332,111	12/07/2004.	12/01/2041.
361849 Q3 9	GMACC_05-C1				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.
361849 N6 5	GMACC_05-C1 IS			34	1FE	2,000,000	1.052	861,845		633,663		(152,073)	736,491		0.293		MON..	20,023	286,820	06/07/2005.	05/01/2043.
361849 CP 5	GMACC_97-C2			3	1FE	25,793	100.154	25,334	25,295	25,295					7.624	7.624	MON..	161	1,177	03/01/2004.	04/01/2029.
36228C VU 4	GSMS_05-GG4				1FE	3,320,625	96.817	3,388,582	3,500,000	3,372,405		21,227			4.751	5.570	MON..	13,857	166,285	05/25/2007.	07/01/2039.
362332 AC 2	GSMS_06-GG8				1FE	11,920,742	94.408	11,092,940	11,750,000	11,864,933		(21,772)			5.542	5.300	MON..	54,265	651,185	04/24/2007.	11/01/2039.
362332 AG 3	GSMS_06-GG8				1FE	2,210,859	78.617	1,729,578	2,200,000	2,208,042		(943)			5.591	5.527	MON..	10,250	123,002	10/17/2006.	11/01/2039.
36246L AG 6	GSMS_07-GG10			3	1FE	7,177,668	58.954	4,303,627	7,300,000	7,200,904		10,324			5.805	6.034	MON..	35,314	429,462	08/22/2007.	08/01/2045.
42332Q AX 1	HFCMC_00-PH1			3	1FE	5,350,781	99.935	4,996,775	5,000,000	5,005,501		(40,448)			8.087	7.203	MON..	33,695	406,776	05/17/2001.	01/03/2034.
46625M CY 3	JPMCC_01-CIB2 IS			34	1FE	1,534,161	1.311	435,282		500,075		(309,814)	71,723		1.041		MON..	28,821	386,326	04/30/2003.	04/01/2035.
46625M GQ 6	JPMCC_01-CIB3				1FE	5,008,284	105.070	5,253,525	5,000,000	5,005,571		(2,706)			6.465	6.402	MON..	26,938	323,250	12/30/2008.	11/01/2035.
46625M PS 2	JPMCC_02-C2 IS			34	1FE	4,999,907	2.862	3,598,404		3,777,406		(437,352)			0.415		MON..	43,498	730,425	05/01/2003.	12/01/2034.
46625M KL 2	JPMCC_02-CIB4				1FE	3,014,784	105.286	3,158,588	3,000,000	3,003,555		(1,977)			6.162	6.094	MON..	15,405	184,860	04/24/2002.	05/01/2034.
46625M KQ 1	JPMCC_02-CIB4 IS			34	1FE	2,692,774	2.202	1,357,727		1,435,069		(452,515)	178,934		1.038		MON..	53,343	593,123	05/01/2003.	05/01/2034.
46625M MY 2	JPMCC_02-CIB5 IS			34	1FE	5,058,035	3.664	3,671,621		3,566,468		(530,979)			1.451		MON..	121,139	794,992	05/01/2003.	10/01/2037.
46625M TX 7	JPMCC_03-C1				1FE	9,851,172	101.805	10,180,480	10,000,000	9,947,646		18,692			4.985	5.190	MON..	41,542	498,500	08/04/2003.	01/01/2037.
46625M B4 0	JPMCC_03-LN1 IS			34	1FE	2,685,807	0.482	282,621		278,100		(432,153)			0.656		MON..	32,026	455,050	03/29/2005.	10/01/2037.
46625M 2L 2	JPMCC_04-CB8				1FE	4,820,118	95.599	4,948,789	5,176,617	4,939,052		39,746			4.158	5.805	MON..	17,937	214,809	08/20/2007.	01/01/2039.
46625M 5J 4	JPMCC_04-PNC1			3	1FE	7,421,367	99.070	6,934,872	7,000,000	7,217,051		(45,619)			5.389	4.578	MON..	31,435	382,903	10/20/2004.	06/01/2041.
46625Y JD 6	JPMCC_05-CB11				1FE	422,446	100.024	420,457	420,357	420,545		(586)			5.016	4.905	MON..	1,757	21,085	03/23/2005.	08/01/2037.
46625Y JH 7	JPMCC_05-CB11			3	1FE	5,088,086	78.431	3,921,560	5,000,000	5,051,896		(8,249)			5.278	5.056	MON..	21,993	267,591	04/01/2005.	08/01/2037.
46625Y JL 8	JPMCC_05-CB11			3	1FE	3,014,778	57.790	1,733,691	3,000,000	3,008,698		(1,411)			5.328	5.264	MON..	13,321	162,055	03/23/2005.	08/01/2037.
46625Y JR 5	JPMCC_05-CB11			3	1FE	5,901,966	32.959	1,977,570	6,000,000	5,932,220		6,917			5.365	5.546	MON..	26,826	326,329	03/23/2005.	08/01/2037.
46625Y JP 9	JPMCC_05-CB11 IS			34	1FE	1,000,000	0.510	681,404		708,054		(85,458)	58,642		0.082		MON..	9,162	137,739	03/28/2005.	08/01/2037.
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 WA 7	JPMCC_05-CB13 IS			34	1FE	2,000,000	0.062	309,276		307,855		(221,715)			0.029		MON..	12,143	247,159	11/22/2005.	01/01/2043.
46625Y WE 9	JPMCC_05-CB13 IS			34	1FE	5,875,057	0.226	2,937,193		2,367,428		(849,829)	963,180		0.070		MON..	76,477	1,056,048	11/22/2005.	01/01/2043.
46625Y GL 1	JPMCC_05-LDP1				1FE	2,573,025	99.911	2,577,079	2,579,372	2,579,228		1,198			4.625	4.681	MON..	9,941	115,516	03/14/2005.	03/01/2046.
46625Y GP 2	JPMCC_05-LDP1			3	1FE	5,532,544	96.494	5,336,097	5,530,000	5,523,028		(1,114)			5.038	5.067	MON..	23,217	260,800	08/19/2009.	03/01/2046.
46625Y GT 4	JPMCC_05-LDP1			3	1FE	5,024,690	65.039	3,251,945	5,000,000	5,014,316		(2,331)			4.945	4.883	MON..	20,604	251,081	03/02/2005.	03/01/2046.
46625Y NP 4	JPMCC_05-LDP2 IS			34	1FE	1,250,000	1.392	986,974		1,099,575		(99,049)			0.216		MON..	12,751	170,902	06/10/2005.	07/01/2042.
46625Y TY 9	JPMCC_05-LDP4				1FE	3,494,331	100.199	3,483,966	3,477,043	3,478,668		(3,870)			4.790	4.672	MON..	13,879	168,533	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	6,663,217	84.256	5,717,599	6,786,000	6,695,854		13,335			4.999	5.274	MON..	28,269	339,232	05/01/2007.	10/01/2042.
46625Y UF 8	JPMCC_05-LDP4 IS			34	1FE	2,000,000	0.487	558,398		594,669		(242,344)			0.169		MON..	16,118	276,954	09/22/2005.	10/01/2042.
46625Y UM 3	JPMCC_05-LDP4 IS			34	1FE	2,000,000	0.660	1,345,288		1,372,501		(233,248)			0.133		MON..	22,569	315,668	09/22/2005.	10/01/2042.
46625Y XP 3	JPMCC_05-LDP5			3	1FE	1,110,572	98.997	1,128,568	1,140,000	1,120,071		3,002			5.179	5.557	MON..	4,920	59,826	06/27/2006.	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.

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
46629G AH 1	JPMCC_06-CB16				.1FE	5,929,347	77.743	4,586,823	5,900,000	5,921,256		(2,625)			5.593	5.527	MON..	27,499	329,987	09/14/2006.	05/01/2045.
46629G AL 2	JPMCC_06-CB16 IS			34	.1FE	8,000,000	1.439	3,684,572		3,869,872		(1,197,400)			0.502		MON..	107,100	1,448,797	09/14/2006.	05/01/2045.
46630E AH 3	JPMCC_06-CB17			3	.1FE	3,163,625	56.229	1,799,328	3,200,000	3,172,378		3,131			5.489	5.639	MON..	14,637	175,648	01/26/2007.	12/01/2043.
46625Y P3 1	JPMCC_06-LDP6				.1FE	10,753,115	101.780	10,890,407	10,700,000	10,713,486		(11,514)			5.379	5.263	MON..	47,963	575,553	03/24/2006.	04/01/2043.
46625Y P6 4	JPMCC_06-LDP6			3	.1FE	6,006,340	96.222	5,917,634	6,150,000	6,050,135		14,001			5.475	5.806	MON..	28,059	336,713	07/21/2006.	04/01/2043.
46628F AF 8	JPMCC_06-LDP7			3	.1FE	995,652	96.364	963,639	1,000,000	996,955		404			5.875	5.935	MON..	4,896	59,543	06/23/2006.	04/01/2045.
46628F AM 3	JPMCC_06-LDP7			3	.1FE	5,360,332	79.952	4,317,424	5,400,000	5,371,569		3,413			5.875	5.972	MON..	26,437	321,532	06/23/2006.	04/01/2045.
46629M AF 2	JPMCC_06-LDP8				.1FE	11,255,667	92.897	10,404,512	11,200,000	11,239,667		(5,590)			5.399	5.332	MON..	50,391	604,688	09/22/2006.	05/01/2045.
46629M AL 9	JPMCC_06-LDP8				.1FE	12,295,886	76.515	9,342,506	12,210,000	12,273,957		(7,665)			5.440	5.347	MON..	55,352	664,224	01/08/2007.	05/01/2045.
52108H CC 6	LBUBS_00-C5				.1FE	9,998,860	102.071	10,207,070	10,000,000	9,999,404		542			6.610	6.616	MON..	36,722	661,000	12/30/2008.	12/11/2032.
52108H LG 7	LBUBS_02-C4				.1FE	1,021,907	102.004	1,037,225	1,016,850	1,018,020		(340)			4.071	3.971	MON..	2,300	37,242	09/26/2002.	09/11/2026.
52108H MU 5	LBUBS_02-C4				.1FE	15,898,426	102.956	16,524,422	16,050,000	16,005,798		15,878			4.853	4.970	MON..	43,273	778,907	06/01/2005.	09/11/2031.
52108H MN 1	LBUBS_02-C4 IS			34	.1FE	1,971,844	3.466	1,222,843		1,166,413		(219,356)			1.427		MON..	27,967	313,078	04/30/2003.	10/11/2035.
52108H NT 7	LBUBS_02-C7 IS			34	.1FE	1,660,766	2.423	966,628		864,321		(104,252)			0.350		MON..	7,763	180,576	04/30/2003.	01/11/2036.
52108H QJ 6	LBUBS_03-C1 IS			34	.1FE	3,583,916	0.245	63,047		79,098		(335,228)			1.272		MON..	18,152	354,148	04/30/2003.	12/11/2036.
52108H K7 8	LBUBS_04-C6			3	.1FE	19,003,237	92.921	17,747,987	19,100,000	19,033,014		13,130			5.020	5.110	MON..	53,268	958,820	11/07/2006.	08/11/2029.
52108H P7 3	LBUBS_04-C7			3	.1FE	1,286,050	96.600	1,221,986	1,265,000	1,276,303		(2,192)			4.786	4.567	MON..	3,363	60,543	02/09/2005.	10/11/2029.
52108H U6 9	LBUBS_04-C8				.1FE	5,024,694	90.281	4,514,065	5,000,000	5,011,523		(2,302)			4.720	4.651	MON..	13,111	236,000	11/23/2004.	12/11/2029.
52108H X2 5	LBUBS_04-C8 IS			34	.1FE	5,000,000	1.089	670,292		694,331		(658,237)			0.667		MON..	22,809	721,491	11/23/2004.	12/11/2039.
52108H 2U 7	LBUBS_05-C1				.1FE	2,934,680	98.006	3,059,741	3,122,000	3,007,583		22,619			4.742	5.646	MON..	8,225	148,045	04/07/2006.	02/11/2030.
52108H 3B 8	LBUBS_05-C1 IS			34	.1FE	9,151,595	1.137	1,720,605		1,771,588		(1,303,519)			0.724		MON..	60,843	1,426,114	01/31/2005.	02/11/2040.
52108H 3F 9	LBUBS_05-C2				.1FE	10,049,798	101.672	10,167,180	10,000,000	10,019,840		(5,519)			4.998	4.917	MON..	27,767	499,800	04/11/2005.	04/11/2030.
50179M AG 6	LBUBS_06-C6				.1FE	8,642,616	82.912	7,130,441	8,600,000	8,631,353		(3,685)			5.413	5.349	MON..	25,862	465,518	09/22/2006.	09/11/2039.
50180C AB 6	LBUBS_06-C7				.1FE	7,543,066	101.674	7,625,580	7,500,000	7,520,752		(7,508)			5.300	5.166	MON..	22,083	397,500	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.
52109P AB 1	LBUBS_07-C6				.1FE	791,411	101.257	797,396	787,500	789,784		(831)			5.845	5.734	MON..	2,557	46,029	08/24/2007.	07/11/2040.
606935 AD 6	MLCFC_06-1			3	.1FE	2,212,805	100.043	2,200,937	2,200,000	2,206,766		(2,150)			5.468	5.351	MON..	10,025	122,001	02/02/2007.	02/01/2039.
606935 AH 7	MLCFC_06-1			3	.1FE	2,444,531	96.268	2,310,430	2,400,000	2,431,109		(4,407)			5.418	5.162	MON..	10,836	131,892	10/04/2006.	02/01/2039.
55312V AH 1	MLCFC_06-4			3	.1FE	2,679,208	70.797	1,961,782	2,771,000	2,698,588		8,149			5.204	5.659	MON..	12,017	144,203	08/23/2007.	12/01/2049.
55312Y AG 7	MLCFC_07-5				.2FE	28,888,942	61.254	17,613,703	28,755,000	28,856,351		(11,514)			5.419	5.361	MON..	129,853	1,558,233	03/20/2008.	08/01/2048.
55312Y BD 3	MLCFC_07-5 IS			34	.1FE	4,600,000	2.449	2,570,342		2,702,252		(360,568)	457,340		0.535		MON..	46,799	649,431	03/01/2007.	08/01/2048.
59022H EM 0	MLMT_04-KEY2 IS			34	.1FE	4,999,997	1.325	769,878		761,572		(554,408)			0.779		MON..	37,688	613,285	09/17/2004.	08/01/2039.
59022H JD 5	MLMT_05-MCP1 IS			34	.1FE	9,999,996	1.057	7,410,801		8,192,039		(936,060)			0.210		MON..	122,990	1,340,579	06/21/2005.	06/01/2043.
59022H FW 7	MLMT_05-MKB2			3	.1FE	2,051,684	100.503	2,110,569	2,100,000	2,084,748		9,448			5.021	5.517	MON..	8,787	105,441	03/13/2006.	09/01/2042.
59022H HA 3	MLMT_05-MKB2 IS			34	.1FE	3,000,000	0.657	2,098,095		1,817,871		(492,059)			0.210		MON..	56,014	582,502	03/21/2005.	09/01/2042.
61745M VD 2	MSC_04-T13			3	.1FE	2,010,532	72.899	1,457,982	2,000,000	2,004,911		(1,042)			4.790	4.725	MON..	7,983	95,800	01/23/2004.	09/01/2045.
61745M VJ 9	MSC_04-T13 IS			34	.1FE	789,781	1.521	572,466		426,048		(362,774)			0.866		MON..	27,154	388,031	12/30/2008.	09/01/2045.
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 3F 8	MSC_05-HQ5				.1FE	3,014,853	98.566	2,956,995	3,000,000	3,008,525		(1,283)			5.168	5.103	MON..	12,920	155,040	03/21/2005.	01/01/2042.
61745M 3N 1	MSC_05-HQ5 IS			34	.1FE	2,087,626	0.579	1,210,860		1,296,701		(258,074)			0.093		MON..	16,196	329,844	03/21/2005.	01/01/2042.
61745M 6J 7	MSC_05-HQ6 IS			34	.1FE	910,000	1.460	358,889		366,013		(107,787)			0.370		MON..	7,569	129,160	07/29/2005.	08/01/2042.
61745M 2F 9	MSC_05-IQ9				.1FE	1,523,245	97.124	1,558,835	1,605,000	1,527,541		4,296			4.700	5.895	MON..	6,286	18,859	09/09/2009.	07/01/2056.
61745M 5N 9	MSC_05-T19 IS			34	.1FE	4,955,026	0.984	3,847,269		4,373,458		(345,912)			0.160		MON..	52,053	583,167	07/19/2005.	06/01/2047.
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	1,441,674	101.665	1,474,137	1,450,000	1,445,689		1,779			5.610	5.754	MON..	6,779	81,345	08/22/2007.	04/01/2049.
61754J AK 4	MSC_07-T27			3	.1FE	6,705,733	29.779	2,071,760	6,957,000	6,750,629		19,444			5.649	6.121	MON..	32,753	397,488	07/19/2007.	06/11/2042.
61746W GB 0	MSDWC_01-TOP1				.1FE	4,539,556	102.950	4,613,274	4,481,086	4,503,741		(35,718)			6.660	5.924	MON..	24,870	297,422	12/30/2008.	02/01/2033.
61746W HF 0	MSDWC_01-TOP3				.1FE	9,645,330	104.226	9,593,443	9,204,497	9,308,685		(94,176)			6.390	5.318	MON..	49,014	513,415	03/30/2009.	07/01/2033.
61746W HJ 2	MSDWC_01-TOP3 IS			34	.1FE	3,797,300	1.870	1,567,036		1,320,513		(707,932)			0.952		MON..	66,452	880,218	04/30/2003.	07/01/2033.
61746W LT 5	MSDWC_01-TOP5				.1FE	5,947,260	104.659	6,132,523	5,859,544	5,894,823		(23,179)			6.390	5.996	MON..	31,202	374,124	12/30/2008.	10/01/2035.
61746W WT 3	MSDWC_02-IQ3				.1FE	832,824	101.545	841,226	828,430	829,499		(549)			4.390	4.255	MON..	3,031	36,056	12/05/2002.	09/01/2037.
61746W WV 8	MSDWC_02-IQ3				.1FE	3,305,363	74.844	2,461,603	3,289,000	3,295,326		(1,534)			5.410	5.348	MON..	14,828	177,935	12/05/2002.	09/01/2037.
61746W ZH 6	MSDWC_03-TOP9 IS			34	.1FE	2,942,676	1.466	296,819		292,940		(282,114)			1.449		MON..	24,451	311,752	04/30/2003.	11/01/2036.
74432G AB 3	PCMT_03-PWR1				.1FE	2,010,929	100.859	2,017,180	2,000,000	2,003,639		(1,419)			4.493	4.423	MON..	7,488	89,860	03/07/2003.	02/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
74432G AC 1	PCMT_03-PWR1				1FE	1,207,538	90.793	1,090,419	1,201,000	1,203,451		(684)			4.607	4.539	MON.	4,611	55,330	03/07/2003.	02/01/2036.
74432G AD 9	PCMT_03-PWR1				1FE	502,728	86.162	430,811	500,000	501,026		(286)			4.706	4.638	MON.	1,961	23,530	03/07/2003.	02/01/2036.
74438W AB 2	PMCF_01-ROCK				1FE	4,817,943	103.787	4,750,063	4,576,733	4,620,397		(42,083)			6.605	5.602	MON.	25,191	301,718	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 CP 1	PNCMA_00-C2				1FE	5,026,055	101.417	5,070,870	5,000,000	5,002,994		(3,351)			7.640	7.566	MON.	31,833	382,000	10/13/2000.	10/01/2033.
69348H CQ 9	PNCMA_00-C2				1FE	5,025,925	100.521	5,026,055	5,000,000	5,002,575		(3,405)			7.740	7.665	MON.	32,250	387,000	10/13/2000.	10/01/2033.
69348H CR 7	PNCMA_00-C2 IS			34	1FE	4,102,527	0.926	497,235		461,615		(613,530)			1.091		MON.	48,815	686,959	05/01/2003.	10/01/2033.
74436J FY 8	PSSF_00-C1			3	1FE	5,086,589	100.456	4,714,419	4,693,000	4,700,255		(55,902)			7.768	6.523	MON.	30,377	369,207	04/04/2001.	05/03/2032.
78402K AA 3	SASC_07-BHC1			34	1FE	1,471,806	19.000	275,500	1,450,000	201,772		(65,645)	1,201,721		5.537	5.590	MON.	6,690	81,250	03/02/2007.	12/01/2049.
79549A JJ 9	SBM7_01-C2				1FE	5,185,026	104.817	4,961,270	4,733,254	4,813,042		(58,311)			6.499	5.108	MON.	25,635	306,738	11/05/2004.	11/13/2036.
79548C CQ 7	SBM7_02-KEY2				1FE	10,049,310	102.195	10,219,520	10,000,000	10,013,961		(5,880)			4.865	4.801	MON.	40,542	486,500	09/17/2002.	03/01/2036.
79548C DK 9	SBM7_02-KEY2 IS			34	1FE	7,545,151	3.781	2,471,740		2,575,475		(582,327)			1.973		MON.	107,490	653,507	04/30/2003.	03/01/2036.
929766 AH 6	WBCMT_02-C1 IS			34	1FE	3,958,694	1.678	1,780,813		1,431,688		(723,094)			0.885		MON.	78,283	860,727	04/30/2003.	04/01/2034.
929766 BJ 1	WBCMT_02-C2				1FE	1,078,171	101.575	1,095,184	1,078,205	1,078,198		3			4.043	4.044	MON.	3,633	40,567	10/30/2002.	11/01/2034.
929766 BY 8	WBCMT_02-C2 IS			34	1FE	10,264,153	3.589	8,534,557		3,643,918		(1,795,090)			1.544		MON.	305,956	1,798,487	04/30/2003.	11/01/2034.
929766 CU 5	WBCMT_03-C3				1FE	3,718,294	102.911	3,807,703	3,700,000	3,705,977		(2,369)			4.867	4.802	MON.	15,007	180,079	01/28/2003.	02/01/2035.
929766 CZ 4	WBCMT_03-C3 IS			34	1FE	2,052,061	2.577	1,596,363		1,545,932		(188,818)			0.440		MON.	22,693	322,170	04/30/2003.	02/01/2035.
929766 GX 5	WBCMT_03-C5 IS			34	1FE	801,670	2.004	146,233		150,233		(112,770)			1.575		MON.	9,578	123,669	02/01/2005.	06/01/2035.
929766 WN 9	WBCMT_04-C15				1FE	2,903,438	60.382	1,811,469	3,000,000	2,944,669		9,574			4.951	5.379	MON.	12,378	148,530	03/28/2005.	10/01/2041.
929766 YX 5	WBCMT_05-C16			3	1FE	4,072,922	96.429	4,242,858	4,400,000	4,191,767		36,795			4.847	5.994	MON.	17,772	213,268	07/06/2006.	10/01/2041.
929766 C3 5	WBCMT_05-C17			3	1FE	2,999,774	97.648	2,929,425	3,000,000	2,999,872		23			5.083	5.084	MON.	12,708	152,490	03/18/2005.	03/01/2042.
929766 R3 9	WBCMT_05-C18				1FE	3,395,129	100.092	3,381,444	3,378,336	3,379,006		(3,274)			4.657	4.537	MON.	13,111	154,913	05/04/2005.	04/01/2042.
929766 R4 7	WBCMT_05-C18				1FE	3,085,332	100.351	3,080,763	3,070,000	3,075,946		(1,857)			4.790	4.707	MON.	12,254	147,053	05/04/2005.	04/01/2042.
929766 V7 5	WBCMT_05-C18 IS			34	1FE	4,964,516	0.756	1,294,074		1,376,327		(688,250)			0.309		MON.	44,082	778,325	05/04/2005.	04/01/2042.
929766 V9 1	WBCMT_05-C18 IS			34	1FE	2,444,874	0.804	1,763,526		2,034,704		(187,772)			0.157		MON.	28,655	302,239	05/05/2005.	04/01/2042.
929766 W7 4	WBCMT_05-C19				1FE	1,756,946	99.637	1,765,390	1,771,827	1,770,671		3,358			4.516	4.713	MON.	6,668	79,934	07/26/2005.	05/01/2044.
92976B BN 1	WBCMT_05-C22			3	1FE	6,960,391	97.618	6,833,274	7,000,000	6,971,871		4,073			5.265	5.347	MON.	30,710	373,642	10/12/2006.	12/01/2044.
92976B FP 2	WBCMT_06-C24				1FE	878,288	101.550	887,462	873,918	876,431		(2,519)			5.506	5.140	MON.	4,010	47,380	03/23/2006.	03/01/2045.
92978M AD 8	WBCMT_06-C28				1FE	5,873,351	94.597	5,533,907	5,850,000	5,867,234		(1,817)			5.679	5.628	MON.	27,685	332,221	06/05/2007.	10/01/2048.
92978P AE 9	WBCMT_06-C29				1FE	5,441,125	93.835	5,442,426	5,800,000	5,443,017		1,892			5.308	6.442	MON.	25,655		12/10/2009.	11/01/2048.
92978T BU 4	WBCMT_07-C31 IS			34	1FE	7,074,626	1.188	4,058,315		3,649,257		(514,488)	1,725,131		0.260		MON.	74,139	1,139,042	05/15/2007.	04/01/2047.
81273X AC 1	SEAWL_06-1			3	1FE	7,920,000	28.000	2,240,000	8,000,000	7,939,048		12,068			0.938	1.098	MON.	3,542	90,213	07/24/2007.	04/15/2046.
81274D AB 6	SEAWL_07-2A			3	1FE	1,600,000	21.000	336,000	1,600,000	1,600,000					1.131	1.131	MON.	201	20,369	08/08/2007.	05/25/2040.
3699999. Industrial & Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities						1,047,877,246	XXX	807,774,802	724,580,425	882,713,991	0	(39,911,677)	8,619,860	0	XXX	XXX	XXX	7,094,635	89,760,546	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
00432C AG 6	ACCSS_01			3	1FE	1,318,854	97.592	1,300,097	1,332,176	1,331,979		190			1.112	1.124	FMAN.	1,522	26,132	01/30/2003.	05/25/2034.
00503N AB 7	ACT_05-RR			34	5FE	11,694,077	2.750	333,860	12,140,366	1,826,875		(281,960)	9,665,669		5.333	6.065	MON.	53,959	652,016	05/09/2006.	09/01/2041.
00503N AC 5	ACT_05-RR			34	6FE	4,500,852	3.250	393,250	12,100,000			(36,994)	4,264,103		5.333	6.550	MON.	53,779	649,848	05/09/2006.	09/01/2041.
05950W AH 1	BACM_06-4				1FE	5,106,641	78.195	3,909,770	5,000,000	5,077,179		(9,582)			5.675	5.394	MON.	23,646	283,750	09/21/2006.	07/01/2046.
05950W AJ 7	BACM_06-4			3	1FE	1,920,930	54.606	1,037,505	1,900,000	1,915,350		(1,824)			5.695	5.551	MON.	9,017	108,205	10/11/2006.	07/01/2046.
05950X AJ 5	BACM_06-5				1FE	3,165,875	54.263	1,736,406	3,200,000	3,174,327		3,068			5.477	5.621	MON.	14,605	175,264	01/31/2007.	09/01/2047.
07325X AN 0	BAYC_07-2A IS			34	1FE	8,296,413	8.370	4,361,645		7,140,009		(774,044)			2.659		MON.	23,091	1,283,075	05/07/2007.	07/25/2037.
06423R BS 4	BOIT_04-A7			3	1FE	4,562,955	99.343	4,563,808	4,594,000	4,565,461		2,507			0.353	0.687	MON.	766	2,818	10/28/2009.	05/15/2014.
07387J AL 0	BSCMS_06-PW12			3	2FE	800,800	27.335	218,679	800,000	800,570		(69)			5.758	5.745	MON.	3,839	46,675	06/08/2006.	09/01/2038.
07387J BN 5	BSCMS_06-PW12			3	1FE	4,310,661	33.385	1,435,551	4,300,000	4,307,599		(922)			5.758	5.726	MON.	20,633	250,878	06/08/2006.	09/01/2038.
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.
14312U AE 7	CARMX_07-3				1FE	7,999,390	102.199	8,175,903	8,000,000	7,999,680		132			6.120	6.122	MON.	21,760	489,600	09/07/2007.	07/15/2013.
14984W AA 8	CBAC_07-1A			34	1FE	20,345,472	50.000	10,176,135	20,352,269	16,001,212		(151,799)	4,195,005		5.760	5.942	MON.	97,691	1,167,118	05/21/2007.	07/01/2039.
14984W AK 6	CBAC_07-1A IS			4	1FE	2,689,344	8.500	2,045,197		2,125,361		(145,940)			1.766		MON.	35,410	329,735	05/21/2007.	07/01/2039.
17305E DY 8	CCCIT_07-A8				1FE	7,412,655	108.318	8,069,694	7,450,000	7,415,153		2,498			5.650	5.723	MS.	118,093	210,463	03/30/2009.	09/20/2019.
17311Q BN 9	CGCMT_07-C6			3	2FE	5,570,351	49.389	2,815,184	5,700,000	5,595,281		10,772			5.700	6.006	MON.	27,074	329,365	07/25/2007.	12/01/2049.
17311Q BP 4	CGCMT_07-C6			3	2FE	2,618,428	27.350	738,447	2,700,000	2,633,712		6,559			5.700	6.102	MON.	12,825	156,015	07/25/2007.	12/01/2049.
17311J AH 9	CGCMT_07-FL3A			3	2FE	1,818,000	35.138	638,805	1,818,000	1,818,000					0.533	0.533	MON.	458	13,135	05/09/2007.	04/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
17311J AJ 5	CGCMT_07-FL3A			3	2FE	1,932,000	34.415	664,894	1,932,000	1,932,000					0.583	0.583	MON..	532	14,938	05/09/2007.	04/15/2022.
17311J AK 2	CGCMT_07-FL3A			3	3FE	2,706,000	32.208	871,562	2,706,000	2,706,000					0.633	0.633	MON..	809	22,294	05/09/2007.	04/15/2022.
17311J AL 0	CGCMT_07-FL3A			3	3FE	2,727,000	18.960	517,045	2,727,000	2,727,000					0.783	0.783	MON..	1,008	26,615	05/09/2007.	04/15/2022.
161571 BZ 6	CHAIT_07-A9			3	1FE	4,444,141	98.629	4,438,310	4,500,000	4,447,637		3,496			0.263	0.742	MON..	559	2,074	10/28/2009.	06/16/2014.
161571 DJ 0	CHAIT_09-A2			3	1FE	8,151,855	102.220	8,126,474	7,950,000	8,138,354		(13,502)			1.783	0.738	MON..	6,694	24,140	10/28/2009.	04/15/2014.
14041N DG 3	COMET_07-A1			3	1FE	926,953	92.658	926,579	1,000,000	928,503		1,550			0.283	1.349	MON..	134	495	10/30/2009.	11/15/2019.
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.
20047R AQ 6	COMM_07-C9			3	1FE	4,250,000	54.321	2,308,647	4,250,000	4,250,000					0.875	0.875	MON..	2,272	48,414	08/06/2007.	12/10/2049.
200476 AX 7	COMM_07-FL14			3	3FE	2,489,041	79.519	1,979,261	2,489,041	2,489,041					0.989	0.989	MON..	1,162	29,339	05/02/2007.	06/15/2022.
200476 AY 5	COMM_07-FL14			3	3FE	3,446,365	78.253	2,696,884	3,446,365	3,446,365					1.103	1.103	MON..	1,795	44,817	05/02/2007.	06/15/2022.
200476 AZ 2	COMM_07-FL14			3	4FE	1,531,718	76.237	1,167,733	1,531,718	1,531,718					1.183	1.183	MON..	856	21,161	05/02/2007.	06/15/2022.
200476 BA 6	COMM_07-FL14			3	4FE	957,324	72.662	695,612	957,324	957,324					1.333	1.333	MON..	603	14,614	05/02/2007.	06/15/2022.
14042J AE 9	COPAR_07-2				1FE	5,999,898	100.737	6,044,215	6,000,000	5,999,938		17			5.680	5.680	MON..	15,147	340,800	09/25/2007.	06/15/2014.
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.
20173M AG 5	GCCFC_06-GG7			3	1FE	3,553,910	81.818	2,896,350	3,540,000	3,550,892		(1,354)			5.918	5.863	MON..	17,459	212,369	05/01/2007.	07/01/2038.
36828Q QH 2	GECMC_05-C4			3	1FE	2,785,429	76.726	2,148,336	2,800,000	2,790,405		1,315			5.334	5.401	MON..	12,446	151,431	12/02/2005.	11/01/2045.
36828Q QJ 8	GECMC_05-C4			3	1FE	2,781,261	56.666	1,586,659	2,800,000	2,787,656		1,690			5.334	5.420	MON..	12,446	151,431	12/02/2005.	11/01/2045.
361849 R8 7	GMACC_06-C1			3	1FE	5,024,531	25.789	1,289,440	5,000,000	5,016,483		(2,191)			5.425	5.362	MON..	22,605	274,868	01/25/2006.	11/01/2045.
38021A AE 2	GOAL_05-2			13	1FE	5,527,500	52.313	2,877,188	5,500,000	5,523,778		(3,109)			0.792	0.730	FMAN.	4,476	91,769	02/10/2006.	11/25/2044.
38136B AE 2	GOLD3_07-3A			3	1FE	41,000,000	91.660	37,580,600	41,000,000	41,000,000					0.501	0.501	FMAN.	34,210	699,400	02/27/2007.	05/01/2022.
36228C WA 7	GSMS_05-GG4			3	3FE	2,017,391	44.633	895,999	2,007,500	2,013,480		(925)			4.939	4.877	MON..	8,263	99,150	06/09/2005.	07/01/2039.
3622G0 AC 4	GSMS_06-RR3			34	2FE	1,815,910	10.990	604,450	5,500,000	224,974		(291,975)	644,370		5.661		MON..	25,945	313,620	12/06/2006.	07/01/2056.
3622MS AB 8	GSMS_07-GKK1			34	3FE	318,868	9.992	124,703	1,248,000	45,280		(61,020)	109,575		5.580	6.140	MON..	5,803	70,249	08/10/2007.	12/01/2049.
393505 KD 3	GT_95-9				1FE	5,048	99.966	4,886	4,888	4,888		(8)			7.300	6.065	MON..	16	30	01/10/2003.	01/15/2026.
41283V AD 5	HDMOT_07-2				1FE	3,624,899	103.247	3,742,709	3,625,000	3,624,965		22			5.120	5.121	MON..	8,249	185,600	05/15/2007.	08/15/2013.
46625M AN 9	JPMCC_01-CIBC				2FE	4,561,110	81.858	4,911,462	6,000,000	5,737,168		188,959			5.775	9.505	MON..	28,875	346,500	04/06/2001.	03/01/2033.
46627Q BD 9	JPMCC_06-CB15			34	1FE	1,172,138	58.613	1,055,039	1,800,000	1,169,582		(758)	636,842		5.885	5.820	MON..	8,828	105,930	06/09/2006.	06/01/2043.
46631Q AR 3	JPMCC_07-CB20			3	2FE	976,576	22.763	227,630	1,000,000	980,577		1,834			6.198	6.515	MON..	5,165	62,835	09/25/2007.	02/01/2051.
493268 BB 1	KSLT_01-A			3	1FE	3,562,739	66.609	2,405,156	3,610,837	3,607,426		3,027			0.801	0.885	MJSD.	321	51,894	01/13/2003.	06/29/2037.
493268 BG 0	KSLT_02-A			3	1FE	6,898,491	90.530	6,245,169	6,898,491	6,898,491					0.961	0.961	MJSD.	6,443	125,402	09/13/2002.	11/30/2032.
51804X AU 2	LASL_06-MF2			34	6FE	746,986	2.000	14,580	729,000	8,323		(5,352)	730,946		5.542	5.159	MON..		40,073	03/23/2006.	01/01/2043.
51804X AV 0	LASL_06-MF2			34	6FE	1,062,468	1.500	15,614	1,040,917			(31,692)	1,028,148		5.542	5.376	MON..		62,037	03/23/2006.	01/01/2043.
51804X AW 8	LASL_06-MF2			34	6FE	62,778	1.000	3,120	312,000	33		(253)	62,887		5.542	0.002	MON..			03/23/2006.	01/01/2043.
51804X AX 6	LASL_06-MF2			34	6FE	62,014			416,917			(383)	63,189		5.386	0.002	MON..			03/23/2006.	01/01/2043.
51804X AY 4	LASL_06-MF2			34	6FE	32,177			467,917		47,018	485	47,522		5.386	0.002	MON..			03/23/2006.	01/01/2043.
51804X AZ 1	LASL_06-MF2			34	6FE	24,727			259,834		29,104	(48)	29,066			0.002	MON..			03/23/2006.	01/01/2043.
51804X BA 5	LASL_06-MF2			34	6FE	13,799			155,751		17,983	(24)	17,965			0.002	MON..			03/23/2006.	01/01/2043.
51804X BH 0	LASL_06-MF2			34	6FE	691,071	1.000	6,770	677,000			(7,901)	68,390		5.542		MON..		9,899	03/23/2006.	01/01/2043.
51804X AS 7	LASL_06-MF2 IS			34	5FE	859,381	0.525	144,030		34,375		(104,970)			0.252		MON..	5,762	114,674	03/23/2006.	01/01/2043.
51804W AC 4	LASL_06-MF3			34	6FE	1,478,048	5.500	79,390	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			(93,258)	2,278,441		5.861	9.296	MON..	11,388	137,420	06/23/2006.	06/01/2043.
51804W AG 5	LASL_06-MF3			34	6FE	877,196			888,300			(22,678)	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	(42,325)	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		130,844	(16,260)	51,367			6.237	MON..		32,737	06/23/2006.	06/01/2043.
51804W AK 6	LASL_06-MF3			34	6FE	27,225			333,000		35,833	(330)	35,516			0.002	MON..		1,832	06/23/2006.	06/01/2043.
86359D UE 5	LBSBC_05-2A			3	1FE	7,205,061	67.309	4,850,228	7,205,956	7,205,227		25			5.520	5.521	MON..	33,147	394,924	10/26/2005.	09/01/2030.
52520V AB 9	LBSBC_06-2A			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	LBSBC_06-2A			3	1FE	2,499,029	82.894	2,072,353	2,500,000	2,499,565		156			5.620	5.627	MON..	11,708	140,500	09/11/2006.	09/01/2036.
52108M DK 6	LBUBS_06-C1			3	1FE	5,024,737	57.779	2,888,945	5,000,000	5,016,587		(2,211)			5.276	5.213	MON..	14,656	263,800	01/20/2006.	02/11/2041.
52108M DM 2	LBUBS_06-C1			3	1FE	5,024,743	34.044	1,702,200	5,000,000	5,016,607		(2,209)			5.335	5.272	MON..	14,819	266,750	01/20/2006.	02/11/2041.
50180C AG 5	LBUBS_06-C7				2FE	11,932,969	57.576	6,909,168	12,000,000	11,949,368		5,962			5.407	5.481	MON..	36,047	648,840	02/06/2007.	11/11/2038.
62388X AA 7	MCAP_07-6A		R	3	1FE	20,750,000	88.750	18,415,625	20,750,000	20,750,000					0.517	0.517	JAJO..	19,973	379,224	02/28/2007.	04/25/2019.
59023U AQ 5	MLFT_06-1			3	1FE	2,000,000	20.616	412,320	2,000,000	2,000,000					0.603	0.603	MON..	570	15,863	05/11/2007.	06/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
59023U AR 3	MLFT_06-1			3	2FE	4,100,000	17.419	714,171	4,100,000	4,100,000					0.783	0.783	MON	1,516	40,003	05/11/2007.	06/15/2022.
57117P AH 7	MLR_06-1A				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.
61754J AM 0	MSC_07-T27			34	2FE	3,082,713	15.160	500,277	3,300,000	3,105,990		10,016			5.649	6.338	MON	15,536	188,545	07/19/2007.	06/11/2042.
64031Q AQ 4	NSLT_03-1			3	1FE	15,000,000	95.786	14,367,975	15,000,000	15,000,000					0.982	0.982	JAJO	27,419	344,663	01/29/2003.	01/25/2037.
674135 DM 7	OAK_98-B				1FE	428,253	89.855	384,975	428,440	428,440					6.350	6.357	MON	2,267	26,540	05/28/1998.	03/01/2017.
78402K AB 1	SASC_07-BHC1			34	3FE	538,796	6.000	87,000	1,450,000	39,460		(70,987)	158,075		5.582		MON	6,744	81,902	03/02/2007.	12/01/2049.
80281W AD 3	SDART_07-3				2FE	1,168,531	98.015	1,145,409	1,168,602	1,168,602		23			5.420	5.423	MON	2,815	37,477	10/11/2007.	08/15/2012.
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.
903277 AE 1	USAOT_06-2				2FE	12,651,024	99.709	12,614,873	12,651,706	12,651,635		182			5.620	5.622	MON	31,601	711,026	05/15/2006.	01/15/2013.
921796 LF 3	VMF_01-B				2FE	3,999,221	94.032	3,761,287	4,000,000	3,999,795		69			6.960	6.963	MON	23,200	278,400	08/14/2001.	09/01/2031.
92977U AJ 8	WALOT_06-2A				1FE	1,199,999	95.781	1,149,372	1,200,000	1,200,000		0			5.290	5.290	MON	1,940	63,480	10/12/2006.	06/20/2012.
92977U AN 9	WALOT_06-2A				2FE	4,099,315	100.860	4,135,246	4,100,000	4,099,838		173			5.540	5.545	MON	6,940	227,140	10/12/2006.	12/20/2012.
94352Y AC 6	WAVE_07-1A			34	5FE	26,000,000	20.585	5,352,100	26,000,000	424,317		(62,482)	25,513,201		1.006	1.053	MON	7,989	295,755	04/25/2007.	05/20/2051.
94352Y AD 4	WAVE_07-1A			34	5FE	8,000,000	16.448	1,315,840	8,000,000	194,779		(28,577)	7,776,644		1.513	1.568	MON	3,699	132,053	04/25/2007.	05/20/2051.
94352Y AE 2	WAVE_07-1A			34	5FE	5,000,000	16.566	828,300	5,000,000	196,966		(27,230)	4,775,804		2.353	2.426	MON	3,595	125,000	04/25/2007.	05/20/2051.
92976B DX 7	WBCMT_06-C23			3	1FE	100,498	62.208	62,208	100,000	100,336		(46)			5.515	5.450	MON	460	5,515	02/24/2006.	01/01/2045.
92976B EA 6	WBCMT_06-C23			3	1FE	801,258	40.480	322,796	797,426	800,047		(342)			5.524	5.462	MON	3,671	44,652	02/24/2006.	01/01/2045.
93364L AD 0	WMCMS_07-SL3			34	1FE	12,950,425	28.487	3,703,310	13,000,000	9,549,954		(83,996)	3,318,318		6.137	10.025	MON	66,483	807,342	06/22/2007.	03/01/2045.
93364L AE 8	WMCMS_07-SL3			3	1FE	4,932,413	11.855	592,775	5,000,000	4,935,765		1,169			6.137	6.241	MON	25,570	310,516	06/22/2007.	03/01/2045.
12322U AA 7	BUSHNELL LOAN FUND II_08-1A			3	1FE	14,912,396	97.460	14,533,622	14,912,396	14,912,396					2.281	2.281	JAJO	61,406	514,769	12/30/2008.	10/28/2015.
15135D AJ 6	CENT CDO 14 LTD			3	1FE	25,200,000	92.500	23,310,000	25,200,000	25,200,000					0.514	0.514	JAJO	28,085	538,637	02/08/2007.	04/15/2021.
12629R AA 4	CSAMF-4A			3	1FE	12,811,096	89.930	11,484,269	12,770,232	12,770,232		(13,304)			0.664	0.664	JAJO	19,175	296,683	05/10/2007.	06/09/2016.
15188R AB 8	CTRLN_07-1A			4	4FE	4,469,435	3.083	231,234	7,500,000	111,503		(301,912)	2,818,501		6.520		MON	40,750	489,000	07/20/2007.	12/01/2049.
15188R AC 6	CTRLN_07-1A			4	4FE	507,327	2.785	104,433	3,750,000	43,551		(208,020)	204,804		6.774	7.028	MON	21,169	254,025	07/20/2007.	12/01/2049.
190749 AH 4	CWCI_06-C1				1FE	2,254,125	80.952	1,942,846	2,400,000	2,284,084		13,261			5.254	6.121	MON	10,508	126,096	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	857,057	6.880	321,090	4,667,000	320,971		(10,620)	4,335,409		0.873	0.010	FMAN.	5,203	83,851	07/25/2007.	08/15/2056.
38136G AC 5	GOLD4_07-4A			3	1FE	125,000,000	85.000	106,250,000	125,000,000	125,000,000					0.491	0.491	FMAN.	75,052	1,788,199	06/29/2007.	08/18/2022.
66859G AA 5	WOODS_07-8A		F	3	1FE	75,000,000	88.540	66,405,000	75,000,000	75,000,000					0.521	0.521	JAJO	70,502	1,437,923	05/15/2007.	07/28/2022.
3799999. Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec.						687,722,092	XXX	491,303,912	704,146,890	610,000,269	437,259	(2,696,157)	74,656,864	0	XXX	XXX	XXX	1,593,753	23,324,052	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,920,808,770	XXX	5,570,903,613	5,616,325,308	5,623,426,480	(5,961,981)	(52,634,082)	110,581,239	16,503,092	XXX	XXX	XXX	71,462,685	311,610,687	XXX	XXX
Credit Tenant Loans - Issuer Obligations																					
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK			2	1	8,459,987	118.705	8,825,629	7,434,926	8,017,770		(61,534)			8.700	7.274	MON	37,732	635,751	04/30/2008.	01/10/2017.
3999999. Credit Tenant Loans - Issuer Obligations						8,459,987	XXX	8,825,629	7,434,926	8,017,770	0	(61,534)	0	0	XXX	XXX	XXX	37,732	635,751	XXX	XXX
4199999. Total - Credit Tenant Loans						8,459,987	XXX	8,825,629	7,434,926	8,017,770	0	(61,534)	0	0	XXX	XXX	XXX	37,732	635,751	XXX	XXX
Hybrid Securities - Issuer Obligations																					
003723 AA 1	ABN AMRO NA HOLDINGS CAPITAL			1	3FE	3,273,090	72.250	2,167,500	3,000,000	3,115,569		(36,787)			6.523	5.055	MN	28,810	195,690	04/20/2005.	12/31/2049.
025816 AU 3	AMERICAN EXPRESS CO			13	2FE	8,754,172	86.566	7,185,834	8,301,000	8,644,293		(40,746)			6.800	6.122	MS	188,156	564,468	09/21/2006.	09/01/2066.
171232 AP 6	CHUBB CORPORATION (THE)			13	1FE	19,981,400	93.114	18,622,725	20,000,000	19,981,482		32			6.375	6.387	AO	269,167	1,275,000	03/26/2007.	03/29/2067.
17305H AA 6	CITIGROUP CAPITAL III			4	3FE	2,458,400	84.949	2,123,733	2,500,000	2,461,190		421			7.625	8.160	JD	15,885	190,625	04/01/2001.	12/01/2036.
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II			13	2FE	27,459,000	77.500	21,280,725	27,459,000	27,459,000					5.793	5.792	JD	132,558	1,590,700	05/08/2007.	05/01/2049.
564759 PS 1	MANUFACTURERS AND TRADERS TRUST CO			13	1FE	2,257,000	87.220	1,968,560	2,257,000	2,257,000					5.585	5.286	JD	1,050	126,053	12/28/2005.	12/28/2020.
760715 AB 8	REPUBLIC NEW YORK CAPITAL I			1	1FE	1,922,120	90.157	1,803,131	2,000,000	1,933,857		1,790			7.750	9.056	MN	19,806	155,000	04/01/2001.	11/15/2026.
86800Y AA 4	SUNTRUST CAPITAL VIII			13	2FE	4,998,500	69.391	3,469,558	5,000,000	4,998,513		3			6.100	0.001	JD	13,556	305,000	11/29/2006.	12/01/2066.
86800X AA 6	SUNTRUST PREFERRED CAPITAL I			13	3FE	843,000	64.000	539,520	843,000	843,000					5.853	5.705	JD	2,193	49,341	10/18/2006.	10/17/2049.
05565A AA 1	BNP PARIBAS		F	13	1FE	19,000,000	81.388	15,463,751	19,000,000	19,000,000					5.186	5.186	JD	5,474	985,340	06/17/2005.	06/29/2049.
83367T AA 7	SOCIETE GENERALE		F	13	1FE	12,600,000	77.490	9,763,746	12,600,000	12,600,000					5.922	6.250	AO	178,252	746,172	03/29/2007.	04/15/2049.
17133P AA 6	CHUO MITSUI TRUST & BANKING CO LTD		F	13	1FE	4,953,050	90.858	4,542,908	5,000,000	4,954,399					5.506	5.627	AO	58,119	275,300	02/24/2005.	12/15/2049.
76117J AB 4	RESONA BANK LTD		F	13	2FE	14,085,705	87.278	12,816,745	14,685,000	14,096,588					5.850	6.421	AO	181,360	859,073	08/04/2006.	09/15/2049.
749768 AA 5	RABOBANK CAPITAL FUNDING TRUST II			1	1FE	10,063,800	85.901	8,650,264	10,070,000	10,064,009					5.260	5.268	JD	1,471	663,023	08/12/2004.	12/29/2049.
80281Y AA 5	SANTANDER PERPETUAL UNIPERSONAL SA		F	13	1FE	2,000,000	89.754	1,795,080	2,000,000	2,000,000					6.671	5.001	AO	24,831	133,420	10/18/2007.	12/31/2049.
225448 AA 7	CREDIT SUISSE GUERNSEY BRANCH		F	13	1FE	10,000,000	88.500	8,850,000	10,000,000	10,000,000					5.860	5.860	MN	74,878	586,000	05/08/2007.	05/15/2049.
4299999. Hybrid Securities - Issuer Obligations						144,649,237	XXX	121,043,780	144,715,000	144,408,900	0	(75,289)	0	0	XXX	XXX	XXX	1,195,566	8,700,205	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
4899999. Total - Hybrid Securities						144,649,237	XXX	121,043,780	144,715,000	144,408,900	0	(75,289)	0	0	XXX	XXX	XXX	1,195,566	8,700,205	XXX	XXX
Parent, Subsidiaries & Affiliates - Issuer Obligations																					
41660* AW 5	HARTFORD LIFE FA 91216A				1	1,468,809,904	96.259	1,413,868,634	1,468,809,904	1,468,809,904					5.188	5.166	OCT	68,894,830		02/05/2009.	10/31/2019.
4999999. Parent, Subsidiaries & Affiliates - Issuer Obligations						1,468,809,904	XXX	1,413,868,634	1,468,809,904	1,468,809,904	0	0	0	0	XXX	XXX	XXX	68,894,830	0	XXX	XXX
5599999. Total - Parent, Subsidiaries & Affiliates						1,468,809,904	XXX	1,413,868,634	1,468,809,904	1,468,809,904	0	0	0	0	XXX	XXX	XXX	68,894,830	0	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						6,418,155,138	XXX	6,443,669,569	7,078,405,413	6,380,679,893	(8,854,102)	(6,037,159)	0	16,503,092	XXX	XXX	XXX	135,214,991	207,750,611	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						504,452,035	XXX	517,566,930	495,405,179	504,091,691	0	(871,899)	0	0	XXX	XXX	XXX	2,475,325	18,926,849	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						100,941,989	XXX	91,746,159	99,355,324	100,008,887	0	76,811	134,940	0	XXX	XXX	XXX	366,653	4,215,804	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						103,057,750	XXX	67,691,944	145,019,902	85,473,260	2,454,862	(3,858,861)	27,169,574	0	XXX	XXX	XXX	774,423	7,967,956	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						1,047,877,246	XXX	807,774,802	724,580,425	882,713,991	0	(39,911,677)	8,619,860	0	XXX	XXX	XXX	7,094,635	89,760,546	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						721,402,629	XXX	526,434,277	737,848,923	643,677,371	437,259	(2,699,593)	74,656,864	0	XXX	XXX	XXX	2,187,571	24,427,396	XXX	XXX
8399999. Grand Total - Bonds						8,895,886,788	XXX	8,454,883,682	9,280,615,166	8,596,645,092	(5,961,981)	(53,302,378)	110,581,239	16,503,092	XXX	XXX	XXX	148,113,598	353,049,162	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
66644P AA 5	NORTHGROUP PREFERRED CAPITAL CORP			14,578,000.000	100.00	1.000	14,578,000	87.417	12,743,650	14,578,000	196,288	929,785					0		P1LFE	05/10/2007
78632@ 12 6	SADLERS BAR-B-QUE			202,748.930	1.00	1.000	202,749	1.000	202,749	202,749		32,040					0		P5AZ	12/31/2009
786991 47 1	SADLERS BAR-B-QUE SERIES C SENIOR			12,545.000	1.00	1.000	12,545	1.000	12,545	12,545							0		P5LZ	09/30/2009
80909# 11 8	SCITOR HOLDINGS INC SENIOR			94.780	1,000.00	1,000.000	94,781	1,000.000	94,781	94,781		6,766					0		P5A	07/01/2009
80909# 12 6	SCITOR HOLDINGS INC JUNIOR			94.780	1,000.00	1,000.000	94,781	1,000.000	94,781	94,781		6,766					0		P5A	07/01/2009
903312 AA 4	USB REALTY CORP			11,200,000.000	100.00	1.000	11,199,552	73.250	8,204,000	11,199,552	144,018	682,192					0		P1LFE	12/18/2006
151327 20 2	CENTAUR FUNDING CORP			6,235.000	1,000.00	1,376.280	8,581,106	1,016.250	6,336,319	8,581,106		566,138					0		P2LFE	02/18/2005
225313 AA 3	CREDIT AGRICOLE SA/LONDON		F	18,950,000.000	100.00	1.000	18,950,000	81.000	15,349,500	18,950,000	108,303	1,257,712					0		P1LFE	05/23/2007
05530R AB 4	BBVA INTERNATIONAL PREFERRED SA UN			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
539439 AA 7	LLOYDS TSB GROUP PLC		F	14,500,000.000	100.00	0.340	4,985,100	58.499	8,482,426	4,985,100	118,638	908,715				9,503,735	(9,503,735)		P6LFE	02/09/2007
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						73,900,614	XXX	67,720,751	73,900,614	807,336	5,574,113	0	0	0	9,503,735	(9,503,735)	0	XXX	XXX
8999999.	Total - Preferred Stocks						73,900,614	XXX	67,720,751	73,900,614	807,336	5,574,113	0	0	0	9,503,735	(9,503,735)	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	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
66116* 11 0	NORTH MILWAUKEE STATE BANK			250.000				2,500		63		(3)		(3)		L	12/31/1977
629377 50 8	NRG ENERGY INC			468.000	11,049	23.610	11,049					11,049		11,049		L	02/12/2009
80909# 10 0	SCITOR HOLDINGS INC			368.000	3,680	10.000	3,680	3,680						0		A	09/25/2007
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				14,729	XXX	14,729	6,180	0	63	0	11,047	0	11,047	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
G4506# 10 0	HARTFORD LIFE LTD		F	370,000.000	871,895,228	17.540	871,895,228	840,517,562				24,889,023		24,889,023			06/30/1995
41659* 10 8	HARTFORD LIFE INTERNATIONAL LTD		F	1,000.000	149,515,644	1.000	149,515,644	189,586,367				(40,070,723)		(40,070,723)			09/30/2009
97908# 10 5	WOODBURY FINANCIAL SERVICES INC			1,000.000	83,817,302	1.000	83,817,302	93,528,169				(9,710,867)		(9,710,867)			09/30/2009
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				1,105,228,174	XXX	1,105,228,174	1,123,632,098	0	0	0	(24,892,567)	0	(24,892,567)	0	XXX	XXX
Common Stocks - Mutual Funds																	
416645 81 0	HARTFORD ADVISERS FUND-A			169,714.540	2,269,083	13.370	2,269,083	1,755,108		31,988		495,609		495,609		L	12/24/2009
416645 40 6	HARTFORD CAPITAL APPREC-A			61,703.830	1,893,073	30.680	1,893,073	1,241,431				1,102,179	534,504	567,675		L	12/22/2008
416645 84 4	HARTFORD DIVIDEND AND GROWTH FUND			40,612.930	694,887	17.110	694,887	639,885		2,802		55,002		55,002		L	12/24/2009
416645 10 9	HARTFORD SMALL COMPANY FD-A			79,942.860	1,255,103	15.700	1,255,103	1,223,450				282,998		282,998		L	11/14/2007
416645 77 8	HARTFORD TOTAL RETURN BOND-A			55,077.720	560,140	10.170	560,140	575,061		23,860		43,906		43,906		L	12/02/2009
9299999.	Total - Common Stocks - Mutual Funds				6,672,287	XXX	6,672,287	5,434,935	0	58,650	0	1,979,693	534,504	1,445,190	0	XXX	XXX
9799999.	Total - Common Stock				1,111,915,191	XXX	1,111,915,191	1,129,073,213	0	58,712	0	(22,901,827)	534,504	(23,436,330)	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				73,900,614	XXX	67,720,751	73,900,614	807,336	5,574,113			9,503,735	(9,503,735)		XXX	XXX
9899999.	Total - Preferred and Common Stock				1,185,815,805	XXX	1,179,635,942	1,202,973,827	807,336	5,632,826	0	(22,901,827)	10,038,239	(32,940,065)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36200W CB 5	GNMA 30YR 01/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		368,213	333,972	1,749
36200X JF 7	GNMA 30YR 12/01/2031		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		334,820	298,812	1,565
36200X KN 8	GNMA 30YR 01/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		277,872	266,436	1,395
36201C 6E 9	GNMA 30YR 03/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		118,687	108,190	567
36201H WX 7	GNMA 30YR 06/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		527,914	511,424	2,678
36201M LH 3	GNMA 30YR 08/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		359,371	332,150	1,739
3620A1 X7 8	GNMA 30YR 06/01/2039		09/18/2009	CREDIT SUISSE FIRST BOSTON		900,100	871,834	2,422
3620A8 LU 5	GNMA 30YR 08/01/2039		09/18/2009	CREDIT SUISSE FIRST BOSTON		1,773,101	1,717,419	4,771
3620A9 SH 5	GNMA 30YR 09/01/2039		09/18/2009	CREDIT SUISSE FIRST BOSTON		2,945,033	2,852,548	7,924
3620AC 3Z 5	GNMA 30YR 09/01/2039		09/18/2009	CREDIT SUISSE FIRST BOSTON		8,032,249	7,780,007	21,611
3620AC 4G 6	GNMA 30YR 09/01/2039		09/18/2009	CREDIT SUISSE FIRST BOSTON		1,186,830	1,149,559	3,193
36213D 3C 0	GNMA 30YR 02/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		177,462	171,496	898
36213E AB 2	GNMA 30YR 05/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		168,826	158,522	830
36213E SK 3	GNMA 30YR 01/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		355,050	341,878	1,790
36213E YS 9	GNMA 30YR 04/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		309,291	283,425	1,484
36213J V2 8	GNMA 30YR 04/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		488,024	458,492	2,401
36213X SB 1	GNMA 30YR 04/01/2032		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		280,562	262,121	1,373
36202E 3E 7	GNMA2 30YR 03/01/2039		04/16/2009	BANC OF AMERICA SECURITIES LLC		27,803,516	27,250,001	64,719
36202E AL 3	GNMA2 30YR 09/01/2034		03/30/2009	HIMCO OPERATIONAL TRANSACTION		1,211,893	1,213,104	5,863
36202F CN 4	GNMA2 30YR 11/01/2039		11/17/2009	Various		6,728,639	6,632,740	14,924
36202F DB 9	GNMA2 30YR 12/01/2039		12/17/2009	BARCLAYS CAPITAL INC		9,408,515	9,171,000	22,928
912810 QB 7	TREASURY BOND 05/15/2039		06/29/2009	Various		96,242,452	100,652,000	361,396
912810 QC 5	TREASURY BOND 08/15/2039		10/08/2009	Various		31,938,262	29,637,000	150,685
912810 QD 3	TREASURY BOND 11/15/2039		11/24/2009	Various		43,009,233	42,613,000	28,563
912828 JR 2	TREASURY NOTE 11/15/2018		02/11/2009	Various		1,227,571,875	1,125,000,000	9,740,228
912828 JT 8	TREASURY NOTE 11/30/2013		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,482,207	3,500,000	23,077
912828 JW 1	TREASURY NOTE 12/31/2013		01/30/2009	Various		671,402,946	680,000,000	995,511
912828 JY 7	TREASURY NOTE 01/31/2011		02/19/2009	Various		281,432,935	281,633,000	34,787
912828 JZ 4	TREASURY NOTE 01/31/2014		03/30/2009	Various		87,617,612	88,103,000	175,414
912828 KH 2	TREASURY NOTE 03/31/2011		04/27/2009	CITIGROUP (Salomon/Smith Barney)		2,049,847	2,050,000	1,470
912828 KQ 2	TREASURY NOTE 05/15/2019		06/18/2009	Various		11,514,981	12,086,000	39,238
912828 LJ 7	TREASURY NOTE 08/15/2019		11/09/2009	GOLDMAN SACHS & CO		2,022,977	2,000,000	17,140
912828 LQ 1	TREASURY NOTE 09/30/2014		10/27/2009	CITIGROUP (Salomon/Smith Barney)		10,491,422	10,500,000	19,183
912828 LU 2	TREASURY NOTE 10/31/2016		11/13/2009	CITIGROUP (Salomon/Smith Barney)		35,366,546	35,000,000	48,343
912828 LY 4	TREASURY NOTE 11/15/2019		12/16/2009	Various		87,244,151	87,220,000	62,445
912828 LZ 1	TREASURY NOTE 11/30/2014		12/23/2009	CITIGROUP (Salomon/Smith Barney)		22,709,686	23,000,000	28,956
912828 MM 9	TREASURY NOTE 11/30/2011		12/11/2009	JP MORGAN SECURITIES INC		5,493,573	5,500,000	1,587
912803 DG 5	TREASURY STRIP (PRIN) 05/15/2039		10/28/2009	Various		53,763,071	204,665,000	
912803 DJ 9	TREASURY STRIP (PRIN) 11/15/2039		12/30/2009	Various		180,237,450	745,000,000	
0399999.	Total - Bonds - U.S. Government					2,917,347,192	3,540,324,129	11,894,843
Bonds - All Other Government								
465410 BA 5	ITALY (REPUBLIC OF) 06/15/2012	F	05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
683234 8A 9	ONTARIO CANADA (PROVINCE OF) 06/16/2014	A	06/09/2009	RBC DOMINION CAPITAL MARKETS		6,195,846	6,200,000	
74727P AK 7	QATAR (STATE OF) 01/20/2020	F	11/17/2009	BARCLAYS CAPITAL INC		2,394,192	2,400,000	
748148 QX 4	QUEBEC (PROVINCE OF) 01/22/2011	A	05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
1099999.	Total - Bonds - All Other Government					8,870,713	8,878,000	0
Bonds - U.S. Political Subdivisions of States								
167505 KH 8	CHICAGO ILL BRD ED BUILD AMER 12/01/2039		09/10/2009	MERRILL LYNCH		3,844,819	3,700,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					3,844,819	3,700,000	0
Bonds - U.S. Special Revenue and Special Assessment								
312963 2E 0	FGOLD 15YR 01/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		505,227	506,165	2,039
312964 LJ 6	FGOLD 15YR 02/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		611,875	612,879	2,469
312964 P3 7	FGOLD 15YR 02/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		642,691	643,787	2,593
312964 TZ 2	FGOLD 15YR 02/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		425,758	426,488	1,718
312965 RD 0	FGOLD 15YR 04/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		294,252	294,960	1,188
312966 GP 3	FGOLD 15YR 04/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		571,003	572,005	2,304
312967 T2 8	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		473,704	474,567	1,911
312967 TX 0	FGOLD 15YR 07/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		277,224	277,714	1,119
312967 U4 2	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		649,675	650,677	2,621

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
312967 WF 5	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		572,299	573,308	2,309
312967 YK 2	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		142,846	143,091	576
312968 A9 1	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		188,352	188,616	760
312968 BA 7	FGOLD 15YR 06/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		436,285	437,041	1,760
312968 KE 9	FGOLD 15YR 07/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		569,386	570,370	2,297
312968 NT 3	FGOLD 15YR 07/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		451,686	452,441	1,822
3128KR WQ 3	FGOLD 30YR 10/01/2036		08/24/2009	UBS SECURITIES INC		16,683,439	15,816,029	34,268
31296M 2N 8	FGOLD 30YR 09/01/2033		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,508,026	3,341,201	16,149
3128M7 BX 3	FGOLD 30YR GIANT 12/01/2038		08/24/2009	UBS SECURITIES INC		4,301,419	4,085,039	8,851
3128S4 BJ 5	FHLMC 12M LIBOR ARM 03/01/2036		03/30/2009	HIMCO OPERATIONAL TRANSACTION		3,608,460	3,597,287	15,842
3133TH A5 6	FHLMC_2104 12/01/2028		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		17,314,258	16,955,337	81,951
31408X SR 2	FN 7|1 IY CMT ARM 01/01/2036		03/30/2009	HTFD LIFE AND ACCIDENT INS CO		9,655,507	9,572,848	42,027
31406N JF 2	FN 7/1 1Y LIBOR ARM 04/01/2035		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,224,006	3,214,538	12,528
31402U TY 8	FNMA 15YR 09/01/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		1,898,630	1,892,391	7,622
31403B 3Z 4	FNMA 15YR 09/01/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		866,388	863,571	3,478
31371K 7E 5	FNMA 30YR 07/01/2033		06/02/2009	MESIROW FINANCIAL INC		37,869,930	37,098,967	51,526
31371L CD 9	FNMA 30YR 09/01/2033		05/01/2009	CREDIT SUISSE FIRST BOSTON		830,852	806,897	1,233
31391W 5H 0	FNMA 30YR 04/01/2033		05/01/2009	CREDIT SUISSE FIRST BOSTON		1,682,861	1,634,341	2,497
31400J PF 0	FNMA 30YR 05/01/2033		05/07/2009	CREDIT SUISSE FIRST BOSTON		3,013,915	2,925,688	4,470
31400J SJ 9	FNMA 30YR 02/01/2033		05/07/2009	CREDIT SUISSE FIRST BOSTON		3,976,391	3,859,989	5,897
31401J EZ 7	FNMA 30YR 07/01/2033		05/28/2009	MESIROW FINANCIAL INC		6,910,592	6,809,513	9,458
31401N 4U 0	FNMA 30YR 09/01/2033		10/30/2009	MORGAN STANLEY		1,674,335	1,613,331	2,465
31402C PL 0	FNMA 30YR 11/01/2033		11/30/2009	Various		12,060,732	11,619,920	18,944
31402C U6 7	FNMA 30YR 03/01/2034		05/01/2009	CREDIT SUISSE FIRST BOSTON		1,145,669	1,112,638	1,700
31402E AQ 1	FNMA 30YR 07/01/2033		05/07/2009	CREDIT SUISSE FIRST BOSTON		12,124,810	11,769,875	17,982
31402K CE 2	FNMA 30YR 08/01/2033		05/07/2009	CREDIT SUISSE FIRST BOSTON		2,597,554	2,521,515	3,852
31402R AB 5	FNMA 30YR 04/01/2035		06/18/2009	RBS GREENWICH CAPITAL MARKETS		26,356,365	26,087,339	43,479
31408E G5 5	FNMA 30YR 01/01/2036		03/30/2009	Various		2,378,641	2,430,387	10,768
31410K JR 6	FNMA 30YR 06/01/2038		08/05/2009	CREDIT SUISSE FIRST BOSTON		4,871,649	4,726,172	8,665
31412N SL 1	FNMA 30YR 12/01/2038		10/09/2009	RBS GREENWICH CAPITAL MARKETS		3,527,397	3,344,000	7,245
31413U TQ 2	FNMA 30YR 12/01/2037		08/24/2009	JP MORGAN SECURITIES INC		8,006,397	7,595,752	16,457
31414A QP 0	FNMA 30YR 01/01/2038		08/05/2009	CREDIT SUISSE FIRST BOSTON		7,242,581	7,026,303	12,882
31414K 6T 2	FNMA 30YR 01/01/2038		03/30/2009	HIMCO OPERATIONAL TRANSACTION		1,449,319	1,432,969	7,503
31416B VH 8	FNMA 30YR 12/01/2034		05/07/2009	CREDIT SUISSE FIRST BOSTON		17,159,764	16,657,438	25,449
31416C HV 1	FNMA 30YR 06/01/2039		06/09/2009	BANC OF AMERICA SECURITIES LLC		12,584,259	12,324,293	17,117
31417S AA 8	FNMA 30YR 10/01/2039		10/09/2009	NOMURA SECURITIES INTERNATIONAL INC		5,080,767	4,980,000	8,093
31418M A2 8	FNMA 30YR 08/01/2037		08/20/2009	RBS GREENWICH CAPITAL MARKETS		8,173,664	7,840,445	15,572
31402R UN 7	FNMA 30YR 02/01/2035		08/20/2009	RBS GREENWICH CAPITAL MARKETS		5,766,333	5,531,254	10,986
31396X QJ 6	FNMA_07-89 09/25/2037		12/17/2009	MORGAN STANLEY		7,537,853	7,579,302	4,638
83162C MA 8	SBAP_02-20B 02/01/2022		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		9,347,397	9,235,279	90,511
83162C NX 7	SBAP_04-20H 08/01/2024		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,249,034	3,244,721	27,493
83162C PV 9	SBAP_05-20J 10/01/2025		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,539,371	4,738,120	119,915
83162C SH 7	SBAP_09-20B 02/01/2029		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,798,986	3,750,000	24,296
83162C SK 0	SBAP_09-20C 03/01/2029		03/30/2009	Various		5,667,000	5,667,000	11,458
83162C SL 8	SBAP_09-20D 04/01/2029		04/07/2009	Various		12,100,000	12,100,000	
83162C SP 9	SBAP_09-20F 06/01/2029		06/09/2009	Various		7,038,000	7,038,000	
66285W FB 7	NORTH TEX TWY BABS 01/01/2049		08/25/2009	GOLDMAN SACHS & CO		16,548,032	16,049,000	21,378
915217 RY 1	UNIVERSITY VA 09/01/2039		09/03/2009	Various		19,204,856	17,391,000	16,088
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					343,387,702	334,703,797	870,219
Bonds - Industrial and Miscellaneous								
88579E AC 9	3M COMPANY 03/15/2037		09/03/2009	WACHOVIA SECURITIES INC		2,113,778	1,895,000	52,207
002824 AU 4	ABBOTT LABORATORIES 04/01/2019		02/26/2009	JP MORGAN SECURITIES INC		19,557,946	19,643,000	
002824 AV 2	ABBOTT LABORATORIES 04/01/2039		02/26/2009	BANC OF AMERICA SECURITIES LLC		4,988,550	5,000,000	
00868P AA 3	AHOLD LEASE USA 01/02/2025	F	05/27/2009	MORGAN STANLEY		10,003,085	11,255,229	467,420
009158 AP 1	AIR PRODUCTS AND CHEMICALS IN 08/21/2019		08/18/2009	BNP PARIBAS SECURITIES CORP		5,945,716	5,950,000	
010392 FB 9	ALABAMA POWER COMPANY 03/01/2039		02/26/2009	JP MORGAN SECURITIES INC		4,990,400	5,000,000	
013817 AD 3	ALCOA INC 06/01/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
02364W AQ 8	AMERICA MOVIL SAB DE CV 10/16/2019	F	11/10/2009	BARCLAYS CAPITAL INC		1,579,280	1,600,000	6,667
898361 AA 8	AMHERST COLLEGE 11/01/2039		12/16/2009	BARCLAYS CAPITAL INC		9,532,931	9,145,000	74,621

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
032511 AY 3	ANADARKO PETROLEUM CORP 09/15/2036		06/11/2009	UBS SECURITIES INC.		1,770,360	2,000,000	32,608
032511 BG 1	ANADARKO PETROLEUM CORPORATIO 06/15/2039		06/09/2009	MORGAN STANLEY		9,965,900	10,000,000	
03523T AC 2	ANHEUSER-BUSCH INBEV WORLDWID 01/15/2039		01/07/2009	BARCLAYS CAPITAL INC.		6,648,935	6,666,000	
00184A AC 9	AOL TIME WARNER INC 04/15/2031		06/11/2009	UBS SECURITIES INC.		4,454,013	4,675,000	60,402
03938L AL 8	ARCELORMITTAL 02/15/2015	F	09/02/2009	BARCLAYS CAPITAL INC.		3,594,150	3,260,000	18,745
03938L AP 9	ARCELORMITTAL 10/15/2039	F	10/01/2009	CITIGROUP (Salomon/Smith Barney)		9,520,200	10,000,000	
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	
00206R AS 1	AT&T INC 02/15/2039		08/21/2009	GOLDMAN SACHS & CO.		8,163,825	7,500,000	15,010
05947U HU 5	BACM_02-2 IS 07/01/2043		12/28/2009	TRANSFER OF SECURITY AT BOOK VALUE		1,536		13,191
05947U C8 9	BACM_05-1 11/01/2042		06/01/2009	SCHEDULED ACQUISITION		0	0	
87203R AA 0	BAE SYSTEMS ASSET TRUST 09/15/2013	F	03/15/2009	SCHEDULED ACQUISITION		0	0	
05523U AG 5	BAE SYSTEMS HOLDINGS INC 06/01/2014		06/01/2009	BARCLAYS CAPITAL INC.		2,494,975	2,500,000	
060505 AG 9	BANK OF AMERICA 01/15/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
06423A AQ 6	BANK ONE CORP 11/15/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
06849U AD 7	BARRICK PD AUSTRALIA FINANCE 10/15/2039	F	10/13/2009	EXCHANGE		1,951,540	2,000,000	24,461
071813 BA 6	BAXTER INTERNATIONAL INC 08/15/2019		08/18/2009	Various		5,992,670	6,000,000	240
075887 AV 1	BECTON DICKINSON AND COMPANY 05/15/2039		05/11/2009	GOLDMAN SACHS & CO.		10,294,336	10,400,000	
055451 AH 1	BHP BILLITON FINANCE (USA) LT 04/01/2019	F	03/18/2009	CITIGROUP (Salomon/Smith Barney)		19,930,816	19,995,000	
09247X AD 3	BLACKROCK INC 12/10/2014		12/07/2009	BARCLAYS CAPITAL INC.		1,357,029	1,359,000	
05577@ AG 5	BNSF RAILWAY CO 2009-A 02/26/2021		02/12/2009	JP MORGAN SECURITIES INC.		1,858,160	1,858,160	
05577@ AH 3	BNSF RAILWAY CO 2009-B 02/26/2021		02/12/2009	JP MORGAN SECURITIES INC.		1,788,372	1,788,372	
05577@ AJ 9	BNSF RAILWAY CO 2009-C 02/26/2021		02/12/2009	JP MORGAN SECURITIES INC.		557,723	557,723	
05577@ AK 6	BNSF RAILWAY CO 2009-D 02/26/2021		02/12/2009	JP MORGAN SECURITIES INC.		562,351	562,351	
05577@ AM 2	BNSF RAILWAY CO 2009-E 02/26/2021		02/12/2009	JP MORGAN SECURITIES INC.		233,395	233,395	
097023 AZ 8	BOEING CO 02/15/2020		07/23/2009	MORGAN STANLEY		14,245,004	14,395,000	
06423R BS 4	BOIT_04-A7 05/15/2014		10/28/2009	RBS GREENWICH CAPITAL MARKETS		4,562,955	4,594,000	838
05565Q BH 0	BP CAPITAL MARKETS PLC 03/10/2015	F	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		14,983,488	15,000,000	32,292
05565Q BJ 6	BP CAPITAL MARKETS PLC 03/10/2019	F	03/30/2009	Various		24,933,174	25,000,000	39,583
10510@ AE 0	BRAMBLES USA INC 05/07/2016	F	03/30/2009	ROYAL BANK OF SCOTLAND FINANCIAL MA		5,000,000	5,000,000	
111021 AD 3	BRITISH TELECOMMUNICATIONS PU 12/15/2010	F	05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
BHM0H4 8X 1	BRITVIC PLC 12/17/2016 12/17/2016	F	11/10/2009	BARCLAYS CAPITAL INC.		4,000,000	4,000,000	
115885 AK 1	BROWNING-FERRIS INDUSTRIES IN 09/15/2035		09/11/2009	BARCLAYS CAPITAL INC.		9,008,080	8,000,000	1,644
07383F WD 6	BSCMS_03-PWR2 05/01/2039		03/30/2009	HIMCO OPERATIONAL TRANSACTION		2,339,496	2,443,128	8,624
07387B DY 6	BSCMS_05-PW10 12/01/2040		03/30/2009	HIMCO OPERATIONAL TRANSACTION		1,680,933	1,770,000	7,514
07383F BX 5	BSCMS_99-CLF1 05/15/2030		06/15/2009	SCHEDULED ACQUISITION		0	0	
G1696# AM 8	BUNZL FINANCE PLC GUARAN SEN 04/02/2016		03/05/2009	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	
12189T BC 7	BURLINGTON NORTHERN SANTA FE 10/01/2019		09/21/2009	BARCLAYS CAPITAL INC.		831,542	833,000	
17305E DY 8	CCCIT_07-A8 09/20/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		7,412,655	7,450,000	11,692
15131# AA 4	CENEX HARVEST STATES COOP SR 06/19/2013		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,503,858	4,333,333	82,792
15135U AC 3	CENOVUS ENERGY INC 10/15/2019	A	09/15/2009	BANC OF AMERICA SECURITIES LLC		3,179,868	3,182,000	
161571 BZ 6	CHAIT_07-A9 06/16/2014		10/28/2009	RBS GREENWICH CAPITAL MARKETS		4,444,141	4,500,000	619
161571 DJ 0	CHAIT_09-A2 04/15/2014		10/28/2009	JP MORGAN SECURITIES INC.		8,151,855	7,950,000	7,135
166751 AH 0	CHEVRON CORP 03/03/2014		02/26/2009	BARCLAYS CAPITAL INC.		11,977,920	12,000,000	
166751 AJ 6	CHEVRON CORP 03/03/2019		02/26/2009	BARCLAYS CAPITAL INC.		19,993,800	20,000,000	
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		08/21/2009	Various		15,161,250	15,000,000	9,014
17275R AE 2	CISCO SYSTEMS INC. 02/15/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		9,977,612	10,000,000	59,125
172967 BJ 9	CITIGROUP INC 02/21/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
172967 ES 6	CITIGROUP INC 05/15/2018		08/14/2009	CITIGROUP (Salomon/Smith Barney)		1,383,015	1,500,000	23,990
172967 EW 7	CITIGROUP INC 07/15/2039		08/27/2009	CITIGROUP (Salomon/Smith Barney)		7,196,140	7,000,000	60,035
172967 EZ 0	CITIGROUP INC 10/15/2014		09/18/2009	BANC OF AMERICA SECURITIES LLC		5,000,850	5,000,000	
186108 BU 9	CLEVELAND ELECTRIC ILLUMINATI 11/01/2017		03/30/2009	HTFD LIFE AND ACCIDENT INS CO		5,516,759	5,000,000	163,072
G1910# AE 6	COBHAM PLC SENIOR NOTES SERIE 03/17/2014	R	02/20/2009	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	
G1910# AF 3	COBHAM PLC SENIOR NOTES SERIE 03/17/2016	R	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,000,000	5,000,000	11,935
191216 AM 2	COCA-COLA COMPANY (THE) 03/15/2019		03/03/2009	BANC OF AMERICA SECURITIES LLC		14,861,550	15,000,000	
20030N AK 7	COMCAST CORPORATION 11/15/2035		09/14/2009	DEUTSCHE BANK SECURITIES INC.		5,345,350	5,000,000	110,139
14041N DG 3	COMET_07-A1 11/15/2019		10/30/2009	JP MORGAN SECURITIES INC.		926,953	1,000,000	164
20047B AB 4	COMM_04-LB2A IS 03/01/2039		03/30/2009	TRANSFER OF SECURITY AT BOOK VALUE		1,424,923		80,934
2027A0 DH 9	COMMONWEALTH BANK OF AUSTRALI 10/15/2014	F	10/08/2009	GOLDMAN SACHS & CO.		779,599	782,000	

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202795 HN 3	COMMONWEALTH EDISON 08/15/2016		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,993,430	6,000,000	44,625
20825C AR 5	CONOCOPHILLIPS 02/01/2019		01/29/2009	BANC OF AMERICA SECURITIES LLC		4,966,300	5,000,000	
210518 CF 1	CONSUMERS ENERGY CO 03/15/2015		03/30/2009	HTFD LIFE AND ACCIDENT INS CO		5,837,572	6,000,000	12,500
22053* AG 5	CORTEZ CAPITAL CORP 12/11/2012		11/20/2009	WELLS FARGO BROKERAGE SERVICES INC		10,000,000	10,000,000	
22303Q AH 3	COVIDIEN INTERNATIONAL FINANC 10/15/2037	R	09/03/2009	Various		7,568,489	6,893,000	101,633
126194 AA 7	CPR LEASING LTD 12/18/2024		12/10/2009	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	
22541L AC 7	CREDIT SUISSE FIRST BOSTON (U 01/15/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
22541Q EP 3	CSFB_03-C3 IS 05/01/2038		03/30/2009	TRANSFER OF SECURITY AT BOOK VALUE		2,301,896		27,392
22541N M6 3	CSFB_03-CPN1 IS 03/01/2035		03/30/2009	TRANSFER OF SECURITY AT BOOK VALUE		1,507,192		122,891
22541S WK 0	CSFB_04-C3 07/01/2036		09/16/2009	JEFFERIES & CO. INC		3,790,708	3,857,000	10,956
126659 AA 9	CVS PASS-THROUGH TRUST 07/10/2031		06/10/2009	BARCLAYS CAPITAL INC		10,000,000	10,000,000	
233835 AT 4	DAIMLERCHRYSLER NORTH AMERICA 01/15/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
24702R AH 4	DELL INC 06/15/2012		06/10/2009	DEUTSCHE BANK SECURITIES INC		272,814	273,000	
25152C MN 3	DEUTSCHE BANK AG (LONDON BRAN 09/01/2017	F	08/14/2009	MORGAN STANLEY		3,403,648	3,200,000	89,600
25179S AC 4	DEVON FINANCING CORP ULC 09/30/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
25271C AL 6	DIAMOND OFFSHORE DRILLING INC 10/15/2039		10/05/2009	JP MORGAN SECURITIES INC		3,505,850	3,529,000	
25746U AJ 8	DOMINION RESOURCES INC 06/30/2012		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		10,125,342	10,000,000	156,250
233331 AE 7	DTE ENERGY CO 06/01/2011		03/30/2009	HIMCO OPERATIONAL TRANSACTION		4,980,033	5,000,000	116,521
26442C AC 8	DUKE ENERGY CAROLINAS LLC 01/15/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		7,621,503	7,645,000	83,617
268789 AA 2	E.ON INTERNATIONAL FINANCE B. 04/30/2018	F	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		10,956,883	11,000,000	265,833
268789 AB 0	E.ON INTERNATIONAL FINANCE B. 04/30/2038	F	06/23/2009	JP MORGAN SECURITIES INC		10,014,430	9,360,000	93,993
26835P AC 4	EDP FINANCE BV 10/01/2019	F	09/22/2009	CITIGROUP (Salomon/Smith Barney)		1,738,800	1,750,000	
268317 AA 2	ELECTRICITE DE FRANCE 01/26/2014	F	01/21/2009	BANC OF AMERICA SECURITIES LLC		14,940,450	15,000,000	
268317 AC 8	ELECTRICITE DE FRANCE 01/26/2039	F	01/21/2009	BANC OF AMERICA SECURITIES LLC		9,855,100	10,000,000	
G2978# AB 9	ELECTRICITY SUPPLY BOARD SERI 12/15/2013	F	03/30/2009	HIMCO OPERATIONAL TRANSACTION		9,773,919	10,000,000	147,000
532457 BC 1	ELI LILLY AND COMPANY 11/15/2037		03/03/2009	CREDIT SUISSE FIRST BOSTON		2,970,570	3,000,000	
291011 AY 0	EMERSON ELECTRIC CO 10/15/2019		01/15/2009	JP MORGAN SECURITIES INC		7,471,425	7,500,000	
292562 A* 6	ENCORE WIRE LTD SRNT SER 2004 08/27/2011		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		15,000,000	15,000,000	72,463
N2962# AF 0	ENECO HOLDING NV 05/05/2016	F	04/09/2009	BARCLAYS CAPITAL INC		5,000,000	5,000,000	
29268B AC 5	ENEL FIN INTL 09/15/2037	F	06/12/2009	JEFFERIES & CO. INC		12,718,288	12,250,000	211,508
26875P AD 3	EOG RESOURCES INC. 06/01/2019		06/12/2009	Various		9,697,087	9,545,000	20,313
302182 AC 4	EXPRESS SCRIPTS INC. 06/15/2012		06/04/2009	CREDIT SUISSE FIRST BOSTON		1,998,440	2,000,000	
302182 AD 2	EXPRESS SCRIPTS INC. 06/15/2014		06/04/2009	CREDIT SUISSE FIRST BOSTON		796,592	800,000	
302491 AQ 8	FMC CORPORATION 12/15/2019		11/24/2009	CITIGROUP (Salomon/Smith Barney)		2,989,950	3,000,000	
302508 AQ 9	FMR LLC 06/15/2029		08/18/2009	JP MORGAN SECURITIES INC		8,711,760	8,000,000	111,027
35177P AK 3	FRANCE TELECOM 03/01/2011	F	05/07/2009	HIMCO OPERATIONAL TRANSACTION		2,568,132	2,639,000	15,608
36804P AG 1	GATX FINANCIAL CORP 04/15/2010		03/30/2009	HIMCO OPERATIONAL TRANSACTION		3,814,762	4,000,000	93,958
36828Q KR 6	GECMC_05-C1 06/01/2048		09/16/2009	BANC OF AMERICA SECURITIES LLC		1,202,779	1,270,000	3,367
368710 AC 3	GENENTECH INC 07/15/2035		06/11/2009	BARCLAYS CAPITAL INC		1,792,760	2,000,000	44,042
36962G YY 4	GENERAL ELECTRIC CAPITAL CORP 06/15/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
373334 JN 2	GEORGIA POWER COMPANY 02/01/2039		02/04/2009	WACHOVIA SECURITIES INC		4,981,400	5,000,000	
373334 JP 7	GEORGIA POWER COMPANY 12/01/2019		12/08/2009	JP MORGAN SECURITIES INC		11,969,280	12,000,000	
38141G BU 7	GOLDMAN SACHS GROUP INC 01/15/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
39121J A* 1	GREAT RIVER ENERGY 07/01/2021		08/13/2009	KEYBANC CAPITAL MARKETS		17,500,000	17,500,000	
40049J AY 3	GRUPO TELEVISA SAB 01/15/2040	F	12/18/2009	Various		5,013,640	5,000,000	20,330
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF 09/30/2039		10/01/2009	GOLDMAN SACHS & CO		8,247,753	8,333,000	
441812 JY 1	HSBC FINANCE CORP 05/15/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
452308 AJ 8	ILLINOIS TOOL WORKS INC. 04/01/2019		03/23/2009	EXCHANGE		10,998,303	11,000,000	336,111
45326T AA 6	INCITEC PIVOT FINANCE LLC 12/10/2019	F	12/03/2009	CITIGROUP (Salomon/Smith Barney)		4,966,650	5,000,000	
46051M AA 0	INTERNATIONAL TRANSMISSION 07/15/2013		03/30/2009	HIMCO OPERATIONAL TRANSACTION		5,492,881	6,000,000	55,625
41011W BS 8	JOHN HANCOCK GLOBAL FUNDING I 09/30/2013		09/02/2009	MORGAN KEEGAN		7,732,950	7,500,000	164,583
478115 AA 6	JOHNS HOPKINS UNIVERSITY 07/01/2019		03/19/2009	JP MORGAN SECURITIES INC		14,989,500	15,000,000	
46625Y GP 2	JPMCC_05-LDP1 03/01/2046		08/19/2009	DEUTSCHE BANK SECURITIES INC		507,744	530,000	1,706
46625H HL 7	JPMORGAN CHASE & CO 04/23/2019		08/13/2009	BARCLAYS CAPITAL INC		2,189,880	2,000,000	40,250
46625H HP 8	JPMORGAN CHASE & CO 01/20/2015		09/15/2009	JP MORGAN SECURITIES INC		9,978,800	10,000,000	
487836 BB 3	KELLOGG COMPANY 05/30/2016		05/19/2009	JP MORGAN SECURITIES INC		7,841,842	7,800,000	766
494550 AU 0	KINDER MORGAN ENERGY PARTNERS 02/01/2017		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		10,490,233	10,500,000	103,250
494550 AW 6	KINDER MORGAN ENERGY PARTNERS 01/15/2038		07/29/2009	BANC OF AMERICA SECURITIES LLC		23,771,591	22,785,000	79,178
780641 AH 9	KONINKLIJKE KPN NV 10/01/2030	F	06/11/2009	JP MORGAN SECURITIES INC		5,088,330	4,500,000	78,516
50075N AT 1	KRAFT FOODS INC 02/01/2038		06/11/2009	BANC OF AMERICA SECURITIES LLC		5,098,138	5,002,000	128,958

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50075N AH 7	KRAFT FOODS INC. 06/01/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
500769 DJ 0	KREDITANSTALT FUER WIEDERAUFB 06/17/2019	F	06/09/2009	BARCLAYS CAPITAL INC.		2,610,225	2,618,000	
539830 AE 9	LOCKHEED MARTIN CORPORATION 05/01/2016		12/16/2009	GOLDMAN SACHS & CO.		1,205,260	1,000,000	10,625
57169* AJ 6	MARS INC 6.47% SR NTS DUE 201 10/06/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		10,000,000	10,000,000	318,108
575634 AS 9	MASSACHUSETTS ELECTRIC COMPAN 11/15/2039		12/17/2009	BROADPOINT CAPITAL INC.		1,959,374	1,883,000	10,492
C5793# AE 3	MCCAIN FOODS SENIOR NOTES 09/15/2019	A	08/19/2009	HSBC SECURITIES (USA) INC.		11,000,000	11,000,000	
583491 AA 3	MECCANICA HOLDINGS USA INC 07/15/2019		09/22/2009	Various		8,018,121	7,841,000	34,097
583491 AB 1	MECCANICA HOLDINGS USA INC 07/15/2039		07/08/2009	MORGAN STANLEY		14,809,200	15,000,000	
589331 AN 7	MERCK AND CO. INC. 06/30/2019		06/22/2009	BANC OF AMERICA SECURITIES LLC		3,308,988	3,330,000	
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
59217E BZ 6	METROPOLITAN LIFE GLOBAL FUND 09/17/2012		09/10/2009	BANC OF AMERICA SECURITIES LLC		6,182,330	6,200,000	
594918 AD 6	MICROSOFT CORP 06/01/2039		08/24/2009	Various		28,633,589	29,155,000	337,016
59562V AM 9	MIDAMERICAN ENERGY HOLDINGS C 04/01/2036		08/21/2009	JP MORGAN SECURITIES INC.		7,826,850	7,500,000	185,026
61745M 2F 9	MSC_05-IQ9 07/01/2056		09/09/2009	WACHOVIA SECURITIES INC.		1,523,245	1,605,000	2,724
61746W HF 0	MSDWC_01-TOP3 07/01/2033		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,814,002	4,712,728	24,259
61746W YV 6	MSDWC_03-NC1 11/25/2032		08/25/2009	SCHEDULED ACQUISITION		0	0	
637432 CU 7	NATIONAL RURAL UTIL COOP FIN 03/01/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
652478 BX 5	NEWS AMERICA HOLDINGS 10/17/2016		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,892,019	5,000,000	181,111
652482 BW 9	NEWS AMERICA INC 08/15/2039		08/20/2009	JP MORGAN SECURITIES INC.		5,457,173	5,468,000	
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		4,972,000	4,972,000	
654902 AC 9	NOKIA CORP 05/15/2039	F	06/03/2009	Various		12,531,954	12,355,000	39,787
666807 BB 7	NORTHROP GRUMMAN CORP 08/01/2014		07/27/2009	DEUTSCHE BANK SECURITIES INC.		2,096,094	2,100,000	
66989H AA 6	NOVARTIS CAPITAL CORP 02/10/2014	F	02/04/2009	CITIGROUP (Salomon/Smith Barney)		19,979,400	20,000,000	
67019E AB 3	NSTAR 11/15/2019		11/12/2009	BANC OF AMERICA SECURITIES LLC		1,699,722	1,714,000	
N6510* AE 5	NUTRECO HOLDING NV 04/08/2016	F	03/10/2009	ROYAL BANK OF SCOTLAND FINANCIAL MA		10,000,000	10,000,000	
N6510* AF 2	NUTRECO HOLDING NV 04/08/2019	F	03/10/2009	ROYAL BANK OF SCOTLAND FINANCIAL MA		10,000,000	10,000,000	
674599 BX 2	OCCIDENTAL PETROLEUM CORPORAT 06/01/2016		05/12/2009	JP MORGAN SECURITIES INC.		8,475,565	8,536,000	
677347 CD 6	OHIO EDISON COMPANY 07/15/2016		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,999,490	5,000,000	66,667
68233D AS 6	ONCOR ELECTRIC DELIVERY CO 05/01/2012		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,087,896	5,000,000	131,927
68400X AP 5	OOWLT_02-1 05/25/2013		08/25/2009	SCHEDULED ACQUISITION		0	0	
68389X AC 9	ORACLE CORPORATION 04/15/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		6,562,560	6,583,000	173,489
68389X AE 5	ORACLE CORPORATION 04/15/2038		11/25/2009	GOLDMAN SACHS & CO.		10,977,903	9,681,000	147,175
68389X AG 0	ORACLE CORPORATION 07/08/2019		06/30/2009	BANC OF AMERICA SECURITIES LLC		3,923,311	3,938,000	
694308 GL 5	PACIFIC GAS AND ELECTRIC CO 11/30/2017		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		10,236,790	9,978,000	187,088
693304 AN 7	PECO ENERGY CO 10/01/2014		05/20/2009	JP MORGAN SECURITIES INC.		3,652,040	3,500,000	29,167
709068 C* 9	PENNSYLVANIA POWER CO 06/30/2022		06/23/2009	BANC OF AMERICA SECURITIES LLC		1,600,000	1,600,000	
71644E AJ 1	PETRO-CANADA 05/15/2038	A	06/09/2009	BARCLAYS CAPITAL INC.		7,503,920	8,000,000	40,800
716743 AD 1	PETRONAS CAP LTD 08/12/2019	F	08/06/2009	Various		10,626,143	10,700,000	
717081 CY 7	PFIZER INC. 03/15/2039		03/17/2009	BARCLAYS CAPITAL INC.		9,994,200	10,000,000	
717081 CZ 4	PFIZER INC. 03/15/2012		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		19,972,745	20,000,000	14,833
717081 DB 6	PFIZER INC. 03/15/2019		06/19/2009	GOLDMAN SACHS & CO.		945,393	880,000	13,640
73755L AB 3	POTASH CORP SASKATCHEWAN 05/31/2011	A	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		2,694,953	2,700,000	69,750
69351U AM 5	PPL ELECTRIC UTILITIES CORPOR 05/15/2039		05/19/2009	MORGAN STANLEY		7,951,840	8,000,000	
74005P AU 8	PRAXAIR INC 08/15/2019		08/24/2009	BANC OF AMERICA SECURITIES LLC		5,073,800	5,000,000	8,750
740816 AG 8	PRESIDENT AND FELLOWS OF HARV 01/15/2039		08/27/2009	BANC OF AMERICA SECURITIES LLC		5,922,650	5,000,000	41,528
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
742741 AA 9	PROCTER & GAMBLE - ESOP 01/01/2021		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		4,484,734	3,582,920	82,909
744538 AB 5	PUBLIC SERVICE COMPANY OF NEW 12/01/2019		12/09/2009	BANC OF AMERICA SECURITIES LLC		2,988,390	3,000,000	
74456Q AU 0	PUBLIC SERVICE ELECTRIC AND G 11/01/2039		11/18/2009	WACHOVIA SECURITIES INC.		8,926,254	8,955,000	
74834L AP 5	QUEST DIAGNOSTICS INCORPORATE 01/30/2020		11/12/2009	BANC OF AMERICA SECURITIES LLC		1,969,820	2,000,000	
74842@ AA 3	QUIKRETE HOLDINGS INC SR NOTE 12/15/2019		11/04/2009	WELLS FARGO BROKERAGE SERVICES INC.		7,000,000	7,000,000	
755111 BR 1	RAYTHEON COMPANY 02/15/2020		11/12/2009	BANC OF AMERICA SECURITIES LLC		1,995,100	2,000,000	
758202 AF 2	REED ELSEVIER CAPITAL INC. 01/15/2014		01/13/2009	BARCLAYS CAPITAL INC.		12,966,720	13,000,000	
767201 AC 0	RIO TINTO FINANCE (USA) LIMIT 07/15/2018	F	11/30/2009	CREDIT SUISSE FIRST BOSTON		3,784,472	3,400,000	84,717
767201 AD 8	RIO TINTO FINANCE (USA) LIMIT 07/15/2028	F	05/29/2009	BARCLAYS CAPITAL INC.		4,475,000	5,000,000	136,563
767201 AE 6	RIO TINTO FINANCE (USA) LIMIT 07/15/2013	F	07/29/2009	CREDIT SUISSE FIRST BOSTON		10,600,000	10,000,000	29,375
771196 AQ 5	ROCHE HOLDINGS INC 03/01/2014	F	02/18/2009	JP MORGAN SECURITIES INC.		9,927,400	10,000,000	
771196 AS 1	ROCHE HOLDINGS INC 03/01/2019	F	06/18/2009	Various		9,055,866	8,890,000	88,770

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
771196 AU 6	ROCHE HOLDINGS INC 03/01/2039	F	02/18/2009	CITIGROUP (Salomon/Smith Barney)		9,727,800	10,000,000	
77531Q AM 0	ROGERS WIRELESS INC 03/15/2015	A	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,288,506	5,000,000	15,625
78632# AA 6	SADLERS BAR-B-QUE SALES 10/23/2014		10/23/2009	SCHEDULED ACQUISITION		27,957	27,957	
79603# AR 2	SAMSON INVESTMENT CO 03/19/2014		02/27/2009	JP MORGAN SECURITIES INC		5,000,000	5,000,000	
797440 BK 9	SAN DIEGO GAS AND ELECTRIC CO 06/01/2039		05/11/2009	MORGAN STANLEY		7,053,404	7,086,000	
816851 AN 9	SEMPRA ENERGY 06/01/2016		05/12/2009	CITIGROUP (Salomon/Smith Barney)		6,984,460	7,000,000	
822582 AD 4	SHELL INTERNATIONAL FINANCE B 12/15/2038	F	11/20/2009	Various		11,005,300	10,000,000	195,677
822582 AH 5	SHELL INTERNATIONAL FINANCE B 09/22/2015	F	09/15/2009	MORGAN STANLEY		9,979,500	10,000,000	
826200 AC 1	SIEMENS FINANCIERINGSMAATSCHA 10/17/2016	F	08/12/2009	CANTOR FITZGERALD & CO		4,067,588	3,785,000	73,755
B7894* AA 0	SILFIN NV SERIES A 12/16/2016	F	12/04/2009	ING FINANCIAL MARKETS LLC		3,500,000	3,500,000	
790849 AE 3	ST JUDE MEDICAL INC 07/15/2014		07/28/2009	CREDIT SUISSE FIRST BOSTON		5,022,300	5,000,000	1,565
790849 AF 0	ST JUDE MEDICAL INC 07/15/2019		07/24/2009	Various		20,584,503	20,700,000	2,031
85771S AA 4	STATOILHYDRO ASA 04/15/2019	F	06/16/2009	CREDIT SUISSE FIRST BOSTON		9,138,240	9,000,000	73,500
87425E AK 9	TALISMAN ENERGY 02/01/2038	A	06/02/2009	BARCLAYS CAPITAL INC		6,272,918	7,353,000	158,294
872312 AA 1	TCM SUB LLC 01/15/2015		12/08/2009	BANC OF AMERICA SECURITIES LLC		1,357,831	1,359,000	
878091 BC 0	TEACHERS INSURANCE AND ANNUIT 12/16/2039		12/11/2009	MORGAN STANLEY		4,993,650	5,000,000	
87927V AM 0	TELECOM ITALIA CAPITAL 09/30/2034	F	12/22/2009	Various		6,184,938	6,554,000	109,334
872456 AA 6	TELECOM ITALIA CAPITAL SA 06/18/2019	F	06/15/2009	GOLDMAN SACHS & CO		8,500,000	8,500,000	
87973P AB 0	TEMASEK FINANCIAL I LTD 11/23/2039	F	11/16/2009	MORGAN STANLEY		13,721,458	13,856,000	
88031V AA 7	TENASKA GATEWAY PARTNERS LTD 12/30/2023		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		3,951,590	4,653,919	
881575 AA 2	TESCO PLC 11/15/2017	F	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		9,962,488	10,000,000	206,250
881575 AC 8	TESCO PLC 11/15/2037	F	06/11/2009	JP MORGAN SECURITIES INC		1,943,180	2,000,000	10,592
24969* AC 3	THE DEPOSITORY TRUST COMPANY 04/15/2016		03/20/2009	CAYLON SECURITIES (USA)		15,000,000	15,000,000	
883556 AR 3	THERMO FISHER SCIENTIFIC INC 11/18/2014		12/11/2009	JP MORGAN SECURITIES INC		2,003,140	2,000,000	4,694
88732J AU 2	TIME WARNER CABLE INC 06/15/2039		08/18/2009	WACHOVIA SECURITIES INC		7,322,840	7,000,000	68,250
88732J AW 8	TIME WARNER CABLE INC 02/01/2020		12/08/2009	GOLDMAN SACHS & CO		5,385,600	5,500,000	
00184A AF 2	TIME WARNER INC 05/01/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
89352H AB 5	TRANSCANADA PIPELINES LIMITED 03/15/2036	A	05/28/2009	JP MORGAN SECURITIES INC		5,956,007	6,850,000	85,711
893830 AT 6	TRANSOCEAN INC 03/15/2038		09/03/2009	Various		6,299,317	5,927,000	131,751
89407# AF 5	TRANSWESTERN PIPELINE CO SENI 12/09/2020		11/13/2009	BANC OF AMERICA SECURITIES LLC		22,500,000	22,500,000	
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC 04/08/2019		03/20/2009	BANC OF AMERICA SECURITIES LLC		12,000,000	12,000,000	
902118 BL 1	TYCO INTERNATIONAL FINANCE SA 01/15/2019	R	03/30/2009	Various		29,999,108	30,000,000	344,250
BHM0HT JF 3	ULTRA RESOURCES INC 01/27/2017		12/22/2009	JP MORGAN SECURITIES INC		30,000,000	30,000,000	34,549
91321* AJ 0	UNIMIN CORP SERIES C 12/16/2016		12/04/2009	ING FINANCIAL MARKETS LLC		3,500,000	3,500,000	
907818 CR 7	UNION PACIFIC CORP 06/01/2010		03/30/2009	HIMCO OPERATIONAL TRANSACTION		4,928,957	5,000,000	59,913
907818 DA 3	UNION PACIFIC CORPORATION 08/15/2018		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		11,017,637	11,052,000	78,746
911312 AL 0	UNITED PARCEL SERVICE INC 04/01/2014		07/31/2009	BANC OF AMERICA SECURITIES LLC		9,314,550	9,000,000	126,906
913017 BQ 1	UNITED TECHNOLOGIES CORPORATI 02/01/2019		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,335,307	5,000,000	86,771
91913Y AN 0	VALERO ENERGY CORPORATION 03/15/2019		09/17/2009	CREDIT SUISSE FIRST BOSTON		2,332,940	2,000,000	3,646
91913Y AP 5	VALERO ENERGY CORPORATION 03/15/2039		03/12/2009	JP MORGAN SECURITIES INC		4,987,400	5,000,000	
92343V AP 9	VERIZON COMMUNICATIONS INC. 04/15/2038		09/15/2009	Various		8,571,350	7,500,000	193,104
92344X AA 7	VERIZON NEW YORK INC 04/01/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
925524 AQ 3	VIACOM INC 05/15/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
92857W AK 6	VODAFONE GROUP PUBLIC LIMITED 03/15/2016	F	03/30/2009	HARTFORD LIFE INSURANCE COMPANY		5,003,956	5,000,000	11,979
25468P BX 3	WALT DISNEY CO 03/01/2012		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
942683 AE 3	WATSON PHARMACEUTICALS INC 08/15/2019		12/23/2009	UBS SECURITIES INC		10,160,024	9,752,000	207,399
92978P AE 9	WBCMT_06-C29 11/01/2048		12/10/2009	WACHOVIA SECURITIES INC		5,441,125	5,800,000	11,972
976656 CC 0	WISCONSIN ELECTRIC POWER COMP 12/15/2019		12/08/2009	BARCLAYS CAPITAL INC		5,980,680	6,000,000	
980745 A@ 2	WOODWARD GOVERNOR COMPANY 10/01/2013		03/30/2009	HIMCO OPERATIONAL TRANSACTION		4,069,624	4,000,000	111,974
026609 AM 9	WYETH 03/15/2011		05/07/2009	HIMCO OPERATIONAL TRANSACTION		140,337	139,000	
984121 BZ 5	XEROX CORPORATION 02/15/2015		12/01/2009	BANC OF AMERICA SECURITIES LLC		753,550	755,000	
984121 CA 9	XEROX CORPORATION 12/15/2019		12/01/2009	CITIGROUP (Salomon/Smith Barney)		2,243,813	2,250,000	
984121 CB 7	XEROX CORPORATION 12/15/2039		12/01/2009	JP MORGAN SECURITIES INC		2,811,369	2,823,000	
98385X AF 3	XTO ENERGY INC 01/31/2015		03/30/2009	HARTFORD LIFE INSURANCE COMPANY		9,670,474	10,000,000	83,333
98385X AM 8	XTO ENERGY INC 08/01/2037		06/01/2009	JEFFERIES & CO. INC		13,879,740	14,000,000	322,875
984851 AC 9	YARA INTERNATIONAL ASA 06/11/2019	F	09/17/2009	Various		2,617,532	2,465,000	26,260
98956P AA 0	ZIMMER HOLDINGS INC. 11/30/2019		11/12/2009	JP MORGAN SECURITIES INC		1,998,520	2,000,000	
98956P AB 8	ZIMMER HOLDINGS INC. 11/30/2039		12/17/2009	BANC OF AMERICA SECURITIES LLC		5,206,758	5,231,000	29,083
3899999.	Total - Bonds - Industrial and Miscellaneous					1,554,515,203	1,541,696,215	9,728,918

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 - Parent, Subsidiaries and Affiliates								
41660* AW 5	HARTFORD LIFE FA 91216A 10/31/2019		02/05/2009	DIRECT WITH ISSUER		1,468,809,904	1,468,809,904	
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					1,468,809,904	1,468,809,904	0
8399997.	Total - Bonds - Part 3					6,296,775,533	6,898,112,045	22,493,979
8399998.	Total - Bonds - Summary Item from Part 5					1,378,314,553	1,377,993,780	2,124,882
8399999.	Total - Bonds					7,675,090,086	8,276,105,824	24,618,861
Preferred Stocks - Industrial and Miscellaneous								
78632@ 12 6	SADLERS BAR-B-QUE		12/31/2009	Various	26,064.960	26,065		
786991 47 1	SADLERS BAR-B-QUE SERIES C SENIOR		09/30/2009	DIRECT WITH ISSUER	12,545.000	12,545		
80909# 12 6	SCITOR HOLDINGS INC JUNIOR		07/01/2009	HIMCO OPERATIONAL TRANSACTION	6.770	6,766		
80909# 11 8	SCITOR HOLDINGS INC SENIOR		07/01/2009	HIMCO OPERATIONAL TRANSACTION	6.770	6,766		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					52,142	XXX	0
8999997.	Total - Preferred Stocks - Part 3					52,142	XXX	0
8999999.	Total - Preferred Stocks					52,142	XXX	0
Common Stocks - Industrial and Miscellaneous								
629377 50 8	NRG ENERGY INC		02/12/2009	HIMCO OPERATIONAL TRANSACTION	468.000		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
G4506# 10 0	HARTFORD LIFE LTD	F	06/30/1995	DIRECT WITH ISSUER		840,517,562	XXX	
41659* 10 8	HARTFORD LIFE INTERNATIONAL LTD	F	09/30/2009	DIRECT WITH ISSUER		189,586,367	XXX	
97908# 10 5	WOODBURY FINANCIAL SERVICES INC		09/30/2009	DIRECT WITH ISSUER		93,528,169	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,123,632,098	XXX	0
Common Stocks - Mutual Funds								
416645 81 0	HARTFORD ADVISERS FUND-A		12/24/2009	DIVIDEND REINVESTMENT	2,745.570	31,988	XXX	
416645 84 4	HARTFORD DIVIDEND AND GROWTH FUND		12/24/2009	DIVIDEND REINVESTMENT	40,612.930	639,885	XXX	
416645 87 7	HARTFORD STOCK FUND-A		09/30/2009	DIVIDEND REINVESTMENT	360.930	6,035	XXX	
416645 77 8	HARTFORD TOTAL RETURN BOND-A		12/02/2009	DIVIDEND REINVESTMENT	2,473.680	23,860	XXX	
9299999.	Total - Common Stocks - Mutual Funds					701,769	XXX	0
9799997.	Total - Common Stocks - Part 3					1,124,333,867	XXX	0
9799999.	Total - Common Stocks					1,124,333,867	XXX	0
9899999.	Total - Preferred and Common Stocks					1,124,386,009	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					8,799,476,094	XXX	24,618,861

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Government																				
36200Q 3L 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		19,151	19,151	19,696	20,896		(1,744)		(1,744)		19,151			0	714	02/01/2032
36200R YQ 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		29,060	29,060	29,886	31,884		(2,824)		(2,824)		29,060			0	1,423	01/01/2032
36200U WJ 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73			0	3	09/01/2031
36200W CB 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		15,402	15,402	16,981			(1,579)		(1,579)		15,402			0	385	01/01/2032
36200W Y9 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		56,134	56,134	57,730	59,788		(3,654)		(3,654)		56,134			0	1,329	08/01/2032
36200X JF 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		110,823	110,823	124,178			(13,355)		(13,355)		110,823			0	4,474	12/01/2031
36200X KN 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		3,757	3,757	3,919			(161)		(161)		3,757			0	121	01/01/2032
36201A UL 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		2,631	2,631	2,757	2,900		(269)		(269)		2,631			0	116	07/01/2032
36201C 6E 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		28,723	28,723	31,510			(2,787)		(2,787)		28,723			0	1,098	03/01/2032
36201C PY 4	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		20,572	20,572	20,878	21,213		(641)		(641)		20,572			0	1,304	01/01/2032
36201F Q6 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		110,323	110,323	113,391	118,095		(7,772)		(7,772)		110,323			0	5,117	05/01/2032
36201F UH 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		61,303	61,303	63,046	66,309		(5,006)		(5,006)		61,303			0	2,058	04/01/2032
36201F UQ 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		72,182	72,182	74,235	78,270		(6,088)		(6,088)		72,182			0	3,359	04/01/2032
36201F UR 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		3,956	3,956	4,069	4,320		(364)		(364)		3,956			0	160	04/01/2032
36201F X6 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		24,246	24,246	24,606	25,171		(925)		(925)		24,246			0	395	02/01/2032
36201H WX 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		18,406	18,406	18,858	8,217		(594)		(594)		18,406			0	658	06/01/2032
36201J F6 1	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		5,279	5,279	5,429	5,807		(529)		(529)		5,279			0	111	05/01/2032
36201J FD 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		187,394	187,394	195,622	195,954		(8,560)		(8,560)		187,394			0	9,568	04/01/2032
36201K KP 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,399	4,399	4,483	4,660		(262)		(262)		4,399			0	305	04/01/2032
36201L 6T 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		9,626	9,626	10,086	11,107		(1,481)		(1,481)		9,626			0	420	07/01/2032
36201L 6V 1	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		97,336	97,336	101,990	115,185		(17,848)		(17,848)		97,336			0	6,738	07/01/2032
36201L 7K 4	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		851	851	892	987		(136)		(136)		851			0	37	08/01/2032
36201M G8 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		54,869	54,869	56,352	59,860		(4,991)		(4,991)		54,869			0	2,582	06/01/2032
36201M JU 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		168,769	168,769	173,779	186,342		(17,573)		(17,573)		168,769			0	7,060	07/01/2032
36201M LH 3	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		67,641	67,641	73,185			(5,543)		(5,543)		67,641			0	2,375	08/01/2032
36201Q 2F 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		52,380	52,380	53,870	55,478		(3,098)		(3,098)		52,380			0	3,277	08/01/2032
36201T AM 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		64,413	64,413	66,245	67,774		(3,361)		(3,361)		64,413			0	3,101	08/01/2032
36203L CQ 3	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		6,869	6,869	7,012	7,171		(301)		(301)		6,869			0	309	09/01/2023
362059 RM 1	GNMA 30YR		02/01/2009	SCHEDULED REDEMPTION		208	208	207	208		0		0		208			0	3	04/01/2009
362060 SE 6	GNMA 30YR		04/01/2009	Various		696	696	754	698		(2)		(2)		696			0	12	04/01/2009
36208E BT 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,744	1,744	1,796	1,992		(248)		(248)		1,744			0	70	05/01/2031
36209D R8 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		2,065	2,065	2,105	2,217		(152)		(152)		2,065			0	32	09/01/2031
36209N 3L 4	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		366	366	373	385		(19)		(19)		366			0	16	07/01/2029
36209R VG 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		326	326	330	336		(9)		(9)		326			0	17	08/01/2030
36209Y X4 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,112	4,112	4,191	4,253		(141)		(141)		4,112			0	205	09/01/2031
3620A1 X7 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		13,465	13,465	13,902			(437)		(437)		13,465			0	112	06/01/2039
3620A8 LU 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		11,024	11,024	11,382			(357)		(357)		11,024			0	92	08/01/2039
3620A9 SH 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		12,992	12,992	13,414			(421)		(421)		12,992			0	108	09/01/2039
3620AC 3Z 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		39,948	39,948	41,243			(1,295)		(1,295)		39,948			0	333	09/01/2039
3620AC 4G 6	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		5,168	5,168	5,336			(168)		(168)		5,168			0	43	09/01/2039
36211B T8 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		481	481	489	488		(7)		(7)		481			0	21	06/01/2029
36211C 2S 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		9,254	9,254	9,405	9,649		(395)		(395)		9,254			0	470	07/01/2029
36213D 3C 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		25,194	25,194	25,999	3,688		(877)		(877)		25,194			0	642	02/01/2032
36213E AB 2	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		87,519	87,519	91,416	52,184		(5,699)		(5,699)		87,519			0	4,319	05/01/2032
36213E SK 3	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		114,295	114,295	117,201	65,653		(4,412)		(4,412)		114,295			0	4,348	01/01/2032
36213E YS 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		7,235	7,235	7,744	2,629		(661)		(661)		7,235			0	210	04/01/2032
36213G AL 5	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,449	4,449	4,536	4,694		(245)		(245)		4,449			0	197	02/01/2032
36213G TY 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		426	426	434	458		(32)		(32)		426			0	18	11/01/2031
36213J LL 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		5,072	5,072	5,213	5,629		(556)		(556)		5,072			0	209	05/01/2032
36213J V2 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		123,160	123,160	131,093			(7,933)		(7,933)		123,160			0	3,007	04/01/2032
36213N LL 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		79,199	79,199	80,536	82,598		(3,398)		(3,398)		79,199			0	1,907	12/01/2031
36213S KL 8	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		6,633	6,633	6,761	7,064		(430)		(430)		6,633			0	449	08/01/2031
36213U C9 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,320	1,320	1,378	1,376		(56)		(56)		1,320			0	85	11/01/2031
36213X SB 1	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		57,232	57,232	61,259			(4,026)		(4,026)		57,232			0	1,573	04/01/2032

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	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 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.	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
36213X T5 3	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,095	4,095	4,209	4,400		(305)		(305)		4,095			0	86	05/01/2032
36213X T6 1	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		8,364	8,364	8,597	8,976		(611)		(611)		8,364			0	366	05/01/2032
362158 DT 1	GNMA 30YR		05/01/2009	SCHEDULED REDEMPTION		7,012	7,012	7,783	7,724		(712)		(712)		7,012			0	288	05/01/2016
362161 6H 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		665	665	665	665		0		0		665			0	35	02/01/2017
362162 G9 4	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		529	529	528	528		0		0		529			0	28	01/01/2017
36217F 6S 3	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,069	4,069	4,065	4,066		2		2		4,069			0	217	02/01/2017
36217V DA 9	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		585	585	584	584		1		1		585			0	31	03/01/2017
36218N NQ 0	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,703	1,703	1,891	2,029		(326)		(326)		1,703			0	108	07/01/2019
36219L SM 7	GNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,402	1,402	1,557	1,608		(205)		(205)		1,402			0	88	09/01/2018
362052 H4 7	GNMA 30YR 1977-79		04/01/2009	SCHEDULED REDEMPTION		455	455	452	454		0		0		455			0	7	05/01/2009
36219L AC 8	GNMA 30YR 1980-86		12/01/2009	SCHEDULED REDEMPTION		919	919	1,020	1,076		(157)		(157)		919			0	56	09/01/2018
36225B ND 6	GNMA 30YR PLATINUM		12/01/2009	SCHEDULED REDEMPTION		130,850	130,850	134,735	143,483		(12,633)		(12,633)		130,850			0	5,200	05/01/2031
36225B PM 4	GNMA 30YR PLATINUM		12/01/2009	SCHEDULED REDEMPTION		422,651	422,651	432,316	453,759		(31,109)		(31,109)		422,651			0	18,169	09/01/2031
36202E 3E 7	GNMA2 30YR		12/01/2009	SCHEDULED REDEMPTION		623,454	623,454	636,118			(12,664)		(12,664)		623,454			0	14,153	03/01/2039
36202E AL 3	GNMA2 30YR		12/01/2009	SCHEDULED REDEMPTION		1,200,670	1,200,670	1,236,246	974,685		(41,878)		(41,878)		1,200,670			0	44,025	09/01/2034
36202F CN 4	GNMA2 30YR		12/01/2009	SCHEDULED REDEMPTION		11,279	11,279	11,442			(163)		(163)		11,279			0	42	11/01/2039
912810 QB 7	TREASURY BOND		11/18/2009	Various		55,279,557	57,223,000	55,129,192			1,383		1,383		55,130,575		148,982	148,982	335,293	05/15/2039
912810 QC 5	TREASURY BOND		11/20/2009	Various		31,370,642	29,036,000	31,281,362			(576)		(576)		31,280,786		89,856	89,856	167,303	08/15/2039
912810 QD 3	TREASURY BOND		12/17/2009	Various		7,147,499	7,122,000	7,192,072			(20)		(20)		7,192,051		(44,553)	(44,553)	15,489	11/15/2039
912828 BV 1	TREASURY NOTE		01/15/2009	MATURED		110,000	110,000	112,454	110,021		(21)		(21)		110,000			0	1,788	01/15/2009
912828 HA 1	TREASURY NOTE		07/31/2009	Various		24,360,730	22,059,000	24,783,165	24,755,315		(135,706)		(135,706)		24,619,609		(258,879)	(258,879)	910,997	08/15/2017
912828 JH 4	TREASURY NOTE		06/16/2009	Various		40,958,939	40,000,000	40,706,250	40,697,779		(27,552)		(27,552)		40,670,227		288,712	288,712	1,329,702	08/15/2018
912828 JR 2	TREASURY NOTE		06/12/2009	Various		1,767,456,209	1,616,831,000	1,794,968,781	684,248,161		(545,747)		(545,747)		1,794,232,051		(26,775,842)	(26,775,842)	13,598,012	11/15/2018
912828 JW 1	TREASURY NOTE		04/09/2009	Various		629,612,925	640,657,000	632,578,538			21,188		21,188		632,599,726		(2,986,801)	(2,986,801)	1,057,361	12/31/2013
912828 JY 7	TREASURY NOTE		07/31/2009	Various		270,929,411	271,438,000	271,244,603			564		564		271,245,167		(315,755)	(315,755)	37,946	01/31/2011
912828 JZ 4	TREASURY NOTE		07/29/2009	Various		14,335,913	14,584,000	14,428,124			8,064		8,064		14,436,188		(100,276)	(100,276)	86,003	01/31/2014
912828 KH 2	TREASURY NOTE		06/15/2009	RBS GREENWICH CAPITAL MARKETS		1,685,058	1,693,000	1,692,873			8		8		1,692,882		(7,823)	(7,823)	3,117	03/31/2011
912828 KQ 2	TREASURY NOTE		06/23/2009	Various		10,875,057	11,441,000	10,905,362			76		76		10,905,438		(30,381)	(30,381)	37,706	05/15/2019
912828 LU 2	TREASURY NOTE		12/23/2009	Various		8,389,732	8,309,000	8,396,018			(890)		(890)		8,395,128		(5,397)	(5,397)	31,839	10/31/2016
912828 LY 4	TREASURY NOTE		12/23/2009	Various		53,417,293	53,659,000	53,636,267			302		302		53,636,569		(219,276)	(219,276)	120,655	11/15/2019
912828 LZ 1	TREASURY NOTE		12/23/2009	CITIGROUP (Salomon/Smith Barney)		6,140,267	6,238,000	6,148,837					0		6,148,837		(8,570)	(8,570)	8,740	11/30/2014
912803 DG 5	TREASURY STRIP (PRIN)		11/20/2009	JP MORGAN SECURITIES INC.		2,126,778	7,872,000	1,996,654			29,959		29,959		2,026,613		100,165	100,165		05/15/2039
0399999.	Total - Bonds - U.S. Government					2,928,524,864	2,792,600,855	2,959,676,013	752,808,977	0	(893,154)	0	(893,154)	0	2,958,650,703	0	(30,125,839)	(30,125,839)	17,901,945	XXX
Bonds - All Other Government																				
J26161 LK 3	JAPAN (GOVERNMENT OF) 10-YR # 297	D	01/29/2009	MORGAN STANLEY		382,946,587	379,782,184	386,398,436	381,592,911		(58,251)		(58,251)	4,795,219	386,329,880	(1,598,124)	(1,785,169)	(3,383,293)	666,027	12/20/2018
BRS4T4 CC 3	JAPAN (GOVT OF) 10-YR # 288	D	01/29/2009	MORGAN STANLEY		174,143,135	159,855,065	165,552,299	171,321,668		(57,583)		(57,583)	(5,815,096)	165,448,990	7,213,035	1,481,110	8,694,145	1,064,476	09/20/2017
J26160 SB 8	JAPAN (GOVT OF) 10-YR # 264	D	01/30/2009	MORGAN STANLEY		150,253,424	138,541,056	143,234,827	148,206,399		(74,211)		(74,211)	(5,030,504)	143,101,684	6,413,365	738,376	7,151,740	814,962	09/20/2014
J26160 ZU 8	JAPAN (GOVT OF) 10-YR # 272	D	01/30/2009	MORGAN STANLEY		230,092,417	213,140,086	219,890,233	227,541,684		(90,535)		(90,535)	(7,723,347)	219,727,802	9,847,505	517,110	10,364,615	1,170,202	09/20/2015
BRS2N6 FF 8	JAPAN (GOVT OF) 10-YR # 282	D	01/30/2009	MORGAN STANLEY		234,529,425	213,140,086	223,601,002	231,357,673		(121,141)		(121,141)	(7,852,871)	223,383,660	9,861,445	1,284,319	11,145,765	1,420,047	09/20/2016
984998 SC 9	JAPAN (GOVT OF) 20-YR # 44	D	01/28/2009	MORGAN STANLEY		186,273,548	159,855,065	176,136,303	182,222,689		(120,656)		(120,656)	(6,185,104)	175,916,929	8,088,924	2,267,695	10,356,619	1,557,530	03/20/2020
BRS7GH 7Y 9	JAPAN (GOVT OF) 2-YR # 274	D	02/02/2009	MORGAN STANLEY		55,841,959	53,285,022	53,320,723	55,192,742		(1,767)		(1,767)	(1,873,383)	53,317,592	2,364,726	159,641	2,524,367	75,011	11/15/2010
BRS4W8 H9 2	JAPAN (GOVT OF) 5-YR # 66	D	01/29/2009	MORGAN STANLEY		56,624,034	53,285,022	53,922,843	55,804,622		(15,580)		(15,580)	(1,894,152)	53,894,891	2,349,641	379,502	2,729,143	229,593	09/20/2012
BRS2PM FX 2	JAPAN (GOVT OF) 5-YR # 60	D	01/29/2009	MORGAN STANLEY		56,623,478	53,285,022	54,036,340	55,914,316		(25,059)		(25,059)	(1,897,875)	53,991,382	2,353,848	278,248	2,632,096	250,465	09/20/2011
BHM06D M9 0	JAPAN (GOVT OF) 5-YR #78	D	01/30/2009	MORGAN STANLEY		264,635,087	263,613,516	265,574,800	262,272,619		(36,144)		(36,144)	3,295,802	265,532,277	(908,118)	10,927	(897,191)	297,980	12/20/2013
1099999.	Total - Bonds - All Other Government					1,791,963,094	1,687,782,122	1,741,667,807	1,771,427,325	0	(600,927)	0	(600,927)	(30,181,311)	1,740,645,087	45,986,246	5,331,761	51,318,006	7,546,293	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31294K F3 4	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		36,261	36,261	39,581	38,514		(2,253)		(2,253)		36,261			0	1,360	12/01/2016
312963 2E 0	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		107,109	107,109	106,911			198		198		107,109			0	2,608	01/01/2019
312964 LJ 6	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		161,175	161,175	160,911			264		264		161,175			0	3,733	02/01/2019
312964 P3 7	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		106,936	106,936	106,754			182		182		106,936			0	2,673	02/01/2019
312964 TZ 2	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		60,962	60,962	60,857			104		104		60,962			0	1,287	02/01/2019
312965 RD 0	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		87,199	87,199	86,990			209		209		87,199			0	2,153	04/01/2019
312966 GP 3	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		131,657	131,657	131,427			231		231		131,657			0	3,112	04/01/2019
312967 T2 8	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		103,053	103,053	102,866			187		187		103,053			0	2,218	06/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
312967 TX 0	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		32,806	32,806	32,748			58		58		32,806			0	837	07/01/2019
312967 U4 2	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		121,277	121,277	121,090			187		187		121,277			0	2,561	06/01/2019
312967 WF 5	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		75,200	75,200	75,068			132		132		75,200			0	1,554	06/01/2019
312967 YK 2	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		28,079	28,079	28,030			48		48		28,079			0	725	06/01/2019
312968 A9 1	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		48,318	48,318	48,251			68		68		48,318			0	897	06/01/2019
312968 BA 7	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		46,071	46,071	45,992			80		80		46,071			0	1,125	06/01/2019
312968 KE 9	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		114,956	114,956	114,758			198		198		114,956			0	2,662	07/01/2019
312968 NT 3	FGOLD 15YR		12/01/2009	SCHEDULED REDEMPTION		102,516	102,516	102,345			171		171		102,516			0	2,289	07/01/2019
31288D 6V 6	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		87,678	87,678	90,624	90,377		(2,698)		(2,698)		87,678			0	3,671	10/01/2032
31288F 6X 7	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		81,298	81,298	84,030	84,588		(3,289)		(3,289)		81,298			0	3,261	03/01/2033
3128KR WQ 3	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		935,303	935,303	986,599			(51,296)		(51,296)		935,303			0	12,054	10/01/2036
31292G Y5 9	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		5,677	5,677	5,780	5,835		(158)		(158)		5,677			0	227	03/01/2029
31292H 4H 4	FGOLD 30YR		12/01/2009	Various		2,975,598	2,911,967	2,870,107	2,871,479		26,839		26,839		2,898,317		77,281	77,281	111,059	12/01/2033
31292H SQ 8	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		69,715	69,715	72,057	72,593		(2,878)		(2,878)		69,715			0	2,490	11/01/2032
31296J TJ 5	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		1,127,285	1,127,285	1,135,739	1,136,513		(9,228)		(9,228)		1,127,285			0	45,971	06/01/2033
31296K X7 3	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		1,180	1,180	1,220	1,252		(72)		(72)		1,180			0	44	07/01/2033
31296M 2N 8	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		218,318	218,318	229,219			(10,901)		(10,901)		218,318			0	6,639	09/01/2033
31296N LJ 4	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		22,245	22,245	22,992	23,322		(1,078)		(1,078)		22,245			0	1,282	10/01/2033
31296P TL 6	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		1,007,454	1,007,454	1,014,537	1,014,909		(7,455)		(7,455)		1,007,454			0	33,260	10/01/2033
31296S AC 0	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		37,046	37,046	38,290	38,510		(1,465)		(1,465)		37,046			0	1,096	01/01/2034
31296U EU 1	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		7,701	7,701	7,960	8,112		(411)		(411)		7,701			0	389	03/01/2034
31296U H9 5	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		15,145	15,145	15,654	15,843		(698)		(698)		15,145			0	668	08/01/2034
31296X TY 1	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		34,538	34,538	35,699	37,325		(2,786)		(2,786)		34,538			0	1,038	05/01/2034
31297A 3S 1	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		266,695	266,695	255,235	256,019		10,676		10,676		266,695			0	7,448	06/01/2034
31297A 3T 9	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		293,110	293,110	280,516	279,533		13,577		13,577		293,110			0	9,318	06/01/2034
31297A 5J 9	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		196,960	196,960	188,497	188,548		8,412		8,412		196,960			0	5,384	06/01/2034
31297A 5K 6	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		432,161	432,161	413,591	415,159		17,002		17,002		432,161			0	14,130	06/01/2034
31297B AM 4	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		190,868	190,868	182,667	183,185		7,683		7,683		190,868			0	5,930	06/01/2034
31297E J7 2	FGOLD 30YR		10/28/2009	Various		3,579,071	3,380,382	3,505,034	3,522,503		(75,019)		(75,019)		3,447,483		131,588	131,588	176,237	09/01/2034
31297E L8 7	FGOLD 30YR		10/28/2009	Various		1,402,087	1,328,854	1,377,856	1,386,917		(31,750)		(31,750)		1,355,166		46,921	46,921	65,891	09/01/2034
31298E P7 4	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		78	78	78	78		1		1		78			0	4	12/01/2030
31298F JL 7	FGOLD 30YR		12/01/2009	SCHEDULED REDEMPTION		660	660	658	655		5		5		660			0	28	01/01/2031
3128KW BV 4	FGOLD 30YR ALT-A		10/01/2009	Various		364,415	345,617	359,010	357,687		(3,797)		(3,797)		353,889		10,526	10,526	18,466	09/01/2037
3128L0 YL 0	FGOLD 30YR ALT-A		12/01/2009	SCHEDULED REDEMPTION		25,293	25,293	26,273	26,209		(916)		(916)		25,293			0	776	11/01/2037
3128L4 7D 0	FGOLD 30YR ALT-A		10/01/2009	Various		784,424	747,661	776,633	773,234		(8,477)		(8,477)		764,757		19,667	19,667	36,934	01/01/2038
3128L4 G6 5	FGOLD 30YR ALT-A		12/01/2009	SCHEDULED REDEMPTION		60,588	60,588	62,936	62,681		(2,093)		(2,093)		60,588			0	3,115	01/01/2038
31283H QX 6	FGOLD 30YR GIANT		12/01/2009	SCHEDULED REDEMPTION		60,243	60,243	62,266	62,871		(2,628)		(2,628)		60,243			0	2,229	03/01/2032
31283H UA 1	FGOLD 30YR GIANT		12/01/2009	SCHEDULED REDEMPTION		60,171	60,171	62,192	62,766		(2,595)		(2,595)		60,171			0	2,162	12/01/2032
31283H XH 3	FGOLD 30YR GIANT		12/01/2009	SCHEDULED REDEMPTION		24,641	24,641	25,469	25,732		(1,091)		(1,091)		24,641			0	877	06/01/2033
31283H Y5 8	FGOLD 30YR GIANT		12/01/2009	SCHEDULED REDEMPTION		423,595	423,595	446,098	449,001		(25,406)		(25,406)		423,595			0	19,105	12/01/2033
3128M6 ZY 7	FGOLD 30YR GIANT		05/07/2009	Various		39,328,663	37,318,244	38,344,495	38,326,156		(143,897)		(143,897)		38,182,258		1,146,404	1,146,404	982,469	11/01/2038
3128M7 BX 3	FGOLD 30YR GIANT		12/01/2009	SCHEDULED REDEMPTION		264,838	264,838	278,866			(14,028)		(14,028)		264,838			0	3,605	12/01/2038
3128M6 JY 5	FGOLD 30YR GIANT AGENCY ALT-A		12/01/2009	SCHEDULED REDEMPTION		3,140,063	3,140,063	3,173,426	3,172,671		(32,608)		(32,608)		3,140,063			0	113,326	01/01/2038
313421 MH 9	FH 1/1 1Y CMT ARM		12/01/2009	SCHEDULED REDEMPTION		6,841	6,841	6,832	6,841				0		6,841			0	200	04/01/2017
3128Q2 CU 5	FH 7/1 1Y CMT ARM		12/01/2009	SCHEDULED REDEMPTION		5,411,269	5,411,269	5,458,610	5,450,784		(39,514)		(39,514)		5,411,269			0	175,790	06/01/2035
3128JM M8 7	FH 7/1 1Y LIBOR ARM		11/13/2009	Various		3,421,269	3,286,082	3,294,297	3,291,966		(1,367)		(1,367)		3,290,599		130,670	130,670	156,467	07/01/2035
3128S4 BJ 5	FHLMC 12M LIBOR ARM		12/01/2009	Various		5,597,244	5,422,195	5,414,670	4,699,978		402		402		5,417,458		179,785	179,785	240,586	03/01/2036
313401 GK 1	FHLMC 30YR		02/01/2009	SCHEDULED REDEMPTION		27	27	27	27				0		27			0	1	06/01/2009
313401 GR 6	FHLMC 30YR		09/01/2009	Various		718	718	714	717		0		0		718			0	38	09/01/2009
313401 GT 2	FHLMC 30YR		03/01/2009	SCHEDULED REDEMPTION		68	68	67	67		0		0		68			0	2	09/01/2009
3128NH 2N 2	FHLMC 5/1 1YR LIBOR ARM		11/13/2009	Various		9,967,426	9,485,998	9,506,091	9,506,077		(3,769)		(3,769)		9,502,308		465,117	465,117	514,273	06/01/2037
3133TH A5 6	FHLMC_2104		12/01/2009	SCHEDULED REDEMPTION		3,269,217	3,269,217	3,338,421			(69,205)		(69,205)		3,269,217			0	89,118	12/01/2028
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
31339W A6 3	FHLMC_2426C		12/01/2009	SCHEDULED REDEMPTION		917,423	917,423	940,800	940,779		(23,355)		(23,355)		917,423			0	32,818	03/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31339W NG 7	FHLMC_2439		08/01/2009	SCHEDULED REDEMPTION		1,022,414	1,022,414	1,009,474	1,020,180		2,233		2,233		1,022,414			0	24,452	09/01/2030
31392R 4A 6	FHLMC_2471		07/01/2009	SCHEDULED REDEMPTION		733,487	733,487	756,867	740,519		(7,032)		(7,032)		733,487			0	16,586	02/01/2031
31392X C3 0	FHLMC_2513 IS		06/30/2009	Various								15,452	(15,452)					0		01/01/2032
31395T V3 5	FHLMC_2976		12/01/2009	SCHEDULED REDEMPTION		1,167,261	1,167,261	1,154,130	1,158,729		8,533		8,533		1,167,261			0	32,898	01/01/2033
31396H VX 4	FHLMC_3117		04/02/2009	RBS GREENWICH CAPITAL MARKETS		56,079,539	54,077,000	49,499,466	50,324,947		66,392		66,392		50,391,339		5,688,199	5,688,199	946,347	08/01/2034
31408X SR 2	FN 7|1 IY CMT ARM		12/01/2009	SCHEDULED REDEMPTION		2,507,600	2,507,600	2,529,253			(21,652)		(21,652)		2,507,600			0	71,605	01/01/2036
31407G CY 2	FN 5/1 1Y CMT ARM		12/01/2009	SCHEDULED REDEMPTION		1,241,281	1,241,281	1,247,036	1,246,201		(4,920)		(4,920)		1,241,281			0	35,692	05/01/2035
31362P VJ 7	FN 5/12 11TH COFI ARM		12/01/2009	SCHEDULED REDEMPTION		783	783	777	525		258		258		783			0	18	09/01/2018
31362J UN 3	FN 6/12 11TH COFI ARM		12/01/2009	SCHEDULED REDEMPTION		10,888	10,888	10,605	10,673		215		215		10,888			0	301	06/01/2028
31403C 7J 4	FN 7/1 1Y CMT ARM		10/28/2009	Various		8,044,628	7,695,350	7,594,048	7,618,678		9,992		9,992		7,628,670		415,958	415,958	334,832	12/01/2035
31406X XD 9	FN 7/1 1Y CMT ARM		12/01/2009	SCHEDULED REDEMPTION		2,795,819	2,795,819	2,814,276	2,814,263		(18,444)		(18,444)		2,795,819			0	88,662	05/01/2035
31407B YA 1	FN 7/1 1Y CMT ARM		12/01/2009	SCHEDULED REDEMPTION		1,216,572	1,216,572	1,227,316	1,225,487		(8,915)		(8,915)		1,216,572			0	32,052	07/01/2035
31405C NR 6	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		1,500,064	1,500,064	1,507,701	1,507,254		(7,190)		(7,190)		1,500,064			0	41,596	06/01/2034
31406E QG 2	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		3,793,928	3,793,928	3,829,576	3,822,727		(28,799)		(28,799)		3,793,928			0	118,238	07/01/2035
31406M 3F 1	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		1,549,841	1,549,841	1,556,479	1,555,600		(5,759)		(5,759)		1,549,841			0	51,030	03/01/2035
31406N JF 2	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		577,079	577,079	578,779			(1,700)		(1,700)		577,079			0	11,893	04/01/2035
31407B YC 7	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		3,469,440	3,469,440	3,497,494	3,488,311		(18,871)		(18,871)		3,469,440			0	108,587	07/01/2035
31407E MH 3	FN 7/1 1Y LIBOR ARM		12/01/2009	SCHEDULED REDEMPTION		2,951,447	2,951,447	2,990,415	2,978,448		(27,000)		(27,000)		2,951,447			0	98,260	06/01/2035
31371K KS 9	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		15,291	15,291	15,890	16,087		(795)		(795)		15,291			0	572	01/01/2017
31371K NG 2	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		3,924	3,924	4,098	4,140		(216)		(216)		3,924			0	146	04/01/2017
31371K QE 4	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		46,846	46,846	48,925	49,317		(2,471)		(2,471)		46,846			0	1,960	05/01/2017
31371K RD 5	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		9,768	9,768	10,201	10,299		(531)		(531)		9,768			0	424	06/01/2017
31371K SB 8	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		9,859	9,859	10,296	10,392		(533)		(533)		9,859			0	375	07/01/2017
31371K WE 7	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		403,955	403,955	405,612	405,386		(1,431)		(1,431)		403,955			0	12,256	12/01/2017
31374T QF 9	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		11,860	11,860	12,010	11,945		(85)		(85)		11,860			0	471	04/01/2014
31379J KH 8	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		25,045	25,045	25,393	25,220		(174)		(174)		25,045			0	841	05/01/2013
31379T W2 6	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		14,957	14,957	14,966	14,964		(8)		(8)		14,957			0	510	05/01/2013
31382H BS 3	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		60,183	60,183	59,043	59,471		712		712		60,183			0	1,974	04/01/2014
31384V ZR 6	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		6,507	6,507	6,706	6,839		(332)		(332)		6,507			0	302	08/01/2015
31384X 3K 2	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		72,336	72,336	74,551	76,092		(3,757)		(3,757)		72,336			0	3,832	06/01/2015
31386D UB 4	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		1,486	1,486	1,531	1,598		(113)		(113)		1,486			0	70	12/01/2015
31386F YK 5	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		5,212	5,212	5,322	5,426		(214)		(214)		5,212			0	228	01/01/2016
31387F GV 0	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		12,388	12,388	12,767	12,920		(532)		(532)		12,388			0	461	06/01/2016
31388C 3E 8	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		49,224	49,224	50,963	51,408		(2,183)		(2,183)		49,224			0	1,331	11/01/2016
31388C 4X 5	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		52,858	52,858	54,724	54,927		(2,069)		(2,069)		52,858			0	2,660	11/01/2016
31389G TU 4	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		4,919	4,919	5,137	5,187		(269)		(269)		4,919			0	216	02/01/2017
31389L D8 9	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		23,472	23,472	24,513	24,876		(1,405)		(1,405)		23,472			0	1,073	03/01/2017
31389N NB 7	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		9,045	9,045	9,446	9,545		(500)		(500)		9,045			0	395	04/01/2017
31389V S5 7	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		17,369	17,369	18,139	18,237		(869)		(869)		17,369			0	746	05/01/2017
31389V SY 4	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		5,059	5,059	5,284	5,297		(238)		(238)		5,059			0	221	05/01/2017
31389X 6A 6	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		3,871	3,871	4,043	4,076		(206)		(206)		3,871			0	171	05/01/2017
31390C AN 6	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		824	824	861	890		(66)		(66)		824			0	36	03/01/2017
31390D HH 0	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		2,009	2,009	2,098	2,123		(114)		(114)		2,009			0	88	04/01/2017
31390H CA 1	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		77,882	77,882	81,338	83,791		(5,910)		(5,910)		77,882			0	4,268	05/01/2017
31390H CH 6	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		943	943	985	1,011		(68)		(68)		943			0	41	05/01/2017
31390M HB 3	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		18,869	18,869	19,706	19,958		(1,089)		(1,089)		18,869			0	894	06/01/2017
31400S Z9 3	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		641,494	641,494	668,958	669,452		(27,959)		(27,959)		641,494			0	22,184	04/01/2018
31402U TY 8	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		978,740	978,740	982,375	509,391		(3,254)		(3,254)		978,740			0	32,625	09/01/2018
31403B 3Y 7	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		728,768	728,768	731,757	731,086		(2,318)		(2,318)		728,768			0	22,001	09/01/2018
31403B 3Z 4	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		471,239	471,239	473,059	337,183		(1,556)		(1,556)		471,239			0	14,403	09/01/2018
313633 UK 3	FNMA 30YR		04/01/2009	SCHEDULED REDEMPTION		142	142	157	153		(11)		(11)		142			0	3	07/01/2019
31363C MM 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		50	50	56	59		(9)		(9)		50			0	3	11/01/2019
31371J L4 4	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,295	1,295	1,335	1,465		(170)		(170)		1,295			0	57	06/01/2030
31371J XA 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		6,941	6,941	7,094	7,436		(495)		(495)		6,941			0	315	03/01/2031
31371K 7E 5	FNMA 30YR		12/01/2009	Various		19,043,320	18,645,646	19,033,126			(70,482)		(70,482)		18,962,644		80,676	80,676	261,745	07/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31371K HY 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		46,771	46,771	46,435	46,023		748		748		46,771			0	1,820	01/01/2032
31371K WJ 6	FNMA 30YR		05/01/2009	Various		3,341,887	3,180,665	3,251,236	3,334,751		(13,800)		(13,800)		3,320,952		20,936	20,936	82,476	12/01/2032
31371K XY 2	FNMA 30YR		05/01/2009	Various		898,396	854,996	873,699	891,864		(3,252)		(3,252)		888,612		9,784	9,784	22,170	01/01/2033
31371L CD 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		84,302	84,302	86,805			(2,503)		(2,503)		84,302			0	1,540	09/01/2033
31371L DH 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,486,702	1,486,702	1,496,691	1,498,976		(12,274)		(12,274)		1,486,702			0	49,284	10/01/2033
31382S GP 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		351,773	351,773	364,360	402,612		(50,839)		(50,839)		351,773			0	13,435	04/01/2029
31383P 2X 3	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,044	1,044	1,058	1,059		(16)		(16)		1,044			0	46	09/01/2029
31383R FV 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		60,791	60,791	59,518	58,337		2,455		2,455		60,791			0	2,076	08/01/2029
31383W X7 1	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		3,149	3,149	3,083	3,002		147		147		3,149			0	147	11/01/2029
31385H 5B 4	FNMA 30YR		05/01/2009	Various		2,051,019	1,955,668	2,014,490	2,028,616		(9,091)		(9,091)		2,019,525		31,494	31,494	49,849	02/01/2032
31385J GG 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		71,092	71,092	73,603	79,381		(8,289)		(8,289)		71,092			0	2,723	06/01/2032
31385J P5 1	FNMA 30YR		05/01/2009	Various		1,473,709	1,404,597	1,446,845	1,457,238		(6,118)		(6,118)		1,451,120		22,588	22,588	36,069	10/01/2032
31385J RN 0	FNMA 30YR		05/01/2009	Various		1,892,978	1,803,424	1,857,668	1,872,357		(7,448)		(7,448)		1,864,909		28,069	28,069	46,470	11/01/2032
31386E C4 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		56,114	56,114	57,727	59,487		(3,373)		(3,373)		56,114			0	3,514	04/01/2031
31386H CG 4	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		41,481	41,481	42,184	43,851		(2,370)		(2,370)		41,481			0	2,332	12/01/2030
31386H MR 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		3,589	3,589	3,668	3,918		(329)		(329)		3,589			0	162	01/01/2031
31386M ZB 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		8,430	8,430	8,579	8,743		(313)		(313)		8,430			0	326	10/01/2030
31386P UJ 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		2,224	2,224	2,273	2,372		(148)		(148)		2,224			0	104	01/01/2031
31386R KK 4	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,644	1,644	1,680	1,759		(114)		(114)		1,644			0	62	02/01/2031
31387H V5 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		2,134	2,134	2,170	2,291		(156)		(156)		2,134			0	93	05/01/2031
31387T X2 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		4,016	4,016	4,049	4,120		(104)		(104)		4,016			0	176	07/01/2031
31387U V6 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		186,524	186,524	188,068	189,546		(3,023)		(3,023)		186,524			0	8,134	07/01/2031
31388M NB 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,121	1,121	1,141	1,186		(64)		(64)		1,121			0	45	09/01/2031
31388N Q6 6	FNMA 30YR		05/01/2009	Various		2,529,323	2,401,777	2,474,017	2,475,331		(3,413)		(3,413)		2,471,918		57,405	57,405	63,560	01/01/2032
31389C Q8 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		44,537	44,537	44,871	45,476		(939)		(939)		44,537			0	1,602	12/01/2031
31389F J9 4	FNMA 30YR		05/01/2009	Various		2,805,796	2,665,076	2,745,236	2,759,628		(4,906)		(4,906)		2,754,722		51,075	51,075	69,477	01/01/2032
31389T VH 2	FNMA 30YR		05/01/2009	Various		803,916	765,652	788,682	795,629		(3,069)		(3,069)		792,560		11,356	11,356	19,799	10/01/2032
31390H ST 3	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		13,805	13,805	13,982	14,132		(327)		(327)		13,805			0	451	07/01/2033
31390K CM 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		80,079	80,079	82,093	86,560		(6,481)		(6,481)		80,079			0	2,964	06/01/2032
31390K WQ 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		40,837	40,837	42,279	44,225		(3,388)		(3,388)		40,837			0	2,071	08/01/2032
31390P GK 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		223,098	223,098	233,277	250,814		(27,716)		(27,716)		223,098			0	8,852	08/01/2032
31390Y PN 2	FNMA 30YR		05/01/2009	Various		2,458,820	2,346,709	2,417,293	2,434,611		(12,476)		(12,476)		2,422,135		36,685	36,685	59,664	09/01/2032
31391F TZ 1	FNMA 30YR		05/01/2009	Various		8,034,892	7,653,119	7,918,587	7,917,764		(27,523)		(27,523)		7,890,241		144,651	144,651	196,893	09/01/2032
31391U C5 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		61,448	61,448	64,357	69,103		(7,655)		(7,655)		61,448			0	2,533	01/01/2033
31391U J2 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		40,945	40,945	42,883	45,389		(4,444)		(4,444)		40,945			0	2,285	01/01/2033
31391W 5H 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		166,434	166,434	171,375			(4,941)		(4,941)		166,434			0	2,942	04/01/2033
31400C 6B 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		143,293	143,293	144,256	144,308		(1,015)		(1,015)		143,293			0	4,702	04/01/2033
31400F C6 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		114,096	114,096	114,863	115,203		(1,107)		(1,107)		114,096			0	4,186	03/01/2033
31400H YZ 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		120,369	120,369	121,178	121,110		(740)		(740)		120,369			0	3,924	03/01/2033
31400J PF 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		450,532	450,532	464,118			(13,586)		(13,586)		450,532			0	8,484	05/01/2033
31400J RY 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		891,339	891,339	910,419	911,113		(19,774)		(19,774)		891,339			0	30,437	02/01/2033
31400J SJ 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		645,415	645,415	664,879			(19,463)		(19,463)		645,415			0	10,322	02/01/2033
31400K G3 4	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		82,987	82,987	83,545	83,681		(694)		(694)		82,987			0	2,206	03/01/2033
31400K GZ 3	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		19,761	19,761	19,893	19,932		(171)		(171)		19,761			0	538	03/01/2033
31400Q TN 3	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		126,353	126,353	127,202	127,430		(1,077)		(1,077)		126,353			0	4,322	04/01/2033
31400R MA 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		65,971	65,971	66,414	66,437		(466)		(466)		65,971			0	2,317	04/01/2033
31400R ML 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		77,256	77,256	77,775	77,850		(594)		(594)		77,256			0	1,972	03/01/2033
31400R NT 4	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		22,486	22,486	23,892	23,810		(1,324)		(1,324)		22,486			0	1,391	02/01/2033
31400T B2 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		7,740	7,740	7,792	7,802		(62)		(62)		7,740			0	170	05/01/2033
31401A GE 1	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		123,147	123,147	123,975	124,077		(929)		(929)		123,147			0	3,858	04/01/2033
31401B NS 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		301,205	301,205	303,652	304,013		(2,808)		(2,808)		301,205			0	9,932	04/01/2033
31401J EZ 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		706,856	706,856	717,348			(10,492)		(10,492)		706,856			0	11,573	07/01/2033
31401N 4U 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		47,123	47,123	48,905			(1,782)		(1,782)		47,123			0	196	09/01/2033
31402C PL 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		745,164	745,164	767,286			(22,122)		(22,122)		745,164			0	13,913	11/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31402C U6 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		118,321	118,321	121,834			(3,513)		(3,513)		118,321			0	2,171	03/01/2034
31402E AQ 1	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,615,923	1,615,923	1,664,653			(48,730)		(48,730)		1,615,923			0	28,390	07/01/2033
31402K CE 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		385,630	385,630	397,259			(11,629)		(11,629)		385,630			0	7,806	08/01/2033
31402Q LZ 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		644,301	644,301	648,630	649,120		(4,819)		(4,819)		644,301			0	24,898	08/01/2033
31402Q TR 2	FNMA 30YR		05/01/2009	Various		3,324,410	3,167,138	3,276,998	3,310,926		(13,882)		(13,882)		3,297,044		27,366	27,366	81,841	11/01/2034
31402R AB 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,727,904	1,727,904	1,745,723			(17,819)		(17,819)		1,727,904			0	26,877	04/01/2035
31402X EP 7	FNMA 30YR		05/01/2009	Various		2,200,485	2,087,142	2,114,536	2,141,988		(711)		(711)		2,141,276		59,208	59,208	55,607	07/01/2033
31402Y GF 5	FNMA 30YR		10/28/2009	Various		2,796,949	2,669,163	2,703,361	2,705,637		(19,618)		(19,618)		2,686,019		110,930	110,930	125,557	10/01/2033
31403B CG 6	FNMA 30YR		05/01/2009	Various		169,347	161,332	165,718	170,548		(895)		(895)		169,653		(306)	(306)	4,161	11/01/2033
31403F JF 2	FNMA 30YR		10/28/2009	Various		1,866,000	1,775,222	1,789,646	1,790,031		(8,017)		(8,017)		1,782,014		83,985	83,985	86,492	10/01/2033
31403F JW 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		138,672	138,672	139,799	139,756		(1,084)		(1,084)		138,672			0	5,335	10/01/2033
31404M 6Q 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		187,827	187,827	184,129	183,956		3,871		3,871		187,827			0	6,505	06/01/2034
31405A TY 9	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		197,674	197,674	193,783	193,571		4,104		4,104		197,674			0	7,495	06/01/2034
31405A U9 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		628,363	628,363	615,992	614,504		13,859		13,859		628,363			0	21,231	06/01/2034
31405D D4 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		164,210	164,210	160,977	160,653		3,557		3,557		164,210			0	6,470	07/01/2034
31406A 6Y 3	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		8,722	8,722	8,834	8,882		(159)		(159)		8,722			0	350	12/01/2034
31406D EL 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		387,185	387,185	392,146	392,376		(5,191)		(5,191)		387,185			0	13,562	12/01/2034
31406D FK 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		875,384	875,384	886,600	886,415		(11,031)		(11,031)		875,384			0	28,632	12/01/2034
31406M UD 6	FNMA 30YR		05/01/2009	Various		6,333,202	6,024,734	6,233,717	6,267,521		(16,605)		(16,605)		6,250,916		82,286	82,286	157,599	01/01/2035
31408E G5 5	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,367,601	1,367,601	1,327,573	1,013,965		39,200		39,200		1,367,601			0	42,432	01/01/2036
31410K JR 6	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		382,140	382,140	393,903			(11,763)		(11,763)		382,140			0	5,732	06/01/2038
31412N SL 1	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		175,872	175,872	185,517			(9,645)		(9,645)		175,872			0	1,759	12/01/2038
31413Q R4 2	FNMA 30YR		12/01/2008	Various		0	0	0	0				0		0			0		09/01/2037
31413U TQ 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		253,664	253,664	267,378			(13,714)		(13,714)		253,664			0	3,386	12/01/2037
31414A D5 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		737,089	737,089	773,482	773,168		(36,080)		(36,080)		737,089			0	34,019	11/01/2037
31414A QP 0	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		446,261	446,261	459,998			(13,736)		(13,736)		446,261			0	6,448	01/01/2038
31414K 6T 2	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		235,500	235,500	238,187			(2,687)		(2,687)		235,500			0	7,895	01/01/2038
31416B VH 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		2,313,627	2,313,627	2,383,397			(69,770)		(69,770)		2,313,627			0	40,563	12/01/2034
31416C HV 1	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		1,053,415	1,053,415	1,075,636			(22,220)		(22,220)		1,053,415			0	17,724	06/01/2039
31417S AA 8	FNMA 30YR		12/01/2009	Various		291,912	288,580	294,420			(623)		(623)		293,797		(1,885)	(1,885)	1,157	10/01/2039
31418M A2 8	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		364,742	364,742	380,244			(15,502)		(15,502)		364,742			0	4,482	08/01/2037
31414K 6R 6	FNMA 30YR ALT-A		12/01/2009	SCHEDULED REDEMPTION		3,986,667	3,986,667	4,138,659	4,121,765		(135,097)		(135,097)		3,986,667			0	162,837	01/01/2038
31414K 6S 4	FNMA 30YR ALT-A		12/01/2009	SCHEDULED REDEMPTION		2,900,887	2,900,887	3,011,484	3,004,312		(103,424)		(103,424)		2,900,887			0	89,624	01/01/2038
31377T VK 9	FNMA 30YR MULTI		12/01/2009	SCHEDULED REDEMPTION		31,131	31,131	32,377	32,215		(1,083)		(1,083)		31,131			0	1,114	04/01/2034
31377T VL 7	FNMA 30YR MULTI		12/01/2009	SCHEDULED REDEMPTION		37,061	37,061	38,408	38,233		(1,173)		(1,173)		37,061			0	1,326	04/01/2034
31377T WC 6	FNMA 30YR MULTI		12/01/2009	SCHEDULED REDEMPTION		27,806	27,806	27,967	27,946		(141)		(141)		27,806			0	930	03/01/2034
31377T WK 8	FNMA 30YR MULTI		12/01/2009	SCHEDULED REDEMPTION		66,718	66,718	68,531	68,291		(1,574)		(1,574)		66,718			0	2,327	03/01/2034
31402R UN 7	FNMA 30YR		12/01/2009	SCHEDULED REDEMPTION		269,277	269,277	280,721			(11,444)		(11,444)		269,277			0	3,323	02/01/2035
31410G NB 5	FNMA 30YR 10/20 INT FIRST		12/01/2009	SCHEDULED REDEMPTION		8,508,269	8,508,269	8,505,611	8,505,758		2,511		2,511		8,508,269			0	313,054	10/01/2037
31411V MZ 9	FNMA 30YR 10/20 INT FIRST		06/09/2009	Various		9,271,984	9,090,356	8,859,546	8,890,519		61,322		61,322		8,951,841		320,143	320,143	250,876	05/01/2037
31411W NR 4	FNMA 30YR 10/20 INT FIRST		06/09/2009	Various		4,038,089	3,957,313	3,856,216	3,868,500		39,554		39,554		3,908,054		130,035	130,035	109,212	04/01/2037
31412A D6 8	FNMA 30YR 10/20 INT FIRST		06/09/2009	Various		10,385,006	10,172,709	9,916,007	9,947,370		87,131		87,131		10,034,501		350,505	350,505	287,393	05/01/2037
31359S J3 5	FNMA_01-19		12/01/2009	SCHEDULED REDEMPTION		371,470	371,470	389,754	389,334		(17,864)		(17,864)		371,470			0	16,175	05/01/2031
31359S JT 8	FNMA_01-5		12/01/2009	SCHEDULED REDEMPTION		75,207	75,207	76,100	76,083		(876)		(876)		75,207			0	3,106	03/01/2031
31392C KP 8	FNMA_02-15		12/25/2009	SCHEDULED REDEMPTION		525,691	525,691	529,837	525,691				0		525,691			0	3,296	04/25/2032
31392F P9 2	FNMA_02-82		12/25/2009	SCHEDULED REDEMPTION		748,051	748,051	748,284	748,051				0		748,051			0	4,056	12/25/2032
31394A E2 8	FNMA_04-69		12/01/2009	SCHEDULED REDEMPTION		820,805	820,805	856,458	867,955		(47,150)		(47,150)		820,805			0	32,619	05/01/2033
31396V M6 2	FNMA_07-47		06/18/2009	GOLDMAN SACHS & CO.		26,848,472	26,690,000	25,242,902	25,424,698		23,497		23,497		25,448,194		1,400,277	1,400,277	748,803	05/01/2035
31396X QJ 6	FNMA_07-89		12/25/2009	SCHEDULED REDEMPTION		130,742	130,742	130,027			715		715		130,742			0	89	09/25/2037
31364H AJ 6	FNSTR_E		12/01/2009	SCHEDULED REDEMPTION		2,661	2,661	2,423	2,622		40		40		2,661			0	91	09/01/2010
31364H AM 9	FNSTR_F		05/01/2009	Various		339	339	354	339				0		339			0	6	05/01/2009
83162C LX 9	SBAP_01-20		11/16/2009	Various		5,077,971	4,738,516	4,714,824	4,718,069		2,423		2,423		4,720,493		357,479	357,479	259,376	12/01/2021
83162C MA 8	SBAP_02-20B		08/01/2009	SCHEDULED REDEMPTION		525,549	525,549	531,930			(6,380)		(6,380)		525,549			0	15,980	02/01/2022
83162C NX 7	SBAP_04-20H		11/16/2009	Various		6,677,682	6,315,807	6,323,713	6,172,089		(1,155)		(1,155)		6,322,908		354,774	354,774	406,857	08/01/2024

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	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: 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.	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
83162C PR 8	SBAP_05-20G		11/16/2009	Various		9,314,158	8,849,919	8,370,519	8,363,240		56,902		56,902		8,420,142		894,016	894,016	563,317	07/01/2025
83162C PS 6	SBAP_05-20H		11/16/2009	Various		3,017,121	2,842,961	2,747,456	2,745,981		10,622		10,622		2,756,603		260,517	260,517	182,647	08/01/2025
83162C PV 9	SBAP_05-20J		10/01/2009	SCHEDULED REDEMPTION		475,990	475,990	456,024			19,966		19,966		475,990			0	24,546	10/01/2025
83162C QD 8	SBAP_06-20C		11/16/2009	Various		3,553,292	3,315,427	3,279,165	3,281,570		4,638		4,638		3,286,209		267,083	267,083	218,133	03/01/2026
83162C QN 6	SBAP_06-20I		03/13/2009	Various		12,564,929	12,006,288	12,006,288	12,006,288				0		12,006,288		558,641	558,641	365,404	09/01/2026
83162C QP 1	SBAP_06-20J		02/26/2009	BANC OF AMERICA SECURITIES LLC		6,525,940	6,258,018	6,258,018	6,258,018				0		6,258,018		267,921	267,921	141,890	10/01/2026
83162C QX 4	SBAP_07-20C		11/12/2009	Various		7,126,896	6,788,010	6,788,010	6,788,010				0		6,788,010		338,887	338,887	409,501	03/01/2027
83162C SH 7	SBAP_09-20B		08/01/2009	SCHEDULED REDEMPTION		118,476	118,476	120,024			(1,548)		(1,548)		118,476			0	2,663	02/01/2029
83162C SK 0	SBAP_09-20C		11/12/2009	Various		3,303,125	3,177,268	3,177,268					0		3,177,268		125,856	125,856	99,602	03/01/2029
83162C SL 8	SBAP_09-20D		11/12/2009	Various		8,587,874	8,359,261	8,359,261					0		8,359,261		228,613	228,613	210,276	04/01/2029
83162C SP 9	SBAP_09-20F		12/01/2009	Various		4,989,006	4,737,515	4,737,515					0		4,737,515		251,491	251,491	97,799	06/01/2029
795485 AA 9	SBM6_86-1		12/01/2009	SCHEDULED REDEMPTION		2,917	2,917	2,869	2,917				0		2,917			0	79	12/01/2011
31374T C3 1	FNMA 15YR		12/01/2009	SCHEDULED REDEMPTION		73,175	73,175	73,218	73,213		(38)		(38)		73,175			0	2,625	09/01/2013
915217 RY 1	UNIVERSITY VA		04/17/2009	JP MORGAN SECURITIES INC		5,908,962	5,714,000	5,697,487					0		5,697,487		211,475	211,475		09/01/2039
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					411,389,993	399,202,120	395,800,799	331,122,438	0	(1,328,663)	15,452	(1,344,115)	0	395,903,859	0	15,486,134	15,486,134	12,095,371	XXX
Bonds - Industrial and Miscellaneous																				
002920 AC 0	ABBEY NATIONAL PLC	F	08/31/2009	BROADPOINT CAPITAL INC		1,008,750	1,000,000	1,108,350	1,096,024		(1,414)		(1,414)		1,094,610		(85,860)	(85,860)	67,796	10/26/2029
139859 AB 8	ABC INC		10/08/2009	BROADPOINT CAPITAL INC		1,335,700	1,000,000	1,299,770	1,253,743		(10,979)		(10,979)		1,242,764		92,936	92,936	101,840	08/15/2021
00432C AG 6	ACCSS_01		11/25/2009	SCHEDULED REDEMPTION		140,251	140,251	138,849	140,211		41		41		140,251			0	2,451	05/25/2034
004406 AA 2	ACE_06-GP1		12/28/2009	SCHEDULED REDEMPTION		568,345	568,345	568,345	568,345				0		568,345			0	1,638	02/25/2031
03062X AC 0	AMCAR_06-BG		10/06/2009	SCHEDULED REDEMPTION		1,612,450	1,612,450	1,581,461	1,601,394		11,056		11,056		1,612,450			0	34,632	10/06/2011
024937 AA 2	AMERICAN CAPITAL STRATEGIES LTD		03/09/2009	IMPERIAL CAPITAL LLC		8,883,280	25,000,000	24,989,500	24,992,169		267		267		24,992,436		(16,109,156)	(16,109,156)	955,723	08/01/2012
025816 AZ 2	AMERICAN EXPRESS COMPANY		09/08/2009	GOLDMAN SACHS & CO		11,478,400	10,000,000	9,987,469	9,987,546		66		66		9,987,612		1,490,788	1,490,788	778,778	03/19/2038
02635K AW 4	AMERICAN GENERAL FINANCE CORP		08/15/2009	MATURED		3,000,000	3,000,000	3,070,700	3,004,444		(4,444)		(4,444)		3,000,000			0	243,750	08/15/2009
00184A AC 9	AOL TIME WARNER INC		08/20/2009	BANC OF AMERICA SECURITIES LLC		2,681,550	2,500,000	2,381,825			389		389		2,382,214		299,336	299,336	68,837	04/15/2031
86358R 7S 0	ARC_02-BC7		06/01/2009	Various			438,098	84,674	60,854	19,566	(2,255)	76,610	(59,300)		1,554		(1,554)	(1,554)	2,216	10/25/2032
03979G AL 9	ARDEN REALTY LP		10/15/2009	WACHOVIA SECURITIES INC		8,645,980	8,500,000	8,442,095	8,460,762		4,410		4,410		8,465,172		180,808	180,808	506,508	03/01/2015
001957 AV 1	AT&T CORP		03/15/2009	MATURED		450,000	450,000	422,042	449,077		923		923		450,000			0	13,500	03/15/2009
T0708B AB 5	ATLANTIA SPA	D	06/09/2009	BNP PARIBAS SECURITIES CORP		28,529,194	24,980,047	24,980,047	27,801,000				0	(2,820,953)	24,980,047	2,955,953	593,194	3,549,146	1,410,981	06/09/2014
05947U BE 7	BACM_00-2		10/15/2009	DEUTSCHE BANK SECURITIES INC		4,864,473	4,735,000	4,994,925	4,792,896		(28,603)		(28,603)		4,764,293		100,180	100,180	313,725	09/01/2032
05947U HU 5	BACM_02-2 IS		12/28/2009	TRANSFER OF SECURITY AT BOOK VA		1,536	743,430	743,430	180,029		(180,447)		(180,447)		(417)		1,953	1,953	201,389	07/01/2043
05947U C8 9	BACM_05-1		08/17/2009	Various		4,367,375	4,374,210	4,396,208	4,379,473		(2,859)		(2,859)		4,376,614		(9,239)	(9,239)	153,479	11/01/2042
05947U D2 1	BACM_05-1		12/01/2009	SCHEDULED REDEMPTION		563,973	563,973	555,315	558,800		5,173		5,173		563,973			0	16,465	11/01/2042
05947U R4 2	BACM_05-3		12/01/2009	SCHEDULED REDEMPTION		431,143	431,143	433,310	431,795		(652)		(652)		431,143			0	20,647	07/01/2043
87203R AA 0	BAE SYSTEMS ASSET TRUST	F	12/15/2009	Various		169,369	169,369	176,631	221,915		(6,396)		(6,396)		169,369			0	9,283	09/15/2013
084664 BD 2	BERKSHIRE HATHAWAY FINANCE CORP		03/10/2009	BARCLAYS CAPITAL INC		987,206	985,000	983,900	983,918		45		45		983,963		3,243	3,243	14,852	05/15/2013
084664 BG 5	BERKSHIRE HATHAWAY FINANCE CORP		04/29/2009	BROADPOINT CAPITAL INC		10,252,961	9,893,000	9,918,570	9,918,164		(1,755)		(1,755)		9,916,410		336,551	336,551	352,573	08/15/2013
090572 AG 3	BIO-RAD LABORATORIES INC		11/30/2009	CREDIT SUISSE FIRST BOSTON		619,150	610,000	610,000	610,000				0		610,000		9,150	9,150	59,475	08/15/2013
05577@ AG 5	BNSF RAILWAY CO 2009-A		08/26/2009	SCHEDULED REDEMPTION		46,454	46,454	46,454					0		46,454			0	1,521	02/26/2021
05577@ AH 3	BNSF RAILWAY CO 2009-B		08/26/2009	SCHEDULED REDEMPTION		44,709	44,709	44,709					0		44,709			0	1,464	02/26/2021
05577@ AJ 9	BNSF RAILWAY CO 2009-C		08/26/2009	SCHEDULED REDEMPTION		13,943	13,943	13,943					0		13,943			0	457	02/26/2021
05577@ AK 6	BNSF RAILWAY CO 2009-D		08/26/2009	SCHEDULED REDEMPTION		14,059	14,059	14,059					0		14,059			0	460	02/26/2021
05577@ AM 2	BNSF RAILWAY CO 2009-E		08/26/2009	SCHEDULED REDEMPTION		5,835	5,835	5,835					0		5,835			0	191	02/26/2021
10112R AB 0	BOSTON PROPERTIES LP		08/07/2009	Various		5,079,859	5,000,000	4,990,950	4,995,689		577		577		4,996,266		83,593	83,593	332,320	01/15/2013
111021 AD 3	BRITISH TELECOMMUNICATIONS PUBLIC	F	04/29/2009	Various		17,507,684	16,750,000	18,117,463	17,140,920		(55,224)		(55,224)		17,085,696		421,988	421,988	482,950	12/15/2010
055654 AA 5	BSCH ISSUANCE LTD	F	11/03/2009	MATURED		1,500,000	1,500,000	1,576,050	1,509,487		(9,487)		(9,487)		1,500,000			0	114,375	11/03/2009
07383F DB 1	BSCMS_00-WF1 IS		09/30/2009	Various								332,696	(332,696)					0		02/01/2032
07383F FP 8	BSCMS_01-TOP2		12/01/2009	SCHEDULED REDEMPTION		134	134	149	138		(5)		(5)		134			0	9	02/01/2035
07383F WD 6	BSCMS_03-PWR2		12/01/2009	SCHEDULED REDEMPTION		455,526	455,526	436,204			19,322		19,322		455,526			0	9,863	05/01/2039
07388R AJ 6	BSCMS_07-PW15 IS		10/16/2009	Various		8,738,628	11,398,783	11,398,783	11,769,154		162,839	764,879	(602,040)		11,167,114		(2,428,487)	(2,428,487)	731,025	02/01/2044
07383F AQ 1	BSCMS_99-C1		03/01/2009	SCHEDULED REDEMPTION		670,010	670,010	690,424	670,335		(325)		(325)		670,010			0	5,093	02/01/2031
07383F BX 5	BSCMS_99-CLF1		07/15/2009	SCHEDULED REDEMPTION		35,244	35,244	39,279	38,287		(3,042)		(3,042)		35,244			0	1,663	05/15/2030
12189P AJ 1	BURLINGTON NORTHERN AND SANTE FE R...		07/15/2009	SCHEDULED REDEMPTION		211,515	211,515	211,515	211,515				0		211,515			0	14,229	07/15/2022
12189P AF 9	BURLINGTON NORTHERN SANTE FE R		07/02/2009	Various		125,324	125,324	147,784	167,187		(17,962)		(17,962)		125,324			0	10,533	01/02/2021
12322U AA 7	BUSHNELL LOAN FUND II_08-1A		10/28/2009	SCHEDULED REDEMPTION		4,832,274	4,832,274	4,832,274	4,832,274				0		4,832,274			0	153,374	10/28/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
13055* AA 5	CALIFORINA PORTLAND CEMENT COMPANY.		04/07/2009	MATURED		800,000	800,000	821,020	801,687		(1,687)		(1,687)		800,000			0	27,880	04/07/2009
136385 AL 5	CANADIAN NATURAL RESOURCES LIMITED	A	08/20/2009	GOLDMAN SACHS & CO		5,185,650	5,000,000	4,997,350	4,997,404		21		21		4,997,425		188,225	188,225	295,139	03/15/2038
13974A AH 5	CARAT_06-SN1A		09/20/2009	SCHEDULED REDEMPTION		2,550,000	2,550,000	2,549,927	2,549,986		14		14		2,550,000			0	100,681	05/20/2010
14149Y AP 3	CARDINAL HEALTH INC		07/22/2009	ALADDIN CAPITAL		10,396,900	10,000,000	10,192,746	10,159,554		(24,466)		(24,466)		10,135,087		261,813	261,813	347,240	06/15/2012
141781 AH 7	CARGILL INCORPORATED		04/15/2009	MATURED		3,000,000	3,000,000	3,255,867	3,013,975		(13,975)		(13,975)		3,000,000			0	94,500	04/15/2009
144141 CK 2	CAROLINA POWER & LIGHT CO		03/01/2009	MATURED		3,000,000	3,000,000	2,884,140	2,996,932		3,068		3,068		3,000,000			0	89,250	03/01/2009
14984W AA 8	CBAC_07-1A		12/01/2009	Various		1,096,491	1,096,491	1,096,125	1,096,262		106,046	105,817	229		1,096,491			0	43,607	07/01/2039
12489W GC 2	CBASS_02-CB6		12/28/2009	SCHEDULED REDEMPTION		783,847	783,847	783,847	783,847				0		783,847			0	13,172	01/25/2033
17305E DG 7	CCCIT_06-C2		09/10/2009	CITIGROUP (Salomon/Smith Barney)		6,047,813	6,000,000	5,987,340	5,993,217		1,493		1,493		5,994,710		53,103	53,103	285,000	05/15/2013
161505 EY 4	CCMSC_00-2		12/01/2009	Various		5,015,002	4,912,125	5,294,925	4,982,861		(49,039)		(49,039)		4,933,822		81,180	81,180	331,894	07/01/2032
12513Y AL 4	CD_07-CD4		12/14/2009	MIZUHO SECURITIES USA INC		355,438	2,200,000	2,042,305	2,058,045		12,912		12,912		2,070,957		(1,715,519)	(1,715,519)	125,826	12/01/2049
15131# AA 4	CENEX HARVEST STATES COOP SR U		06/19/2009	SCHEDULED REDEMPTION		866,667	866,667	900,772			(34,105)		(34,105)		866,667			0	59,020	06/19/2013
17311J AM 8	CGCMT_07-FL3A		12/10/2009	CITIGROUP (Salomon/Smith Barney)		109,080	2,727,000	2,727,000	2,727,000				0		2,727,000		(2,617,920)	(2,617,920)	37,674	04/15/2022
17311J AU 0	CGCMT_07-FL3A		12/18/2009	BROADPOINT CAPITAL INC		756,650	1,636,000	1,636,000	1,636,000				0		1,636,000		(879,350)	(879,350)	20,489	04/15/2022
17311J AV 8	CGCMT_07-FL3A		12/18/2009	BROADPOINT CAPITAL INC		672,938	1,455,000	1,455,000	1,455,000				0		1,455,000		(782,063)	(782,063)	21,991	04/15/2022
161571 BF 0	CHAIT_06-A3		05/15/2009	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	24,733	07/15/2011
172967 AX 9	CITIGROUP INC		03/15/2009	MATURED		5,000,000	5,000,000	4,974,100	4,999,166		834		834		5,000,000			0	155,000	03/15/2009
172967 BC 4	CITIGROUP INC		08/14/2009	CITIGROUP (Salomon/Smith Barney)		1,549,440	1,500,000	1,512,435	1,503,265		(967)		(967)		1,502,298		47,142	47,142	105,896	01/18/2011
161443 AH 9	CMAOT_05-B		02/15/2009	SCHEDULED REDEMPTION		215,082	215,082	214,040	215,024		59		59		215,082			0	1,361	06/15/2012
161582 AD 3	CMFUN_99-1		12/01/2009	SCHEDULED REDEMPTION		9,534,749	9,534,749	9,607,377	9,540,326		(5,577)		(5,577)		9,534,749			0	508,488	08/01/2031
12613X CZ 2	CNH_05-B		09/15/2009	SCHEDULED REDEMPTION		5,250,000	5,250,000	5,206,318	5,239,979		10,021		10,021		5,250,000			0	194,119	12/17/2012
20047E AJ 1	COMM_06-C8		12/02/2009	CREDIT SUISSE FIRST BOSTON		3,700,000	10,000,000	9,901,172	9,916,282		7,879		7,879		9,924,160		(6,224,160)	(6,224,160)	546,661	12/01/2046
200476 BB 4	COMM_07-FL14		10/29/2009	ICP SECURITIES LLC		1,105,000	1,300,000	1,300,000	1,300,000				0		1,300,000		(195,000)	(195,000)	13,821	06/15/2022
200476 BC 2	COMM_07-FL14		10/29/2009	ICP SECURITIES LLC		510,000	600,000	600,000	600,000				0		600,000		(90,000)	(90,000)	6,917	06/15/2022
14040K CH 9	COMT_02-1A		01/15/2009	SCHEDULED REDEMPTION		4,250,000	4,250,000	4,020,234	4,241,500		8,500		8,500		4,250,000			0	6,569	11/15/2011
205887 AF 9	CONAGRA FOODS INC		09/08/2009	BANC OF AMERICA SECURITIES LLC		7,753,760	7,000,000	7,507,710	7,463,315		(10,137)		(10,137)		7,453,178		300,582	300,582	471,042	10/01/2026
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW.		09/09/2009	DEUTSCHE BANK SECURITIES INC		5,765,400	5,000,000	4,985,350	4,985,467		116		116		4,985,582		779,818	779,818	321,563	04/01/2038
210805 BD 8	CONTINENTAL AIRLINES PASS THROUGH		12/01/2009	Various		658,838	701,715	687,603	695,053		1,582		1,582		696,636		(37,798)	(37,798)	59,607	04/01/2015
22541L AC 7	CREDIT SUISSE FIRST BOSTON (USA)		02/24/2009	CREDIT SUISSE FIRST BOSTON		5,104,200	5,000,000	5,396,450	5,159,132		(7,577)		(7,577)		5,151,555		(47,355)	(47,355)	200,417	01/15/2012
12629R AA 4	CSAMF-4A		07/10/2009	SCHEDULED REDEMPTION		229,769	229,769	230,504	230,008		(239)		(239)		229,769			0	4,821	06/09/2016
22540A J9 0	CSFB_01-CF2		10/15/2009	NOMURA SECURITIES INTERNATIONAL		4,953,640	4,771,000	4,794,855	4,777,715		(2,372)		(2,372)		4,775,343		178,297	178,297	293,778	02/01/2034
22540A 3E 6	CSFB_01-CK3		10/01/2009	SCHEDULED REDEMPTION		585,779	585,779	639,917	599,181		(13,403)		(13,403)		585,779			0	18,103	06/01/2034
22540V N4 0	CSFB_02-HE11		12/28/2009	SCHEDULED REDEMPTION		83,999	83,999	83,999	83,999				0		83,999			0	795	10/25/2032
22540A LK 2	CSFB_99-C1		08/11/2009	SCHEDULED REDEMPTION		2,339,600	2,339,600	2,717,500	2,371,782		(32,182)		(32,182)		2,339,600			0	73,506	09/11/2041
22545X AK 9	CSMC_07-C1		12/08/2009	Various		49,000	700,000	703,629	703,111		(7,151)	675,230	(682,382)		20,729		28,271	28,271	39,692	02/01/2040
22545X BB 8	CSMC_07-C1 IS		09/30/2009	Various								251,946	(251,946)					0		02/01/2040
126659 AA 9	CVS PASS-THROUGH TRUST		12/10/2009	SCHEDULED REDEMPTION		67,996	67,996	67,996					0		67,996			0	2,025	07/10/2031
12669F GX 5	CWHL_03-J13		02/04/2009	Various		1,608,534	1,668,737	1,653,093	1,655,272		171		171		1,655,442		(46,908)	(46,908)	15,671	01/01/2019
23243N AF 5	CWL_06-S4		12/01/2009	SCHEDULED REDEMPTION		1,470,354	1,470,354	1,346,354	1,470,344		10		10		1,470,354			0	61,733	07/01/2034
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		4,153,859	7,073,228	7,073,157	7,073,197		6		6		7,073,203		(2,919,344)	(2,919,344)	378,793	11/01/2036
12669R AC 1	CWL_07-S1		12/01/2009	SCHEDULED REDEMPTION		1,175,513	1,175,513	1,164,797	1,175,478		36		36		1,175,513			0	45,405	11/01/2036
2515A0 NY 5	DEUTSCHE BANK AG (LONDON BRANCH)	F	08/14/2009	MORGAN STANLEY		3,168,600	3,000,000	2,995,920	2,996,370		478		478		2,996,848		171,752	171,752	109,281	05/20/2013
N2557F BX 1	DEUTSCHE TEL FIN	D	09/14/2009	BNP PARIBAS SECURITIES CORP		17,408,716	13,181,846	14,843,286	16,258,224		(225,863)		(225,863)	(2,242,155)	13,790,205	3,046,084	572,427	3,618,511	1,306,290	07/11/2011
25243Y AM 1	DIAGEO CAPITAL PLC	F	09/08/2009	CREDIT SUISSE FIRST BOSTON		4,343,680	4,000,000	3,892,120	3,895,968		6,339		6,339		3,902,307		441,373	441,373	203,167	10/23/2017
25244S AD 3	DIAGEO FINANCE BV	F	09/08/2009	Various		18,071,012	16,830,000	16,807,784	16,815,528		1,925		1,925		16,817,453		1,253,558	1,253,558	810,518	04/01/2013
23322B CM 8	DLJCM_98-CG1		12/01/2009	SCHEDULED REDEMPTION		981,107	981,107	1,090,791	984,877		(3,771)		(3,771)		981,107			0	33,758	06/01/2031
263534 BJ 7	DU PONT (E.I.) DE NEMOURS AND CO		10/15/2009	MATURED		750,000	750,000	786,698	754,322		(4,322)		(4,322)		750,000			0	51,563	10/15/2009
264399 DL 7	DUKE ENERGY CAROLINAS LLC		01/01/2009	MATURED		1,250,000	1,250,000	1,187,038	1,250,000				0		1,250,000			0	33,594	01/01/2009
233046 AA 9	DUNKN_06-1		11/23/2009	Various		11,109,063	11,810,000	11,809,817	11,809,862		1		1		11,809,863		(700,800)	(700,800)	627,238	06/20/2031
B35656 AB 1	ELIA SYSTEM OPERATOR SA	D	12/01/2009	BNP PARIBAS SECURITIES CORP		16,504,440	12,529,837	12,529,837	13,900,500				0	(1,370,663)	12,529,837	2,563,663	1,410,940	3,974,604	1,159,209	05/13/2019
294751 BP 6	EQABS_02-5		12/01/2009	SCHEDULED REDEMPTION		550,553	550,553	550,553	550,553				0		550,553			0	18,532	11/01/2032
31865Q AH 4	FARGT_03-2		04/15/2009	SCHEDULED REDEMPTION		291,095	291,095	291,095	291,095				0		291,095			0	2,558	09/15/2010
31331F AU 5	FEDERAL EXPRESS CORP 1997 PASS THR		01/15/2009	SCHEDULED REDEMPTION		112,245	112,245	119,594	116,411		(4,166)		(4,166)		112,245			0	8,418	01/15/2018

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
313855 F@ 2	FEDERAL SIGNAL CORP.		06/15/2009	Various.		5,221,746	5,221,746	5,224,827	5,223,317		(1,002)		(1,002)		5,222,315		(569)	(569)	362,306	06/15/2011
313855 F* 4	FEDERAL SIGNAL CORPORATION.		05/30/2009	Various.		799,247	799,247	795,083	796,277		1,903		1,903		798,180		1,067	1,067	56,915	05/30/2011
G3144# AB 6	FENNER INTERNATIONAL LTD SRNT.	F	06/01/2009	SCHEDULED REDEMPTION.		718,182	718,182	752,899	737,590		(19,408)		(19,408)		718,182			0	52,355	06/01/2012
35729P AK 6	FHLT_02-2.		12/28/2009	SCHEDULED REDEMPTION.		1,364,661	1,364,661	1,358,691	1,351,009		13,652		13,652		1,364,661			0	14,192	10/25/2033
35729P AT 7	FHLT_03-1.		11/25/2009	SCHEDULED REDEMPTION.		83,949	83,949	83,883	83,949				0		83,949			0	948	02/25/2033
337932 AB 3	FIRSTENERGY CORPORATION.		09/01/2009	TENDER TRANSACTION.		10,152,188	9,555,000	9,790,913	9,716,323		(35,156)		(35,156)		9,681,168		471,020	471,020	776,264	11/15/2011
341081 DX 2	FLORIDA POWER & LIGHT COMPANY.		04/01/2009	MATURED.		2,750,000	2,750,000	2,653,098	2,746,142		3,858		3,858		2,750,000			0	80,781	04/01/2009
302508 AQ 9	FMR LLC.		11/20/2009	BANC OF AMERICA SECURITIES LLC.		4,302,120	4,000,000	4,355,880			(2,273)		(2,273)		4,353,607		(51,487)	(51,487)	134,578	06/15/2029
350259 AA 5	FOSTERS FINANCE CORPORATION.	F	03/13/2009	STIFEL, NICOLAUS & CO.		5,549,610	5,500,000	5,770,134	5,589,894		(7,400)		(7,400)		5,582,494		(32,884)	(32,884)	97,682	06/15/2011
337367 AD 8	FULBA_98-C2.		12/01/2009	SCHEDULED REDEMPTION.		1,078,755	1,078,755	1,078,499	1,078,714		41		41		1,078,755			0	62,430	11/01/2035
337378 AB 9	FUNBC_99-C4.		09/01/2009	SCHEDULED REDEMPTION.		4,398,056	4,398,056	4,944,548	4,457,659		(59,603)		(59,603)		4,398,056			0	189,040	12/01/2031
337366 AB 4	FUNCM_99-C2.		01/01/2009	SCHEDULED REDEMPTION.		323,584	323,584	329,126	323,705		(122)		(122)		323,584			0	1,792	06/01/2031
337366 AE 8	FUNCM_99-C2.		03/01/2009	SCHEDULED REDEMPTION.		3,000,000	3,000,000	3,044,994	3,002,538		(2,538)		(2,538)		3,000,000			0	39,162	06/01/2031
36158Y AB 5	GECMC_00-1.		12/01/2009	SCHEDULED REDEMPTION.		244,286	244,286	251,586	246,019		(1,733)		(1,733)		244,286			0	10,219	01/01/2033
36828Q LX 2	GECMC_05-C1.		10/15/2009	CANTOR FITZGERALD & CO.		3,041,016	3,000,000	3,009,609	3,005,071		(870)		(870)		3,004,201		36,815	36,815	122,257	06/01/2048
45957@ AC 0	GENERAL PARTS INTERNATIONAL INC.		09/10/2009	SCHEDULED REDEMPTION.		1,500,000	1,500,000	1,611,833	1,560,188		(60,188)		(60,188)		1,500,000			0	108,000	09/10/2012
37636# AE 0	GIVAUDAN (US) SR UNSEC NT SER E.		04/16/2009	MATURED.		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	166,400	04/16/2009
361849 QE 5	GMACC_01-C1.		12/01/2009	SCHEDULED REDEMPTION.		23,711	23,711	26,165	24,599		(888)		(888)		23,711			0	879	04/01/2034
361849 CP 5	GMACC_97-C2.		12/01/2009	SCHEDULED REDEMPTION.		129,538	129,538	132,089	129,538				0		129,538			0	6,169	04/01/2029
38141G AA 2	GOLDMAN SACHS GROUP INC.		05/15/2009	MATURED.		7,750,000	7,750,000	7,761,090	7,750,668		(668)		(668)		7,750,000			0	257,688	05/15/2009
38141M MP 3	GOLDMAN SACHS GROUP INC. (THE).		02/25/2009	MATURED.		3,000,000	3,000,000	2,951,160	2,998,827		1,173		1,173		3,000,000			0	97,500	02/25/2009
39121J AA 8	GREAT RIVER ENERGY.		07/01/2009	SCHEDULED REDEMPTION.		2,321,269	2,321,269	2,321,269	2,321,269				0		2,321,269			0	135,307	07/01/2017
36246L AK 7	GSMS_07-GG10.		10/06/2009	Various.		2,131,500	8,400,000	8,206,279	8,227,970		(19,839)	7,068,964	(7,088,803)		1,139,167		992,333	992,333	422,743	08/01/2045
393505 KD 3	GT_95-9.		12/15/2009	SCHEDULED REDEMPTION.		293,992	293,992	303,639	294,442		(450)		(450)		293,992			0	11,693	01/15/2026
449182 BL 7	HART_05-A.		08/15/2009	SCHEDULED REDEMPTION.		670,081	670,081	669,955	670,068		13		13		670,081			0	14,560	02/15/2012
449182 BN 3	HART_05-A.		08/15/2009	SCHEDULED REDEMPTION.		2,404,685	2,404,685	2,404,323	2,404,657		28		28		2,404,685			0	35,024	02/15/2012
22541N HH 5	HEAT_02-3.		12/28/2009	SCHEDULED REDEMPTION.		814,438	814,438	814,438	814,438				0		814,438			0	8,249	02/25/2033
42771* AA 7	HERO OF AMERICA INC.		08/18/2009	SCHEDULED REDEMPTION.		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	77,600	08/18/2010
42771* AB 5	HERO OF AMERICA INC.		08/18/2009	SCHEDULED REDEMPTION.		4,250,975	3,545,272	3,534,221	4,295,529		6,603		6,603	(756,859)	3,545,272	705,703		705,703	103,299	08/18/2010
428236 AQ 6	HEWLETT-PACKARD COMPANY.		09/08/2009	BANC OF AMERICA SECURITIES LLC.		18,768,294	17,725,000	17,710,997	17,713,111		1,829		1,829		17,714,940		1,053,354	1,053,354	819,781	03/01/2013
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		4,696		4,696		14,959,855		(1,000,855)	(1,000,855)	954,188	06/15/2016
441812 GE 8	HOUSEHOLD FINANCE CORPORATION.		02/01/2009	MATURED.		2,000,000	2,000,000	1,921,100	1,998,921		1,079		1,079		2,000,000			0	58,750	02/01/2009
40426W AN 1	HRPT PROPERTIES TRUST.		10/16/2009	DEUTSCHE BANK SECURITIES INC.		8,115,360	8,000,000	8,160,080	8,098,071		(20,563)		(20,563)		8,077,508		37,852	37,852	658,667	01/15/2013
403914 AB 0	HSBC USA INC.		03/01/2009	MATURED.		300,000	300,000	315,715	300,516		(516)		(516)		300,000			0	9,938	03/01/2009
991099 87 0	HUTCHISON WHAMPOA FIN.	D	05/29/2009	MORGAN STANLEY.		51,467,571	43,136,111	43,136,111	51,146,890				0	(8,010,779)	43,136,111	7,575,122	756,339	8,331,460	2,612,047	07/08/2013
449670 BB 3	IMCHE_96-2.		12/01/2009	SCHEDULED REDEMPTION.		92,608	92,608	96,066	94,692		(2,084)		(2,084)		92,608			0	5,102	07/01/2026
452558 AR 0	IMPERIAL BANK.		04/01/2009	MATURED.		5,000,000	5,000,000	5,729,985	5,035,522		(35,522)		(35,522)		5,000,000			0	212,500	04/01/2009
G6177# AA 1	INCHCAPE PLC.	F	05/20/2009	HIMCO OPERATIONAL TRANSACTION		1,821,429	1,821,429	1,821,429	1,821,429				0		1,821,429			0	53,195	05/23/2017
45974V A9 9	INTERNATIONAL LEASE FINANCE CORP.		09/23/2009	JP MORGAN SECURITIES INC.		8,450,000	10,000,000	10,002,500	10,001,900		(423)		(423)		10,001,476		(1,551,476)	(1,551,476)	604,500	02/15/2012
45974V B4 9	INTERNATIONAL LEASE FINANCE CORPOR.		09/22/2009	Various.		15,800,000	20,000,000	19,965,600	19,972,267		3,275		3,275		19,975,542		(4,175,542)	(4,175,542)	920,479	06/01/2014
464187 AF 0	IRWHE_02-A.		12/01/2009	SCHEDULED REDEMPTION.		398,773	398,773	398,663	398,773				0		398,773			0	15,434	05/01/2032
244217 BG 9	JOHN DEERE CAPITAL CORP.		03/04/2009	Various.		161,101	150,000	171,174	158,725		(397)		(397)		158,328		2,772	2,772	4,753	03/15/2012
24422E QQ 5	JOHN DEERE CAPITAL CORPORATION.		02/09/2009	BARCLAYS CAPITAL INC.		14,952,940	15,000,000	14,890,000	14,904,828		2,253		2,253		14,907,081		45,859	45,859	240,171	04/03/2013
617059 EU 0	JPMC_98-C6.		09/01/2009	SCHEDULED REDEMPTION.		2,500,000	2,500,000	2,732,535	2,523,672		(23,672)		(23,672)		2,500,000			0	45,369	01/01/2030
46625M 2L 2	JPMCC_04-CB8.		12/01/2009	SCHEDULED REDEMPTION.		134,774	134,774	125,493	127,554		7,220		7,220		134,774			0	3,232	01/01/2039
46625Y JD 6	JPMCC_05-CB11.		12/01/2009	Various.		3,581,831	3,579,643	3,597,438	3,586,241		(6,019)		(6,019)		3,580,223		1,608	1,608	173,842	08/01/2037
46625Y GL 1	JPMCC_05-LDP1.		12/01/2009	SCHEDULED REDEMPTION.		1,420,628	1,420,628	1,417,132	1,419,888		739		739		1,420,628			0	61,122	03/01/2046
46625Y TY 9	JPMCC_05-LDP4.		12/01/2009	SCHEDULED REDEMPTION.		212,432	212,432	213,488	212,768		(336)		(336)		212,432			0	6,156	10/01/2042
46625H BV 1	JPMORGAN CHASE & CO.		08/13/2009	BARCLAYS CAPITAL INC.		2,106,020	2,000,000	1,995,040	1,996,867		303		303		1,997,170		108,850	108,850	94,813	09/15/2014
49239@ AA 6	KERR-MCGEE GUNNISON TRUST KMGI.		07/30/2009	SCHEDULED REDEMPTION.		4,936	4,936	5,027	5,000		(63)		(63)		4,936			0	332	01/30/2020
494368 BC 6	KIMBERLY-CLARK CORPORATION.		05/27/2009	GOLDMAN SACHS & CO.		5,727,105	5,342,000	5,285,695	5,286,581		277		277		5,286,858		440,247	440,247	294,923	08/01/2037
494550 AW 6	KINDER MORGAN ENERGY PARTNERS LP.		08/20/2009	JP MORGAN SECURITIES INC.		7,991,925	7,500,000	7,824,750			(244)		(244)		7,824,506		167,419	167,419	57,917	01/15/2038
49725V AA 0	KIOWA POWER PARTNERS LLC SER A.		12/30/2009	SCHEDULED REDEMPTION.		776,968	776,968	776,968	776,968				0		776,968			0	30,371	12/30/2013
493268 BB 1	KSLT_01-A.		12/28/2009	SCHEDULED REDEMPTION.		301,719	301,719	297,700	301,181		538		538		301,719			0	3,838	06/29/2037

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	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: 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.	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
493268 BG 0	KSLT_02-A		11/27/2009	SCHEDULED REDEMPTION		573,933	573,933	573,933	573,933				0		573,933			0	9,421	11/30/2032
51804W AH 3	LASL_06-MF3		04/28/2009	Various								51,086	(51,086)					0		06/01/2043
501773 CS 2	LBCMT_99-C1		05/01/2009	SCHEDULED REDEMPTION		3,584,752	3,584,752	3,692,995	3,587,638		(2,886)		(2,886)		3,584,752			0	55,557	06/01/2031
86359D UE 5	LBSBC_05-2A		11/01/2009	SCHEDULED REDEMPTION		618,538	618,538	618,461	618,473		65		65		618,538			0	27,706	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 LG 7	LBUBS_02-C4		12/11/2009	SCHEDULED REDEMPTION		1,252,598	1,252,598	1,258,828	1,254,458		(1,860)		(1,860)		1,252,598			0	35,514	09/11/2026
52108H LH 5	LBUBS_02-C4		09/11/2009	Various		5,049,068	5,000,000	5,024,799	5,006,189		(2,804)		(2,804)		5,003,384		45,683	45,683	166,080	09/11/2026
53117C AG 7	LIBERTY PROP TR		05/13/2009	CREDIT SUISSE FIRST BOSTON		1,757,500	1,900,000	2,028,957	1,957,757		(5,563)		(5,563)		1,952,194		(194,694)	(194,694)	91,853	08/15/2012
52521R CN 9	LMT_07-5		11/01/2009	Various		2,424,161	2,424,161	2,448,931	1,530,597		888,415		888,415		2,424,161			0	87,784	06/01/2037
52524P AN 2	LXS_07-6		12/01/2009	SCHEDULED REDEMPTION		2,120,821	2,120,821	2,147,994	2,140,950		(20,129)		(20,129)		2,120,821			0	82,789	05/01/2037
314275 AB 4	MACYS INC		10/27/2009	Various		3,212,475	3,255,000	3,160,800	3,182,808		17,389		17,389		3,200,197		12,278	12,278	195,910	03/15/2012
577778 BN 2	MAY DEPARTMENT STORES		10/27/2009	DEUTSCHE BANK SECURITIES INC		1,211,600	1,165,000	1,374,222	1,269,164		(22,809)		(22,809)		1,246,355		(34,755)	(34,755)	120,383	07/15/2012
55262T EC 3	MBNAM_99-B		03/15/2009	SCHEDULED REDEMPTION		7,250,000	7,250,000	6,788,379	7,223,381		26,619		26,619		7,250,000			0	112,375	08/15/2011
55262S AN 5	MBNAM_99-J		09/15/2009	SCHEDULED REDEMPTION		13,000,000	13,000,000	14,309,688	13,195,230		(195,230)		(195,230)		13,000,000			0	765,375	02/15/2012
55262T EU 3	MBNAM_99-J		09/15/2009	SCHEDULED REDEMPTION		800,000	800,000	909,382	816,522		(16,522)		(16,522)		800,000			0	42,000	02/15/2012
585510 CG 3	MELLON FINANCIAL CORP		11/16/2009	BARCLAYS CAPITAL INC		4,565,430	4,500,000	4,489,080	4,498,270		1,354		1,354		4,499,624		65,806	65,806	361,781	02/15/2010
590188 JP 4	MERRILL LYNCH & CO. INC		02/17/2009	MATURED		3,000,000	3,000,000	2,951,700	2,999,018		982		982		3,000,000			0	90,000	02/17/2009
55312Y BD 3	MLCFC_07-5 IS		09/30/2009	Various								288,396	(288,396)					0		08/01/2048
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
61744A AK 6	MORGAN STANLEY TRACERS		05/07/2009	HIMCO OPERATIONAL TRANSACTION		3,368,098	3,336,000	3,436,480	3,371,781		(3,683)		(3,683)		3,368,098			0	74,588	06/15/2012
61746R AG 6	MSAC_02-NC6		12/28/2009	SCHEDULED REDEMPTION		908,871	908,871	897,465	906,765		2,106		2,106		908,871			0	8,705	11/25/2032
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
61745M NR 0	MSC_99-LIFE		07/01/2009	SCHEDULED REDEMPTION		6,175,654	6,175,654	7,083,395	6,236,610		(60,956)		(60,956)		6,175,654			0	172,155	04/01/2033
61746W GB 0	MSDWC_01-TOP1		12/01/2009	SCHEDULED REDEMPTION		194,239	194,239	196,773	196,769		(2,530)		(2,530)		194,239			0	8,496	02/01/2033
61746W HF 0	MSDWC_01-TOP3		12/01/2009	SCHEDULED REDEMPTION		255,422	255,422	268,565	148,075		(5,507)		(5,507)		255,422			0	9,506	07/01/2033
61746W LT 5	MSDWC_01-TOP5		12/01/2009	Various		2,350,636	2,240,456	2,254,927	2,246,427		(3,370)		(3,370)		2,243,057		107,579	107,579	128,119	10/01/2035
61746W WT 3	MSDWC_02-IQ3		12/01/2009	Various		500,130	500,130	502,783	501,107		(977)		(977)		500,130			0	15,500	09/01/2037
61746W YV 6	MSDWC_03-NC1		07/27/2009	SCHEDULED REDEMPTION		0	0	0	0		(0)		(0)		0			0		11/25/2032
652482 BW 9	NEWS AMERICA INC		11/24/2009	RBC DOMINION CAPITAL MARKETS		2,966,499	2,734,000	2,728,587			15		15		2,728,601		237,898	237,898	49,782	08/15/2039
655042 AC 3	NOBLE DRILLING CORP		03/15/2009	MATURED		250,000	250,000	279,309	251,142		(1,142)		(1,142)		250,000			0	8,688	03/15/2009
665772 BR 9	NORTHERN STATES PWR-MINN		08/01/2009	MATURED		4,000,000	4,000,000	4,497,680	4,055,274		(55,274)		(55,274)		4,000,000			0	275,000	08/01/2009
66989H AA 6	NOVARTIS CAPITAL CORP	F	09/18/2009	BANC OF AMERICA SECURITIES LLC		5,244,900	5,000,000	4,994,850			583		583		4,995,433		249,467	249,467	127,760	02/10/2014
674135 DM 7	OAK_98-B		12/01/2009	SCHEDULED REDEMPTION		134,858	134,858	134,799	134,858				0		134,858			0	5,139	03/01/2017
674599 BX 2	OCCIDENTAL PETROLEUM CORPORATION		05/14/2009	RBC DOMINION CAPITAL MARKETS		1,869,644	1,884,000	1,870,661			18		18		1,870,679		(1,035)	(1,035)	864	06/01/2016
67773# AD 2	OHIO VALLEY ELECTRIC CORP		08/15/2009	SCHEDULED REDEMPTION		635,089	635,089	635,089	635,089				0		635,089			0	36,835	02/15/2026
68400X AP 5	OOWLT_02-1		11/25/2009	SCHEDULED REDEMPTION		0	0	0	0		(0)		(0)		0			0		05/25/2013
68389X AC 9	ORACLE CORPORATION		04/21/2009	Various		6,759,994	6,300,000	6,279,854	2,990,493		299		299		6,280,546		479,448	479,448	189,488	04/15/2018
68389X AE 5	ORACLE CORPORATION		05/04/2009	Various		5,502,355	5,325,000	5,318,460	5,318,516		24		24		5,318,541		183,815	183,815	188,412	04/15/2038
694308 GJ 0	PACIFIC GAS & ELECTRIC CO		06/23/2009	DEUTSCHE BANK SECURITIES INC		10,210,600	10,000,000	9,852,000	9,855,435		999		999		9,856,434		354,166	354,166	475,278	03/01/2037
708696 BL 2	PENNSYLVANIA ELECTRIC COMPANY		04/01/2009	MATURED		1,000,000	1,000,000	900,440	995,812		4,188		4,188		1,000,000			0	30,625	04/01/2009
500472 AA 3	PHILIPS ELECTRONICS	F	06/17/2009	BARCLAYS CAPITAL INC		6,909,429	6,844,000	6,791,301	6,798,984		4,662		4,662		6,803,646		105,783	105,783	247,073	03/11/2013
500472 AC 9	PHILIPS ELECTRONICS	F	06/12/2009	BARCLAYS CAPITAL INC		9,475,130	9,582,000	9,421,981	9,423,308		756		756		9,424,064		51,066	51,066	491,543	03/11/2038
74438W AB 2	PMCF_01-ROCK		12/01/2009	Various		10,364,179	9,974,411	10,031,084	9,989,490		(7,461)		(7,461)		9,982,029		382,150	382,150	576,599	05/01/2034
69348H BK 3	PNCMA_00-C1		12/01/2009	SCHEDULED REDEMPTION		2,377,799	2,377,799	2,718,400	2,426,914		(49,116)		(49,116)		2,377,799			0	120,794	03/15/2033
73664# AA 8	PORTLAND NATURAL GAS TRANSMISSION		12/30/2009	SCHEDULED REDEMPTION		281,455	281,455	281,455	281,455				0		281,455			0	13,492	12/31/2018
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
74005P AR 5	PRAXAIR INC		08/24/2009	BANC OF AMERICA SECURITIES LLC		5,375,000	5,000,000	4,992,950	4,993,645		584		584		4,994,229		380,771	380,771	210,052	03/30/2015
74160M DK 5	PRIME_04-CL1		12/01/2009	SCHEDULED REDEMPTION		341,167	341,167	350,136	349,350		(8,183)		(8,183)		341,167			0	12,631	02/01/2034
742741 AA 9	PROCTER & GAMBLE - ESOP		07/01/2009	SCHEDULED REDEMPTION		81,840	81,840	102,439			(20,599)		(20,599)		81,840			0	3,830	01/01/2021
74435S AC 2	PRUDENTIAL PROPERTY INVT		04/01/2009	MATURED		5,000,000	5,000,000	5,381,480	5,018,351		(18,351)		(18,351)		5,000,000			0	165,625	04/01/2009
75970J AX 4	RAMC_07-1		12/03/2009	Various		7,178,985	8,302,462	8,302,379	8,302,436		26		26		8,302,462		(1,123,476)	(1,123,476)	417,934	04/01/2037
75971F AP 8	RAMC_07-3		09/25/2009	Various		187,500	1,500,000	572,991	84,150	525,342	(76,681)	315,841	132,820		216,970		(29,470)	(29,470)	87,199	09/01/2037
760985 FA 4	RAMP_01-RS3		12/01/2009	SCHEDULED REDEMPTION		421,323	421,323	441,797	433,967		(12,644)		(12,644)		421,323			0	12,622	10/01/2031
760985 GQ 8	RAMP_02-RS1		11/18/2009	Various		1,738,254	2,016,819	1,966,871	1,980,452		3,418		3,418		1,983,870		(245,616)	(245,616)	114,895	01/01/2032
771196 AU 6	ROCHE HOLDINGS INC	F	11/20/2009	MORGAN STANLEY		6,133,450	5,000,000	4,863,900			1,006		1,006		4,864,906		1,268,544	1,268,544	262,500	03/01/2039

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
86359A PY 3	SASC_03-BC2		11/25/2009	Various		1,005,973	1,005,973	981,767	1,004,968		1,006		1,006		1,005,973			0	2,772	02/25/2033
805564 GS 4	SAST_00-3		12/01/2009	Various		217,430	217,430	233,853	219,051		(1,622)		(1,622)		217,430			0	12,073	12/01/2030
83162C QS 5	SBAP_06-20L		04/03/2009	CREDIT SUISSE FIRST BOSTON		5,626,394	5,397,020	5,397,020	5,397,020				0		5,397,020		229,373	229,373	97,482	12/01/2026
83162C QY 2	SBAP_07-20D		03/26/2009	Various		8,450,591	8,107,272	8,107,272	8,107,272				0		8,107,272		343,319	343,319	209,545	04/01/2027
79548C BH 8	SBM7_01-C1		09/16/2009	Various		17,416,841	16,837,731	17,452,559	17,050,434		(90,447)		(90,447)		16,959,987		456,855	456,855	860,702	12/01/2035
79549A JJ 9	SBM7_01-C2		12/01/2009	SCHEDULED REDEMPTION		171,120	171,120	187,453	176,113		(4,993)		(4,993)		171,120			0	5,997	11/13/2036
806605 AE 1	SCHERING-PLOUGH CORPORATION		06/12/2009	BANC OF AMERICA SECURITIES LLC		2,663,175	2,500,000	2,490,775	2,494,842		426		426		2,495,269		167,906	167,906	75,542	12/01/2013
80281W AD 3	SDART_07-3		12/15/2009	SCHEDULED REDEMPTION		6,831,398	6,831,398	6,830,981	6,831,261		137		137		6,831,398			0	256,361	08/15/2012
82567D AE 4	SHURGARD STORAGE CENTER INC		02/12/2009	TENDER TRANSACTION		2,000,000	2,000,000	2,104,247	2,104,119		(5,215)		(5,215)		2,098,904		(98,904)	(98,904)	73,194	02/22/2011
828807 BP 1	SIMON PROPERTY GROUP LP		09/11/2009	STORMHARBOUR SECURITIES LP		3,062,250	3,000,000	2,996,628	2,997,377		224		224		2,997,601		64,649	64,649	136,563	12/01/2015
26439R AF 3	SPECTRA ENERGY CAPITAL LLC		10/01/2009	MATURED		1,500,000	1,500,000	1,582,785	1,509,889		(9,889)		(9,889)		1,500,000			0	112,500	10/01/2009
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
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
866348 AA 3	SUMM_02-1		12/14/2009	SCHEDULED REDEMPTION		850,849	850,849	850,849	850,849				0		850,849			0	4,785	08/12/2047
878742 AE 5	TECK COMINCO LIMITED	A	06/04/2009	Various		6,231,900	11,070,000	4,393,962	4,399,546		5,754		5,754		4,405,301		1,826,599	1,826,599	387,626	10/01/2035
87971M AC 7	TELUS CORP	A	12/30/2009	CALL TRANSACTION		1,548,474	1,411,000	1,408,654	1,408,656		916		916		1,409,573		138,901	138,901	122,287	06/01/2011
88031V AA 7	TENASKA GATEWAY PARTNERS LTD		12/30/2009	SCHEDULED REDEMPTION		155,294	155,294	131,858			23,436		23,436		155,294			0	6,266	12/30/2023
881575 AC 8	TESCO PLC	F	11/16/2009	Various		10,456,820	10,000,000	9,419,800	9,422,899		5,267		5,267		9,428,166		1,028,654	1,028,654	543,933	11/15/2037
883199 AQ 4	TEXTRON FINANCIAL CORP		11/20/2009	MATURED		4,900,000	4,900,000	5,004,272	4,915,625		(15,625)		(15,625)		4,900,000			0	294,000	11/20/2009
89352L AE 0	TRANSCANADA PIPELINES LTD	A	01/21/2009	MATURED		2,750,000	2,750,000	2,726,983	2,749,689		311		311		2,750,000			0	59,492	01/21/2009
90783X AA 9	UNION PACIFIC 2007-3 PASS THROUGH		01/02/2009	SCHEDULED REDEMPTION		500,366	500,366	500,366	500,366				0		500,366			0	30,903	01/02/2031
907818 CF 3	UNION PACIFIC CORP		08/20/2009	BARCLAYS CAPITAL INC		5,507,150	5,000,000	4,789,557	4,789,676		3,218		3,218		4,792,894		714,256	714,256	353,333	02/01/2029
91019P CJ 9	UNITED DOMINION REALTY TRUST INC		10/30/2009	Various		7,357,913	7,500,000	7,569,575	7,540,947		(5,965)		(5,965)		7,534,982		(177,069)	(177,069)	400,782	01/15/2014
913903 AN 0	UNIVERSAL HEALTH SERVICES INC		06/16/2009	ALADDIN CAPITAL		9,972,616	10,000,000	10,670,900	10,555,928		(26,782)		(26,782)		10,529,146		(556,530)	(556,530)	323,289	06/30/2016
92344G AT 3	VERIZON GLOBAL FUNDING CORPORATION		01/20/2009	STIFEL, NICOLAUS & CO		751,982	700,000	791,784	741,664		(624)		(624)		741,039		10,943	10,943	20,363	09/01/2012
924172 D@ 5	VERMONT TRANSCO LLC SERIES L FMB		10/01/2009	SCHEDULED REDEMPTION		49,340	49,340	49,340	49,340				0		49,340			0	2,941	04/01/2018
931142 BE 2	WAL-MART STORES INC		08/10/2009	MATURED		3,000,000	3,000,000	3,169,530	3,015,333		(15,333)		(15,333)		3,000,000			0	206,250	08/10/2009
863572 L9 2	WAMU_00-1		12/28/2009	SCHEDULED REDEMPTION		144,234	144,234	144,234	144,234				0		144,234			0	1,530	01/25/2040
94106L AE 9	WASTE MANAGEMENT INC		05/15/2009	MATURED		10,050,000	10,050,000	10,208,260	10,060,694		(10,694)		(10,694)		10,050,000			0	345,469	05/15/2009
929766 BJ 1	WBCMT_02-C2		12/01/2009	SCHEDULED REDEMPTION		1,188,377	1,188,377	1,188,340	1,188,366		12		12		1,188,377			0	40,691	11/01/2034
929766 B8 5	WBCMT_05-C17		10/15/2009	Various		3,583,534	3,573,842	3,591,590	3,577,681		(2,937)		(2,937)		3,574,744		8,790	8,790	142,419	03/01/2042
929766 R3 9	WBCMT_05-C18		12/01/2009	SCHEDULED REDEMPTION		670,664	670,664	673,998	671,448		(783)		(783)		670,664			0	28,351	04/01/2042
929766 W7 4	WBCMT_05-C19		12/01/2009	SCHEDULED REDEMPTION		28,173	28,173	27,937	28,102		72		72		28,173			0	1,166	05/01/2044
92976B FP 2	WBCMT_06-C24		12/01/2009	SCHEDULED REDEMPTION		177,366	177,366	178,253	178,387		(1,021)		(1,021)		177,366			0	6,180	03/01/2045
92976V AC 2	WBCMT_06-C25		12/10/2009	WACHOVIA SECURITIES INC		14,619,516	14,300,000	14,369,384	14,341,624		(10,591)		(10,591)		14,331,033		288,482	288,482	857,358	05/01/2043
92978Q BZ 9	WBCMT_07-C30 IS		10/16/2009	Various		4,428,941	7,500,000	7,500,000	6,243,701		(233,234)	2,344,655	(2,577,889)		3,665,812		763,129	763,129	984,579	12/01/2043
92927W AG 1	WESTO_05-2		07/17/2009	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,028,906	5,003,612		(3,612)		(3,612)		5,000,000			0	141,167	11/19/2012
962215 AG 4	WESTO_05-3		11/17/2009	SCHEDULED REDEMPTION		1,810,000	1,810,000	1,809,596	1,809,933		68		68		1,810,000			0	71,426	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			0	370,883	05/17/2013
94985F AA 6	WFALT_07-PA2		12/01/2009	Various		1,930,785	1,930,785	1,889,831	1,892,578		48,727	10,519	38,208		1,930,785			0	74,078	06/01/2037
949837 AA 6	WFMBS_07-10		12/01/2009	Various		3,286,695	3,286,695	3,222,502	3,230,268		59,221	2,795	56,426		3,286,695			0	121,747	07/01/2037
98472# AF 6	YANCEY BROS CO SENIOR SECURED		02/17/2009	HIMCO OPERATIONAL TRANSACTION		11,625,000	12,500,000	12,500,000	12,500,000				0		12,500,000		(875,000)	(875,000)	322,628	09/30/2015
3899999.	Total - Bonds - Industrial and Miscellaneous					901,571,821	925,484,164	929,937,565	898,894,773	544,908	(694,258)	12,289,434	(12,438,785)	(15,201,409)	906,301,129	16,846,525	(21,575,833)	(4,729,309)	43,802,763	XXX
Bonds - Credit Tenant Loans																				
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK		12/10/2009	SCHEDULED REDEMPTION		728,202	728,202	828,600	791,310		(63,108)		(63,108)		728,202			0	39,440	01/10/2017
4199999.	Total - Bonds - Credit Tenant Loans					728,202	728,202	828,600	791,310	0	(63,108)	0	(63,108)	0	728,202	0	0	0	39,440	XXX
Bonds - Hybrid Securities																				
055967 AA 1	BOI CAPITAL FUNDING NO 2 LP		10/28/2009	Various		3,609,570	9,000,000	9,000,000	9,000,000				0		9,000,000		(5,390,430)	(5,390,430)	482,288	XXX
125577 AX 4	CIT GROUP INC		01/07/2009	Various		508,650	1,447,000	403,260	403,511	4	(4)		(0)		403,511		105,139	105,139	28,294	XXX
26156F AA 1	DRESDNER FUNDING TRUST I		12/16/2009	BARCLAYS CAPITAL INC		2,555,000	3,500,000	3,514,385	3,512,936		(253)		(253)		3,512,682		(957,682)	(957,682)	278,188	XXX
49326Y AA 7	KEYCORP CAPITAL II		06/15/2009	GOLDMAN SACHS & CO		400,000	500,000	459,580	463,615		358		358		463,974		(63,974)	(63,974)	25,590	XXX
86800X AA 6	SUNTRUST PREFERRED CAPITAL I		06/30/2009	TENDER TRANSACTION		2,909,900	4,157,000	4,157,000	4,157,000				0		4,157,000		(1,247,100)	(1,247,100)	131,792	XXX
4899999.	Total - Bonds - Hybrid Securities					9,983,120	18,604,000	17,534,225	17,537,061	4	101	0	105	0	17,537,166	0	(7,554,046)	(7,554,046)	946,153	XXX
8399997.	Total - Bonds - Part 4					6,044,161,093	5,824,401,463	6,045,445,009	3,772,581,884	544,912	(3,580,009)	12,304,886	(15,339,983)	(45,382,720)	6,019,766,147	62,832,770	(38,437,824)	24,394,947	82,331,965	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
8399998.	Total - Bonds - Summary Item from Part 5					1,356,176,734	1,377,993,780	1,378,314,553			(295,050)	1,614,650	(1,909,700)		1,376,404,852	14,070	(20,242,188)	(20,228,119)	6,919,554	XXX
8399999.	Total - Bonds					7,400,337,827	7,202,395,243	7,423,759,561	3,772,581,884	544,912	(3,875,059)	13,919,536	(17,249,683)	(45,382,720)	7,396,170,999	62,846,840	(58,680,012)	4,166,828	89,251,519	XXX
Preferred Stocks - Industrial and Miscellaneous																				
539439 AA 7	LLOYDS TSB GROUP PLC	F	11/17/2009	Various	10,000,000.000	6,175,000		3,438,000	9,992,300			6,554,300	(6,554,300)		3,438,000		2,737,000	2,737,000	626,700	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					6,175,000	XXX	3,438,000	9,992,300	0	0	6,554,300	(6,554,300)	0	3,438,000	0	2,737,000	2,737,000	626,700	XXX
8999997.	Total - Preferred Stocks - Part 4					6,175,000	XXX	3,438,000	9,992,300	0	0	6,554,300	(6,554,300)	0	3,438,000	0	2,737,000	2,737,000	626,700	XXX
8999999.	Total - Preferred Stocks					6,175,000	XXX	3,438,000	9,992,300	0	0	6,554,300	(6,554,300)	0	3,438,000	0	2,737,000	2,737,000	626,700	XXX
Common Stocks - Mutual Funds																				
416645 87 7	HARTFORD STOCK FUND-A	...	10/02/2009	DIVIDEND REINVESTMENT	39,545.817	637,083	XXX	713,005	496,472	210,498			210,498		713,005		(75,922)	(75,922)	6,035	XXX
9299999.	Total - Common Stocks - Mutual Funds					637,083	XXX	713,005	496,472	210,498	0	0	210,498	0	713,005	0	(75,922)	(75,922)	6,035	XXX
9799997.	Total - Common Stocks - Part 4					637,083	XXX	713,005	496,472	210,498	0	0	210,498	0	713,005	0	(75,922)	(75,922)	6,035	XXX
9799999.	Total - Common Stocks					637,083	XXX	713,005	496,472	210,498	0	0	210,498	0	713,005	0	(75,922)	(75,922)	6,035	XXX
9899999.	Total - Preferred and Common Stocks					6,812,083	XXX	4,151,005	10,488,772	210,498	0	6,554,300	(6,343,802)	0	4,151,005	0	2,661,078	2,661,078	632,735	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,407,149,910	XXX	7,427,910,566	3,783,070,656	755,410	(3,875,059)	20,473,836	(23,593,485)	(45,382,720)	7,400,322,004	62,846,840	(56,018,935)	6,827,905	89,884,254	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912810 QA 9	TREASURY BOND 02/15/2039		06/30/2009	Various	08/28/2009	Various	183,985,000	180,613,033	156,742,425	179,018,082		19,699	1,614,650	(1,594,951)			(22,275,657)	(22,275,657)	2,307,169	400,142
912828 KC 3	TREASURY NOTE 02/15/2012		03/04/2009	Various	07/31/2009	BARCLAYS CAPITAL INC.	4,721,000	4,731,132	4,716,189	4,729,655		(1,477)		(1,477)			(13,466)	(13,466)	30,664	2,150
912828 KD 1	TREASURY NOTE 02/15/2019		04/03/2009	Various	09/24/2009	Various	104,967,000	105,850,090	102,453,310	105,829,004		(21,086)		(21,086)			(3,375,694)	(3,375,694)	1,076,544	292,347
912828 KF 6	TREASURY NOTE 02/28/2014		03/17/2009	Various	12/08/2009	Various	512,000,000	510,552,384	515,285,070	510,553,043		659		659			4,732,027	4,732,027	573,833	469,565
912828 KJ 8	TREASURY NOTE 03/31/2014		04/06/2009	Various	05/29/2009	Various	355,205,000	355,211,754	355,399,526	355,212,872		1,118		1,118			186,654	186,654	70,416	33,470
912828 KL 3	TREASURY NOTE 04/30/2011		04/28/2009	JP MORGAN SECURITIES INC.	07/31/2009	Various	2,590,000	2,586,569	2,581,456	2,586,941		372		372			(5,484)	(5,484)	4,946	
912828 KV 1	TREASURY NOTE 05/31/2014		06/04/2009	CITIGROUP (Salomon/Smith Barney	07/29/2009	BARCLAYS CAPITAL INC.	6,590,000	6,509,706	6,482,735	6,512,103		2,397		2,397			(29,368)	(29,368)	25,387	2,026
912828 KW 9	TREASURY NOTE 05/31/2016		06/16/2009	BARCLAYS CAPITAL INC.	07/24/2009	CITIGROUP (Salomon/Smith Barney	3,860,000	3,842,525	3,871,595	3,842,771		246		246			28,824	28,824	19,537	5,827
0399999.	Total - Bonds - U.S. Government						1,173,918,000	1,169,897,193	1,147,532,306	1,168,284,471	0	1,927	1,614,650	(1,612,723)	0	0	(20,752,164)	(20,752,164)	4,108,496	1,205,527
Bonds - All Other Government																				
D20658 UK 0	DEUTSCHLAND (BUNDESREPUBLIC) 01/04/20	D	05/29/2009	MORGAN STANLEY	06/01/2009	Various	23,611,560	25,435,350	25,353,971	25,435,350				0		(59,504)	(21,875)	(81,379)	427,043	428,030
D20658 WY 8	DEUTSCHLAND REP 01/04/2014	D	06/08/2009	BNP PARIBAS SECURITIES CORP	06/09/2009	BNP PARIBAS SECURITIES CORP	6,582,788	6,983,679	7,057,851	6,983,679				0		73,573	599	74,172	122,381	121,105
1099999.	Total - Bonds - All Other Government						30,194,348	32,419,029	32,411,822	32,419,029	0	0	0	0	0	14,070	(21,277)	(7,207)	549,424	549,136
Bonds - U.S. Special Revenue and Special Assessment																				
312932 EC 6	FGOLD 30YR 04/01/2039		04/08/2009	BNP PARIBAS SECURITIES CORP	06/02/2009	Various	28,000,000	28,065,625	27,142,669	28,063,648		(1,976)		(1,976)			(920,980)	(920,980)	217,473	37,333
3128M7 Q9 0	FGOLD 30YR GIANT 07/01/2039		07/09/2009	RBS GREENWICH CAPITAL MARK	10/01/2009	Various	13,255,000	14,139,357	14,060,622	14,022,400		(116,957)		(116,957)			38,222	38,222	239,065	28,719
31282Y DS 5	FHSTR_232 IS 08/01/2034		06/12/2009	GOLDMAN SACHS & CO.	08/24/2009	Various	1,240,567	1,240,567	1,600,402	1,148,720		(91,847)		(91,847)			451,682	451,682	176,100	20,929
31414K KS 8	FNMA 30YR 01/01/2038		03/30/2009	HIMCO OPERATIONAL TRANSACT	10/01/2009	Various	1,439,723	1,456,488	1,526,535	1,453,471		(3,018)		(3,018)			73,064	73,064	56,398	7,539
31415P 3T 3	FNMA 30YR 04/01/2037		06/09/2009	RBS GREENWICH CAPITAL MARK	06/12/2009	Various	28,946,000	29,678,695	29,610,089	29,677,107		(1,588)		(1,588)			(67,018)	(67,018)	66,335	44,223
31415P 3Z 9	FNMA 30YR 04/01/2034		07/24/2009	RBS GREENWICH CAPITAL MARK	09/01/2009	Various	13,607,002	14,106,634	14,161,049	14,092,209		(14,425)		(14,425)			68,840	68,840	88,841	24,946
31416J 5H 0	FNMA 30YR 01/01/2039		07/09/2009	CREDIT SUISSE FIRST BOSTON.	08/05/2009	Various	11,362,723	11,167,426	11,283,998	11,171,976		4,550		4,550			112,022	112,022	59,405	17,044
31416R HL 0	FNMA 30YR 06/01/2039		05/08/2009	BANC OF AMERICA SECURITIES	09/01/2009	Various	33,850,000	33,949,170	32,887,200	33,946,734		(2,436)		(2,436)			(1,059,534)	(1,059,534)	268,865	41,372
31371N JC 0	FNMA 30YR 10/20 INT FIRST 08/01/2037		03/30/2009	HIMCO OPERATIONAL TRANSACT	06/09/2009	Various	6,693,156	6,486,716	6,843,715	6,496,608		9,892		9,892			347,107	347,107	101,650	29,654
31412W H6 6	FNMA 30YR 10/20 INT FIRST 07/01/2037		03/30/2009	HIMCO OPERATIONAL TRANSACT	06/09/2009	Various	1,600,779	1,550,755	1,635,867	1,552,994		2,239		2,239			82,873	82,873	23,856	7,092
3136FC 5N 2	FNSTR_377-2 IS 10/01/2036		06/12/2009	GOLDMAN SACHS & CO.	08/24/2009	Various	1,255,748	1,255,748	1,611,003	1,133,980		(121,768)		(121,768)			477,023	477,023	175,530	20,880
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						141,250,698	143,097,182	142,363,149	142,759,849	0	(337,334)	0	(337,334)	0	0	(396,700)	(396,700)	1,473,516	279,732
Bonds - Industrial and Miscellaneous																				
06849U AA 3	BARRICK GOLD CORPORATION 10/15/2039	F	10/13/2009	CITIGROUP (Salomon/Smith Barney	12/30/2009	EXCHANGE	2,000,000	1,951,420	1,951,540	1,951,540		120		120				0	24,461	
25179M AH 6	DEVON ENERGY CORPORATION 01/15/2019		03/30/2009	HARTFORD LIFE INSURANCE COI	04/29/2009	Various	5,000,000	4,985,148	5,200,367	4,985,249		102		102			215,118	215,118	99,881	70,875
268766 BU 5	EOP OPERATING LP 07/15/2011		05/07/2009	HIMCO OPERATIONAL TRANSACT	07/08/2009	MORGAN STANLEY	139,000	140,337	139,000	140,233		(104)		(104)			(1,233)	(1,233)	4,811	
37362@ AA 0	GEORGIA TRANSMISSION CORP 06/30/2030		06/16/2009	BANC OF AMERICA SECURITIES	11/23/2009	SEA PORT GROUP SECURITIES,	7,000,000	7,000,000	7,599,060	7,000,000				0			599,060	599,060	176,085	
36228C SG 9	GSMS_04-C1 10/01/2028		03/30/2009	HIMCO OPERATIONAL TRANSACT	09/09/2009	Various	2,213,734	2,102,338	2,230,084	2,146,877		44,539		44,539			83,207	83,207	49,379	7,702
452308 AG 4	ILLINOIS TOOL WORKS INC. 04/01/2019		03/23/2009	BANC OF AMERICA SECURITIES	09/22/2009	EXCHANGE	11,000,000	10,998,240	10,998,303	10,998,303		63		63				0	336,111	
460146 BN 2	INTERNATIONAL PAPER COMPANY 09/01/201		05/07/2009	HIMCO OPERATIONAL TRANSACT	05/20/2009	TENDER TRANSACTION	139,000	140,337	144,560	140,318		(19)		(19)			4,242	4,242	2,059	
826200 AD 9	SIEMENS FINANCIERINGSMAATSCHA 08/17/2	F	08/27/2009	Various	11/24/2009	BARCLAYS CAPITAL INC.	5,000,000	5,442,990	5,459,550	5,438,944		(4,046)		(4,046)			20,606	20,606	87,622	11,910
902494 AM 5	TYSON FOODS INC 10/01/2011		05/07/2009	HIMCO OPERATIONAL TRANSACT	11/30/2009	JP MORGAN SECURITIES INC.	139,000	140,337	146,993	140,040		(297)		(297)			6,953	6,953	7,709	
3899999.	Total - Bonds - Industrial and Miscellaneous						32,630,734	32,901,148	33,869,456	32,941,504	0	40,356	0	40,356	0	0	927,952	927,952	788,118	90,487
8399998.	Total - Bonds						1,377,993,780	1,378,314,553	1,356,176,734	1,376,404,852	0	(295,050)	1,614,650	(1,909,700)	0	14,070	(20,242,188)	(20,228,119)	6,919,554	2,124,882
9999999.	Total - Bonds, Preferred and Common Stocks							1,378,314,553	1,356,176,734	1,376,404,852	0	(295,050)	1,614,650	(1,909,700)	0	14,070	(20,242,188)	(20,228,119)	6,919,554	2,124,882

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks									
Alien Insurer									
G4506# 10 0	Hartford Life, Ltd.		AA-3190021	4ciB2	NO	N/A	15,097,617	370,000.000	100.0
1499999.	Total - Common Stocks - Alien Insurer					0	15,097,617	XXX	XXX
Other Affiliates									
41659* 10 8	Hartford Life International, Ltd.			4ciB2	NO		1,006,313,255		
999711 42 7	Woodbury Financial Services			4ciB3	YES	47,976,649	83,817,302		
1799999.	Total - Common Stocks - Other Affiliates					47,976,649	1,090,130,557	XXX	XXX
1899999.	Total - Common Stocks					47,976,649	1,105,228,174	XXX	XXX
1999999.	Total - Preferred and Common Stock					47,976,649	1,105,228,174	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 Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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		11/03/2009	Various	01/14/2010	167,495,912		24,682			167,500,000	167,471,230				0.068	MAT		
0199999. U.S. Government Bonds - Issuer Obligations							167,495,912	0	24,682	0	0	167,500,000	167,471,230	0	0	XXX	XXX	XXX	0	0
0399999. Total - U.S. Government Bonds							167,495,912	0	24,682	0	0	167,500,000	167,471,230	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	BANK OF NEW YORK CASH RESERVE ACCT			12/29/2009	XSWEEP TRADE ENTERED VIA MT950	12/31/2010	4,037,199					4,037,202	4,037,202							
	HARTFORD STIP INV (LIQ)			12/31/2009	Various	12/31/2010	445,644,215					445,644,215	445,644,215						7,980,442	
	HARTFORD STIP OPER (LIQ)			12/31/2009	Various	12/31/2010	807,950,677					807,950,677	807,950,677							
	JPMORGAN PRIME MMF AGENCY SHARES			12/31/2009	HIMCO OPERATIONAL TRANSACTION	12/31/2010	39,672,151					39,672,151	39,672,151							
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							1,297,304,244	0	0	0	0	1,297,304,247	1,297,304,247	0	0	XXX	XXX	XXX	7,980,442	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							1,297,304,244	0	0	0	0	1,297,304,247	1,297,304,247	0	0	XXX	XXX	XXX	7,980,442	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							1,464,800,156	0	24,682	0	0	1,464,804,247	1,464,775,476	0	0	XXX	XXX	XXX	7,980,442	0
8399999. Subtotals - Bonds							1,464,800,156	0	24,682	0	0	1,464,804,247	1,464,775,476	0	0	XXX	XXX	XXX	7,980,442	0
9199999. Total - Short-Term Investments							1,464,800,156	0	24,682	0	0	XXX	1,464,775,476	0	0	XXX	XXX	XXX	7,980,442	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 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			
USD PUT/JPY CALL @ 95 EO	500,000,000	01/07/2010	95	02/25/2009	BARCLAYS BANK PLC	26,125,000	26,125,000		10,692,500	10,692,500			
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	02/26/2009	DEUTSCHE BANK, AG	5,612,500	5,612,500		2,673,125	2,673,125			
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	02/27/2009	DEUTSCHE BANK, AG	6,376,250	6,376,250		2,673,125	2,673,125			
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	03/03/2009	JP MORGAN CHASE BANK	5,778,125	5,778,125		2,673,125	2,673,125			
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	03/03/2009	BARCLAYS BANK PLC	5,662,500	5,662,500		2,673,125	2,673,125			
0399999. Total - Call Options - Other						49,554,375	49,554,375	XXX	21,452,253	21,452,253	0	0	0
0499999. Total - Call Options						49,554,375	49,554,375	XXX	21,452,253	21,452,253	0	0	0
Put Options - Other													
S&P IDX PUT @ 669 12/30/13	58,000	12/30/2013	669	12/21/2006	GOLDMAN SACHS INTL	6,170,040	6,170,040		3,118,050	3,118,050			
SPX PUT SPREAD 01/15/10	290,000	01/15/2010	750	05/05/2009	UNION BANK OF SWITZE	8,324,450	8,324,450		195	195			
SPX PUT SPREAD 01/15/10	350,000	01/15/2010	750	05/07/2009	UNION BANK OF SWITZE	9,909,900	9,909,900		235	235			
SPX PUT SPREAD 01/15/10	375,000	01/15/2010	750	05/11/2009	MERRILL LYNCH INTL	9,641,250	9,641,250		252	252			
SPX PUT SPREAD 01/15/10	330,000	01/15/2010	850	05/15/2009	DEUTSCHE BANK, AG	19,848,312	19,848,312		3,755	3,755			
SPX PUT SPREAD 01/15/10	725,000	01/15/2010	750	05/18/2009	BNP PARIBAS	19,393,750	19,393,750		486	486			
SPX PUT SPREAD 01/15/10	390,000	01/15/2010	850	05/20/2009	BNP PARIBAS	19,383,000	19,383,000		4,437	4,437			
SPX PUT SPREAD 01/15/10	1,100,000	01/15/2010	800	08/04/2009	MERRILL LYNCH INTL	10,087,000	10,087,000		2,995	2,995			
SPX PUT SPREAD 01/21/11	290,000	01/21/2011	900	07/29/2009	MERRILL LYNCH INTL	13,696,700	13,696,700		6,643,537	6,643,537			
SPX PUT SPREAD 01/21/11	2,200,000	01/21/2011	800	08/11/2009	BNP PARIBAS	49,368,000	49,368,000		23,686,483	23,686,483			
SPX PUT SPREAD 01/21/11	1,200,000	01/21/2011	900	08/12/2009	BNP PARIBAS	50,604,000	50,604,000		27,490,498	27,490,498			
SPX PUT SPREAD 01/21/11	525,000	01/21/2011	950	10/13/2009	BARCLAYS BANK PLC	24,554,250	24,554,250		18,072,512	18,072,512			
SPX PUT SPREAD 01/21/11	1,050,000	01/21/2011	850	10/13/2009	DEUTSCHE BANK, AG	33,843,495	33,843,495		23,829,377	23,829,377			
SPX PUT SPREAD 01/21/11	500,000	01/21/2011	950	10/23/2009	SOCIETE GENERALE	21,630,000	21,630,000		17,211,916	17,211,916			
SPX PUT SPREAD 01/21/11	300,000	01/21/2011	950	10/23/2009	MERRILL LYNCH INTL	13,389,000	13,389,000		10,327,150	10,327,150			
SPX PUT SPREAD 01/21/11	1,000,000	01/21/2011	850	10/23/2009	MERRILL LYNCH INTL	29,370,000	29,370,000		22,694,645	22,694,645			
SPX PUT SPREAD 01/21/11	600,000	01/21/2011	850	10/23/2009	MERRILL LYNCH INTL	18,036,000	18,036,000		13,616,787	13,616,787			
SPX PUT SPREAD 01/21/11	550,000	01/21/2011	850	10/26/2009	MERRILL LYNCH INTL	15,658,500	15,658,500		12,482,055	12,482,055			
SPX PUT SPREAD 01/21/11	275,000	01/21/2011	950	10/26/2009	MERRILL LYNCH INTL	11,627,000	11,627,000		9,466,554	9,466,554			
0799999. Total - Put Options - Other						384,534,647	384,534,647	XXX	188,651,917	188,651,917	0	0	0
0899999. Total - Put Options						384,534,647	384,534,647	XXX	188,651,917	188,651,917	0	0	0
Caps - Other													
1M LIBOR CAP AT 4.50% 07/15/13	54,077,000	07/15/2013	4.5	11/30/2007	UNION BANK OF SWITZE	2,947,125	2,947,125		687,978	687,978			
1199999. Total - Caps - Other						2,947,125	2,947,125	XXX	687,978	687,978	0	0	0
1299999. Total - Caps						2,947,125	2,947,125	XXX	687,978	687,978	0	0	0
2799999. Total - Other						437,036,147	437,036,147	XXX	210,792,149	210,792,149	0	0	0
9999999. Totals						437,036,147	437,036,147	XXX	210,792,149	210,792,149	0	0	0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium
Call Options - Other						
USD PUT/JPY CALL @ 95 EO	500,000,000	01/07/2010	95	02/25/2009	BARCLAYS BANK PLC	26,125,000
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	02/26/2009	DEUTSCHE BANK, AG	5,612,500
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95	02/27/2009	DEUTSCHE BANK, AG	6,376,250

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95.	03/03/2009	JP MORGAN CHASE BANK	5,778,125
USD PUT/JPY CALL @ 95 EO	125,000,000	01/07/2010	95.	03/03/2009	BARCLAYS BANK PLC	5,662,500
0399999. Total - Call Options - Other						49,554,375
0499999. Total - Call Options						49,554,375
Put Options - Other						
SPX PUT SPREAD 01/15/10	290,000	01/15/2010	750.	05/05/2009	UNION BANK OF SWITZE	8,324,450
SPX PUT SPREAD 01/15/10	350,000	01/15/2010	750.	05/07/2009	UNION BANK OF SWITZE	9,909,900
SPX PUT SPREAD 01/15/10	375,000	01/15/2010	750.	05/11/2009	MERRILL LYNCH INTL	9,641,250
SPX PUT SPREAD 01/15/10	330,000	01/15/2010	850.	05/15/2009	DEUTSCHE BANK, AG	19,848,312
SPX PUT SPREAD 01/15/10	725,000	01/15/2010	750.	05/18/2009	BNP PARIBAS	19,393,750
SPX PUT SPREAD 01/15/10	390,000	01/15/2010	850.	05/20/2009	BNP PARIBAS	19,383,000
SPX PUT SPREAD 01/15/10	1,100,000	01/15/2010	800.	08/04/2009	MERRILL LYNCH INTL	10,087,000
SPX PUT SPREAD 01/21/11	290,000	01/21/2011	900.	07/29/2009	MERRILL LYNCH INTL	13,696,700
SPX PUT SPREAD 01/21/11	2,200,000	01/21/2011	800.	08/11/2009	BNP PARIBAS	49,368,000
SPX PUT SPREAD 01/21/11	1,200,000	01/21/2011	900.	08/12/2009	BNP PARIBAS	50,604,000
SPX PUT SPREAD 01/21/11	525,000	01/21/2011	950.	10/13/2009	BARCLAYS BANK PLC	24,554,250
SPX PUT SPREAD 01/21/11	1,050,000	01/21/2011	850.	10/13/2009	DEUTSCHE BANK, AG	33,843,495
SPX PUT SPREAD 01/21/11	500,000	01/21/2011	950.	10/23/2009	SOCIETE GENERALE	21,630,000
SPX PUT SPREAD 01/21/11	300,000	01/21/2011	950.	10/23/2009	MERRILL LYNCH INTL	13,389,000
SPX PUT SPREAD 01/21/11	1,000,000	01/21/2011	850.	10/23/2009	MERRILL LYNCH INTL	29,370,000
SPX PUT SPREAD 01/21/11	600,000	01/21/2011	850.	10/23/2009	MERRILL LYNCH INTL	18,036,000
SPX PUT SPREAD 01/21/11	550,000	01/21/2011	850.	10/26/2009	MERRILL LYNCH INTL	15,658,500
SPX PUT SPREAD 01/21/11	275,000	01/21/2011	950.	10/26/2009	MERRILL LYNCH INTL	11,627,000
0799999. Total - Put Options - Other						378,364,607
0899999. Total - Put Options						378,364,607
2799999. Total - Other						427,918,982
9999999. Totals						427,918,982

SCHEDULE DB - PART A - SECTION 3

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/(Loss) on Termination 14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	17 Other Investment/ Miscellaneous Income
Call Options - Other																
S&P IDX CALL @ 110 02/02/11	125,000	02/02/2011	110	09/29/2005	MORGAN STANLEY CAF	4,060,748	SALE	11/19/2009	4,060,748		9,693,372		5,632,623			
0399999. Total - Call Options - Other						4,060,748	XXX	XXX	4,060,748	XXX	9,693,372	0	5,632,623	0	0	0
0499999. Total - Call Options						4,060,748	XXX	XXX	4,060,748	XXX	9,693,372	0	5,632,623	0	0	0
Put Options - Other																
EAFE IDX PUT @ 1816.02 10/20/14	44,052	10/20/2014	1,816.02	10/23/2007	CREDIT SUISSE FB INT	9,000,000	SALE	04/16/2009	9,000,000		29,977,712		20,977,712			
EAFE IDX PUT @ 1857.39 11/05/14	43,071	11/05/2014	1,857.39	11/05/2007	MORGAN STANLEY INTI	10,000,000	SALE	04/14/2009	10,000,000		30,498,677		20,498,677			
EAFE IDX PUT @ 2136.61 08/29/11	46,803	08/29/2011	2,136.61	08/29/2007	MORGAN STANLEY INTI	13,625,000	SALE	10/28/2009	13,625,000		30,570,215		16,945,215			
EAFE IDX PUT @ 2136.61 08/29/12	46,803	08/29/2012	2,136.61	08/29/2007	MORGAN STANLEY INTI	14,705,000	SALE	10/28/2009	14,705,000		31,124,067		16,419,067			
EAFE IDX PUT @ 2198.29 08/09/12	22,745	08/09/2012	2,198.29	08/09/2007	MORGAN STANLEY INTI	6,405,000	SALE	10/28/2009	6,405,000		16,125,566		9,720,566			
EAFE IDX PUT @ 2198.29 08/11/14	34,117	08/11/2014	2,198.29	08/09/2007	MORGAN STANLEY INTI	10,297,500	SALE	04/14/2009	10,297,500		33,018,848		22,721,348			
EAFE IDX PUT @ 2200.06 08/02/17	45,453	08/02/2017	2,200.06	08/02/2007	MORGAN STANLEY INTI	13,500,001	SALE	08/05/2009	13,500,001		27,135,625		13,635,624			
FWD S&P IDX PUT @100% TBD 03/31/10	50,000	11/11/2015	TBD	11/14/2006	CITIBANK, N.A.	7,084,500	SALE	10/20/2009	7,084,500		11,004,000		3,919,500			
FWD S&P IDX PUT @100% TBD 05/20/10	50,000	05/22/2017	TBD	11/17/2006	JP MORGAN CHASE BA	7,823,500	SALE	10/19/2009	7,823,500		11,455,614		3,632,114			
NDX IDX PUT @ 1193.4 08/17/09	22,624	08/17/2009	1,193.4	09/29/2005	JP MORGAN CHASE BA	1,294,373	EXPIRATION	08/17/2009	1,294,373				(1,294,373)			
NDX IDX PUT @ 1245 07/09/13	9,350	07/09/2013	1,245	10/07/2005	JP MORGAN CHASE BA	915,412	SALE	03/24/2009	915,412		2,771,059		1,855,647			
NDX IDX PUT @ 1260 08/22/12	11,000	08/22/2012	1,260	09/29/2005	JP MORGAN CHASE BA	965,118	SALE	03/24/2009	965,118		3,134,890		2,169,772			
NDX IDX PUT @ 1374.70 03/27/09	21,823	03/27/2009	1,374.7	09/16/2008	CREDIT SUISSE FB INT	780,607	EXPIRATION	03/27/2009	780,607		3,063,068		2,282,461			
NDX IDX PUT @ 1390 01/10/13	4,800	01/10/2013	1,390	01/10/2006	JP MORGAN CHASE BA	585,120	SALE	03/24/2009	585,120		1,737,168		1,152,048			
NDX IDX PUT @ 1390 07/10/12	4,900	07/10/2012	1,390	01/10/2006	JP MORGAN CHASE BA	583,835	SALE	03/24/2009	583,835		1,716,715		1,132,880			
NDX IDX PUT @ 1400 01/09/14	9,350	01/09/2014	1,400	10/07/2005	JP MORGAN CHASE BA	1,202,765	SALE	03/24/2009	1,202,765		3,586,005		2,383,240			
NDX IDX PUT @ 1407.3 03/20/09	7,674	03/20/2009	1,407.3	09/16/2008	GOLDMAN SACHS INTL	303,200	SALE	03/16/2009	303,200		2,009,555		1,706,355			
NDX IDX PUT @ 1418 08/22/12	11,000	08/22/2012	1,418	09/29/2005	JP MORGAN CHASE BA	1,296,787	SALE	03/24/2009	1,296,787		4,061,750		2,764,963			
NDX IDX PUT @ 1429.2 01/14/10	20,991	01/14/2010	1,429.2	09/29/2005	JP MORGAN CHASE BA	2,227,919	SALE	10/16/2009	2,227,919		250,787		(1,977,132)			
NDX IDX PUT @ 1450 04/25/11	13,000	04/25/2011	1,450	10/25/2006	CREDIT SUISSE FB INT	1,130,350	SALE	09/30/2009	1,130,350		1,561,409		431,059			
NDX IDX PUT @ 1470.05 08/26/09	10,204	08/26/2009	1,470.05	09/29/2005	JP MORGAN CHASE BA	1,149,916	EXPIRATION	08/26/2009	1,149,916				(1,149,916)			
NDX IDX PUT @ 1475 07/25/11	13,000	07/25/2011	1,475	10/25/2006	CREDIT SUISSE FB INT	1,223,300	SALE	09/30/2009	1,223,300		1,828,366		605,066			
NDX IDX PUT @ 1500 10/24/11	13,000	10/24/2011	1,500	10/25/2006	CREDIT SUISSE FB INT	1,322,750	SALE	04/07/2009	1,322,750		5,098,990		3,776,240			
NDX IDX PUT @ 1525 01/23/12	15,000	01/23/2012	1,525	10/25/2006	CREDIT SUISSE FB INT	1,643,250	SALE	04/07/2009	1,643,250		6,221,400		4,578,150			
NDX IDX PUT @ 1550 04/23/12	20,000	04/23/2012	1,550	10/25/2006	CREDIT SUISSE FB INT	2,346,000	SALE	04/07/2009	2,346,000		8,837,400		6,491,400			
NDX IDX PUT @ 1564 01/10/13	4,000	01/10/2013	1,564	01/10/2006	JP MORGAN CHASE BA	634,900	SALE	03/24/2009	634,900		1,852,160		1,217,260			
NDX IDX PUT @ 1564 07/10/12	4,000	07/10/2012	1,564	01/10/2006	JP MORGAN CHASE BA	626,200	SALE	03/24/2009	626,200		1,814,200		1,188,000			
NDX IDX PUT @ 1738 01/10/13	3,500	01/10/2013	1,738	01/10/2006	JP MORGAN CHASE BA	705,338	SALE	03/24/2009	705,338		2,011,905		1,306,567			
NDX IDX PUT @ 1738 07/10/12	3,600	07/10/2012	1,738	01/10/2006	JP MORGAN CHASE BA	720,675	SALE	03/24/2009	720,675		2,046,996		1,326,321			
S&P IDX PUT @ 1011.74 03/01/12	114,000	03/01/2012	1,011.74	09/29/2005	DEUTSCHE BANK, AG.	8,221,280	SALE	08/17/2009	8,221,280		20,613,477		12,392,197			
S&P IDX PUT @ 1041 07/15/13	25,500	07/15/2013	1,041	12/01/2008	DEUTSCHE BANK, AG.	2,630,177	SALE	10/13/2009	2,630,177		4,756,439		2,126,262			
S&P IDX PUT @ 1049.34 03/14/16	45,000	03/14/2016	1,049.34	06/12/2006	MERRILL LYNCH INTL.	6,989,940	SALE	09/18/2009	6,989,940		9,956,699		2,966,759			
S&P IDX PUT @ 1070 10/23/14	5,300	10/23/2014	1,070	12/01/2008	DEUTSCHE BANK, AG.	618,563	SALE	10/13/2009	618,563		1,158,046		539,483			
S&P IDX PUT @ 1102 06/30/14	23,500	06/30/2014	1,102	12/01/2008	DEUTSCHE BANK, AG.	2,422,606	SALE	10/13/2009	2,422,606		5,383,439		2,960,832			
S&P IDX PUT @ 1110 07/28/15	44,000	07/28/2015	1,110	09/29/2005	MERRILL LYNCH INTL.	5,169,829	SALE	06/30/2009	5,169,829		12,832,159		7,662,330			
S&P IDX PUT @ 1134 07/13/15	60,000	07/13/2015	1,134	07/12/2006	DEUTSCHE BANK, AG.	6,418,200	SALE	06/30/2009	6,418,200		17,832,178		11,413,978			
S&P IDX PUT @ 1135 12/31/10	54,000	12/31/2010	1,135	10/02/2006	JP MORGAN CHASE BA	3,279,420	SALE	09/16/2009	3,279,420		10,744,380		7,464,960			
S&P IDX PUT @ 1135.52 01/07/11	140,905	01/07/2011	1,135.52	01/07/2008	DEUTSCHE BANK, AG.	13,800,038	SALE	10/30/2009	13,800,038		24,582,283		10,782,244			
S&P IDX PUT @ 1190 09/29/11	24,000	09/29/2011	1,190	09/26/2006	DEUTSCHE BANK, AG.	2,561,455	SALE	08/20/2009	2,561,455		8,969,999		6,408,544			
S&P IDX PUT @ 1190 09/30/10	26,000	09/30/2010	1,190	09/26/2006	DEUTSCHE BANK, AG.	2,387,211	SALE	10/22/2009	2,387,211		6,921,200		4,533,989			
S&P IDX PUT @ 1190 10/23/15	5,300	10/23/2015	1,190	10/20/2005	DEUTSCHE BANK, AG.	772,051	SALE	03/24/2009	772,051		2,227,312		1,455,261			
S&P IDX PUT @ 1200 04/02/12	45,000	04/02/2012	1,200	10/02/2006	JP MORGAN CHASE BA	4,212,450	SALE	05/15/2009	4,212,450		21,990,149		17,777,699			
S&P IDX PUT @ 1200 10/24/11	65,000	10/24/2011	1,200	12/01/2008	JP MORGAN CHASE BA	6,376,500	SALE	10/16/2009	6,376,500		13,946,602		7,570,102			
S&P IDX PUT @ 1207 02/11/10	16,000	02/11/2010	1,207	09/29/2005	MERRILL LYNCH INTL.	1,724,323	SALE	11/18/2009	1,724,323		1,813,920		89,596			
S&P IDX PUT @ 1213.01 08/29/16	45,000	08/29/2016	1,213.01	06/20/2006	CITIBANK, N.A.	6,588,726	SALE	07/16/2009	6,588,726		15,079,049		8,490,323			
S&P IDX PUT @ 1221.59 09/01/10	80,500	09/01/2010	1,221.59	09/29/2005	DEUTSCHE BANK, AG.	9,495,515	SALE	10/30/2009	9,495,515		17,576,368		8,080,853			
S&P IDX PUT @ 1238.34 01/19/16	20,000	01/19/2016	1,238.34	03/20/2006	CREDIT SUISSE FB INT	2,453,600	SALE	07/14/2009	2,453,600		7,385,399		4,931,799			

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 14	15	16	17
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 @ 1250 01/09/12	40,000	01/09/2012	1,250	10/11/2006	MORGAN STANLEY INTI	3,882,000	SALE	09/23/2009	3,882,000		13,489,999		9,607,999			
S&P IDX PUT @ 1250 10/10/11	40,000	10/10/2011	1,250	10/11/2006	MORGAN STANLEY INTI	3,682,000	SALE	08/20/2009	3,682,000		14,889,999		11,207,999			
S&P IDX PUT @ 1251.70 08/15/16	45,000	08/15/2016	1,251.7	06/20/2006	CITIBANK, N.A.	6,583,136	SALE	07/14/2009	6,583,136		16,773,749		10,190,613			
S&P IDX PUT @ 1255 06/09/16	110,000	06/09/2016	1,255	06/09/2006	DEUTSCHE BANK, AG.	15,950,000	SALE	03/24/2009	15,950,000		50,402,549		34,452,549			
S&P IDX PUT @ 1290 01/23/23	38,760	01/23/2023	1,290	01/23/2008	MORGAN STANLEY INTI	8,800,070	SALE	07/29/2009	8,800,070		12,144,282		3,344,212			
S&P IDX PUT @ 1291.24 03/02/15	37,700	03/02/2015	1,291.24	10/06/2005	DEUTSCHE BANK, AG.	5,182,790	SALE	06/30/2009	5,182,790		14,536,686		9,353,897			
S&P IDX PUT @ 1350 02/02/15	50,000	02/02/2015	1,350	11/06/2006	DEUTSCHE BANK, AG.	5,951,750	SALE	02/18/2009	5,951,750		27,055,750		21,104,000			
S&P IDX PUT @ 1350 10/24/11	65,000	10/24/2011	1,350	12/01/2008	JP MORGAN CHASE BA	8,758,750	SALE	10/16/2009	8,758,750		20,526,019		11,767,269			
S&P IDX PUT @ 1350 11/07/16	20,000	11/07/2016	1,350	11/06/2006	DEUTSCHE BANK, AG.	2,526,000	SALE	02/18/2009	2,526,000		10,599,600		8,073,600			
S&P IDX PUT @ 1390.33 03/07/16	17,850	03/07/2016	1,390.33	03/20/2006	CREDIT SUISSE FB INT	2,779,245	SALE	02/18/2009	2,779,245		10,181,283		7,402,038			
S&P IDX PUT @ 1400 03/25/09	50,000	03/25/2009	1,400	03/15/2007	MORGAN STANLEY CAF	4,706,350	SALE	03/20/2009	4,706,350		45,795,000		41,088,650			
S&P IDX PUT @ 1405 06/01/15	19,000	06/01/2015	1,405	02/15/2006	DEUTSCHE BANK, AG.	3,405,750	SALE	03/24/2009	3,405,750		10,649,405		7,243,655			
S&P IDX PUT @ 1422.48 12/18/12	26,000	12/18/2012	1,422.48	12/16/2005	DEUTSCHE BANK, AG.	3,709,888	SALE	08/17/2009	3,709,888		11,936,859		8,226,971			
S&P IDX PUT @ 1445.94 06/23/14	45,000	06/23/2014	1,445.94	12/01/2008	DEUTSCHE BANK, AG.	6,115,820	SALE	10/13/2009	6,115,820		18,796,194		12,680,375			
S&P IDX PUT @ 1463.5 11/08/11	51,247	11/08/2011	1,463.5	11/08/2007	CREDIT SUISSE FB INT	10,537,500	SALE	02/18/2009	10,537,500		34,376,488		23,838,988			
S&P IDX PUT @ 1528.94 03/21/16	15,675	03/21/2016	1,528.94	03/20/2006	CREDIT SUISSE FB INT	3,299,744	SALE	02/18/2009	3,299,744		10,404,125		7,104,381			
S&P IDX PUT @ 1530 06/15/15	17,500	06/15/2015	1,530	02/15/2006	DEUTSCHE BANK, AG.	3,726,800	SALE	02/18/2009	3,726,800		11,599,875		7,873,075			
S&P IDX PUT @ 1561.8 09/22/14	45,000	09/22/2014	1,561.8	12/01/2008	DEUTSCHE BANK, AG.	6,200,370	SALE	10/13/2009	6,200,370		22,178,687		15,978,317			
S&P IDX PUT @ 1638.48 07/05/16	22,000	07/05/2016	1,638.48	04/07/2006	CITIBANK, N.A.	3,986,252	SALE	02/19/2009	3,986,252		16,797,440		12,811,188			
S&P IDX PUT @ 1913.05 07/05/16	22,000	07/05/2016	1,913.05	04/07/2006	CITIBANK, N.A.	5,239,157	SALE	02/19/2009	5,239,157		20,386,960		15,147,803			
S&P IDX PUT @ 903.25 12/05/16	50,000	12/05/2016	903.25	11/14/2006	CREDIT SUISSE FB INT	7,773,000	SALE	07/24/2009	7,773,000		9,105,999		1,332,999			
S&P IDX PUT @ 952 10/23/13	5,300	10/23/2013	952	12/01/2008	DEUTSCHE BANK, AG.	465,128	SALE	10/13/2009	465,128		823,411		358,283			
S&P IDX PUT @ 923.72 12/14/15	45,000	12/14/2015	923.72	06/12/2006	MERRILL LYNCH INTL.	6,961,905	SALE	07/16/2009	6,961,905		8,967,599		2,005,694			
0799999. Total - Put Options - Other						330,443,606	XXX	XXX	330,443,606	XXX	890,701,199	0	560,257,593	0	0	0
0899999. Total - Put Options						330,443,606	XXX	XXX	330,443,606	XXX	890,701,199	0	560,257,593	0	0	0
Caps - Other																
1M LIBOR CAP AT 4.50% 05/25/14	26,690,000	05/25/2014	4.5	05/16/2007	MORGAN STANLEY CAF	1,345,600	SALE	12/23/2009	1,345,600		595,000		(750,600)			
1199999. Total - Caps - Other						1,345,600	XXX	XXX	1,345,600	XXX	595,000	0	(750,600)	0	0	0
1299999. Total - Caps						1,345,600	XXX	XXX	1,345,600	XXX	595,000	0	(750,600)	0	0	0
2799999. Total - Other						335,849,954	XXX	XXX	335,849,954	XXX	900,989,571	0	565,139,617	0	0	0
9999999. Totals						335,849,954	XXX	XXX	335,849,954	XXX	900,989,571	0	565,139,617	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
Call Options - Other													
USD PUT/JPY CALL @ 80 EO	500,000,000	01/07/2010	80	02/25/2009	BARCLAYS BANK PLC	7,500,000	7,500,000						
USD PUT/JPY CALL @ 80 EO	125,000,000	01/07/2010	80	02/26/2009	DEUTSCHE BANK, AG	1,571,250	1,571,250						
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80	02/27/2009	DEUTSCHE BANK, AG	2,299,500	2,299,500						
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80	03/03/2009	JP MORGAN CHASE BANK	1,983,750	1,983,750						
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80	03/03/2009	BARCLAYS BANK PLC	2,017,500	2,017,500						
0399999. Total - Call Options - Other						15,372,000	15,372,000	XXX	0	0	0	0	0
0499999. Total - Call Options						15,372,000	15,372,000	XXX	0	0	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 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
2799999. Total - Other						15,372,000	15,372,000	XXX	0	0	0	0	0
9999999. Totals						15,372,000	15,372,000	XXX	0	0	0	0	0

SCHEDULE DB - PART B - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
Call Options - Other						
USD PUT/JPY CALL @ 80 EO	500,000,000	01/07/2010	80.	02/25/2009	BARCLAYS BANK PLC	7,500,000
USD PUT/JPY CALL @ 80 EO	125,000,000	01/07/2010	80.	02/26/2009	DEUTSCHE BANK, AG	1,571,250
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80.	02/27/2009	DEUTSCHE BANK, AG	2,299,500
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80.	03/03/2009	JP MORGAN CHASE BANK	1,983,750
USD PUT/JPY CALL @ 80 EO	150,000,000	01/07/2010	80.	03/03/2009	BARCLAYS BANK PLC	2,017,500
0399999. Total - Call Options - Other						15,372,000
0499999. Total - Call Options						15,372,000
2799999. Total - Other						15,372,000
9999999. Totals						15,372,000

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Swaps - Hedging														
CSWP: ZERO JPY(USD) 10/30/15	222,022,086	10/30/2015	JPY 0.000%(USD 0.000%)	01/30/2009	UNION BANK OF SWITZE					143,405				2,681,066
CSWP: ZERO JPY(USD) 10/31/10	221,923,245	10/31/2010	JPY 0.000%(USD 0.000%)	02/02/2009	DEUTSCHE BANK, AG					(14,201,599)				1,012,659
CSWP: ZERO JPY(USD) 10/31/11	221,762,815	10/31/2011	JPY 0.000%(USD 0.000%)	01/29/2009	BARCLAYS BANK PLC					(12,468,577)				1,501,154
CSWP: ZERO JPY(USD) 10/31/12	222,022,086	10/31/2012	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT					(12,444,770)				1,869,347
CSWP: ZERO JPY(USD) 10/31/13	222,022,086	10/31/2013	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT					(10,595,045)				2,174,121
CSWP: ZERO JPY(USD) 10/31/14	222,022,086	10/31/2014	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT					(3,947,376)				2,441,137
CSWP: ZERO JPY(USD) 10/31/16	221,762,815	10/31/2016	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG					3,729,995				2,899,577
CSWP: ZERO JPY(USD) 10/31/17	221,762,815	10/31/2017	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG					6,338,763				3,104,354
CSWP: ZERO JPY(USD) 10/31/18	221,762,815	10/31/2018	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG					8,310,892				3,296,435
CSWP: ZERO JPY(USD) 10/31/19	222,269,574	10/31/2019	JPY 0.000%(USD 0.000%)	01/28/2009	UNION BANK OF SWITZE					15,898,664				3,485,871
CSWP:USD 5.63%(GBP 5.50%) 06/27/17	8,898,321	06/27/2017	USD 5.634%(GBP 5.500%)	10/12/2005	JP MORGAN CHASE BANK		691,642		691,642	1,023,279	(897,258)		19,034	121,790
CSWP:USD 5.67%(EUR 5.38%) 04/29/24	20,082,143	04/29/2024	USD 5.670%(EUR 5.375%)	02/21/2006	DEUTSCHE BANK, AG		(4,061,145)		(4,061,145)	(2,353,667)	(725,788)		42,505	380,197
CSWP:USD 5.80%(GBP 6.63%) 08/09/17	15,258,276	08/09/2017	USD 5.795%(GBP 6.625%)	08/04/2004	MORGAN STANLEY CAP		2,339,465		2,339,465	1,983,627	(1,416,800)		(29,399)	210,472
CSWP:USD 7.13%(GBP 5.88%) 05/19/23	36,669,305	05/19/2023	USD 7.126%(GBP 5.875%)	07/12/2007	UNION BANK OF SWITZE		7,557,184		7,557,184	9,183,577	(3,186,969)		662,095	670,884
SWP: 1.39%(1ML) 08/17/11	140,000,000	08/17/2011	1.3940%(US1MLIB)	08/13/2009	DEUTSCHE BANK, AG					713,453			594,461	892,986
SWP: 2.17%(3ML) 08/17/12	210,000,000	08/17/2012	2.1700%(US3MLIB)	08/13/2009	DEUTSCHE BANK, AG					1,813,823			1,388,552	1,702,858
SWP: 2.53%(3ML) 02/09/14	100,000,000	02/09/2014	2.5275%(US3MLIB)	02/05/2009	BARCLAYS BANK PLC					(363,311)			1,547,312	1,013,944
SWP: FWD 4.54%(3ML) 02/15/40	15,000,000	02/15/2040	4.5350%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(48,362)				411,785
SWP: FWD 4.56%(3ML) 05/15/40	15,000,000	05/15/2040	4.5550%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(158,173)				413,466
SWP: FWD 4.58%(3ML) 08/15/40	15,000,000	08/15/2040	4.5750%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(261,171)				415,177
SWP: FWD 4.59%(3ML) 11/15/40	15,000,000	11/15/2040	4.5850%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(371,891)				416,881
SWP: FWD 4.61%(3ML) 02/15/41	15,000,000	02/15/2041	4.6050%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(444,363)				418,578
SWP: FWD 4.62%(3ML) 05/15/41	10,000,000	05/15/2041	4.6150%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(349,769)				280,142
SWP: FWD 4.63%(3ML) 08/15/41	10,000,000	08/15/2041	4.6250%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(394,256)				281,264
SWP: FWD 4.63%(3ML) 11/15/41	10,000,000	11/15/2041	4.6250%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(444,225)				282,382
SWP: FWD 4.64%(3ML) 02/15/42	10,000,000	02/15/2042	4.6350%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(472,257)				283,496
SWP: FWD 4.65%(3ML) 05/15/42	10,000,000	05/15/2042	4.6450%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(492,681)				284,569
SWP: FWD 4.66%(3ML) 08/15/42	10,000,000	08/15/2042	4.6550%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(507,618)				285,674
SWP: FWD 4.66%(3ML) 11/15/42	10,000,000	11/15/2042	4.6550%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(530,029)				286,775
SWP: FWD 4.67%(3ML) 02/15/43	10,000,000	02/15/2043	4.6650%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPITA					(534,068)				287,871
0599999. Total - Swaps - Hedging						0	6,527,147	XXX	6,527,147	(12,243,733)	(6,226,815)	0	4,224,559	33,806,911
Swaps - Other														
CDS: AMERICAN STANDARD PAY 1.02%	10,000,000	06/20/2015	0.0000%(1.0200%)	12/12/2006	GOLDMAN SACHS CAPITA				(322,083)	(322,083)			(103,417)	116,953
CDS: AT&T MOBILITY LLC PAY 0.35%	2,700,000	12/20/2011	0.0000%(0.3500%)	09/17/2008	CREDIT SUISSE FB INT				(8,864)	(8,864)			(9,581)	18,947
CDS: CBS CORP PAY 0.62%	38,700,000	06/20/2011	0.0000%(0.6150%)	08/03/2007	BANK OF AMERICA, NA				(91,026)	(91,026)			(241,311)	234,486
CDS: CBS CORP PAY 1.75%	15,200,000	09/20/2010	0.0000%(1.7500%)	09/17/2008	BARCLAYS BANK PLC				(164,696)	(164,696)			(269,694)	64,513
CDS: CMBX.NA.AAA.4 PAY 0.35%	35,000,000	02/17/2051	0.0000%(0.3500%)	12/28/2009	GOLDMAN SACHS CAPITA	4,181,767	4,181,767		5,964,000	5,964,000			(125,563)	1,122,716
CDS: CMBX.NA.AAA.4 REC 0.35%	35,000,000	02/17/2051	0.3500%(0.0000%)	12/28/2009	CITIBANK, N.A.	(2,928,035)	(2,928,035)		(5,964,000)	(5,964,000)			125,563	1,122,716
CDS: CMBX.NA.AAA.5 PAY 0.35%	35,000,000	02/15/2051	0.0000%(0.3500%)	12/28/2009	GOLDMAN SACHS CAPITA	4,266,642	4,266,642		5,537,000	5,537,000			(125,563)	1,122,641
CDS: CMBX.NA.AAA.5 REC 0.35%	35,000,000	02/15/2051	0.3500%(0.0000%)	12/28/2009	MORGAN STANLEY CAP	(3,133,051)	(3,133,051)		(5,537,000)	(5,537,000)			125,563	1,122,641
CDS: COVENTRY HEALTH PAY 0.86%	17,900,000	03/20/2012	0.0000%(0.8600%)	01/15/2008	CITIBANK, N.A.				743,616	743,616			(156,078)	133,327
CDS: DARDEN RESTAURANTS PAY 0.45%	7,100,000	03/20/2011	0.0000%(0.4450%)	05/09/2007	BANK OF AMERICA, NA				9,272	9,272			(32,034)	39,154
CDS: DARDEN RESTAURANTS PAY 1.00%	6,900,000	03/20/2016	0.0000%(1.0000%)	05/09/2007	BARCLAYS BANK PLC				8,249	8,249			(69,958)	86,056
CDS: FRENCH REPUBLIC PAY 0.97%	10,000,000	03/20/2014	0.0000%(0.9700%)	03/05/2009	BARCLAYS BANK PLC				(282,836)	(282,836)			(81,103)	102,703
CDS: FRENCH REPUBLIC REC 0.25%	10,000,000	03/20/2014	0.2500%(0.0000%)	10/16/2009	GOLDMAN SACHS BANK U	29,836	29,836		(9,964)	(9,964)			5,278	102,703
CDS: GLENCORE INTL AG PAY 3.65%	25,000,000	06/20/2012	0.0000%(3.6500%)	09/17/2008	GOLDMAN SACHS CAPITA				(2,492,118)	(2,492,118)			(925,174)	264,316
CDS: INCO LIMITED PAY 0.25%	5,600,000	06/20/2012	0.0000%(0.2500%)	05/30/2007	MORGAN STANLEY CAP				(2,764)	(2,764)			(14,194)	44,016
CDS: ITRX EUROPE PAY 1.85%	34,661,250	06/20/2014	0.0000%(1.8500%)	06/17/2009	BARCLAYS BANK PLC	(1,011,396)	(1,011,396)		(1,547,346)	(1,547,346)	(34,048)		(367,839)	366,461
CDS: ITRX EUROPE REC 1.85%	35,566,250	06/20/2014	1.8500%(0.0000%)	07/21/2009	CREDIT SUISSE FB INT	1,383,716	1,383,716		1,547,347	1,547,347	11,670		304,144	376,029
CDS: J.C.PENNEY REC 1.00%	7,900,000	12/20/2013	1.0000%(0.0000%)	06/05/2009	DEUTSCHE BANK, AG	(321,245)	(321,245)		(52,658)	(52,658)			45,864	78,729
CDS: JC PENNEY CO INC PAY 4.80%	1,900,000	12/20/2013	0.0000%(4.8000%)	12/18/2008	BANK OF AMERICA, NA				(258,634)	(258,634)			(92,467)	18,935
CDS: JC PENNEY CO INC PAY 5.30%	6,000,000	12/20/2013	0.0000%(5.3000%)	11/14/2008	BARCLAYS BANK PLC				(929,463)	(929,463)			(322,417)	59,794

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS: KINGDOM OF SPAIN PAY 1.47%	5,000,000	03/20/2014	0.0000%(1.4700%)	03/03/2009	GOLDMAN SACHS CAPITA				(86,004)	(86,004)			(61,863)	51,352
CDS: KINGDOM OF SPAIN PAY 1.51%	10,000,000	03/20/2014	0.0000%(1.5100%)	03/05/2009	GOLDMAN SACHS BANK U				(187,886)	(187,886)			(126,253)	102,703
CDS: KINGDOM OF SPAIN PAY 1.58%	5,000,000	03/20/2014	0.0000%(1.5800%)	02/20/2009	GOLDMAN SACHS CAPITA				(107,836)	(107,836)			(68,906)	51,352
CDS: KINGDOM OF SPAIN REC 1.00%	20,000,000	03/20/2014	1.0000%(0.0000%)	10/08/2009	BARCLAYS BANK PLC	351,561	351,561		(29,511)	(29,511)			46,667	205,406
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: LIMITED BRANDS INC PAY 6.15%	6,413,000	12/20/2013	0.0000%(6.1500%)	11/14/2008	GOLDMAN SACHS CAPITA				(1,015,953)	(1,015,953)			(399,877)	63,910
CDS: MACYS INC PAY 7.25%	3,134,657	12/20/2013	0.0000%(7.2500%)	11/14/2008	DEUTSCHE BANK, AG				(657,791)	(657,791)			(230,419)	31,239
CDS: MACYS INC PAY 7.30%	3,418,343	12/20/2013	0.0000%(7.3000%)	11/14/2008	JP MORGAN CHASE BANK				(723,661)	(723,661)			(253,005)	34,066
CDS: MACYS INC REC 1.00%	6,553,000	12/20/2013	1.0000%(0.0000%)	07/28/2009	BARCLAYS BANK PLC	(557,829)	(557,829)		(141,385)	(141,385)			28,396	65,305
CDS: MCKESSON CORP PAY 0.45%	7,700,000	03/20/2012	0.0000%(0.4500%)	01/08/2007	MERRILL LYNCH INTL				(41,753)	(41,753)			(35,131)	57,353
CDS: POTASH CORP SASKETC PAY 0.21%	9,600,000	06/20/2011	0.0000%(0.2100%)	05/30/2007	CITIBANK, N.A.				4,936	4,936			(20,440)	58,167
CDS: QANTAS AIRWAYS LTD PAY 1.90%	10,000,000	06/20/2013	0.0000%(1.9000%)	09/17/2008	CITIBANK, N.A.				(219,194)	(219,194)			(192,639)	93,156
CDS: SAFEWAY INC. PAY 0.24%	5,400,000	03/20/2011	0.0000%(0.2400%)	06/11/2007	CREDIT SUISSE FB INT				8,928	8,928			(13,140)	29,779
CDS: SEALED AIR CORP PAY 0.47%	20,000,000	06/20/2013	0.0000%(0.4670%)	04/28/2006	GOLDMAN SACHS CAPITA				264,054	264,054			(94,697)	186,312
CDS: STAPLES INC PAY 1.79%	31,400,000	12/20/2012	0.0000%(1.7900%)	09/16/2008	GOLDMAN SACHS CAPITA				(1,165,036)	(1,165,036)			(569,866)	270,687
CDS: TORCHMARK CORP PAY 0.77%	16,350,000	06/20/2016	0.0000%(0.7700%)	01/16/2008	GOLDMAN SACHS CAPITA				1,882,462	1,882,462			(127,644)	208,005
CDS: UKIN PAY 1.57%	5,000,000	03/20/2014	0.0000%(1.5700%)	03/03/2009	GOLDMAN SACHS BANK U				(168,451)	(168,451)			(66,071)	51,352
CDS: UKIN REC 0.80%	1,666,667	03/20/2014	0.8000%(0.0000%)	06/19/2009	BANK OF AMERICA, NA				4,643	4,643			7,222	17,117
CDS: UKIN REC 0.86%	2,500,000	03/20/2014	0.8600%(0.0000%)	06/18/2009	BANK OF AMERICA, NA				12,993	12,993			11,706	25,676
CDS: UKIN REC 1.00%	833,333	03/20/2014	1.0000%(0.0000%)	06/22/2009	BANK OF AMERICA, NA	7,291	7,291		9,012	9,012			4,421	8,559
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: WEATHERFORD INTL PAY 1.05%	10,100,000	03/20/2018	0.0000%(1.0500%)	03/20/2008	MERRILL LYNCH INTL				208,573	208,573			(107,523)	144,803
CDS: WILLIAMS COS INC. PAY 0.75%	10,600,000	12/20/2010	0.0000%(0.7500%)	01/08/2008	MERRILL LYNCH INTL				(48,133)	(48,133)			(80,604)	52,195
CDS: XSTRATA PLC PAY 3.00%	15,000,000	12/20/2016	0.0000%(3.0000%)	09/18/2008	GOLDMAN SACHS CAPITA				(1,631,300)	(1,631,300)			(456,250)	198,082
CSWP:USD 3.92%(CHF 2.54%) 08/18/10	2,000,000	08/18/2010	USD 3.920%(CHF 2.540%)	07/25/2003	DEUTSCHE BANK, AG				(603,893)	(603,893)			29,324	7,938
CSWP:USD 3.92%(CHF 2.54%) 08/18/10	1,398,887	08/18/2010	USD 3.920%(CHF 2.540%)	03/02/2007	DEUTSCHE BANK, AG				(422,846)	(422,846)			20,054	5,552
CSWP:USD 5.43%(CAD 6.10%) 10/28/14	10,000,000	10/28/2014	USD 5.430%(CAD 6.100%)	10/01/2004	DEUTSCHE BANK, AG				(2,658,582)	(2,658,582)			(151,720)	109,857
CSWP:USD 6.02%(AUD 3MBBR) 06/27/16	30,000,000	06/27/2016	USD 6.020%(AUD 3M BBR)	05/25/2006	HSBC BANK USA				(1,791,342)	(1,791,342)			546,854	382,225
CSWP:USD 6.22%(EUR 4.76%) 07/12/16	10,000,000	07/12/2016	USD 6.220%(EUR 4.763%)	06/14/2006	BANK OF AMERICA, NA				(968,087)	(968,087)			96,187	127,811
SWP: 1ML(TR EAFE IDX) 11/03/10	154,692,019	11/03/2010	US1MLIB(TR EAFE IDX)	10/28/2009	BARCLAYS BANK PLC				1,076,562	1,076,562				709,350
SWP: 2.56%(3ML) 01/20/22	400,000,000	01/20/2022	2.5600%(US3MLIB)	01/15/2009	DEUTSCHE BANK, AG				(64,129,752)	(64,129,752)			6,743,009	6,946,370
SWP: 3ML(5.63%) 06/16/21	46,500,000	06/16/2021	US3MLIB(5.6300%)	06/14/2006	MERRILL LYNCH CAP SV				(6,588,829)	(6,588,829)			(2,163,334)	787,271
SWP: 3ML(5.66%) 06/08/21	66,000,000	06/08/2021	US3MLIB(5.6600%)	06/06/2006	MERRILL LYNCH INTL				(9,536,277)	(9,536,277)			(3,082,223)	1,116,348
SWP: 3ML(TR EAFE IDX) 09/09/10	110,958,447	09/09/2010	US3MLIB(TR EAFE IDX)	09/02/2009	JP MORGAN CHASE BANK				1,133,580	1,133,580				460,982
SWP: 4.30%(3ML) 06/16/21	46,500,000	06/16/2021	4.3000%(US3MLIB)	09/17/2008	HSBC BANK USA				791,235	791,235			1,544,884	787,271
SWP: 4.71%(3ML) 06/08/21	66,000,000	06/08/2021	4.7110%(US3MLIB)	04/25/2008	GOLDMAN SACHS CAPITA				3,673,247	3,673,247			2,455,883	1,116,348
SWP: DIVIDEND SWAP 12/31/10	100,000	12/31/2010	0.0000%(0.0000%)	04/26/2007	GOLDMAN SACHS INTL				1,093,621	1,093,621				500
SWP: GMWB (0.232%) 06/30/57	5,419,223,776	06/30/2057	0.0000%(0.2320%)	06/18/2007	MORGAN STANLEY INTL				136,962,698	136,962,698			(11,841,627)	186,803,652
SWP: ZERO 2.39%(3ML) 01/16/19	600,000,000	01/16/2019	2.3886%(US3MLIB)	09/08/2009	CREDIT SUISSE FB INT	(71,257,453)	(71,257,453)		(81,492,534)	(81,492,534)			3,826,660	9,024,624
SWP: ZERO 2.50%(3ML) 12/22/23	135,000,000	12/22/2023	2.5018%(US3MLIB)	12/18/2008	CREDIT SUISSE FB INT				(33,623,938)	(33,623,938)			2,196,589	2,524,136
SWP: ZERO 4.29%(3ML) 10/27/29	70,000,000	10/27/2029	4.2916%(US3MLIB)	10/23/2009	CREDIT SUISSE FB INT				(5,181,924)	(5,181,924)			497,887	1,558,802
SWP: ZERO 4.37%(3ML) 10/27/34	30,000,000	10/27/2034	4.3750%(US3MLIB)	10/23/2009	CREDIT SUISSE FB INT				(2,297,281)	(2,297,281)			217,828	747,571
TRSWP: 1ML(SPTR IDX) 10/29/12	319,416,280	10/29/2012	US1MLIB(SPTR)	10/27/2009	BNP PARIBAS				3,776,673	3,776,673				2,686,772
TRSWP: 3ML(SPTR IDX) 02/24/12	284,046,618	02/24/2012	US3MLIB(SPTR)	09/08/2009	BARCLAYS BANK PLC	(8,302,973)	(8,302,973)		(6,417,448)	(6,417,448)				2,082,802
TRSWP: SPTR IDX(1ML)12/20/12	200,000,000	12/20/2012	SPTR(US1MLIB)	12/16/2009	BNP PARIBAS				(133,006)	(133,006)				1,724,124
0799999. Total - Swaps - Other						(77,291,169)	(77,291,169)	XXX	(77,264,013)	(77,264,013)	(22,378)	0	(5,128,768)	228,594,657
0899999. Total - Swaps						(77,291,169)	(70,764,021)	XXX	(70,736,866)	(89,507,746)	(6,249,193)	0	(904,208)	262,401,567
Forwards - Other														
BUY EUR for JPY at 0.0075	19,684,564	01/05/2010	EUR (JPY)	12/31/2009	MORGAN STANLEY CAP				60,137	60,137				11,520
BUY JPY for EUR at 113.8300	18,920,423	02/04/2010	JPY (EUR)	02/02/2009	MORGAN STANLEY CAP				(3,162,394)	(3,162,394)				29,295
BUY JPY for EUR at 121.9350	17,374,419	03/03/2010	JPY (EUR)	02/27/2009	MORGAN STANLEY CAP				(1,734,532)	(1,734,532)				35,804
BUY JPY for EUR at 123.9080	18,753,447	01/05/2010	JPY (EUR)	12/31/2008	BANK OF AMERICA, NA				(1,423,648)	(1,423,648)				10,975

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
BUY JPY for EUR at 128.3688	19,734,169	12/02/2010	JPY (EUR)	11/30/2009	MORGAN STANLEY CAP				(613,639)	(613,639)				94,670
BUY JPY for EUR at 130.1080	17,211,704	04/06/2010	JPY (EUR)	03/31/2009	MORGAN STANLEY CAP				(473,520)	(473,520)				44,135
BUY JPY for EUR at 130.1150	18,986,988	10/04/2010	JPY (EUR)	09/30/2009	DEUTSCHE BANK, AG				(404,507)	(404,507)				82,703
BUY JPY for EUR at 131.1900	17,103,476	05/07/2010	JPY (EUR)	05/04/2009	MORGAN STANLEY CAP				(311,048)	(311,048)				50,444
BUY JPY for EUR at 131.5500	18,780,380	11/02/2010	JPY (EUR)	10/30/2009	MORGAN STANLEY CAP				(179,540)	(179,540)				85,978
BUY JPY for EUR at 132.1080	18,260,916	01/04/2011	JPY (EUR)	12/31/2009	MORGAN STANLEY CAP				(54,979)	(54,979)				91,804
BUY JPY for EUR at 132.4270	18,325,877	09/03/2010	JPY (EUR)	08/31/2009	MORGAN STANLEY CAP				(93,668)	(93,668)				75,224
BUY JPY for EUR at 133.9518	17,809,439	06/04/2010	JPY (EUR)	05/29/2009	MORGAN STANLEY CAP				78,905	78,905				58,028
BUY JPY for EUR at 134.2100	17,858,081	08/03/2010	JPY (EUR)	07/31/2009	MORGAN STANLEY CAP				135,328	135,328				68,530
BUY JPY for EUR at 134.3250	17,619,319	07/02/2010	JPY (EUR)	06/30/2009	MORGAN STANLEY CAP				136,435	136,435				62,379
1199999. Total - Forwards - Other						0	0	XXX	(8,040,669)	(8,040,669)	0	0	0	801,487
1299999. Total - Forwards						0	0	XXX	(8,040,669)	(8,040,669)	0	0	0	801,487
2599999. Total - Hedging						0	6,527,147	XXX	6,527,147	(12,243,733)	(6,226,815)	0	4,224,559	33,806,911
2799999. Total - Other						(77,291,169)	(77,291,169)	XXX	(85,304,682)	(85,304,682)	(22,378)	0	(5,128,768)	229,396,143
9999999. Totals						(77,291,169)	(70,764,021)	XXX	(78,777,535)	(97,548,415)	(6,249,193)	0	(904,208)	263,203,054

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
Swaps - Hedging						
CSWP: ZERO JPY(USD) 10/30/15	222,022,086	10/30/2015	JPY 0.000%(USD 0.000%)	01/30/2009	UNION BANK OF SWITZE	
CSWP: ZERO JPY(USD) 10/31/09	221,923,245	10/31/2009	JPY 0.000%(USD 0.000%)	02/02/2009	DEUTSCHE BANK, AG	
CSWP: ZERO JPY(USD) 10/31/10	221,923,245	10/31/2010	JPY 0.000%(USD 0.000%)	02/02/2009	DEUTSCHE BANK, AG	
CSWP: ZERO JPY(USD) 10/31/11	221,762,815	10/31/2011	JPY 0.000%(USD 0.000%)	01/29/2009	BARCLAYS BANK PLC	
CSWP: ZERO JPY(USD) 10/31/12	222,022,086	10/31/2012	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT	
CSWP: ZERO JPY(USD) 10/31/13	222,022,086	10/31/2013	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT	
CSWP: ZERO JPY(USD) 10/31/14	222,022,086	10/31/2014	JPY 0.000%(USD 0.000%)	01/30/2009	CREDIT SUISSE FB INT	
CSWP: ZERO JPY(USD) 10/31/16	221,762,815	10/31/2016	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG	
CSWP: ZERO JPY(USD) 10/31/17	221,762,815	10/31/2017	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG	
CSWP: ZERO JPY(USD) 10/31/18	221,762,815	10/31/2018	JPY 0.000%(USD 0.000%)	01/29/2009	DEUTSCHE BANK, AG	
CSWP: ZERO JPY(USD) 10/31/19	222,269,574	10/31/2019	JPY 0.000%(USD 0.000%)	01/28/2009	UNION BANK OF SWITZE	
SWP: 1.39%(1ML) 08/17/11	140,000,000	08/17/2011	1.3940%(US1MLIB)	08/13/2009	DEUTSCHE BANK, AG	
SWP: 2.17%(3ML) 08/17/12	210,000,000	08/17/2012	2.1700%(US3MLIB)	08/13/2009	DEUTSCHE BANK, AG	
SWP: 2.53%(3ML) 02/09/14	100,000,000	02/09/2014	2.5275%(US3MLIB)	02/05/2009	BARCLAYS BANK PLC	
0599999. Total - Swaps - Hedging						0
Swaps - Other						
CDS: CMBX.NA.AJ.1 PAY 0.84%	20,000,000	10/12/2052	0.0000%(0.8400%)	02/17/2009	BARCLAYS BANK PLC	10,049,377
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: FRENCH REPUBLIC PAY 0.97%	10,000,000	03/20/2014	0.0000%(0.9700%)	03/05/2009	BARCLAYS BANK PLC	
CDS: FRENCH REPUBLIC REC 0.25%	10,000,000	03/20/2014	0.2500%(0.0000%)	10/16/2009	GOLDMAN SACHS BANK U	29,836
CDS: ITRX EUR SUB FIN PAY 2.20%	12,741,655	12/20/2013	0.0000%(2.2000%)	02/20/2009	JP MORGAN CHASE BANK	494,897
CDS: ITRX EUR SUB FIN PAY 2.20%	4,838,730	12/20/2013	0.0000%(2.2000%)	02/23/2009	JP MORGAN CHASE BANK	187,889
CDS: ITRX EUROPE PAY 1.85%	34,661,250	06/20/2014	0.0000%(1.8500%)	06/17/2009	BARCLAYS BANK PLC	(977,348)
CDS: ITRX EUROPE REC 1.85%	35,566,250	06/20/2014	1.8500%(0.0000%)	07/21/2009	CREDIT SUISSE FB INT	1,372,046
CDS: J.C.PENNEY REC 1.00%	7,900,000	12/20/2013	1.0000%(0.0000%)	06/05/2009	DEUTSCHE BANK, AG	(321,245)

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
CDS: KINGDOM OF SPAIN PAY 1.47%	5,000,000	03/20/2014	0.0000%(1.4700%)	03/03/2009	GOLDMAN SACHS CAPITA	
CDS: KINGDOM OF SPAIN PAY 1.51%	10,000,000	03/20/2014	0.0000%(1.5100%)	03/05/2009	GOLDMAN SACHS BANK U	
CDS: KINGDOM OF SPAIN PAY 1.58%	5,000,000	03/20/2014	0.0000%(1.5800%)	02/20/2009	GOLDMAN SACHS CAPITA	
CDS: KINGDOM OF SPAIN REC 1.00%	20,000,000	03/20/2014	1.0000%(0.0000%)	10/08/2009	BARCLAYS BANK PLC	351,561
CDS: MACYS INC REC 1.00%	6,553,000	12/20/2013	1.0000%(0.0000%)	07/28/2009	BARCLAYS BANK PLC	(557,829)
CDS: UKIN PAY 1.57%	5,000,000	03/20/2014	0.0000%(1.5700%)	03/03/2009	GOLDMAN SACHS BANK U	
CDS: UKIN REC 0.80%	1,666,667	03/20/2014	0.8000%(0.0000%)	06/19/2009	BANK OF AMERICA, NA	
CDS: UKIN REC 0.86%	2,500,000	03/20/2014	0.8600%(0.0000%)	06/18/2009	BANK OF AMERICA, NA	
CDS: UKIN REC 1.00%	833,333	03/20/2014	1.0000%(0.0000%)	06/22/2009	BANK OF AMERICA, NA	7,291
SWP: 1ML(TR EAFE IDX) 11/03/10	149,999,992	11/03/2010	US1MLIB(TR EAFE IDX)	10/28/2009	BARCLAYS BANK PLC	
SWP: 2.56%(3ML) 01/20/22	400,000,000	01/20/2022	2.5600%(US3MLIB)	01/15/2009	DEUTSCHE BANK, AG	
SWP: 2.68%(3ML) 01/16/29	325,000,000	01/16/2029	2.6800%(US3MLIB)	01/14/2009	BARCLAYS BANK PLC	
SWP: 3ML(TR EAFE IDX) 09/09/10	100,001,866	09/09/2010	US3MLIB(TR EAFE IDX)	09/02/2009	JP MORGAN CHASE BANK	
SWP: ZERO 2.39%(3ML) 01/16/19	600,000,000	01/16/2019	2.3886%(US3MLIB)	09/08/2009	CREDIT SUISSE FB INT	(71,257,453)
SWP: ZERO 4.29%(3ML) 10/27/29	70,000,000	10/27/2029	4.2916%(US3MLIB)	10/23/2009	CREDIT SUISSE FB INT	
SWP: ZERO 4.38%(3ML) 10/27/34	30,000,000	10/27/2034	4.3750%(US3MLIB)	10/23/2009	CREDIT SUISSE FB INT	
TRSWP: 1ML(SPTR IDX) 10/29/12	300,000,000	10/29/2012	US1MLIB(SPTR)	10/27/2009	BNP PARIBAS	
TRSWP: 3ML(SPTR IDX) 02/24/12	200,000,000	02/24/2012	US3MLIB(SPTR)	09/08/2009	BARCLAYS BANK PLC	(8,302,973)
TRSWP: SPTR IDX(1ML)12/20/12	200,000,000	12/20/2012	SPTR(US1MLIB)	12/16/2009	BNP PARIBAS	
0799999. Total - Swaps - Other						(57,560,861)
0899999. Total - Swaps						(57,560,861)
Forwards - Other						
BUY EUR for JPY at 0.0074	15,370,094	06/04/2009	EUR (JPY)	05/29/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0074	14,859,400	07/02/2009	EUR (JPY)	06/30/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0074	14,902,461	08/04/2009	EUR (JPY)	07/31/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0075	15,881,784	09/03/2009	EUR (JPY)	08/31/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0075	20,593,309	11/04/2009	EUR (JPY)	10/30/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0075	19,684,564	01/05/2010	EUR (JPY)	12/31/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0076	14,802,706	04/02/2009	EUR (JPY)	03/31/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0076	14,430,949	05/07/2009	EUR (JPY)	05/04/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0076	17,192,306	10/02/2009	EUR (JPY)	09/30/2009	DEUTSCHE BANK, AG	
BUY EUR for JPY at 0.0077	21,448,506	12/02/2009	EUR (JPY)	11/30/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0081	14,083,463	03/03/2009	EUR (JPY)	02/27/2009	MORGAN STANLEY CAP	
BUY EUR for JPY at 0.0087	14,282,963	02/04/2009	EUR (JPY)	02/02/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 113.8300	18,920,423	02/04/2010	JPY (EUR)	02/02/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 121.9350	17,374,419	03/03/2010	JPY (EUR)	02/27/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 128.3688	19,734,169	12/02/2010	JPY (EUR)	11/30/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 130.1080	17,211,704	04/06/2010	JPY (EUR)	03/31/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 130.1150	18,986,988	10/04/2010	JPY (EUR)	09/30/2009	DEUTSCHE BANK, AG	
BUY JPY for EUR at 131.1900	17,103,476	05/07/2010	JPY (EUR)	05/04/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 131.5500	18,780,380	11/02/2010	JPY (EUR)	10/30/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 132.1080	18,260,916	01/04/2011	JPY (EUR)	12/31/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 132.4270	18,325,877	09/03/2010	JPY (EUR)	08/31/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 133.9518	17,809,439	06/04/2010	JPY (EUR)	05/29/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 134.2100	17,858,081	08/03/2010	JPY (EUR)	07/31/2009	MORGAN STANLEY CAP	
BUY JPY for EUR at 134.3250	17,619,319	07/02/2010	JPY (EUR)	06/30/2009	MORGAN STANLEY CAP	
BUY USD for JPY at 89.2600	149,373,359	02/03/2009	USD (JPY)	01/28/2009	UNION BANK OF SWITZE	
BUY USD for JPY at 89.5700	182,401,271	02/04/2009	USD (JPY)	01/30/2009	CREDIT SUISSE FB INT	
BUY USD for JPY at 89.7200	155,059,846	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG	
BUY USD for JPY at 89.7900	168,361,874	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG	
BUY USD for JPY at 89.7900	161,591,988	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG	
BUY USD for JPY at 89.9000	202,323,640	02/04/2009	USD (JPY)	01/29/2009	BARCLAYS BANK PLC	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
1199999. Total - Forwards - Other						0
1299999. Total - Forwards						0
2599999. Total - Hedging						0
2799999. Total - Other						(57,560,861)
9999999. Totals						(57,560,861)

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 14	15	16	17
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: ZERO JPY(USD) 10/31/09	220,280,640	10/31/2009	JPY 0.000%(USD 0.000%	02/02/2009	DEUTSCHE BANK, AG.		MATURITY	10/31/2009			(5,019,360)		(5,019,360)			
CSWP:USD 5.32%(EUR 5.00%) 06/09/14	24,980,032	06/09/2014	USD 5.323%(EUR 5.000%	08/18/2004	UNION BANK OF SWITZ		SALE	06/09/2009	(2,820,953)		(3,965,112)	2,820,953	(3,965,112)			(32,829)
CSWP:USD 5.54%(EUR 6.63%) 07/11/11	14,838,955	07/11/2011	USD 5.536%(EUR 6.625%	03/23/2006	HSBC BANK USA		SALE	09/14/2009	(2,242,155)		(1,854,152)	2,242,155	(1,854,152)			(163,028)
CSWP:USD 5.69%(EUR 5.25%) 05/13/19	12,529,835	05/13/2019	USD 5.691%(EUR 5.250%	08/20/2004	UNION BANK OF SWITZ		SALE	12/01/2009	(1,370,663)		(2,597,926)	1,370,663	(2,597,926)			(33,759)
CSWP:USD 6.19%(EUR 5.88%) 07/08/13	13,895,159	07/08/2013	USD 6.188%(EUR 5.875%	10/07/2003	DEUTSCHE BANK, AG.		SALE	06/01/2009	(2,500,484)		(3,320,438)	2,500,484	(3,320,438)			(41,634)
CSWP:USD 6.26%(EUR 5.88%) 07/08/13	11,737,368	07/08/2013	USD 6.260%(EUR 5.875%	10/07/2003	UNION BANK OF SWITZ		SALE	05/06/2009	(2,163,135)		(2,161,433)	2,163,135	(2,161,433)			3,103
CSWP:USD 6.37%(EUR 5.88%) 07/08/13	17,503,586	07/08/2013	USD 6.365%(EUR 5.875%	10/09/2003	UNION BANK OF SWITZ		SALE	06/01/2009	(3,347,159)		(3,967,343)	3,347,159	(3,967,343)			(40,325)
SWP: FWD 4.30%(3ML) 04/15/19	20,000,000	04/15/2019	4.3000%(US3MLIB)	11/07/2008	GOLDMAN SACHS CAPI		SALE	03/18/2009		*	2,590,000			2,590,000		
SWP: FWD 4.43%(3ML) 02/15/39	15,000,000	02/15/2039	4.4250%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPI		SALE	02/10/2009		*	2,790,749		(251)	2,791,000		
SWP: FWD 4.45%(3ML) 05/15/39	15,000,000	05/15/2039	4.4450%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPI		SALE	05/11/2009		*	1,781,000			1,781,000		
SWP: FWD 4.48%(3ML) 08/15/39	15,000,000	08/15/2039	4.4750%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPI		SALE	08/18/2009		*	782,536			782,536		7,464
SWP: FWD 4.51%(3ML) 11/15/39	15,000,000	11/15/2039	4.5050%(US3MLIB)	09/16/2008	GOLDMAN SACHS CAPI		SALE	11/20/2009		*	907,361			907,361		7,639
0599999. Total - Swaps - Hedging						0	XXX	XXX	(14,444,550)	XXX	(14,034,117)	14,444,550	(22,886,015)	8,851,897	0	(293,370)
Swaps - Other																
CDS: CARDINAL HEALTH INC PAY 0.29%	10,300,000	06/20/2012	0.0000%(0.2900%)	11/15/2007	BARCLAYS BANK PLC.		SALE	07/21/2009			(2,872)		(2,872)			(16,846)
CDS: CBS CORP PAY 0.62%	1,300,000	06/20/2011	0.0000%(0.6150%)	08/03/2007	BANK OF AMERICA, NA		SALE	12/28/2009			(6,981)		(6,981)			(8,084)
CDS: CBS CORP PAY 1.75%	1,300,000	09/20/2010	0.0000%(1.7500%)	09/17/2008	BARCLAYS BANK PLC.		SALE	12/28/2009			(15,671)		(15,671)			(23,003)
CDS: CMBX.NA.AJ.1 PAY 0.84%	20,000,000	10/12/2052	0.0000%(0.8400%)	02/17/2009	BARCLAYS BANK PLC.	10,049,377	SALE	03/04/2009	10,049,377		11,035,590		986,213			(30,800)
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: ITRX EUR SUB FIN PAY 2.20%	12,762,360	12/20/2013	0.0000%(2.2000%)	02/20/2009	JP MORGAN CHASE BA	494,897	SALE	03/09/2009	495,702		920,957	804	425,256			(16,456)
CDS: ITRX EUR SUB FIN PAY 2.20%	4,801,680	12/20/2013	0.0000%(2.2000%)	02/23/2009	JP MORGAN CHASE BA	187,889	SALE	03/09/2009	186,450		346,333	(1,439)	159,883			(5,137)
CDS: MACYS INC PAY 1.25%	10,000,000	03/20/2012	0.0000%(1.2450%)	11/15/2007	MORGAN STANLEY CAP		SALE	07/13/2009			757,917		757,917			(67,783)
CDS: STAPLES INC PAY 1.79%	2,600,000	12/20/2012	0.0000%(1.7900%)	09/16/2008	GOLDMAN SACHS CAPI		SALE	12/23/2009			(105,413)		(105,413)			(46,928)
CDS: WASTE MANAGEMENT PAY 0.20%	10,400,000	06/22/2009	0.0000%(0.2000%)	05/22/2007	CITIBANK, N.A.		MATURITY	06/22/2009								(9,880)
SWP: 2.68%(3ML) 01/16/29	325,000,000	01/16/2029	2.6800%(US3MLIB)	01/14/2009	BARCLAYS BANK PLC.		SALE	03/19/2009			(25,576,039)		(25,576,039)			976,038
SWP: 3.36%(1ML) 03/02/09	75,000,000	03/02/2009	3.3563%(US1MLIB)	02/27/2004	DEUTSCHE BANK, AG.		MATURITY	03/02/2009	(103,338)				103,338			369,599
SWP: 3ML(TR EAFE IDX) 09/09/10	50,000,000	09/09/2010	US3MLIB(TR EAFE IDX)	09/02/2009	JP MORGAN CHASE BA		SALE	12/17/2009			(8,452,226)		(8,452,226)			
SWP: 3ML(TR EAFE IDX) 11/03/09	106,045,710	11/03/2009	US3MLIB(TR EAFE IDX)	10/30/2008	BARCLAYS BANK PLC.		MATURITY	11/03/2009			(33,974,193)		(33,974,193)			
SWP: DIVIDEND SWAP 12/31/09	100,000	12/31/2009	0.0000%(0.0000%)	04/23/2007	JP MORGAN CHASE BA		SALE	05/29/2009			920,375		920,375			
SWP: DIVIDEND SWAP 12/31/09	100,000	12/31/2009	0.0000%(0.0000%)	04/26/2007	GOLDMAN SACHS INTL		SALE	05/11/2009			914,629		914,629			
SWP: DIVIDEND SWAP 12/31/09	100,000	12/31/2009	0.0000%(0.0000%)	05/04/2007	MORGAN STANLEY INT		SALE	05/08/2009			875,301		875,301			
SWP: DIVIDEND SWAP 12/31/10	100,000	12/31/2010	0.0000%(0.0000%)	04/23/2007	JP MORGAN CHASE BA		SALE	05/29/2009			1,207,860		1,207,860			
SWP: DIVIDEND SWAP 12/31/10	100,000	12/31/2010	0.0000%(0.0000%)	05/04/2007	MORGAN STANLEY INT		SALE	05/11/2009			1,239,315		1,239,315			
SWP: DIVIDEND SWAP 12/31/11	100,000	12/31/2011	0.0000%(0.0000%)	04/23/2007	JP MORGAN CHASE BA		SALE	05/29/2009			1,330,230		1,330,230			
SWP: DIVIDEND SWAP 12/31/11	100,000	12/31/2011	0.0000%(0.0000%)	05/04/2007	MORGAN STANLEY INT		SALE	05/18/2009			1,302,879		1,302,879			
SWP: DIVIDEND SWAP 12/31/11	100,000	12/31/2011	0.0000%(0.0000%)	04/26/2007	BARCLAYS BANK PLC.		SALE	05/20/2009			1,401,511		1,401,511			
SWP: DIVIDEND SWAP 12/31/12	100,000	12/31/2012	0.0000%(0.0000%)	04/26/2007	BARCLAYS BANK PLC.		SALE	05/20/2009			1,506,317		1,506,317			
SWP: DIVIDEND SWAP 12/31/12	100,000	12/31/2012	0.0000%(0.0000%)	04/23/2007	JP MORGAN CHASE BA		SALE	05/21/2009			1,443,050		1,443,050			
SWP: DIVIDEND SWAP 12/31/12	100,000	12/31/2012	0.0000%(0.0000%)	05/04/2007	MORGAN STANLEY INT		SALE	05/22/2009			1,453,904		1,453,904			
SWP: DIVIDEND SWAP 12/31/13	100,000	12/31/2013	0.0000%(0.0000%)	04/23/2007	JP MORGAN CHASE BA		SALE	05/29/2009			1,465,780		1,465,780			
SWP: DIVIDEND SWAP 12/31/13	100,000	12/31/2013	0.0000%(0.0000%)	04/26/2007	BARCLAYS BANK PLC.		SALE	06/02/2009			1,526,039		1,526,039			
SWP: DIVIDEND SWAP 12/31/14	50,000	12/31/2014	0.0000%(0.0000%)	05/04/2007	JP MORGAN CHASE BA		SALE	05/21/2009			831,251		831,251			
SWP: DIVIDEND SWAP 12/31/15	50,000	12/31/2015	0.0000%(0.0000%)	05/04/2007	JP MORGAN CHASE BA		SALE	05/21/2009			855,117		855,117			
SWP: DIVIDEND SWAP 12/31/16	50,000	12/31/2016	0.0000%(0.0000%)	05/04/2007	JP MORGAN CHASE BA		SALE	05/21/2009			865,042		865,042			
SWP: MXEA VARIANCE SWP 12/15/17	9,434	12/15/2017	MSCI_DEV(0.0000%)	06/17/2008	JP MORGAN CHASE BA		SALE	01/16/2009			3,881,750		3,881,750			
SWP: MXEA VARIANCE SWP 12/15/17	9,579	12/15/2017	MSCI_DEV(0.0000%)	07/14/2008	JP MORGAN CHASE BA		SALE	01/16/2009			4,164,350		4,164,350			
SWP: MXEA VARIANCE SWP 12/21/12	19,841	12/21/2012	MSCI_DEV(0.0000%)	02/25/2008	JP MORGAN CHASE BA		SALE	02/17/2009			10,058,400		10,058,400			
SWP: ZERO 2.33%(3ML) 12/22/18	175,000,000	12/22/2018	2.3337%(US3MLIB)	12/18/2008	DEUTSCHE BANK, AG.		SALE	03/19/2009			(9,507,678)		(9,507,678)			329,717
TRSWP: 3ML(SPTR IDX) 10/30/09	244,220,400	10/30/2009	US3MLIB(SPTR)	10/27/2008	BARCLAYS BANK PLC.		MATURITY	10/30/2009			(66,490,370)		(66,490,370)			
0799999. Total - Swaps - Other						22,095,253	XXX	XXX	21,991,281	XXX	(83,865,973)	(634)	(105,857,254)	0	0	1,444,371
0899999. Total - Swaps						22,095,253	XXX	XXX	7,546,731	XXX	(97,900,090)	14,443,915	(128,743,268)	8,851,897	0	1,151,001

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 14	15	16	17
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
Forwards - Other																
BUY EUR for JPY at 0.0074	15,407,013	06/04/2009	EUR (JPY)	05/29/2009	MORGAN STANLEY CAF		MATURITY	06/04/2009			184,944		184,944			
BUY EUR for JPY at 0.0074	14,849,866	07/02/2009	EUR (JPY)	06/30/2009	MORGAN STANLEY CAF		MATURITY	07/02/2009			32,460		32,460			
BUY EUR for JPY at 0.0074	15,133,710	08/04/2009	EUR (JPY)	07/31/2009	MORGAN STANLEY CAF		MATURITY	08/04/2009			248,934		248,934			
BUY EUR for JPY at 0.0075	15,779,967	09/03/2009	EUR (JPY)	08/31/2009	MORGAN STANLEY CAF		MATURITY	09/03/2009			(143,920)		(143,920)			
BUY EUR for JPY at 0.0075	20,706,363	11/04/2009	EUR (JPY)	10/30/2009	MORGAN STANLEY CAF		MATURITY	11/04/2009			338,731		338,731			
BUY EUR for JPY at 0.0076	14,987,224	04/02/2009	EUR (JPY)	03/31/2009	MORGAN STANLEY CAF		MATURITY	04/02/2009			298,050		298,050			
BUY EUR for JPY at 0.0076	14,507,738	05/07/2009	EUR (JPY)	05/04/2009	MORGAN STANLEY CAF		MATURITY	05/07/2009			33,303		33,303			
BUY EUR for JPY at 0.0076	17,178,192	10/02/2009	EUR (JPY)	09/30/2009	DEUTSCHE BANK, AG.		MATURITY	10/02/2009			(73,410)		(73,410)			
BUY EUR for JPY at 0.0077	21,537,080	12/02/2009	EUR (JPY)	11/30/2009	MORGAN STANLEY CAF		MATURITY	12/02/2009			375,978		375,978			
BUY EUR for JPY at 0.0079	14,815,848	01/05/2009	EUR (JPY)	12/31/2008	BANC OF AMERICA SEC		MATURITY	01/05/2009			(29,502)		(29,502)			
BUY EUR for JPY at 0.0081	13,932,654	03/03/2009	EUR (JPY)	02/27/2009	MORGAN STANLEY CAF		MATURITY	03/03/2009			75,237		75,237			
BUY EUR for JPY at 0.0087	14,368,290	02/04/2009	EUR (JPY)	02/02/2009	MORGAN STANLEY CAF		MATURITY	02/04/2009			37,050		37,050			
BUY JPY for EUR at 118.9964	19,469,736	12/02/2009	JPY (EUR)	11/28/2008	DEUTSCHE BANK, AG.		MATURITY	12/02/2009			(2,067,344)		(2,067,344)			
BUY JPY for EUR at 121.8000	18,721,436	11/04/2009	JPY (EUR)	10/31/2008	JP MORGAN CHASE BA		MATURITY	11/04/2009			(1,940,495)		(1,940,495)			
BUY JPY for EUR at 144.5350	19,052,956	10/02/2009	JPY (EUR)	09/30/2008	HSBC BANK USA		MATURITY	10/02/2009			1,874,764		1,874,764			
BUY JPY for EUR at 152.4148	18,951,006	02/04/2009	JPY (EUR)	01/31/2008	MORGAN STANLEY CAF		MATURITY	02/04/2009			4,582,716		4,582,716			
BUY JPY for EUR at 152.4782	17,089,721	04/02/2009	JPY (EUR)	03/31/2008	MORGAN STANLEY CAF		MATURITY	04/02/2009			2,102,497		2,102,497			
BUY JPY for EUR at 153.3064	17,259,759	03/03/2009	JPY (EUR)	02/29/2008	MORGAN STANLEY CAF		MATURITY	03/03/2009			3,371,026		3,371,026			
BUY JPY for EUR at 153.6090	18,373,413	09/03/2009	JPY (EUR)	08/29/2008	HSBC BANK USA		MATURITY	09/03/2009			2,486,836		2,486,836			
BUY JPY for EUR at 156.4335	18,261,897	01/05/2009	JPY (EUR)	01/10/2008	HSBC BANK USA		MATURITY	01/05/2009			3,581,346		3,581,346			
BUY JPY for EUR at 156.5550	17,643,091	06/04/2009	JPY (EUR)	06/02/2008	MORGAN STANLEY CAF		MATURITY	06/04/2009			2,236,077		2,236,077			
BUY JPY for EUR at 157.1837	17,186,473	05/07/2009	JPY (EUR)	04/30/2008	MORGAN STANLEY CAF		MATURITY	05/07/2009			2,678,735		2,678,735			
BUY JPY for EUR at 160.4711	17,716,638	07/02/2009	JPY (EUR)	06/30/2008	MORGAN STANLEY CAF		MATURITY	07/02/2009			2,866,772		2,866,772			
BUY JPY for EUR at 161.7300	17,841,213	08/04/2009	JPY (EUR)	07/31/2008	HSBC BANK USA		MATURITY	08/04/2009			2,707,503		2,707,503			
BUY USD for JPY at 89.2600	149,373,359	02/03/2009	USD (JPY)	01/28/2009	UNION BANK OF SWITZ		MATURITY	02/03/2009			(226,260)		(226,260)			
BUY USD for JPY at 89.5700	182,401,271	02/04/2009	USD (JPY)	01/30/2009	CREDIT SUISSE FB INT		MATURITY	02/04/2009			274,502		274,502			
BUY USD for JPY at 89.7200	155,059,846	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG.		MATURITY	02/04/2009			910,601		910,601			
BUY USD for JPY at 89.7900	168,361,874	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG.		MATURITY	02/04/2009			858,133		858,133			
BUY USD for JPY at 89.7900	161,591,988	02/04/2009	USD (JPY)	01/29/2009	DEUTSCHE BANK, AG.		MATURITY	02/04/2009			823,627		823,627			
BUY USD for JPY at 89.9000	202,323,640	02/04/2009	USD (JPY)	01/29/2009	BARCLAYS BANK PLC.		MATURITY	02/04/2009			(439,809)		(439,809)			
1199999. Total - Forwards - Other						0	XXX	XXX	0	XXX	28,059,081	0	28,059,081	0	0	0
1299999. Total - Forwards						0	XXX	XXX	0	XXX	28,059,081	0	28,059,081	0	0	0
2599999. Total - Hedging						0	XXX	XXX	(14,444,550)	XXX	(14,034,117)	14,444,550	(22,886,015)	8,851,897	0	(293,370)
2799999. Total - Other						22,095,253	XXX	XXX	21,991,281	XXX	(55,806,892)	(634)	(77,798,172)	0	0	1,444,371
9999999. Totals						22,095,253	XXX	XXX	7,546,731	XXX	(69,841,009)	14,443,915	(100,684,187)	8,851,897	0	1,151,001

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 10	11	12	13
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 US LONG BOND	487	03/22/2010	58,444,938	56,187,625	(2,257,313)	11/23/2009	Chicago BoardofTrade		(2,257,313)			1,168,800
0399999. Total - Long Futures Positions - Other			58,444,938	56,187,625	(2,257,313)	XXX	XXX	0	(2,257,313)	0	0	1,168,800

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
0499999. Total - Long Futures Positions			58,444,938	56,187,625	(2,257,313)	XXX	XXX	0	(2,257,313)	0	0	1,168,800
Short Futures Positions - Other												
MAR S&P500 EMINI	15,420	03/19/2010	845,553,809	856,349,700	(10,795,891)	12/17/2009	Chicago Mercantile Exchange		(10,795,891)			69,390,000
MAR NASDAQ 100 E-MINI	8,686	03/19/2010	311,565,362	322,902,050	(11,336,688)	12/14/2009	Chicago Mercantile Exchange		(11,336,688)			24,320,800
0799999. Total - Short Futures Positions - Other			1,157,119,171	1,179,251,750	(22,132,579)	XXX	XXX	0	(22,132,579)	0	0	93,710,800
0899999. Total - Short Futures Positions			1,157,119,171	1,179,251,750	(22,132,579)	XXX	XXX	0	(22,132,579)	0	0	93,710,800
2799999. Total - Other			1,215,564,110	1,235,439,375	(24,389,892)	XXX	XXX	0	(24,389,892)	0	0	94,879,600
9999999. Totals			1,215,564,110	1,235,439,375	(24,389,892)	XXX	XXX	0	(24,389,892)	0	0	94,879,600

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
Long Futures Positions - Other						
NOV 90 DAY EURODOLLAR	175	11/16/2009	43,616,766	10/23/2009	Chicago Mercantile Exchange	
JUN S&P500 EMINI	31,100	06/24/2009	1,460,747,670	06/15/2009	Chicago Mercantile Exchange	
MAR US LONG BOND	487	03/22/2010	58,444,938	11/23/2009	Chicago BoardofTrade	
JUN US LONG BOND	549	06/19/2009	69,967,278	02/24/2009	Chicago BoardofTrade	
SEP US LONG BOND	532	09/21/2009	62,147,866	05/27/2009	Chicago BoardofTrade	
DEC US LONG BOND	521	12/21/2009	61,084,459	08/24/2009	Chicago BoardofTrade	
0399999. Total - Long Futures Positions - Other			1,756,008,977	XXX	XXX	0
0499999. Total - Long Futures Positions			1,756,008,977	XXX	XXX	0
Short Futures Positions - Other						
MAR S&P500 EMINI	15,920	03/19/2010	872,824,374	12/17/2009	Chicago Mercantile Exchange	
MAR S&P500 EMINI	23,850	03/20/2009	922,659,072	03/10/2009	Chicago Mercantile Exchange	
JUN S&P500 EMINI	62,720	06/24/2009	2,297,641,878	03/16/2009	Chicago Mercantile Exchange	
SEP S&P500 EMINI	42,970	09/22/2009	2,022,505,381	09/01/2009	Chicago Mercantile Exchange	
DEC S&P500 EMINI	33,660	12/18/2009	1,748,266,314	11/27/2009	Chicago Mercantile Exchange	
MAR NASDAQ 100 E-MINI	8,986	03/19/2010	322,307,939	12/14/2009	Chicago Mercantile Exchange	
MAR NASDAQ 100 E-MINI	1,500	03/20/2009	35,260,530	02/18/2009	Chicago Mercantile Exchange	
JUN NASDAQ 100 E-MINI	9,546	06/19/2009	214,485,943	03/12/2009	Chicago Mercantile Exchange	
SEP NASDAQ 100 E-MINI	8,546	09/18/2009	265,885,041	09/01/2009	Chicago Mercantile Exchange	
DEC NASDAQ 100 E-MINI	11,846	12/18/2009	399,428,201	11/27/2009	Chicago Mercantile Exchange	
JUN S&P 500	8,470	06/18/2009	1,617,199,306	03/27/2009	Chicago Mercantile Exchange	
DEC FTSE 100	4,431	12/18/2009	358,265,087	09/25/2009	London International Financials Futures and Options Exchange	
0799999. Total - Short Futures Positions - Other			11,076,729,066	XXX	XXX	0
0899999. Total - Short Futures Positions			11,076,729,066	XXX	XXX	0
2799999. Total - Other			12,832,738,043	XXX	XXX	0
9999999. Totals			12,832,738,043	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		
										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
Long Futures Positions - Other												
NOV 90 DAY EURODOLLAR	175	11/16/2009	43,616,766	43,631,306	14,541	10/23/2009	Chicago Mercantile Exchange		11/16/2009	14,541		
JUN S&P500 EMINI	31,100	06/24/2009	1,460,747,670	1,433,127,059	(27,620,612)	06/15/2009	Chicago Mercantile Exchange		06/19/2009	(27,620,612)		
JUN US LONG BOND	559	03/20/2009	70,488,367	71,891,341	1,402,974	11/25/2008	Chicago BoardofTrade		02/24/2009	1,402,974		
JUN US LONG BOND	549	06/19/2009	69,967,278	64,901,425	(5,065,853)	02/24/2009	Chicago BoardofTrade		05/27/2009	(5,065,853)		
SEP US LONG BOND	532	09/21/2009	62,147,866	63,040,696	892,830	05/27/2009	Chicago BoardofTrade		08/24/2009	892,830		
DEC US LONG BOND	521	12/21/2009	61,084,459	62,844,411	1,759,952	08/24/2009	Chicago BoardofTrade		11/23/2009	1,759,952		
0399999. Total - Long Futures Positions - Other			1,768,052,406	1,739,436,238	(28,616,168)	XXX	XXX	0	XXX	(28,616,168)	0	0
0499999. Total - Long Futures Positions			1,768,052,406	1,739,436,238	(28,616,168)	XXX	XXX	0	XXX	(28,616,168)	0	0
Short Futures Positions - Other												
EURO$ 90 DAY JUN 09	300	06/17/2009	73,416,702	74,539,395	(1,122,693)	11/14/2008	Chicago Mercantile Exchange		06/16/2009	(1,122,693)		
MAR S&P500 EMINI	500	03/19/2010	27,270,565	27,976,280	(705,715)	12/10/2009	Chicago Mercantile Exchange		12/24/2009	(705,715)		
MAR S&P500 EMINI	65,820	03/20/2009	2,763,799,441	2,444,780,608	319,018,833	12/29/2008	Chicago Mercantile Exchange		03/16/2009	319,018,833		
JUN S&P500 EMINI	62,720	06/24/2009	2,297,641,878	2,771,459,195	(473,817,317)	03/16/2009	Chicago Mercantile Exchange		06/12/2009	(473,817,317)		
SEP S&P500 EMINI	42,970	09/22/2009	2,022,505,381	2,201,911,742	(179,406,361)	09/01/2009	Chicago Mercantile Exchange		09/18/2009	(179,406,361)		

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
DEC S&P500 EMINI	33,660	12/18/2009	1,748,266,314	1,824,137,410	(75,871,096)	11/27/2009	Chicago Mercantile Exchange		12/14/2009	(75,871,096)		
MAR NASDAQ 100 E-MINI	300	03/19/2010	10,742,577	11,178,873	(436,296)	12/10/2009	Chicago Mercantile Exchange		12/24/2009	(436,296)		
MAR NASDAQ 100 E-MINI	9,546	03/20/2009	229,618,832	214,812,779	14,806,053	12/15/2008	Chicago Mercantile Exchange		03/12/2009	14,806,053		
JUN NASDAQ 100 E-MINI	9,546	06/19/2009	214,485,943	277,961,124	(63,475,181)	03/12/2009	Chicago Mercantile Exchange		06/15/2009	(63,475,181)		
SEP NASDAQ 100 E-MINI	8,546	09/18/2009	265,885,041	287,437,204	(21,552,163)	09/01/2009	Chicago Mercantile Exchange		09/15/2009	(21,552,163)		
DEC NASDAQ 100 E-MINI	11,846	12/18/2009	399,428,201	422,983,410	(23,555,209)	11/27/2009	Chicago Mercantile Exchange		12/18/2009	(23,555,209)		
MAR S&P 500	6,220	03/19/2009	1,360,191,787	1,156,991,545	203,200,242	12/29/2008	Chicago Mercantile Exchange		03/17/2009	203,200,242		
JUN S&P 500	8,470	06/18/2009	1,617,199,306	1,892,379,750	(275,180,444)	03/27/2009	Chicago Mercantile Exchange		06/18/2009	(275,180,444)		
DEC FTSE 100	4,431	12/18/2009	358,265,087	373,947,657	(15,682,570)	09/25/2009	London International Financials Futures a		11/18/2009	(15,682,570)		
0799999. Total - Short Futures Positions - Other			13,388,717,055	13,982,496,971	(593,779,916)	XXX	XXX	0	XXX	(593,779,916)	0	0
0899999. Total - Short Futures Positions			13,388,717,055	13,982,496,971	(593,779,916)	XXX	XXX	0	XXX	(593,779,916)	0	0
2799999. Total - Other			15,156,769,461	15,721,933,209	(622,396,085)	XXX	XXX	0	XXX	(622,396,085)	0	0
9999999. Totals			15,156,769,461	15,721,933,209	(622,396,085)	XXX	XXX	0	XXX	(622,396,085)	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	94,879,600	94,879,600
SVO 1 OTC										
BARCLAYS BANK PLC	YES	14,556,917	32,522,948	(9,512,686)	8,453,345	32,522,948	(22,344,574)	0	6,257,489	6,257,489
BNP PARIBAS	YES	30,850,000	54,958,577	(133,006)	23,975,571	54,958,577	(133,006)	23,975,571	4,410,896	4,410,896
BANK OF AMERICA, N.A.	YES		35,920	(2,741,395)	0	35,920	(2,741,395)	0	482,712	
CITIBANK, N.A.	YES		780,884	(6,183,194)	0	780,884	(6,183,194)	0	1,570,856	
CREDIT SUISSE FIRST BOSTON INTL	YES		1,556,275	(122,604,542)	0	1,556,275	(149,591,733)	0	20,764,493	
DEUTSCHE BANK, AG	YES		29,179,382	(75,267,132)	0	50,086,307	(87,761,254)	0	20,667,899	
GOLDMAN SACHS BANK U	YES		17,320,762	(7,186,632)	10,134,130	17,320,762	(12,195,495)	5,125,267	9,377,491	9,377,491
GOLDMAN SACHS & CO INTERNATIONAL	YES		4,211,671		4,211,671	4,211,671		4,211,671	500	500
HSBC BANK USA	YES	120,000	791,235	(1,791,342)	0	791,235	(1,791,342)	0	1,169,496	49,389
JP MORGAN CHASE BANK	YES	860,000	4,498,348	(723,661)	2,914,687	4,829,984	(723,661)	3,246,323	616,838	616,838
MERRILL LYNCH CAPITAL SERVICES, INC.	YES			(6,588,829)	0		(6,588,829)	0	787,271	
MERRILL LYNCH INTERNATIONAL	YES	51,230,000	75,442,547	(9,626,163)	14,586,384	75,442,547	(9,626,163)	14,586,384	1,370,700	1,370,700
MORGAN STANLEY CAPITAL SERVICES, IN	YES		2,750,271	(12,163,083)	0	2,394,432	(12,163,083)	0	2,084,940	
MORGAN STANLEY & CO INTL LTD	YES	139,446,000	136,962,698		0	136,962,698		0	186,803,652	184,320,350
SOCIETE GENERALE	YES	6,490,000	17,211,916		10,721,916	17,211,916		10,721,916		
UNION BANK OF SWITZERLAND, AG	YES	25,781,190	8,245,592		0	25,914,054		132,864	6,837,821	
0299999. Total SVO 1 OTC Subtotal		269,334,107	386,469,026	(254,521,665)	74,997,704	425,020,210	(311,843,729)	61,999,996	263,203,054	206,403,653
SVO 6 OTC										
ANNUITY & LIFE RE (HLDGS), LTD	NO		67,253		67,253	67,253		67,253		
0799999. Total SVO 6 OTC Subtotal		0	67,253	0	67,253	67,253	0	67,253	0	0
0899999. Totals		269,334,107	386,536,279	(254,521,665)	75,064,957	425,087,463	(311,843,729)	62,067,249	358,082,654	301,283,253

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of America N.A. (Hartford)	Springfield, MA					16,797,224	XXX
JPMorgan Chase Bank - GB	London, England					441,457	XXX
JPMorgan Chase Bank - GB	London, England					54,544,108	XXX
JPMorgan Chase Bank - GB	London, England					26,330,748	XXX
JPMorgan Chase Bank - GB	London, England			(805)		10,963,178	XXX
JPMorgan Chase Bank, National Association	New York City, NY					811,501	XXX
JPMorgan Chase Bank, National Association	New York City, NY					257,981	XXX
U.S. Bank N.A. (Cincinnati)	Milwaukee, WI					252,106	XXX
Wells Fargo Bank, N.A.	San Francisco, CA					5,741,450	XXX
0199998. Deposits in.....92 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	(6,300)		1,531,101	XXX
0199999. Total - Open Depositories		XXX	XXX	(7,105)	0	117,670,854	XXX
0399999. Total Cash on Deposit		XXX	XXX	(7,105)	0	117,670,854	XXX
0599999. Total Cash		XXX	XXX	(7,105)	0	117,670,854	XXX

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

1. January	169,273,284	4. April	62,071,506	7. July	101,633,929	10. October	332,865,463
2. February	91,876,387	5. May	103,434,467	8. August	124,660,996	11. November	127,331,291
3. March	69,151,190	6. June	93,942,280	9. September	120,867,494	12. December	117,670,854

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
Fidelity Institutional Money Market Government Portfolio - Class I (0057)		12/31/2009	0.000	01/01/2010	7,781		2,621
8499999. Total - Sweep Accounts					7,781	0	2,621
8699999. Total - Cash Equivalents					7,781	0	2,621

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			109,316	115,921
5. California CA						
6. Colorado CO						
7. Connecticut CT	B	LIFE INSURANCE	2,842,274	3,065,535		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			79,710	86,325
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			117,299	127,969
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	B	LIFE INSURANCE			117,299	127,969
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			117,299	127,969
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			431,156	467,873
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	2,842,274	3,065,535	972,078	1,054,026

DETAILS OF WRITE-INS

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

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