



ANNUAL STATEMENT
For the Year Ended December 31, 2010
of the Condition and Affairs of the
HARTFORD LIFE INSURANCE COMPANY

NAIC Group Code.....0091, 0091
(Current Period) (Prior Period)
Organized under the Laws of Connecticut
Incorporated/Organized..... February 16, 1978
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 88072
State of Domicile or Port of Entry Connecticut
Commenced Business..... January 1, 1979
200 Hopmeadow Street..... Simsbury CT 06089-9793
(Street and Number) (City or Town, State and Zip Code)
200 Hopmeadow Street..... Simsbury CT 06089-9793
(Street and Number) (City or Town, State and Zip Code)
One Hartford Plaza..... Hartford CT 06155-0001
(Street and Number or P. O. Box) (City or Town, State and Zip Code)
200 Hopmeadow Street..... Simsbury CT 06089-9793
(Street and Number) (City or Town, State and Zip Code)
www.thehartford.com
Laurence L. Gibbs
(Name)
statement.questions@thehartford.com
(E-Mail Address)

Employer's ID Number..... 06-0974148
Country of Domicile US
860-547-5000
(Area Code) (Telephone Number)
860-547-5000
(Area Code) (Telephone Number)
860-843-8846
(Area Code) (Telephone Number) (Extension)
860-843-3884
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Nathan Levenson #	CEO, COB and President	2. James Michael Yanosy #	Vice President and Controller
3. Terence David Shields #	Corporate Secretary	4. Glenn David Lammey	EVP and Chief Financial Officer

OTHER

Gregory Gerard McGreevey	EVP and Chief Investment Officer	George Evans Eknaian #	SVP and Chief Actuary
John Nicholas Giamalis #	SVP, Corp. Treasury and Banking	Robert William Paiano #	SVP and Treasurer
Craig Douglas Morrow	VP and Appointed Actuary		

DIRECTORS OR TRUSTEES

Glenn David Lammey David Nathan Levenson # Gregory Gerard McGreevey

State of CONNECTICUT }
County of HARTFORD } SS

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.

David N. Levenson	James M. Yanosy	Terence D. Shields
Chief Executive Officer, Chairman of the Board and President	Vice President and Controller	Corporate Secretary

Subscribed and sworn to before me this
23rd day of February, 2011

Randolph A. Dalton
My Commission Expires December 31, 2015

Notary Public

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



HARTFORD LIFE INSURANCE COMPANY
ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	23,450,955,070	0	23,450,955,070	22,914,117,844
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	43,936,383	0	43,936,383	215,637,152
2.2 Common stocks.....	4,340,625,400	0	4,340,625,400	4,289,792,665
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	1,804,686,216	0	1,804,686,216	1,990,407,036
3.2 Other than first liens.....	134,740,645	0	134,740,645	621,289,281
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	99,457,653	0	99,457,653	103,797,071
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....84,654,521, Sch. E-Part 1), cash equivalents (\$.....14,356, Sch. E-Part 2) and short-term investments (\$.....1,417,981,590, Sch. DA).....	1,502,650,467	0	1,502,650,467	2,870,521,531
6. Contract loans (including \$.....0 premium notes).....	955,150,967	0	955,150,967	953,690,067
7. Derivatives.....	56,133,969	0	56,133,969	0
8. Other invested assets (Schedule BA).....	757,079,705	14,103,024	742,976,681	707,187,064
9. Receivables for securities.....	15,056,664	0	15,056,664	18,659,174
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	186,444,966
12. Subtotals, cash and invested assets (Lines 1 to 11).....	33,160,473,139	14,103,024	33,146,370,115	34,871,543,851
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	236,038,931	0	236,038,931	280,427,693
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in course of collection.....	6,394,246	0	6,394,246	6,476,575
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,447,100	0	1,447,100	2,437,718
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	26,044,879	0	26,044,879	37,578,312
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	172,579,993	0	172,579,993	204,477,860
17. Amounts receivable relating to uninsured plans.....	955	0	955	955
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	81,429,544
18.2 Net deferred tax asset.....	1,648,659,312	1,200,285,312	448,374,000	314,782,000
19. Guaranty funds receivable or on deposit.....	6,486,421	0	6,486,421	6,852,413
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	465,389	465,389	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	69,886,224	0	69,886,224	35,239,018
24. Health care (\$.....0) and other amounts receivable.....	173,782	173,782	0	0
25. Aggregate write-ins for other than invested assets.....	86,436,940	39,448,323	46,988,617	333,577,915
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	35,415,087,311	1,254,475,830	34,160,611,481	36,174,823,854
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	114,749,958,042	10,271,447	114,739,686,595	104,057,136,559
28. TOTALS (Lines 26 and 27).....	150,165,045,353	1,264,747,277	148,900,298,076	140,231,960,413

DETAILS OF WRITE-INS				
1101. Derivative instruments.....	0	0	0	186,444,966
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	186,444,966
2501. Disbursements and items not allocated.....	82,478,529	36,746,604	45,731,925	333,577,915
2502. Reinsurance balances.....	1,256,692	0	1,256,692	0
2503. Other assets non-admitted.....	2,701,719	2,701,719	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	86,436,940	39,448,323	46,988,617	333,577,915

HARTFORD LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....18,557,926,278 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....3,695,148 Modco Reserve).....	18,557,926,278	18,556,706,457
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including \$.....0 Modco Reserve).....	127,435,813	115,645,600
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	9,120,247,612	9,821,248,558
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	99,139,498	86,422,691
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	8,182,817	8,788,015
5. Policyholders' dividends \$.....0 and coupons \$....363 due and unpaid (Exhibit 4, Line 10).....	363	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	488,746	457,712
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
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).....	73,219	94,702
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including \$.....0 accident and health experience rating refunds.....	370,443,508	415,684,035
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....23,045,446 ceded.....	23,045,446	25,581,944
9.4 Interest Maintenance Reserve (IMR, Line 6).....	95,505,059	59,767,836
10. Commissions to agents due or accrued - life and annuity contracts \$....26,411,671, accident and health \$....4,654,180 and deposit-type contract funds \$....95,725.....	31,161,576	29,031,494
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	79,973,236	77,765,901
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,562,710,154) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,035,959,097)	(1,542,221,135)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	5,365,115	(1,696,752)
15.1 Current federal and foreign income taxes, including \$....27,521,122 on realized capital gains (losses).....	61,509,791	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,961,485	4,819,992
17. Amounts withheld or retained by company as agent or trustee.....	69,798,086	5,806,390
18. Amounts held for agents' account, including \$....10,601,137 agents' credit balances.....	10,601,137	8,983,717
19. Remittances and items not allocated.....	137,570,428	374,059,505
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	1,900,906	2,209,577
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$....387,142,478 and interest thereon \$....1,075,560.....	388,218,038	1,151,844,639
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	70,278,254	2,353,757
24.02 Reinsurance in unauthorized companies.....	1,011,362	2,410,414
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	38,825,705	44,779,462
24.05 Drafts outstanding.....	108,663,501	131,536,049
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	158,621,168	170,503,849
24.08 Derivatives.....	346,551,890	0
24.09 Payable for securities.....	49,901,098	352,862,414
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	388,372,009	892,916,930
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	28,318,814,047	30,798,363,753
27. From Separate Accounts Statement.....	114,749,958,042	104,068,581,459
28. Total liabilities (Line 26 and 27).....	143,068,772,089	134,866,945,212
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	5,653,174	6,336,902
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	6,356,120,386	6,353,086,254
34. Aggregate write-ins for special surplus funds.....	228,067,000	0
35. Unassigned funds (surplus).....	(764,004,573)	(1,000,097,955)
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	5,825,835,987	5,359,325,201
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	5,831,525,987	5,365,015,201
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	148,900,298,076	140,231,960,413

DETAILS OF WRITE-INS

2501. Collateral on derivatives.....	380,768,542	590,547,598
2502. Miscellanoues liabilities.....	7,721,971	(776,132)
2503. Derivative instruments.....	0	244,566,719
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(118,504)	58,578,745
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	388,372,009	892,916,930
3101. Gain on inforce reinsurance.....	5,653,174	6,336,902
3102.	0	0
3103.	0	0
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).....	5,653,174	6,336,902
3401. Additional admitted deferred tax asset.....	228,067,000	0
3402.	0	0
3403.	0	0
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).....	228,067,000	0

HARTFORD LIFE INSURANCE COMPANY
SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11).....	4,112,339,675	5,824,520,827
2. Considerations for supplementary contracts with life contingencies.....	7,264,126	56,879
3. Net investment income (Exhibit of Net Investment Income, Line 17).....	1,370,929,142	1,388,953,732
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5).....	9,962,023	(12,054,891)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	40,543,397	47,573,441
7. Reserve adjustments on reinsurance ceded.....	(16,700,274)	(19,651,220)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	970,333,734	922,102,092
8.2 Charges and fees for deposit-type contracts.....	1,483,653	1,186,770
8.3 Aggregate write-ins for miscellaneous income.....	253,007,560	240,467,180
9. Totals (Lines 1 to 8.3).....	6,749,163,036	8,393,154,810
10. Death benefits.....	393,178,550	402,563,792
11. Matured endowments (excluding guaranteed annual pure endowments).....	118,234	82,627
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8).....	662,923,514	674,405,222
13. Disability benefits and benefits under accident and health contracts.....	51,489,241	50,794,254
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0
15. Surrender benefits and withdrawals for life contracts.....	9,693,111,678	8,462,015,764
16. Group conversions.....	(159,383)	(1,090,211)
17. Interest and adjustments on contract or deposit-type contract funds.....	419,992,528	446,722,028
18. Payments on supplementary contracts with life contingencies.....	11,076,307	11,229,257
19. Increase in aggregate reserves for life and accident and health contracts.....	13,373,481	(438,335,220)
20. Totals (Lines 10 to 19).....	11,245,104,150	9,608,387,513
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....	249,764,863	270,974,101
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	(549,744)	(1,621,732)
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4).....	400,784,212	413,888,838
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3).....	17,914,545	21,272,091
25. Increase in loading on deferred and uncollected premiums.....	1,026,610	(280,943)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(6,051,700,317)	(3,024,565,333)
27. Aggregate write-ins for deductions.....	108,476,435	55,323,630
28. Totals (Lines 20 to 27).....	5,970,820,754	7,343,378,165
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	778,342,282	1,049,776,645
30. Dividends to policyholders.....	8,224,416	3,794,880
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	770,117,866	1,045,981,765
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	94,183,539	(148,173,244)
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).....	675,934,327	1,194,155,009
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(47,549,921) (excluding taxes of \$.....24,307,066 transferred to the IMR).....	(553,425,388)	(1,732,989,150)
35. Net income (Line 33 plus Line 34).....	122,508,939	(538,834,141)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	5,365,015,201	4,071,384,202
37. Net income (Line 35).....	122,508,939	(538,834,141)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....120,393,746.....	156,843,174	(85,604,342)
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,205,107)	(51,228,009)
40. Change in net deferred income tax.....	23,852,287	182,708,659
41. Change in nonadmitted assets.....	201,092,578	(553,789,600)
42. Change in liability for reinsurance in unauthorized companies.....	1,399,058	(837,808)
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4).....	0	0
44. Change in asset valuation reserve.....	(67,924,497)	35,583,726
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1).....	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	5,002,929	0
47. Other changes in surplus in Separate Accounts Statement.....	(592,067)	0
48. Change in surplus notes.....	0	0
49. Cumulative effect of changes in accounting principles.....	0	(23,302,105)
50. Capital changes:		
50.1 Paid in.....	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0
50.3 Transferred to surplus.....	0	0
51. Surplus adjustment:		
51.1 Paid in.....	3,034,132	2,329,618,259
51.2 Transferred to capital (Stock Dividend).....	0	0
51.3 Transferred from capital.....	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0
52. Dividends to stockholders.....	0	0
53. Aggregate write-ins for gains and losses in surplus.....	22,499,360	(683,640)
54. Net change in capital and surplus for the year (Lines 37 through 53).....	466,510,786	1,293,630,999
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	5,831,525,987	5,365,015,201
DETAILS OF WRITE-INS		
08.301. Other investment management fees.....	146,403,423	144,333,866
08.302. Miscellaneous income.....	76,299,168	61,908,764
08.303. Separate Account loads.....	30,304,969	34,224,550
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).....	253,007,560	240,467,180
2701. Miscellaneous deductions.....	126,212,509	61,342,173
2702. MODCO adjustment.....	(1,477,330)	(2,112,036)
2703. Change in provision for future dividends.....	(1,534,954)	(553,084)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(14,723,790)	(3,353,423)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	108,476,435	55,323,630
5301. Additional admitted deferred tax asset.....	23,183,000	0
5302. Gain on inforce reinsurance.....	(683,640)	(683,640)
5303.	0	0
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).....	22,499,360	(683,640)

HARTFORD LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	4,075,648,121	5,781,488,622
2. Net investment income.....	1,477,225,863	1,508,436,041
3. Miscellaneous income.....	1,248,668,070	1,191,678,263
4. Total (Lines 1 through 3).....	6,801,542,054	8,481,602,926
5. Benefit and loss related payments.....	11,178,724,258	10,010,656,347
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(5,557,962,355)	(2,077,769,590)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,024,603,237	3,113,315,796
8. Dividends paid to policyholders.....	8,193,019	3,835,682
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(71,998,651)	(440,036,591)
10. Total (Lines 5 through 9).....	6,581,559,508	10,610,001,644
11. Net cash from operations (Line 4 minus Line 10).....	219,982,546	(2,128,398,718)
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	9,973,755,370	15,309,712,915
12.2 Stocks.....	106,637,845	120,714,366
12.3 Mortgage loans.....	708,390,788	219,088,579
12.4 Real estate.....	0	0
12.5 Other invested assets.....	139,754,154	185,078,840
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	62	5,177,907
12.7 Miscellaneous proceeds.....	211,925,593	1,806,057,163
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	11,140,463,812	17,645,829,770
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	10,723,495,786	12,574,302,452
13.2 Stocks.....	145,048,399	877,724,888
13.3 Mortgage loans.....	81,514,500	81,893,711
13.4 Real estate.....	303,625	0
13.5 Other invested assets.....	147,412,243	92,927,009
13.6 Miscellaneous applications.....	459,342,868	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	11,557,117,421	13,626,848,060
14. Net increase (decrease) in contract loans and premium notes.....	1,460,900	(27,732,200)
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(418,114,509)	4,046,713,910
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	1,004,879,899
16.3 Borrowed funds.....	(753,342,572)	(87,640,482)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(701,000,946)	(2,395,970,093)
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	284,604,417	(601,480,088)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(1,169,739,101)	(2,080,210,764)
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).....	(1,367,871,064)	(161,895,571)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	2,870,521,531	3,032,417,102
19.2 End of year (Line 18 plus Line 19.1).....	1,502,650,467	2,870,521,531
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Paid in capital: non cash stock compensation contribution.....	3,034,132	0
20.0002 Investment in Subsidiary: non cash stock compensation contribution.....	1,488,280	0

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.....	..4,112,339,675	0	...159,042,635	...672,604,080	0	0	88,087,564	3,113,966,322	78,578,587	0	60,487	0
2. Considerations for supplementary contracts with life contingencies.....	7,264,126	0	55,007	0	7,209,119	0	0	0	0	0	0	0
3. Net investment income.....	..1,370,929,142	0	...105,702,041	...446,442,607	1,474,364	0	44,395,091	..686,956,351	8,605,689	0	0	..77,353,000
4. Amortization of Interest Maintenance Reserve (IMR).....	9,962,023	0	...(2,248,340)	1,547,528	0	0	(175,229)	9,580,641	125,961	0	0	...1,131,462
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	40,543,397	0	2,176,765	993,269	0	0	5,366,200	815,737	31,172,572	0	18,854	0
7. Reserve adjustments on reinsurance ceded.....	(16,700,274)	0	(7,807,170)	(8,893,104)	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	970,333,734	0	...178,556,325	...433,637,713	0	0	...232,318,266	...125,821,430	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	1,483,653	0	0	0	0	0	0	1,483,653	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	253,007,560	0	6,999,074	...43,529,790	(24,912)	0	...9,763,348	...190,657,550	0	0	52	...2,082,659
9. Totals (Lines 1 to 8.3).....	..6,749,163,036	0	...442,476,338	..1,589,861,883	8,658,570	0	..379,755,239	4,129,281,683	...118,482,809	0	79,393	..80,567,121
10. Death benefits.....	393,178,550	0	...242,622,949	0	0	0	...150,555,601	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	118,234	0	118,234	0	0	0	0	0	0	0	0	0
12. Annuity benefits.....	662,923,514	0	0	...423,752,876	0	0	0	...239,170,637	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	51,489,241	0	781,600	0	0	0	29,466	0	...50,618,578	0	59,597	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	..9,693,111,678	0	...131,368,135	4,474,269,721	0	0	529,949,569	4,557,524,252	0	0	0	0
16. Group conversions.....	(159,383)	0	(159,383)	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	419,992,528	0	...3,973,437	...161,559,160	118,741	0	...5,810,634	...248,530,555	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	11,076,307	0	0	(0)	...11,076,307	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	13,373,481	0	...57,027,907	...(19,364,334)	(2,988,183)	0	...26,926,538	...(60,018,661)	...11,790,213	0	(0)	0
20. Totals (Lines 10 to 19).....	..11,245,104,150	0	...435,732,881	..5,040,217,423	8,206,866	0	..713,271,809	4,985,206,783	...62,408,791	0	59,597	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	249,764,863	0	...11,459,558	...78,076,926	0	0	...8,320,761	...110,763,162	...41,144,455	0	0	0
22. Commissions and expense allowances on reinsurance assumed.....	(549,744)	0	(615,884)	66,140	0	0	0	0	0	0	0	0
23. General insurance expenses.....	400,784,212	0	...45,696,698	...98,035,809	(10,506)	0	...34,021,463	...204,334,919	...10,183,786	0	527	...8,521,516
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	17,914,545	0	...5,865,600	...4,617,897	0	0	...2,258,012	...1,036,388	...3,806,980	0	...18,285	...311,384
25. Increase in loading on deferred and uncollected premiums.....	1,026,610	0	...1,026,610	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	...(6,051,700,317)	0	...(58,865,468)	(4,256,748,357)	0	0	...(373,754,605)	(1,362,331,888)	0	0	0	0
27. Aggregate write-ins for deductions.....	108,476,435	0	(9,244,249)	(1,177,531)	0	0	(6,914,895)	...71,435,782	0	0	0	..54,377,328
28. Totals (Lines 20 to 27).....	..5,970,820,754	0	...431,055,748	...963,088,307	8,196,359	0	..377,202,545	4,010,445,146	...117,544,012	0	78,409	..63,210,228
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	778,342,282	0	...11,420,590	...626,773,576	462,211	0	...2,552,694	...118,836,537	938,797	0	984	..17,356,892
30. Dividends to policyholders.....	8,224,416	0	...8,224,416	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	770,117,866	0	...3,196,174	...626,773,576	462,211	0	...2,552,694	...118,836,537	938,797	0	984	..17,356,892
32. Federal income taxes incurred (excluding tax on capital gains).....	94,183,539	0	...(3,911,910)	...94,987,315	161,774	0	(36,415,384)	...63,861,190	135,340	0	(143)	(24,634,643)
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).....	675,934,327	0	7,108,084	...531,786,261	300,437	0	38,968,078	54,975,347	803,458	0	1,127	..41,991,535

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	146,403,423	0	...2,625,478	...15,170,581	0	0	...1,205,024	...127,402,341	0	0	0	0
08.302. Miscellaneous income.....	76,299,168	0	...2,386,766	...235,585	0	0	...8,558,324	...63,035,782	0	0	52	...2,082,659
08.303. Separate Account loads.....	30,304,969	0	...1,986,830	...28,123,624	(24,912)	0	0	...219,427	0	0	0	0
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).....	253,007,560	0	6,999,074	...43,529,790	(24,912)	0	...9,763,348	...190,657,550	0	0	52	...2,082,659
2701. Miscellaneous deductions.....	126,212,509	0	85,710	(39,374)	0	0	13,890	...71,774,955	0	0	0	..54,377,328
2702. MODCO adjustment.....	(1,477,330)	0	0	(1,138,157)	0	0	0	(339,173)	0	0	0	0
2703. Change in provision for future dividends.....	(1,534,954)	0	(1,534,954)	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(14,723,790)	0	(7,795,005)	0	0	0	(6,928,785)	0	0	0	0	0
2799. Total (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	108,476,435	0	(9,244,249)	(1,177,531)	0	0	(6,914,895)	...71,435,782	0	0	0	..54,377,328

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	18,556,706,457	0	1,851,209,022	8,057,420,015	47,107,901	0	622,130,851	7,978,838,669
2. Tabular net premiums or considerations.....	1,223,217,470	0	154,792,309	369,648,380	7,209,119	0	173,621,304	517,946,358
3. Present value of disability claims incurred.....	4,176,909	0	0	0	XXX.....	0	4,136,607	40,302
4. Tabular interest.....	867,064,238	0	77,478,017	376,193,263	783,995	0	41,401,117	371,207,846
5. Tabular less actual reserve released.....	668,797	0	732,480	(63,683)	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0
7. Other increases (net).....	212,121,853	0	22,383,530	(60,516,308)	95,011	0	156,431	250,003,189
8. Totals (Lines 1 to 7).....	20,863,955,724	0	2,106,595,358	8,742,681,667	55,196,026	0	841,446,310	9,118,036,364
9. Tabular cost.....	294,517,741	0	114,693,522	0	XXX.....	0	179,824,219	0
10. Reserves released by death.....	50,024,399	0	38,851,335	XXX.....	XXX.....	0	11,173,064	XXX.....
11. Reserves released by other terminations (net).....	1,034,781,398	0	47,475,004	399,430,446	0	0	1,362,174	586,513,774
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,185,379,359	0	781,600	408,413,113	11,076,307	0	29,466	765,078,873
13. Net transfers to or (from) Separate Accounts.....	(258,673,451)	0	(3,443,032)	(102,992,641)	0	0	0	(152,237,778)
14. Total deductions (Lines 9 to 13).....	2,306,029,446	0	198,358,429	704,850,918	11,076,307	0	192,388,923	1,199,354,869
15. Reserve December 31, current year.....	18,557,926,278	0	1,908,236,929	8,037,830,749	44,119,719	0	649,057,387	7,918,681,495

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds.....	(a).....42,377,181	46,179,903
1.1	Bonds exempt from U.S. tax.....	(a)......0	0
1.2	Other bonds (unaffiliated).....	(a).....972,498,832	979,635,062
1.3	Bonds of affiliates.....	(a)......0	0
2.1	Preferred stocks (unaffiliated).....	(b).....3,619,413	3,849,427
2.11	Preferred stocks of affiliates.....	(b)......0	0
2.2	Common stocks (unaffiliated).....	3,773,137	3,776,825
2.21	Common stocks of affiliates.....	0	0
3.	Mortgage loans.....	(c).....122,378,605	119,941,312
4.	Real estate.....	(d)......0	10,716,099
5.	Contract loans.....	64,270,061	65,431,107
6.	Cash, cash equivalents and short-term investments.....	(e).....2,416,773	2,416,773
7.	Derivative instruments.....	(f).....118,451,105	77,607,088
8.	Other invested assets.....	133,707,161	133,810,911
9.	Aggregate write-ins for investment income.....	4,372	4,256
10.	Total gross investment income.....	1,463,496,640	1,443,368,763
11.	Investment expenses.....		(g).....42,899,661
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....163,131
13.	Interest expense.....		(h).....24,733,786
14.	Depreciation on real estate and other invested assets.....		(i).....4,643,043
15.	Aggregate write-ins for deductions from investment income.....		0
16.	Total deductions (Lines 11 through 15).....		72,439,621
17.	Net investment income (Line 10 minus Line 16).....		1,370,929,142

DETAILS OF WRITE-INS

0901.	Miscellaneous investment income.....	4,372	4,256
0902.	.....	......0	0
0903.	.....	......0	0
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).....	4,372	4,256
1501.	.....		......0
1502.	.....		......0
1503.	.....		......0
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 \$.....76,566,681 accrual of discount less \$.....145,564,186 amortization of premium and less \$.....41,777,366 paid for accrued interest on purchases.
- (b) Includes \$.....762,043 accrual of discount less \$.....310,603 amortization of premium and less \$......0 paid for accrued dividends on purchases.
- (c) Includes \$.....762,482 accrual of discount less \$.....479,098 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 \$.....49,305 accrual of discount less \$......0 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 \$.....4,643,043 depreciation on real estate and \$......0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds.....	(89,700,900)	(89,700,900)	0	0
1.1	Bonds exempt from U.S. tax.....	0	0	0	0
1.2	Other bonds (unaffiliated).....	78,730,612	(181,856,489)	(33,735,984)	(8,861,702)
1.3	Bonds of affiliates.....	0	0	0	0
2.1	Preferred stocks (unaffiliated).....	1,030,190	(1,673,809)	(53,046)	0
2.11	Preferred stocks of affiliates.....	0	0	0	0
2.2	Common stocks (unaffiliated).....	7,831,590	(99)	22,444,546	0
2.21	Common stocks of affiliates.....	0	0	(20,548,285)	0
3.	Mortgage loans.....	(166,775,869)	(166,775,869)	0	0
4.	Real estate.....	0	0	0	0
5.	Contract loans.....	0	0	0	0
6.	Cash, cash equivalents and short-term investments.....	62	62	0	(1,431,006)
7.	Derivative instruments.....	(100,247,583)	(100,247,583)	125,406,631	10,211,280
8.	Other invested assets.....	4,456,082	(21,454,207)	183,723,058	(1,123,679)
9.	Aggregate write-ins for capital gains (losses).....	21,878,117	21,878,117	0	0
10.	Total capital gains (losses).....	(242,797,699)	(288,171,298)	277,236,920	(1,205,107)

DETAILS OF WRITE-INS

0901.	Miscellaneous gains.....	21,878,117	0	21,878,117	0
0902.	.....	......0	0	0	0
0903.	.....	......0	0	0	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).....	21,878,117	0	21,878,117	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.....	16,883	0	16,883	0	0	0	0	0	0	0	0
2.	Deferred and accrued.....	225,553	0	225,553	0	0	0	0	0	0	0	0
3.	Deferred, accrued and uncollected:											
3.1	Direct.....	215,036	0	215,036	0	0	0	0	0	0	0	0
3.2	Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3	Reinsurance ceded.....	(27,400)	0	(27,400)	0	0	0	0	0	0	0	0
3.4	Net (Line 1 + Line 2).....	242,436	0	242,436	0	0	0	0	0	0	0	0
4.	Advance.....	0	0	0	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4.....	242,436	0	242,436	0	0	0	0	0	0	0	0
6.	Collected during year:											
6.1	Direct.....	134,332,236	0	53,583,943	53,615,842	0	10,421,248	22,500	16,688,263	0	441	0
6.2	Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3	Reinsurance ceded.....	29,820,411	0	1,296,489	0	0	11,835,659	0	16,688,263	0	0	0
6.4	Net.....	104,511,825	0	52,287,454	53,615,842	0	(1,414,411)	22,500	0	0	441	0
7.	Line 5 + Line 6.4.....	104,754,261	0	52,529,890	53,615,842	0	(1,414,411)	22,500	0	0	441	0
8.	Prior year (uncollected + deferred and accrued - advance).....	232,303	0	232,303	0	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
9.1	Direct.....	133,666,945	0	53,594,076	53,615,842	0	10,476,920	22,500	15,957,166	0	441	0
9.2	Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
9.3	Reinsurance ceded.....	29,144,986	0	1,296,489	0	0	11,891,332	0	15,957,166	0	0	0
9.4	Net (Line 7 - Line 8).....	104,521,958	0	52,297,587	53,615,842	0	(1,414,411)	22,500	0	0	441	0
SINGLE												
10.	Single premiums and considerations:											
10.1	Direct.....	3,742,956,379	0	16,874,028	665,797,594	0	(17,696,355)	3,077,981,111	0	0	0	0
10.2	Reinsurance assumed.....	889,867	0	0	881,769	0	0	8,097	0	0	0	0
10.3	Reinsurance ceded.....	(5,558,955)	0	2,670,349	47,702,531	0	(55,931,836)	0	0	0	0	0
10.4	Net.....	3,749,405,200	0	14,203,678	618,976,832	0	38,235,481	3,077,989,209	0	0	0	0
RENEWAL												
11.	Uncollected.....	6,377,363	0	219,737	0	0	739,640	0	5,417,986	0	0	0
12.	Deferred and accrued.....	989,254	0	989,254	0	0	0	0	0	0	0	0
13.	Deferred, accrued and uncollected:											
13.1	Direct.....	52,012,148	0	2,503,692	0	0	12,770,478	0	36,662,514	0	75,464	0
13.2	Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
13.3	Reinsurance ceded.....	44,645,532	0	1,294,702	0	0	12,030,837	0	31,244,528	0	75,464	0
13.4	Net (Line 11 + Line 12).....	7,366,617	0	1,208,991	0	0	739,640	0	5,417,986	0	0	0
14.	Advance.....	73,219	0	73,219	0	0	0	0	0	0	0	0
15.	Line 13.4 - Line 14.....	7,293,398	0	1,135,772	0	0	739,640	0	5,417,986	0	0	0
16.	Collected during year:											
16.1	Direct.....	708,567,401	0	167,241,709	11,406	0	186,064,141	35,954,613	317,750,207	0	1,545,326	0
16.2	Reinsurance assumed.....	2,308,624	0	2,300,717	0	0	0	0	7,907	0	0	0
16.3	Reinsurance ceded.....	451,168,530	0	75,764,088	0	0	134,765,951	0	239,153,212	0	1,485,279	0
16.4	Net.....	259,707,496	0	93,778,338	11,406	0	51,298,190	35,954,613	78,604,902	0	60,046	0
17.	Line 15 + Line 16.4.....	267,000,894	0	94,914,110	11,406	0	52,037,831	35,954,613	84,022,888	0	60,046	0
18.	Prior year (uncollected + deferred and accrued - advance).....	8,588,377	0	2,372,739	0	0	771,338	0	5,444,300	0	0	0
19.	Renewal premiums and considerations:											
19.1	Direct.....	708,240,686	0	167,273,135	11,406	0	186,445,393	35,954,613	317,007,480	0	1,548,659	0
19.2	Reinsurance assumed.....	2,308,624	0	2,300,717	0	0	0	0	7,907	0	0	0
19.3	Reinsurance ceded.....	452,136,792	0	77,032,480	0	0	135,178,900	0	238,436,800	0	1,488,612	0
19.4	Net (Line 17 - Line 18).....	258,412,516	0	92,541,371	11,406	0	51,266,493	35,954,613	78,578,587	0	60,046	0
TOTAL												
20.	Total premiums and annuity considerations:											
20.1	Direct.....	4,584,864,009	0	237,741,238	719,424,842	0	179,225,958	3,113,958,225	332,964,646	0	1,549,099	0
20.2	Reinsurance assumed.....	3,198,490	0	2,300,717	881,769	0	0	8,097	7,907	0	0	0
20.3	Reinsurance ceded.....	475,722,824	0	80,999,318	47,702,531	0	91,138,396	0	254,393,966	0	1,488,612	0
20.4	Net (Lines 9.4 + 10.4 + 19.4).....	4,112,339,675	0	159,042,636	672,604,080	0	88,087,562	3,113,966,322	78,578,587	0	60,487	0

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

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	2,102	0	2,102	0	0	0	0	0	0	0	0
22. All other.....	6,692,465	0	6,692,465	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	3,775,945	0	1,078,642	0	0	612,699	0	2,084,604	0	0	0
23.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	3,775,945	0	1,078,642	0	0	612,699	0	2,084,604	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	1,125,367	0	0	309,629	0	0	815,737	0	0	0	0
24.2 Reinsurance assumed.....	52,185	0	0	52,185	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	1,073,182	0	0	257,445	0	0	815,737	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	35,642,085	0	1,098,122	683,640	0	4,753,501	0	29,087,968	0	18,854	0
25.2 Reinsurance assumed.....	(601,928)	0	(615,884)	13,955	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	36,244,013	0	1,714,006	669,684	0	4,753,501	0	29,087,968	0	18,854	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	40,543,397	0	2,176,764	993,269	0	5,366,200	815,737	31,172,572	0	18,854	0
26.2 Reinsurance assumed (Page 6, Line 22).....	(549,744)	0	(615,884)	66,140	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	41,093,140	0	2,792,648	927,129	0	5,366,200	815,737	31,172,572	0	18,854	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	10,353,978	0	8,591,938	0	0	(322,565)	0	2,084,604	0	0	0
28. Single.....	74,620,989	0	38,724	29,228,175	0	0	45,354,089	0	0	0	0
29. Renewal.....	100,183,122	0	2,828,897	48,848,750	0	8,643,326	802,298	39,059,851	0	0	0
30. Deposit-type contract funds.....	64,606,775	0	0	0	0	0	64,606,775	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	249,764,863	0	11,459,560	78,076,925	0	8,320,761	110,763,162	41,144,455	0	0	0

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1.	Rent.....	3,494,093	0	93,197	(128,638)	683,079	4,141,731
2.	Salaries and wages.....	222,566,498	0	5,932,518	(8,107,450)	30,103,005	250,494,571
3.11	Contributions for benefit plans for employees.....	43,605,809	0	1,162,314	11,521,344	3,707,957	59,997,424
3.12	Contributions for benefit plans for agents.....	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans.....	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans.....	0	0	0	0	0	0
3.31	Other employee welfare.....	1,040,409	0	27,732	3,886	34,591	1,106,618
3.32	Other agent welfare.....	0	0	0	0	0	0
4.1	Legal fees and expenses.....	6,043,304	0	161,084	2,016,582	120,650	8,341,620
4.2	Medical examination fees.....	665,152	0	17,730	0	8	682,890
4.3	Inspection report fees.....	101,752	0	2,712	0	0	104,464
4.4	Fees of public accountants and consulting actuaries.....	2,945,623	0	78,516	0	18,717	3,042,856
4.5	Expense of investigation and settlement of policy claims.....	36,205	0	965	0	16	37,186
5.1	Traveling expenses.....	16,144,737	0	430,339	5,389	369,343	16,949,808
5.2	Advertising.....	10,935,390	0	291,483	0	2,682	11,229,555
5.3	Postage, express, telegraph and telephone.....	13,710,567	0	365,456	1,935	134,730	14,212,688
5.4	Printing and stationery.....	9,796,405	0	261,124	2,567	31,837	10,091,933
5.5	Cost or depreciation of furniture and equipment.....	36,023,853	0	960,217	4,392,705	1,225,996	42,602,771
5.6	Rental of equipment.....	153,898	0	4,102	0	84	158,084
5.7	Cost or depreciation of EDP equipment and software.....	13,130	0	350	0	0	13,480
6.1	Books and periodicals.....	2,321,583	0	61,882	0	2,274,872	4,658,337
6.2	Bureau and association fees.....	1,912,774	0	50,985	0	15,807	1,979,566
6.3	Insurance, except on real estate.....	4,624,418	0	123,264	0	879	4,748,561
6.4	Miscellaneous losses.....	0	0	0	0	0	0
6.5	Collection and bank service charges.....	1,404,923	0	37,448	458	1,056,879	2,499,708
6.6	Sundry general expenses.....	(3,173,344)	0	(84,586)	(1,316,616)	3,110,075	(1,464,471)
6.7	Group service and administration fees.....	14,523	0	387	0	0	14,910
6.8	Reimbursements by uninsured plans.....	(13,724)	0	(366)	0	0	(14,090)
7.1	Agency expense allowance.....	1,406,427	0	37,488	0	0	1,443,915
7.2	Agents' balances charged off (less \$.....0 recovered).....	0	0	0	0	0	0
7.3	Agency conferences other than local meetings.....	514,533	0	13,715	0	8,454	536,702
9.1	Real estate expenses.....	5,789,444	0	154,256	129,356	0	6,073,056
9.2	Investment expenses not included elsewhere.....	0	0	0	0	0	0
9.3	Aggregate write-ins for expenses.....	0	0	0	0	0	0
10.	General expenses Incurred.....	382,078,382	0	10,184,312	8,521,518	42,899,661	(a)...443,683,873
11.	General expenses unpaid December 31, prior year.....	72,072,645	0	1,782,896	3,910,360	0	77,765,901
12.	General expenses unpaid December 31, current year.....	76,240,640	0	2,032,196	1,700,400	0	79,973,236
13.	Amounts receivable relating to uninsured plans, prior year.....	885	0	22	48	0	955
14.	Amounts receivable relating to uninsured plans, current year.....	910	0	25	20	0	955
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14).....	377,910,412	0	9,935,015	10,731,450	42,899,661	441,476,538
DETAILS OF WRITE-INS							
09.301.	.....	.....0	0	0	0	0	0
09.302.	.....	.....0	0	0	0	0	0
09.303.	.....	.....0	0	0	0	0	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

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

		Insurance			4	5
		1	2	3	Investment	Total
		Life	Accident and Health	All Other Lines of Business		
1.	Real estate taxes.....	0	0	0	0	0
2.	State insurance department licenses and fees.....	6,671,794	1,791,802	145,856	0	8,609,452
3.	State taxes on premiums.....	5,262,890	1,461,177	118,943	0	6,843,010
4.	Other state taxes, including \$.....0 for employee benefits.....	507,854	141,000	11,478	0	660,332
5.	U.S. Social Security taxes.....	0	0	0	0	0
6.	All other taxes.....	1,335,358	431,286	35,107	163,131	1,964,882
7.	Taxes, licenses and fees incurred.....	13,777,896	3,825,265	311,384	163,131	18,077,676
8.	Taxes, licenses and fees unpaid December 31, prior year.....	(1,424,944)	(277,737)	5,929	0	(1,696,752)
9.	Taxes, licenses and fees unpaid December 31, current year.....	4,126,256	1,145,605	93,254	0	5,365,115
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	8,226,696	2,401,923	224,059	163,131	11,015,809

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums.....	2,102	0
2.	Applied to shorten the endowment or premium-paying period.....	0	0
3.	Applied to provide paid-up additions.....	6,692,465	0
4.	Applied to provide paid-up annuities.....	0	0
5.	Total Lines 1 through 4.....	6,694,567	0
6.	Paid-in cash.....	1,246,744	0
7.	Left on deposit.....	22,401	0
8.	Aggregate write-ins for dividend or refund options.....	229,307	0
9.	Total Lines 5 through 8.....	8,193,019	0
10.	Amount due and unpaid.....	363	0
11.	Provision for dividends or refunds payable in the following calendar year.....	488,746	0
12.	Terminal dividends.....	0	0
13.	Provision for deferred dividend contracts.....	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15.	Total Lines 10 through 14.....	489,109	0
16.	Total from prior year.....	457,712	0
17.	Total dividends or refunds (Lines 9 + 15 - 16).....	8,224,416	0

DETAILS OF WRITE-INS

0801.	Dividends withdrawn.....	229,307	0
0802.	.....	.....0	0
0803.	.....	.....0	0
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).....	229,307	0

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 80 CSO 6%, CRVM 85-86.....	81,536,568	0	81,536,568	0	0
0100002. 80 CSO 5.5%, CRVM 87-92.....	347,499,753	0	347,499,753	0	0
0100003. 80 CSO 5%, CRVM 93-94.....	137,180,414	0	137,180,414	0	0
0100004. 80 CSO 4.5%, CRVM, 95-NB.....	2,007	0	2,007	0	0
0100005. 80 CSO 4% from 1983 NLP.....	14,973,028	0	14,973,028	0	0
0100006. 80 CSO 4.0%, CRVM, 97-NB.....	20,965,312	0	13,238,035	0	7,727,277
0100007. 58 CSO 5.5% CRVM 87.....	439,882,004	0	0	0	439,882,004
0100008. 58 CSO 4.5% CRVM 85-91.....	732,181,484	0	0	0	732,181,484
0100009. 41 CSO 2.50% CRVM.....	98,405	0	98,405	0	0
0100010. 41 CSO 2.50% MOD CRVM NJ.....	4,900,720	0	4,900,720	0	0
0100011. 41 CSO 2.50% NLP.....	311,837	0	311,837	0	0
0100012. 41 CSO 3.00% CRVM.....	3,356,599	0	3,356,599	0	0
0100013. 41 CSO 3.00% MOD CRVM NJ.....	4,725,762	0	4,725,762	0	0
0100014. 41 CSO 3.00% NLP.....	66,182	0	66,182	0	0
0100015. 41 CSO 3.25% CRVM.....	2,249	0	2,249	0	0
0100016. 41 CSO 3.50% CRVM.....	123,627	0	123,627	0	0
0100017. 58 CET 2.50% CRVM.....	24,399	0	24,399	0	0
0100018. 58 CET 2.50% MOD CRVM NJ.....	64,355	0	64,355	0	0
0100019. 58 CET 2.75% CRVM.....	13,225	0	13,225	0	0
0100020. 58 CET 2.75% NLP.....	2,194	0	2,194	0	0
0100021. 58 CET 3.00% CRVM.....	104,640	0	104,640	0	0
0100022. 58 CET 3.00% MOD CRVM IL.....	244	0	244	0	0
0100023. 58 CET 3.00% MOD CRVM NJ.....	222,564	0	222,564	0	0
0100024. 58 CET 3.00% NLP.....	34,834	0	34,834	0	0
0100025. 58 CET 3.50% CRVM.....	175,418	0	175,418	0	0
0100026. 58 CET 3.50% MOD CRVM NJ.....	13,003	0	13,003	0	0
0100027. 58 CET 4.00% CRVM.....	307,006	0	307,006	0	0
0100028. 58 CET 4.00% MOD CRVM NJ.....	13,893	0	13,893	0	0
0100029. 58 CET 4.50% CRVM.....	12,036	0	12,036	0	0
0100030. 58 CSO 2.50% CRVM.....	633,691	0	633,691	0	0
0100031. 58 CSO 2.50% MOD CRVM NJ.....	3,873,436	0	3,873,436	0	0
0100032. 58 CSO 2.50% NLP.....	70,552	0	70,552	0	0
0100033. 58 CSO 2.75% CRVM.....	116,251	0	116,251	0	0
0100034. 58 CSO 2.75% NLP.....	981,743	0	981,743	0	0
0100035. 58 CSO 3.00% CRVM.....	8,037,871	0	8,037,871	0	0
0100036. 58 CSO 3.00% MOD CRVM IL.....	362,222	0	362,222	0	0
0100037. 58 CSO 3.00% MOD CRVM NJ.....	28,500,202	0	28,500,202	0	0
0100038. 58 CSO 3.00% NLP.....	2,080,320	0	2,080,320	0	0
0100039. 58 CSO 3.25% MOD CRVM NJ.....	339,599	0	339,599	0	0
0100040. 58 CSO 3.25% NLP.....	64,872	0	64,872	0	0
0100041. 58 CSO 3.50% CRVM.....	6,711,527	0	6,711,527	0	0
0100042. 58 CSO 3.50% MOD CRVM NJ.....	7,008,798	0	7,008,798	0	0
0100043. 58 CSO 3.50% NLP.....	1,396,760	0	1,396,760	0	0
0100044. 58 CSO 4.00% CRVM.....	31,565,555	0	31,565,555	0	0
0100045. 58 CSO 4.00% MOD CRVM IL.....	81,974	0	81,974	0	0
0100046. 58 CSO 4.00% MOD CRVM NJ.....	1,412,527	0	1,412,527	0	0
0100047. 58 CSO 4.00% NLP.....	184,329	0	184,329	0	0
0100048. 58 CSO 4.25% CRVM.....	79	0	79	0	0
0100049. 58 CSO 4.50% CRVM.....	3,160,818	0	3,160,818	0	0
0100050. 58 CSO 4.50% NLP.....	10,461	0	10,461	0	0
0100051. 58 CSO 5.50% CRVM.....	853,774	0	853,774	0	0
0100052. 58 CSO 5.50% NLP.....	6,848	0	6,848	0	0
0100053. 58 CSO 6.00% NLP.....	13,033	0	13,033	0	0
0100054. 80 CET 4.50% CRVM.....	616,679	0	616,679	0	0
0100055. 80 CET 5.00% CRVM.....	36,868	0	36,868	0	0
0100056. 80 CET 5.50% CRVM.....	147,378	0	147,378	0	0
0100057. 80 CET 5.50% NLP.....	27,170	0	27,170	0	0
0100058. 80 CSO 3.00% CRVM.....	6,230,915	0	6,230,915	0	0
0100059. 80 CSO 3.50% CRVM.....	1,052,959	0	1,052,959	0	0
0100060. 80 CSO 4.00% CRVM.....	106,040,543	0	106,040,543	0	0
0100061. 80 CSO 4.50% CRVM.....	561,672,662	0	561,538,256	0	134,406
0100062. 80 CSO 5.00% CRVM.....	500,894,239	0	499,117,392	0	1,776,847
0100063. 80 CSO 5.50% CRVM.....	299,391,214	0	298,860,813	0	530,401
0100064. 80 CSO 5.50% NLP.....	614,157	0	614,157	0	0
0100065. 80 CSO 6.00% CRVM.....	4,935,776	0	4,935,776	0	0
0100066. 80 CSO 6.00% NLP.....	3,706	0	3,706	0	0
0100067. 2001 CSO 3.00% CRVM.....	268,675	0	268,675	0	0
0100068. 2001 CSO 4.00% CRVM.....	188,323,340	0	188,323,340	0	0
0100069. 2001 CSO 4.50% CRVM.....	12,301,965	0	12,301,965	0	0
0100070. AE 3.00% NLP.....	553,577	0	553,577	0	0
0100071. AE 3.50% MOD CRVM IL.....	375,985	0	375,985	0	0
0100072. AE 3.50% NLP.....	454,212	0	454,212	0	0

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0100073. 80 CSO 4.25% CRVM.....	848,462	0	0	0	848,462
0100074. 80 CSO 4.5% CRVM.....	5,121,429	0	0	0	5,121,429
0100075. 80 CSO 4.75% CRVM.....	8,741,239	0	0	0	8,741,239
0100076. 80 CSO 5.00% CRVM.....	572,154	0	0	0	572,154
0100077. 80 CSO 5.25% CRVM.....	83,596	0	0	0	83,596
0100078. 1960 CSG 3%.....	2,457,294	0	0	0	2,457,294
0100079. 71 GAM 6.5%.....	792,880	0	0	0	792,880
0100080. 71 GAM 7.5%.....	29,100	0	0	0	29,100
0100081. 71 GAM 7.75%.....	14,844	0	0	0	14,844
0100082. 83 GAM 6.25%.....	26,560	0	0	0	26,560
0100083. 83 GAM 6.75%.....	58,010	0	0	0	58,010
0100084. 83 GAM 7.25%.....	9,247	0	0	0	9,247
0100085. 94 GAR 5.25%.....	89,565	0	0	0	89,565
0100086. 94 GAR 5.5%.....	262,227	0	0	0	262,227
0100087. 94 GAR 6.0%.....	127,539	0	0	0	127,539
0100088. 94 GAR 6.25%.....	79,397	0	0	0	79,397
0100089. 94 GAR 6.5%.....	70,057	0	0	0	70,057
0100090. 94 GAR 6.75%.....	100,792	0	0	0	100,792
0100091. 94 GAR 7.0%.....	29,560	0	0	0	29,560
0100092. 94 GAR 9.75%.....	144,249	0	0	0	144,249
0100093. 58 CSO 3.5%.....	49,480	0	0	0	49,480
0100094. 58 CSO 4%.....	65,962	0	0	0	65,962
0100095. 58 CSO 4.5%.....	181,445	0	0	0	181,445
0100096. 80 CSO 4.5%.....	130,764	0	0	0	130,764
0100097. 80 CSO 5.5%.....	108,831	0	0	0	108,831
0100098. 80 CSO 6%.....	30,093	0	0	0	30,093
0100099. 01 CSO 5.5%.....	65,502	0	0	0	65,502
0100100. 60 CSG 3%.....	230,351	0	0	0	230,351
0199997. Totals (Gross).....	3,590,723,653	0	2,387,970,605	0	1,202,753,048
0199998. Reinsurance ceded.....	1,086,701,577	0	513,616,196	0	573,085,381
0199999. Totals (Net).....	2,504,022,076	0	1,874,354,409	0	629,667,667

Annuities (excluding supplementary contracts with life contingencies):

0200001. 51 IAM@ 4%.....	241,099	XXX	0	XXX	241,099
0200002. 71 IAM@ 6%.....	235,966	XXX	0	XXX	235,966
0200003. 71 IAM@ 6.5%.....	321,362	XXX	0	XXX	321,362
0200004. 71 IAM@ 6.75%.....	1,516,516	XXX	0	XXX	1,516,516
0200005. 71 IAM@ 9.5%.....	423,578	XXX	0	XXX	423,578
0200006. 83 GAM@ 6.25%.....	2,531,017	XXX	0	XXX	2,531,017
0200007. 83 GAM@ 6.5%.....	3,217,304	XXX	0	XXX	3,217,304
0200008. 83 GAM@ 6.75%.....	7,550,599	XXX	0	XXX	7,550,599
0200009. 83 GAM@ 7%.....	2,408,949	XXX	0	XXX	2,408,949
0200010. 83 GAM@ 7.25%.....	1,939,860	XXX	0	XXX	1,939,860
0200011. 83 GAM@ 7.75%.....	1,856,852	XXX	0	XXX	1,856,852
0200012. 83 GAM@ 8%.....	9,348,219	XXX	0	XXX	9,348,219
0200013. 83 GAM@ 8.25%.....	5,218,015	XXX	0	XXX	5,218,015
0200014. 83 GAM@ 8.75%.....	3,242,959	XXX	0	XXX	3,242,959
0200015. Ann 2000@ 5.25%.....	2,854,322	XXX	0	XXX	2,854,322
0200016. Ann 2000@ 5.5%.....	4,957,352	XXX	0	XXX	4,957,352
0200017. Ann 2000@ 6%.....	3,993,404	XXX	0	XXX	3,993,404
0200018. Ann 2000@ 6.25%.....	1,405,955	XXX	0	XXX	1,405,955
0200019. Ann 2000@ 6.5%.....	540,138	XXX	0	XXX	540,138
0200020. Ann 2000@ 6.75%.....	1,061,247	XXX	0	XXX	1,061,247
0200021. Ann 2000@ 7%.....	591,073	XXX	0	XXX	591,073
0200022. Annuity Options @5.25%.....	598,041	XXX	0	XXX	598,041
0200023. Account Value.....	1,394,766,314	XXX	0	XXX	1,394,766,314
0200024. VACARVM.....	1,894,384,905	XXX	1,892,714,796	XXX	1,670,109
0200025. 1971IAM @ 7.5%.....	26,246	XXX	26,246	XXX	0
0200026. 1983IAM @ 5.5%.....	6,901,718	XXX	6,901,718	XXX	0
0200027. 1983IAM @ 6.5%.....	2,398,535	XXX	2,398,535	XXX	0
0200028. 1983IAM @ 6.75%.....	8,990,298	XXX	8,990,298	XXX	0
0200029. 1983IAM @ 7%.....	3,378,448	XXX	3,378,448	XXX	0
0200030. 1983IAM @ 7.25%.....	1,836,453	XXX	1,836,453	XXX	0
0200031. 1983IAM @ 7.75%.....	527,304	XXX	527,304	XXX	0
0200032. 1983IAM @ 8%.....	29,113	XXX	29,113	XXX	0
0200033. 1983IAM @ 8.25%.....	893,228	XXX	893,228	XXX	0
0200034. 1983IAM @ 8.75%.....	231,740	XXX	231,740	XXX	0
0200035. 1983IAM @ 9.5%.....	178,883	XXX	178,883	XXX	0
0200036. Ann2000 @ 5.25%.....	168,443,245	XXX	168,443,245	XXX	0
0200037. Ann2000 @ 5.5%.....	149,572,174	XXX	149,572,174	XXX	0
0200038. Ann2000 @ 6%.....	82,379,913	XXX	82,379,913	XXX	0
0200039. Ann2000 @ 6.25%.....	7,417,907	XXX	7,417,907	XXX	0
0200040. Ann2000 @ 6.5%.....	9,397,328	XXX	9,397,328	XXX	0
0200041. Ann2000 @ 6.75%.....	8,588,522	XXX	8,588,522	XXX	0

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200042. Ann2000 @ 7%.....	9,775,924	XXX.....	9,775,924	XXX.....	0
0200043. Account Value.....	5,756,729	XXX.....	5,756,729	XXX.....	0
0200044. 1983IAM @ 6.25%.....	3,134,766	XXX.....	3,134,766	XXX.....	0
0200045. 1983IAM @ 6.5%.....	4,048,436	XXX.....	4,048,436	XXX.....	0
0200046. 1983IAM @ 6.75%.....	11,222,620	XXX.....	11,222,620	XXX.....	0
0200047. 1983IAM @ 7%.....	3,244,082	XXX.....	3,244,082	XXX.....	0
0200048. 1983IAM @ 7.25%.....	4,581,213	XXX.....	4,581,213	XXX.....	0
0200049. 1983IAM @ 7.75%.....	3,219,102	XXX.....	3,219,102	XXX.....	0
0200050. 1983IAM @ 8.25%.....	4,518,976	XXX.....	4,518,976	XXX.....	0
0200051. Ann2000 @ 5.25%.....	47,130,945	XXX.....	47,130,945	XXX.....	0
0200052. Ann2000 @ 5.5%.....	290,011,038	XXX.....	290,011,038	XXX.....	0
0200053. Ann2000 @ 6%.....	62,464,205	XXX.....	62,464,205	XXX.....	0
0200054. Ann2000 @ 6.25%.....	4,871,363	XXX.....	4,871,363	XXX.....	0
0200055. Ann2000 @ 6.5%.....	12,787,574	XXX.....	12,787,574	XXX.....	0
0200056. Ann2000 @ 6.75%.....	7,589,056	XXX.....	7,589,056	XXX.....	0
0200057. Ann2000 @ 7%.....	5,662,162	XXX.....	5,662,162	XXX.....	0
0200058. Account Value.....	6,062,742	XXX.....	6,062,742	XXX.....	0
0200059. 83IAM @ 6.75%.....	7,741	XXX.....	7,741	XXX.....	0
0200060. 83IAM @ 7.25%.....	15,822	XXX.....	15,822	XXX.....	0
0200061. Annuity2000 @ 5.25%.....	159,695	XXX.....	159,695	XXX.....	0
0200062. Annuity2000 @ 5.50%.....	78,676	XXX.....	78,676	XXX.....	0
0200063. Deferred Annuity Account Value.....	670,943	XXX.....	670,943	XXX.....	0
0200064. VACARVM.....	2,285,549	XXX.....	2,285,549	XXX.....	0
0200065. Annuity2000 @ 3.00%.....	25,307	XXX.....	25,307	XXX.....	0
0200066. 1983 GAM @6.25%.....	18,225,060	XXX.....	0	XXX.....	18,225,060
0200067. 1983 GAM @6.5%.....	47,372,099	XXX.....	0	XXX.....	47,372,099
0200068. 1983 GAM @6.75%.....	274,044,022	XXX.....	0	XXX.....	274,044,022
0200069. 1983 GAM @7%.....	156,539,272	XXX.....	0	XXX.....	156,539,272
0200070. 1983 GAM @7.25%.....	55,112,741	XXX.....	0	XXX.....	55,112,741
0200071. 1983 GAM @7.75%.....	141,885,172	XXX.....	0	XXX.....	141,885,172
0200072. 1983 GAM @8.25%.....	1,177,981,538	XXX.....	0	XXX.....	1,177,981,538
0200073. 1994 GAR @5.25%.....	88,156,322	XXX.....	0	XXX.....	88,156,322
0200074. 1994 GAR @5.5%.....	59,433,400	XXX.....	0	XXX.....	59,433,400
0200075. 1994 GAR @6%.....	82,642,125	XXX.....	0	XXX.....	82,642,125
0200076. 1994 GAR @6.25%.....	685,202,217	XXX.....	0	XXX.....	685,202,217
0200077. 1994 GAR @6.5%.....	38,041,244	XXX.....	0	XXX.....	38,041,244
0200078. 1994 GAR @6.75%.....	56,027,932	XXX.....	0	XXX.....	56,027,932
0200079. 1994 GAR @7%.....	121,029,477	XXX.....	0	XXX.....	121,029,477
0200080. 1971 IAM @3.5%.....	65,301	XXX.....	0	XXX.....	65,301
0200081. 1971 IAM @6%.....	431,636	XXX.....	0	XXX.....	431,636
0200082. 1971 IAM @7.5%.....	1,767,081	XXX.....	0	XXX.....	1,767,081
0200083. 1983 IAM @5%.....	23,571,950	XXX.....	0	XXX.....	23,571,950
0200084. 1983 IAM @5.25%.....	11,327,938	XXX.....	0	XXX.....	11,327,938
0200085. 1983 IAM @5.75%.....	10,282,160	XXX.....	0	XXX.....	10,282,160
0200086. 1983 IAM @6.5%.....	19,252,395	XXX.....	0	XXX.....	19,252,395
0200087. 1983 IAM @6.75%.....	9,951,248	XXX.....	0	XXX.....	9,951,248
0200088. 1983 IAM @7%.....	25,433,055	XXX.....	0	XXX.....	25,433,055
0200089. 1983 IAM @7.25%.....	16,348,105	XXX.....	0	XXX.....	16,348,105
0200090. 1983 IAM @7.75%.....	14,495,667	XXX.....	0	XXX.....	14,495,667
0200091. 1983 IAM @8%.....	3,873,105	XXX.....	0	XXX.....	3,873,105
0200092. 1983 IAM @8.25%.....	24,613,244	XXX.....	0	XXX.....	24,613,244
0200093. 1983 IAM @8.75%.....	13,895,682	XXX.....	0	XXX.....	13,895,682
0200094. 1983 IAM @9.5%.....	5,821,894	XXX.....	0	XXX.....	5,821,894
0200095. Annuity 2000 @5.25%.....	9,345,098	XXX.....	0	XXX.....	9,345,098
0200096. Annuity 2000 @5.5%.....	6,802,761	XXX.....	0	XXX.....	6,802,761
0200097. Annuity 2000 @6%.....	8,122,271	XXX.....	0	XXX.....	8,122,271
0200098. 1971 IAM @11.25%.....	3,490,219	XXX.....	3,490,219	XXX.....	0
0200099. 1971 IAM @6%.....	6,502,107	XXX.....	6,502,107	XXX.....	0
0200100. 1971 IAM @7.5%.....	13,299,226	XXX.....	13,299,226	XXX.....	0
0200101. 1983 GAM @5.25%.....	2,618,490	XXX.....	0	XXX.....	2,618,490
0200102. 1983 GAM @5.5%.....	1,330,875	XXX.....	0	XXX.....	1,330,875
0200103. 1983 GAM @6.25%.....	86,009,389	XXX.....	0	XXX.....	86,009,389
0200104. 1983 GAM @6.5%.....	9,346,276	XXX.....	0	XXX.....	9,346,276
0200105. 1983 GAM @6.75%.....	241,585,332	XXX.....	0	XXX.....	241,585,332
0200106. 1983 GAM @7.25%.....	85,241,357	XXX.....	0	XXX.....	85,241,357
0200107. 1983 IAM @11%.....	6,691,767	XXX.....	6,691,767	XXX.....	0
0200108. 1983 IAM @11.25%.....	10,680,400	XXX.....	10,680,400	XXX.....	0
0200109. 1983 IAM @4.75%.....	2,076,666	XXX.....	2,076,666	XXX.....	0
0200110. 1983 IAM @5%.....	2,061,006	XXX.....	2,061,006	XXX.....	0
0200111. 1983 IAM @5.25%.....	178,826,472	XXX.....	178,826,472	XXX.....	0
0200112. 1983 IAM @5.5%.....	290,942,147	XXX.....	290,942,147	XXX.....	0
0200113. 1983 IAM @5.75%.....	1,171,587	XXX.....	1,171,587	XXX.....	0
0200114. 1983 IAM @6%.....	187,690,716	XXX.....	187,690,716	XXX.....	0

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200115. 1983 IAM @6.25%.....	119,826,848	XXX.....	119,826,848	XXX.....	0
0200116. 1983 IAM @6.5%.....	134,293,059	XXX.....	134,293,059	XXX.....	0
0200117. 1983 IAM @6.75%.....	343,044,203	XXX.....	343,044,203	XXX.....	0
0200118. 1983 IAM @7%.....	134,225,019	XXX.....	134,225,019	XXX.....	0
0200119. 1983 IAM @7.25%.....	60,361,976	XXX.....	60,361,976	XXX.....	0
0200120. 1983 IAM @7.5%.....	623,681	XXX.....	623,681	XXX.....	0
0200121. 1983 IAM @7.75%.....	10,262,277	XXX.....	10,262,277	XXX.....	0
0200122. 1983 IAM @8%.....	1,594,770	XXX.....	1,594,770	XXX.....	0
0200123. 1983 IAM @8.25%.....	4,741,994	XXX.....	4,741,994	XXX.....	0
0200124. 1983 IAM @8.75%.....	3,276,284	XXX.....	3,276,284	XXX.....	0
0200125. 1983 IAM @9.25%.....	2,250,513	XXX.....	2,250,513	XXX.....	0
0200126. 1994 GAR @5.25%.....	542,222,677	XXX.....	0	XXX.....	542,222,677
0200127. 1994 GAR @5.5%.....	270,204,441	XXX.....	0	XXX.....	270,204,441
0200128. 1994 GAR @6%.....	344,337,558	XXX.....	0	XXX.....	344,337,558
0200129. 1994 GAR @6.25%.....	96,376,525	XXX.....	0	XXX.....	96,376,525
0200130. 1994 GAR @6.5%.....	81,316,852	XXX.....	0	XXX.....	81,316,852
0200131. 1994 GAR @6.75%.....	375,351,022	XXX.....	0	XXX.....	375,351,022
0200132. 1994 GAR @7%.....	108,407,133	XXX.....	0	XXX.....	108,407,133
0200133. Account Value.....	31,420,955	XXX.....	0	XXX.....	31,420,955
0200134. Substandard Tables @4.25%.....	3,157,631	XXX.....	3,157,631	XXX.....	0
0200135. Substandard Tables @4.5%.....	298,346	XXX.....	298,346	XXX.....	0
0200136. Substandard Tables @4.75%.....	2,120,144	XXX.....	2,120,144	XXX.....	0
0200137. Substandard Tables @5%.....	2,997,259	XXX.....	2,997,259	XXX.....	0
0200138. Substandard Tables @5.25%.....	662,264,396	XXX.....	662,264,396	XXX.....	0
0200139. Substandard Tables @5.5%.....	1,230,767,493	XXX.....	1,230,767,493	XXX.....	0
0200140. Substandard Tables @5.75%.....	223,536	XXX.....	223,536	XXX.....	0
0200141. Substandard Tables @6%.....	439,208,094	XXX.....	439,208,094	XXX.....	0
0200142. Substandard Tables @6.25%.....	128,981,528	XXX.....	128,981,528	XXX.....	0
0200143. Substandard Tables @6.5%.....	224,449,452	XXX.....	224,449,452	XXX.....	0
0200144. Substandard Tables @6.75%.....	462,904,386	XXX.....	462,904,386	XXX.....	0
0200145. Substandard Tables @7%.....	221,831,880	XXX.....	221,831,880	XXX.....	0
0200146. 1994 GAR @ 5.50%.....	11,022,980	XXX.....	0	XXX.....	11,022,980
0200147. 1994 GAR @ 5.75%.....	304,283,301	XXX.....	0	XXX.....	304,283,301
0200148. 1994 GAR @ 6.00%.....	248,853,012	XXX.....	0	XXX.....	248,853,012
0200149. 1994 GAR @ 6.25%.....	336,851,052	XXX.....	0	XXX.....	336,851,052
0200150. 1994 GAR @ 6.50%.....	7,642,587	XXX.....	0	XXX.....	7,642,587
0200151. 1994 GAR @ 6.75%.....	2,991,954	XXX.....	0	XXX.....	2,991,954
0200152. 1983 IAM @4.25%.....	942,866	XXX.....	942,866	XXX.....	0
0200153. 1983 IAM @4.5%.....	88,657	XXX.....	88,657	XXX.....	0
0200154. 71 IAM 3.50% CARVM.....	731,833	XXX.....	731,833	XXX.....	0
0200155. 71 IAM 4.00% CARVM.....	3,460,950	XXX.....	3,460,950	XXX.....	0
0200156. 71 IAM 8.00% CARVM.....	664,359	XXX.....	664,359	XXX.....	0
0200157. 71 IAM 8.25% CARVM.....	1,614,494	XXX.....	1,614,494	XXX.....	0
0200158. 83a 5.00% CARVM.....	53,850	XXX.....	53,850	XXX.....	0
0200159. 83a 5.25% CARVM.....	35,091	XXX.....	35,091	XXX.....	0
0200160. 83a 5.50% CARVM.....	262,968	XXX.....	262,968	XXX.....	0
0200161. 83a 5.75% CARVM.....	8,213	XXX.....	8,213	XXX.....	0
0200162. 83a 6.00% CARVM.....	795,113	XXX.....	795,113	XXX.....	0
0200163. 83a 6.25% CARVM.....	109,913	XXX.....	109,913	XXX.....	0
0200164. 83a 6.50% CARVM.....	415	XXX.....	415	XXX.....	0
0200165. 83a 6.75% CARVM.....	456,873	XXX.....	456,873	XXX.....	0
0200166. 83a 8.00% CARVM.....	523,681	XXX.....	523,681	XXX.....	0
0299997. Totals (Gross).....	15,587,114,105	XXX.....	7,740,116,875	XXX.....	7,846,997,230
0299998. Reinsurance ceded.....	179,687,348	XXX.....	989,835	XXX.....	178,697,513
0299999. Totals (Net).....	15,407,426,757	XXX.....	7,739,127,040	XXX.....	7,668,299,717
Supplementary Contracts with Life Contingencies:					
0300001. 1971IAM @ 3.5%.....	387,533	0	387,533	0	0
0300002. 1971IAM @ 6%.....	121,143	0	121,143	0	0
0300003. 1971IAM @ 7.5%.....	266,874	0	266,874	0	0
0300004. 1983IAM @ 5.5%.....	161,608	0	161,608	0	0
0300005. 1983IAM @ 6.5%.....	390,765	0	390,765	0	0
0300006. 1983IAM @ 6.75%.....	826,470	0	826,470	0	0
0300007. 1983IAM @ 7%.....	79,678	0	79,678	0	0
0300008. 1983IAM @ 7.25%.....	308,518	0	308,518	0	0
0300009. 1983IAM @ 7.75%.....	73,073	0	73,073	0	0
0300010. 1983IAM @ 8%.....	170,370	0	170,370	0	0
0300011. 1983IAM @ 8.25%.....	660,641	0	660,641	0	0
0300012. 1983IAM @ 8.75%.....	516,398	0	516,398	0	0
0300013. 1983IAM @ 9.5%.....	953,657	0	953,657	0	0
0300014. Ann2000 @ 5.25%.....	11,732,032	0	11,732,032	0	0
0300015. Ann2000 @ 5.5%.....	11,262,313	0	11,262,313	0	0
0300016. Ann2000 @ 6%.....	11,913,047	0	11,913,047	0	0
0300017. Ann2000 @ 6.25%.....	978,430	0	978,430	0	0

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0300018. Ann2000 @ 6.5%.....	1,761,937	0	1,761,937	0	0
0300019. Ann2000 @ 6.75%.....	909,542	0	909,542	0	0
0300020. Ann2000 @ 7%.....	645,691	0	645,691	0	0
0399997. Totals (Gross).....	44,119,720	0	44,119,720	0	0
0399999. Totals (Net).....	44,119,720	0	44,119,720	0	0
Accidental Death Benefits:					
0400001. 59 ADB 3.00% NLP.....	44,149	0	44,149	0	0
0400002. 59 ADB 4.50% NLP.....	157	0	157	0	0
0400003. INTER CO 2.50% NLP.....	209	0	209	0	0
0499997. Totals (Gross).....	44,515	0	44,515	0	0
0499999. Totals (Net).....	44,515	0	44,515	0	0
Disability - Active Lives:					
0500001. INTERCO 52 w/58 CSO 3.00% NLP.....	55,249	0	55,249	0	0
0599997. Totals (Gross).....	55,249	0	55,249	0	0
0599999. Totals (Net).....	55,249	0	55,249	0	0
Disability - Disabled Lives:					
0600001. INTERCO 52 3.00%	275,996	0	275,996	0	0
0600002. INTERCO 52 3.50%	536	0	536	0	0
0600003. INTERCO 52 4.00%	103,636	0	103,636	0	0
0600004. INTERCO 52 4.50%	1,026,608	0	1,026,608	0	0
0600005. INTERCO 52 5.00%	503,851	0	503,851	0	0
0600006. INTERCO 52 5.50%	245,147	0	245,147	0	0
0600007. INTERCO 52 6.00%	77,039	0	77,039	0	0
0600008. 2005 GTL PW Table 3.5%.....	23,974	0	0	0	23,974
0600009. 2005 GTL PW Table 4.0%.....	34,628,818	0	0	0	34,628,818
0600010. 2005 GTL PW Table 4.5%.....	9,314,936	0	0	0	9,314,936
0600011. 2005 GTL PW Table 5.0%.....	844,750	0	0	0	844,750
0600012. 2005 GTL PW Table 5.5%.....	606,475	0	0	0	606,475
0600013. 2005 GTL PW Table 6.0%.....	154,906	0	0	0	154,906
0600014. 2005 GTL PW Table 5.0%.....	266,147	0	0	0	266,147
0699997. Totals (Gross).....	48,072,819	0	2,232,813	0	45,840,006
0699998. Reinsurance ceded.....	26,903,490	0	16,256	0	26,887,234
0699999. Totals (Net).....	21,169,329	0	2,216,557	0	18,952,772
Miscellaneous Reserves:					
0700001. VACARVM GMDB & GMWB.....	321,585,271	0	321,585,271	0	0
0700002. Additional Actuarial Reserves.....	150,000,000	0	150,000,000	0	0
0700003. VACARVM GMDB + GMWB Gross.....	180,270	0	180,270	0	0
0700004. Guranteed Minimum Death Benefit Reserves.....	381,097	0	0	0	381,097
0700005. Guranteed Minimum Death Benefit Reserves.....	3,836,030	0	3,836,030	0	0
0700006. Additional Actuarial Reserve.....	250,000,000	0	0	0	250,000,000
0700007. For excess of ... (deficiency).....	7,667,927	0	7,667,927	0	0
0700008. For non-deduction	626,571	0	626,571	0	0
0700009. Immediate Claim Payment.....	2,731,993	0	2,731,993	0	0
0700010. Group Conversion Substandard.....	1,981,803	0	1,981,803	0	0
0700011. Substandard.....	241,231	0	241,231	0	0
0700012. Additional Actuarial Reserves - Asset Liability Analysis - AG38.....	15,000,000	0	15,000,000	0	0
0700013. Group Portability Substandard.....	1,165,116	0	0	0	1,165,116
0799997. Totals (Gross).....	755,397,309	0	503,851,096	0	251,546,213
0799998. Reinsurance ceded.....	174,308,677	0	173,580,511	0	728,166
0799999. Totals (Net).....	581,088,632	0	330,270,585	0	250,818,047
9999999. Totals (Net) - Page 3, Line 1.....	18,557,926,278	0	9,990,188,075	0	8,567,738,203

HARTFORD LIFE INSURANCE COMPANY EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [X]	No []
1.2	If not, state which kind is issued.....		
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes [X]	No []
2.2	If not, state which kind is issued.....		
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	Yes [X]	No []
4.	Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes []	No [X]
4.1	Amount of insurance:	\$.....	0
4.2	Amount of reserve:	\$.....	0
4.3	Basis of reserve:		
4.4	Basis of regular assessments:		
4.5	Basis of special assessments:		
4.6	Assessments collected during year:	\$.....	0
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes [X]	No []
6.1	If so, state the amount of reserve on such contracts on the basis actually held:	\$.....	3,379,204,146
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.	\$.....	4,004,723,838
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:	\$.....	0
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:	\$.....	0
7.4	Identify where the reserves are reported in the blank.		

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

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.....	12,905,501	12,601,964	.0	.0	293,475	10,062	.0	.0	.0
2. Additional contract reserves (a).....	4,563,881	.0	.0	.0	4,409,571	154,310	.0	.0	.0
3. Additional actuarial reserves - Asset/Liability analysis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Reserve for rate credits.....	11,088,056	11,088,056	.0	.0	.0	.0	.0	.0	.0
6. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Totals (Gross).....	28,557,438	23,690,020	.0	.0	4,703,046	164,372	.0	.0	.0
8. Reinsurance ceded.....	25,990,624	21,123,206	.0	.0	4,703,046	164,372	.0	.0	.0
9. Totals (Net).....	2,566,814	2,566,814	.0	.0	.0	.0	.0	.0	.0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	443,333,797	431,614,948	.0	.0	11,677,051	41,798	.0	.0	.0
11. Additional actuarial reserves - Asset/Liability analysis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Totals (Gross).....	443,333,797	431,614,948	.0	.0	11,677,051	41,798	.0	.0	.0
15. Reinsurance ceded.....	318,464,799	306,745,950	.0	.0	11,677,051	41,798	.0	.0	.0
16. Totals (Net).....	124,868,998	124,868,998	.0	.0	.0	.0	.0	.0	.0
17. TOTALS (Net).....	127,435,813	127,435,813	.0	.0	.0	.0	.0	.0	.0
18. TABULAR FUND INTEREST.....	6,183,386	6,183,386	.0	.0	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS									
0601.		.0	.0	.0	.0	.0	.0	.0	.0
0602.		.0	.0	.0	.0	.0	.0	.0	.0
0603.		.0	.0	.0	.0	.0	.0	.0	.0
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.		.0	.0	.0	.0	.0	.0	.0	.0
1302.		.0	.0	.0	.0	.0	.0	.0	.0
1303.		.0	.0	.0	.0	.0	.0	.0	.0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1399. Totals (Lines 1301 thru 1303 + 1398) (Line 13 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	9,821,248,559	4,713,388,788	2,910,818,204	114,450	0	2,196,927,116
2. Deposits received during the year.....	883,316,101	0	51,701,009	26,846,096	0	804,768,996
3. Investment earnings credited to the account.....	409,134,177	149,917,121	161,898,343	118,741	0	97,199,972
4. Other net change in reserves.....	(18,276,080)	(19,028,114)	1,204,080	0	0	(452,046)
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	1,483,653	0	0	0	0	1,483,653
7. Net surrender or withdrawal payments.....	1,813,356,599	1,238,322,862	273,560,770	26,964,837	0	274,508,130
8. Other net transfers to or (from) Separate Accounts.....	160,334,893	0	0	0	0	160,334,893
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	9,120,247,612	3,605,954,933	2,852,060,866	114,450	0	2,662,117,362
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	9,120,247,612	3,605,954,933	2,852,060,866	114,450	0	2,662,117,362

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	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	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.....	888,433	0	0	0	0	0	888,433	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	888,433	0	(b)0	(b)0	0	(b)0	(b)888,433	0	0	0	0
2.2 Other:											
2.21 Direct.....	112,045,579	0	66,360,825	0	0	0	37,907,433	0	6,372,214	0	1,405,107
2.22 Reinsurance assumed.....	4,027,125	0	3,021,231	0	0	0	0	0	1,005,894	0	0
2.23 Reinsurance ceded.....	56,244,583	0	29,238,787	0	0	0	20,007,936	0	5,592,753	0	1,405,107
2.24 Net.....	59,828,121	0	(b)40,143,269	(b)0	0	(b)0	(b)17,899,497	0	(b)1,785,355	(b)0	(b)0
3. Incurred but unreported:											
3.1 Direct.....	115,840,253	0	28,265,998	0	0	0	51,188,625	0	36,385,629	0	0
3.2 Reinsurance assumed.....	7,583,890	0	7,336,540	0	0	0	0	0	247,350	0	0
3.3 Reinsurance ceded.....	76,818,381	0	20,285,875	0	0	0	26,296,990	0	30,235,517	0	0
3.4 Net.....	46,605,761	0	(b)15,316,663	(b)0	0	(b)0	(b)24,891,636	0	(b)6,397,462	(b)0	(b)0
4. Totals:											
4.1 Direct.....	228,774,265	0	94,626,823	0	0	0	89,984,492	0	42,757,843	0	1,405,107
4.2 Reinsurance assumed.....	11,611,015	0	10,357,771	0	0	0	0	0	1,253,244	0	0
4.3 Reinsurance ceded.....	133,062,964	0	49,524,662	0	0	0	46,304,926	0	35,828,269	0	1,405,107
4.4 Net.....	107,322,315	(a)0	(a)55,459,932	0	0	0	(a)43,679,566	0	8,182,817	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct.....	1,479,318,028	0	308,895,162	423,708,851	11,076,307	0	249,768,258	244,757,715	238,330,531	0	2,781,204
1.2 Reinsurance assumed.....	7,148,451	0	7,669,011	44,024	0	0	0	0	(564,584)	0	0
1.3 Reinsurance ceded.....	387,616,765	0	91,775,317	2,183,520	0	0	98,920,753	5,587,077	186,428,491	0	2,721,607
1.4 Net.....	(d).....1,098,849,714	0	224,788,855	421,569,356	11,076,307	0	150,847,505	239,170,638	51,337,456	0	59,597
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	228,774,265	0	94,626,823	0	0	0	89,984,492	0	42,757,843	0	1,405,107
2.2 Reinsurance assumed.....	11,611,015	0	10,357,771	0	0	0	0	0	1,253,244	0	0
2.3 Reinsurance ceded.....	133,062,964	0	49,524,662	0	0	0	46,304,926	0	35,828,269	0	1,405,107
2.4 Net.....	107,322,315	0	55,459,932	0	0	0	43,679,566	0	8,182,817	0	0
3. Amounts recoverable from reinsurers December 31, current year.....	26,044,879	0	9,410,191	7,570,532	0	0	8,161,494	0	902,661	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	232,727,523	0	85,509,577	0	0	0	96,525,438	0	49,308,894	0	1,383,615
4.2 Reinsurance assumed.....	13,844,896	0	12,256,337	0	0	0	0	0	1,588,559	0	0
4.3 Reinsurance ceded.....	151,361,714	0	54,263,994	0	0	0	53,604,667	0	42,109,438	0	1,383,615
4.4 Net.....	95,210,706	0	43,501,920	0	0	0	42,920,771	0	8,788,015	0	0
5. Amounts recoverable from reinsurers December 31, prior year.....	33,869,402	0	16,186,107	9,754,052	0	0	7,140,262	0	788,981	0	0
6. Incurred benefits:											
6.1 Direct.....	1,475,364,769	0	318,012,409	423,708,851	11,076,307	0	243,227,312	244,757,715	231,779,480	0	2,802,696
6.2 Reinsurance assumed.....	4,914,570	0	5,770,445	44,024	0	0	0	0	(899,899)	0	0
6.3 Reinsurance ceded.....	361,493,493	0	80,260,070	0	0	0	92,642,244	5,587,077	180,261,003	0	2,743,099
6.4 Net.....	1,118,785,846	0	243,522,784	423,752,876	11,076,307	0	150,585,068	239,170,638	50,618,577	0	59,597

(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 \$.....118,234 in Line 1.1, \$.....118,234 in Line 1.4, \$.....118,234 in Line 6.1 and \$.....118,234 in line 6.4.

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

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

HARTFORD LIFE INSURANCE COMPANY
EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives.....	0	0	0
8. Other invested assets (Schedule BA).....	14,103,024	12,039,510	(2,063,514)
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,103,024	12,039,510	(2,063,514)
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	1,259,993	1,259,993
15.3 Accrued retrospective premiums.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	1,200,285,312	1,433,823,897	233,538,585
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	465,389	431,964	(33,425)
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	173,782	192,714	18,932
25. Aggregate write-ins for other than invested assets.....	39,448,323	32,529,786	(6,918,537)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,254,475,830	1,480,277,864	225,802,034
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	10,271,447	11,444,900	1,173,453
28. TOTALS (Lines 26 and 27).....	1,264,747,277	1,491,722,764	226,975,487

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disbursements and items not allocated.....	36,746,604	30,200,737	(6,545,867)
2502. Other assets non-admitted.....	2,701,719	2,329,049	(372,670)
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	39,448,323	32,529,786	(6,918,537)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The accompanying statutory basis financial statements of Hartford Life Insurance Company (the “Company” or “HLIC”) 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 the State of 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 the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly owned subsidiary, Hartford Life & Annuity Insurance Company (“IHLAI”), 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 and/or IHLAI did not obtain reinsurance reserve credit for this reinsurance treaty, the Company’s risk-based capital would not have triggered a regulatory event.

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

	For Year Ended December 31, 2010	For Year Ended December 31, 2009
Net income (loss), State of Connecticut Basis	\$ 122,508,939	\$ (538,834,141)
State prescribed practice:		
Reinsurance reserve credit (as described above)	7,151,343	91,710,905
Net income (loss), NAIC SAP:	\$ 129,660,282	\$ (447,123,236)
	As of December 31, 2010	As of December 31, 2009
Statutory capital and surplus, State of Connecticut Basis	\$ 5,831,525,987	\$ 5,365,015,201
State prescribed practice:		
Reinsurance reserve credit (HLIC)	(76,094,422)	(83,245,765)
Reinsurance reserve credit (IHLAI)	(234,315,442)	(237,402,420)
Statutory capital and surplus, NAIC SAP:	\$ 5,521,116,122	\$ 5,044,367,016

The Company does not follow any other permitted or prescribed statutory accounting practices that have a material effect on statutory surplus, statutory income or risk based capital.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners (“NAIC”) Annual Statement Instructions and NAIC SAP 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 life and accident and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. 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 commissions, 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:

- Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.
- Other than loan-backed and structured securities, investments in unaffiliated bonds rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value.
- Unaffiliated common stocks are carried at fair value.
- Unaffiliated preferred stocks are carried at cost, lower of cost or amortized cost or fair values depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.
- Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.
- Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value In accordance with the provisions of Statement of Statutory Accounting Principles (“SSAP”) No. 43 - Revised (Loan-backed and Structured Securities). 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.
- Investment in subsidiaries, controlled and affiliated (“SCA”) companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 (Investment in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88). The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.
- The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 (Joint Ventures, Partnerships and Limited Liability Companies).
- 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.

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. 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 recognized as a derivative capital gain or loss.

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. 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. 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

- A. SSAP No. 10R (Income Taxes – Revised, A Temporary Replacement of SSAP No. 10), was issued by the NAIC in December 2009 and updated in September 2010 and is effective for annual periods ending December 31, 2009 and interim and annual periods of 2010 and 2011. SSAP No. 10R allows for the option to increase the realization period for deferred tax assets from one year to three years, increases the asset recognition limit from 10% to 15% of adjusted statutory capital and surplus and requires additional disclosures as provided in Note 9, Income Taxes. In order to take advantage of these provisions, the risk-based capital for life insurers needs to exceed a stated threshold. The adoption of SSAP No. 10R had a direct positive impact to the Company's surplus of \$204,884,000 for 2009 and \$228,067,000 for 2010. The adoption of SSAP No. 10R positively impacted the surplus of IHLAI by \$266,358,000 for 2009 and \$181,471,058 for 2010.

SSAP No. 43 - Revised was issued by the NAIC in September 2009 and was effective September 30, 2009. SSAP No. 43 - Revised 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 (Accounting for Certain Securities Subsequent to an Other-Than-Temporary Impairment). SSAP No. 43 - Revised establishes statutory accounting principles for investments in loan-backed and structured securities and requires additional disclosures as provided in Note 5, Investments. The implementation of SSAP No. 43 - Revised negatively impacted net income for other-than-temporary impairments of loan-backed securities by \$43,309,000 in 2009.

SSAP No. 99 was issued by the NAIC in 2008 and was effective January 1, 2009. SSAP No. 99 establishes the statutory accounting principles for the treatment of premium or discount applicable to certain securities subsequent to the recognition of an other-than-temporary impairment. The implementation of SSAP No. 99 did not have a material impact on the Company's net income and surplus.

3. BUSINESS COMBINATIONS AND GOODWILL

- A. Statutory Purchase Method

On April 2, 2001, The Hartford Financial Services Group, Inc. ("The Hartford"), through Hartford Life, Inc. and its affiliates, acquired the U.S. individual life insurance, annuity and mutual fund businesses of the Fortis Financial Group ("Fortis") for \$1.12 billion in cash. The Hartford effected the acquisition through several reinsurance agreements with subsidiaries of Fortis and the purchase of 100% of the stock of Fortis Advisors, Inc. and Fortis Investors, Inc., wholly-owned subsidiaries of Fortis. The purchase of Fortis Advisors, Inc. and Fortis Investor, Inc. was accounted for as a statutory purchase. The cost of the transaction was \$411,258,402, resulting in goodwill in the amount of \$384,656,805 recorded on IHLAI's balance sheet (through its subsidiary Woodbury Financial Services). Goodwill amortization recorded by IHLAI relating to the purchase of Fortis from acquisition through December 31, 2010 was \$374,217,864.
- B. Statutory Merger

The Company had no statutory mergers.
- C. Assumption Reinsurance

The Company had no assumption reinsurance.
- D. Impairment Loss

The Company did not recognize any impairment losses.

4. DISCONTINUED OPERATIONS

The Company had no discontinued operations.

5. INVESTMENTS

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The maximum and minimum lending rates for commercial mortgage loans during 2010 were 6.05% and 3.50%.
 - 2. During 2010, 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 98.68%.
 - 4. As of December 31, 2010, 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.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS (continued)

6. As of December 31, 2010, there were impaired loans with a related allowance for credit losses of \$29,418,371.
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 \$4,269,270.
9. Interest income recognized during the period the loans were impaired is \$11,921,951.
10. Interest income recognized on a cash basis during the period the loans were impaired is \$11,559,800.
11. The allowance for credit losses:

a. Balance at 12/31/2009

\$150,507,652

b. Additions charged to operations

73,492,065

c. Direct write-downs charged against the allowance

(148,368,376)

d. Recoveries of amounts previously charged off

(46,212,970)

e. Balance at 12/31/2010

\$ 29,418,371
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 total recorded investment in restructured loans, as of December 31, 2010 and December 31, 2009, was \$21,492,225 and \$5,633,457, respectively.
2. There were no realized capital losses related to restructured loans in 2010.
3. Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings were \$0 for 2010 and 2009.
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.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey value or internal estimates.
2. The following table summarizes by quarter other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

	1	2		3
	Amortized cost Before OTTI	OTTI Recognized in Loss		Fair value
		2a	2b	1-(2a+2b)
		Interest	Non-interest	
OTTI recognized 3rd Quarter				
a. Intent to sell	\$ 44,410,063	\$ (4,459,085)	\$(16,758,259)	\$2 3,192,719
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 3rd Quarter	\$ 44,410,063	\$ (4,459,085)	\$(16,758,259)	\$ 23,192,719
OTTI recognized 4th Quarter				
d. Intent to sell	\$12,517,508	\$(1,838,523)	—	\$10,678,985
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 4th Quarter	\$12,517,508	\$(1,838,523)	—	\$10,678,985
g. Annual Aggregate Total	\$56,927,571	\$(6,297,608)	\$(16,758,259)	\$33,871,704

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS (continued)

3. The following table summarizes OTTI for loan-backed securities held as of December 31, 2010 recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1	2	3	4	5	6	7
Date of financial statement where reported	CUSIP	Book/Adj carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
9/30/2009	00430CAE3	\$ 439,556	\$ 76,094	\$ (363,462)	\$ 76,094	\$ 345,653
9/30/2009	004375EL1	15,085,061	1,391,089	(13,693,972)	1,391,089	505,280
9/30/2009	004424AC1	23,472,968	22,650,931	(822,037)	22,650,931	12,866,856
9/30/2009	00443MAB2	1,106,465	875,534	(230,931)	875,534	419,820
9/30/2009	00503NAA9	20,650,400	19,023,220	(1,627,180)	19,023,220	1,858,536
9/30/2009	00503NAB7	2,257,094	577,485	(1,679,609)	577,485	178,850
9/30/2009	00503NAC5	194,660	59,435	(135,225)	59,435	250,000
9/30/2009	00764MHF7	8,000,000	5,955,309	(2,044,691)	5,955,309	297,180
9/30/2009	009341AN8	23,619,718	-	(23,619,718)	-	7,506,560
9/30/2009	03072SDD4	499,065	225,686	(273,379)	225,686	34,863
9/30/2009	03215PDA4	306,018	156,981	(149,037)	156,981	40,550
9/30/2009	036510AA3	15,312,863	5,322,690	(9,990,173)	5,322,690	356,683
9/30/2009	03759SAC9	2,000,000	1,257,947	(742,053)	1,257,947	599,000
9/30/2009	03759SAD7	2,000,000	109,934	(1,890,066)	109,934	621,600
9/30/2009	03927RAA2	30,618,908	30,542,592	(76,316)	30,542,592	5,544,000
9/30/2009	03927RAB0	9,253,810	9,214,137	(39,673)	9,214,137	644,000
9/30/2009	05366VAE8	8,726,685	240,166	(8,486,519)	240,166	924,823
9/30/2009	05947UY36	876,505	857,595	(18,910)	857,595	702,828
9/30/2009	059500BK3	443,887	412,715	(31,172)	412,715	381,987
9/30/2009	07325VAL8	11,950,000	1,912,735	(10,037,265)	1,912,735	178,629
9/30/2009	07325VAM6	3,500,000	43,344	(3,456,656)	43,344	37,923
9/30/2009	07325VAP9	385,690	31,622	(354,068)	31,622	27,151
9/30/2009	07326FAA6	15,224,316	14,030,687	(1,193,629)	14,030,687	8,797,969
9/30/2009	073859AJ9	55,385	52,194	(3,191)	52,194	17,763
9/30/2009	073859AK6	91,873	86,236	(5,637)	86,236	42,626
9/30/2009	07387BAR4	2,136,877	2,046,877	(90,000)	2,046,877	1,923,115
9/30/2009	07387BEL3	2,099,309	1,757,808	(341,501)	1,757,808	2,065,439
9/30/2009	07400TAD9	406,671	388,560	(18,111)	388,560	131,680
9/30/2009	07401PAA2	2,404,910	2,006,730	(398,180)	2,006,730	1,967,561
9/30/2009	1248MBAJ4	3,999,881	3,350,193	(649,688)	3,350,193	1,573,704
9/30/2009	12513YBD1	5,757,750	5,664,986	(92,764)	5,664,986	4,427,910
9/30/2009	12544KAB9	9,784,461	9,421,572	(362,889)	9,421,572	8,178,837
9/30/2009	126171AP2	2,033,605	1,762,901	(270,704)	1,762,901	1,773,767
9/30/2009	12667XAE6	5,000,000	3,802,524	(1,197,476)	3,802,524	1,164,050
9/30/2009	12667XAG1	7,022,584	-	(7,022,584)	-	700,000
9/30/2009	144527AH1	410,566	383,308	(27,258)	383,308	407,558
9/30/2009	15188RAB8	1,970,372	154,024	(1,816,348)	154,024	503,852
9/30/2009	15188RAC6	206,129	69,563	(136,566)	69,563	223,595
9/30/2009	172850AU3	2,456,166	2,221,691	(234,475)	2,221,691	1,967,500
9/30/2009	17312WAB2	652,637	624,958	(27,679)	624,958	223,110
9/30/2009	20173RAS8	5,885	1,430	(4,455)	1,430	-
9/30/2009	22540A6L7	2,487,878	2,072,954	(414,924)	2,072,954	2,187,018

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
		Book/Adj				
		carrying				
Date of		value				
financial		amortized	Present value			
statement		cost before	of		Amortized	Fair
where		current period	projected	Recognized	cost after	value at
reported	CUSIP	OTTI	cash flows	OTTI	OTTI	time of OTTI
9/30/2009	22540VV33	5,466,771	5,447,312	(19,459)	5,447,312	5,154,155
9/30/2009	22541NVA4	2,380,024	2,338,979	(41,045)	2,338,979	2,347,354
9/30/2009	22541QTT9	4,414,500	3,389,301	(1,025,199)	3,389,301	2,312,464
9/30/2009	22545RAM8	2,352,177	2,275,854	(76,323)	2,275,854	632,906
9/30/2009	22545XBB8	6,349,836	4,612,468	(1,737,368)	4,612,468	4,248,175
9/30/2009	225470G72	1,667,569	283,908	(1,383,661)	283,908	407,855
9/30/2009	24763LFY1	1,305,030	1,262,745	(42,285)	1,262,745	391,689
9/30/2009	25151UAA5	35,058,947	26,543,095	(8,515,852)	26,543,095	16,203,299
9/30/2009	33736LAW5	298,519	-	(298,519)	-	183,435
9/30/2009	350910AQ8	12,082,082	11,548,496	(533,586)	11,548,496	8,134,621
9/30/2009	36158YFX2	4,241,239	4,034,599	(206,640)	4,034,599	4,068,320
9/30/2009	36170UCA7	9,307,114	5,934,605	(3,372,509)	5,934,605	925,000
9/30/2009	3622MSAB8	764,854	331,853	(433,001)	331,853	675,900
9/30/2009	38500XAC6	19,833,000	17,599,963	(2,233,037)	17,599,963	1,983,300
9/30/2009	41154NAD9	2,430,000	809,121	(1,620,879)	809,121	363,074
9/30/2009	46625MB32	3,474,326	3,345,452	(128,874)	3,345,452	3,280,244
9/30/2009	46625MCY3	3,238,237	2,806,581	(431,656)	2,806,581	2,582,070
9/30/2009	46625MW47	2,438,367	1,799,240	(639,127)	1,799,240	1,988,107
9/30/2009	46625YJP9	2,846,089	2,634,931	(211,158)	2,634,931	2,679,614
9/30/2009	46625YWE9	3,076,000	2,571,757	(504,243)	2,571,757	3,146,164
9/30/2009	47631WAD9	863,599	399,195	(464,404)	399,195	300,000
9/30/2009	47631WAF4	428,808	-	(428,808)	-	100,000
9/30/2009	48124DAH4	99,630	-	(99,630)	-	22,543
9/30/2009	50179AAQ0	2,883,893	2,863,771	(20,122)	2,863,771	2,278,867
9/30/2009	50212GAJ2	64,161	15,572	(48,589)	15,572	330,000
9/30/2009	50212GAK9	93,914	28,751	(65,163)	28,751	320,680
9/30/2009	51804VAC6	4,008,402	88,295	(3,920,107)	88,295	276,185
9/30/2009	51804VAD4	789,031	72,888	(716,143)	72,888	236,720
9/30/2009	51804WAC4	1,081,428	30,116	(1,051,312)	30,116	86,608
9/30/2009	51804XAU2	2,227,410	34,573	(2,192,837)	34,573	109,350
9/30/2009	52108HN83	877,376	840,800	(36,576)	840,800	803,205
9/30/2009	52521RCN9	9,825,879	9,825,879	-	9,825,879	9,056,804
9/30/2009	53944MAA7	5,392,795	2,729,292	(2,663,503)	2,729,292	294,000
9/30/2009	53944MAB5	487,348	81,707	(405,641)	81,707	95,000
9/30/2009	54251RL0	7,533,675	7,383,919	(149,756)	7,383,919	3,500,628
9/30/2009	542514SD7	819,689	796,698	(22,991)	796,698	87,657
9/30/2009	55291QAD6	37,573	35,238	(2,335)	35,238	22,644
9/30/2009	55312YBD3	4,469,416	3,543,559	(925,857)	3,543,559	2,997,170
9/30/2009	565853AN8	523,830	433,530	(90,300)	433,530	155,000
9/30/2009	59022HKF8	5,149,990	4,397,463	(752,527)	4,397,463	4,503,765
9/30/2009	617451FU8	3,227,915	2,782,031	(445,884)	2,782,031	2,677,576
9/30/2009	61745SAM2	5,001,476	3,840,098	(1,161,378)	3,840,098	2,585,890
9/30/2009	61745SAP5	1,781,641	-	(1,781,641)	-	2,619,960
9/30/2009	62474RAA5	2,548,150	2,514,899	(33,251)	2,514,899	1,191,584
9/30/2009	62474VAA6	2,292,499	2,173,966	(118,533)	2,173,966	228,333

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
		Book/Adj carrying value amortized cost before current period	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
Date of financial statement where reported	CUSIP	OTTI			OTTI	
9/30/2009	65537HAF4	835,831	823,518	(12,313)	823,518	2,049,000
9/30/2009	65537HAG2	524,559	516,539	(8,020)	516,539	1,042,500
9/30/2009	65537HAH0	722,667	710,806	(11,861)	710,806	1,225,125
9/30/2009	65537HAJ6	135,814	-	(135,814)	-	-
9/30/2009	66987WDF1	3,630,985	1,974,797	(1,656,188)	1,974,797	623,248
9/30/2009	68383NDB6	16,767,000	223,698	(16,543,302)	223,698	207,849
9/30/2009	74432GAE7	2,066,208	2,031,085	(35,123)	2,031,085	2,009,392
9/30/2009	75970JAU0	42,012	35,787	(6,225)	35,787	7,276
9/30/2009	75971FAQ6	537,142	430,911	(106,231)	430,911	446,404
9/30/2009	75971FAT0	299,228	153,685	(145,543)	153,685	79,446
9/30/2009	78402KAA3	6,793,489	1,198,803	(5,594,686)	1,198,803	1,192,500
9/30/2009	78402KAB1	1,151,028	325,879	(825,149)	325,879	397,500
9/30/2009	785778FK2	10,706,451	6,413,021	(4,293,430)	6,413,021	4,327,660
9/30/2009	785778JY8	4,945,386	2,238,060	(2,707,326)	2,238,060	3,605,991
9/30/2009	84751XAC6	18,847,396	17,861,960	(985,436)	17,861,960	9,308,380
9/30/2009	86359DTR8	1,814,142	576,232	(1,237,910)	576,232	82,673
9/30/2009	863613AJ4	214,181	211,229	(2,952)	211,229	179,427
9/30/2009	863613AK1	190,164	176,062	(14,102)	176,062	218,590
9/30/2009	863613AL9	96,768	88,146	(8,622)	88,146	158,914
9/30/2009	92534CAB1	2,512,570	2,427,585	(84,985)	2,427,585	2,900,000
9/30/2009	9297663M3	7,970,551	6,094,745	(1,875,806)	6,094,745	7,518,858
9/30/2009	92976BEC2	6,568,636	4,192,190	(2,376,446)	4,192,190	5,368,610
9/30/2009	92976BHY1	1,024,371	198,651	(825,720)	198,651	365,168
9/30/2009	92978TBU4	10,160,242	6,991,686	(3,168,556)	6,991,686	7,733,328
9/30/2009	93364LAD0	340,000	252,571	(87,429)	252,571	102,000
9/30/2009	94352MAD0	27,400,000	17,697,501	(9,702,499)	17,697,501	4,989,029
9/30/2009	94352MAF5	16,100,000	670,978	(15,429,022)	670,978	2,279,777
9/30/2009	94983AA6	5,739,809	5,716,601	(23,208)	5,716,601	4,313,496
9/30/2009	94985FAA6	10,424,104	9,839,075	(585,029)	9,839,075	7,536,460
12/31/2009	004375EL1	1,368,891	286,681	(1,082,210)	286,681	286,322
12/31/2009	004424AC1	22,757,956	18,665,807	(4,092,149)	18,665,807	13,237,483
12/31/2009	00443MAB2	857,673	503,092	(354,581)	503,092	378,045
12/31/2009	00764MHF7	5,952,371	4,973,214	(979,157)	4,973,214	1,784,000
12/31/2009	03215PDA4	168,559	37,640	(130,919)	37,640	19,883
12/31/2009	03759SAA3	2,500,000	489,882	(2,010,118)	489,882	490,000
12/31/2009	03759SAB1	2,000,000	34,871	(1,965,129)	34,871	34,800
12/31/2009	03759SAC9	1,256,017	49,313	(1,206,704)	49,313	49,400
12/31/2009	03878CAE6	9,200,000	312,156	(8,887,844)	312,156	311,880
12/31/2009	040104PD7	8,000,000	6,613,494	(1,386,506)	6,613,494	170,136
12/31/2009	040104RW3	1,000,000	722,147	(277,853)	722,147	360,100
12/31/2009	04544NAD6	62,052,772	56,249,847	(5,802,925)	56,249,847	23,493,531
12/31/2009	05947UX86	3,812,150	2,549,508	(1,262,642)	2,549,508	1,762,071
12/31/2009	07325VAL8	1,893,877	203,218	(1,690,659)	203,218	257,929
12/31/2009	073859AK6	82,199	17,593	(64,606)	17,593	17,600
12/31/2009	07400TAC1	2,000,000	1,411,004	(588,996)	1,411,004	551,104

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
		Book/Adj carrying value amortized cost before current period	Present value of projected cash flows		Amortized cost after OTTI	Fair value at time of OTTI
Date of financial statement where reported	CUSIP	OTTI		Recognized OTTI		
12/31/2009	07400TAD9	374,524	100,973	(273,551)	100,973	100,800
12/31/2009	12568VAA8	5,000,000	210,186	(4,789,814)	210,186	210,000
12/31/2009	12568VAB6	14,333,333	883,093	(13,450,240)	883,093	882,933
12/31/2009	12568VAC4	11,700,000	805,494	(10,894,506)	805,494	804,960
12/31/2009	126670DA3	26,297,580	25,680,211	(617,369)	25,680,211	17,820,826
12/31/2009	126671PZ3	166,649	10,335	(156,314)	10,335	10,332
12/31/2009	12667XAE6	3,800,759	172,022	(3,628,737)	172,022	172,000
12/31/2009	126683AC5	3,921,365	1,202,357	(2,719,008)	1,202,357	990,781
12/31/2009	12669RAC1	3,997,441	1,405,310	(2,592,131)	1,405,310	1,405,142
12/31/2009	14068XAB3	30,000,000	24,265,226	(5,734,774)	24,265,226	2,097,660
12/31/2009	144527AH1	356,343	128,206	(228,137)	128,206	128,557
12/31/2009	17312WAB2	596,222	246,611	(349,611)	246,611	246,000
12/31/2009	20173RAH2	9,928,215	4,484,570	(5,443,645)	4,484,570	2,282,280
12/31/2009	24763LFY1	1,243,656	1,133,971	(109,685)	1,133,971	387,730
12/31/2009	25151UAA5	25,758,223	24,935,644	(822,579)	24,935,644	15,388,286
12/31/2009	32051GZ73	7,495,551	5,847,195	(1,648,356)	5,847,195	3,238,895
12/31/2009	35729PMG2	5,000,000	683,637	(4,316,363)	683,637	355,135
12/31/2009	35729PND8	5,342,000	3,450,021	(1,891,979)	3,450,021	468,162
12/31/2009	367910AW6	4,000,000	2,279,618	(1,720,382)	2,279,618	494,188
12/31/2009	38012TAB8	45,127	36,721	(8,406)	36,721	33,682
12/31/2009	38500XAC6	17,556,246	1,364,008	(16,192,238)	1,364,008	1,364,510
12/31/2009	40430KAH4	4,744,861	2,534,081	(2,210,780)	2,534,081	371,744
12/31/2009	437084RY4	6,600,000	6,499,350	(100,650)	6,499,350	688,717
12/31/2009	43710BAG1	217,719	72,632	(145,087)	72,632	120,856
12/31/2009	46627QBD9	3,612,847	2,339,163	(1,273,684)	2,339,163	2,110,079
12/31/2009	52524PAN2	10,127,443	4,180,770	(5,946,673)	4,180,770	4,180,756
12/31/2009	542514RL0	7,087,009	5,177,399	(1,909,610)	5,177,399	3,576,987
12/31/2009	542514SD7	798,610	432,932	(365,678)	432,932	123,717
12/31/2009	565853AG3	33,412,839	1,211,130	(32,201,709)	1,211,130	1,210,400
12/31/2009	57643LPP5	1,000,000	666,507	(333,493)	666,507	339,280
12/31/2009	59066XAE4	12,000,000	8,177,869	(3,822,131)	8,177,869	1,320,000
12/31/2009	59066XAG9	10,000,000	424,077	(9,575,923)	424,077	424,000
12/31/2009	61745SAM2	3,850,771	-	(3,850,771)	-	-
12/31/2009	64352VNZ0	9,106,000	5,969,588	(3,136,412)	5,969,588	245,796
12/31/2009	65537HAF4	870,120	121,398	(748,722)	121,398	121,508
12/31/2009	65537HAG2	546,230	79,357	(466,873)	79,357	79,420
12/31/2009	65537HAH0	753,557	117,279	(636,278)	117,279	117,379
12/31/2009	66987WDF1	1,965,366	188,154	(1,777,212)	188,154	217,368
12/31/2009	74924XAD7	11,266,970	6,402,483	(4,864,487)	6,402,483	3,013,704
12/31/2009	75970JAU0	31,274	1,346	(29,928)	1,346	661
12/31/2009	75971FAQ6	374,825	239,427	(135,398)	239,427	239,250
12/31/2009	785778HE4	454,917	102,210	(352,707)	102,210	102,200
12/31/2009	83611MPH5	6,967,443	6,865,725	(101,718)	6,865,725	5,372,500
12/31/2009	83611YAD4	5,563,129	5,369,372	(193,757)	5,369,372	3,381,119
12/31/2009	84751XAC6	17,486,884	16,950,655	(536,229)	16,950,655	9,175,831

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
		Book/Adj carrying value amortized cost before current period	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
Date of financial statement where reported	CUSIP	OTTI				
12/31/2009	86359APY3	5,003,955	4,929,402	(74,553)	4,929,402	4,345,271
12/31/2009	86359DTR8	571,716	115,379	(456,337)	115,379	81,438
12/31/2009	863613AJ4	192,329	66,752	(125,577)	66,752	66,649
12/31/2009	863613AK1	151,850	62,896	(88,954)	62,896	62,790
12/31/2009	863613AL9	70,044	37,727	(32,317)	37,727	37,523
12/31/2009	92534CAB1	2,495,191	1,094,417	(1,400,774)	1,094,417	580,000
12/31/2009	94352MAC2	24,000,000	680,125	(23,319,875)	680,125	679,200
12/31/2009	94352MAD0	17,680,054	534,388	(17,145,666)	534,388	534,300
12/31/2009	94352MAF5	624,900	419,118	(205,782)	419,118	418,600
3/31/2010	00503NAA9	18,847,576	18,112,492	(735,084)	18,112,492	1,744,958
3/31/2010	00503NAB7	498,912	349,660	(149,252)	349,660	107,310
3/31/2010	03762AAC3	7,500,000	1,475,209	(6,024,791)	1,475,209	1,272,750
3/31/2010	03878CAD8	7,000,000	4,408,151	(2,591,849)	4,408,151	910,000
3/31/2010	040104PD7	6,611,228	5,322,550	(1,288,678)	5,322,550	215,368
3/31/2010	04544NAD6	56,345,509	46,530,358	(9,815,151)	46,530,358	32,066,909
3/31/2010	05366VAE8	243,107	-	(243,107)	-	-
3/31/2010	05947NFF6	2,850,000	2,819,417	(30,583)	2,819,417	1,425,000
3/31/2010	05947UX86	2,533,183	2,160,018	(373,165)	2,160,018	1,832,751
3/31/2010	05954RAQ8	21,777,442	21,756,923	(20,519)	21,756,923	9,331,091
3/31/2010	073859AJ9	49,050	7,578	(41,472)	7,578	7,578
3/31/2010	126171AN7	5,008,083	810,329	(4,197,754)	810,329	810,329
3/31/2010	12642VAD2	4,785,025	449,371	(4,335,654)	449,371	449,371
3/31/2010	12642VAF7	3,931,732	374,198	(3,557,534)	374,198	196,193
3/31/2010	14068XAB3	24,258,292	24,152,489	(105,803)	24,152,489	6,000,000
3/31/2010	14068XAG2	108,473	-	(108,473)	-	-
3/31/2010	20046GBG2	4,174,049	4,159,667	(14,382)	4,159,667	1,843,600
3/31/2010	20173RAH2	4,494,466	868,821	(3,625,645)	868,821	868,821
3/31/2010	22540V2M3	676,123	640,382	(35,741)	640,382	524,052
3/31/2010	22545RAM8	2,274,474	71,118	(2,203,356)	71,118	71,118
3/31/2010	35729PND8	3,446,909	3,258,253	(188,656)	3,258,253	804,478
3/31/2010	38500VAC0	30,000,000	24,216,366	(5,783,634)	24,216,366	9,000,000
3/31/2010	41154JAC0	4,433,334	848,184	(3,585,150)	848,184	709,732
3/31/2010	41154NAA5	44,990,876	37,162,629	(7,828,247)	37,162,629	11,147,400
3/31/2010	41154NAB3	5,000,000	58,841	(4,941,159)	58,841	58,841
3/31/2010	41154NAC1	5,600,000	95,641	(5,504,359)	95,641	95,641
3/31/2010	41154NAD9	796,629	51,115	(745,514)	51,115	51,115
3/31/2010	43739EAP2	16,785,028	16,224,315	(560,713)	16,224,315	11,854,426
3/31/2010	46627QBD9	2,320,310	2,285,785	(34,525)	2,285,785	2,285,785
3/31/2010	52108HBS2	5,300,297	4,434,377	(865,920)	4,434,377	3,239,791
3/31/2010	55291QAD6	30,455	7,972	(22,483)	7,972	7,972
3/31/2010	565853AN8	373,378	248,897	(124,481)	248,897	155,000
3/31/2010	59066XAE4	8,172,533	8,125,887	(46,646)	8,125,887	1,560,000
3/31/2010	61752LAH8	3,400,000	210,663	(3,189,337)	210,663	210,663
3/31/2010	69348HBT4	2,951,844	1,754,909	(1,196,935)	1,754,909	1,754,909
3/31/2010	83611YAD4	5,380,427	5,304,345	(76,082)	5,304,345	3,401,506

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1	2	3	4	5	6	7
		Book/Adj carrying value amortized cost before current period	Present value of projected cash flows		Amortized cost after OTTI	Fair value at time of OTTI
Date of financial statement where reported	CUSIP	OTTI		Recognized OTTI		
3/31/2010	92534CAB1	1,098,761	-	(1,098,761)	-	-
3/31/2010	92976BHX3	11,931,500	7,060,273	(4,871,227)	7,060,273	4,435,153
3/31/2010	94985FAA6	9,143,208	8,897,236	(245,972)	8,897,236	7,825,894
6/30/2010	004424AC1	18,628,164	16,320,083	(2,308,081)	16,320,083	13,842,214
6/30/2010	00503NAA9	18,015,389	15,211,490	(2,803,899)	15,211,490	1,526,354
6/30/2010	00503NAB7	309,608	146,702	(162,906)	146,702	98,368
6/30/2010	03878CAD8	4,404,518	320,218	(4,084,300)	320,218	320,218
6/30/2010	03927RAA2	30,614,050	30,379,582	(234,468)	30,379,582	5,159,000
6/30/2010	040104PD7	5,317,074	3,242,475	(2,074,599)	3,242,475	755,608
6/30/2010	05954RAQ8	21,757,546	21,688,371	(69,175)	21,688,371	14,447,827
6/30/2010	12328MAW1	2,132,029	1,751,693	(380,336)	1,751,693	506,992
6/30/2010	172978AC2	26,892,000	26,752,856	(139,144)	26,752,856	17,804,118
6/30/2010	22541QTT9	2,161,455	2,130,010	(31,445)	2,130,010	1,590,184
6/30/2010	294751DK5	929,870	158,431	(771,439)	158,431	158,431
6/30/2010	32051GZ73	5,591,761	5,117,435	(474,326)	5,117,435	3,679,095
6/30/2010	367910AW6	2,273,519	1,683,351	(590,168)	1,683,351	87,158
6/30/2010	38500VAC0	24,207,550	15,871,629	(8,335,921)	15,871,629	12,300,000
6/30/2010	437084RY4	6,498,288	6,341,719	(156,569)	6,341,719	2,086,504
6/30/2010	45670AAA9	20,604,068	20,182,253	(421,815)	20,182,253	11,697,692
6/30/2010	46625YJ61	9,405,333	9,385,480	(19,853)	9,385,480	5,199,217
6/30/2010	46625YJ87	4,494,769	4,481,540	(13,229)	4,481,540	2,341,731
6/30/2010	50212GAK9	22,048	-	(22,048)	-	-
6/30/2010	51804VAC6	4,360	12	(4,348)	12	-
6/30/2010	51804XAU2	15,125	-	(15,125)	-	-
6/30/2010	52521TBC0	3,707,521	762,359	(2,945,162)	762,359	762,359
6/30/2010	53944MAA7	2,701,808	-	(2,701,808)	-	-
6/30/2010	53944MAB5	51,571	-	(51,571)	-	-
6/30/2010	61748HYC9	1,236,936	747,401	(489,535)	747,401	297,659
6/30/2010	62474RAA5	2,524,094	2,506,376	(17,718)	2,506,376	1,231,205
6/30/2010	70069FMT1	8,000,000	5,416,756	(2,583,244)	5,416,756	981,472
6/30/2010	74924XAD7	6,389,251	6,098,852	(290,399)	6,098,852	1,771,290
6/30/2010	76110WVV5	4,708,145	4,426,906	(281,239)	4,426,906	2,942,020
6/30/2010	76112BC40	13,000,000	12,948,678	(51,322)	12,948,678	10,469,547
6/30/2010	84751XAC6	15,630,683	12,851,566	(2,779,117)	12,851,566	8,910,861
6/30/2010	86358HQT9	1,595,939	1,290,114	(305,825)	1,290,114	568,528
6/30/2010	92976BHX3	7,052,479	6,769,488	(282,991)	6,769,488	5,126,703
6/30/2010	949837AA6	5,121,482	4,970,552	(150,930)	4,970,552	4,541,072
6/30/2010	94985FAA6	8,662,385	8,189,906	(472,479)	8,189,906	7,302,161
9/30/2010	00503NAA9	15,051,923	-	(15,051,923)	-	-
9/30/2010	00503NAB7	99,995	-	(99,995)	-	-
9/30/2010	12328MAW1	1,647,347	1,082,433	(564,914)	1,082,433	478,677
9/30/2010	29078PAA8	5,216,488	4,715,160	(501,328)	4,715,160	2,382,763
9/30/2010	36170UCA7	5,749,197	-	(5,749,197)	-	-
9/30/2010	41154JAC0	830,141	78,527	(751,614)	78,527	815,512
9/30/2010	41154NAA5	37,125,511	33,404,553	(3,720,958)	33,404,553	12,574,350

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1	2	3	4	5	6	7
		Book/Adj carrying value	Present value			
Date of financial statement where reported		amortized cost before current period	of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
	CUSIP	OTTI				
9/30/2010	43739EAP2	15,252,005	14,615,772	(636,233)	14,615,772	11,065,832
9/30/2010	47631WAD9	302,724	132,296	(170,428)	132,296	132,296
9/30/2010	61748HYC9	699,438	601,790	(97,648)	601,790	316,747
9/30/2010	62474VAA6	2,169,680	544,704	(1,624,976)	544,704	234,042
9/30/2010	83613FAD3	10,000,000	8,884,216	(1,115,784)	8,884,216	4,311,400
9/30/2010	86362QAA1	5,440,094	5,233,451	(206,643)	5,233,451	3,872,079
12/31/2010	00503NAC5	47,442	-	(47,442)	-	116,164
12/31/2010	00764MHF7	4,951,112	2,617,920	(2,333,192)	2,617,920	1,648,513
12/31/2010	03762AAA7	20,000,000	292,154	(19,707,846)	292,154	7,388,000
12/31/2010	03762AAC3	1,448,029	83,201	(1,364,828)	83,201	2,098,500
12/31/2010	07325BAH1	1,800,311	571,986	(1,228,325)	571,986	594,767
12/31/2010	07325BAJ7	1,624,719	448,077	(1,176,642)	448,077	453,196
12/31/2010	07325BAK4	652,760	162,451	(490,309)	162,451	146,068
12/31/2010	12328MAW1	990,124	724,483	(265,641)	724,483	476,158
12/31/2010	12642VAB6	3,620,526	-	(3,620,526)	-	1,375,800
12/31/2010	12642VAC4	8,699,069	-	(8,699,069)	-	1,870,300
12/31/2010	12642VAD2	68,463	-	(68,463)	-	752,760
12/31/2010	12642VAF7	53,136	-	(53,136)	-	181,554
12/31/2010	36828QKK1	324,645	266,461	(58,184)	266,461	201,266
12/31/2010	396789GJ2	350,409	165,914	(184,495)	165,914	159,634
12/31/2010	396789KX6	729,899	553,345	(176,554)	553,345	493,200
12/31/2010	41154JAA4	18,750,000	15,606,095	(3,143,905)	15,606,095	5,052,375
12/31/2010	437084RY4	6,339,171	5,033,371	(1,305,800)	5,033,371	2,190,461
12/31/2010	46627QBD9	2,226,874	2,105,422	(121,452)	2,105,422	3,226,882
12/31/2010	47631WAD9	103,722	-	(103,722)	-	150,000
12/31/2010	50212GAJ2	11,918	-	(11,918)	-	-
12/31/2010	61748HYC9	578,871	501,455	(77,416)	501,455	314,533
12/31/2010	63859CBT9	90,148	54,028	(36,120)	54,028	44,819
12/31/2010	68403BAN5	95,564	173	(95,391)	173	4,328
12/31/2010	69348HBT4	1,754,715	1,213,789	(540,926)	1,213,789	2,550,000
12/31/2010	75970JAU0	5,773	-	(5,773)	-	331
12/31/2010	76110WVV5	4,207,848	4,142,827	(65,021)	4,142,827	2,900,416
12/31/2010	83613FAD3	8,880,067	8,721,709	(158,358)	8,721,709	4,970,450
TOTAL		\$1,898,218,992	\$ 1,275,315,188	\$ (622,903,804)	\$ 1,275,315,188	\$ 707,207,794

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS (continued)

4. Security Unrealized Loss Aging

The following table presents the Company's unrealized loss aging for loan-backed securities by type and length of time the security was in a continuous unrealized loss position as of December 31, 2010.

		Less Than 12 Months		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	\$	657,017,489	\$ 646,283,882	\$ (10,733,607)
All other corporate-asset backed		146,736,064	140,903,448	(5,832,616)
Total loan-backed securities	\$	803,753,553	\$ 787,187,330	\$ (16,566,223)
		12 Months or More		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	\$	3,486,112	\$ 3,386,911	\$ (99,201)
All other corporate-asset backed		5,360,371,508	4,293,141,356	(1,067,230,152)
Total loan-backed securities	\$	5,363,857,620	\$ 4,296,528,267	\$ (1,067,329,353)
		Total		
		Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	\$	660,503,601	\$ 649,670,793	\$ (10,832,808)
All other corporate-asset backed		5,507,107,572	4,434,044,804	(1,073,062,768)
Total loan-backed securities	\$	6,167,611,173	\$ 5,083,715,597	\$ (1,083,895,576)

5. As of December 31, 2010, loan-backed securities in an unrealized loss position, comprised of 860 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, 2010.

E. Repurchase Agreements

- For repurchase agreements, Company policies require a minimum of 102% of the fair value of securities sold under repurchase agreements to be maintained as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in other liabilities.
- The Company did not pledge any of its assets as collateral as of December 31, 2010 and 2009.
- The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2010 and 2009.
- Not applicable.
- Not applicable.

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 VENTURES, 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, 2010.

B. Impaired Investments in joint ventures, partnerships or limited liability companies

- The Company impaired sixteen partnerships in 2010 that included three hedge funds and thirteen real estate limited partnerships. The partnerships were impaired because their cost basis sustained a decline in value that the Company determined to be other than temporary.
- The impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amount of the impairments was \$25,884,150.

7. INVESTMENT INCOME

- Due and accrued investment income with amounts over 90 days past due is non-admitted.
- The total amount of investment income due and accrued excluded from surplus at December 31, 2010 and 2009 was \$0.

NOTES TO FINANCIAL STATEMENTS

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 referenced 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 2010 and 2009, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. Notional amounts pertaining to derivative instruments at December 31, 2010 and 2009, were \$24,897,410 thousand and \$35,051,406 thousand, respectively. 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 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, 2010 and 2009 was \$(266,608) thousand and \$(141,874) thousand, respectively. The carrying value of derivative instruments at December 31, 2010 and 2009 was \$(290,418) thousand and \$(58,122) thousand, respectively.

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. Forward starting swap agreements are used to hedge the interest rate exposure of anticipated future purchases or cash flows on floating rate fixed maturity 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 four months. 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, 2010 and 2009 interest rate swaps used in cash flow hedge relationships had a notional value of \$5,290,150 thousand and \$5,748,550 thousand, respectively, a fair value of \$34,810 thousand and \$(49,559) thousand, respectively, and a carrying value of \$(26) thousand.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and are hedged to minimize cash flow fluctuations due to changes in currency rates. As of December 31, 2010 and 2009 foreign currency swaps used in cash flow hedge relationships had a notional value of \$183,277 thousand and \$209,127 thousand, respectively, a fair value of \$(13,326) thousand and \$(10,788) thousand, respectively, and a carrying value of \$1,671 thousand and \$634 thousand, respectively.

Fair Value Hedges

Interest rate swaps: Interest rate swaps are used to hedge the changes in fair value of certain fixed rate maturity investments due to changes in LIBOR. As of December 31, 2010 and 2009 interest rate swaps used in fair value hedge relationships had a notional value of \$6,250 thousand and \$941,152 thousand, respectively, a fair value of \$144 thousand and \$3,636 thousand, respectively, and a carrying value of \$0 and \$1,471 thousand, respectively.

Foreign currency swaps: Foreign currency swaps are used to hedge the changes in fair value of certain foreign denominated fixed rate liabilities due to changes in currency rates. As of December 31, 2010 and 2009 foreign currency swaps used in fair value hedge relationships had a notional value of \$678,109 thousand and \$696,999 thousand, respectively, a fair value of \$(11,982) thousand and \$(8,364) thousand, respectively, and a carrying value of \$(43,160) thousand and \$(51,448) thousand, respectively.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps as part of replication transactions. Swaps used in replication transactions had a notional value at December 31, 2010 and 2009 of \$772,000 thousand and \$762,500 thousand, respectively, a fair value of \$(86,302) thousand and \$(146,346) thousand, respectively, and a carrying value of \$(58,951) thousand and \$(78,300) thousand, respectively.

Other Investment and/or Risk Management Activities

Interest rate caps: The Company is exposed to policyholder surrenders during a rising interest rate environment. Interest rate cap contracts are used to mitigate the Company's loss in a rising interest rate environment. The increase in yield from the cap contract in a rising interest rate environment may be used to raise credited rates, thereby increasing the Company's competitiveness and reducing the policyholder's incentive to surrender. As of December 31, 2010 and 2009 interest rate caps used to mitigate risk in a rising interest rate environment had a notional value of \$48,766 thousand, a fair value of \$76 thousand and \$620 thousand, respectively, and a carrying value of \$76 thousand and \$620 thousand, respectively.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS (continued)

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index, or asset pool. As of December 31, 2010 and 2009 credit default swaps had a notional value of \$1,249,449 thousand and \$1,012,849 thousand, respectively, a fair value of \$1,250 thousand and \$(20,677) thousand, respectively, and a carrying value of \$1,250 thousand and \$(20,677) 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, 2010 and 2009 credit default swaps in offsetting relationships had a notional value of \$3,805,626 thousand and \$2,784,525 thousand, respectively, a fair value of \$(36,873) thousand and \$(38,156) thousand, respectively, and a carrying value of \$(36,873) thousand and \$(38,156) thousand, respectively.

Interest rate and index swaps, swaptions, and floors: The Company enters into interest rate swaps, index swaps, swaptions, and floors to manage duration risk between assets and liabilities. As of December 31, 2010 and 2009 interest rate swaps, index swaps, swaptions, and floors had a notional value of \$691,728 thousand and \$898,178 thousand, respectively, a fair value of \$15,799 thousand and \$18,466 thousand, respectively, and a carrying value of \$15,799 thousand and \$18,466 thousand, respectively. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, and thereby offsetting the changes in value in the original swap. As of December 31, 2010 and 2009 interest rate swaps in offsetting relationships had a notional value of \$4,368,156 thousand and \$4,167,208 thousand, respectively, a fair value of \$(254,398) thousand and \$(88,131) thousand, respectively, and a carrying value of \$(254,398) thousand and \$(88,131) thousand, respectively.

Futures contracts, equity index options, total return, index, and interest rate swap contracts: The Company enters into interest rate futures, S&P 500 and NASDAQ index futures contracts and put and call options, as well as interest rate, equity volatility, and total return Europe, Asia, and Far East ("EAFE") swap contracts to hedge exposure to the volatility associated with the portion of the guaranteed minimum withdrawal benefit ("GMWB") liabilities which are not reinsured. The Company has also entered into customized swap contracts to hedge certain risk components for the remaining term of certain blocks of non-reinsured GMWB riders. In addition, the Company also uses equity index swaps, options, and futures to hedge the equity exposure on other liabilities. As of December 31, 2010 and 2009 derivative contracts in this strategy had a notional value of \$6,020,064 thousand and \$6,647,753 thousand, respectively, a fair value of \$86,691 thousand and \$96,856 thousand, respectively, and a carrying value of \$86,691 thousand and \$96,856 thousand, respectively.

Foreign currency swaps: The Company enters into foreign currency swaps and forwards to hedge the foreign currency exposures in certain of its foreign fixed maturity investments and liabilities. As of December 31, 2010 and 2009 foreign currency swaps and forwards had a notional value of \$44,682 thousand and \$68,986 thousand, respectively, a fair value of \$(2,497) thousand and \$(3,987) thousand, respectively, and a carrying value of \$ (2,497) thousand and \$(3,987) thousand, respectively.

Equity index options: The Company purchases S&P 500 options to economically hedge the statutory reserve impact of equity volatility arising primarily from guaranteed minimum death benefits ("GMDB") and GMWB obligations against a decline in the equity markets. As of December 31, 2010 and 2009 derivative contracts in this strategy had a notional value of \$1,739,153 thousand and \$11,064,313 thousand, respectively, a fair value of \$0 and \$104,489 thousand, respectively, and a carrying value of \$0 and \$104,489 thousand, respectively.

Warrants: During 2003, the Company received warrant contracts as part of a reinsurance treaty settlement. During 2010 the Company had terminated the warrant contracts. As of December 31, 2009 the warrants had a notional value of \$500 thousand, a fair value of \$67 thousand, and a carrying value of \$67 thousand.

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 Company unit monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

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

NOTES TO FINANCIAL STATEMENTS

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.	2010		
	Ordinary	Capital	Total
Gross Deferred Tax Assets (DTA)	\$1,100,414,580	\$ 703,326,463	\$1,803,741,043
Statutory Valuation Allowance	0	(42,812,548)	(42,812,548)
Adjusted Gross Deferred Tax Assets	1,100,414,580	660,513,915	1,760,928,495
Gross Deferred Tax Liabilities (DTL)	(112,269,183)	0	(112,269,183)
Net Deferred Tax Asset/(Liability) before Admissibility Test	\$ 988,145,397	\$ 660,513,915	\$1,648,659,312
Admitted Pursuant to Paragraph 10.a. Carryback Period	\$ 0	\$ 0	\$ 0
Paragraph 10.b.i. DTA's Realized within one year	71,566,000	148,741,000	220,307,000
Paragraph 10.b.ii. 10% Surplus Limitation (see Note A below)	--	--	556,756,668
Admitted Pursuant to Paragraph 10.b. (lesser of i. or ii.)	71,566,000	148,741,000	220,307,000
Admitted Pursuant to Paragraph 10.c. offset against DTL's	112,269,183	0	112,269,183
Paragraph 10.e.i. Additional Carryback Period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	228,067,000	0	228,067,000
Paragraph 10.e.ii.b.Additional 15% Surplus Limitation (see Note A below)	--	--	614,828,001
Additional Admitted Pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	228,067,000	0	228,067,000
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)	411,902,183	148,741,000	560,643,183
Deferred Tax Liability	(112,269,183)	0	(112,269,183)
Net Admitted Deferred Tax Asset/(Liability)	\$ 299,633,000	\$ 148,741,000	\$ 448,374,000
Non-admitted Deferred Tax Asset	\$ 688,512,397	\$ 511,772,915	\$1,200,285,312
	2009		
	Ordinary	Capital	Total
Gross Deferred Tax Assets (DTA)	\$1,160,617,027	\$ 653,726,953	\$1,814,343,980
Statutory Valuation Allowance	0	0	0
Adjusted Gross Deferred Tax Assets	1,160,617,027	653,726,953	1,814,343,980
Gross Deferred Tax Liabilities (DTL)	(65,738,083)	0	(65,738,083)
Net Deferred Tax Asset/(Liability) before Admissibility Test	\$1,094,878,944	\$ 653,726,953	\$1,748,605,897
Admitted Pursuant to Paragraph 10.a. Carryback Period	\$ 0	\$ 0	\$ 0
Paragraph 10.b.i. DTA's Realized within one year	107,884,800	2,013,200	109,898,000
Paragraph 10.b.ii. 10% Surplus Limitation (see Note A below)	--	--	520,968,660
Admitted Pursuant to Paragraph 10.b. (lesser of i. or ii.)	107,884,800	2,013,200	109,898,000
Admitted Pursuant to Paragraph 10.c. offset against DTL's	65,738,083	0	65,738,083
Paragraph 10.e.i. Additional Carryback Period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	204,884,000	0	204,884,000
Paragraph 10.e.ii.b.Additional 15% Surplus Limitation (see Note A below)	--	--	671,554,990
Additional Admitted Pursuant to Paragraph 10.e.ii. (lesser of a. or b.)	204,884,000	0	204,884,000
Additional Admitted Pursuant to Paragraph 10.e.iii. Offset against DTL's	0	0	0
Admitted Deferred Tax Asset (sum of 10a, b, c, ei, eii and eiii above)	378,506,883	2,013,200	380,520,083
Deferred Tax Liability	(65,738,083)	0	(65,738,083)
Net Admitted Deferred Tax Asset/(Liability)	\$ 312,768,800	\$ 2,013,200	\$ 314,782,000
Non-admitted Deferred Tax Asset	\$ 782,110,144	\$ 651,713,753	\$1,433,823,897
	Change During 2010		
	Ordinary	Capital	Total
Gross Deferred Tax Assets (DTA)	\$ (60,202,447)	\$ 49,599,510	\$ (10,602,937)
Statutory Valuation Allowance	0	(42,812,548)	(42,812,548)
Adjusted Gross Deferred Tax Assets	(60,202,447)	6,786,962	(53,415,485)
Gross Deferred Tax Liabilities (DTL)	(46,531,100)	0	(46,531,100)
Net Deferred Tax Asset Before Admissibility Test	\$ (106,733,547)	\$ 6,786,962	\$ (99,946,585)

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES (continued)

	Change During 2010		
	Ordinary	Capital	Total
Admitted Pursuant to Paragraph 10.a. Carryback Period	\$ 0	\$ 0	\$ 0
Paragraph 10.b.i. DTA's Realized within one year	(36,318,800)	146,727,800	110,409,000
Paragraph 10.b.ii. 10% Surplus Limitation (See Note A below)	--	--	35,788,008
Admitted Pursuant to Paragraph 10.b.	(36,318,800)	146,727,800	110,409,000
Admitted Pursuant to Paragraph 10.c. offset against DTL's	46,531,100	0	46,531,100
Paragraph 10.e.i. Additional Carryback period	0	0	0
Paragraph 10.e.ii.a. Additional DTA's Realized within three years	23,183,000	0	23,183,000
Paragraph 10.e.ii.b. Additional 15% Surplus Limitation (See Note A below)	--	--	(56,726,989)
Additional Admitted Pursuant to Paragraph 10.e.ii.	23,183,000	0	23,183,000
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)	33,395,300	146,727,800	180,123,100
Deferred Tax Liability	(46,531,100)	0	(46,531,100)
Change in Net Admitted Deferred Tax Asset/(Liability)	\$ (13,135,800)	\$ 146,727,800	\$ 133,592,000
Change in Non-admitted Deferred Tax Asset	\$ (93,597,747)	\$(139,940,838)	\$ (233,538,585)

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, 2010.
3.

The availability of tax-planning strategies resulted in an increase of the Company's adjusted gross Deferred Tax Assets by approximately 21% of which approximately 21% and 0% was capital and ordinary for tax purposes, respectively. Available tax planning strategies increased the Company's net admitted deferred tax assets by approximately 213% of which approximately 104% and 109% was capital and ordinary for tax purposes, respectively.
4.

Risk Based Capital Level

	Paragraphs 10.a.-c.	With Paragraph 10.e.	Difference
Admitted Deferred Tax Assets	\$ 220,307,000	\$ 448,374,000	\$228,067,000
Admitted Assets	148,672,231,076	148,900,298,076	228,067,000
Statutory Surplus	5,603,458,987	5,831,525,987	228,067,000
Total Adjusted Capital	5,510,133,109	5,919,671,167	409,538,058
Authorized Control Level used in 10.d.	543,756,780	553,995,233	10,238,451
- B.

Deferred Tax Liabilities are not recognized for the following amounts:
Not applicable
- C.

The Components of Current Income Tax Expense are as follows:

	2010	2009
Federal Taxes Before Capital Gains, NOL, and AMT	\$168,571,299	\$ 95,856,569
Foreign Taxes	(15,046,478)	(88,693)
NOL Limitation/(Utilization)	(231,677,951)	(557,182,844)
Alternative Minimum Tax	140,358,481	294,852,460
Prior Period Adjustments	31,978,188	18,389,264
Total Current Federal Income Taxes Incurred	\$ 94,183,539	\$(148,173,244)

The main components of the period end deferred tax amounts and the change in those components are as follows:

	2010	2009	Change
Deferred Tax Assets:			
Ordinary Assets			
Reserves	\$ 262,599,133	\$ 192,874,330	\$ 69,724,803
Tax Deferred Acquisition Costs	257,618,562	307,166,503	(49,547,941)
Employee Benefits	10,188,318	8,007,441	2,180,877
Bonds and Other Investments	184,849,827	84,244,584	100,605,243
State Taxes	4,223,788	4,223,788	0
NOL/Minimum Tax Credit/Foreign Tax Credits	365,570,557	376,469,956	(10,899,399)
Unrealized Ordinary Gains/Losses	701,007	161,401,762	(160,700,755)
Other	14,663,388	26,228,663	(11,565,275)
Subtotal Gross Ordinary Deferred Tax Asset	1,100,414,580	1,160,617,027	(60,202,447)
Adjustments to Gross Ordinary Deferred Tax Assets	0	0	0
Total Adjusted Gross Ordinary Deferred Tax Assets	\$1,100,414,580	\$1,160,617,027	\$ (60,202,447)
Nonadmitted Ordinary Deferred Tax Assets	\$ 688,512,397	\$ 782,110,144	\$ (93,597,747)
Admitted Ordinary Deferred Tax Assets	\$ 411,902,183	\$ 378,506,883	\$ 33,395,300

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES (continued)

	2010	2009	Change
Capital Assets			
Bonds and Other Investments	\$ 571,130,496	\$ 561,837,995	\$ 9,292,501
Unrealized Gains/Losses	132,195,967	91,888,958	40,307,009
Subtotal Gross Capital Deferred Tax Asset	703,326,463	653,726,953	49,599,510
Adjustments to Gross Capital Deferred Tax Assets	(42,812,548)	0	(42,812,548)
Total Adjusted Gross Capital Deferred Tax Assets	\$ 660,513,915	\$ 653,726,953	\$6,786,962
Nonadmitted Capital Deferred Tax Assets	\$ 511,772,915	\$ 651,713,753	\$(139,940,838)
Admitted Capital Deferred Tax Assets	\$ 148,741,000	\$ 2,013,200	\$ 146,727,800
Total Admitted Deferred Tax Assets	\$ 560,643,183	\$ 380,520,083	\$ 180,123,100
Deferred Tax Liabilities:			
Ordinary Liabilities			
Bonds and Other Investments	\$ (28,828,444)	\$ -	\$ (28,828,444)
Pension and Other Deferred Compensation	(2,671,326)	(5,436,540)	2,765,214
Deferred and Uncollected	(1,014,358)	(1,264,754)	250,396
Reserves	(41,145,288)	(46,511,055)	5,365,767
Other	(38,609,767)	(12,525,734)	(26,084,033)
Total Gross Ordinary Deferred Tax Liabilities	\$ (112,269,183)	\$ (65,738,083)	\$ (46,531,100)
Capital Liabilities			
Total Gross Capital Deferred Tax Liabilities	\$ 0	\$ 0	\$ 0
Total Adjusted Deferred Tax Assets	\$1,760,928,495	\$1,814,343,980	\$ (53,415,485)
Total Deferred Tax Liabilities	(112,269,183)	(65,738,083)	(46,531,100)
Net Adjusted Deferred Tax Assets/ (Liabilities)	\$1,648,659,312	\$1,748,605,897	\$ (99,946,585)
Adjust for the Change in Deferred Tax on Unrealized Gains/Losses			120,393,746
Adjust for the Stock Compensation Transfer			705,217
Additional DTA per SSAP No. 10R to aggregate write-ins			2,699,909
Adjusted Change in Net Deferred Income Tax			\$ 23,852,287

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 \$ 193,449,624
Statutory Tax - 35%	\$67,707,368	35.00%
Tax Preferred Investments	(55,200,000)	-28.53%
Affiliated Dividends	(25,200,000)	-13.03%
Valuation Allowance	42,812,548	22.13%
All Other	19,668,390	10.17%
Total Statutory Income Tax	\$49,788,306	25.74%
Federal and Foreign Income Taxes Incurred	\$94,183,539	48.69%
Federal Income Tax on Net Capital Gains	(23,242,855)	-12.01%
Change in Net Deferred Assets to aggregate write-ins	2,699,909	1.40%
Change in Net Deferred Income Taxes	(23,852,287)	-12.34%
Total Statutory Income Tax	\$49,788,306	25.74%

- E. 1. At December 31, 2010, the Company had \$0 of net operating loss carryforward and \$(32,484,966) 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:

2010	\$31,476,115
2009	\$ 0
2008	\$ 0

3. The aggregate amounts of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was \$0 as of December 31, 2010.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES (continued)

- F. 1. The Company's federal income tax return is consolidated within The Hartford's 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 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 Hartford's 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 with Hartford Life and Accident Insurance Company ("HLA") being the ultimate life insurance parent (insurer) of the Life 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. Effective March 31, 2009, HLA contributed the following wholly owned subsidiaries, including European insurance operations, several broker dealer entities and investment advisory and service entities to the Company:

• Hartford Financial Services, LLC

• Hartford Life International Ltd.

• Woodbury Financial Services

The contribution was made to more closely align entities with the company issuing the business as well as to more efficiently deploy capital across the organization. The contribution increased the Company's statutory surplus on the contribution date by \$1,107,906,649. Effective September 30, 2009, the Company re-contributed the entities to IHLAI which increased IHLAI's statutory surplus on that date by \$1,406,075,123.

- C. See Schedule Y (Part 2) Summary of Insurer's Transactions with any Affiliates.
- D. At December 31, 2010, the Company reported \$69,866,224 as a receivable from and \$38,825,705 payable to parents, subsidiaries and affiliates. The terms of the settlement require that these amounts be settled within 30 days.
- E. Guarantees or undertakings including the Company and any affiliated insurers

1. Effective November 1, 2010, Hartford Life and Annuity Insurance Company amended the modified coinsurance reinsurance agreement with an affiliated captive reinsurer, White River Life Reinsurance Company, to include retrocession of in-force guaranteed minimum death benefits ("GMDB") and guaranteed minimum withdrawal benefit ("GMWD") riders written by Hartford Life Limited and reinsured by Hartford Life and Annuity Insurance Company.

2. Effective October 1, 2009, Hartford Life and Annuity Insurance Company entered into a modified coinsurance and coinsurance funds withheld reinsurance agreement with an affiliated captive reinsurer, White River Life Reinsurance Company. The agreement provides that Hartford Life and Annuity Insurance 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 Hartford Life and Annuity Insurance Company. Effective November 1, 2010 this agreement was amended to include variable annuity contract rider benefits written by Hartford Life Limited that are reinsured to Hartford Life and Annuity Insurance Company effective November 1, 2010.

3. Effective October 21, 2008, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective GMDB riders issued by Hartford Life Insurance Company K.K. on certain variable annuity business.

4. Effective February 29, 2008, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective GMWB and GMDB riders issued by Hartford Life Insurance Company K.K. on certain variable annuity business.

5. Effective November 1, 2007, Hartford Life and Annuity Insurance Company 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 insuring yearly renewable term ("YRT") reinsurance contracted by the ceding company. The letter of credit held by the affiliated reinsurer has been assigned to the Hartford Life and Annuity Insurance Company and as such also provides collateral for the unauthorized reinsurance.

6. Effective, September 30, 2007, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective guaranteed minimum annuity benefit ("GMAB") riders issued by Hartford Life Insurance Company K.K. on certain of its variable annuity business. Also reinsured were guaranteed minimum income benefit ("GMIB") and GMDB riders.

7. In 2002, in order for Sentinel Insurance Company, Ltd. to be admitted to the state of New York, Hartford Fire Insurance Company guaranteed that Sentinel Insurance Company, Ltd.'s policyholder surplus would not fall below the Company Action Level Risk Based Capital of \$6 million.

8. In 2001, Hartford Life and Accident Insurance Company guaranteed that it would make funds available in cash to Hartford Life Insurance Company K.K. for the timely payment of contractual claims made under variable life and annuity contracts. In 2004, the guarantee was revised to include fixed annuity contracts. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life Insurance Company K.K. was able to meet these policyholder obligations.

9. In 2000, The Hartford guaranteed all potential liability for workers' compensation benefits as required by Washington law of Hartford Fire Insurance Company, as a self-insurer of its Washington workers' compensation liabilities arising on or after August 15, 2000 which amounted to \$0.

10. In 1998, Hartford Life and Accident Insurance Company guaranteed the obligations of Hartford-Comprehensive Employee Benefit Service Company ("HCEBSC") with respect to structured settlement liability obligations. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as HCEBSC was able to meet these policyholder obligations.

11. In 1997, Hartford Life Insurance Company guaranteed the obligations of Hartford Life and Annuity Insurance Company with respect to life, accident and health insurance and annuity contracts. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life and Annuity Insurance Company was able to meet these policyholder obligations.

12. In 1997, Hartford Life Insurance Company guaranteed the obligations of HCEBSC with respect to structured settlement liability obligations. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as HCEBSC was able to meet these policyholder obligations.

13. In 1995, in order for Property and Casualty Insurance Company of Hartford to be admitted to the state of Virginia, Hartford Fire Insurance Company guaranteed that Property and Casualty Insurance Company of Hartford's capital and surplus would remain in compliance with the present minimum required by the state of \$1 million and \$3 million, respectively.
- 19.16

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES (continued)

- 14. In 1993, Hartford Life Insurance Company guaranteed the obligations of the reinsurance agreements of Hartford International Life Reassurance Corporation. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford International Life Reassurance Corporation was able to meet these policyholder obligations.
- 15. 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 Insurance Company's variable annuity contract obligations to North Carolina residents. Although this guarantee was terminated effective October 10, 2009, the termination is effective only for contracts issued or assumed after the effective date of termination. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life and Annuity Insurance Company was able to meet these policyholder obligations.
- 16. In 1990, Hartford Fire Insurance Company 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. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life Insurance Company and Hartford Life and Accident Insurance Company were able to meet these policyholder obligations.
- 17. In 1983, in order for Hartford Insurance Company of the Midwest to be admitted to North Carolina, Hartford Fire Insurance Company guaranteed that Hartford Insurance Company of the Midwest's capital and surplus would remain in compliance with the present minimum required by that state of \$2 million and \$3 million, respectively.
- 18. In 1981, in order for Nutmeg Insurance Company to be admitted to the state of New Jersey, Hartford Accident and Indemnity Company guaranteed that Nutmeg Insurance Company's capital and surplus would remain in compliance with the present minimum required by that state of \$4 million and \$3 million, respectively.
- 19. Pursuant to a group annuity contract issued by it in connection with the U.S. qualified defined benefit pension plan (the "U.S. Plan"), Hartford Life Insurance Company has guaranteed the payment of the future benefits due to employees who began receiving annuity benefits under the U.S. Plan prior to January 1, 2004, by making an irrevocable commitment to such pre-2004 retirees, or the retiree's designated beneficiary, in the form of an annuity certificate. The U.S. Plan is sponsored by The Hartford. As of December 31, 2010 and 2009, Hartford Life Insurance Company did not record a liability for this guarantee, as the likelihood that payments will be required under the guarantee is remote.

F. Management or expense allocation contracts involving the consolidated companies

- 1. Effective December 31, 2010, The Hartford was granted permission by the State of Connecticut to establish an Intercompany Liquidity Agreement for its insurance company subsidiaries that are domiciled in the State of Connecticut. This agreement allows for short-term advances of funds between Hartford affiliates. It is not intended to be used for the daily management of liquidity, but instead as a contingency resource should an immediate liquidity need arise at a particular entity. As of December 31, 2010, the Company had neither requested an advance of funds nor advanced funds to an affiliate under the terms of this agreement.
- 2. Management Agreement, effective October 2010 between Hartford Investment Management Company ("HIMCO") 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 Underwriters Insurance Company, Nutmeg 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., Hartford Insurance Company of the Southeast, Hartford Lloyd's Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Accident Insurance Company, Hartford Life and Annuity Insurance Company Insurance Company, Hartford Life Insurance Company and Hartford Insurance, Ltd. to provide investment management services to invest in assets classified by HIMCO as "non-discretionary" for purposes of HIMCO's compliance with the Global Investment Performance Standards (GIPS®) published by the CFA Institute (the GIPS® Standards), and is classified by HIMCO as "discretionary" for purposes of the definition of "discretion" utilized by the Securities and Exchange Commission ("SEC Discretion"). It replaces the agreement effective March 31, 1997, between Hartford Investment Services, Inc ("HIS") (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) and these companies.
- 3. Management Agreement, effective October 2010 between HIMCO and Hartford Life Insurance Company and Hartford Life and Accident Insurance Company to invest assets classified by HIMCO as "discretionary" for purposes of HIMCO's compliance with GIPS® published by the GIPS® Standards, and is classified by HIMCO as SEC Discretion.
- 4. The Hartford and certain of its affiliates, including but not limited to depository institutions, entered into a new Tax Allocation Agreement effective as of December 31, 2009, which superseded the previous Tax Allocation Agreement.
- 5. Investment Management Agreement between White River Life Reinsurance Company and HIMCO effective October 30, 2009.
- 6. Management Services Agreement between White River Life Reinsurance Company and Hartford Life and Annuity Insurance Company effective October 1, 2009, for Hartford Life and Annuity Insurance Company to provide all management and administrative services for White River Life Reinsurance Company.
- 7. A new Cost Allocation Agreement between Hartford Fire Insurance Company and Specialty Risk Services, LLC, effective August 17, 2009. This Cost Allocation Agreement is a replacement of the agreement that was effective February 9, 2007 which was terminated.
- 8. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and Catalyst360, LLC effective December 10, 2008.
- 9. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and The Hartford effective February 25, 2008.
- 10. Services and Cost Allocation Agreement between Hartford Fire Insurance Company, Access CoverageCorp. Technologies, Inc., Hartford Residual Market, LLC, Hartford Technology Services Company, LLC, Trumbull Flood Management, LLC, and Trumbull Services, LLC, effective December 31, 2007.
- 11. Management Services Agreement between First State Insurance Company, New England Reinsurance Corporation, and New England Insurance Company (collectively "the First State companies") and Hartford Fire Insurance Company and Horizon Management Group, LLC, effective December 31, 2007, for Hartford Fire Insurance Company and Horizon Management Group, LLC to provide all management and administrative services for the First State companies.
- 12. Management Services Agreement between Champlain Life Reinsurance Company and Hartford Life and Annuity Insurance Company effective November 28, 2007, for Hartford Life and Annuity Insurance Company to provide all management and administrative services for Champlain Life Reinsurance Company.
- 13. Third Party Administrator Agreement between Hartford Fire Insurance Company and Specialty Risk Services, LLC, effective January 1, 2003, and amended November 18, 2003, for Specialty Risk Services, LLC to handle the claims under the insurance policies issued by Hartford Fire Insurance Company.
- 14. Amended and Restated Management Agreement dated January 1, 2002, amended July 1, 2003 and December 23, 2004, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company and HIMCO for HIMCO to serve as investment manager.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES (continued)

- 15. Second Amended and Restated Investment Pooling Agreement, dated as of January 23, 2001, between HIS (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) 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 Insurance Company, Nutmeg 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, New England Reinsurance Corporation, Fencourt Reinsurance Company, Ltd., Hartford Insurance Company of the Southeast, and Hartford Insurance, Ltd.
- 16. Commission and Distribution Expense Reimbursement Agreement, effective December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and Hartford Securities Distribution Company, Inc.
- 17. Investment Management and Administrative Agreement between HIMCO and Hartford Fire Insurance Company effective November 16, 1998 and amended June 15, 2005. This agreement is for HIMCO to provide investment management services for the Hartford London Branch Operations.
- 18. Hartford Life Cost Allocation Agreement with Hartford Fire Insurance Company, Hartford Life, Inc. ("HLI"), and Hartford Life and Accident Insurance Company effective January 1, 1996, amended and restated December 16, 1996, amended and restated May 19, 1997, amended September 28, 2004 and amended March 17, 2005. The amendments reflect the insertion of HLI in the ownership structure and to include various subsidiaries of HLI.
- 19. Principal Underwriting Agreement between Hartford Equity Sales Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company effective June 26, 1995.
- 20. Principal Underwriting Agreement between Hartford Securities Distribution Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company effective June 26, 1995.
- 21. Investment Management Agreement between American Maturity Life Insurance Company and Hartford Life Insurance Company effective February 1995.
- 22. The Hartford Insurance Group Reinsurance and Pooling Agreement, effective January 1, 1989, endorsed December 31, 1992 to remove the First State companies, and endorsed January 1, 1994 to add Property and Casualty Insurance Company of Hartford, as described in Note 26 of the affiliated property and casualty annual statements.
- 23. General Reinsurance Agreement, effective January 1, 1970, amended January 1, 1980, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company, Hartford Underwriters Insurance Company, Hartford Life Insurance Company and Hartford Life and Accident Insurance Company where Hartford Fire Insurance Company cedes all accident and health business to Hartford Life and Accident Insurance Company.
- G. All outstanding shares of the Company are owned by Hartford Life and Accident 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 an SCA company.
- I. The Company does not have any investments in an SCA 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's indirect investment in Hartford Life Limited, a subsidiary of Hartford Life and Annuity Insurance Company, is calculated by adjusting annuity accounting principles generally accepted in the United States of America ("GAAP") account value reserves using Commissioners Annuity Reserve Valuation Method ("CARVM") and the related actuarial guideline CARVM for Variable Annuities ("VACARVM") which became effective on December 31, 2009. VACARVM requires that reserves be based on a minimum floor (referred to as the Standard Scenario Amount) plus the excess over this minimum floor, if any, of a stochastically calculated reserve (referred to as the Conditional Tail Expectation Amount). Several assumptions used for the Standard Scenario Amount are prescribed in the VACARVM regulation, whereas the Conditional Tail Expectation Amount allows for prudent estimates. As required, the interest rate used to calculate the Standard Scenario Amount is the valuation interest rate specified by the Standard Valuation Law for annuities valued on an issue year basis, using Plan Type A and a Guarantee Duration greater than 10 years but not more than 20 years. The interest rate assumed for the Conditional Tail Expectation Amount is a rolling average of the blend of the UK 1 and 7 year rates. As required, the mortality rates used to calculate the Standard Scenario Amount are 70% of the 1994 Variable Annuity Minimum Guaranteed Death Benefit ("MGDB") Mortality Tables through age 85 increasing by 1% each year to 100% of the 1994 MGDB tables at age 115. The mortality rates assumed for the Conditional Tail Expectation Amount are 100% of AX92 table without mortality improvements and 110% of PPXC00 table with mortality improvements (minimum 1.75% a year).
- L. The Company holds investments in downstream, noninsurance holding companies, Hartford Financial Services, LLC and Woodbury Financial Services, Inc., and annually obtains audited financial statements for these companies.

11. DEBT

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

Redemptions are subject to certain limitations, including calendar year aggregate and individual limits. The aggregate limit is equal to the greater of \$1 million or 1% of the aggregate principal amount of the notes as of the end of the prior year. The individual limit is \$250,000 per individual. Derivative instruments are utilized to hedge the Company's exposure to market risks in accordance with Company policy.

As of December 31, 2010 and 2009 \$388,218,038 and \$1,151,844,639, respectively, of Consumer Notes were outstanding. As of December 31, 2010, these Consumer Notes have interest rates ranging from 4% to 6% for fixed notes and, for variable notes, based on December 31, 2010 rates, either consumer price index plus 80 to 260 basis points, or indexed to the S&P 500, Dow Jones Industrials, foreign currency, or the Nikkei 225. The aggregate maturities of Consumer Notes are as follows: \$61,944,000 in 2011, \$155,281,000 in 2012 and \$77,574,000 in 2013 and \$87,582,000 thereafter. For 2010 and 2009, interest credited to holders of Consumer Notes was \$25,011,413 and \$50,998,947, respectively. During 2009, the Company made the decision to discontinue future issuances of Consumer Notes; this decision does not impact Consumer Notes currently outstanding.

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

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT 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 The Hartford.

For the years ended December 31, 2010 and 2009, expenses allocated to the Company for other postretirement benefit plans were \$2,256,382 and \$2,403,085 respectively.

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS (continued)

- 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 allocates a percentage of base salary to the Hartford Investment and Savings Plan for eligible employees. In 2010, employees whose prior year earnings were less than \$110,000 received a contribution of 1.5% of base salary and employees whose prior year earnings were more than \$110,000 received a contribution of 0.5% of base salary. The cost allocated to the Company for the years ended December 31, 2010 and 2009 was \$6,872,422 and \$7,317,100, respectively.
- C. The Company does not have multi-employer plans.
- D. The Company participates in the U.S. qualified defined benefit pension plan (The "U.S. Plan") sponsored by The Hartford.

In December 2010, the Hartford Life insurance companies recognized pension expense of \$32.0 million, which is equal to their allocation from The Hartford, of \$80.0 million of contributions to the U.S. Plan. The Company's share of this contribution was \$9,155,040.

In July 2010, the Hartford Life insurance companies recognized pension expense of \$48.0 million, which is equal to their allocation from The Hartford, of \$120.0 million of contributions to the U.S. Plan. The Company's share of this contribution was \$13,071,072.

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

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

- E. The Company participates in postemployment plans sponsored by, and included in the financial statements of, Hartford Fire Insurance Company. These plans provide for medical and salary continuation benefits for employees on long-term disability. For the years ended December 31, 2010 and 2009, the Company was allocated expenses under these plans of \$872,953 and \$588,348 respectively. In addition, income for the Company under this plan was \$569,597 and \$439,555 for the years ended December 31, 2010 and 2009, respectively, resulting from valuation adjustments.
- F. There was no impact of the Modernization Act on Medicare postretirement benefits (INT0417) on the Company.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- 1. The Company has 1,000 shares of capital stock issued, authorized and outstanding as of December 31, 2010. The par value of the stock is \$5,690.
- 2. The Company has no preferred stock authorized or outstanding.
- 3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval, is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, Federal income taxes and before realized capital gains or (losses) 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 paid as determined by the Board of Directors and are not cumulative. In 2010 and 2009 no dividends were paid. With respect to dividends to its parent HLA, the Company's dividend limitation under the holding company laws of Connecticut is \$675,934,329 in 2011. However, because the Company's earned surplus is negative as of December 31, 2010, the Company will not be permitted to pay any dividends to HLA in 2011 without prior approval from the insurance commissioner until such time as earned surplus becomes positive.
- 4. The Company paid no dividends in 2010 or 2009.
- 5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- 6. No restrictions have been placed on the unassigned funds of the Company.
- 7. The Company is not organized as a mutual company.
- 8. There is no stock being held by the Company at present for special purposes.
- 9. Changes in balances of special surplus funds from the prior year are due to the adoption of SSAP No. 10R (see Note 2A).
- 10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$1,252,898,199.
- 11. The Company has no surplus notes outstanding.
- 12. The Company did not have any restatements due to quasi-reorganization.
- 13. The Company did not have any quasi-reorganization.

14. CONTINGENCIES

- A. At December 31, 2010, the Company had outstanding commitments totaling \$679,739,225 of which \$301,357,802 was 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 pay expenses or purchase of 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. At December 31, 2010, the remaining \$378,381,423 of outstanding commitments are primarily related to various funding obligations associated with investments in mortgage loans. These have 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 associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid guaranty fund assessments of approximately \$310,664 and \$(625,118) in 2010 and 2009, respectively, of which \$275,326 and \$40,743 in 2010 and 2009, respectively increased the creditable amount against premium taxes.
- C. The Company does not have any gain contingencies.
- D. The Company has no claims related extra contractual obligation or bad faith losses stemming from lawsuits.
- E. The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the consolidated financial condition of the Company.

NOTES TO FINANCIAL STATEMENTS

14. CONTINGENCIES (continued)

Broker Compensation Litigation – Following the New York Attorney General's filing of a civil complaint against Marsh & McLennan Companies, Inc., and Marsh, Inc. (collectively, "Marsh") in October 2004 alleging that certain insurance companies, including The Hartford, the parent company of the Company, participated with Marsh in arrangements to submit inflated bids for business insurance and paid contingent commissions to ensure that Marsh would direct business to them, private plaintiffs brought several lawsuits against Hartford Fire Insurance Company and certain of its affiliates predicated on the allegations in the Marsh complaint, to which the Company was not party. Among these is a multidistrict litigation in the United States District Court for the District of New Jersey. One consolidated amended complaint filed in the multidistrict litigation related to conduct in connection with the sale of group benefits products. The Company and certain of its affiliates are named in that complaint. The complaint asserts, on behalf of a putative class of persons who purchased insurance through broker defendants, claims under the Sherman Act, the Racketeer Influenced and Corrupt Organizations Act ("RICO"), ERISA and state law. The claim is predicated upon allegedly undisclosed or otherwise improper payments of contingent commissions to the broker defendants to steer business to the insurance company defendants. The district court has dismissed the Sherman Act and RICO claims in the complaint for failure to state a claim. The district court further declined to exercise supplemental jurisdiction over the state law claims and dismissed those claims without prejudice. The plaintiffs appealed the dismissal of the claims in the consolidated amended complaint, except the ERISA claims. In August 2010, the United States Court of Appeals for the Third Circuit affirmed the dismissal of the Sherman Act and RICO claims against The Hartford. The Third Circuit vacated the dismissal of the state-law claims as to all defendants in light of the reinstatement of the federal claims. In September 2010, the district court entered final judgment for the defendants.

Structured Settlement Class Action - In October 2005, a putative nationwide class action was filed in the United States District Court for the District of Connecticut against The Hartford and several of its subsidiaries on behalf of persons who had asserted claims against an insured of a Hartford property & casualty insurance company that resulted in a settlement in which some or all of the settlement amount was structured to afford a schedule of future payments of specified amounts funded by an annuity from a Hartford life insurance company ("Structured Settlements"). The operative complaint alleges that since 1997, The Hartford and certain of its subsidiaries have deprived the settling claimants of the value of their damages recoveries by secretly deducting 15% of the annuity premium of every Structured Settlement to cover brokers' commissions, other fees and costs, taxes, and a profit for the annuity provider, and asserts claims under RICO and state law. The district court certified a class for the RICO and fraud claims in March 2009, and the Hartford's petition to the United States Court of Appeals for the Second Circuit for permission to file an interlocutory appeal of the class-certification ruling was denied in October 2009. In April 2010, the parties reached an agreement in principle to settle on a nationwide class basis, under which The Hartford would pay \$72.5 million in exchange for a full release and dismissal of the litigation. The settlement received final court approval in September 2010. An accrual of \$54.0 million was included in the Company's results as of March 31, 2010 and an adjusted amount of \$54.4 million was paid in the third quarter of 2010.

Mutual Fund Fees Litigation - In October 2010, a derivative action was brought on behalf of six Hartford Mutual Funds in the United States District Court for the District of Delaware, alleging that Hartford Investment Financial Services, LLC received excessive advisory and distribution fees in violation of its statutory fiduciary duty under Section 36(b) of the Investment Company Act of 1940. Plaintiff seeks to rescind the investment management agreements and distribution plans between the Company and the six Funds and to recover the total fees charged thereunder or, in the alternative, to recover any improper compensation the Company received. The Company disputes the allegations and has moved to dismiss the complaint.

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 \$7,025,786 and \$10,397,646 in 2010 and 2009, respectively. Future minimum rental commitments are as follows:

2011	\$	5,849,050
2012		4,062,387
2013		2,955,960
2014		1,271,662
2015		188,386
Thereafter		(3,616)
Total	\$	14,323,829

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 expired on December 31, 2009, and amounted to \$0 and \$5,659,751 in 2010 and 2009, respectively. In the first quarter of 2010, the Company's parent, HLA, purchased its headquarters property for \$46 million.

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

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

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

- A. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. Government and government agency securities and short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2010.

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 Note 8, Derivative Instruments.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. The Company did not have any transfers of receivables reported as sales.
- B. In 2009, the Company participated in a securities lending program to generate additional income, whereby certain domestic fixed income securities were loaned from the Company's investment portfolio to qualifying third parties. Borrowers of these securities provided collateral of 102% of the market value of the loaned securities. Acceptable collateral was in the form of cash or U.S. Government securities. The market value of the loaned securities was monitored and additional collateral was obtained if the market value of the collateral fell below 100% of the market value of the loaned securities. Under the terms of the securities lending program, the lending agent indemnified the Company against borrower defaults. The Company was 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 had been sold or repledged at December 31, 2009. As of December 31, 2009, all collateral accepted was held in separate custodial accounts. As of December 31, 2009, the statement value of the loaned securities was \$43,311,027 and was included in bonds in the balance sheet. The cash collateral received as of December 31, 2009 of \$46,252,650 was invested in bonds and short-term investments with a corresponding amount recorded in other liabilities. The cash collateral invested in bonds and short terms investments had a fair value of \$45,070,729 at December 31, 2009. The Company ceased its participation in the securities lending program in 2010.

- C. Wash sales

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/Loss
Bonds:				
a. NAIC 3	1	\$94,217	\$114,692	\$19,783

NOTES TO FINANCIAL STATEMENTS

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED 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

Name	FEI Number	Exclusive Contract	Type of Business	Authority	Direct Written Premium
Marsh & McLennan	36-1436000	Yes	Special Risk Group Life/Health	U,C,B,P	\$45,320,777
Progeny (Affinion) Trustee of the Business Council of New York State Inc. Insurance Fund	62-1828786	No	Group Life / Health	B, P	44,725,332
Other TPA's (Aggregate)	14-6034807	Yes	Group	U, B, P	501,443
					84,419,009
					\$174,966,562

20. FAIR VALUE MEASUREMENTS

Certain of the following financial instruments are carried at fair value in the Company's Financial Statements: bonds and stocks, derivatives, and Separate Account assets.

The following section applies the fair value hierarchy and disclosure requirements for the Company's financial instruments that are carried at fair value. The fair value hierarchy prioritizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2 or 3).

- Level 1

Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date. Level 1 securities include open-ended mutual funds reported in Separate Account assets.
- Level 2

Observable inputs, other than quoted prices included in Level 1, for the asset or liability or prices for similar assets and liabilities. Most bonds and preferred stocks are model priced by vendors using observable inputs and are classified within Level 2. Also included in the Level 2 category are investment grade private placement securities and derivative instruments that have no significant unobservable market inputs.
- Level 3

Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Level 3 securities include less liquid securities such as lower quality asset-backed securities, including commercial mortgage-backed securities ("CMBS"), commercial real estate ("CRE") CDOs, residential mortgage-backed securities ("RMBS") primarily backed by below-prime loans and below investment grade private placement securities. Also included in Level 3 are certain complex derivative securities, including a customized guaranteed minimum withdrawal benefit ("GMWB") hedging derivative. Because Level 3 fair values, by their nature, contain one or more significant unobservable market inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of an amount that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. Transfers between Level 1 and Level 2 were not material for the year ended December 31, 2010. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such as they are primarily priced by independent brokers and/or within illiquid markets.

These disclosures provide information as to the extent to which the Company uses fair value to measure financial instruments and information about the inputs used to value those financial instruments to allow users to assess the relative reliability of the measurements. The following table presents assets and (liabilities) carried at fair value by hierarchy level.

December 31, 2010					
(Amounts in thousands)	Total	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	
Assets accounted for at fair value					
All other corporate	\$ 26,082	\$ -	\$ 1,434	\$ 24,648	
All other corporate – asset-backed	73,735	-	7,363	66,372	
Hybrid securities	3	-	3	-	
Preferred stocks	4,004	-	-	4,004	
Common stocks	182,496	165,471	-	17,025	
Total bonds and stocks	286,320	165,471	8,800	112,049	
Derivative assets					
Credit derivatives	8,381	-	690	7,691	
Equity derivatives	2,371	-	-	2,371	
Foreign exchange derivatives	(3,606)	-	(3,606)	-	
Interest rate derivatives	(36,432)	-	(14,274)	(22,158)	
Variable annuity hedging derivatives and macro hedge program	85,420	-	-	85,420	
Total derivative assets	56,134	-	(17,190)	73,324	
Separate account assets	108,504,142	56,741,951	48,349,972	3,412,219	
Total assets accounted for at fair value	\$ 108,846,596	\$ 56,907,422	\$ 48,341,582	\$ 3,597,592	
Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	\$ (102,955)	\$ -	\$ (40,280)	\$ (62,675)	
Equity derivatives	1,619	-	-	1,619	
Foreign exchange derivatives	(40,380)	-	(40,380)	-	
Interest rate derivatives	(202,117)	-	(170,672)	(31,445)	
Variable annuity hedging derivatives and macro hedge program	(2,719)	-	(14,372)	11,653	
Total liabilities accounted for at fair value	\$ (346,552)	\$ -	\$ (265,704)	\$ (80,848)	

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS (continued)

Determination of Fair Values

The valuation methodologies used to determine the fair values of assets and liabilities under the “exit price” notion reflect market-participant objectives and are based on the application of the fair value hierarchy that prioritizes relevant observable market inputs over unobservable inputs. The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices where available and where prices represent a reasonable estimate of fair value. The Company also determines fair value based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the above tables.

Bonds and Stocks

The fair value of bonds and stocks in an active and orderly market (e.g. not distressed or forced liquidation) is determined by management after considering one of three primary sources of information: third-party pricing services, independent broker quotations or pricing matrices. Security pricing is applied using a “waterfall” approach whereby publicly available prices are first sought from third-party pricing services, the remaining unpriced securities are submitted to independent brokers for prices, or lastly, securities are priced using a pricing matrix. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services will normally derive the security prices from recent reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the third-party pricing services and independent brokers may use matrix or model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at an estimated market rate. Included in the pricing of certain asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

Prices from third-party pricing services are often unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

A pricing matrix is used to price private placement securities for which the Company is unable to obtain a price from a third-party pricing service by discounting the expected future cash flows from the security by a developed market discount rate utilizing current credit spreads. Credit spreads are developed each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The appropriate credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing an independent public security index and trade information and adjusting for the non-public nature of the securities.

The Company performs a monthly analysis of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. As a part of this analysis, the Company considers trading volume and other factors to determine whether the decline in market activity is significant when compared to normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third-party pricing services' methodologies, review of pricing statistics and trends, back testing recent trades, and monitoring of trading volumes, new issuance activity and other market activities. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models developed based on spreads, and when available, market indices. As a result of this analysis, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly. The Company's internal pricing model utilizes the Company's best estimate of expected future cash flows discounted at a rate of return that a market participant would require. The significant inputs to the model include, but are not limited to, current market inputs, such as credit loss assumptions, estimated prepayment speeds and market risk premiums.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are market observable. Due to a general lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models that utilize independent market data inputs, quoted market prices for exchange-traded derivatives, or independent broker quotations. As of December 31, 2010, 99% of derivatives, based upon notional values, were priced by valuation models or quoted market prices. The remaining derivatives were priced by broker quotations. The Company performs a monthly analysis on derivative valuations which includes both quantitative and qualitative analysis. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, back testing recent trades, analyzing the impacts of changes in the market environment, and review of changes in market value for each derivative including those derivatives priced by brokers.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Techniques and Inputs for Investments

Generally, the Company determines the estimated fair value of its bonds and stocks using the market approach. The income approach is used for securities priced using a pricing matrix, as well as for derivative instruments. For Level 1 investments, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For most of the Company's debt securities, the following inputs are typically used in the Company's pricing methods: reported trades, benchmark yields, bids and/or estimated cash flows. Inputs also include issuer spreads, which may consider credit default swaps. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is listed below:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third party pricing services. These investments include most bonds and preferred stocks.

Asset-backed securities – Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, credit default swap indices and, for ABS and RMBS, estimated prepayment rates.

Corporates – Primary inputs also include observations of credit default swap curves related to the issuer.

Credit derivatives – Significant inputs primarily include the swap yield curve and credit curves.

Foreign exchange derivatives – Significant inputs primarily include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives – Significant input is primarily the swap yield curve.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS (continued)

Level 3 Most of the Company's securities classified as Level 3 are valued based on brokers' prices. Certain long-dated securities are priced based on third party pricing services, including bank loans and below investment grade private placement securities. Primary inputs for these long-dated securities are consistent with the typical inputs used in Level 1 and Level 2 measurements noted above, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements noted above, but also may include the following:

Credit derivatives- Significant unobservable inputs may include credit correlation and swap yield curve and credit curve extrapolation beyond observable limits.

Equity derivatives – Significant unobservable inputs may include equity volatility.

Interest rate contracts – Significant unobservable inputs may include swap yield curve extrapolation beyond observable limits and interest rate volatility.

Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in bonds and stocks. The Separate Account investments are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks of the Company.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

The table below provides a fair roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2010:

(Amounts in thousands)

Asset (Liability)	Fair value as of Jan. 1, 2010	Total realized/unrealized gains (losses) included in:		Purchases, issuances, and settlements	Transfers in to Level 3 [2]	Transfers out of Level 3 [2]	Fair value as of December 31, 2010
		Net income [1]	Surplus				
Assets							
All other corporate	\$ 10,571	\$ (1,061)	\$ 7,216	\$ (11,279)	\$ 21,724	\$ (2,523)	\$ 24,648
All other corporate – asset-backed	7,206	(8,881)	41,502	(11,227)	38,093	(321)	66,372
Preferred stocks	11,959	(643)	(988)	(1,958)	-	(4,366)	4,004
Common stocks	7,350	371	(31)	9,335	-	-	17,025
Total bonds and stocks	\$ 37,086	(10,214)	\$ 47,699	\$ (15,129)	\$ 59,817	\$ (7,210)	\$ 112,049
Derivatives							
Credit derivatives	\$ (74,626)	\$ -	\$ 15,234	\$ 4,407	\$ -	\$ -	\$ (54,985)
Equity derivatives	(1,560)	-	5,551	-	-	-	3,991
Foreign exchange derivatives	26	-	(26)	-	-	-	-
Interest rate derivatives	707	-	(6,638)	(36,287)	(11,385)	-	(53,603)
Variable annuity hedging derivatives and macro hedge program	199,873	-	(53,953)	(44,985)	(3,862)	-	97,073
Total derivatives [3]	\$ 124,420	\$ -	\$ (39,832)	\$ (76,865)	\$ (15,247)	\$ -	\$ (7,524)
Separate Accounts	\$ 4,482,857	\$ 487,457	\$ -	\$ (316,133)	\$ 43,054	\$ (1,285,016)	\$ 3,412,219

[1] All amounts in these columns are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or (out) of Level 3 are primarily attributable to changes in the availability of market observable information.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

21. OTHER ITEMS

- A. The Company did not have extraordinary items during the reporting period.
- B. The Company did not have any troubled debt restructurings during the reporting period.
- C. Other Disclosures

The Company also enters into various collateral arrangements in connection with its derivative instruments, which require both the pledging and accepting of collateral. As of December 31, 2010 and 2009, collateral pledged with a statement value of \$303,701,659 and \$122,546,067, respectively, was included in bonds on the balance sheet. As of December 31, 2010 and 2009, the Company has accepted collateral relating to the collateral arrangements consisting of cash and U.S. Government securities with a statement value of \$597,108,329 and \$590,444,167, respectively. At December 31, 2010 and 2009, cash collateral \$380,683,989 and \$590,444,167, respectively was invested and recorded in the balance sheet in short-term investments with a corresponding amount recorded in other liabilities.

- D. No assets are deemed to be uncollectible.
- E. No business interruption insurance recoveries were received.
- F. The Company did not have any unused state transferable tax credits.
- G. Subprime Mortgage-Related Risk Exposure:

- 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 No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI 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.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS (continued)

2. There is no direct exposure through investments in subprime mortgage loans.
3. Direct Exposure Through Residential Mortgage-Backed Securities:

<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>OTTI</u>
\$1,279,614,260	\$899,834,370	\$714,055,672	\$321,597,944
Collateralized Debt Obligations:			
<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>OTTI</u>
\$15,000,000	\$0	\$0	\$ 15,161,457

4. There is no underwriting exposure to subprime mortgage risk.
- a. The Company does not have any FHLB funding agreements.

H. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving death benefits can choose to receive their insurance proceeds through a settlement option called The Hartford Safe Haven program ("the Program"). If selected, the full amount of the insurance proceeds payable to the beneficiary is held in the Company's General Account and can earn interest at a rate determined by the Company. A draft book is provided to the Beneficiary who has access to part or all of these proceeds, including any interest, by writing drafts in a manner similar to using a personal check.

Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution". Assets are held in The Company's general account, and drafts are payable through State Street Bank and Trust ("State Street"). Each business day, State Street provides The Company with the total amount of drafts that were presented for payment and The Company transfers an amount from its general account to an account at State Street established in The Company's name specifically for this purpose. This deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts).

Interest rates changed twice during the reporting year. Between 1/1/10 and 3/31/10, the rate paid was 1.25% (except for certain accounts opened prior to 1/1/09, which were paid 1.10%). During the period 4/1/10-11/30/10, the rate paid was 1.00% for all accounts. During the period 12/1/10-12/31/10, the rate paid was 0.75% for all accounts

The Program did not charge any direct or out-of-pocket fees to their program participants during the reporting year. The Hartford did not use the Program as a default method for satisfying insurance claims during the reporting year.

2.

	<u>In Force</u>			
	As of End of Current Year Number	Balance	As of End of Prior Year Number	Balance
Up to and including 12 Months	289	\$ 12,318,971	276	\$ 12,403,644
13 to 24 Months	180	5,672,208	373	10,573,822
25 to 37 Months	278	7,418,483	308	6,315,323
37 to 48 Months	259	5,385,307	216	3,622,502
49 to 60 Months	168	3,000,870	312	5,324,545
Over 60 Months	796	14,763,514	599	11,309,566
Total	1,970	\$ 48,559,354	2,084	\$ 49,549,403

3.

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
Number/Balance of Retained Asset Accounts at the Beginning of the Year	2,082	\$ 49,549,403	0	\$ 0
Number/Amount of Retained Asset Accounts Issued/Added During the Year	450	28,199,083	0	0
Investment Earnings Credited to Retained Asset Accounts During the Year	N/A	517,707	N/A	0
Fees and Other Charges Assessed to Retained Asset Accounts During the Year	N/A	0	N/A	0
Number/Amount of Retained Asset Accounts Transferred to State Unclaimed Property funds During the Year	(2)	(6,129)	0	0
Number/Amount of Retained Asset Accounts Closed/Withdrawn During the Year	(560)	(29,700,710)	0	0
Number/Balance of Retained Asset Accounts at the End of the Year	1,970	\$ 48,559,354	0	\$ 0

22. EVENTS SUBSEQUENT

The Company had no subsequent events.

23. 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.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE (continued)

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.
 - a. The estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued is \$76,094,422 at December 31, 2010, a decrease of \$7,151,343 from December 31, 2009.
 - b. The total amount of reinsurance credits taken for this agreement is \$117,068,342 at December 31, 2010, a decrease of \$11,002,065 from December 31, 2009.
2. The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

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

B. Uncollectible Reinsurance

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

C. Commutation of Ceded Reinsurance

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

24. RETROSPECTIVELY RATED CONTRACTS

- A. In general, the Company estimates accrued retrospective premium adjustments for its group life and health business by using the latest retrospective accounting adjusted for recent experience to the date of the valuation.
- B. The amount of net premiums written by the Company at December 31, 2010 that are subject to retrospective rating features was \$0.9 million that represented 0.77% of the total net premiums written for the group life and health business. No other premiums written by the Company are subject to the retrospective rating features.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2009 were \$121.4 million. As of December 31, 2010 \$24.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$94.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Group Accident and Health lines of insurance. Therefore, there has been a \$2.5 million favorable prior-year development since December 31, 2009 to December 31, 2010. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not have intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company has not purchased any structured settlements.

28. HEALTH CARE RECEIVABLES

The Company does not have health care receivables.

29. PARTICIPATING POLICIES

For the reporting year ended 2010, net premiums under individual and group accident and health participating policies were \$6,995,800. The Company paid dividends in the amount of \$8,193,019 to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

The Company had no premium deficiency reserves.

31. 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, 2010, the Company had \$1,714,456,470 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 \$10,097,440 at year end and are reported on Exhibit 5, Miscellaneous Reserves.
- D. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.
- E. Tabular Interest is determined as the balancing item.
- F. Other increases (Page 7, Part B, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under a reinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

	Amount	% of Total
1. Subject to discretionary withdrawal		
1.1 - with fair value adjustment		
a) In a lump sum reflecting changes in interest rates or asset values	\$ 18,322,854,695	20.00%
b) In installments over 5 years or more, with or w/o reduction in interest rates	0	0.00%
1.2 - at book value less current surrender charge of 5% or more	322,706,123	0.35%
1.3 - at fair value	52,764,362,735	57.59%
1.4 - Total with adjustment or at fair value	71,409,923,553	77.94%
1.5 - at book value without adjustment (minimal or no charge or adjustment)		
a) In a lump sum without adjustment	3,606,951,327	3.94%
b) Installments over less than 5 years	0	0.00%
c) In a lump sum subject to a fixed surrender charge of less than 5%	844,884,000	0.92%
d) In a lump sum subject to surrender charge	0	0.00%
e) All others	0	0.00%
2. Not subject to discretionary withdrawal	15,759,753,894	17.20%
3. Total (Gross)	91,621,512,774	100.00%
4. Reinsurance ceded	179,687,348	
5. Total (Net) (3)-(4)	\$ 91,441,825,426	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:

6. Exhibit 5, Annuities Section, Total (net)	\$ 15,407,426,757
7. Exhibit 5, Supplementary Contract Section, Total (net)	44,119,720
8. Exhibit 7, Deposit-Type Contracts Section, Column 1, Line 14	9,120,247,612
9. Subtotal	24,571,794,089

Separate Account Annual Statement:

10. Exhibit 3, Column 2, Line 0299999	56,163,202,802
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	10,706,828,535
16. Subtotal	66,870,031,337
17. Combined Total	\$ 91,441,825,426

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Type	Gross	Net of Loading
Industrial	\$ 0	\$ 0
Ordinary New Business	242,436	243,090
Ordinary Renewal	1,208,989	3,924,407
Credit Life	0	0
Group Life	739,640	739,380
Group Annuity	0	0
Total	\$ 2,191,065	\$ 4,906,876

34. SEPARATE ACCOUNTS

A. Separate Account Activity

1. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities from the following product lines/transactions into a Separate Account:

Individual Variable Annuities
Group Variable Annuities
Variable Life
Variable Universal Life
Modified Guarantee Contracts

In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state statute.

2. Some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2010 and 2009 the Company Separate Account statement included legally insulated assets of \$99,307,337,973 and \$88,945,162,335, respectively. The assets legally insulated from the General Account as of December 31, 2010 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (not legally insulated)
Individual Variable Annuities	\$ 23,417,082,876	\$ 0
Group Variable Annuities	30,175,956,157	0
Variable Life	1,015,271,960	0
Variable Universal Life	44,699,026,980	0
Modified Guarantee Contracts	0	15,422,620,064
Total	\$ 99,307,337,973	\$ 15,422,620,064

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS (continued)

3. In accordance with the products/transaction recorded within the Separate Account, some Separate Account liabilities are guaranteed by the General Account.

As of December 31, 2010, the General Account of the Company had a maximum guarantee for Separate Account liabilities of \$382,717,106. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of \$2,037,341 in 2010.

As of December 31, 2010, the General Account of the Company had paid no Separate Account guarantees.

4. During 2010, the Company did not engage in securities lending transactions within the Separate Account.

B. General Nature and Characteristics of Separate Accounts Business

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

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended 2010	\$ 0	\$ 210,397,381	\$ 3,533,123	\$ 2,924,571,813	\$ 3,138,502,318
2. Reserves @ year-end:					
I. For accounts with assets at:					
a. Fair value	\$ 0	\$ 2,476,134,756	\$ 8,939,886,652	\$ 91,546,315,653	\$ 102,962,337,061
b. Amortized cost	0	0	0	0	0
c. Total reserves	0	2,476,134,756	8,939,886,652	91,546,315,653	102,962,337,061
II. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	0	0	0	0	0
b. With FV	0	2,476,134,756	8,499,356,141	0	10,975,490,897
c. At BV without FV adjustment and with surrender charge of 5% or more	0	0	0	0	0
d. At fair value	0	0	6,126,163	91,273,041,015	91,279,167,178
e. At BV without FV adjustment and with surrender charge of less than 5%	0	0	0	0	0
f. Subtotal	\$ 0	\$ 2,476,134,756	\$ 8,505,482,304	\$ 91,273,041,015	\$ 102,254,658,075
g. Not subject to discretionary withdrawal	0	0	434,404,348	273,274,638	707,678,986
h. Total	\$ 0	\$ 2,476,134,756	\$ 8,939,886,652	\$ 91,546,315,653	\$ 102,962,337,061

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

	Amount
1. Transfers as reported in the Summary of Operations of the Separate Account Statement	
a. Transfer to Separate Accounts (Page 4, Line 1.4)	\$ 3,138,502,318
b. Transfer from Separate Accounts (Page 4, Line 10)	9,018,396,813
c. Net Transfer to/(from) Separate Accounts (a) - (b)	\$ (5,879,894,495)
2. Reconciling Adjustments:	
Internal Exchanges and Other Separate Account Activity	(171,805,822)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health	
Annual Statement (1c) + 2 = (Page 4, Line 26)	\$ (6,051,700,317)

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2010 was \$4,768,801.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [X] No []
- 1.2

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

Yes [X] No [] N/A []
- 1.3

State regulating?

CT

- 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 0.000 %

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
Federal Trust Bank	Sanford, FL			YES	YES	
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
Hartford Investment Advisers, LLC	Simsbury, CT					YES
Hartford Investment Management Company	Hartford, CT					YES

9.

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

Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [☐]

No [☒ X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation?

Yes [☐]

No [☒ X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

10.5

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation?

Yes [☐]

No [☒ X]

10.6

If the response to 10.5 is yes, provide information related to this exemption:

10.7

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [☒ X]

No [☐]

10.8

If the answer to 10.7 is no or n/a, please explain.

11.

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 Douglas Morrow, F.S.A., M.A.A.A., Vice President & Actuary, 200 Hopmeadow St., Simsbury, CT 06069.
Mr. Morrow is an officer of the Company.

12.1

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

Yes [☒ X]

No [☐]

12.11

Name of real estate holding company
CC PROPERTIES LLC

12.12

Number of parcels involved

12.13

Total book/adjusted carrying value

.....7

12.2

If yes, provide explanation.
7 credit tenant loans leased to Circuit City were foreclosed upon, and the LLC was formed to manage the properties. Hartford Life Insurance Company has a member interest of 6.76% in the LLC.

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

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

13.2

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

Yes [☐]

No [☐]

13.3

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

Yes [☐]

No [☐]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [☐]

No [☐]

N/A [☐]

14.1

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.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [☒ X]

No [☐]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).
In 2010, The Hartford undertook a project to revise its Code of Ethics and Business Conduct. The revised Code includes updated policies, straight-forward language and a more user-friendly layout to help employees find information and clearly understand their obligations under the Code. It is designed to work hand-in-hand with the annual certification process and the all-employee Code of Ethics training to provide employees with a comprehensive set of resources and information to enable all employees to meet the high ethical standards The Hartford has established.

14.3

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

Yes [☐]

No [☒ X]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

BOARD OF DIRECTORS

15.

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 [☐]

16.

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 [☐]

17.

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

18.

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

Yes [☐]

No [☒ X]

19.1

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

19.11

To directors or other officers

\$.....0

19.12

To stockholders not officers

\$.....0

19.13

Trustees, supreme or grand (Fraternal only)

\$.....0

19.2

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

19.21

To directors or other officers

\$.....0

19.22

To stockholders not officers

\$.....0

19.23

Trustees, supreme or grand (Fraternal only)

\$.....0

20.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

20.1

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]

20.2

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

20.21

Rented from others

\$.....0

20.22

Borrowed from others

\$.....0

20.23

Leased from others

\$.....0

20.24

Other

\$.....0

21.1

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 []

21.2

If answer is yes:

21.21

Amount paid as losses or risk adjustment

\$.....(11,171)

21.22

Amount paid as expenses

\$.....0

21.23

Other amounts paid

\$.....0

22.1

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

Yes [X]No []

22.2

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

\$.....0

INVESTMENT

23.1

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 23.3)?

Yes []No [X]

23.2

If no, give full and complete information relating thereto.

While some securities were held in physical form in The Hartford's home office, most were held by our primary custodian bank, JP Morgan Chase Bank, N.A.

23.3

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 17 where this information is also provided).

See Note 17B - Transfer and Servicing of Financial Assets

23.4

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 []

23.5

If answer to 23.4 is yes, report amount of collateral for conforming programs.

\$.....0

23.6

If answer to 23.4 is no, report amount of collateral for other programs.

\$.....0

23.7

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

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

23.8

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

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

23.9

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

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

24.1

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 20.1 and 23.3)

Yes [X]No []

24.2

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

24.21

Subject to repurchase agreements

\$.....0

24.22

Subject to reverse repurchase agreements

\$.....0

24.23

Subject to dollar repurchase agreements

\$.....0

24.24

Subject to reverse dollar repurchase agreements

\$.....0

24.25

Pledged as collateral

\$.....303,701,659

24.26

Placed under option agreements

\$.....0

24.27

Letter stock or securities restricted as to sale

\$.....0

24.28

On deposit with state or other regulatory body

\$.....3,315,086

24.29

Other

\$.....0

24.3

For category (24.27) provide the following:

1	2	3
Nature of Restriction	Description	Amount

25.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [X]No []

25.2

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.

26.1

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]

26.2

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

\$.....0

27.

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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [X]No []

27.01

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

1	2
Name of Custodian(s)	Custodian's Address
JPMorgan Chase Bank, N.A.	4 New York Plaza, 12th Floor, New York, NY 10004
RBC Dexia Investor Services	155 Wellington St. West, RBC Center, Toronto, Ontario M5V3L3, Canada

27.02

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

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

27.03

Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year?

Yes []No [X]

27.04

If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

27.05 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)	55 Farmington Ave., Hartford, CT 06105
106442	Prudential Private Placements, LLC	100 Mulberry St., Four Gateway Center, Newark, NJ 07102-4069
110999	Ambassador Capital Management	211 West Fort St., Suite 720, Detroit, MI 48226

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

28.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adj.Carrying Value
28.2999. TOTAL		0

28.3 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

29. 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 (+)
29.1 Bonds.....	..24,866,485,282	...24,144,531,232	(721,954,050)
29.2 Preferred stocks.....	43,936,383	43,046,010	(890,373)
29.3 Totals.....	..24,910,421,665	...24,187,577,242	(722,844,423)

29.4 Describe the sources or methods utilized in determining the fair values:

See Note #20, Fair Value Measurements, for information regarding sources or methods utilized in determining the fair value.

30.1 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 []

30.2 If the answer to 30.1 is 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]

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D. See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

31.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No [X]

31.2 If no, list exceptions:

69882@AA4 \ PAPA GINOS INC/THE SMITH & WOLLENK

BHMOHTLR4 \ CLEARVIEW HETTINGER ACQ CO

OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$......721,354

32.2 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 Insurance	246,453

33.1 Amount of payments for legal expenses, if any? \$......4,777,647

33.2 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
PricewaterhouseCoopers LLP	1,288,746
Sutherland Asbill & Brennan	1,555,511

34.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$......72,230

34.2 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
Elmendorf Strategies LLC	30,646

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

- 1.1

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

Yes ☒ No ☐
- 1.2

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

\$.....4,728,161
- 1.3

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

\$.....0
- 1.31

Reason for excluding

- 1.4

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

\$.....0
- 1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$.....4,085,869

- 1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$.....0

1.62

Total incurred claims

\$.....0

1.63

Number of covered lives

.....0

All years prior to most current three years:

1.64

Total premium earned

\$.....1,432,921

1.65

Total incurred claims

\$.....1,196,691

1.66

Number of covered lives

.....446
- 1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$.....942,611

1.72

Total incurred claims

\$.....900,620

1.73

Number of covered lives

.....713

All years prior to most current three years:

1.74

Total premium earned

\$.....2,352,629

1.75

Total incurred claims

\$.....1,988,558

1.76

Number of covered lives

.....1,172

2.

Health test:

	1	2
	Current Year	Prior Year
2.1	Premium Numerator.....	786,391.....430,374
2.2	Premium Denominator.....	4,112,339,675.....5,824,520,827
2.3	Premium Ratio (2.1/2.2).....	0.0.....0.0
2.4	Reserve Numerator.....	21,088,318.....24,320,965
2.5	Reserve Denominator.....	18,200,507,718.....18,349,719,884
2.6	Reserve Ratio (2.4/2.5).....	0.1.....0.1

- 3.1

Does this reporting entity have Separate Accounts?

Yes ☒ No ☐
- 3.2

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

Yes ☒ 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?

\$1,562,710,154
- 3.4

State the authority under which Separate Accounts are maintained:

Connecticut General Statutes Sections 38a-433 and 38a-459

- 3.5

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

Yes ☒ No ☐
- 3.6

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

Yes ☒ 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)?"

\$.....461,583

- 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 ☒ 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 ☐
- 5.2

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

5.21

Page 3, Line 1

\$...911,644,886

5.22

Page 4, Line 1

\$.....0

6.

For stock reporting entities only:

6.1

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

\$6,356,120,386
7.

Total dividends paid stockholders since organization of the reporting entity:

7.11

Cash

\$2,047,958,356

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: Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance. Yes [] No [X]

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []

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

	1 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? \$.....0

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	10,200,775,143	68,369,386	Exhibit 5	Various quota shares and reinsurers; 42% quota share average for MAV. GMWB 18% reinsured	18,773,977
MAV with 1 year ratchet	No	NA	NA	10,305,206,004	218,229,992	Exhibit 5	Various quota shares and reinsurers; 76% quota share average	154,287,189
MAV with 5-7 year ratchet	GMWB	NA	NA	0	0	Exhibit 5	None	0
MAV with 5-7 year ratchet	No	NA	NA	0	0	Exhibit 5	None	0
MAV with 5-7 year reset	GMWB	NA	NA	0	0	Exhibit 5	None	0
MAV with 5-7 year reset	No	NA	NA	2,103,552,727	5,341,659	Exhibit 5	None	0
Return of Premium at 3-5% accumulation	GMWB	NA	NA	2,568,363,244	29,639,774	Exhibit 5	None	0
Return of Premium at 3-5% accumulation	No	NA	NA	7,911,650,066	565,830	Exhibit 5	None	0

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

10.1 Amount of loss reserves established by these annuities during the current year? \$.....0

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

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

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. \$.....0

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. \$.....0

HARTFORD LIFE INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA

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

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

	1 2010	2 2009	3 2008	4 2007	5 2006
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	58,512,118	58,780,457	59,549,449	59,058,746	89,682,392
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	15,614,230	15,909,417	15,618,648	16,429,526	16,816,539
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	103,361,578	103,746,435	109,475,015	118,063,167	96,145,328
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	177,487,926	178,436,310	184,643,112	193,551,439	202,644,259
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	766,071	656,590	1,261,740	1,525,785	1,334,619
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	874,165	901,568	1,025,602	841,529	664,538
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	5,379,331	7,581,578	5,035,663	25,239,373	6,800,531
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	7,019,567	9,139,736	7,323,005	27,606,687	8,799,688
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	159,042,636	171,704,518	217,731,121	311,212,184	314,438,836
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	672,604,080	1,661,870,329	3,980,606,800	5,286,696,244	4,894,600,797
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	88,087,562	94,354,737	152,426,223	5,171,780,117	857,526,502
17.2 Group annuities (Line 20.4, Col. 7).....	3,113,966,322	3,815,643,169	4,906,360,706	5,438,818,311	5,444,826,521
18.1 A&H - group (Line 20.4, Col. 8).....	78,578,587	80,873,396	76,807,667	75,806,823	34,970,484
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	60,487	74,679	73,069	73,260	82,103
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	4,112,339,675	5,824,520,828	9,334,005,586	16,284,386,939	11,546,445,243
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	34,160,611,481	36,174,823,854	40,492,694,094	38,432,671,019	33,488,185,764
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	28,318,814,047	30,798,363,753	36,421,309,892	33,972,198,238	30,227,646,016
23. Aggregate life reserves (Page 3, Line 1).....	18,557,926,278	18,556,706,457	19,000,962,825	17,820,138,499	17,863,949,474
24. Aggregate A&H reserves (Page 3, Line 2).....	127,435,813	115,645,600	112,109,979	100,990,444	114,439,371
25. Deposit-type contract funds (Page 3, Line 3).....	9,120,247,612	9,821,248,558	11,797,997,824	12,140,651,751	10,373,081,995
26. Asset valuation reserve (Page 3, Line 24.01).....	70,278,254	2,353,757	37,937,483	432,295,252	406,864,720
27. Capital (Page 3, Lines 29 & 30).....	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28. Surplus (Page 3, Line 37).....	5,825,835,987	5,359,325,201	4,065,694,202	4,442,783,729	3,269,881,711
Cash Flow (Page 5)					
29. Net Cash from operations (Line 11).....	219,982,546	(2,128,398,718)	1,485,649,979	1,780,758,704	1,075,815,473
Risk-Based Capital Analysis					
30. Total adjusted capital.....	5,919,671,167	5,394,142,929	4,118,093,357	4,931,593,453	3,727,716,404
31. Authorized control level risk-based capital.....	553,995,232	593,067,481	453,642,730	480,497,457	402,416,004
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	70.7	65.7	65.6	72.8	76.7
33. Stocks (Lines 2.1 and 2.2).....	13.2	12.9	9.8	11.6	9.9
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	5.9	7.5	7.5	7.4	5.2
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.3	0.3	0.3	0.1	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	4.5	8.2	7.7	2.3	2.6
37. Contract loans (Line 6).....	2.9	2.7	2.5	2.4	2.8
38. Derivatives (Line 7).....	0.2	XXX	XXX	XXX	XXX
39. Other invested assets (Line 8).....	2.2	2.0	2.4	3.0	2.4
40. Receivables for securities (Line 9).....	0.0	0.1	0.9	0.0	0.1
41. Securities lending reinvested collateral assets (Line 10).....	0.0	XXX	XXX	XXX	XXX
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.5	3.4	0.3	0.2
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

HARTFORD LIFE INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA

(continued)

	1 2010	2 2009	3 2008	4 2007	5 2006
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....	4,158,129,305	4,177,189,310	2,278,602,270	2,662,908,109	1,751,241,645
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated.....	0	0	0	0	0
50. Total of above Lines 44 to 49.....	4,158,129,305	4,177,189,310	2,278,602,270	2,662,908,109	1,751,241,645
Total Nonadmitted and Admitted Assets					
51. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	1,264,747,277	1,491,722,764	937,933,164	544,232,084	267,352,703
52. Total admitted assets (Page 2, Line 28, Col. 3).....	148,900,298,076	140,231,960,413	133,562,466,341	165,997,882,123	146,277,717,289
Investment Data					
53. Net investment income (Exhibit of Net Investment Income).....	1,370,929,142	1,388,953,733	1,838,923,818	2,061,543,176	1,737,981,593
54. Realized capital gains (losses).....	(530,968,997)	(1,758,953,508)	(314,365,508)	(122,538,603)	(36,592,784)
55. Unrealized capital gains (losses).....	277,236,920	(567,729,296)	(68,111,965)	967,296,342	119,397,866
56. Total of above Lines 53, 54 and 55.....	1,117,197,065	(937,729,071)	1,456,446,345	2,906,300,915	1,820,786,675
Benefits and Reserve Increase (Page 6)					
57. 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).....	10,750,143,043	9,539,360,239	11,315,827,614	12,185,330,614	10,800,893,470
58. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	50,678,175	50,501,420	46,261,017	74,248,255	34,500,104
59. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	57,027,907	17,968,148	10,732,873	12,739,441	22,161,331
60. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	11,790,213	3,535,620	11,119,536	(11,431,928)	1,915,839
61. Dividends to policyholders (Line 30, Col 1).....	8,224,416	3,794,880	4,234,649	2,555,414	5,033,320
Operating Percentages					
62. 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.....	14.8	8.7	8.3	5.4	6.7
63. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	2.8	2.7	2.8	2.3	2.3
64. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	79.6	64.2	73.5	79.9	240.7
65. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
66. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	30.3	33.1	29.8	27.7	7.9
A&H Claim Reserve Adequacy					
67. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	118,887,812	106,309,914	96,590,414	113,498,519	84,617,004
68. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	121,396,896	116,922,767	104,055,853	117,572,729	78,816,982
69. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	0	0	0	0	0
70. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	0	0	0	0	0
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
71. Industrial life (Col. 2).....	0	0	0	0	0
72. Ordinary - life (Col. 3).....	7,108,084	20,261,270	12,947,346	55,163,389	23,760,163
73. Ordinary - individual annuities (Col. 4).....	531,786,261	843,410,822	(2,836,510,968)	(107,918,023)	364,757,029
74. Ordinary - supplementary contracts (Col. 5).....	300,437	645,605	2,226,712	1,878,904	601,453
75. Credit life (Col. 6).....	0	0	0	0	0
76. Group life (Col. 7).....	38,968,078	49,629,124	21,423,430	(27,189,153)	(1,408,598)
77. Group annuities (Col. 8).....	54,975,347	205,954,597	528,544,814	133,317,495	(32,232,385)
78. A&H - group (Col. 9).....	803,458	11,856,350	3,797,220	2,406,779	(3,407,363)
79. A&H - credit (Col. 10).....	0	0	0	0	0
80. A&H - other (Col. 11).....	1,127	10,562	3,253	1,580	7,521
81. Aggregate of all other lines of business (Col. 12).....	41,991,535	62,386,679	88,444,303	225,311,224	197,865,813
82. Total (Col. 1).....	675,934,327	1,194,155,009	(2,179,123,890)	282,972,195	549,943,633

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

If no, please explain:



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

LIFE INSURANCE

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	220,159,413	0	178,789,036	0	398,948,449
2. Annuity considerations.....	225,005,055	0	44,050,138	0	269,055,193
3. Deposit-type contract funds.....	51,701,010	XXX.....	3,825,153,181	XXX.....	3,876,854,191
4. Other considerations.....	479,183,721	0	3,069,908,083	0	3,549,091,804
5. Totals (Sum of Lines 1 to 4).....	976,049,199	0	7,117,900,438	0	8,093,949,637
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	2,283,994	0	0	0	2,283,994
6.2 Applied to pay renewal premiums.....	2,101	0	0	0	2,101
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	16,993,274	0	0	0	16,993,274
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	19,279,369	0	0	0	19,279,369
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	19,279,369	0	0	0	19,279,369
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	309,324,021	0	249,742,867	0	559,066,888
10. Matured endowments.....	118,234	0	0	0	118,234
11. Annuity benefits.....	423,708,848	0	239,170,637	0	662,879,485
12. Surrender values and withdrawals for life contracts.....	4,450,811,089	0	4,746,620,902	0	9,197,431,991
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	285,419,978	0	29,466	0	285,449,445
14. All other benefits, except accident and health.....	3,370,760	0	2,237,534	0	5,608,294
15. Totals.....	5,472,752,930	0	5,237,801,406	0	10,710,554,337

DETAILS OF WRITE-INS					
1301. Annuity benefits not involving life contingencies.....	273,560,768	0	0	0	273,560,768
1302. Supplementary contracts with life contingencies.....	11,076,307	0	0	0	11,076,307
1303. Miscellaneous claims and benefits.....	782,903	0	29,466	0	812,370
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).....	285,419,978	0	29,466	0	285,449,445

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	497	69,217,591	0	0	983	43,837,849	0	0	1,480	113,055,439
17. Incurred during current year.....	2,693	308,738,086	0	0	3,804	244,190,472	0	0	6,497	552,928,558
Settled during current year:										
18.1 By payment in full.....	2,636	309,948,596	0	0	3,631	249,232,461	0	0	6,267	559,181,057
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	2,636	309,948,596	0	0	3,631	249,232,461	0	0	6,267	559,181,057
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	2,636	309,948,596	0	0	3,631	249,232,461	0	0	6,267	559,181,057
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	554	68,007,081	0	0	1,156	38,795,860	0	0	1,710	106,802,940
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year.....	370,422	72,534,315,649	0	(a).....0	1,672	103,746,435,732	0	0	372,094	176,280,751,381
21. Issued during year.....	2,647	1,640,235,559	0	0	109	5,379,331,233	0	0	2,756	7,019,566,792
22. Other changes to in force (Net).....	(8,725)	(1,805,221,383)	0	0	(185)	(5,764,189,340)	0	0	(8,910)	(7,569,410,723)
23. In force December 31 of current year	364,344	72,369,329,825	0	(a).....0	1,596	103,361,577,625	0	0	365,940	175,730,907,450

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

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Dividends Paid Or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group policies (b).....	334,486,271	336,365,805	0	239,362,614	252,023,755
24.1 Federal Employee Health Benefits Program premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	1,449,716	58,539	0	1,712,782	58,359
25.2 Guaranteed renewable (b).....	48,249	1,949	0	36,338	1,238
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	1,497,965	60,487	0	1,749,120	59,597
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	335,984,236	336,426,292	0	241,111,734	252,083,352

(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		9 Amount of Insurance (a)	Total Amount of Insurance (a)
							7	8		
							Policies	Certificates		
1. In force end of prior year.....	0	0	393,743	74,689,874	0	0	1,365	612,662	103,746,435	178,436,310
2. Issued during year.....	0	0	2,647	1,640,236	0	0	99	64,911	5,379,331	7,019,567
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	30	11,570	0	0	0	0	0	11,570
5. Increased during year (net).....	0	0	0	273,445	0	0	0	6,613	3,909,258	4,182,703
6. Subtotals, Lines 2 to 5.....	0	0	2,677	1,925,251	0	0	99	71,524	9,288,589	11,213,840
7. Additions by dividends during year.....	XXX	0	XXX	0	XXX	0	XXX	XXX	0	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	396,420	76,615,125	0	0	1,464	684,186	113,035,024	189,650,150
Deductions during year:										
10. Death.....	0	0	2,858	313,527	0	0	XXX	2,569	249,511	563,038
11. Maturity.....	0	0	183	1,607	0	0	XXX	0	0	1,607
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	55	2,771	0	0	0	0	0	2,771
14. Surrender.....	0	0	2,704	980,389	0	0	4	2,553	2,483,617	3,464,006
15. Lapse.....	0	0	4,211	1,072,828	0	0	149	50,794	4,284,127	5,356,955
16. Conversion.....	0	0	0	0	0	0	XXX	XXX	XXX	0
17. Decreased (net).....	0	0	0	77,194	0	0	2	(750)	2,656,191	2,733,385
18. Reinsurance.....	0	0	0	40,461	0	0	0	0	0	40,461
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	10,011	2,488,777	0	0	155	55,166	9,673,446	12,162,223
21. In force end of year (Line 9 minus Line 20).....	0	0	386,409	74,126,348	0	0	1,309	629,020	103,361,578	177,487,927
22. Reinsurance ceded end of year.....	XXX	0	XXX	28,238,564	XXX	0	XXX	XXX	40,884,442	69,123,006
23. Line 21 minus Line 22.....	XXX	0	XXX	45,887,784	XXX	(b).....0	XXX	XXX	62,477,136	108,364,921

DETAILS OF WRITE-INS

0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	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	0	XXX	3,563
25. Other paid-up insurance.....	0	0	21,701	318,685
26. Debit ordinary insurance.....	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....	0	0	14	216
28. Term policies-other.....	1,118	874,165	8,046	4,708,343
29. Other term insurance-decreasing.....	XXX	0	XXX	93
30. Other term insurance.....	XXX	0	XXX	792
31. Totals (Lines 27 to 30).....	1,118	874,165	8,060	4,709,444
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	0	XXX	433,038
33. Totals, extended term insurance.....	XXX	XXX	46,381	10,471,748
34. Totals, whole life and endowment.....	1,529	766,071	331,968	58,512,118
35. Totals (Lines 31 to 34).....	2,647	1,640,236	386,409	74,126,348

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.....	0	0	0	0
37. Ordinary.....	1,640,236	0	63,306,155	10,820,194
38. Credit Life (Group and Individual).....	0	0	0	0
39. Group.....	5,379,331	0	57,991,828	45,369,749
40. Totals (Lines 36 to 39).....	7,019,567	0	121,297,983	56,189,943

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	0	XXX	8,892
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21.....	0	0		0
45. Group Permanent Insurance included in Line 21.....	0	0	111,450	56,211,157

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	15,540

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.....	NONE
47.1.....	
47.2.....	

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....	0	0	704	219,186	0	0	0	30,449,680
49. Disability Income.....	0	0	1	350	0	0	0	0
50. Extended Benefits.....	0	0	XXX	XXX	0	0	0	2,825,756
51. Other.....	0	0	1,030	260,390	0	0	71,030	13,874,985
52. Total.....	0 (b)	0	1,735 (b)	479,926	0 (b)	0	71,030 (b)	47,150,421

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

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	1,901	0	0	86
2. Issued during year.....	150	0	0	162
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	2,051	0	0	248
Deductions during year:				
6. Decreased (net).....	223	0	0	246
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	223	0	0	246
9. In force end of year.....	1,828	0	0	2
10. Amount on deposit.....	0	(a) 0	0	(a) 114,450
11. Income now payable.....	1,828	0	0	0
12. Amount of income payable.....	(a) 1,582,640	(a) 0	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	45,488	553,343	43,365	1,979,143
2. Issued during year.....	2,364	3,964	5,728	247,355
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	2	0
5. Total (Lines 1 to 4).....	47,852	557,307	49,095	2,226,498
Deductions during year:				
6. Decreased (net).....	2,632	46,164	2,857	183,498
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	2,632	46,164	2,857	183,498
9. In force end of year.....	45,220	511,143	46,238	2,043,000
Income now payable:				
10. Amount of income payable.....	(a) 488,013,709	XXX	XXX	(a) 262,904,041
Deferred fully paid:				
11. Account balance.....	XXX	(a) 33,181,124,582	XXX	(a) 15,051,040,080
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 8,169,130	XXX	(a) 32,453,023,737

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	2,676,369	87,160,612	0	0	21	0
2. Issued during year.....	164,916	15,494,753	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0
4. Increased during year (net).....	90,559	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	2,931,844	XXX	0	XXX	21	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	177,889	XXX	0	XXX	1	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	177,889	XXX	0	XXX	1	XXX
10. In force end of year.....	2,753,955	(a) 78,795,817	0	(a) 0	20	(a) 2,848

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year.....	410	1,901
2. Issued during year.....	413	0
3. Reinsurance assumed.....	0	0
4. Increased during year (net).....	0	0
5. Total (Lines 1 to 4).....	823	1,901
Deductions during year:		
6. Decreased (net).....	521	658
7. Reinsurance ceded.....	0	0
8. Totals (Lines 6 and 7).....	521	658
9. In force end of year.....	302	1,243
10. Amount of account balance.....	(a) 48,632,937	(a) 2,553,612

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

HARTFORD LIFE INSURANCE COMPANY
FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	59,767,836
2. Current year's realized pre-tax capital gains/(losses) of \$.....70,006,311 transferred into the reserve net of taxes of \$....24,307,065.....	45,699,246
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	105,467,082
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	9,962,023
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	95,505,059

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. 2010.....	2,687,234	7,274,789	0	9,962,023
2. 2011.....	760,767	15,249,273	0	16,010,040
3. 2012.....	(2,500,769)	14,220,036	0	11,719,267
4. 2013.....	(5,340,728)	11,002,873	0	5,662,145
5. 2014.....	(5,842,504)	7,829,525	0	1,987,021
6. 2015.....	(4,833,274)	4,265,792	0	(567,482)
7. 2016.....	(2,722,298)	1,946,433	0	(775,865)
8. 2017.....	(650,204)	1,002,522	0	352,318
9. 2018.....	893,849	42,646	0	936,495
10. 2019.....	1,729,735	(992,916)	0	736,819
11. 2020.....	1,735,422	(2,218,240)	0	(482,818)
12. 2021.....	1,945,540	(2,836,770)	0	(891,230)
13. 2022.....	1,785,390	(2,963,575)	0	(1,178,185)
14. 2023.....	1,708,812	(3,183,513)	0	(1,474,701)
15. 2024.....	1,697,072	(3,368,008)	0	(1,670,936)
16. 2025.....	1,986,341	(3,535,635)	0	(1,549,294)
17. 2026.....	2,612,950	(3,179,545)	0	(566,595)
18. 2027.....	3,148,386	(2,300,300)	0	848,086
19. 2028.....	3,813,771	(1,346,498)	0	2,467,273
20. 2029.....	4,297,231	(341,511)	0	3,955,720
21. 2030.....	5,183,105	738,034	0	5,921,139
22. 2031.....	5,880,196	1,266,433	0	7,146,629
23. 2032.....	7,030,194	1,223,984	0	8,254,178
24. 2033.....	8,321,479	1,150,052	0	9,471,531
25. 2034.....	8,270,739	1,099,494	0	9,370,233
26. 2035.....	6,753,065	1,040,827	0	7,793,892
27. 2036.....	5,114,200	912,992	0	6,027,192
28. 2037.....	3,207,280	724,097	0	3,931,377
29. 2038.....	1,083,564	535,202	0	1,618,766
30. 2039.....	11,291	330,566	0	341,857
31. 2040 and Later.....	0	110,187	0	110,187
32. Total (Lines 1 to 31).....	59,767,836	45,699,246	0	105,467,082

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	0	(0)	0	2,353,757	0	2,353,757	2,353,757
2. Realized capital gains/(losses) net of taxes - General Account.....	(156,025,713)	(97,055,222)	(253,080,935)	6,913,299	(23,004,687)	(16,091,388)	(269,172,323)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	(82,475,599)	(8,313,479)	(90,789,078)	160,916	(2,411,032)	(2,250,116)	(93,039,194)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(22,505,812)	78,708,470	56,202,658	14,588,564	37,823,773	52,412,337	108,614,995
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	(7,352)	10,397,570	10,390,218	10,390,218
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	62,192,270	8,466,979	70,659,248	0	414,481	414,481	71,073,729
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	(198,814,854)	(18,193,253)	(217,008,106)	24,009,184	23,220,105	47,229,289	(169,778,818)
9. Maximum reserve.....	317,590,843	28,223,262	345,814,105	37,107,730	125,951,345	163,059,075	508,873,180
10. Reserve objective.....	228,446,909	16,933,957	245,380,866	37,107,730	125,366,384	162,474,114	407,854,981
11. 20% of (Line 10 minus Line 8).....	85,452,353	7,025,442	92,477,795	2,619,709	20,429,256	23,048,965	115,526,760
12. Balance before transfers (Lines 8 + 11).....	(113,362,501)	(11,167,811)	(124,530,312)	26,628,893	43,649,361	70,278,254	(54,252,058)
13. Transfers.....	0	0	0	0	0	0	XXX
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	113,362,501	11,167,811	124,530,312	0	0	0	124,530,312
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	(0)	0	0	26,628,893	43,649,361	70,278,254	70,278,254

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations.....	2,292,506,717	XXX	XXX	2,292,506,717	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	13,921,600,329	XXX	XXX	13,921,600,329	0.0004	5,568,640	0.0023	32,019,681	0.0030	41,764,801
3	2	High quality.....	5,662,110,999	XXX	XXX	5,662,110,999	0.0019	10,758,011	0.0058	32,840,244	0.0090	50,958,999
4	3	Medium quality.....	863,234,194	XXX	XXX	863,234,194	0.0093	8,028,078	0.0230	19,854,386	0.0340	29,349,963
5	4	Low quality.....	416,377,985	XXX	XXX	416,377,985	0.0213	8,868,851	0.0530	22,068,033	0.0750	31,228,349
6	5	Lower quality.....	224,317,185	XXX	XXX	224,317,185	0.0432	9,690,502	0.1100	24,674,890	0.1700	38,133,922
7	6	In or near default.....	70,807,661	XXX	XXX	70,807,661	0.0000	0	0.2000	14,161,532	0.2000	14,161,532
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total bonds (sum of Lines 1 through 8) (Page 2, Line 1, Net admitted asset).....	23,450,955,070	XXX	XXX	23,450,955,070	XXX	42,914,083	XXX	145,618,767	XXX	205,597,565
		PREFERRED STOCKS										
10	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....	33,878,446	XXX	XXX	33,878,446	0.0019	64,369	0.0058	196,495	0.0090	304,906
12	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	6,603,775	XXX	XXX	6,603,775	0.0432	285,283	0.1100	726,415	0.1700	1,122,642
15	6	In or near default.....	3,454,161	XXX	XXX	3,454,161	0.0000	0	0.2000	690,832	0.2000	690,832
16		Affiliated life with AVR.....	0	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).....	43,936,383	XXX	XXX	43,936,383	XXX	349,652	XXX	1,613,742	XXX	2,118,380
		SHORT-TERM BONDS										
18		Exempt obligations.....	25,290,515	XXX	XXX	25,290,515	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	1,390,239,698	XXX	XXX	1,390,239,698	0.0004	556,096	0.0023	3,197,551	0.0030	4,170,719
20	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 thru 24).....	1,415,530,213	XXX	XXX	1,415,530,213	XXX	556,096	XXX	3,197,551	XXX	4,170,719

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26		Exchange-traded.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	24,832,970	XXX	XXX	24,832,970	0.0004	9,933	0.0023	57,116	0.0030	74,499
28	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	24,832,970	XXX	XXX	24,832,970	XXX	9,933	XXX	57,116	XXX	74,499
34		TOTAL (Lines 9 + 17 + 25 + 33).....	24,935,254,635	XXX	XXX	24,935,254,635	XXX	43,829,764	XXX	150,487,176	XXX	211,961,163
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages.....	117,206,388	0	XXX	117,206,388	(a).....0.0030	351,619	(a).....0.0060	703,238	(a).....0.0100	1,172,064
36		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37		Residential mortgages-all other.....	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
38		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39		Commercial mortgages-all other.....	1,822,220,473	0	XXX	1,822,220,473	(a).....0.0030	5,466,661	(a).....0.0060	10,933,323	(a).....0.0100	18,222,205
40		In good standing with restructured terms.....	0	0	XXX	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
		Overdue, not in process:										
41		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
42		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
44		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In process of foreclosure:										
46		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50		Commercial mortgages-all other.....	0	0	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).....	1,939,426,861	0	XXX	1,939,426,861	XXX	5,818,281	XXX	11,636,561	XXX	19,394,269
52		Schedule DA mortgages.....	0	0	XXX	0	(c).....0.0000	0	(c).....0.0000	0	(c).....0.0000	0
53		Total mortgage loans on real estate (Lines 51 + 52).....	1,939,426,861	0	XXX	1,939,426,861	XXX	5,818,281	XXX	11,636,561	XXX	19,394,269

(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 Design- ation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	165,471,416	XXX.....	XXX.....	165,471,416	0.0000	0	(d).....0.2000	33,094,283	(d).....0.2000	33,094,283
2		Unaffiliated private.....	17,024,679	XXX.....	XXX.....	17,024,679	0.0000	0	0.1600	2,723,949	0.1600	2,723,949
3		Federal Home Loan Bank.....	0	XXX.....	XXX.....	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR.....	4,158,390,561	XXX.....	XXX.....	4,158,390,561	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
6		Fixed income highest quality.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
7		Fixed income high quality.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
8		Fixed income medium quality.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
9		Fixed income low quality.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
10		Fixed income lower quality.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
11		Fixed income in or near default.....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(d).....0.0000	0	(d).....0.0000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage loans.....	0	0	0	0	(c).....0.0000	0	(c).....0.0000	0	(c).....0.0000	0
15		Real estate.....	0	0	0	0	(e).....0.0000	0	(e).....0.0000	0	(e).....0.0000	0
16		Affiliated - certain other (see SVO Purposes and Procedures manual).....	(261,258)	XXX.....	XXX.....	(261,258)	0.0000	0	0.1300	(33,964)	0.1300	(33,964)
17		Affiliated - all other.....	0	XXX.....	XXX.....	0	0.0000	0	0.1600	0	0.1600	0
18		Total common stock (sum of Lines 1 through 17) (Page 2, Line 2.2, Net admitted asset).....	4,340,625,398	0	0	4,340,625,398	XXX.....	0	XXX.....	35,784,268	XXX.....	35,784,268
REAL ESTATE												
19		Home office property (General Account only).....	99,457,653	0	0	99,457,653	0.0000	0	0.0750	7,459,324	0.0750	7,459,324
20		Investment properties.....	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
21		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22		Total real estate (sum of Lines 19 through 21).....	99,457,653	0	0	99,457,653	XXX.....	0	XXX.....	7,459,324	XXX.....	7,459,324
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
23		Exempt obligations.....	0	XXX.....	XXX.....	0	0.0000	0	0.0000	0	0.0000	0
24	1	Highest quality.....	13,806,028	XXX.....	XXX.....	13,806,028	0.0004	5,522	0.0023	31,754	0.0030	41,418
25	2	High quality.....	0	XXX.....	XXX.....	0	0.0019	0	0.0058	0	0.0090	0
26	3	Medium quality.....	0	XXX.....	XXX.....	0	0.0093	0	0.0230	0	0.0340	0
27	4	Low quality.....	0	XXX.....	XXX.....	0	0.0213	0	0.0530	0	0.0750	0
28	5	Lower quality.....	0	XXX.....	XXX.....	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or near default.....	0	XXX.....	XXX.....	0	0.0000	0	0.2000	0	0.2000	0
30		Total with bond characteristics (sum of Lines 23 through 29).....	13,806,028	XXX.....	XXX.....	13,806,028	XXX.....	5,522	XXX.....	31,754	XXX.....	41,418

ASSET VALUATION RESERVE (continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations
Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31	1	Highest quality.....	50,533,024	XXX	XXX	50,533,024	0.0004	20,213	0.0023	116,226	0.0030	151,599
32	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35	5	Lower quality.....	6,910,033	XXX	XXX	6,910,033	0.0432	298,513	0.1100	760,104	0.1700	1,174,706
36	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38		Total with preferred stock characteristics (sum of Lines 31 through 37).....	57,443,057	XXX	XXX	57,443,057	XXX	318,727	XXX	876,330	XXX	1,326,305
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39		Farm mortgages.....	0	0	XXX	0	(a).....0.0000	0	(a).....0.0000	0	(a).....0.0000	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other.....	0	0	XXX	0	(a).....0.0000	0	(a).....0.0000	0	(a).....0.0000	0
44		In good standing with restructured terms.....	0	0	XXX	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
		Overdue, Not in Process:										
45		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
46		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of foreclosure:										
50		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
55		Total with mortgage loan characteristics (sum of Lines 39 through 54).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56		Unaffiliated public.....	0	XXX.....	XXX.....	0	0.0000	0	(d).....0.0000	0	(d).....0.0000	0
57		Unaffiliated private.....	512,726,600	XXX.....	XXX.....	512,726,600	0.0000	0	0.1600	82,036,256	0.1600	82,036,256
58		Affiliated life with AVR.....	0	XXX.....	XXX.....	0	0.0000	0	0.0000	0	0.0000	0
59		Affiliated certain other (see SVO Purposes and Procedures manual).....	0	XXX.....	XXX.....	0	0.0000	0	0.1300	0	0.1300	0
60		Affiliated other - all other.....	0	XXX.....	XXX.....	0	0.0000	0	0.1600	0	0.1600	0
61		Total with common stock characteristics (sum of Lines 56 through 60).....	512,726,600	XXX.....	XXX.....	512,726,600	XXX.....	0	XXX.....	82,036,256	XXX.....	82,036,256
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62		Home office property (general account only).....	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63		Investment properties.....	140,440,605	0	0	140,440,605	0.0000	0	0.0750	10,533,045	0.0750	10,533,045
64		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
65		Total with real estate characteristics (Lines 62 through 64).....	140,440,605	0	0	140,440,605	XXX.....	0	XXX.....	10,533,045	XXX.....	10,533,045
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67		Non-guaranteed federal low income housing tax credit.....	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
68		State low income housing tax credit.....	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
69		All other low income housing tax credit.....	0	0	0	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.....	32,663,415	XXX.....	0	32,663,415	0.0000	0	0.1300	4,246,244	0.1300	4,246,244
72		Other short-term invested assets - Schedule DA.....	2,451,377	XXX.....	0	2,451,377	0.0000	0	0.1300	318,679	0.1300	318,679
73		Total all other (sum of Lines 71 + 72).....	35,114,792	XXX.....	0	35,114,792	XXX.....	0	XXX.....	4,564,923	XXX.....	4,564,923
74		Total other invested assets - Schedule BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73).....	759,531,083	0	0	759,531,083	XXX.....	324,249	XXX.....	98,042,308	XXX.....	98,501,947

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

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

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

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

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

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
Other Than Mortgage Loans								
12513#EN7	.R	NA	BOND WITH CREDIT DEFAULT SWAP	2Z	101,213,350	192,305	587,037	910,920
12513#EN7	.CN	14986D AF 7	CD_06-CD3	1Z*	24,608,922	0	0	0
12513#EN7	.CN	20047E AH 5	COMM_06-C8	4Z*	49,206,550	0	0	0
12513#EN7	.CN	83162C SK 0	SBAP_09-20C	1FE	1,504,414	0	0	0
12513#EN7	.CN	87612E AK 2	TARGET CORP	1FE	7,316,715	0	0	0
12513#EN7	.CN	94980V AG 3	WELLS FARGO BANK NA	1FE	18,576,748	0	0	0
254687D@2	.R	NA	BOND WITH CREDIT DEFAULT SWAP	1Z	7,192,723	2,877	16,543	21,578
254687D@2	.R	NA	BOND WITH CREDIT DEFAULT SWAP	1Z	4,116,528	1,647	9,468	12,350
254687D@2	.CN	539830 AE 9	LOCKHEED MARTIN CORPORATION	1FE	7,052,766	0	0	0
254687D@2	.CN	459200 GJ 4	INTERNATIONAL BUSINESS MACHINES CO	1FE	4,034,887	0	0	0
26056@BF2	.R	NA	BOND WITH CREDIT DEFAULT SWAP	3Z	99,682,403	927,046	2,292,695	3,389,202
26056@BF2	.CN	039483 AP 7	ARCHER-DANIELS-MIDLAND COMPANY	1FE	1,043,278	0	0	0
26056@BF2	.CN	06052J AD 4	BAAT_10-1A	1FE	6,454,879	0	0	0
26056@BF2	.CN	07383F MP 0	BSCMS_02-PBW1	1Z*	2,481,558	0	0	0
26056@BF2	.CN	07383F MQ 8	BSCMS_02-PBW1	1Z*	2,481,521	0	0	0
26056@BF2	.CN	22540A 3F 3	CSFB_01-CK3	1Z*	1,681,041	0	0	0
26056@BF2	.CN	22540A XV 5	CSFB_01-CK1	1Z*	3,948,610	0	0	0
26056@BF2	.CN	36170U BX 8	GFORC_05-RR2	1FE	10,696,954	0	0	0
26056@BF2	.CN	46625M KL 2	JPMCC_02-CIB4	1Z*	2,781,001	0	0	0
26056@BF2	.CN	52108H CD 4	LBUBS_00-C5	1Z*	9,916,148	0	0	0
26056@BF2	.CN	83162C SL 8	SBAP_09-20D	1FE	6,894,356	0	0	0
26056@BF2	.CN	929766 WN 9	WBCMT_04-C15	1Z*	1,111,877	0	0	0
26056@BF2	.CN	92978P AH 2	WBCMT_06-C29	1Z*	29,845,299	0	0	0
26056@BF2	.CN	94973V AL 1	WELLPOINT INC	1FE	20,345,881	0	0	0
26056@BP0	.R	NA	BOND WITH CREDIT DEFAULT SWAP	2Z	100,424,781	190,807	582,464	903,823
26056@BP0	.CN	037411 AM 7	APACHE CORP	1FE	2,298,654	0	0	0
26056@BP0	.CN	05947U DP 0	BAFU_01-3	1Z*	4,340,354	0	0	0
26056@BP0	.CN	05950X AH 9	BACM_06-5	2Z*	9,874,639	0	0	0
26056@BP0	.CN	14986D AF 7	CD_06-CD3	1Z*	5,007,778	0	0	0
26056@BP0	.CN	17305E DY 8	CCCIIT_07-A8	1FE	3,871,912	0	0	0
26056@BP0	.CN	20047E AE 2	COMM_06-C8	1Z*	5,184,293	0	0	0
26056@BP0	.CN	31405V GX 9	FNMA_30YR	1	4,159,018	0	0	0
26056@BP0	.CN	337367 AD 8	FULBA_98-C2	1Z*	1,121,756	0	0	0
26056@BP0	.CN	344868 AA 2	FOOTBALL TRUST V	1FE	3,937,200	0	0	0
26056@BP0	.CN	350910 AN 5	FTST_06-4TS	1Z*	4,935,682	0	0	0
26056@BP0	.CN	361849 F4 9	GMACC_04-C2	1Z*	869,400	0	0	0
26056@BP0	.CN	361849 QG 0	GMACC_01-C1	1Z*	4,937,201	0	0	0
26056@BP0	.CN	46625Y SF 1	JPMCC_05-LDP3	1Z*	8,543,136	0	0	0
26056@BP0	.CN	46629P AC 2	JPMCC_06-LDP9	1Z*	2,356,255	0	0	0
26056@BP0	.CN	52108H FL 3	LBUBS_01-C3	1Z*	4,546,404	0	0	0
26056@BP0	.CN	59022H AD 4	MLMT_02-MW1	1Z*	11,274,147	0	0	0
26056@BP0	.CN	59022H DT 6	MLMT_04-KEY2	1Z*	4,930,870	0	0	0
26056@BP0	.CN	59022H JH 6	MLMT_05-CIP1	1Z*	6,512,018	0	0	0
26056@BP0	.CN	83162C NC 3	SBAP_03-20G	1FE	3,262,906	0	0	0
26056@BP0	.CN	841281 AA 6	SOUTHBURY CREDIT LEASE 99-CTL1	1Z*	3,528,588	0	0	0
26056@BP0	.CN	92976B FE 7	WBCMT_06-C23	1Z*	4,932,572	0	0	0
26056@BS4	.R	NA	BOND WITH CREDIT DEFAULT SWAP	2Z	25,240,067	47,956	146,392	227,161
26056@BS4	.R	NA	BOND WITH CREDIT DEFAULT SWAP	2Z	24,832,002	47,181	144,026	223,488
26056@BS4	.CN	018490 AN 2	ALLERGAN INC/UNITED STATES	1FE	5,250,255	0	0	0
26056@BS4	.CN	097023 AY 1	BOEING CO	1FE	2,411,965	0	0	0
26056@BS4	.CN	36228C QM 8	GSMS_03-C1	1Z*	781,592	0	0	0
26056@BS4	.CN	46625Y GT 4	JPMCC_05-LDP1	1Z*	4,866,538	0	0	0
26056@BS4	.CN	61746W HF 0	MSDWC_01-TOP3	1Z*	9,117,935	0	0	0
26056@BS4	.CN	61980A AC 7	MOTIVA ENTERPRISES LLC	1FE	1,681,055	0	0	0
26056@BS4	.CN	62474L AA 8	MSC_05-RR6	1FE	1,130,727	0	0	0

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
26056@BS4.....	..CN.....	045424 DZ 8	ASC_97-D4.....	1Z*.....	2,226,709	0	0	0
26056@BS4.....	..CN.....	17275R AH 5	CISCO SYSTEMS INC.....	1FE.....	1,709,268	0	0	0
26056@BS4.....	..CN.....	589331 AN 7	MERCK AND CO. INC.....	1FE.....	16,344,244	0	0	0
26056@BS4.....	..CN.....	61754J AK 4	MSC_07-T27.....	4Z*.....	3,831,107	0	0	0
26056@BS4.....	..CN.....	929766 AC 7	WBCMT_02-C1.....	1Z*.....	720,676	0	0	0
26056@BU9.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	2Z.....	51,319,870	97,508	297,655	461,879
26056@BU9.....	..CN.....	207597 CZ 6	CONNECTICUT LIGHT AND POWER CO.....	1FE.....	9,763,712	0	0	0
26056@BU9.....	..CN.....	337367 AE 6	FULBA_98-C2.....	1Z*.....	1,972,674	0	0	0
26056@BU9.....	..CN.....	842400 FA 6	SOUTHERN CALIFORNIA EDISON CO.....	1FE.....	19,670,562	0	0	0
26056@BU9.....	..CN.....	92977Q AG 3	WBCMT_06-C27.....	2Z*.....	19,912,922	0	0	0
26056@BW5.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	2Z.....	100,806,424	191,532	584,677	907,258
26056@BW5.....	..CN.....	00077T AA 2	ROYAL BANK OF SCOTLAND NV.....	1FE.....	1,267,009	0	0	0
26056@BW5.....	..CN.....	037411 AM 7	APACHE CORP.....	1FE.....	1,156,911	0	0	0
26056@BW5.....	..CN.....	05947U DS 4	BAFU_01-3.....	1Z*.....	6,990,763	0	0	0
26056@BW5.....	..CN.....	07383F FP 8	BSCMS_01-TOP2.....	1Z*.....	223,478	0	0	0
26056@BW5.....	..CN.....	07383F PW 2	BSCMS_02-TOP8.....	1Z*.....	8,927,823	0	0	0
26056@BW5.....	..CN.....	07383F YG 7	BSCMS_04-PWR3.....	1Z*.....	1,228,499	0	0	0
26056@BW5.....	..CN.....	07388L AC 4	BSCMS_06-PW13.....	1Z*.....	1,212,363	0	0	0
26056@BW5.....	..CN.....	173067 EC 9	CGCMT_04-C2.....	1Z*.....	1,321,360	0	0	0
26056@BW5.....	..CN.....	17309D AD 5	CGCMT_06-C4.....	1Z*.....	2,530,144	0	0	0
26056@BW5.....	..CN.....	20047Q AG 0	COMM_06-C7.....	1Z*.....	2,896,534	0	0	0
26056@BW5.....	..CN.....	22540A 6G 8	CSFB_01-CP4.....	1Z*.....	2,882,520	0	0	0
26056@BW5.....	..CN.....	22540V N9 9	CSFB_02-CKN2.....	1Z*.....	469,464	0	0	0
26056@BW5.....	..CN.....	300674 AA 6	EXCEL PARALUBES.....	2FE.....	9,716,622	0	0	0
26056@BW5.....	..CN.....	33736X EC 9	FUNBC_01-C4.....	1Z*.....	6,639,760	0	0	0
26056@BW5.....	..CN.....	36158Y FS 3	GECMC_02-2A.....	1Z*.....	1,719,374	0	0	0
26056@BW5.....	..CN.....	36159J BM 2	GEMNT_09-2.....	1FE.....	1,015,248	0	0	0
26056@BW5.....	..CN.....	396789 ER 6	GCCFC_03-C2.....	1Z*.....	2,373,276	0	0	0
26056@BW5.....	..CN.....	52108H 2R 4	LBUBS_05-C1.....	1Z*.....	1,626,387	0	0	0
26056@BW5.....	..CN.....	742718 AV 1	PROCTER & GAMBLE CO.....	1FE.....	1,104,865	0	0	0
26056@BW5.....	..CN.....	773903 AC 3	ROCKWELL INTERNATIONAL CORPORATION.....	1FE.....	1,190,634	0	0	0
26056@BW5.....	..CN.....	805564 PX 3	SAST_04-2.....	1Z*.....	8,695,078	0	0	0
26056@BW5.....	..CN.....	83162C SK 0	SBAP_09-20C.....	1FE.....	1,027,789	0	0	0
26056@BW5.....	..CN.....	84604K AD 1	SOVC_07-C1.....	1Z*.....	15,488,323	0	0	0
26056@BW5.....	..CN.....	89837L AB 1	PRINCETON UNIVERSITY.....	1FE.....	5,101,860	0	0	0
26056@BW5.....	..CN.....	931142 BF 9	WAL-MART STORES INC.....	1FE.....	3,290,514	0	0	0
26056@BW5.....	..CN.....	P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND TOB.....	2.....	10,709,826	0	0	0
26056R#P3.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	3Z.....	99,776,455	927,921	2,294,858	3,392,399
26056R#P3.....	..CN.....	084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP.....	1FE.....	7,053,891	0	0	0
26056R#P3.....	..CN.....	190749 AH 4	CWCI_06-C1.....	1Z*.....	48,873,240	0	0	0
26056R#P3.....	..CN.....	22541N A3 3	CSFB_03-CPN1.....	1Z*.....	4,903,928	0	0	0
26056R#P3.....	..CN.....	36158Y EQ 8	GECMC_02-1A.....	1Z*.....	4,815,531	0	0	0
26056R#P3.....	..CN.....	36228C TF 0	GSMS_04-GG2.....	1Z*.....	4,975,636	0	0	0
26056R#P3.....	..CN.....	694308 GK 7	PACIFIC GAS & ELECTRIC CO.....	1FE.....	16,639,717	0	0	0
26056R#P3.....	..CN.....	805564 PX 3	SAST_04-2.....	1Z*.....	8,595,571	0	0	0
26056R#P3.....	..CN.....	91055@ AB 7	UNITED GROUP INVESTMENT PARTNERSHI.....	2.....	979,735	0	0	0
26056R#P3.....	..CN.....	G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S.....	1.....	2,939,205	0	0	0
43289#AB4.....	..R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	6Z.....	42,053,788	0	8,410,757	8,410,757
43289#AB4.....	..CN.....	048677 AE 8	ATLANTIC MARINES CORP CMMITIES.....	1FE.....	9,616,652	0	0	0
43289#AB4.....	..CN.....	05950V AC 4	BACM_06-6.....	1Z*.....	5,590,016	0	0	0
43289#AB4.....	..CN.....	07383F AS 7	BSCMS_99-C1.....	1Z*.....	4,962,010	0	0	0
43289#AB4.....	..CN.....	07383F X4 5	BSCMS_04-PWR6.....	1Z*.....	4,174,069	0	0	0
43289#AB4.....	..CN.....	078167 AZ 6	BELL ATLANTIC PENNSYLVANIA INC.....	1FE.....	2,239,364	0	0	0
43289#AB4.....	..CN.....	172967 AS 0	CITIGROUP INC.....	1FE.....	952,255	0	0	0
43289#AB4.....	..CN.....	20047P AE 7	COMM_05-LP5.....	1Z*.....	4,714,769	0	0	0
43289#AB4.....	..CN.....	22540A 3F 3	CSFB_01-CK3.....	1Z*.....	2,445,403	0	0	0

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
43289#AB4.....	CN.....	254687 AH 9	WALT DISNEY CO.....	1FE.....	13,783,322	0	0	0
43289#AB4.....	CN.....	33736X AG 4	FUNBC_00-C1.....	1Z*.....	2,561,876	0	0	0
43289#AB4.....	CN.....	33736X BZ 1	FUNBC_01-C2.....	1Z*.....	828,742	0	0	0
43289#AB4.....	CN.....	36159J BM 2	GEMNT_09-2.....	1FE.....	25,585,733	0	0	0
43289#AB4.....	CN.....	36170U BX 8	GFORC_05-RR2.....	1FE.....	2,073,143	0	0	0
43289#AB4.....	CN.....	361849 ED 0	GMACC_98-C2.....	1Z*.....	1,008,490	0	0	0
43289#AB4.....	CN.....	46625Y JM 6	JPMCC_05-CB11.....	1Z*.....	4,820,371	0	0	0
43289#AB4.....	CN.....	52108H AW 4	LBUBS_00-C3.....	1Z*.....	4,808,326	0	0	0
43289#AB4.....	CN.....	58013M EH 3	MCDONALDS CORPORATION.....	1FE.....	9,573,576	0	0	0
43289#AB4.....	CN.....	929766 WN 9	WBCMT_04-C15.....	1Z*.....	2,368,839	0	0	0
585055E*3.....	R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	1.....	11,308,582	4,523	26,010	33,926
585055E*3.....	R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	1.....	10,800,042	4,320	24,840	32,400
585055E*3.....	CN.....	039483 AP 7	ARCHER-DANIELS-MIDLAND COMPANY.....	1FE.....	5,555,931	0	0	0
585055E*3.....	CN.....	059438 AK 7	BANK ONE CORPORATION.....	1FE.....	5,528,437	0	0	0
585055E*3.....	CN.....	500472 AB 1	PHILIPS ELECTRONICS.....	1FE.....	3,410,980	0	0	0
585055E*3.....	CN.....	66989G AA 8	NOVARTIS SECURITIES INVESTMENT LTD.....	1FE.....	4,341,267	0	0	0
585055E*3.....	CN.....	927804 FH 2	VIRGINIA ELECTRIC AND POWER COMPAN.....	1FE.....	2,823,582	0	0	0
585055E@1.....	R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	1.....	11,220,931	4,488	25,808	33,663
585055E@1.....	CN.....	25468P BW 5	WALT DISNEY CO.....	1FE.....	10,984,308	0	0	0
77531QA*9.....	R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	2.....	12,548,571	23,842	72,782	112,937
77531QA*9.....	CN.....	350910 AN 5	FTST_06-4TS.....	1Z*.....	12,548,571	0	0	0
88164RA@6.....	R.....	NA	BOND WITH CREDIT DEFAULT SWAP.....	1.....	22,981,336	9,193	52,857	68,944
88164RA@6.....	CN.....	740816 AG 8	PRESIDENT AND FELLOWS OF HARVARD C.....	1FE.....	12,074,148	0	0	0
88164RA@6.....	CN.....	79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PU.....	1FE.....	4,991,108	0	0	0
88164RA@6.....	CN.....	878091 BC 0	TEACHERS INSURANCE AND ANNUITY.....	1FE.....	5,720,540	0	0	0
0199999. Subtotal - Other Than Mortgage Loans.....					1,509,986,686	2,673,147	15,568,871	19,142,685
0599999. Total.....					1,509,986,686	2,673,147	15,568,871	19,142,685

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE F

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

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
LT4861096.....	LT4861096.....	NY.....	2009.....	300,000	4,682	0	Material Misrep - Returned Premium.....
VL9462930.....	VL9462930.....	NY.....	2008.....	50,000	1,929	0	Paid suicide benefit.....
0199999. Death Claims - Ordinary.....				350,000	6,611	0	XXX.....
Death Claims - Group							
99504.....	555012836.....	MO.....	.....	Undetermined.....	1,400	0	Safe Haven Interest On Death Benefit Dispute.....
690566.....	9002559952.....	NY.....	2007.....	171,000	135,000	0	Did Not Meet Waiting Period.....
677074.....	.....	.....NY.....	2008.....	81,000	0	0	Add Denial - Other.....
99504.....	.....	.....MS.....	2007.....	231,000	0	0	Group Life Denial - Suicide With Exclusion Period.....
851981.....	9003058898.....	GA.....	2009.....	99,000	0	0	Alcohol Exclusion.....
369653.....	9002321222.....	NY.....	2010.....	50,000	0	0	Not Eligible For Life Benefits.....
302084.....	9003377163.....	MO.....	1998.....	49,188	0	0	Injury Not Due To An Accident & Loss Did Not Occur Within 90 Days
677494.....	9003506020.....	NY.....	2010.....	64,000	0	0	Alcohol & Drug Exclusion.....
369653.....	12871632.....	NY.....	2009.....	50,000	0	0	Denied - Coverage Terminated, Did Not Convert.....
675690.....	12913699.....	NY.....	2009.....	1,500,000	0	0	Denied - Coverage Terminated, Did Not Convert.....
675690.....	13024235.....	CT.....	2009.....	1,500	0	0	Denied - Lack Of Response.....
675139.....	13033553.....	IN.....	2009.....	10,000	0	0	Denied - Lack Of Response.....
302466.....	13082384.....	NJ.....	2009.....	100,000	0	0	Denied - Coverage Terminated, Did Not Convert.....
204200.....	13096797.....	CA.....	2009.....	2,000	0	0	Denied - Lack Of Response.....
395135.....	13119092.....	NY.....	2009.....	25,000	0	0	Denied - Lack Of Response.....
675420.....	13121191.....	NY.....	2009.....	500,000	0	0	Claim Withdrawn.....
204200.....	13237776.....	NC.....	2010.....	1,000,000	0	0	Disability Date Prior To Case Coverage Eff Date.....
675611.....	13240937.....	.....	.....2010.....	Undetermined.....	0	0	Claim Withdrawn.....
752000.....	13358889.....	TX.....	2010.....	1,000,000	0	0	Information Received.....
675807.....	13421437.....	MO.....	2010.....	4,000	0	0	Denied - Other.....
675807.....	13489447.....	KS.....	2010.....	4,000	0	0	Denied - Other.....
675846.....	13528090.....	.....	.....2010.....	Undetermined.....	0	0	No Dependent Life Coverage.....
83AGL001390.....	4939322.....	IL.....	2009.....	Undetermined.....	0	0	Denied - Other
83AGL001176.....	4881063.....	MA.....	1996.....	Undetermined.....	0	0	Denied - Other
83AGL001561.....	4917078.....	CT.....	2008.....	Undetermined.....	0	0	Denied - Other
0399999. Death Claims - Group.....				4,941,688	136,400	0	XXX.....
Death Claims - Industrial							
83AGL001561.....	4917078.....	CT.....	2008.....	0	0	0	.....
0499999. Death Claims - Industrial.....				0	0	0	XXX.....
0599999. Subtotal - Disposed Death Claims.....				5,291,688	143,011	0	XXX.....
Disability Benefit Claims - Ordinary							
U01854863.....	U01854863.....	NY.....	2010.....	780	0	0	Recovered during waiting period.....
1199999. Disability Benefit Claims - Ordinary.....				780	0	0	XXX.....
1599999. Subtotal - Disposed-Disability Benefit Claims.....				780	0	0	XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				5,292,468	143,011	0	XXX.....
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Group							
675670.....	9002797992.....	MA.....	2008.....	749,000	0	749,000	Beneficiary dispute.....
673891.....	555015204.....	TX.....	2007.....	139,433	0	139,433	Potential interpleader.....
33322.....	555013158.....	NE.....	2005.....	Undetermined.....	0	0	Group Life benefit/beneficiary dispute.....
2999999. Death Claims - Group.....				888,433	0	888,433	XXX.....
3199999. Subtotal - Resisted Death Claims.....				888,433	0	888,433	XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				888,433	0	888,433	XXX.....
5399999. Totals.....				6,180,901	143,011	888,433	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		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written.....	78,639,074	XXX	78,578,587	XXX	0	XXX	0	XXX	0	XXX	60,487	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned.....	79,108,978	XXX	79,048,491	XXX	0	XXX	0	XXX	0	XXX	60,487	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims.....	62,938,291	79.6	62,878,694	79.5	0	0.0	0	0.0	0	0.0	59,597	98.5	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....	62,938,291	79.6	62,878,694	79.5	0	0.0	0	0.0	0	0.0	59,597	98.5	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves.....	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
7.	Commissions (a).....	9,953,029	12.6	9,971,883	12.6	0	0.0	0	0.0	0	0.0	(18,854)	(31.2)	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses.....	10,184,313	12.9	10,183,786	12.9	0	0.0	0	0.0	0	0.0	527	0.9	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees.....	3,825,265	4.8	3,806,980	4.8	0	0.0	0	0.0	0	0.0	18,285	30.2	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred.....	23,962,607	30.3	23,962,649	30.3	0	0.0	0	0.0	0	0.0	(42)	(0.1)	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.....	(7,791,920)	(9.8)	(7,792,852)	(9.9)	0	0.0	0	0.0	0	0.0	932	1.5	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	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds.....	(7,791,920)	(9.8)	(7,792,852)	(9.9)	0	0.0	0	0.0	0	0.0	932	1.5	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	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	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	0.0	0	0.0	0	0.0
1198.	Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Total (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts					
		Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5	6	7	8	9	
	Total				Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other	
PART 2 - RESERVES AND LIABILITIES										
A. Premium Reserves:										
1. Unearned premiums.....	611,764	611,764	0	0	0	0	0	0	0	0
2. Advance premiums.....	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits.....	1,955,050	1,955,050	0	0	0	0	0	0	0	0
4. Total premium reserves, current year.....	2,566,814	2,566,814	0	0	0	0	0	0	0	0
5. Total premium reserves, prior year.....	3,036,717	3,036,717	0	0	0	0	0	0	0	0
6. Increase in total premium reserves.....	(469,903)	(469,903)	0	0	0	0	0	0	0	0
B. Contract Reserves:										
1. Additional reserves (a).....	0	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year.....	0	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.....	0	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves.....	0	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:										
1. Total current year.....	133,051,815	133,051,815	0	0	0	0	0	0	0	0
2. Total prior year.....	121,396,896	121,396,896	0	0	0	0	0	0	0	0
3. Increase.....	11,654,919	11,654,919	0	0	0	0	0	0	0	0

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

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	24,041,032	24,041,032	0	0	0	0	0	0	0
1.2 On claims incurred during current year.....	27,242,340	27,182,743	0	0	0	59,597	0	0	0
2. Claim Reserves and Liabilities, December 31, Current Year:									
2.1 On claims incurred prior to current year.....	94,846,780	94,846,780	0	0	0	0	0	0	0
2.2 On claims incurred during current year.....	38,205,035	38,205,035	0	0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1.....	118,887,812	118,887,812	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year.....	121,396,896	121,396,896	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2.....	(2,509,084)	(2,509,084)	0	0	0	0	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	7,907	7,907	0	0	0	0	0	0	0
2. Premiums earned.....	7,907	7,907	0	0	0	0	0	0	0
3. Incurred claims.....	(994,710)	(994,710)	0	0	0	0	0	0	0
4. Commissions.....	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written.....	255,879,245	254,393,966	0	0	1,395,004	42,474	0	47,801	0
2. Premiums earned.....	258,788,041	257,277,419	0	0	1,419,227	43,594	0	47,801	0
3. Incurred claims.....	189,502,581	188,257,570	0	0	1,283,209	69,021	0	(107,219)	0
4. Commissions.....	31,191,426	31,172,572	0	0	1,074	17,780	0	0	0

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

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

	1	2	3	4
	Medical	Dental	Other	Total
A. Direct:				
1. Incurred claims.....	0	0	253,435,582	253,435,582
2. Beginning claim reserves and liabilities.....	0	0	474,567,914	474,567,914
3. Ending claim reserves and liabilities.....	0	0	486,891,761	486,891,761
4. Claims paid.....	0	0	241,111,735	241,111,735
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	(994,710)	(994,710)
6. Beginning claim reserves and liabilities.....	0	0	2,288,355	2,288,355
7. Ending claim reserves and liabilities.....	0	0	1,858,229	1,858,229
8. Claims paid.....	0	0	(564,584)	(564,584)
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	189,502,581	189,502,581
10. Beginning claim reserves and liabilities.....	0	0	356,248,353	356,248,353
11. Ending claim reserves and liabilities.....	0	0	356,600,837	356,600,837
12. Claims paid.....	0	0	189,150,098	189,150,098
D. Net:				
13. Incurred claims.....	0	0	62,938,291	62,938,291
14. Beginning claim reserves and liabilities.....	0	0	120,607,916	120,607,916
15. Ending claim reserves and liabilities.....	0	0	132,149,154	132,149,154
16. Claims paid.....	0	0	51,397,053	51,397,053
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	0	0	62,938,291	62,938,291
18. Beginning reserves and liabilities.....	0	0	120,607,915	120,607,915
19. Ending reserves and liabilities.....	0	0	132,149,154	132,149,154
20. Paid claims and cost containment expenses.....	0	0	51,397,052	51,397,052

SCHEDULE S - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account, Non-Affiliates											
64190.....	13-3191369....	04/01/2003	Allianz Life Insurance Company of New York.....	New York.....	OTH/G.....	0	266,147	0	0	0	0
0.....	98-0365227....	11/01/2010	BB&T Assurance Company, Limited.....	Bermuda.....	OTH/G.....	0	0	0	0	0	0
62308.....	06-0303370....	01/01/1994	Connecticut General Life Insurance Company.....	Connecticut.....	CO/I.....	1,447,598,404	37,457,313	0	8,257,771	0	0
62308.....	06-0303370....	10/01/1995	Connecticut General Life Insurance Company.....	Connecticut.....	CO/I.....	484,501,250	18,400,836	2,057,790	2,100,000	0	0
86258.....	13-2572994....	01/01/1997	General Re Life Corporation.....	Connecticut.....	CO/I.....	3,714,569	6,038	29,803	0	0	0
86258.....	13-2572994....	01/01/1997	General Re Life Corporation.....	Connecticut.....	YRT/I.....	2,079,008	2,640	(547)	0	0	0
65676.....	35-0472300....	01/01/1982	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	1,375,993	49,532	57,537	0	0	0
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	CO/I.....	5,815,901	112,094	8,592	0	0	0
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	CO/I.....	14,860,038	413,277	29,941	0	0	0
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	20,809,776	123,480	43,002	0	0	0
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	44,918,570	194,536	63,807	0	0	0
65676.....	35-0472300....	01/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	0	0	5,727	0	0	0
82627.....	06-0839705....	01/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	128,764	3,706	5,065	0	0	0
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	New York.....	ACO/I.....	0	3,424,003	732,087	0	0	0
0299999.	Total - General Account, Non-Affiliates.....					2,025,802,273	60,453,602	3,032,804	10,357,771	0	0
0399999.	Total - General Account.....					2,025,802,273	60,453,602	3,032,804	10,357,771	0	0
Separate Accounts, Affiliates											
0.....	AA-1580033 ...	09/01/2004	Hartford Life Insurance KK.....	Japan.....	CO/I.....	2,722,993,278	2,812,855,425	0	0	0	0
0499999.	Total - Separate Accounts, Affiliates.....					2,722,993,278	2,812,855,425	0	0	0	0
Separate Accounts, Non-Affiliates											
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	New York.....	MCO/I.....	0	0	157,782	0	8,904,394	0
0599999.	Total - Separate Accounts, Non-Affiliates.....					0	0	157,782	0	8,904,394	0
0699999.	Total - Separate Accounts.....					2,722,993,278	2,812,855,425	157,782	0	8,904,394	0
0799999.	Totals.....					4,748,795,551	2,873,309,027	3,190,586	10,357,771	8,904,394	0

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
Non-Affiliates											
64190.....	13-3191369....	04/01/2003	Allianz Life Insurance Company of New York.....	New York.....	OTH/G.....	0	0	357,636	0	0	0
0.....	98-0365227....	11/01/2010	BB&T Assurance Company, Limited.....	Bermuda.....	OTH/G.....	0	0	0	0	0	0
0.....	98-0365227....	11/01/2010	BB&T Assurance Company, Limited.....	Bermuda.....	OTH/G.....	0	0	0	0	0	0
0.....	AA-9995096....	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility.....	Massachusetts.....	CO/G.....	7,926	0	33,990	264,959	0	0
0.....	AA-9995074....	07/01/1990	LDG Special Risk Reinsurance.....	Massachusetts.....	CO/G.....	(19)	0	213,360	988,285	0	0
0299999.	Total - Non-Affiliates.....					7,907	0	604,986	1,253,244	0	0
0399999.	Totals.....					7,907	0	604,986	1,253,244	0	0

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

93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation.....	Connecticut.....	541,240	1,312,127
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	18,182	490,961
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	0	8,257,771
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation.....	Connecticut.....	0	2,100,000
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	4,543,320	11,879,123
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	743,758	2,431,423
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	7,196,673	3,493,927
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	0	7,062,182
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	0	8,188,793
0199999.	Total - Affiliates.....				13,043,173	45,216,307

Life and Annuity - Non-Affiliates

0.....	AA-3194154....	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	629,112	0
0.....	AA-3194154....	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	170,375	0
0.....	AA-3194154....	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	364,193	0
60895.....	35-0145825....	01/01/1993	American United Life Insurance Company.....	Indiana.....	141,438	0
60895.....	35-0145825....	12/01/1994	American United Life Insurance Company.....	Indiana.....	133,135	4,518
60895.....	35-0145825....	10/01/1998	American United Life Insurance Company.....	Indiana.....	93,453	0
68365.....	04-2729166....	04/01/1999	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	1,558,922	0
68365.....	04-2729166....	03/13/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	45,498	0
68365.....	04-2729166....	05/08/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	136,270	0
68365.....	04-2729166....	10/01/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	158,620	0
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	Connecticut.....	4,258,703	0
68276.....	48-1024691....	10/01/1998	Employers Reassurance Corporation.....	Kansas.....	130	0
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	Kansas.....	5,285	0
86258.....	13-2572994....	09/01/1992	General Re Life Corporation.....	Connecticut.....	2,136,658	0
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company (The).....	Indiana.....	150,454	8,340,891
65676.....	35-0472300....	01/01/1979	Lincoln National Life Insurance Company (The).....	Indiana.....	8,262	64,078
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	Georgia.....	248,839	0
66346.....	58-0828824....	08/01/2008	Munich American Reassurance Company.....	Georgia.....	267,002	0
0.....	AA-1120037....	08/01/1982	Pacific Life Re Limited.....	United Kingdom.....	242	0
93572.....	43-1235868....	03/01/1974	RGA Reinsurance Company.....	Missouri.....	0	136,456
93572.....	43-1235868....	07/01/1985	RGA Reinsurance Company.....	Missouri.....	0	1,111,540
93572.....	43-1235868....	01/01/1993	RGA Reinsurance Company.....	Missouri.....	(99,773)	0
93572.....	43-1235868....	04/01/1997	RGA Reinsurance Company.....	Missouri.....	0	3,056
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	0	1,794,858
87017.....	62-1003368....	01/01/1996	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	1,154	0
87017.....	62-1003368....	01/01/2001	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	520,052	2,576,018
87017.....	62-1003368....	03/01/2004	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	0	946,105
90670.....	43-1178580....	06/01/1988	Scottish Re Life Corporation.....	Delaware.....	0	497,173
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....	(99,773)	0
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware.....	(99,773)	0
90670.....	43-1178580....	12/01/1994	Scottish Re Life Corporation.....	Delaware.....	133,135	4,518
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware.....	1,529	0
90670.....	43-1178580....	07/11/2005	Scottish Re Life Corporation.....	Delaware.....	0	411,308
68713.....	84-0499703....	01/01/1993	Security Life of Denver Insurance Company.....	Colorado.....	(199,547)	0
68713.....	84-0499703....	12/01/1994	Security Life of Denver Insurance Company.....	Colorado.....	133,134	4,519
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	281,671	1,213,957
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	California.....	0	7,527,964
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	California.....	0	10,532,776
82627.....	06-0839705....	08/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	38	0
82627.....	06-0839705....	01/01/1983	Swiss Re Life & Health America Inc.....	Connecticut.....	0	42,964
82627.....	06-0839705....	01/01/1986	Swiss Re Life & Health America Inc.....	Connecticut.....	92,410	0
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America Inc.....	Connecticut.....	133,135	1,462
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America Inc.....	Connecticut.....	133,135	4,518
82627.....	06-0839705....	10/01/1996	Swiss Re Life & Health America Inc.....	Connecticut.....	260,344	398,736
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America Inc.....	Connecticut.....	150,545	11,226,556
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America Inc.....	Connecticut.....	0	2,869,311
70688.....	36-6071399....	01/01/1993	Transamerica Financial Life Insurance Company.....	New York.....	(199,547)	0
70688.....	36-6071399....	04/10/2006	Transamerica Financial Life Insurance Company.....	New York.....	450,586	900,000
0299999.	Total - Non-Affiliates.....				12,099,046	50,613,282
0399999.	Total - Life and Annuity.....				25,142,219	95,829,589

Accident and Health - Affiliates

70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	0	27,283,166
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	0	7,291,860
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	0	1,253,244
0499999.	Total - Affiliates.....				0	35,828,270

Accident and Health - Non-Affiliates

66842.....	25-1118523....	07/01/2002	American General Life Insurance Company of Delaware.....	Delaware.....	36,176	0
69515.....	34-0977231....	10/01/2001	MedAmerica Insurance Company.....	Pennsylvania.....	140,174	0
66346.....	58-0828824....	02/01/2001	Munich American Reassurance Company.....	Georgia.....	242,421	0
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	17,810	0

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
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	Georgia.....	57,038	0
93572.....	43-1235868....	09/01/1988	RGA Reinsurance Company.....	Missouri.....	3,390	0
93572.....	43-1235868....	09/01/2009	RGA Reinsurance Company.....	Missouri.....	158,500	0
61425.....	36-0792925....	12/01/1985	Trustmark Insurance Company.....	Illinois.....	0	1,312,911
61425.....	36-0792925....	01/01/1999	Trustmark Insurance Company.....	Illinois.....	0	92,196
39845.....	48-0921045....	03/01/1998	Westport Insurance Corporation.....	Missouri.....	2,551	0
0599999.	Total - Non-Affiliates.....				658,059	1,405,107
0699999.	Total - Accident and Health.....				658,059	37,233,377
0799999.	Totals - Life, Annuity and Accident and Health.....				25,800,278	133,062,966

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
Authorized General Account, Affiliates													
93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation.....	Connecticut.....	MCO/I.....	508,341,326	0	0	1,364,793	0	0	3,695,148	0
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	125,856,257	12,302,570	12,042,982	32,944	0	0	0	0
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	1,447,598,404	14,406,641	15,069,306	(21,989)	0	0	0	0
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	484,501,250	566,387	558,613	2,079,779	0	0	0	0
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/I.....	3,367,066,347	340,703,344	343,216,411	8,773,689	0	0	0	0
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/I.....	929,946,406	27,443,070	28,084,215	1,198,722	0	0	0	0
93505.....	06-1207332....	01/01/1998	Hartford International Life Reassurance Corporation.....	Connecticut.....	CO/G.....	801,189,929	549,136,113	535,592,747	3,059,055	0	0	0	0
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	1,721,309,000	17,823,475	16,639,808	20,967,018	0	0	0	0
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	22,293,389,685	30,211,794	32,664,162	47,863,695	0	0	0	0
70815.....	06-0838648....	10/12/2001	Hartford Life and Accident Insurance Company.....	Connecticut.....	CO/G.....	0	71,173,925	71,880,195	0	0	0	0	0
0199999.	Total - Authorized General Account, Affiliates.....					...31,679,198,604	1,063,767,319	1,055,748,439	85,317,706	0	0	3,695,148	0
Authorized General Account, Non-Affiliates													
60895.....	35-0145825....	07/01/1982	American United Life Insurance Company.....	Indiana.....	YRT/I.....	73,228	2,915	2,665	3,065	0	0	0	0
60895.....	35-0145825....	08/01/1982	American United Life Insurance Company.....	Indiana.....	YRT/I.....	10,000	128	440	374	0	0	0	0
60895.....	35-0145825....	02/03/1986	American United Life Insurance Company.....	Indiana.....	YRT/I.....	0	0	0	0	0	0	0	0
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	883,918	22,870	22,116	39,351	0	0	0	0
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	320,385	7,023	6,249	12,338	0	0	0	0
60895.....	35-0145825....	05/01/1987	American United Life Insurance Company.....	Indiana.....	YRT/I.....	598,635	7,666	8,503	10,569	0	0	0	0
60895.....	35-0145825....	01/01/1993	American United Life Insurance Company.....	Indiana.....	YRT/I.....	39,071,617	644,151	598,323	518,381	0	0	0	0
60895.....	35-0145825....	12/01/1994	American United Life Insurance Company.....	Indiana.....	YRT/I.....	4,566,955	581,424	679,869	462,997	0	0	0	0
60895.....	35-0145825....	01/01/1995	American United Life Insurance Company.....	Indiana.....	YRT/I.....	22,902,151	334,156	378,443	206,983	0	0	0	0
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	Indiana.....	CO/I.....	39,500	1,889	1,736	439	0	0	0	0
60895.....	35-0145825....	10/01/1998	American United Life Insurance Company.....	Indiana.....	YRT/I.....	11,144,657	84,111	70,118	12,776	0	0	0	0
60895.....	35-0145825....	06/15/2001	American United Life Insurance Company.....	Indiana.....	YRT/I.....	651,379	4,720	3,944	651	0	0	0	0
60895.....	35-0145825....	01/01/2002	American United Life Insurance Company.....	Indiana.....	YRT/I.....	1,688,580	7,286	6,208	796	0	0	0	0
68365.....	04-2729166....	04/01/1999	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....	0	25,069,289	32,177,698	4,008,261	0	0	0	0
68365.....	04-2729166....	03/13/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....	0	3,627,743	4,927,057	957,469	0	0	0	0
68365.....	04-2729166....	05/08/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....	0	3,323,807	4,389,098	472,109	0	0	0	0
68365.....	04-2729166....	10/01/2000	AXA Corporate Solutions Life Reinsurance Company.....	Delaware.....	YRT/I.....	0	747,173	1,268,112	441,135	0	0	0	0
80659.....	38-0397420....	01/01/1986	Canada Life Assurance Company.....	Canada.....	YRT/I.....	5,642,369	44,252	46,543	63,728	0	0	0	0
80659.....	38-0397420....	04/01/2003	Canada Life Assurance Company.....	Canada.....	YRT/I.....	4,559,185	18,429	16,828	10,280	0	0	0	0
80659.....	38-0397420....	09/01/2004	Canada Life Assurance Company.....	Canada.....	YRT/I.....	19,809,916	493,510	592,067	247,572	0	0	0	0
80659.....	38-0397420....	01/01/2005	Canada Life Assurance Company.....	Canada.....	YRT/I.....	22,256,098	19,965	14,015	12,728	0	0	0	0
80659.....	38-0397420....	10/01/2008	Canada Life Assurance Company.....	Canada.....	YRT/I.....	45,559,381	10,276	0	31,031	0	0	0	0
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	Connecticut.....	YRT/I.....	0	117,068,342	128,070,407	6,464,367	0	0	0	0
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	Kansas.....	CO/I.....	59,250	2,833	2,604	550	0	0	0	0
68276.....	48-1024691....	10/01/1998	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	21,933,062	129,734	113,122	27,237	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	9,508,902	68,857	75,243	18,134	0	0	0	0
68276.....	48-1024691....	01/01/2001	Employers Reassurance Corporation.....	Kansas.....	CO/G.....	0	107,523,588	101,372,225	0	0	0	0	0
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	6,034,798	55,473	57,683	35,248	0	0	0	0
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	1,628,451	11,116	9,266	1,197	0	0	0	0
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	14,400,262	50,273	40,522	5,646	0	0	0	0
68276.....	48-1024691....	11/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	866,574	23,717	21,666	9,553	0	0	0	0
68276.....	48-1024691....	12/01/2002	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	2,342,322	17,402	16,025	11,092	0	0	0	0
86258.....	13-2572994....	11/01/1969	General Re Life Corporation.....	Connecticut.....	YRT/I.....	3,075,150	180,226	167,336	308,735	0	0	0	0
86258.....	13-2572994....	03/01/1980	General Re Life Corporation.....	Connecticut.....	YRT/I.....	393,603	27,390	22,685	55,596	0	0	0	0
86258.....	13-2572994....	08/01/1982	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,783,659	63,958	57,533	69,275	0	0	0	0
86258.....	13-2572994....	10/01/1985	General Re Life Corporation.....	Connecticut.....	YRT/I.....	0	0	0	0	0	0	0	0
86258.....	13-2572994....	05/01/1986	General Re Life Corporation.....	Connecticut.....	YRT/I.....	14,718,591	142,799	176,511	334,084	0	0	0	0
86258.....	13-2572994....	05/01/1987	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,108,695	11,349	12,026	16,257	0	0	0	0
86258.....	13-2572994....	05/01/1987	General Re Life Corporation.....	Connecticut.....	YRT/I.....	1,233,701	24,339	23,446	41,625	0	0	0	0
86258.....	13-2572994....	09/01/1992	General Re Life Corporation.....	Connecticut.....	YRT/I.....	4,011,425	56,166	51,319	99,818	0	0	0	0
86258.....	13-2572994....	01/01/1994	General Re Life Corporation.....	Connecticut.....	YRT/I.....	19,122	317	480	321	0	0	0	0
88340.....	59-2859797....	06/28/1982	Hannover Life Reassurance Company of America.....	Florida.....	CO/I.....	0	0	0	0	0	0	0	0
88340.....	59-2859797....	07/01/1982	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	1,069,147	44,132	39,154	47,151	0	0	0	0
88340.....	59-2859797....	08/01/1982	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	477,990	10,679	10,481	12,472	0	0	0	0
88340.....	59-2859797....	10/01/1985	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	0	0	0	0	0	0	0	0
88340.....	59-2859797....	11/01/1985	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	42,912	1,588	1,217	2,333	0	0	0	0
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	515,495	5,088	5,316	7,366	0	0	0	0
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	2,293,480	18,636	40,419	40,117	0	0	0	0
88340.....	59-2859797....	05/01/1987	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	1,037,850	16,707	15,126	25,258	0	0	0	0
65676.....	35-0472300....	01/01/1979	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	25,946,698	190,449	180,771	307,967	0	0	0	0
65676.....	35-0472300....	10/01/1981	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	2,130,831	29,606	27,482	30,399	0	0	0	0
65676.....	35-0472300....	04/15/1982	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	1,440,020	74,209	70,467	129,266	0	0	0	0
65676.....	35-0472300....	01/01/1984	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	482,001	8,165	8,250	7,786	0	0	0	0
65676.....	35-0472300....	04/01/1985	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	104,759	1,256	1,092	1,310	0	0	0	0
65676.....	35-0472300....	01/01/1986	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	7,878,158	85,460	88,458	118,940	0	0	0	0
65676.....	35-0472300....	11/01/1988	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	15,445,989	450,675	408,563	491,783	0	0	0	0
65676.....	35-0472300....	05/01/1990	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	39,265,706	935,060	985,731	762,409	0	0	0	0
65676.....	35-0472300....	02/01/1991	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	371,381	3,542	4,110	3,213	0	0	0	0
65676.....	35-0472300....	01/01/1995	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	45,831,753	492,131	565,672	432,941	0	0	0	0
65676.....	35-0472300....	10/01/1996	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	246,719,027	675,116	614,935	240,639	0	0	0	0
65676.....	35-0472300....	07/01/1997	Lincoln National Life Insurance Company (The).....	Indiana.....	CO/I.....	79,000	3,778	3,472	839	0	0	0	0
65676.....	35-0472300....	10/15/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	22,503,967	167,205	175,688	65,141	0	0	0	0
65676.....	35-0472300....	06/15/2001	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	1,628,451	11,458	9,564	1,647	0	0	0	0

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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
65676.....	35-0472300....	06/15/2001	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	9,052,207	83,210	86,524	60,081	0	0	0	0
66346.....	58-0828824....	11/18/1974	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	50,947,269	920,379	913,671	1,094,825	0	0	0	0
66346.....	58-0828824....	08/01/1981	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	97,239	1,442	1,308	2,350	0	0	0	0
66346.....	58-0828824....	12/01/1983	Munich American Reassurance Company.....	Georgia.....	CO/I.....	70,015	2,004	3,125	2,150	0	0	0	0
66346.....	58-0828824....	01/01/1994	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	800,187	14,413	13,228	13,037	0	0	0	0
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	0	3,729,132	3,677,610	266,667	0	0	0	0
66346.....	58-0828824....	10/15/1999	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	33,826,652	448,400	454,923	122,537	0	0	0	0
66346.....	58-0828824....	06/15/2001	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	3,017,393	27,736	28,841	18,836	0	0	0	0
66346.....	58-0828824....	01/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	17,048,318	33,534	27,804	4,687	0	0	0	0
66346.....	58-0828824....	11/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	36,863,957	220,560	230,610	99,398	0	0	0	0
66346.....	58-0828824....	12/01/2002	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	4,530,622	41,382	39,586	29,580	0	0	0	0
66346.....	58-0828824....	01/01/2005	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	23,136,681	20,261	14,174	11,277	0	0	0	0
66346.....	58-0828824....	08/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	1,099,841,577	0	0	1,498,941	0	0	0	0
66346.....	58-0828824....	08/10/2009	Munich American Reassurance Company.....	Georgia.....	YRT/I.....	0	4	0	67	0	0	0	0
93572.....	43-1235868....	03/01/1974	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	519,798	15,914	29,232	28,156	0	0	0	0
93572.....	43-1235868....	11/01/1978	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	208,164	4,909	4,386	6,953	0	0	0	0
93572.....	43-1235868....	07/01/1985	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	84,443,859	1,961,461	2,207,755	1,969,496	0	0	0	0
93572.....	43-1235868....	05/01/1987	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	1,049,282	9,569	9,811	14,051	0	0	0	0
93572.....	43-1235868....	05/01/1987	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	880,132	14,973	14,599	25,117	0	0	0	0
93572.....	43-1235868....	01/01/1990	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	0	0	0	0	0	0	0	0
93572.....	43-1235868....	05/01/1990	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	36,003,815	742,830	791,031	542,775	0	0	0	0
93572.....	43-1235868....	02/01/1991	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	1,098,698	6,161	6,561	7,067	0	0	0	0
93572.....	43-1235868....	01/01/1992	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	0	0	46,671	0	0	0	0	0
93572.....	43-1235868....	01/01/1993	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	75,763,285	1,551,242	1,514,088	553,764	0	0	0	0
93572.....	43-1235868....	01/01/1995	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	22,850,353	419,619	452,679	326,583	0	0	0	0
93572.....	43-1235868....	01/01/1995	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	11,849,464	302,059	277,834	458,316	0	0	0	0
93572.....	43-1235868....	10/01/1996	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	84,135,936	1,081,305	997,158	311,522	0	0	0	0
93572.....	43-1235868....	10/01/1996	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	65,870,666	454,147	430,373	501,384	0	0	0	0
93572.....	43-1235868....	04/01/1997	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	1,466,614	169,048	237,688	115,856	0	0	0	0
93572.....	43-1235868....	06/15/2001	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	651,379	4,720	3,944	651	0	0	0	0
93572.....	43-1235868....	11/01/2002	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	31,494,319	345,806	334,095	150,046	0	0	0	0
93572.....	43-1235868....	12/01/2002	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	4,526,671	41,377	39,582	29,576	0	0	0	0
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	10,072,299	3,190	3,687	1,311	0	0	0	0
93572.....	43-1235868....	09/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	46,981,166	969,047	1,223,541	504,930	0	0	0	0
93572.....	43-1235868....	01/01/2005	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	22,754,754	19,971	14,070	12,152	0	0	0	0
87017.....	62-1003368....	11/01/1985	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	171,642	6,352	4,866	9,331	0	0	0	0
87017.....	62-1003368....	01/01/1996	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	3,607,980	128,239	135,863	86,896	0	0	0	0
87017.....	62-1003368....	06/01/2000	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	5,592,958	36,831	40,739	17,474	0	0	0	0

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1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
87017.....	62-1003368....	06/15/2001	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	4,526,105	41,605	43,262	22,620	0	0	0	0
87017.....	62-1003368....	01/01/2002	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	9,466,446	20,723	17,062	2,723	0	0	0	0
64688.....	75-6020048....	07/01/1997	SCOR Global Life U.S. Re Insurance Company.....	Texas.....	CO/I.....	39,500	1,889	1,736	356	0	0	0	0
64688.....	75-6020048....	10/15/1999	SCOR Global Life U.S. Re Insurance Company.....	Texas.....	YRT/I.....	1,183,664	38,146	40,442	3,925	0	0	0	0
87572.....	23-2038295....	09/01/2004	Scottish Re (U.S.), Inc.....	Delaware	YRT/I.....	44,473,178	459,672	437,981	198,051	0	0	0	0
87572.....	23-2038295....	07/11/2005	Scottish Re (U.S.), Inc.....	Delaware	CO/I.....	139,983,604	26,459,338	27,980,572	709,653	0	0	0	0
90670.....	43-1178580....	06/13/1975	Scottish Re Life Corporation.....	Delaware	YRT/I.....	13,746	940	931	539	0	0	0	0
90670.....	43-1178580....	08/01/1982	Scottish Re Life Corporation.....	Delaware	YRT/I.....	109,842	4,372	3,997	4,597	0	0	0	0
90670.....	43-1178580....	08/01/1982	Scottish Re Life Corporation.....	Delaware	YRT/I.....	357,371	9,502	9,179	12,726	0	0	0	0
90670.....	43-1178580....	06/01/1988	Scottish Re Life Corporation.....	Delaware	YRT/I.....	31,359,757	738,865	681,238	742,994	0	0	0	0
90670.....	43-1178580....	05/01/1990	Scottish Re Life Corporation.....	Delaware	YRT/I.....	40,273,785	907,477	964,633	765,139	0	0	0	0
90670.....	43-1178580....	02/01/1991	Scottish Re Life Corporation.....	Delaware	YRT/I.....	450,275	5,677	7,652	5,336	0	0	0	0
90670.....	43-1178580....	01/01/1992	Scottish Re Life Corporation.....	Delaware	YRT/I.....	40,658,773	840,742	810,024	971,553	0	0	0	0
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware	YRT/I.....	38,474,804	698,566	674,619	589,570	0	0	0	0
90670.....	43-1178580....	01/01/1993	Scottish Re Life Corporation.....	Delaware	YRT/I.....	36,924,145	607,768	569,438	381,522	0	0	0	0
90670.....	43-1178580....	12/01/1994	Scottish Re Life Corporation.....	Delaware	YRT/I.....	4,382,657	558,881	643,939	444,763	0	0	0	0
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware	YRT/I.....	36,679,880	669,430	738,509	511,484	0	0	0	0
90670.....	43-1178580....	01/01/1995	Scottish Re Life Corporation.....	Delaware	YRT/I.....	2,363,471	25,163	23,283	19,160	0	0	0	0
90670.....	43-1178580....	10/01/1996	Scottish Re Life Corporation.....	Delaware	YRT/I.....	159,392,268	1,359,605	1,285,477	629,065	0	0	0	0
68713.....	84-0499703....	01/01/1993	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	102,623,743	1,250,410	1,179,586	995,330	0	0	0	0
68713.....	84-0499703....	12/01/1994	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	5,510,174	691,062	848,281	490,097	0	0	0	0
68713.....	84-0499703....	01/01/1995	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	40,478,023	643,993	825,092	449,139	0	0	0	0
68713.....	84-0499703....	10/01/1996	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	95,036,247	1,181,496	1,245,544	462,861	0	0	0	0
68713.....	84-0499703....	07/01/1997	Security Life of Denver Insurance Company.....	Colorado	CO/I.....	59,250	2,833	2,604	561	0	0	0	0
68713.....	84-0499703....	10/15/1999	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	12,389,670	135,675	141,872	58,035	0	0	0	0
68713.....	84-0499703....	06/15/2001	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	1,302,759	9,440	7,889	1,231	0	0	0	0
68713.....	84-0499703....	06/15/2001	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	4,526,105	41,605	43,262	27,345	0	0	0	0
68713.....	84-0499703....	01/01/2002	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	6,659,864	22,179	19,592	2,759	0	0	0	0
68713.....	84-0499703....	08/01/2002	Security Life of Denver Insurance Company.....	Colorado	OTH/I.....	38,716,096	5,757,768	5,187,174	424,307	0	0	0	0
68713.....	84-0499703....	11/01/2002	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	16,424,221	288,662	259,758	115,823	0	0	0	0
68713.....	84-0499703....	12/01/2002	Security Life of Denver Insurance Company.....	Colorado	YRT/I.....	10,258,053	91,882	87,557	57,538	0	0	0	0
68713.....	84-0499703....	01/01/2003	Security Life of Denver Insurance Company.....	Colorado	OTH/I.....	28,833,957	3,627,712	3,406,204	75,234	0	0	0	0
68713.....	84-0499703....	07/01/2003	Security Life of Denver Insurance Company.....	Colorado	CO/I.....	83,795,956	1,125,035	1,046,733	121,443	0	0	0	0
68713.....	84-0499703....	02/13/2004	Security Life of Denver Insurance Company.....	Colorado	OTH/I.....	1,722,853	572,848	731,183	40,219	0	0	0	0
82627.....	06-0839705....	01/01/1974	Swiss Re Life & Health America Inc.....	Connecticut	YRT/I.....	519,685	5,552	8,110	6,065	0	0	0	0
82627.....	06-0839705....	01/01/1979	Swiss Re Life & Health America Inc.....	Connecticut	YRT/I.....	233,895	2,029	1,931	3,356	0	0	0	0
82627.....	06-0839705....	10/01/1979	Swiss Re Life & Health America Inc.....	Connecticut	YRT/I.....	55,641	1,304	1,295	2,122	0	0	0	0
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America Inc.....	Connecticut	CO/I.....	1,531,389	11,808	11,371	1,039	0	0	0	0

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1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	534,574	22,066	19,577	23,575	0	0	0	0
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	1,263,206	52,250	46,278	55,945	0	0	0	0
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	795,678	21,026	19,047	25,824	0	0	0	0
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	810,547	33,639	29,548	34,944	0	0	0	0
82627.....	06-0839705....	07/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	190,784	3,636	3,615	4,193	0	0	0	0
82627.....	06-0839705....	08/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	96,424	3,407	3,250	4,105	0	0	0	0
82627.....	06-0839705....	08/01/1982	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	424,029	8,300	8,005	9,352	0	0	0	0
82627.....	06-0839705....	01/01/1983	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	9,754,800	176,652	210,187	235,042	0	0	0	0
82627.....	06-0839705....	01/01/1984	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	922,692	38,302	33,825	41,022	0	0	0	0
82627.....	06-0839705....	01/01/1984	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	318,636	6,354	5,757	6,845	0	0	0	0
82627.....	06-0839705....	11/01/1984	Swiss Re Life & Health America Inc.....	Connecticut.....	CO/I.....	375,100	1,849	1,721	13,359	0	0	0	0
82627.....	06-0839705....	04/01/1985	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	1,108,178	6,566	5,853	16,742	0	0	0	0
82627.....	06-0839705....	07/01/1985	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	7,314,993	229,788	215,365	357,695	0	0	0	0
82627.....	06-0839705....	10/01/1985	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	0	0	0	0	0	0	0	0
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	239,454	3,067	3,401	4,228	0	0	0	0
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	353,567	8,856	8,581	15,259	0	0	0	0
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	1,463,340	12,550	12,637	18,677	0	0	0	0
82627.....	06-0839705....	05/01/1987	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	1,090,000	16,072	15,397	27,249	0	0	0	0
82627.....	06-0839705....	08/01/1987	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	1,124,322	5,616	5,091	18,070	0	0	0	0
82627.....	06-0839705....	01/01/1990	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	0	0	0	16,890	0	0	0	0
82627.....	06-0839705....	07/01/1990	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	180,041	1,287	1,186	1,616	0	0	0	0
82627.....	06-0839705....	01/01/1991	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	47,993,327	0	0	5,824	0	0	0	0
82627.....	06-0839705....	01/01/1992	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	9,038,214	99,949	91,543	91,595	0	0	0	0
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	3,129,542	423,658	434,832	350,609	0	0	0	0
82627.....	06-0839705....	12/01/1994	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	4,472,301	576,059	658,641	456,050	0	0	0	0
82627.....	06-0839705....	01/01/1995	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	26,815,483	425,951	493,212	346,318	0	0	0	0
82627.....	06-0839705....	10/01/1996	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	72,137,971	700,447	639,833	188,617	0	0	0	0
82627.....	06-0839705....	07/01/1997	Swiss Re Life & Health America Inc.....	Connecticut.....	CO/I.....	39,500	1,889	1,736	367	0	0	0	0
82627.....	06-0839705....	10/15/1999	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	8,434,627	75,253	79,153	26,866	0	0	0	0
82627.....	06-0839705....	06/15/2001	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	3,017,401	27,736	28,841	18,230	0	0	0	0
82627.....	06-0839705....	06/15/2001	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	651,379	4,371	3,640	548	0	0	0	0
82627.....	06-0839705....	01/01/2002	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	21,560,995	55,899	46,353	10,297	0	0	0	0
82627.....	06-0839705....	08/01/2002	Swiss Re Life & Health America Inc.....	Connecticut.....	OTH/I.....	59,121,598	9,523,960	8,574,923	641,967	0	0	0	0
82627.....	06-0839705....	11/01/2002	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	53,833,191	378,301	390,656	163,719	0	0	0	0
82627.....	06-0839705....	12/01/2002	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	15,870,359	144,864	138,578	96,471	0	0	0	0
82627.....	06-0839705....	07/01/2003	Swiss Re Life & Health America Inc.....	Connecticut.....	CO/I.....	393,471,543	4,530,567	3,999,260	744,194	0	0	0	0
82627.....	06-0839705....	09/01/2004	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	63,800,501	1,660,304	1,986,712	764,663	0	0	0	0

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1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
82627.....	06-0839705....	01/01/2005	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	46,760,655	43,736	30,278	23,283	0	0	0	0
82627.....	06-0839705....	10/01/2008	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	205,186,729	46,279	14,101	98,794	0	0	0	0
82627.....	06-0839705....	07/24/2008	Swiss Re Life & Health America Inc.....	Connecticut.....	CO/I.....	0	615,644	6,069,065	16,027,132	5,653,174	12,647,333	0	0
70688.....	36-6071399....	05/01/1973	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	9,421,971	612,027	572,190	840,581	0	0	0	0
70688.....	36-6071399....	11/01/1985	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	31,280	160	268	344	0	0	0	0
70688.....	36-6071399....	01/01/1986	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	6,722,834	49,156	51,075	68,945	0	0	0	0
70688.....	36-6071399....	01/01/1993	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	104,059,987	1,597,481	1,546,668	1,293,804	0	0	0	0
70688.....	36-6071399....	01/01/1995	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	35,286,184	584,544	653,611	450,424	0	0	0	0
70688.....	36-6071399....	11/01/1997	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	1,088,989	5,508	5,043	4,834	0	0	0	0
70688.....	36-6071399....	01/01/2002	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	10,822,304	9,630	22,760	2,019	0	0	0	0
70688.....	36-6071399....	08/01/2002	Transamerica Financial Life Insurance Company.....	New York.....	CO/I.....	0	4,303,002	16,747,581	3,252,146	0	0	0	0
70688.....	36-6071399....	11/01/2002	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	32,874,964	582,461	553,358	265,529	0	0	0	0
70688.....	36-6071399....	07/01/2003	Transamerica Financial Life Insurance Company.....	New York.....	CO/I.....	635,000	4,915	4,227	1,185	0	0	0	0
70688.....	36-6071399....	03/18/2005	Transamerica Financial Life Insurance Company.....	New York.....	CO/I.....	256,952,539	2,797,835	2,412,393	518,564	0	0	0	0
70688.....	36-6071399....	04/10/2006	Transamerica Financial Life Insurance Company.....	New York.....	CO/I.....	3,144,730,105	23,875,855	16,422,721	6,158,988	0	0	0	0
70688.....	36-6071399....	10/01/2008	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	68,725,970	16,465	5,646	34,888	0	0	0	0
0299999.	Total - Authorized General Account, Non-Affiliates.....					8,246,224,147	380,903,672	406,383,987	69,867,292	5,653,174	12,647,333	0	0
0399999.	Total - Authorized General Account.....					39,925,422,751	1,444,670,991	1,462,132,426	155,184,998	5,653,174	12,647,333	3,695,148	0
Unauthorized General Account, Non-Affiliates													
0.....	AA-3194154....	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....	0	2,029,465	15,789,795	7,320,692	0	0	0	0
0.....	AA-3194154....	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....	0	2,060,470	6,531,500	2,211,214	0	0	0	0
0.....	AA-3194154....	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	Bermuda.....	YRT/I.....	0	10,487,098	22,512,821	6,308,003	0	0	0	0
0.....	AA-1120037....	07/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	109,842	4,372	3,997	4,597	0	0	0	0
0.....	AA-1120037....	08/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	15,000	192	661	561	0	0	0	0
0.....	AA-1120037....	08/01/1982	Pacific Life Re Limited.....	United Kingdom.....	YRT/I.....	343,882	16,721	24,268	9,846	0	0	0	0
0.....	AA-1440076....	01/01/2001	Sirius International Insurance Corporation.....	Sweden.....	YRT/I.....	98,931	8,546	9,377	2,158	0	0	0	0
0.....	AA-1560016....	11/01/1998	Swiss Re Life and Heath Canada.....	Canada.....	ACOI.....	0	989,835	2,050,122	(60,428)	0	0	0	0
0.....	AA-3190773....	07/01/2003	Transamerica International Re (Bermuda) Ltd.....	Bermuda.....	CO/I.....	97,354,225	1,247,838	1,144,203	135,175	0	0	0	0
0.....	AA-3190757....	12/01/2002	XL Re Ltd.....	Bermuda.....	YRT/I.....	1,531,746	143,772	126,091	37,944	0	0	0	0
0599999.	Total - Unauthorized General Account, Non-Affiliates.....					99,453,626	16,988,309	48,192,835	15,969,762	0	0	0	0
0699999.	Total - Unauthorized General Account.....					99,453,626	16,988,309	48,192,835	15,969,762	0	0	0	0
0799999.	Total - Authorized and Unauthorized General Account.....					40,024,876,377	1,461,659,300	1,510,325,261	171,154,760	5,653,174	12,647,333	3,695,148	0
Authorized Separate Accounts, Affiliates													
93505.....	06-1207332....	11/04/1992	Hartford International Life Reassurance Corporation.....	Connecticut.....	MCO/I.....	0	0	0	0	0	0	35,314,441	0
93505.....	06-1207332....	01/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	0	0	0	0	0	0	35,438	0
93505.....	06-1207332....	10/01/1995	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	0	0	0	0	0	0	23,050,672	0
93505.....	06-1207332....	01/01/1996	Hartford International Life Reassurance Corporation.....	Connecticut.....	COMB/I.....	0	0	0	0	0	0	17,834,449	0
0899999.	Total - Authorized Separate Accounts, Affiliates.....					0	0	0	0	0	0	76,235,000	0

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							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
Authorized Separate Accounts, Non-Affiliates													
68276.....	48-1024691....	12/01/1999	Employers Reassurance Corporation.....	Kansas.....	YRT/I.....	23,836,427	0	0	58,932	0	0	0	0
86258.....	13-2572994....	02/01/1994	General Re Life Corporation.....	Connecticut.....	YRT/G.....	4,155,038	0	0	52,321	0	0	0	0
86258.....	13-2572994....	03/27/2003	General Re Life Corporation.....	Connecticut.....	YRT/I.....	60,324,060	0	0	266,583	0	0	0	0
88340.....	59-2859797....	03/27/2003	Hannover Life Reassurance Company of America.....	Florida.....	YRT/I.....	4,023,432	0	0	54,714	0	0	0	0
88340.....	59-2859797....	08/01/2008	Hannover Life Reassurance Company of America.....	Florida.....	OTH/G.....	0	0	0	0	0	0	0	0
88340.....	59-2859797....	08/01/2008	Hannover Life Reassurance Company of America.....	Florida.....	OTH/I.....	0	0	0	0	0	0	0	0
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company (The).....	Indiana.....	OTH/G.....	1,696,582,649	458,705	448,660	(1,526,193)	0	0	0	16,971,392
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company (The).....	Indiana.....	OTH/I.....	3,382,639,552	615,175	569,081	7,209,416	0	0	0	10,944,529
65676.....	35-0472300....	12/01/1999	Lincoln National Life Insurance Company (The).....	Indiana.....	YRT/I.....	12,289,225	0	0	45,050	0	0	0	0
93572.....	43-1235868....	03/27/2003	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	242,150,385	0	0	1,167,053	0	0	0	0
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	OTH/G.....	1,170,759,544	267,910	265,344	1,975,294	0	0	0	6,914,434
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	OTH/I.....	76,787,563	18,597	17,226	135,123	0	0	0	710,819
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	Missouri.....	YRT/I.....	89,386,597	0	0	234,407	0	0	0	0
87017.....	62-1003368....	12/01/1999	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	12,289,225	0	0	43,491	0	0	0	0
87017.....	62-1003368....	01/01/2001	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	OTH/G.....	887,224,154	218,634	220,865	(991,848)	0	0	0	10,356,781
87017.....	62-1003368....	01/01/2001	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	OTH/I.....	68,525,766	16,012	15,011	349,627	0	0	0	-
87017.....	62-1003368....	03/01/2004	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	OTH/G.....	563,175,038	117,044	120,078	295,315	0	0	0	3,744,080
87017.....	62-1003368....	03/01/2004	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	OTH/I.....	17,504,507	3,021	4,179	(15,277)	0	0	0	149,625
87017.....	62-1003368....	03/01/2004	SCOR Global Life Re Insurance Company of Texas.....	Texas.....	YRT/I.....	10,247,369	0	0	11,753	0	0	0	0
87572.....	23-2038295....	06/01/2006	Scottish Re (US) Inc.....	Delaware.....	OTH/G.....	0	0	2,654	(319,795)	0	0	0	-
87572.....	23-2038295....	06/01/2006	Scottish Re (US) Inc.....	Delaware.....	OTH/I.....	0	0	1,643	(84,385)	0	0	0	-
68713.....	84-0499703....	12/01/1999	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	35,671,360	0	0	61,850	0	0	0	0
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	OTH/G.....	481,398,397	125,903	116,888	743,318	0	0	0	6,565,131
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	Colorado.....	OTH/I.....	42,492,055	10,348	9,708	207,768	0	0	0	-
68713.....	84-0499703....	03/27/2003	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	172,400,715	0	0	875,247	0	0	0	0
68713.....	84-0499703....	03/01/2004	Security Life of Denver Insurance Company.....	Colorado.....	YRT/I.....	67,385,590	0	0	120,319	0	0	0	0
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	California.....	OTH/G.....	3,053,266,928	899,410	851,601	9,205,176	0	0	0	20,972,319
80802.....	38-1082080....	11/23/1993	Sun Life Assurance Company of Canada.....	California.....	OTH/I.....	1,771,770,032	272,982	251,093	651,418	0	0	0	3,227,401
80802.....	38-1082080....	12/30/1993	Sun Life Assurance Company of Canada.....	California.....	YRT/G.....	29,100,176	0	0	178,024	0	0	0	0
80802.....	38-1082080....	12/30/1993	Sun Life Assurance Company of Canada.....	California.....	YRT/G.....	29,100,176	0	0	178,024	0	0	0	0
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	California.....	OTH/G.....	1,321,590,187	273,799	252,713	3,596,482	0	0	0	11,073,488
80802.....	38-1082080....	03/28/1995	Sun Life Assurance Company of Canada.....	California.....	OTH/I.....	4,051,963,578	817,177	783,756	10,477,694	0	0	0	10,695,237
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America Inc.....	Connecticut.....	OTH/G.....	3,353,910,690	891,259	840,066	881,594	0	0	0	30,665,923
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America Inc.....	Connecticut.....	OTH/I.....	3,451,165,318	631,187	584,092	7,597,046	0	0	0	10,943,618
82627.....	06-0839705....	12/01/1999	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	50,081,096	0	0	151,800	0	0	0	0
82627.....	06-0839705....	03/27/2003	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	21,552,244	0	0	166,376	0	0	0	0
82627.....	06-0839705....	03/01/2004	Swiss Re Life & Health America Inc.....	Connecticut.....	YRT/I.....	237,461,838	0	0	684,818	0	0	0	0

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							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America Inc.....	Connecticut.....	OTH/G.....	2,378,448,009	276,734	287,903	3,390,379	0	0	0	13,620,170
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America Inc.....	Connecticut.....	OTH/I.....	115,180,293	27,895	25,839	202,684	0	0	0	1,066,221
70688.....	36-6071399....	03/01/2004	Transamerica Financial Life Insurance Company.....	New York.....	YRT/I.....	112,290,218	0	0	320,126	0	0	0	0
0999999.	Total - Authorized Separate Accounts, Non-Affiliates.....					29,098,129,431	5,941,792	5,668,400	48,651,724	0	0	0	158,621,168
1099999.	Total - Authorized Separate Accounts.....					29,098,129,431	5,941,792	5,668,400	48,651,724	0	0	76,235,000	158,621,168
Unauthorized Separate Accounts, Non-Affiliates													
67423.....	22-3219879....	01/01/1994	UBS Life Insurance Company USA.....	California.....	AMCO/I.....	0	0	0	33,764	0	0	45,967,924	0
1299999.	Total - Unauthorized Separate Accounts, Non-Affiliates.....					0	0	0	33,764	0	0	45,967,924	0
1399999.	Total - Unauthorized Separate Accounts.....					0	0	0	33,764	0	0	45,967,924	0
1499999.	Total - Authorized and Unauthorized Separate Accounts.....					29,098,129,431	5,941,792	5,668,400	48,685,488	0	0	122,202,924	158,621,168
1599999.	Totals.....					69,123,005,808	1,467,601,092	1,515,993,661	219,840,248	5,653,174	12,647,333	125,898,072	158,621,168

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
Authorized General Account - Affiliates												
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	132,086,713	11,490,578	45,704,599	0	0	0	0
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	113,296,799	499,621	210,673,264	0	0	0	0
70815.....	06-0838648....	04/06/1970	Hartford Life and Accident Insurance Company.....	Connecticut.....	OTH/G.....	7,907	0	247,350	0	0	0	0
0199999.	Total - Authorized General Account - Affiliates.....					245,391,419	11,990,199	256,625,213	0	0	0	0
Authorized General Account - Non-Affiliates												
66842.....	25-1118523....	07/01/2002	American General Life Insurance Company of Delaware.....	Delaware.....	YRT/G.....	0	0	0	0	0	0	0
0.....	AA-1126033....	07/01/2009	Lloyd's Syndicate 0033.....	England.....	YRT/G.....	327	0	0	0	0	0	0
0.....	AA-1126033....	07/01/2010	Lloyd's Syndicate 0033.....	England.....	YRT/G.....	283	0	0	0	0	0	0
0.....	AA-1126033....	10/01/2010	Lloyd's Syndicate 0033.....	England.....	YRT/G.....	98	0	0	0	0	0	0
0.....	AA-1126510....	07/01/2009	Lloyd's Syndicate 0510.....	England.....	YRT/G.....	900	0	0	0	0	0	0
0.....	AA-1126510....	07/01/2010	Lloyd's Syndicate 0510.....	England.....	YRT/G.....	921	0	0	0	0	0	0
0.....	AA-1126510....	10/01/2010	Lloyd's Syndicate 0510.....	England.....	YRT/G.....	320	0	0	0	0	0	0
0.....	AA-1127084....	07/01/2009	Lloyd's Syndicate 1084.....	England.....	YRT/G.....	123	0	0	0	0	0	0
0.....	AA-1127084....	07/01/2010	Lloyd's Syndicate 1084.....	England.....	YRT/G.....	106	0	0	0	0	0	0
0.....	AA-1127084....	10/01/2010	Lloyd's Syndicate 1084.....	England.....	YRT/G.....	37	0	0	0	0	0	0
0.....	AA-1127183....	07/01/2009	Lloyd's Syndicate 1183.....	England.....	YRT/G.....	82	0	0	0	0	0	0
0.....	AA-1127183....	07/01/2010	Lloyd's Syndicate 1183.....	England.....	YRT/G.....	71	0	0	0	0	0	0
0.....	AA-1127183....	10/01/2010	Lloyd's Syndicate 1183.....	England.....	YRT/G.....	25	0	0	0	0	0	0
0.....	AA-1127200....	07/01/2009	Lloyd's Syndicate 1200.....	England.....	YRT/G.....	286	0	0	0	0	0	0
0.....	AA-1127200....	07/01/2010	Lloyd's Syndicate 1200.....	England.....	YRT/G.....	248	0	0	0	0	0	0
0.....	AA-1127200....	10/01/2010	Lloyd's Syndicate 1200.....	England.....	YRT/G.....	86	0	0	0	0	0	0
0.....	AA-1127206....	07/01/2009	Lloyd's Syndicate 1206.....	England.....	YRT/G.....	164	0	0	0	0	0	0
0.....	AA-1127206....	07/01/2010	Lloyd's Syndicate 1206.....	England.....	YRT/G.....	213	0	0	0	0	0	0
0.....	AA-1127206....	10/01/2010	Lloyd's Syndicate 1206.....	England.....	YRT/G.....	74	0	0	0	0	0	0
0.....	AA-1127400....	07/01/2010	Lloyd's Syndicate 1400.....	England.....	YRT/G.....	142	0	0	0	0	0	0
0.....	AA-1127400....	10/01/2010	Lloyd's Syndicate 1400.....	England.....	YRT/G.....	49	0	0	0	0	0	0
0.....	AA-1120103....	07/01/2010	Lloyd's Syndicate 1967.....	England.....	YRT/G.....	142	0	0	0	0	0	0
0.....	AA-1120103....	10/01/2010	Lloyd's Syndicate 1967.....	England.....	YRT/G.....	49	0	0	0	0	0	0
0.....	AA-1128001....	07/01/2009	Lloyd's Syndicate 2001.....	England.....	YRT/G.....	164	0	0	0	0	0	0
0.....	AA-1128001....	07/01/2010	Lloyd's Syndicate 2001.....	England.....	YRT/G.....	142	0	0	0	0	0	0
0.....	AA-1128001....	10/01/2010	Lloyd's Syndicate 2001.....	England.....	YRT/G.....	49	0	0	0	0	0	0
0.....	AA-1128003....	07/01/2009	Lloyd's Syndicate 2003.....	England.....	YRT/G.....	245	0	0	0	0	0	0
0.....	AA-1128003....	07/01/2010	Lloyd's Syndicate 2003.....	England.....	YRT/G.....	248	0	0	0	0	0	0
0.....	AA-1128003....	10/01/2010	Lloyd's Syndicate 2003.....	England.....	YRT/G.....	86	0	0	0	0	0	0
0.....	AA-1120104....	07/01/2009	Lloyd's Syndicate 2012.....	England.....	YRT/G.....	286	0	0	0	0	0	0
0.....	AA-1120104....	07/01/2010	Lloyd's Syndicate 2012.....	England.....	YRT/G.....	283	0	0	0	0	0	0
0.....	AA-1120104....	10/01/2010	Lloyd's Syndicate 2012.....	England.....	YRT/G.....	98	0	0	0	0	0	0
0.....	AA-1128791....	07/01/2009	Lloyd's Syndicate 2791.....	England.....	YRT/G.....	286	0	0	0	0	0	0
0.....	AA-1128791....	07/01/2010	Lloyd's Syndicate 2791.....	England.....	YRT/G.....	248	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
0.....	AA-1128791...	10/01/2010	Lloyd's Syndicate 2791.....	England.....	YRT/G.....	86	0	0	0	0	0	0
0.....	AA-1128987...	07/01/2009	Lloyd's Syndicate 2987.....	England.....	YRT/G.....	245	0	0	0	0	0	0
0.....	AA-1128987...	07/01/2010	Lloyd's Syndicate 2987.....	England.....	YRT/G.....	213	0	0	0	0	0	0
0.....	AA-1128987...	10/01/2010	Lloyd's Syndicate 2987.....	England.....	YRT/G.....	74	0	0	0	0	0	0
0.....	AA-1120055...	07/01/2009	Lloyd's Syndicate 3623.....	England.....	YRT/G.....	327	0	0	0	0	0	0
0.....	AA-1120055...	07/01/2010	Lloyd's Syndicate 3623.....	England.....	YRT/G.....	283	0	0	0	0	0	0
0.....	AA-1120055...	10/01/2010	Lloyd's Syndicate 3623.....	England.....	YRT/G.....	98	0	0	0	0	0	0
0.....	AA-1120075...	07/01/2009	Lloyd's Syndicate 4020.....	England.....	YRT/G.....	82	0	0	0	0	0	0
0.....	AA-1120075...	07/01/2010	Lloyd's Syndicate 4020.....	England.....	YRT/G.....	71	0	0	0	0	0	0
0.....	AA-1120075...	10/01/2010	Lloyd's Syndicate 4020.....	England.....	YRT/G.....	25	0	0	0	0	0	0
0.....	AA-1120069...	07/01/2009	Lloyd's Syndicate 4040.....	England.....	YRT/G.....	205	0	0	0	0	0	0
0.....	AA-1120069...	07/01/2010	Lloyd's Syndicate 4040.....	England.....	YRT/G.....	177	0	0	0	0	0	0
0.....	AA-1120086...	10/01/2010	Lloyd's Syndicate 4141.....	England.....	YRT/G.....	62	0	0	0	0	0	0
0.....	AA-1126004...	07/01/2009	Lloyd's Syndicate 4444.....	England.....	YRT/G.....	123	0	0	0	0	0	0
0.....	AA-1126004...	07/01/2010	Lloyd's Syndicate 4444.....	England.....	YRT/G.....	142	0	0	0	0	0	0
0.....	AA-1126004...	10/01/2010	Lloyd's Syndicate 4444.....	England.....	YRT/G.....	49	0	0	0	0	0	0
0.....	AA-1126006...	07/01/2009	Lloyd's Syndicate 4472.....	England.....	YRT/G.....	245	0	0	0	0	0	0
0.....	AA-1126006...	07/01/2010	Lloyd's Syndicate 4472.....	England.....	YRT/G.....	213	0	0	0	0	0	0
0.....	AA-1126006...	10/01/2010	Lloyd's Syndicate 4472.....	England.....	YRT/G.....	74	0	0	0	0	0	0
0.....	AA-1126003...	07/01/2009	Lloyd's Syndicate 5000.....	England.....	YRT/G.....	327	0	0	0	0	0	0
0.....	AA-1126003...	07/01/2010	Lloyd's Syndicate 5000.....	England.....	YRT/G.....	283	0	0	0	0	0	0
0.....	AA-1126003...	10/01/2010	Lloyd's Syndicate 5000.....	England.....	YRT/G.....	98	0	0	0	0	0	0
69515.....	34-0977231...	10/01/2001	MedAmerica Insurance Company.....	Pennsylvania.....	CO/G.....	3,250,888	0	45,629,540	0	0	0	0
66281.....	52-0419790...	07/01/2003	Monumental Life Insurance Company.....	Iowa.....	CO/G.....	513,861	0	0	0	0	0	0
66346.....	58-0828824...	02/01/2001	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	461,792	0	6,944,321	0	0	0	0
66346.....	58-0828824...	02/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	(574,731)	0	147,904	0	0	0	0
66346.....	58-0828824...	02/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	3,991,129	0	1,298,688	0	0	0	0
66346.....	58-0828824...	08/01/2008	Munich American Reassurance Company.....	Georgia.....	YRT/G.....	13,907	0	0	0	0	0	0
19445.....	25-0687550...	10/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa.....	Pennsylvania.....	OTH/G.....	47,801	0	3,510,000	0	0	0	0
70211.....	23-6200031...	02/05/1996	Reassure America Life Insurance Company.....	Indiana.....	CO/I.....	(621)	0	0	0	0	0	0
67105.....	41-0451140...	09/01/2009	ReliaStar Life Insurance Company.....	Minnesota.....	YRT/G.....	658,895	0	0	0	0	0	0
93572.....	43-1235868...	09/01/1988	RGA Reinsurance Company.....	Missouri.....	YRT/G.....	0	0	3,186	0	0	0	0
93572.....	43-1235868...	09/01/2009	RGA Reinsurance Company.....	Missouri.....	YRT/G.....	676,242	0	0	0	0	0	0
61425.....	36-0792925...	12/01/1985	Trustmark Insurance Company.....	Illinois.....	CO/I.....	93,990	24,495	378,763	0	0	0	0
61425.....	36-0792925...	01/01/1999	Trustmark Insurance Company.....	Illinois.....	CO/I.....	1,347,441	279,042	15,903,967	0	0	0	0
39845.....	48-0921045...	03/01/1998	Westport Insurance Corporation.....	Missouri.....	YRT/G.....	0	0	1,720,105	0	0	0	0
0299999.	Total - Authorized General Account - Non-Affiliates.....					10,490,981	303,537	75,536,475	0	0	0	0
0399999.	Total - Authorized General Account.....					255,882,400	12,293,736	332,161,688	0	0	0	0

Unauthorized General Account - Non-Affiliates

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
0.....	AA-1440076...	07/01/2009	Sirius International Insurance Corporation.....	Sweden.....	YRT/G.....	82	0	0	0	0	0	0
0.....	AA-1440076...	07/01/2010	Sirius International Insurance Corporation.....	Sweden.....	YRT/G.....	71	0	0	0	0	0	0
0.....	AA-1440076...	10/01/2010	Sirius International Insurance Corporation.....	Sweden.....	YRT/G.....	25	0	0	0	0	0	0
0599999.	Total - Unauthorized General Account - Non-Affiliates.....					177	0	0	0	0	0	0
0699999.	Total - Unauthorized General Account.....					177	0	0	0	0	0	0
0799999.	Total - Authorized and Unauthorized General Account.....					255,882,577	12,293,736	332,161,688	0	0	0	0
1599999.	Totals.....					255,882,577	12,293,736	332,161,688	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 10 + 11 + 12 + 13 But Not in Excess of Col. 8

GENERAL ACCOUNT, LIFE AND ANNUITY

Non-Affiliates

0.....	AA-3194154.	10/01/2002	Ace Tempest Life Reinsurance Ltd.....	2,029,465	629,112	0	2,658,577	0	4,196,559	0	0	0	2,658,577
0.....	AA-3194154.	06/02/2003	Ace Tempest Life Reinsurance Ltd.....	2,060,470	170,375	0	2,230,845	0	4,260,672	0	0	0	2,230,845
0.....	AA-3194154.	04/01/2004	Ace Tempest Life Reinsurance Ltd.....	10,487,127	364,193	0	10,851,320	0	21,685,440	0	0	0	10,851,320
0.....	AA-1120037.	07/01/1982	Pacific Life Re Limited.....	4,372	0	0	4,372	0	0	0	0	0	0
0.....	AA-1120037.	08/01/1982	Pacific Life Re Limited.....	192	0	0	192	0	0	0	0	0	0
0.....	AA-1120037.	08/01/1982	Pacific Life Re Limited.....	16,721	242	0	16,963	0	0	0	0	0	0
0.....	AA-1440076.	01/01/2001	Sirius International Insurance Corporation.....	8,546	0	0	8,546	52,000	0	0	0	0	8,546
0.....	AA-1560016.	11/01/1998	Swiss Re Life and Heath Canada.....	989,835	0	0	989,835	0	0	0	0	0	0
0.....	AA-3190773.	07/01/2003	Transamerica International Re (Bermuda) Ltd.....	1,247,838	0	0	1,247,838	1,325,400	0	0	0	0	1,247,838
0.....	AA-3190757.	12/01/2002	XL Re Ltd.....	143,772	0	0	143,772	151,000	0	0	0	0	143,772
0299999.	Total - General Account-Life and Annuity - Non-Affiliates.....			16,988,338	1,163,922	0	18,152,260	1,528,400	30,142,670	0	0	0	17,140,898
0399999.	Total - General Account - Life and Annuity.....			16,988,338	1,163,922	0	18,152,260	1,528,400	30,142,670	0	0	0	17,140,898

GENERAL ACCOUNTS, ACCIDENT AND HEALTH

Non-Affiliates

0.....	AA-1440076.	07/01/2009	Sirius International Insurance Corporation.....	0	0	0	0	0	0	0	0	0	0
0.....	AA-1440076.	07/01/2010	Sirius International Insurance Corporation.....	0	0	0	0	0	0	0	0	0	0
0.....	AA-1440076.	10/01/2010	Sirius International Insurance Corporation.....	0	0	0	0	0	0	0	0	0	0
0599999.	Total - General Account-A&H - Non-Affiliates.....			0	0	0	0	0	0	0	0	0	0
0699999.	Total - General Account - Accident and Health.....			0	0	0	0	0	0	0	0	0	0
0799999.	Total - General Account - Life, Annuity and Accident and Health.....			16,988,338	1,163,922	0	18,152,260	1,528,400	30,142,670	0	0	0	17,140,898

SEPARATE ACCOUNTS

Non-Affiliates

67423.....	22-3219879..	01/01/1994	UBS Life Insurance Company USA.....	0	0	0	0	0	0	0	0	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).....			16,988,338	1,163,922	0	18,152,260	1,528,400	30,142,670	0	0	0	17,140,898

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE S - PART 5

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

	1 2010	2 2009	3 2008	4 2007	5 2006
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	475,723	509,474	620,693	576,668	620,251
2. Commissions and reinsurance expense allowances.....	40,543	47,573	90,541	103,879	54,451
3. Contract claims.....	361,493	402,533	407,199	444,412	441,678
4. Surrender benefits and withdrawals for life contracts.....	(64,155)	(86,618)	(72,805)	(78,583)	(126,945)
5. Dividends to policyholders.....	(11,532)	(7,932)	(7,554)	(7,893)	(18,555)
6. Reserve adjustments on reinsurance ceded.....	(16,700)	(19,651)	(14,528)	(30,018)	(28,142)
7. Increase in aggregate reserves for life and accident and health contracts.....	(45,000)	(322,810)	(33,274)	49,768	(78,837)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	44,618	44,897	47,323	62,092	73,974
9. Aggregate reserves for life and accident and health contracts.....	1,812,057	1,857,056	2,179,866	1,936,403	1,886,636
10. Liability for deposit-type contracts.....	0	0	0	0	0
11. Contract claims unpaid.....	133,063	151,362	146,067	190,604	191,968
12. Amounts recoverable on reinsurance.....	26,045	37,578	36,598	23,461	21,701
13. Experience rating refunds due or unpaid.....	162,970	194,606	242,862	223,781	193,311
14. Policyholders' dividends (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances unpaid.....	0	0	0	0	11,194
16. Unauthorized reinsurance offset.....	1,011	2,410	1,573	2,469	1,158
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F).....	0	0	0	0	0
18. Letters of credit (L).....	1,528	1,385	1,151	1,035	1,155
19. Trust agreements (T).....	30,143	45,430	79,733	0	0
20. Other (O).....	0	0	0	0	0

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	33,146,370,115	0	33,146,370,115
2. Reinsurance (Line 16).....	198,624,872	0	198,624,872
3. Premiums and considerations (Line 15).....	7,841,346	44,618,132	52,459,478
4. Net credit for ceded reinsurance.....	XXX	1,900,501,348	1,900,501,348
5. All other admitted assets (balance).....	807,775,148	0	807,775,148
6. Total assets excluding Separate Accounts (Line 26).....	34,160,611,481	1,945,119,479	36,105,730,960
7. Separate Account Assets (Line 27).....	114,739,686,595	0	114,739,686,595
8. Total assets (Line 28).....	148,900,298,076	1,945,119,479	150,845,417,555
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	18,685,362,091	1,812,056,515	20,497,418,606
10. Liability for deposit-type contracts (Line 3).....	9,120,247,612	0	9,120,247,612
11. Claim reserves (Line 4).....	107,322,315	133,062,964	240,385,279
12. Policyholder dividends/reserves (Lines 5 through 7).....	489,109	0	489,109
13. Premium & annuity considerations received in advance (Line 8).....	73,219	0	73,219
14. Other contract liabilities (Line 9).....	488,994,013	0	488,994,013
15. Reinsurance in unauthorized companies (Line 24.2).....	1,011,362	0	1,011,362
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3).....	0	0	0
17. All other liabilities (balance).....	(84,685,674)	0	(84,685,674)
18. Total liabilities excluding Separate Accounts (Line 26).....	28,318,814,047	1,945,119,479	30,263,933,526
19. Separate Account liabilities (Line 27).....	114,749,958,042	0	114,749,958,042
20. Total liabilities (Line 28).....	143,068,772,089	1,945,119,479	145,013,891,568
21. Capital & surplus (Line 38).....	5,831,525,987	XXX	5,831,525,987
22. Total liabilities, capital & surplus (Line 39).....	148,900,298,076	1,945,119,479	150,845,417,555
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves.....	1,812,056,515		
24. Claim reserves.....	133,062,964		
25. Policyholder dividends/reserves.....	0		
26. Premium & annuity considerations received in advance.....	0		
27. Liability for deposit-type contracts.....	0		
28. Other contract liabilities.....	0		
29. Reinsurance ceded assets.....	0		
30. Other ceded reinsurance recoverables.....	0		
31. Total ceded reinsurance recoverables.....	1,945,119,479		
32. Premiums and considerations.....	44,618,132		
33. Reinsurance in unauthorized companies.....	0		
34. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
35. Other ceded reinsurance payables/offsets.....	0		
36. Total ceded reinsurance payables/offsets.....	44,618,132		
37. Total net credit for ceded reinsurance.....	1,900,501,348		

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama.....	AL	.....	.....	.....	.....	.....	.....
2.	Alaska.....	AK	.....	.....	.....	.....	.....	.....
3.	Arizona.....	AZ	.....	.....	.....	.....	.....	.....
4.	Arkansas.....	AR	.....	.....	.....	.....	.....	.....
5.	California.....	CA	.....	.....	.....	.....	.....	.....
6.	Colorado.....	CO	.....	.....	.....	.....	.....	.....
7.	Connecticut.....	CT	.....	.....	.....	.....	.....	.....
8.	Delaware.....	DE	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....	DC	.....	.....	.....	.....	.....	.....
10.	Florida.....	FL	.....	.....	.....	.....	.....	.....
11.	Georgia.....	GA	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....
23.	Michigan.....	MI	.....	.....	.....	.....	.....	.....
24.	Minnesota.....	MN	.....	.....	.....	.....	.....	.....
25.	Mississippi.....	MS	.....	.....	.....	.....	.....	.....
26.	Missouri.....	MO	.....	.....	.....	.....	.....	.....
27.	Montana.....	MT	.....	.....	.....	.....	.....	.....
28.	Nebraska.....	NE	.....	.....	.....	.....	.....	.....
29.	Nevada.....	NV	.....	.....	.....	.....	.....	.....
30.	New Hampshire.....	NH	.....	.....	.....	.....	.....	.....
31.	New Jersey.....	NJ	.....	.....	.....	.....	.....	.....
32.	New Mexico.....	NM	.....	.....	.....	.....	.....	.....
33.	New York.....	NY	.....	.....	.....	.....	.....	.....
34.	North Carolina.....	NC	.....	.....	.....	.....	.....	.....
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 Other Alien.....	OT	.....	.....	.....	.....	.....	.....
59.	Subtotal.....	(a).....	.....	.....	.....	.....	.....	.....
90.	Reporting entity contributions for employee benefit plans.....	.....	.....	.....	.....	.....	.....	.....
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.....	.....	.....	.....	.....	.....	.....
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	.....	.....	.....	.....	.....	.....	.....
93.	Premium or annuity considerations waived under disability or other contract provisions.....	.....	.....	.....	.....	.....	.....	.....
94.	Aggregate other amounts not allocable by State.....	.....	.....	.....	.....	.....	.....	.....
95.	Totals (Direct Business).....	.....	.....	.....	.....	.....	.....	.....
96.	Plus reinsurance assumed.....	.....	.....	.....	.....	.....	.....	.....
97.	Totals (All Business).....	.....	.....	.....	.....	.....	.....	.....
98.	Less reinsurance ceded.....	.....	.....	.....	.....	.....	.....	.....
99.	Totals (All Business) less reinsurance ceded.....	.....	.....	.....	(b).....	.....	.....	.....

DETAILS OF WRITE-INS								
5801.	Other Foreign.....	.....	.....	.....	.....	.....	.....	.....
5802.	.....	.....	.....	.....	.....	.....	.....	.....
5803.	.....	.....	.....	.....	.....	.....	.....	.....
5898.	Summ. of remaining write-ins for line 58 from overflow page.....	.....	.....	.....	.....	.....	.....	.....
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	.....	.....	.....	.....	.....	.....	.....
9401.	.....	.....	.....	.....	.....	.....	.....	.....
9402.	.....	.....	.....	.....	.....	.....	.....	.....
9403.	.....	.....	.....	.....	.....	.....	.....	.....
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	.....	.....	.....	.....	.....	.....	.....
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.....	.....	.....	.....	.....	.....	.....

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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 payor.
Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jurisdiction 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 1, Line 1. Indicate which:
Exhibit 1, Lines 6.4,10.4 and 16.4 Cols 8,9,10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
States, Etc.								
1.	Alabama.....	AL	(178,028)	758,938	290,940	3,822	71,943,018	72,818,691
2.	Alaska.....	AK	19,776,865	117,411	57,645	9,556	11,538,013	31,499,490
3.	Arizona.....	AZ	1,981,977	3,475,485	347,654	0	65,187,850	70,992,966
4.	Arkansas.....	AR	911,062	1,496,390	124,090	5,734	20,626,459	23,163,734
5.	California.....	CA	19,137,450	24,132,273	4,194,774	107,030	491,489,274	539,060,801
6.	Colorado.....	CO	7,452,163	1,604,296	895,116	15,290	45,688,035	55,654,900
7.	Connecticut.....	CT	7,030,554	57,640,953	1,695,606	17,525	78,387,041	144,771,679
8.	Delaware.....	DE	1,939,707	778,583	122,073	0	15,531,239	18,371,602
9.	District of Columbia.....	DC	416,461	158,476	192,410	0	8,249,889	9,017,236
10.	Florida.....	FL	8,309,715	42,051,417	2,711,723	47,781	313,216,835	366,337,472
11.	Georgia.....	GA	3,859,362	2,962,874	663,623	5,734	188,534,733	196,026,325
12.	Hawaii.....	HI	2,124,120	2,000,443	262,990	2,404,348	9,758,608	16,550,510
13.	Idaho.....	ID	360,145	652,945	53,834	7,645	13,177,272	14,251,842
14.	Illinois.....	IL	6,187,427	7,714,108	2,152,482	15,290	153,984,317	170,053,624
15.	Indiana.....	IN	2,375,632	1,736,400	476,880	323,001	67,156,076	72,067,989
16.	Iowa.....	IA	1,578,773	3,967,051	279,471	0	59,588,798	65,414,093
17.	Kansas.....	KS	913,833	735,714	237,539	1,911	22,344,314	24,233,312
18.	Kentucky.....	KY	1,079,246	1,054,069	715,131	11,467	60,518,917	63,378,829
19.	Louisiana.....	LA	2,236,117	1,677,893	382,403	0	52,013,784	56,310,197
20.	Maine.....	ME	359,889	976,504	140,711	0	26,791,706	28,268,809
21.	Maryland.....	MD	5,518,036	4,218,739	624,745	11,467	114,487,780	124,860,768
22.	Massachusetts.....	MA	4,895,186	7,226,785	2,417,128	9,556	74,501,392	89,050,047
23.	Michigan.....	MI	5,414,502	2,652,628	1,043,171	28,669	114,622,561	123,761,531
24.	Minnesota.....	MN	3,533,394	5,940,114	894,042	49,692	59,896,406	70,313,648
25.	Mississippi.....	MS	747,180	767,850	146,563	1,911	13,413,246	15,076,749
26.	Missouri.....	MO	1,844,075	3,214,090	391,476	3,822	60,435,027	65,888,491
27.	Montana.....	MT	532,222	786,156	111,033	1,911	16,605,251	18,036,574
28.	Nebraska.....	NE	429,448	1,636,684	133,268	11,467	19,527,894	21,738,761
29.	Nevada.....	NV	401,594	1,372,364	250,022	21,024	129,566,712	131,611,716
30.	New Hampshire.....	NH	1,319,913	934,344	336,214	13,379	17,382,086	19,985,935
31.	New Jersey.....	NJ	21,055,652	4,397,484	24,644,993	9,556	196,939,224	247,046,909
32.	New Mexico.....	NM	610,942	579,730	126,522	15,290	11,465,232	12,797,717
33.	New York.....	NY	185,625,398	27,526,722	137,254,740	13,379	182,171,629	532,591,867
34.	North Carolina.....	NC	4,802,504	8,987,900	886,446	11,467	141,535,664	156,223,982
35.	North Dakota.....	ND	236,122	100,862	59,531	0	17,933,555	18,330,070
36.	Ohio.....	OH	5,358,691	4,349,729	879,808	30,580	130,855,670	141,474,478
37.	Oklahoma.....	OK	1,197,560	1,939,252	159,565	0	28,109,775	31,406,152
38.	Oregon.....	OR	2,077,955	3,259,911	210,658	9,556	36,088,513	41,646,593
39.	Pennsylvania.....	PA	33,581,347	7,373,251	2,379,664	15,290	44,561,818	87,911,369
40.	Rhode Island.....	RI	310,992	1,374,570	202,658	0	6,350,998	8,239,217
41.	South Carolina.....	SC	6,147,779	1,774,904	369,534	0	71,397,111	79,689,329
42.	South Dakota.....	SD	737,297	77,923	66,313	1,911	7,536,327	8,419,771
43.	Tennessee.....	TN	1,915,281	2,829,849	421,723	11,467	90,340,757	95,519,078
44.	Texas.....	TX	6,975,806	6,425,246	2,555,540	17,201	276,867,049	292,840,843
45.	Utah.....	UT	1,360,630	286,160	121,561	7,645	28,416,611	30,192,608
46.	Vermont.....	VT	661,608	563,323	219,705	0	9,416,747	10,861,383
47.	Virginia.....	VA	9,269,637	3,237,464	796,241	11,467	126,991,094	140,305,904
48.	Washington.....	WA	3,495,837	5,207,988	448,424	7,645	9,107,753	18,267,648
49.	West Virginia.....	WV	(1,693,112)	638,434	69,040	0	40,321,809	39,336,172
50.	Wisconsin.....	WI	1,177,747	2,861,684	612,604	72,627	13,514,119	18,238,781
51.	Wyoming.....	WY	198,748	775,454	56,262	3,822	8,967,124	10,001,412
52.	American Samoa.....	AS	0	0	0	0	0	0
53.	Guam.....	GU	7,910	0	1,262	0	100,289	109,461
54.	Puerto Rico.....	PR	50,461	0	31,907	0	43,066	125,433
55.	US Virgin Islands.....	VI	5,478	0	6,248	0	381	12,108
56.	Northern Mariana Islands.....	MP	0	0	0	0	0	0
57.	Canada.....	CN	7,211	0	2,665	0	310,425	320,302
58.	Aggregate Other Alien.....	OT	1,284,947	45,374	12,199	0	1,346,917	2,689,436
59.	Totals.....		398,948,449	269,055,193	194,940,569	3,367,940	3,876,854,191	4,743,166,343

SCHEDULE Y

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

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

Affiliated Transactions

00000.....	13-3317783.....	The Hartford Financial Services Group, Inc.....	1,005,436,732	(320,028,281)	0	0	101,940,119	0	.....	0	787,348,570	0
19682.....	06-0383750.....	Hartford Fire Insurance Company.....	(362,367,949)	(18,921,049)	0	0	(8,953,179)	0	*	0	(390,242,177)	2,277,718,046
30104.....	06-1222527.....	Hartford Underwriters Insurance Company.....	(64,000,000)	0	0	0	(9,516,124)	0	0	0	(73,516,124)	898,097,344
29459.....	06-0732738.....	Twin City Fire Insurance Company.....	(36,000,000)	0	0	0	(11,226,732)	0	*	0	(47,226,732)	1,721,033,994
38288.....	06-1010609.....	Hartford Insurance Company of Illinois.....	(134,000,000)	0	0	0	(53,987,543)	0	*	0	(187,987,543)	(2,026,052,655)
38253.....	06-1007031.....	Hartford Lloyd's Insurance Company.....	0	0	0	0	(1,041,052)	0	*	0	(1,041,052)	75,984,936
00000.....	13-2852356.....	Four Thirty Seven Land Company, Inc.....	(200,364)	0	0	0	(1,757)	0	0	0	(202,121)	0
22357.....	06-0383030.....	Hartford Accident and Indemnity Company.....	(192,311,504)	1,000	0	0	(4,596,686)	0	*	0	(196,907,190)	(6,373,144,614)
29424.....	06-0294398.....	Hartford Casualty Insurance Company.....	(96,000,000)	0	0	0	(17,305,550)	0	*	0	(113,305,550)	557,379,134
00000.....	20-0730592.....	Specialty Risk Services, LLC.....	0	(110,000)	0	0	3,300,652	0	0	0	3,190,652	0
00000.....	00-0000000.....	Nutmeg Casualty Risk Services Co.....	0	110,000	0	0	0	0	0	0	110,000	0
00000.....	06-1107677.....	HARCO Property Services, Inc.....	(17,599,003)	0	0	0	(6,524,425)	0	0	0	(24,123,428)	0
00000.....	06-1185090.....	HRA, Inc.....	(825,912)	0	0	0	147,956	0	0	0	(677,956)	0
00000.....	06-1126749.....	HRA Brokerage Services, Inc.....	(132,000)	0	0	0	(3,786)	0	0	0	(135,786)	0
00000.....	56-2160819.....	Access CoverageCorp., Inc.....	0	0	0	0	(543,886)	0	0	0	(543,886)	0
00000.....	20-5807941.....	Catalyst360, LLC.....	(20,000,000)	22,691,813	0	0	(11,107,000)	0	0	0	(8,415,187)	0
39608.....	06-1032405.....	Nutmeg Insurance Company.....	(10,000,000)	(3,897,660)	0	0	(1,814,794)	0	*	0	(15,712,454)	(50,957,712)
00000.....	00-0000000.....	Hartford Financial Products International Limited(United Kingdom)	0	19,359,760	0	0	0	0	0	0	19,359,760	9,965,000
00000.....	00-0000000.....	Hartford Insurance Ltd. (Bermuda).....	0	0	0	0	0	0	0	0	0	(1,738,000)
00000.....	06-1323788.....	Fencourt Reinsurance Company, Ltd.....	0	0	0	0	1,040,974	0	0	0	1,040,974	0
00000.....	02-0665394.....	Trumbull Services, LLC.....	0	0	0	0	(114,461)	0	0	0	(114,461)	0
00000.....	74-3112496.....	Hartford Residual Markets, LLC.....	0	0	0	0	(100,799)	0	0	0	(100,799)	0
00000.....	88-0517612.....	Trumbull Flood Management, LLC.....	0	0	0	0	(3,759,661)	0	0	0	(3,759,661)	0
37478.....	06-1008026.....	Hartford Insurance Company of the Midwest.....	0	22,000,000	0	0	(7,098,137)	0	*	0	14,901,863	1,380,680,646
38261.....	06-1013048.....	Hartford Insurance Company of the Southeast.....	(9,000,000)	0	0	0	(147,469)	0	*	0	(9,147,469)	(38,500,152)
27120.....	06-1184984.....	Trumbull Insurance Company.....	(10,000,000)	0	0	0	(88,734)	0	*	0	(10,088,734)	154,770,432
00000.....	06-1552692.....	Hartford Technology Services Company, LLC.....	0	0	0	0	(20,000)	0	0	0	(20,000)	0
00000.....	06-1526449.....	Horizon Management Group, LLC.....	0	0	0	0	9,534,893	0	0	0	9,534,893	0
34690.....	06-1276326.....	Property and Casualty Insurance Company of Hartford.....	(18,000,000)	0	0	0	(7,077,581)	0	*	0	(25,077,581)	622,333,280
10046.....	06-1401918.....	Pacific Insurance Company, Limited.....	(22,000,000)	0	0	0	(1,618,526)	0	*	0	(23,618,526)	(276,369,333)
11000.....	06-1552103.....	Sentinel Insurance Company, Ltd.....	(13,000,000)	0	0	0	(290,676)	0	*	0	(13,290,676)	719,498,452
00000.....	06-1470915.....	Hartford Life, Inc.....	0	1,600,000	0	0	(4,694,584)	0	0	0	(3,094,584)	0
00000.....	00-0000000.....	Hartford Life Insurance K.K. (Japan).....	0	0	0	0	0	0	0	0	0	4,756,625,903
70815.....	06-0838648.....	Hartford Life and Accident Insurance Company.....	7,000,000	1,872,789	0	0	(55,241,101)	0	0	0	(46,368,312)	(439,960,650)
81213.....	06-1422508.....	American Maturity Life Insurance Company.....	0	0	0	0	(62,921)	0	0	0	(62,921)	0
88072.....	06-0974148.....	Hartford Life Insurance Company.....	72,000,000	1,545,853	0	0	2,642,330	0	0	0	76,188,183	(1,385,054,944)
00000.....	06-1597414.....	Hartford Hedge Fund Company, LLC.....	0	0	0	0	(5,349)	0	0	0	(5,349)	0
93505.....	06-1207332.....	Hartford International Life Reassurance Corporation.....	0	0	0	0	(2,937,732)	0	0	0	(2,937,732)	(988,896,630)
71153.....	39-1052598.....	Hartford Life and Annuity Insurance Company.....	68,000,000	98,331,635	0	0	(378,747,694)	0	0	0	(212,416,059)	616,167,194
00000.....	41-0944586.....	Woodbury Financial Services, Inc.....	0	0	0	0	3,990,620	0	0	0	3,990,620	0
00000.....	52-2137766.....	Hartford Financial Services LLC.....	0	(7,700,002)	0	0	(1,000)	0	0	0	(7,701,002)	0
00000.....	06-1534085.....	HL Investment Advisors, LLC.....	(72,000,000)	1	0	0	(12,131,846)	0	0	0	(84,131,845)	0
00000.....	06-1629808.....	Hartford Investment Financial Services, LLC.....	(68,000,000)	127,594	0	0	(54,676,587)	0	0	0	(122,548,993)	0
00000.....	06-1120503.....	Hartford-Comprehensive Employee Benefit Service Co.....	0	0	0	0	(91,688)	0	0	0	(91,688)	0
00000.....	20-2065725.....	Hartford Life Alliance, LLC.....	0	0	0	0	95,582	0	0	0	95,582	0
00000.....	26-1589907.....	Hartford Retirement Services, LLC.....	0	2,928,408	0	0	6,487,883	0	0	0	9,416,291	0
00000.....	06-0896599.....	Hartford Equity Sales Company, Inc.....	0	0	0	0	(27,000)	0	0	0	(27,000)	0
00000.....	06-1408044.....	Hartford Securities Distribution Company, Inc.....	0	69,067	0	0	89,065	0	0	0	158,132	0

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000.....	06-1293360.....	Hartford Life International Ltd.....	0	(67,213,952)	0	0	(31,286,681)	0	.....	.....0	(98,500,633)	0
00000.....	27-0008332.....	Hartford Life, Ltd. (Bermuda).....	0	7,000,000	0	0	(3,356,915)	0	.....	.....0	3,643,085	0
00000.....	00-0000000.....	Hartford Life Limited (Ireland).....	0	0	0	0	0	0	.....	.....0	0	0
00000.....	00-0000000.....	Hartford Asia (Hong Kong) Limited (China Sar (Hong Kong)).....	0	(10,368)	0	0	0	0	.....	.....0	(10,368)	0
00000.....	01-0573691.....	Hartford Life Private Placement, LLC.....	0	0	0	0	(2,137,000)	0	.....	.....0	(2,137,000)	0
00000.....	13-3216939.....	The Evergreen Group Incorporated.....	0	0	0	0	(3,016)	0	.....	.....0	(3,016)	0
00000.....	41-0679409.....	Hartford Administrative Services Company.....	(7,000,000)	37,912	0	0	(6,028,768)	0	.....	.....0	(12,990,856)	0
00000.....	20-3944101.....	Planco, LLC.....	0	0	0	0	(1,079,304)	0	.....	.....0	(1,079,304)	0
00000.....	20-3944031.....	Hartford Life Distributors, LLC.....	0	0	0	0	181,318	0	.....	.....0	181,318	0
00000.....	80-0480864.....	White River Life Reinsurance Company.....	0	0	0	0	290,704,000	0	.....	.....0	290,704,000	(159,982,312)
00000.....	32-0181180.....	Champlain Life Reinsurance Company.....	0	70,000,000	0	0	17,579,335	0	.....	.....0	87,579,335	(2,399,955,360)
00000.....	22-3866674.....	Hartford Holdings, Inc.....	0	197,000,000	0	0	111,172,490	0	.....	.....0	308,172,490	0
00000.....	06-1472135.....	Hartford Investment Management Company.....	0	0	0	0	153,352,617	0	.....	.....0	153,352,617	0
00000.....	20-5814558.....	Hartford Strategic Investments, LLC.....	0	0	0	0	(495,713)	0	.....	.....0	(495,713)	0
21822.....	04-2198460.....	First State Insurance Company.....	0	0	0	0	(9,794,262)	0	*	0	(9,794,262)	302,595,000
21830.....	04-2177185.....	New England Insurance Company.....	0	0	0	0	(3,011,815)	0	*	0	(3,011,815)	54,347,000
41629.....	06-1053492.....	New England Reinsurance Corporation.....	0	0	0	0	(1,812,405)	0	*	0	(1,812,405)	(7,138,000)
00000.....	98-0188675.....	Heritage Reinsurance Company, Ltd. (Bermuda).....	0	0	0	0	808,030	0	.....	.....0	808,030	0
00000.....	00-0000000.....	Excess Insurance Company, Limited (United Kingdom).....	0	0	0	0	0	0	.....	.....0	0	554,000
00000.....	98-0188674.....	New Ocean Insurance Co., Ltd. (Bermuda).....	0	0	0	0	(12,795)	0	.....	.....0	(12,795)	0
00000.....	59-2935028.....	Federal Trust Corporation.....	0	171,750	0	0	21,653	0	.....	.....0	193,403	0
00000.....	59-2807546.....	Federal Trust Bank.....	0	5,080,833	0	0	9,431,156	0	.....	.....0	14,511,989	0
00000.....	20-2985311.....	Federal Trust Mortgage Company.....	0	0	0	0	8,423	0	.....	.....0	8,423	0
00000.....	99-0219177.....	Hartford Investment Canada Corp.....	0	(19,700,693)	0	0	2,044,153	0	.....	.....0	(17,656,540)	0
00000.....	00-0000000.....	Hartford Advantage Investment Ltd.....	0	(12,343,410)	0	0	0	0	.....	.....0	(12,343,410)	0
00000.....	00-0000000.....	Hartford Re Company.....	0	(1,000)	0	0	0	0	.....	.....0	(1,000)	0
00000.....	06-1182656.....	Personal Lines Insurance Company.....	0	(1,000)	0	0	0	0	.....	.....0	(1,000)	0
00000.....	06-0888168.....	Hartford Specialty Company.....	0	(1,000)	0	0	0	0	.....	.....0	(1,000)	0
00000.....	80-0199328.....	Trumbull Securities, LLC.....	0	0	0	0	1,485	0	.....	.....0	1,485	0
9999999.....	Control Totals.....	.....	.....(0)	(0)	0	0	0	0	XXX	0	(0)	(0)

Pooling Information

0 Column 10 - See Notes to Financial Statements, Note 26, Intercompany Pooling

0 Arrangements, for the pooling percentages for the Hartford Fire Insurance Pool

0

0 First State Insurance Group Pool:

21822 First State Insurance Company 98.00%

21830 New England Insurance Company 1.00%

41629 New England Reinsurance Company 1.00%

HARTFORD LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING		Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed with this statement by March 1?	YES
APRIL FILING		
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 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		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
21.	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?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	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?	YES
25.	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
26.	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
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
34.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
36.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
37.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
41.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
44.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

HARTFORD LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

EXPLANATIONS:

BAR CODE:

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HARTFORD LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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HARTFORD LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Provision for future dividends.....	5,603,519	7,138,473
2505. Interest on policy or contract funds due or accrued.....	439,937	0
2506. Accrued interest on derivatives in a liability position.....	(6,161,960)	0
2507. Securities lending collateral.....	0	46,252,650
2508. Reserve for lease obligation.....	0	5,187,622
2597. Summary of remaining write-ins for Line 25.....	(118,504)	58,578,745

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Change in provision for experience refunds.....	(14,723,790)	(3,353,423)
2797. Summary of remaining write-ins for Line 27.....	(14,723,790)	(3,353,423)

Overflow Page for Write-Ins

Additional Write-ins for Analysis of Operations:

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance(a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. Change in provision for experience refunds.....	(14,723,790)	0	(7,795,005)	0	0	0	(6,928,785)	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27.....	(14,723,790)	0	(7,795,005)	0	0	0	(6,928,785)	0	0	0	0	0

HARTFORD LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities.....	1,509,213,398	4.6	1,509,213,398	4.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies.....	0	0.0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	207,368,029	0.6	207,368,029	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	47,688,048	0.1	47,688,048	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.....	67,211,348	0.2	67,211,348	0.2
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	80,470,979	0.2	80,470,979	0.2
1.43 Revenue and assessment obligations.....	816,849,622	2.5	816,849,622	2.5
1.44 Industrial development and similar obligations.....	0	0.0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA.....	575,925,290	1.7	575,925,290	1.7
1.512 Issued or guaranteed by FNMA and FHLMC.....	595,525,246	1.8	595,525,246	1.8
1.513 All other.....	0	0.0	0	0.0
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	161,080,491	0.5	161,080,491	0.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0.0
1.523 All other.....	7,450,580,655	22.5	7,450,580,655	22.5
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	8,956,772,655	27.0	8,956,772,655	27.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	2,982,269,309	9.0	2,982,269,309	9.0
2.3 Affiliated securities.....	0	0.0	0	0.0
3. Equity interests:				
3.1 Investments in mutual funds.....	123,308,995	0.4	123,308,995	0.4
3.2 Preferred stocks:				
3.21 Affiliated.....	0	0.0	0	0.0
3.22 Unaffiliated.....	43,936,383	0.1	43,936,383	0.1
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated.....	0	0.0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0.0
3.4 Other equity securities:				
3.41 Affiliated.....	4,158,129,305	12.5	4,158,129,305	12.5
3.42 Unaffiliated.....	59,187,100	0.2	59,187,100	0.2
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated.....	0	0.0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0.0
4. Mortgage loans:				
4.1 Construction and land development.....	0	0.0	0	0.0
4.2 Agricultural.....	117,206,388	0.4	117,206,388	0.4
4.3 Single family residential properties.....	0	0.0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0.0
4.5 Commercial loans.....	1,707,267,926	5.2	1,707,267,926	5.2
4.6 Mezzanine real estate loans.....	114,952,547	0.3	114,952,547	0.3
5. Real estate investments:				
5.1 Property occupied by company.....	99,457,653	0.3	99,457,653	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0.0
6. Contract loans.....	955,150,967	2.9	955,150,967	2.9
7. Receivables for securities.....	15,056,664	0.0	15,056,664	0.0
8. Cash, cash equivalents and short-term investments.....	1,502,650,467	4.5	1,502,650,467	4.5
9. Other invested assets.....	799,110,651	2.4	799,110,651	2.4
10. Total invested assets.....	33,146,370,115	100.0	33,146,370,115	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		103,797,071
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	303,625	303,625
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	4,643,043	
8.2	Totals, Part 3, Column 9.....	0	4,643,043
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		99,457,653
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		99,457,653

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,762,203,969
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	76,615,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	4,899,500	81,514,500
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	9,357	
3.2	Totals, Part 3, Column 11.....	0	9,358
4.	Accrual of discount.....		762,487
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(166,775,869)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		708,390,788
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		479,098
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,968,844,559
12.	Total valuation allowance.....		(29,417,698)
13.	Subtotal (Line 11 plus Line 12).....		1,939,426,861
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		1,939,426,861

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		719,226,574
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	19,506,698	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	127,905,545	147,412,243
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		15,230
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	69,375,040	
5.2	Totals, Part 3, Column 9.....	(10,060,993)	59,314,047
6.	Total gain (loss) on disposals, Part 3, Column 19.....		4,429,943
7.	Deduct amounts received on disposals, Part 3, Column 16.....		139,754,154
8.	Deduct amortization of premium and depreciation.....		6,556,351
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(1,114,043)	
9.2	Totals, Part 3, Column 14.....	(9,636)	(1,123,679)
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	25,569,222	
10.2	Totals, Part 3, Column 11.....	314,928	25,884,150
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		757,079,704
12.	Deduct total nonadmitted amounts.....		14,103,024
13.	Statement value at end of current period (Line 11 minus Line 12).....		742,976,680

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		27,419,547,661
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		10,870,032,466
3.	Accrual of discount.....		77,328,724
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(39,755,728)	
4.2	Part 2, Section 1, Column 15.....	(53,046)	
4.3	Part 2, Section 2, Column 13.....	5,614,796	
4.4	Part 4, Column 11.....	2,301,205	(31,892,773)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(521,945)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		10,080,393,215
7.	Deduct amortization of premium.....		145,874,789
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(6,232,728)	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	(2,628,976)	(8,861,704)
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	216,315,903	
9.2	Part 2, Section 1, Column 17.....	1,673,809	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	45,857,861	263,847,572
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		27,835,516,853
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		27,835,516,853

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	2,292,506,717	2,228,471,479	2,290,600,871	2,323,215,597
	2. Canada.....	26,423,730	29,419,071	26,534,088	25,991,000
	3. Other Countries.....	21,264,318	22,281,914	21,152,485	21,901,250
	4. Totals.....	2,340,194,765	2,280,172,464	2,338,287,444	2,371,107,847
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	67,211,348	59,404,081	67,177,248	66,325,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	80,470,979	79,078,670	80,466,450	80,500,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,573,455,359	1,502,213,201	1,546,117,577	1,826,503,209
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (Unaffiliated)	8. United States.....	16,355,915,543	15,634,798,501	17,374,303,117	17,336,389,567
	9. Canada.....	530,230,464	568,527,999	530,613,446	526,345,000
	10. Other Countries.....	2,503,476,611	2,604,806,103	2,476,434,085	2,537,514,352
	11. Totals.....	19,389,622,618	18,808,132,603	20,381,350,648	20,400,248,919
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	23,450,955,069	22,729,001,019	24,413,399,367	24,744,684,975
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	43,936,383	43,046,010	43,541,698	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	43,936,383	43,046,010	43,541,698	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	43,936,383	43,046,010	43,541,698	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	150,987,347	150,987,347	122,870,900	
	21. Canada.....	0	0	0	
	22. Other Countries.....	31,508,748	31,508,748	6,656,347	
	23. Totals.....	182,496,095	182,496,095	129,527,247	
Parent, Subsidiaries and Affiliates	24. Totals.....	4,158,129,305	4,158,129,305	2,808,043,525	
	25. Total Common Stocks.....	4,340,625,400	4,340,625,400	2,937,570,772	
	26. Total Stocks.....	4,384,561,783	4,383,671,410	2,981,112,470	
	27. Total Bonds and Stocks....	27,835,516,852	27,112,672,429	27,394,511,837	

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

SIOIS	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.....	282,712,131	872,719,920	492,330,282	263,656,494	406,378,404	2,317,797,231	9.3	1,542,550,439	6.0	2,317,797,231	0
	1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	282,712,131	872,719,920	492,330,282	263,656,494	406,378,404	2,317,797,231	9.3	1,542,550,439	6.0	2,317,797,231	0
	2. All Other Governments											
	2.1 Class 1.....	1,600,008	22,203,852	5,200,889	5,000,000	0	34,004,748	0.1	70,802,429	0.3	26,504,748	7,500,000
	2.2 Class 2.....	0	0	10,806,250	2,877,050	0	13,683,300	0.1	14,704,428	0.1	2,877,050	10,806,250
	2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	1,600,008	22,203,852	16,007,139	7,877,050	0	47,688,048	0.2	85,506,857	0.3	29,381,798	18,306,250
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 Class 1.....	0	0	0	33,502,735	33,708,613	67,211,348	0.3	28,160,994	0.1	67,211,348	0
	3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	0	0	33,502,735	33,708,613	67,211,348	0.3	28,160,994	0.1	67,211,348	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 Class 1.....	0	0	0	60,000,000	20,470,979	80,470,979	0.3	75,775,703	0.3	80,470,979	0
	4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	0	0	60,000,000	20,470,979	80,470,979	0.3	75,775,703	0.3	80,470,979	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 Class 1.....	185,573,623	423,955,802	157,289,046	232,584,190	299,238,384	1,298,641,044	5.2	1,166,008,509	4.5	1,098,538,300	200,102,744
	5.2 Class 2.....	396,667	1,827,778	2,924,446	122,998,018	137,246,550	265,393,459	1.1	159,412,222	0.6	159,238,681	106,154,778
	5.3 Class 3.....	0	0	0	9,390,931	0	9,390,931	0.0	9,390,653	0.0	0	9,390,931
	5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 Class 6.....	8,738	19,370	1,817	0	0	29,925	0.0	35,410	0.0	29,925	0
	5.7 Totals.....	185,979,027	425,802,950	160,215,308	364,973,139	436,484,935	1,573,455,359	6.3	1,334,846,794	5.2	1,257,806,906	315,648,453

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.....	2,537,560,675	3,290,891,240	2,868,282,399	1,281,385,439	3,420,742,379	13,398,862,133	53.9	15,035,504,785	58.4	8,409,710,439	4,989,151,694
6.2	Class 2.....	303,670,287	1,233,263,733	1,938,465,843	597,029,857	976,184,044	5,048,613,765	20.3	5,037,264,363	19.6	3,147,159,012	1,901,454,753
6.3	Class 3.....	60,315,762	308,394,037	390,727,971	35,329,187	16,143,318	810,910,273	3.3	822,201,723	3.2	305,580,385	505,329,888
6.4	Class 4.....	30,099,495	143,434,979	164,221,662	40,826,787	20,620,768	399,203,691	1.6	429,718,827	1.7	180,165,731	219,037,960
6.5	Class 5.....	15,795,220	106,783,393	76,714,316	24,825,196	199,060	224,317,185	0.9	308,937,500	1.2	114,952,956	109,364,229
6.6	Class 6.....	8,324,961	38,866,804	18,394,680	4,554,493	633,797	70,774,735	0.3	16,934,059	0.1	30,659,673	40,115,062
6.7	Totals.....	2,955,766,400	5,121,634,186	5,456,806,872	1,983,950,960	4,434,523,365	19,952,681,783	80.2	21,650,561,258	84.1	12,188,228,196	7,764,453,587
7.	Credit Tenant Loans											
7.1	Class 1.....	3,400,424	10,833,520	19,496,358	21,557,962	1,733,636	57,021,900	0.2	63,568,870	0.2	0	57,021,900
7.2	Class 2.....	1,369,334	7,186,276	13,602,421	12,621,266	0	34,779,297	0.1	36,009,529	0.1	0	34,779,297
7.3	Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6	Class 6.....	0	0	0	0	0	0	0.0	854,355	0.0	0	0
7.7	Totals.....	4,769,758	18,019,796	33,098,779	34,179,228	1,733,636	91,801,197	0.4	100,432,753	0.4	0	91,801,197
8.	Hybrid Securities											
8.1	Class 1.....	0	0	11,288,000	117,217,887	247,121,988	375,627,875	1.5	528,006,232	2.1	314,680,431	60,947,444
8.2	Class 2.....	0	0	0	89,094,750	210,546,428	299,641,178	1.2	268,170,377	1.0	259,090,485	40,550,692
8.3	Class 3.....	0	0	0	0	42,932,989	42,932,989	0.2	108,834,614	0.4	34,751,491	8,181,498
8.4	Class 4.....	0	0	0	0	17,174,293	17,174,293	0.1	0	0.0	17,174,293	0
8.5	Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6	Class 6.....	0	0	0	0	3,001	3,001	0.0	10,361,594	0.0	0	3,001
8.7	Totals.....	0	0	11,288,000	206,312,637	517,778,700	735,379,337	3.0	915,372,817	3.6	625,696,701	109,682,635
9.	Parent, Subsidiaries and Affiliates											
9.1	Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2	Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.3	Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4	Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.5	Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6	Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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).....3,010,846,861	4,620,604,334	3,553,886,974	2,014,904,707	4,429,394,383	17,629,637,258	70.9	XXX.....	XXX.....	12,314,913,476	5,314,723,782
10.2	Class 2.....	(d).....305,436,288	1,242,277,788	1,965,798,960	824,620,942	1,323,977,022	5,662,110,999	22.8	XXX.....	XXX.....	3,568,365,229	2,093,745,770
10.3	Class 3.....	(d).....60,315,762	308,394,037	390,727,971	44,720,118	59,076,307	863,234,194	3.5	XXX.....	XXX.....	340,331,877	522,902,318
10.4	Class 4.....	(d).....30,099,495	143,434,979	164,221,662	40,826,787	37,795,061	416,377,985	1.7	XXX.....	XXX.....	197,340,024	219,037,960
10.5	Class 5.....	(d).....15,795,220	106,783,393	76,714,316	24,825,196	199,060	(c).....224,317,185	0.9	XXX.....	XXX.....	114,952,956	109,364,229
10.6	Class 6.....	(d).....8,333,698	38,886,174	18,396,497	4,554,493	636,798	(c).....70,807,661	0.3	XXX.....	XXX.....	30,689,598	40,118,063
10.7	Totals.....	3,430,827,323	6,460,380,704	6,169,746,381	2,954,452,243	5,851,078,631	(b).....24,866,485,282	100.0	XXX.....	XXX.....	16,566,593,160	8,299,892,122
10.8	Line 10.7 as a % of Col. 6.....	13.8	26.0	24.8	11.9	23.5	100.0	XXX.....	XXX.....	XXX.....	66.6	33.4
11.	Total Bonds Prior Year											
11.1	Class 1.....	4,439,239,357	3,797,474,501	3,632,520,340	1,996,983,137	4,644,160,626	XXX.....	XXX.....	18,510,377,961	71.9	13,175,240,066	5,335,137,895
11.2	Class 2.....	275,927,427	1,564,276,799	1,532,782,008	798,628,989	1,343,945,695	XXX.....	XXX.....	5,515,560,918	21.4	3,265,899,876	2,249,661,042
11.3	Class 3.....	55,347,175	391,758,165	294,546,523	88,653,335	110,121,792	XXX.....	XXX.....	940,426,990	3.7	328,938,980	611,488,010
11.4	Class 4.....	78,403,700	252,290,165	94,759,697	3,716,904	548,361	XXX.....	XXX.....	429,718,827	1.7	202,954,430	226,764,398
11.5	Class 5.....	2,023,954	266,958,644	39,825,283	15,213	114,406	XXX.....	XXX.....	(c).....308,937,500	1.2	80,423,822	228,513,678
11.6	Class 6.....	2,234,342	11,235,293	3,973,460	377,727	10,364,595	XXX.....	XXX.....	(c).....28,185,418	0.1	17,405,144	10,780,273
11.7	Totals.....	4,853,175,955	6,283,993,568	5,598,407,311	2,888,375,306	6,109,255,474	XXX.....	XXX.....	(b).....25,733,207,614	100.0	17,070,862,318	8,662,345,297
11.8	Line 11.7 as a % of Col. 8.....	18.9	24.4	21.8	11.2	23.7	XXX.....	XXX.....	100.0	XXX.....	66.3	33.7
12.	Total Publicly Traded Bonds											
12.1	Class 1.....	2,411,051,119	2,680,525,089	2,243,732,499	1,500,848,738	3,478,756,030	12,314,913,476	49.5	13,175,240,066	51.2	12,314,913,476	XXX.....
12.2	Class 2.....	132,368,728	576,413,144	1,192,680,095	650,176,310	1,016,726,952	3,568,365,229	14.4	3,265,899,876	12.7	3,568,365,229	XXX.....
12.3	Class 3.....	22,385,299	111,828,681	145,771,835	15,402,652	44,943,410	340,331,877	1.4	328,938,980	1.3	340,331,877	XXX.....
12.4	Class 4.....	31,194,029	59,885,252	62,255,638	6,523,629	37,481,475	197,340,024	0.8	202,954,430	0.8	197,340,024	XXX.....
12.5	Class 5.....	2,197,382	40,804,949	49,775,897	22,174,727	0	114,952,956	0.5	80,423,822	0.3	114,952,956	XXX.....
12.6	Class 6.....	7,325,013	11,039,143	11,012,604	1,152,886	159,951	30,689,598	0.1	17,405,144	0.1	30,689,598	XXX.....
12.7	Totals.....	2,606,521,571	3,480,496,259	3,705,228,569	2,196,278,943	4,578,067,818	16,566,593,160	66.6	17,070,862,318	66.3	16,566,593,160	XXX.....
12.8	Line 12.7 as a % of Col. 6.....	15.7	21.0	22.4	13.3	27.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	10.5	14.0	14.9	8.8	18.4	66.6	XXX.....	XXX.....	XXX.....	66.6	XXX.....
13.	Total Privately Placed Bonds											
13.1	Class 1.....	599,795,741	1,940,079,245	1,310,154,475	514,055,969	950,638,353	5,314,723,782	21.4	5,335,137,895	20.7	XXX.....	5,314,723,782
13.2	Class 2.....	173,067,559	665,864,643	773,118,865	174,444,632	307,250,071	2,093,745,770	8.4	2,249,661,042	8.7	XXX.....	2,093,745,770
13.3	Class 3.....	37,930,463	196,565,355	244,956,136	29,317,466	14,132,897	522,902,318	2.1	611,488,010	2.4	XXX.....	522,902,318
13.4	Class 4.....	(1,094,534)	83,549,727	101,966,024	34,303,158	313,586	219,037,960	0.9	226,764,398	0.9	XXX.....	219,037,960
13.5	Class 5.....	13,597,838	65,978,443	26,938,419	2,650,469	199,060	109,364,229	0.4	228,513,678	0.9	XXX.....	109,364,229
13.6	Class 6.....	1,008,685	27,847,030	7,383,893	3,401,607	476,847	40,118,063	0.2	10,780,273	0.0	XXX.....	40,118,063
13.7	Totals.....	824,305,753	2,979,884,445	2,464,517,812	758,173,300	1,273,010,813	8,299,892,122	33.4	8,662,345,297	33.7	XXX.....	8,299,892,122
13.8	Line 13.7 as a % of Col. 6.....	9.9	35.9	29.7	9.1	15.3	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	3.3	12.0	9.9	3.0	5.1	33.4	XXX.....	XXX.....	XXX.....	XXX.....	33.4

(a) Includes \$.....4,647,959,157 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....131,571,014 current year, \$.....275,880,176 prior year of bonds with Z designations and \$.....3,734,784,570 current year, \$.....2,149,696 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 \$.....18,396,895 current year, \$.....24,990,702 prior year of bonds with 5* designations and \$.....2,987,739 current year, \$.....2,149,696 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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.....	234,874,016	606,972,441	332,904,572	173,883,685	393,237,228	1,741,871,942	7.0	1,456,243,047	5.7	1,741,871,942	0
1.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	47,838,116	265,747,479	159,425,710	89,772,809	13,141,176	575,925,290	2.3	86,307,392	0.3	575,925,290	0
1.7	Totals.....	282,712,131	872,719,920	492,330,282	263,656,494	406,378,404	2,317,797,231	9.3	1,542,550,439	6.0	2,317,797,231	0
2.	All Other Governments											
2.1	Issuer Obligations.....	1,600,008	22,203,852	16,007,139	7,877,050	0	47,688,048	0.2	85,506,857	0.3	29,381,798	18,306,250
2.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
2.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7	Totals.....	1,600,008	22,203,852	16,007,139	7,877,050	0	47,688,048	0.2	85,506,857	0.3	29,381,798	18,306,250
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	33,502,735	33,708,613	67,211,348	0.3	28,160,994	0.1	67,211,348	0
3.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
3.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7	Totals.....	0	0	0	33,502,735	33,708,613	67,211,348	0.3	28,160,994	0.1	67,211,348	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	60,000,000	20,470,979	80,470,979	0.3	75,775,703	0.3	80,470,979	0
4.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
4.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7	Totals.....	0	0	0	60,000,000	20,470,979	80,470,979	0.3	75,775,703	0.3	80,470,979	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	1,456,167	6,184,971	36,301,153	336,947,637	435,959,694	816,849,622	3.3	775,537,821	3.0	501,201,169	315,648,453
5.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	172,146,231	338,133,706	72,889,564	12,328,125	27,620	595,525,246	2.4	347,040,521	1.3	595,525,246	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3	Defined.....	12,367,891	81,464,903	51,022,775	15,697,377	497,620	161,050,566	0.6	198,258,461	0.8	161,050,566	0
5.4	Other.....	8,738	19,370	1,817	0	0	29,925	0.0	35,410	0.0	29,925	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
5.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6	Other.....	0	0	0	0	0	0	0.0	13,974,582	0.1	0	0
5.7	Totals.....	185,979,027	425,802,950	160,215,308	364,973,139	436,484,935	1,573,455,359	6.3	1,334,846,794	5.2	1,257,806,906	315,648,453

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

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

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Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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.....	1,777,442,421	2,065,558,119	2,860,632,552	1,620,668,145	4,085,896,673	12,410,197,911	49.9	12,823,154,407	49.8	8,861,203,225	3,548,994,686
6.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	2,579,093	30,598,425	36,702,692	21,552,503	470,504	91,903,216	0.4	36,906,380	0.1	74,262,774	17,640,442
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3	Defined.....	120,443,865	268,620,866	78,445,070	24,622,286	62,667	492,194,755	2.0	723,575,261	2.8	487,059,101	5,135,653
6.4	Other.....	139,770,210	188,969,639	100,974,435	32,545,454	37,187,867	499,447,605	2.0	464,921,253	1.8	490,980,169	8,467,436
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5	Defined.....	417,620,246	606,857,200	901,256,080	89,698,964	211,958,681	2,227,391,171	9.0	3,400,426,150	13.2	1,357,467,042	869,924,130
6.6	Other.....	497,910,564	1,961,029,937	1,478,796,043	194,863,607	98,946,973	4,231,547,125	17.0	4,201,577,807	16.3	917,255,884	3,314,291,240
6.7	Totals.....	2,955,766,400	5,121,634,186	5,456,806,872	1,983,950,960	4,434,523,365	19,952,681,783	80.2	21,650,561,258	84.1	12,188,228,196	7,764,453,587
7.	Credit Tenant Loans											
7.1	Issuer Obligations.....	4,769,758	18,019,796	33,098,779	34,179,228	1,733,636	91,801,197	0.4	100,432,753	0.4	0	91,801,197
7.2	Single Class Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7	Totals.....	4,769,758	18,019,796	33,098,779	34,179,228	1,733,636	91,801,197	0.4	100,432,753	0.4	0	91,801,197
8.	Hybrid Securities											
8.1	Issuer Obligations.....	0	0	11,288,000	206,312,637	517,778,700	735,379,337	3.0	915,372,817	3.6	625,696,701	109,682,635
8.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
8.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7	Totals.....	0	0	11,288,000	206,312,637	517,778,700	735,379,337	3.0	915,372,817	3.6	625,696,701	109,682,635
9.	Parent, Subsidiaries and Affiliates											
9.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
9.5	Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6	Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

SI10

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.....	2,020,142,369	2,718,939,179	3,290,232,195	2,473,371,118	5,488,785,523	15,991,470,384	64.3	XXX	XXX	11,907,037,163	4,084,433,221
10.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	222,563,440	634,479,609	269,017,965	123,653,437	13,639,300	1,263,353,752	5.1	XXX	XXX	1,245,713,310	17,640,442
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3	Defined.....	132,811,756	350,085,770	129,467,845	40,319,663	560,287	653,245,321	2.6	XXX	XXX	648,109,667	5,135,653
10.4	Other.....	139,778,948	188,989,009	100,976,252	32,545,454	37,187,867	499,477,530	2.0	XXX	XXX	491,010,094	8,467,436
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5	Defined.....	417,620,246	606,857,200	901,256,080	89,698,964	211,958,681	2,227,391,171	9.0	XXX	XXX	1,357,467,042	869,924,130
10.6	Other.....	497,910,564	1,961,029,937	1,478,796,043	194,863,607	98,946,973	4,231,547,125	17.0	XXX	XXX	917,255,884	3,314,291,240
10.7	Totals.....	3,430,827,323	6,460,380,704	6,169,746,381	2,954,452,243	5,851,078,631	24,866,485,282	100.0	XXX	XXX	16,566,593,160	8,299,892,122
10.8	Line 10.7 as a % of Col. 6.....	13.8	26.0	24.8	11.9	23.5	100.0	XXX	XXX	XXX	66.6	33.4
11.	Total Bonds Prior Year											
11.1	Issuer Obligations.....	3,016,496,586	2,396,515,135	2,717,621,605	2,419,970,122	5,709,580,950	XXX	XXX	16,260,184,398	63.2	12,147,371,958	4,112,812,440
11.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	122,652,343	242,968,823	81,035,348	22,554,914	1,042,866	XXX	XXX	470,254,293	1.8	464,383,418	5,870,875
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3	Defined.....	232,845,881	400,971,492	134,225,410	132,915,612	20,875,327	XXX	XXX	921,833,722	3.6	915,334,587	6,499,135
11.4	Other.....	101,945,710	283,970,847	55,336,639	14,953,432	8,750,035	XXX	XXX	464,956,663	1.8	451,860,284	13,096,379
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5	Defined.....	394,280,816	1,230,264,367	1,323,037,088	131,028,864	321,815,015	XXX	XXX	3,400,426,150	13.2	2,038,288,404	1,362,137,746
11.6	Other.....	984,954,619	1,729,302,903	1,287,151,222	166,952,363	47,191,282	XXX	XXX	4,215,552,389	16.4	1,053,623,667	3,161,928,722
11.7	Totals.....	4,853,175,955	6,283,993,568	5,598,407,311	2,888,375,306	6,109,255,474	XXX	XXX	25,733,207,615	100.0	17,070,862,318	8,662,345,297
11.8	Line 11.7 as a % of Col. 8.....	18.9	24.4	21.8	11.2	23.7	XXX	XXX	100.0	XXX	66.3	33.7
12.	Total Publicly Traded Bonds											
12.1	Issuer Obligations.....	1,812,871,024	1,559,888,733	2,163,836,080	1,916,165,628	4,454,275,698	11,907,037,163	47.9	12,147,371,958	47.2	11,907,037,163	XXX
12.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	221,126,763	629,896,798	267,074,133	114,446,821	13,168,796	1,245,713,310	5.0	464,383,418	1.8	1,245,713,310	XXX
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3	Defined.....	131,387,071	347,251,171	128,691,848	40,219,290	560,287	648,109,667	2.6	915,334,587	3.6	648,109,667	XXX
12.4	Other.....	138,205,591	186,368,323	100,306,360	32,428,324	33,701,496	491,010,094	2.0	451,860,284	1.8	491,010,094	XXX
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5	Defined.....	232,685,498	434,787,047	677,155,322	182,730	12,656,446	1,357,467,042	5.5	2,038,288,404	7.9	1,357,467,042	XXX
12.6	Other.....	70,245,625	322,304,188	368,164,827	92,836,151	63,705,095	917,255,884	3.7	1,053,623,667	4.1	917,255,884	XXX
12.7	Totals.....	2,606,521,571	3,480,496,259	3,705,228,569	2,196,278,943	4,578,067,818	16,566,593,160	66.6	17,070,862,318	66.3	16,566,593,160	XXX
12.8	Line 12.7 as a % of Col. 6.....	15.7	21.0	22.4	13.3	27.6	100.0	XXX	XXX	XXX	100.0	XXX
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	10.5	14.0	14.9	8.8	18.4	66.6	XXX	XXX	XXX	66.6	XXX
13.	Total Privately Placed Bonds											
13.1	Issuer Obligations.....	207,271,346	1,159,050,446	1,126,396,115	557,205,490	1,034,509,825	4,084,433,221	16.4	4,112,812,440	16.0	XXX	4,084,433,221
13.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	1,436,678	4,582,811	1,943,833	9,206,617	470,504	17,640,442	0.1	5,870,875	0.0	XXX	17,640,442
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3	Defined.....	1,424,685	2,834,599	775,997	100,373	0	5,135,653	0.0	6,499,135	0.0	XXX	5,135,653
13.4	Other.....	1,573,356	2,620,686	669,892	117,129	3,486,371	8,467,436	0.0	13,096,379	0.1	XXX	8,467,436
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5	Defined.....	184,934,748	172,070,153	224,100,758	89,516,234	199,302,236	869,924,130	3.5	1,362,137,746	5.3	XXX	869,924,130
13.6	Other.....	427,664,940	1,638,725,750	1,110,631,216	102,027,457	35,241,878	3,314,291,240	13.3	3,161,928,722	12.3	XXX	3,314,291,240
13.7	Totals.....	824,305,753	2,979,884,445	2,464,517,812	758,173,300	1,273,010,813	8,299,892,122	33.4	8,662,345,297	33.7	XXX	8,299,892,122
13.8	Line 13.7 as a % of Col. 6.....	9.9	35.9	29.7	9.1	15.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	3.3	12.0	9.9	3.0	5.1	33.4	XXX	XXX	XXX	XXX	33.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	2,812,837,121	2,527,788,201	0	285,048,920	0
2. Cost of short-term investments acquired.....	20,206,124,395	19,963,377,325	0	242,747,070	0
3. Accrual of discount.....	49,305	49,305	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	62	62	0	0	0
6. Deduct consideration received on disposals.....	21,601,029,292	21,075,684,680	0	525,344,613	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,417,981,590	1,415,530,213	0	2,451,377	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,417,981,590	1,415,530,213	0	2,451,377	0

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

Non-exempt money market funds

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....		(58,122,242)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	21,302,304	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	(219,440)	21,082,864
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(106,017,303)	
3.2	Section 2, Column 19.....	230,552,889	124,535,586
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		5,466,887
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		394,045,737
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	453,443	453,443
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	7,564,032	
8.2	Section 2, Column 20.....	2,647,248	10,211,280
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)".....		(290,417,921)
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		(290,417,921)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		0
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....	(6,186,710)	
3.12	Section 1, Column 15, prior year.....	(2,882,240)	(3,304,470)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	0	
3.22	Section 1, Column 17, prior year.....	0	0
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	(6,186,710)	
3.24	Section 1, Column 16, prior year.....	(2,882,240)	(3,304,470)
3.3	Subtotal (line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....	(61,599,292)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	0	
4.22	Amount recognized (Section 2, Column 16).....	(61,599,292)	(61,599,292)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		0
5.2	Used to adjust basis of hedged items.....		0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

Replicated Assets Open

254687D@2...	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.6,000,000	7,192,723	7,498,826	06/30/2010	09/20/2015	CDS: DISNEY REC 1.00%.....	139,957	196,190	539830	AE 9 LOCKHEED MARTIN CORPORATION	1FE.....	7,052,766	7,302,636
88164RA@6...	BOND WITH CREDIT DEFAULT SWAP	1.....	10,000,000	12,171,918	11,891,039	07/08/2010	09/20/2015	CDS: TEVA PHARM IND LTD REC 1.00%.....	97,770	122,298	740816	AG 8 PRESIDENT AND FELLOWS OF HARV	1FE.....	12,074,148	11,768,741
88164RA@6...	BOND WITH CREDIT DEFAULT SWAP	1.....	.5,000,000	5,039,992	4,796,949	07/08/2010	09/20/2015	CDS: TEVA PHARM IND LTD REC 1.00%.....	48,885	61,149	79765R	SV 2 SAN FRANCISCO CALIF CITY & CNTY	1FE.....	4,991,108	4,735,800
88164RA@6...	BOND WITH CREDIT DEFAULT SWAP	1.....	.5,000,000	5,769,425	5,911,159	07/08/2010	09/20/2015	CDS: TEVA PHARM IND LTD REC 1.00%.....	48,885	61,149	878091	BC 0 TEACHERS INSURANCE AND ANNUIT	1FE.....	5,720,540	5,850,010
585055E*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	.5,000,000	5,668,038	5,890,670	07/08/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	112,107	103,905	039483	AP 7 ARCHER-DANIELS-MIDLAND COMPAI	1FE.....	5,555,931	5,786,765
585055E*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	.5,000,000	5,640,544	6,251,693	07/08/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	112,107	103,905	059438	AK 7 BANK ONE CORPORATION.....	1FE.....	5,528,437	6,147,788
585055E@1...	BOND WITH CREDIT DEFAULT SWAP	1.....	10,000,000	11,220,931	12,480,151	07/13/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	236,623	207,811	25468P	BW 5 WALT DISNEY CO.....	1FE.....	10,984,308	12,272,340
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	991,615	1,043,278	1,102,020	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(45,628)	039483	AP 7 ARCHER-DANIELS-MIDLAND COMPAI	1FE.....	1,043,278	1,147,648
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.6,445,496	6,454,879	6,286,438	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(296,584)	06052J	AD 4 BAAT 10-1A.....	1FE.....	6,454,879	6,583,022
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.2,479,037	2,481,558	2,457,794	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(114,071)	07383F	MP 0 BSCMS 02-PBW1.....	12*.....	2,481,558	2,571,865
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.2,479,037	2,481,521	2,438,254	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(114,071)	07383F	MQ 8 BSCMS 02-PBW1.....	12*.....	2,481,521	2,552,325
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.3,966,459	3,948,610	3,744,987	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(182,513)	22540A	XV 5 CSFB 01-CK1.....	12*.....	3,948,610	3,927,501
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.1,680,868	1,681,041	1,611,860	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(77,344)	22540A	3F 3 CSFB 01-CK3.....	12*.....	1,681,041	1,689,203
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	10,694,438	10,696,954	10,312,816	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(492,096)	36170U	BX 8 GFORC 05-RR2.....	1FE.....	10,696,954	10,804,911
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.2,751,731	2,781,001	2,736,255	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(126,619)	46625M	KL 2 JPMCC 02-CIB4.....	12*.....	2,781,001	2,862,874
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.9,916,148	9,916,148	9,470,664	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(456,283)	52108H	CD 4 LBUBS 00-C5.....	12*.....	9,916,148	9,926,947
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.6,894,356	6,894,356	6,847,900	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(317,238)	83162C	SL 8 SBAP 09-20D.....	1FE.....	6,894,356	7,165,138
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.1,128,458	1,111,877	977,971	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(51,925)	92976P	VN 9 WBCMT 04-C15.....	12*.....	1,111,877	1,029,896
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	29,748,445	29,845,299	28,651,288	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(1,368,850)	92978P	AH 2 WBCMT 06-C29.....	12*.....	29,845,299	30,020,138
26056@BF2...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	20,823,912	20,345,881	20,533,081	03/14/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(958,195)	94973V	AL 1 WELLPOINT INC.....	1FE.....	20,345,881	21,491,276
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.7,138,349	7,053,891	7,173,638	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(327,839)	08466A	BL 4 BERKSHIRE HATHAWAY FINANCE CO	1FE.....	7,053,891	7,501,477
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.2,939,205	2,939,205	3,014,077	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(134,987)	G1418#	AC 7 CARIBBEAN UTILITIES COMPANY LTD	1.....	2,939,205	3,149,064
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.4,898,675	4,903,928	4,911,532	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(224,979)	22541N	A3 3 CSFB 03-CPN1.....	12*.....	4,903,928	5,136,511
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	49,115,097	48,873,240	44,507,243	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(2,255,683)	190749	AH 4 WCWI 06-C1.....	12*.....	48,873,240	46,762,926
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.4,750,118	4,815,531	4,730,389	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(218,156)	36158Y	EQ 8 GECMC 02-1A.....	12*.....	4,815,531	4,948,545
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.4,969,630	4,975,636	4,924,673	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(228,238)	36228C	TF 0 GSMS 04-GG2.....	12*.....	4,975,636	5,152,910
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	16,655,495	16,639,717	16,295,096	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(764,928)	694308	GK 7 PACIFIC GAS & ELECTRIC CO.....	1FE.....	16,639,717	17,060,024
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.8,553,695	8,595,571	7,810,837	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(392,841)	80556A	PK 3 SAST 04-2.....	12*.....	8,595,571	8,203,678
26056R#P3...	BOND WITH CREDIT DEFAULT SWAP	3Z.....	.979,735	979,735	1,025,335	05/07/2007	12/20/2013	CDS: DJ CDX.NA.IG.7 7-10% REC 49%...	0	(44,996)	91055@	AB 7 UNITED GROUP INVESTMENT PARTN	2.....	979,735	1,070,331
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.991,077	1,156,911	1,139,764	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(62,560)	037411	AM 7 APACHE CORP.....	1FE.....	1,156,911	1,202,324
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.6,988,051	6,990,763	6,660,467	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(441,112)	05947U	DS 4 BAUFU 01-3.....	12*.....	6,990,763	7,101,579
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.223,361	223,478	210,065	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(14,099)	07383F	FP 8 BSCMS 01-TOP2.....	12*.....	223,478	224,164
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.8,919,693	8,927,823	8,738,822	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(563,044)	07383F	PW 2 BSCMS 02-TOP8.....	12*.....	8,927,823	9,301,866
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.1,236,713	1,228,499	1,180,538	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(78,066)	07383F	YG 7 BSCMS 04-PWR3.....	12*.....	1,228,499	1,258,604
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.1,214,069	1,212,363	1,196,723	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(76,637)	07388L	AC 4 BSCMS 06-PW13.....	12*.....	1,212,363	1,273,359
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.1,326,847	1,321,360	1,253,195	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(83,756)	173067	EC 9 CGCMT 04-C2.....	12*.....	1,321,360	1,336,951
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.2,477,692	2,530,144	2,484,175	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(156,401)	17309D	AD 5 CGCMT 06-C4.....	12*.....	2,530,144	2,640,576
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.2,829,525	2,896,534	2,766,622	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(178,610)	20047Q	AG 0 COMM 06-C7.....	12*.....	2,896,534	2,945,233
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.2,871,621	2,882,520	2,726,280	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(181,267)	22540A	G 8 CSFB 01-CP4.....	12*.....	2,882,520	2,907,548
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.469,464	469,464	439,538	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(29,634)	22540V	N 9 CSFB 02-CKN2.....	12*.....	469,464	469,172
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.9,910,770	9,716,622	10,452,753	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(625,605)	30067A	AA 6 EXCEL PARALUBES.....	2FE.....	9,716,622	11,078,358
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.6,636,251	6,639,760	6,455,130	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(418,905)	33736X	EC 9 FUNCB 01-C4.....	12*.....	6,639,760	6,874,035
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.2,383,293	2,373,276	2,308,616	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(150,442)	396789	ER 6 GCCFC 03-C2.....	12*.....	2,373,276	2,459,058
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.1,718,424	1,719,374	1,655,068	06/13/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 55%...	0	(108,473)	36158Y	FS 3 GECMC 02-2A.....	12*.....	1,719,374	1,763,541
26056@BW5...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.991,077	1,015,248	966,936	06/13/2007	0								

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open		Cash Instrument(s) Held						
		NAIC						9	10	11	12	13		14	15	16
		Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value	
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.9,842,999	9,874,639	9,156,797	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(589,307)	05950X AH 9	BACM_06-5.....	2Z*.....	9,874,639	9,746,104	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,326,376	4,340,354	4,123,786	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(259,023)	05947U DP 0	BAFU_01-3.....	1Z*.....	4,340,354	4,382,809	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.3,887,985	3,871,912	4,188,781	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(232,776)	17305E DY 8	CCCIT_07-A8.....	1FE.....	3,871,912	4,421,557	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,921,499	5,007,778	4,984,385	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(294,654)	14986D AF 7	CD_06-CD3.....	1Z*.....	5,007,778	5,279,039	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.5,167,574	5,184,293	5,080,322	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(309,386)	20047E AE 2	COMM_06-C8.....	1Z*.....	5,184,293	5,389,709	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,120,952	4,159,018	4,220,998	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(246,724)	31405V GX 9	FNMA_30YR.....	1.....	4,159,018	4,467,722	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.3,937,200	3,937,200	3,862,908	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(235,723)	344868 AA 2	FOOTBALL TRUST V.....	1FE.....	3,937,200	4,098,631	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,916,578	4,935,682	4,809,688	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(294,359)	350910 AN 5	FTST_06-4TS.....	1Z*.....	4,935,682	5,104,047	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.1,121,760	1,121,756	1,058,312	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(67,161)	337367 AD 8	FULBA_98-C2.....	1Z*.....	1,121,756	1,125,473	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,921,499	4,937,201	4,650,120	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(294,654)	361849 QG 0	GMACC_01-C1.....	1Z*.....	4,937,201	4,944,773	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.871,105	869,400	868,375	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(52,154)	361849 FA 9	GMACC_04-C2.....	1Z*.....	869,400	920,529	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.8,528,908	8,543,136	8,302,090	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(510,632)	46625Y SF 1	JPMCC_05-LDP3.....	1Z*.....	8,543,136	8,812,722	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	2,460,750	2,356,255	2,406,505	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(147,327)	46629P AC 2	JPMCC_06-LDP9.....	1Z*.....	2,356,255	2,553,832	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,538,589	4,546,404	4,322,776	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(271,729)	52108H FL 3	LBUBS_01-C3.....	1Z*.....	4,546,404	4,594,504	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	11,244,642	11,274,147	11,083,869	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(673,225)	59022H AD 4	MLMT_02-MW1.....	1Z*.....	11,274,147	11,757,094	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,921,499	4,930,870	4,810,137	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(294,654)	59022H DT 6	MLMT_04-KEY2.....	1Z*.....	4,930,870	5,104,791	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.6,507,184	6,512,018	6,240,255	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(389,590)	59022H JH 6	MLMT_05-CIP1.....	1Z*.....	6,512,018	6,629,845	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.3,344,213	3,262,906	3,309,879	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(200,220)	83162C NC 3	SBAP_03-20G.....	1FE.....	3,262,906	3,510,099	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.3,528,588	3,528,588	3,663,378	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(211,259)	841281 AA 6	SOUTHBURY CREDIT LEASE 99-CTL1.....	1Z*.....	3,528,588	3,874,637	
26056@BP0...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.4,921,499	4,932,572	4,952,969	06/25/2007	06/20/2014	CDS: DJ CDX.NA.IG.8 7-10% REC 65%...	0	(294,654)	92976B FE 7	WBCMT_06-C23.....	1Z*.....	4,932,572	5,247,623	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.9,616,652	3,841,548	2,528,586	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(5,775,105)	(5,775,105)	048677 AE 8	ATLANTIC MARINES CORP CMMITIES.....	1FE.....	9,616,652	8,303,691	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.5,577,658	2,240,456	2,429,797	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(3,349,561)	(3,349,561)	05950V AC 4	BACM_06-6.....	1Z*.....	5,590,016	5,779,358	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.1,923,330	1,084,344	1,083,308	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,155,021)	(1,155,021)	078167 AZ 6	BELL ATLANTIC PENNSYLVANIA INC.....	1FE.....	2,239,364	2,238,329	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.4,243,348	1,625,804	1,692,219	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,548,265)	(2,548,265)	07383F X4 5	BSCMS_04-PWR6.....	1Z*.....	4,174,069	4,240,484	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.4,808,326	2,074,458	2,002,376	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,887,552)	(2,887,552)	07383F AS 7	BSCMS_99-C1.....	1Z*.....	4,962,010	4,889,928	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.961,665	374,745	340,824	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(577,510)	(577,510)	172967 AS 0	CITIGROUP INC.....	1FE.....	952,255	918,334	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.4,808,326	1,827,216	2,244,182	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,887,552)	(2,887,552)	20047P AE 7	COMM_05-LP5.....	1Z*.....	4,714,769	5,131,734	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	2,445,151	977,012	988,886	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,468,391)	(1,468,391)	22540A 3F 3	CSFB_01-CK3.....	1Z*.....	2,445,403	2,457,277	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	2,561,876	1,023,388	1,142,685	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,538,488)	(1,538,488)	33736X AG 4	FUNBC_00-C1.....	1Z*.....	2,561,876	2,681,173	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	828,476	331,216	330,598	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(497,526)	(497,526)	33736X BZ 1	FUNBC_01-C2.....	1Z*.....	828,742	828,124	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	25,003,296	10,570,461	10,957,297	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(15,015,272)	(15,015,272)	36159J BM 2	GEMNT_09-2.....	1FE.....	25,585,733	25,972,569	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	2,074,287	827,468	850,039	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,245,675)	(1,245,675)	36170U BX 8	GFORC_05-RR2.....	1FE.....	2,073,143	2,095,714	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	1,008,490	402,860	401,798	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(605,630)	(605,630)	361849 ED 0	GMACC_98-C2.....	1Z*.....	1,008,490	1,007,428	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.4,808,326	1,932,819	1,090,987	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,887,552)	(2,887,552)	46625Y JM 6	JPMCC_05-CB11.....	1Z*.....	4,820,371	3,978,539	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.4,808,326	1,920,774	1,927,400	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(2,887,552)	(2,887,552)	52108H AW 4	LBUBS_00-C3.....	1Z*.....	4,808,326	4,814,952	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	.9,616,652	3,798,472	4,692,318	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(5,775,105)	(5,775,105)	58013M EH 3	MCDONALDS CORPORATION.....	1FE.....	9,573,576	10,467,423	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	12,501,648	6,275,686	7,254,047	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(7,507,636)	(7,507,636)	254687 AH 9	WALT DISNEY CO.....	1FE.....	13,783,322	14,761,684	
43289#AB4...	BOND WITH CREDIT DEFAULT SWAP	6Z.....	2,404,163	925,063	750,403	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%.....	(1,443,776)	(1,443,776)	929766 WN 9	WBCMT_04-C15.....	1Z*.....	2,368,839	2,194,179	
12513#EN7...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	24,184,940	24,608,922	25,233,712	07/30/2007	06/20/2014	CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	0	(708,227)	14986D AF 7	CD_06-CD3.....	1Z*.....	24,608,922	25,941,939	
12513#EN7...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	49,047,058	49,206												

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
26056@BS4...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	..1,711,574	1,709,268	1,737,313	07/26/2007	06/20/2014	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%..	0	(55,906)	17275R AH 5	CISCO SYSTEMS INC.....	1FE.....	1,709,268	1,793,220
26056@BS4...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	16,435,390	16,344,244	17,574,287	07/26/2007	06/20/2014	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%..	0	(536,839)	589331 AN 7	MERCK AND CO. INC.....	1FE.....	16,344,244	18,111,126
26056@BS4...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	..3,936,620	3,831,107	2,790,892	07/26/2007	06/20/2014	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%..	0	(128,584)	61754J AK 4	MSC_07-T27.....	4Z*.....	3,831,107	2,919,476
26056@BS4...	BOND WITH CREDIT DEFAULT SWAP	2Z.....	720,565	720,676	703,173	07/26/2007	06/20/2014	CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%..	0	(23,536)	929766 AC 7	WBCMT_02-C1.....	1Z*.....	720,676	726,709
585055E*3.....	BOND WITH CREDIT DEFAULT SWAP	1.....	..4,347,826	4,438,751	4,899,196	07/12/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	97,484	90,352	66989G AA 8	NOVARTIS SECURITIES INVESTMENT	1FE.....	4,341,267	4,808,843
585055E*3.....	BOND WITH CREDIT DEFAULT SWAP	1.....	..3,043,478	3,479,219	3,475,140	07/12/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	68,239	63,247	500472 AB 1	PHILIPS ELECTRONICS.....	1FE.....	3,410,980	3,411,893
585055E*3.....	BOND WITH CREDIT DEFAULT SWAP	1.....	..2,608,696	2,882,072	2,878,903	07/12/2010	09/20/2015	CDS: MEDTRONIC INC REC 1.00%.....	58,490	54,211	927804 FH 2	VIRGINIA ELECTRIC AND POWER CO	1FE.....	2,823,582	2,824,692
254687D@2...	BOND WITH CREDIT DEFAULT SWAP	1Z.....	..3,500,000	4,116,527	4,131,583	06/30/2010	09/20/2015	CDS: DISNEY REC 1.00%.....	81,642	114,444	459200 GJ 4	INTERNATIONAL BUSINESS MACHINE	1FE.....	4,034,885	4,017,139
9999999.	Total.....			725,517,851	712,602,822	XXX.....	XXX.....	XXX.....	(58,950,983)	(86,302,300)	XXX.....	XXX.....	XXX.....	784,468,835	798,905,122

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....	12	680,213,410	12	689,773,537	12	687,683,668	18	767,526,826	12	680,213,410
2. Add: Opened or Acquired Transactions.....	0	0	0	0	7	88,939,305	0	0	7	88,939,305
3. Add: Increases in Replicated Asset Statement Value.....	XXX	10,422,883	XXX	1,429,840	XXX	11,357,696	XXX	10,962,941	XXX	34,173,360
4. Less: Closed or Disposed of Transactions.....	0	0	0	0	1	20,233,300	2	51,172,114	3	71,405,414
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX	862,756	XXX	3,519,709	XXX	220,543	XXX	1,799,802	XXX	6,402,810
7. Ending inventory.....	12	689,773,537	12	687,683,668	18	767,526,826	16	725,517,851	16	725,517,851

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	(290,417,921)	
2.	Part B, Section 1, Column 14.....	0	
3.	Subtotal (Line 1 plus Line 2).....		(290,417,921)
4.	Part D, Column 5.....	342,332,184	
5.	Part D, Column 6.....	(632,750,105)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	(266,607,816)	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		(266,607,816)
10.	Part D, Column 8.....	422,633,283	
11.	Part D, Column 9.....	(689,241,099)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	3,246,798,243	
14.	Part B, Section 1, Column 19.....	4,664,500	
15.	Part D, Column 11.....	3,251,462,743	
16.	Total (Line 13 plus Line 14 minus Line 15).....		(0)

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	6,272,470	6,252,650	19,820
2. Cost of cash equivalents acquired.....	0	0	0
3. Accrual of discount.....	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	0	0	0
6. Deduct consideration received on disposals.....	6,258,114	6,252,650	5,464
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,356	(0)	14,356
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	14,356	(0)	14,356

(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																
Administrative Office.....		Windsor.....	CT.....	07/01/2007..	N/A.....	32,663,488	0	99,457,653	99,457,653	4,643,043	0	0	(4,643,043)	0	10,716,099	6,073,056
02999999. Properties Occupied by the Reporting Entity - Administrative.....						32,663,488	0	99,457,653	99,457,653	4,643,043	0	0	(4,643,043)	0	10,716,099	6,073,056
03999999. Total - Properties Occupied by the Reporting Entity.....						32,663,488	0	99,457,653	99,457,653	4,643,043	0	0	(4,643,043)	0	10,716,099	6,073,056
06999999. Totals.....						32,663,488	0	99,457,653	99,457,653	4,643,043	0	0	(4,643,043)	0	10,716,099	6,073,056

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Improvements to Administrative Office.....	Windsor.....	CT.....	Various.....	Various.....	0	0	0	303,625
0199999. Total - Acquired by Purchase.....					0	0	0	303,625
0399999. Totals.....					0	0	0	303,625

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

Mortgages in Good Standing - Farm Mortgages

BHM01NKA2.....	.....	WALLACE GREELEY.....	KS.....	.....	.04/25/2006	..6.600	5,513,350	0	0	0	0	0	7,755,149	03/13/2006
BHM0288G5.....	.....	VARIOUS.....	KS.....	.....	.03/05/2007	..6.500	495,966	0	0	0	0	0	698,543	01/23/2007
BHM02A4Q2.....	.....	VARIOUS.....	CA.....	.....	.07/01/2008	..3.250	20,000,000	0	0	0	0	0	62,500,000	05/02/2007
BHM02A4U3.....	.....	VARIOUS.....	CA.....	.....	.04/26/2007	..6.170	10,000,000	0	0	0	0	0	31,250,000	04/20/2007
BHM02A4V1.....	.....	VARIOUS.....	CA.....	.....	.04/26/2007	..6.530	10,000,000	0	0	0	0	0	31,250,000	04/20/2007
BHM02A4W9.....	.....	VARIOUS.....	CA.....	.....	.04/26/2007	..6.450	10,000,000	0	0	0	0	0	31,250,000	04/20/2007
BHM02C5D6.....	.....	FRESNO.....	CA.....	.....	.11/01/2010	..1.500	28,330,000	0	0	0	0	0	41,661,765	03/07/2007
BHM02YVD9.....	.....	FRESNO.....	CA.....	.....	.10/01/2010	..1.740	1,484,887	0	0	0	0	0	2,284,441	11/05/2007
BHM02YVM9.....	.....	FRESNO.....	CA.....	.....	.10/01/2010	..1.740	3,708,815	0	0	0	0	0	5,705,869	10/08/2007
BHM032L23.....	.....	STANISLAUS.....	CA.....	.....	.04/01/2008	..6.430	6,776,732	0	0	0	0	0	0	11/28/2007
BHM032L49.....	.....	STANISLAUS.....	CA.....	.....	.04/01/2008	..6.430	4,840,508	0	0	0	0	0	0	02/20/2008
BHM039B78.....	.....	STANISLAUS.....	CA.....	.....	.04/01/2008	..6.130	2,164,585	0	0	0	0	0	0	02/20/2008
BHM039B86.....	.....	STANISLAUS.....	CA.....	.....	.11/25/2008	..6.610	588,724	0	0	0	0	0	0	02/20/2008
BHM039X17.....	.....	VARIOUS.....	MU.....	.....	.07/28/2008	..6.570	8,458,183	0	0	0	0	0	16,916,366	02/22/2008
BHM03BMV8.....	.....	FRESNO.....	CA.....	.....	.05/12/2008	..6.510	1,102,333	0	0	0	0	0	0	05/08/2008
BHM03T7F1.....	.....	KENT.....	DE.....	.....	.10/16/2008	..6.230	3,086,404	0	0	0	0	0	0	07/22/2008
BHM03TLG3.....	.....	PAYETTE.....	ID.....	.....	.02/20/2009	..6.970	1,910,717	0	0	0	0	0	0	06/13/2008
BHM03VC29.....	.....	STANISLAUS.....	CA.....	.....	.08/25/2008	..6.180	2,360,318	0	0	0	0	0	0	08/09/2008
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....							120,821,521	0	0	0	0	0	231,272,133	...XXX.....

Mortgages in Good Standing - Commercial Mortgages - All Other

B0A0FLYC2.....	.....	SEATTLE.....	WA.....	.....	.02/24/2004	..5.590	5,293,987	0	0	0	0	0	10,858,072	10/03/2003
BHM004R83.....	.....	VARIOUS.....	CO.....	.....	.03/31/2004	..6.000	4,623,960	0	0	0	0	0	6,346,919	03/01/2004
BHM0079K9.....	.....	RANCHO SANTA MARGARI.....	CA.....	.....	.08/09/2004	..6.200	4,653,814	0	0	0	0	0	8,577,618	05/24/2004
BHM007MU2.....	.....	FAYETTEVILLE.....	NY.....	.....	.12/04/2006	..6.120	14,992,259	0	0	0	0	0	38,824,052	06/30/2004
BHM008927.....	.....	PORTLAND.....	OR.....	.....	.10/25/2004	..6.170	15,197,589	0	0	0	0	0	13,508,968	04/01/2004
BHM008ZQ5.....	.....	SOUTH BRUNSWICK.....	NJ.....	.....	.08/31/2004	..6.020	6,256,756	0	0	0	0	0	6,340,179	06/30/2004
BHM00ALA0.....	.....	GOLETA.....	CA.....	.....	.11/17/2004	..5.760	6,189,795	0	0	0	0	0	13,031,147	08/16/2004
BHM00VD21.....	.....	REDMOND.....	WA.....	.....	.10/28/2004	..5.650	5,512,920	0	0	0	0	0	7,407,481	03/19/2004
BHM00Y8Q8.....	.....	LIVERMORE.....	CA.....	.....	.10/28/2004	..5.530	5,850,000	0	0	0	0	0	19,000,000	08/04/2004
BHM00Z6X2.....	.....	FONTANA.....	CA.....	.....	.02/01/2005	..5.590	20,156,996	0	0	0	0	0	42,146,447	08/10/2004
BHM00ZQ85.....	.....	LOS ANGELES.....	CA.....	.....	.04/06/2005	..5.640	2,886,341	0	0	0	0	0	5,030,480	12/22/2004
BHM0106N0.....	.....	PACOIMA.....	CA.....	.....	.03/21/2005	..5.770	8,677,875	0	0	0	0	0	15,938,955	01/19/2005
BHM013TE9.....	.....	VAN NUYS.....	CA.....	.....	.03/11/2005	..5.640	3,298,675	0	0	0	0	0	5,871,642	12/22/2004
BHM013TG4.....	.....	PANORAMA CITY.....	CA.....	.....	.03/04/2005	..5.640	3,298,697	0	0	0	0	0	6,811,809	12/22/2004
BHM017860.....	.....	ARLINGTON HEIGHTS.....	IL.....	.....	.02/21/2006	..5.480	6,848,347	0	0	0	0	0	9,496,374	05/20/2005
BHM017936.....	.....	FREDERICKSBURG.....	VA.....	.....	.08/10/2005	..5.150	6,899,397	0	0	0	0	0	9,935,132	05/27/2005
BHM017944.....	.....	CHICAGO.....	IL.....	.....	.08/16/2005	..6.040	6,026,656	0	0	0	9,352	0	9,305,866	07/07/2005
BHM018CH9.....	.....	PINEVILLE.....	NC.....	.....	.06/28/2005	..4.600	25,256,781	0	0	0	0	0	65,383,982	12/07/2004
BHM01ATG8.....	.....	AUBURN.....	WA.....	.....	.08/14/2006	..5.490	14,260,031	0	0	0	0	0	20,439,378	08/19/2005
BHM01BSB8.....	.....	DALLAS.....	TX.....	.....	.08/19/2005	..5.590	11,272,701	0	102,412	0	0	0	17,788,154	12/08/2004
BHM01D2B2.....	.....	MIAMI.....	FL.....	.....	.12/01/2005	..5.270	17,791,469	0	0	0	0	0	20,237,796	01/30/2005
BHM01D3U9.....	.....	ALEXANDRIA.....	VA.....	.....	.01/18/2006	..5.990	37,959,003	0	0	0	1	0	65,066,682	12/09/2005
BHM01DDP9.....	.....	VARIOUS.....	MD.....	.....	.12/14/2005	..5.210	45,000,000	0	0	0	0	0	137,784,175	11/01/2005

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM01EDB8.....		MIAMI.....	FL.....	.....	.05/09/2006.....	.5 240.....	6,700,000.....	0.....	0.....	0.....	0.....	0.....	12,300,000.....	11/30/2005.....
BHM01EKK0.....		MIAMI.....	FL.....	.....	.12/19/2005.....	.5 240.....	12,750,000.....	0.....	0.....	0.....	0.....	0.....	22,750,000.....	11/30/2005.....
BHM01FKF8.....		BALTIMORE.....	MD.....	.....	.12/21/2005.....	.6 150.....	6,603,893.....	0.....	0.....	0.....	0.....	0.....	8,805,190.....	11/22/2005.....
BHM01GJ68.....		ONTARIO.....	CA.....	.....	.01/26/2006.....	.5 300.....	20,845,420.....	0.....	0.....	0.....	0.....	0.....	45,045,275.....	12/15/2005.....
BHM01J8J6.....		NEW YORK.....	NY.....	.....	.01/05/2006.....	.5 900.....	25,727,389.....	0.....	(30,049).....	0.....	0.....	0.....	270,000,000.....	01/01/2006.....
BHM01JC69.....		NEW YORK.....	NY.....	.....	.01/05/2006.....	.5 510.....	29,013,234.....	0.....	(21,551).....	0.....	0.....	0.....	65,375,271.....	09/01/2005.....
BHM01JCF9.....		SAN JOSE.....	CA.....	.....	.02/28/2006.....	.5 450.....	31,884,724.....	0.....	0.....	0.....	0.....	0.....	46,434,937.....	12/02/2005.....
BHM01JTV6.....		JAMAICA.....	NY.....	.....	.03/17/2006.....	.5 540.....	21,100,000.....	0.....	0.....	0.....	0.....	0.....	32,330,645.....	01/18/2006.....
BHM01LDQ9.....		LINTHICUM.....	MD.....	.....	.04/28/2006.....	.5 800.....	6,980,118.....	0.....	0.....	0.....	0.....	0.....	9,328,176.....	02/07/2006.....
BHM01LDR7.....		LINTHICUM.....	MD.....	.....	.04/28/2006.....	.5 800.....	5,257,752.....	0.....	0.....	0.....	0.....	0.....	7,026,418.....	02/07/2006.....
BHM01N4D4.....		CENTENNIAL.....	CO.....	.....	.04/27/2007.....	.6 050.....	4,394,356.....	0.....	0.....	0.....	0.....	0.....	6,125,466.....	01/17/2006.....
BHM01NV69.....		BALTIMORE.....	MD.....	.....	.06/22/2006.....	.5 930.....	18,200,957.....	0.....	0.....	0.....	0.....	0.....	25,090,147.....	04/11/2006.....
BHM01NWT8.....		NEW YORK.....	NY.....	.....	.06/05/2006.....	.5 680.....	27,991,150.....	0.....	45,582.....	0.....	1.....	0.....	42,383,952.....	05/19/2006.....
BHM01NWU5.....		BALTIMORE.....	MD.....	.....	.06/23/2006.....	.5 890.....	15,256,982.....	0.....	0.....	0.....	0.....	0.....	20,396,416.....	04/07/2006.....
BHM01S3Q5.....		WASHINGTON.....	DC.....	.....	.08/31/2006.....	.6 000.....	29,713,482.....	0.....	0.....	0.....	0.....	0.....	43,663,563.....	06/09/2006.....
BHM01VL05.....		GAITHERSBURG.....	MD.....	.....	.09/28/2006.....	.6 050.....	13,169,966.....	0.....	0.....	0.....	0.....	0.....	23,003,540.....	08/11/2006.....
BHM01VSS7.....		WASHINGTON.....	DC.....	.....	.09/29/2006.....	.6 300.....	28,108,954.....	0.....	0.....	0.....	0.....	0.....	47,794,686.....	08/21/2006.....
BHM01W2D6.....		SEATTLE.....	WA.....	.....	.08/23/2006.....	.5 510.....	49,967,823.....	0.....	124,178.....	0.....	0.....	0.....	90,909,091.....	08/14/2006.....
BHM01WEB7.....		NASSAU COUNTY.....	NY.....	.....	.10/19/2006.....	.6 080.....	18,244,065.....	0.....	0.....	0.....	0.....	0.....	27,089,556.....	07/19/2006.....
BHM01WZN8.....		VARIOUS.....	US.....	.....	.11/09/2006.....	.5 860.....	61,500,000.....	0.....	0.....	0.....	0.....	0.....	109,417,178.....	11/01/2006.....
BHM01XB85.....		BOYNTON BEACH.....	FL.....	.....	.09/20/2006.....	.6 310.....	4,272,875.....	0.....	(6,762).....	0.....	0.....	0.....	6,331,253.....	07/01/2006.....
BHM0200E5.....		VARIOUS.....	US.....	.....	.11/01/2006.....	.1 140.....	18,021,846.....	0.....	0.....	0.....	0.....	0.....	0.....	10/27/2006.....
BHM0231D0.....		PLYMOUTH.....	MA.....	.....	.01/22/2007.....	.5 710.....	29,872,436.....	0.....	0.....	0.....	0.....	0.....	52,999,484.....	01/05/2007.....
BHM023NK0.....		SECAUCUS.....	NJ.....	.....	.12/29/2006.....	.5 720.....	47,663,688.....	0.....	0.....	0.....	0.....	0.....	66,986,547.....	11/29/2006.....
BHM0265J6.....		PORTLAND.....	OR.....	.....	.02/11/2009.....	.6 130.....	24,256,560.....	0.....	0.....	0.....	0.....	0.....	99,006,366.....	02/23/2007.....
BHM0265Y3.....		ENGLEWOOD.....	CO.....	.....	.12/27/2006.....	.6 060.....	4,907,694.....	0.....	(2,339).....	0.....	0.....	0.....	7,190,540.....	12/05/2006.....
BHM026952.....		VARIOUS.....	CA.....	.....	.02/22/2007.....	.5 540.....	48,000,000.....	0.....	0.....	0.....	0.....	0.....	77,419,355.....	01/19/2007.....
BHM028HH3.....		BILLERICA.....	MA.....	.....	.02/16/2007.....	.5 850.....	48,000,000.....	0.....	0.....	0.....	0.....	0.....	72,727,273.....	02/02/2007.....
BHM028Z59.....		CARROLLTON.....	TX.....	.....	.04/18/2007.....	.5 970.....	8,889,966.....	0.....	0.....	0.....	0.....	0.....	11,853,288.....	02/26/2007.....
BHM0290U0.....		WALTHAM.....	MA.....	.....	.03/22/2007.....	.5 780.....	45,000,000.....	0.....	0.....	0.....	0.....	0.....	70,312,500.....	03/21/2007.....
BHM0298L2.....		ASPEN.....	CO.....	.....	.04/02/2007.....	.6 080.....	15,000,000.....	0.....	0.....	0.....	0.....	0.....	28,301,887.....	02/12/2007.....
BHM029P58.....		PORT IMPERIAL.....	NJ.....	.....	.09/04/2008.....	.4 260.....	1,375,748.....	0.....	0.....	0.....	0.....	0.....	1,939,787.....	02/20/2007.....
BHM02D9L2.....		PORTLAND.....	OR.....	.....	.04/21/2008.....	.6 130.....	8,432,779.....	0.....	0.....	0.....	0.....	0.....	11,395,647.....	02/23/2007.....
BHM02D9Q1.....		PORTLAND.....	OR.....	.....	.04/20/2009.....	.6 050.....	10,663,691.....	0.....	0.....	0.....	0.....	0.....	15,454,624.....	02/23/2007.....
BHM02DEP7.....		ALPHARETTA.....	GA.....	.....	.04/26/2007.....	.5 790.....	23,500,000.....	0.....	0.....	0.....	0.....	0.....	34,057,971.....	04/12/2007.....
BHM02KAY6.....		VARIOUS.....	MU.....	.....	.05/19/2009.....	.7 500.....	57,333,129.....	0.....	0.....	0.....	0.....	0.....	0.....	07/13/2007.....
BHM02QEM5.....		VARIOUS.....	US.....	.....	.08/23/2007.....	.6 160.....	77,000,000.....	0.....	0.....	0.....	0.....	0.....	111,000,000.....	08/15/2007.....
BHM02T4T5.....		SIMI VALLEY.....	CA.....	.....	.09/05/2007.....	.5 980.....	18,792,174.....	0.....	0.....	0.....	0.....	0.....	29,127,870.....	08/03/2007.....
BHM02TSL6.....		HOUSTON.....	TX.....	.....	.10/19/2009.....	.6 290.....	35,439,210.....	0.....	0.....	0.....	0.....	0.....	50,713,011.....	08/30/2007.....
BHM02TUT6.....		CLAYTON.....	MO.....	.....	.09/14/2007.....	.6 050.....	14,000,000.....	0.....	0.....	0.....	0.....	0.....	33,600,000.....	08/29/2007.....
BHM02U884.....		ENCINITAS.....	CA.....	.....	.10/31/2007.....	.5 990.....	25,800,000.....	0.....	0.....	0.....	0.....	0.....	43,554,839.....	08/29/2007.....
BHM02Z1T4.....		WASHINGTON.....	DC.....	.....	.10/26/2007.....	.6 640.....	17,747,242.....	0.....	0.....	0.....	0.....	0.....	32,376,725.....	09/18/2007.....
BHM0315X5.....		LINTHICUM.....	MD.....	.....	.12/20/2007.....	.6 120.....	6,621,092.....	0.....	0.....	0.....	0.....	0.....	8,952,662.....	12/05/2007.....
BHM031GX3.....		SAN DIEGO.....	CA.....	.....	.12/19/2007.....	.5 800.....	28,662,002.....	0.....	0.....	0.....	0.....	0.....	43,981,347.....	12/05/2007.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM0322N8.....		BETHESDA.....	MD.....	.....	.08/14/2009	5.410	37,000,000	0	0	0	0	0	51,183,333	01/11/2008
BHM033JF5.....		VARIOUS.....	MU.....	.....	.02/27/2008	5.950	24,500,000	0	0	0	0	0	0	01/31/2008
BHM033XZ5.....		OXNARD.....	CA.....	.....	.07/01/2009	5.890	30,000,000	0	0	0	0	0	45,000,000	12/05/2007
BHM036Q45.....		HOUSTON.....	TX.....	.....	.02/14/2008	5.390	15,000,000	0	0	0	0	0	0	01/31/2008
BHM03EB85.....		VARIOUS.....	MU.....	.....	.06/12/2008	5.580	48,000,000	0	0	0	0	0	0	05/28/2008
BHM03FZT0.....		VARIOUS.....	MU.....	.....	.05/20/2008	2.960	9,992,794	0	16,914	0	0	0	0	04/29/2008
BHM03HEU6.....		BOSTON.....	MA.....	.....	.06/10/2008	5.890	20,000,000	0	0	0	0	0	29,882,353	05/14/2008
BHM03JL67.....		LEWISVILLE.....	TX.....	.....	.06/27/2008	6.750	8,349,164	0	0	0	0	0	0	06/12/2008
BHM03S0D5.....		DALLAS.....	TX.....	.....	.07/25/2008	6.990	7,363,243	0	0	0	0	0	0	07/02/2008
BHM03Z7L4.....		VARIOUS.....	MU.....	.....	.08/21/2008	5.840	4,979,322	0	0	0	0	0	0	08/15/2008
BHM03Z7Q3.....		ROCKVILLE.....	MD.....	.....	.10/29/2008	6.570	19,294,293	0	0	0	0	0	0	08/08/2008
BHM04A9L6.....		SILVER SPRING TWNSHP.....	PA.....	.....	.09/25/2008	6.350	20,000,000	0	0	0	0	0	0	07/22/2008
BHM04NA10.....		VARIOUS.....	MU.....	.....	.09/30/2008	5.650	9,967,929	0	0	0	0	0	0	09/22/2008
BHM04X7M6.....		SILICON VALLEY.....	CA.....	.....	.10/01/2008	6.210	47,070,623	0	0	0	0	0	0	09/22/2008
BHM07PSV7.....		FOLSOM.....	CA.....	.....	.05/27/2010	6.780	4,492,764	0	0	0	0	0	5,701,976	03/17/2009
BHM0J4YP7.....			NY.....	.....	.07/01/2010	5.050	5,000,000	0	0	0	0	0	9,197,802	06/04/2010
BHM0J5AM7.....		WASHINGTON.....	DC.....	.....	.06/30/2010	5.720	14,920,494	0	0	0	0	0	23,154,387	06/11/2010
BHM0J5QN8.....		SILICON VALLEY.....	CA.....	.....	.08/04/2010	6.050	19,870,257	0	0	0	0	0	28,811,873	06/14/2010
BHM0J8VD8.....		ORLANDO.....	FL.....	.....	.09/17/2010	4.150	7,615,000	0	0	0	0	0	13,601,635	07/01/2010
BHM0J9QY6.....		RANSON.....	WV.....	.....	.10/29/2010	4.000	3,000,000	0	0	0	0	0	6,951,724	08/17/2010
BHM0JA7Z1.....		LAUREL.....	MD.....	.....	.08/30/2010	3.500	26,000,000	0	0	0	0	0	41,175,510	08/05/2010
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							1,713,282,329	0	228,384	0	9,357	0	2,674,344,380	...XXX.....
Mortgages in Good Standing - Mezzanine Loans														
BHM01QVF2.....		CORONADO.....	CA.....	.....	.06/06/2006	1.750	35,000,000	0	0	0	0	0	66,037,735	05/23/2006
BHM01U6N4.....		NEW YORK.....	NY.....	.....	.08/11/2006	6.910	10,245,655	0	(28,544)	0	0	0	13,663,571	06/29/2006
BHM02BGZ7.....		WASHINGTON.....	DC.....	.....	.03/28/2007	5.660	33,977,510	0	32,569	0	0	0	570,319,617	03/26/2007
BHM02S0M6.....		VARIOUS.....	US.....	.....	.07/19/2007	1.760	20,589,502	0	0	0	0	0	31,853,215	07/18/2007
BHM02VQ58.....		WASHINGTON.....	DC.....	.....	.09/05/2007	5.860	34,928,042	0	9,658	0	0	0	811,000,000	06/08/2007
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							134,740,709	0	13,683	0	0	0	1,492,874,138	...XXX.....
0899999. Total - Mortgages in Good Standing.....							1,968,844,559	0	242,067	0	9,357	0	4,398,490,651	...XXX.....
3399999. Totals.....							1,968,844,559	0	242,067	0	9,357	0	4,398,490,651	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....9,724,975 interest due and unpaid.

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

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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Farm Mortgages								
BHM01HUZ9.....	KERN.....	CA.....		01/04/2010	2.540	0	700,000	663,148
BHM01MCP0.....	NAPA.....	CA.....		01/04/2010	2.740	0	19,000	33,333
BHM02C5D6.....	FRESNO.....	CA.....		11/01/2010	1.500	0	2,930,000	4,308,824
BHM02YVD9.....	FRESNO.....	CA.....		10/01/2010	1.740	0	246,499	379,218
BHM02YVM9.....	FRESNO.....	CA.....		10/01/2010	1.740	0	527,001	810,771
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	0	4,422,500	6,195,294
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM07PSV7.....	FOLSOM.....	CA.....		05/27/2010	6.780	0	477,000	605,382
BHM0J4YP7.....		NY.....		07/01/2010	5.050	5,000,000	0	9,197,802
BHM0J5AM7.....	WASHINGTON.....	DC.....		06/30/2010	5.720	15,000,000	0	23,277,768
BHM0J5QN8.....	SILICON VALLEY.....	CA.....		08/04/2010	6.050	20,000,000	0	29,000,000
BHM0J8VD8.....	ORLANDO.....	FL.....		09/17/2010	4.150	7,615,000	0	13,601,635
BHM0J9QY6.....	RANSON.....	WV.....		10/29/2010	4.000	3,000,000	0	6,951,724
BHM0JA7Z1.....	LAUREL.....	MD.....		08/30/2010	3.500	26,000,000	0	41,175,510
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	76,615,000	477,000	123,809,822
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	76,615,000	4,899,500	130,005,116
3399999. Totals.....				XXX.....	XXX.....	76,615,000	4,899,500	130,005,116

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

BHM008927.....	PORTLAND.....	OR.....	.....	10/25/2004	05/01/2010	52,480	0	0	0	0	0	0	52,480	52,480	0	0	0
BHM008ZQ5.....	SOUTH BRUNSWICK.....	NJ.....	.....	08/31/2004	05/01/2010	94,794	0	0	0	0	0	0	94,794	94,794	0	0	0
BHM00ALA0.....	GOLETA.....	CA.....	.....	11/17/2004	05/01/2010	111,983	0	0	0	0	0	0	111,983	111,983	0	0	0
BHM0026X2.....	FONTANA.....	CA.....	.....	02/01/2005	02/01/2010	50,363	0	0	0	0	0	0	50,363	50,363	0	0	0
BHM0193Z7.....	WHITE PLAINS.....	NY.....	.....	06/30/2005	05/01/2010	30,000,000	0	0	0	0	0	0	30,000,000	30,000,000	0	0	0
BHM01D2B2.....	MIAMI.....	FL.....	.....	12/01/2005	05/01/2010	200,768	0	0	0	0	0	0	200,768	200,768	0	0	0
BHM01EXS9.....	NAPA COUNTY.....	CA.....	.....	12/28/2005	03/01/2010	13,688	0	2	0	0	2	0	13,690	13,690	0	0	0
BHM01HV21.....	FRESNO.....	CA.....	.....	06/30/2006	10/01/2010	27,773	0	0	0	0	0	0	27,773	27,773	0	0	0
BHM01LFJ3.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	20,400	0	0	0	0	0	0	20,400	20,400	0	0	0
BHM01LFM6.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	6,120	0	0	0	0	0	0	6,120	6,120	0	0	0
BHM01LFP9.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	8,639	0	0	0	0	0	0	8,639	8,639	0	0	0
BHM01LFT1.....	FRESNO.....	CA.....	.....	12/28/2006	07/01/2010	16,886	0	0	0	0	0	0	16,886	16,886	0	0	0
BHM01LFV6.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	19,921	0	0	0	0	0	0	19,921	19,921	0	0	0
BHM01LFW4.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	6,120	0	0	0	0	0	0	6,120	6,120	0	0	0
BHM01LFX2.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	6,120	0	0	0	0	0	0	6,120	6,120	0	0	0
BHM01LFZ7.....	FRESNO.....	CA.....	.....	04/21/2006	07/01/2010	6,120	0	0	0	0	0	0	6,120	6,120	0	0	0
BHM01SB37.....	BOSTON.....	MA.....	.....	06/29/2006	12/01/2010	67,000,000	0	0	0	0	0	0	67,000,000	67,000,000	0	0	0
BHM022HW3.....	BAHAMAS.....	US.....	.....	12/26/2007	01/09/2010	62,960	0	0	0	0	0	0	62,960	62,960	0	0	0
BHM0265Y3.....	ENGLEWOOD.....	CO.....	.....	12/27/2006	03/01/2010	27,505	0	(115)	0	0	(115)	0	27,391	27,391	0	0	0
BHM04X7M6.....	SILICON VALLEY.....	CA.....	.....	10/01/2008	05/01/2010	515,877	0	0	0	0	0	0	515,877	515,877	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						98,248,517	0	(112)	0	0	(112)	0	98,248,405	98,248,405	0	0	0

Mortgages With Partial Repayments

B0A0FLYC2.....	SEATTLE.....	WA.....	.....	02/24/2004	12/01/2010	110,888	0	0	0	0	0	0	110,888	110,888	0	0	0
BHM004R83.....	VARIOUS.....	CO.....	.....	03/31/2004	12/01/2010	147,444	0	0	0	0	0	0	147,444	147,444	0	0	0
BHM0079K9.....	RANCHO SANTA MARGARI.....	CA.....	.....	08/09/2004	12/01/2010	83,465	0	0	0	0	0	0	83,465	83,465	0	0	0
BHM007MU2.....	FAYETTEVILLE.....	NY.....	.....	12/04/2006	02/01/2010	411,172	0	0	0	0	0	0	411,172	411,172	0	0	0
BHM008927.....	PORTLAND.....	OR.....	.....	10/25/2004	12/01/2010	197,148	0	0	0	0	0	0	197,148	197,148	0	0	0
BHM008ZQ5.....	SOUTH BRUNSWICK.....	NJ.....	.....	08/31/2004	12/01/2010	136,760	0	0	0	0	0	0	136,760	136,760	0	0	0
BHM00ALA0.....	GOLETA.....	CA.....	.....	11/17/2004	12/01/2010	158,736	0	0	0	0	0	0	158,736	158,736	0	0	0
BHM00VD21.....	REDMOND.....	WA.....	.....	10/28/2004	12/01/2010	165,668	0	0	0	0	0	0	165,668	165,668	0	0	0
BHM0026X2.....	FONTANA.....	CA.....	.....	02/01/2005	02/01/2010	310,007	0	0	0	0	0	0	310,007	310,007	0	0	0
BHM00ZQ85.....	LOS ANGELES.....	CA.....	.....	04/06/2005	12/01/2010	123,349	0	0	0	0	0	0	123,349	123,349	0	0	0
BHM0106N0.....	PACOIMA.....	CA.....	.....	03/21/2005	12/01/2010	226,372	0	0	0	0	0	0	226,372	226,372	0	0	0
BHM013TE9.....	VAN NUYS.....	CA.....	.....	03/11/2005	12/01/2010	140,970	0	0	0	0	0	0	140,970	140,970	0	0	0
BHM013TG4.....	PANORAMA CITY.....	CA.....	.....	03/04/2005	12/01/2010	140,966	0	0	0	0	0	0	140,966	140,966	0	0	0
BHM017860.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/21/2006	03/01/2010	161,617	0	0	0	0	0	0	161,617	161,617	0	0	0
BHM017936.....	FREDERICKSBURG.....	VA.....	.....	08/10/2005	12/01/2010	127,549	0	0	0	0	0	0	127,549	127,549	0	0	0
BHM018CH9.....	PINEVILLE.....	NC.....	.....	06/28/2005	08/11/2010	537,180	0	0	0	0	0	0	537,180	537,180	0	0	0
BHM01ATG8.....	AUBURN.....	WA.....	.....	08/14/2006	02/01/2010	248,753	0	0	0	0	0	0	248,753	248,753	0	0	0
BHM01BSB8.....	DALLAS.....	TX.....	.....	08/19/2005	02/06/2010	2,293,909	0	0	0	0	0	0	2,351,360	2,351,360	0	0	0
BHM01D2B2.....	MIAMI.....	FL.....	.....	12/01/2005	12/01/2010	288,569	0	0	0	0	0	0	288,569	288,569	0	0	0
BHM01D3U9.....	ALEXANDRIA.....	VA.....	.....	01/18/2006	12/01/2010	1,446,214	0	0	0	0	0	0	1,446,214	1,446,214	0	0	0

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
BHM01FKF8.....	BALTIMORE.....	MD.....		12/21/2005	12/01/2010	163,007	0	0	0	0	0	0	163,007	163,007	0	0	0
BHM01GJ68.....	ONTARIO.....	CA.....		01/26/2006	12/01/2010	334,848	0	0	0	0	0	0	334,848	334,848	0	0	0
BHM01JC69.....	NEW YORK.....	NY.....		01/05/2006	07/01/2010	339,249	0	(6,140)	0	0	(6,140)	0	333,110	333,110	0	0	0
BHM01JCF9.....	SAN JOSE.....	CA.....		02/28/2006	02/01/2010	840,570	0	0	0	0	0	0	840,570	840,570	0	0	0
BHM01LDQ9.....	LINTHICUM.....	MD.....		04/28/2006	12/01/2010	173,736	0	0	0	0	0	0	173,736	173,736	0	0	0
BHM01LDR7.....	LINTHICUM.....	MD.....		04/28/2006	12/01/2010	130,866	0	0	0	0	0	0	130,866	130,866	0	0	0
BHM01N4D4.....	CENTENNIAL.....	CO.....		04/27/2007	02/01/2010	61,152	0	0	0	0	0	0	61,152	61,152	0	0	0
BHM01NKA2.....	WALLACE GREELEY.....	KS.....		04/25/2006	07/01/2010	188,726	0	0	0	0	0	0	188,726	188,726	0	0	0
BHM01NV69.....	BALTIMORE.....	MD.....		06/22/2006	12/01/2010	439,439	0	0	0	0	0	0	439,439	439,439	0	0	0
BHM01NWT8.....	NEW YORK.....	NY.....		06/05/2006	12/08/2010	371,127	0	17,256	0	0	17,256	0	388,383	388,383	0	0	0
BHM01NWU5.....	BALTIMORE.....	MD.....		06/23/2006	12/01/2010	370,245	0	0	0	0	0	0	370,245	370,245	0	0	0
BHM01S3Q5.....	WASHINGTON.....	DC.....		08/31/2006	12/01/2010	470,358	0	0	0	0	0	0	470,358	470,358	0	0	0
BHM01U6N4.....	NEW YORK.....	NY.....		08/11/2006	11/11/2010	133,332	0	(1,206)	0	0	(1,206)	0	132,127	132,127	0	0	0
BHM01VL05.....	GAITHERSBURG.....	MD.....		09/28/2006	12/01/2010	482,048	0	0	0	0	0	0	482,048	482,048	0	0	0
BHM01VSS7.....	WASHINGTON.....	DC.....		09/29/2006	12/01/2010	420,663	0	0	0	0	0	0	420,663	420,663	0	0	0
BHM01WEB7.....	NASSAU COUNTY.....	NY.....		10/19/2006	12/01/2010	260,816	0	0	0	0	0	0	260,816	260,816	0	0	0
BHM01XB85.....	BOYNTON BEACH.....	FL.....		09/20/2006	12/01/2010	64,781	0	(831)	0	0	(831)	0	63,951	63,951	0	0	0
BHM0231D0.....	PLYMOUTH.....	MA.....		01/22/2007	02/01/2010	418,865	0	0	0	0	0	0	418,865	418,865	0	0	0
BHM023NK0.....	SECAUCUS.....	NJ.....		12/29/2006	12/02/2010	1,005,966	0	0	0	0	0	0	1,005,966	1,005,966	0	0	0
BHM0265J6.....	PORTLAND.....	OR.....		02/11/2009	12/01/2010	243,440	0	0	0	0	0	0	243,440	243,440	0	0	0
BHM0265Y3.....	ENGLEWOOD.....	CO.....		12/27/2006	12/01/2010	85,054	0	(355)	0	0	(355)	0	84,700	84,700	0	0	0
BHM0288G5.....	VARIOUS.....	KS.....		03/05/2007	01/01/2010	15,626	0	0	0	0	0	0	15,626	15,626	0	0	0
BHM028Z59.....	CARROLLTON.....	TX.....		04/18/2007	02/01/2010	199,197	0	0	0	0	0	0	199,197	199,197	0	0	0
BHM02D9L2.....	PORTLAND.....	OR.....		04/21/2008	12/01/2010	67,221	0	0	0	0	0	0	67,221	67,221	0	0	0
BHM02D9Q1.....	PORTLAND.....	OR.....		04/20/2009	12/01/2010	86,309	0	0	0	0	0	0	86,309	86,309	0	0	0
BHM02T4T5.....	SIMI VALLEY.....	CA.....		09/05/2007	02/01/2010	406,337	0	0	0	0	0	0	406,337	406,337	0	0	0
BHM02TSL6.....	HOUSTON.....	TX.....		10/19/2009	12/01/2010	60,790	0	0	0	0	0	0	60,790	60,790	0	0	0
BHM02Z1T4.....	WASHINGTON.....	DC.....		10/26/2007	02/01/2010	347,902	0	0	0	0	0	0	347,902	347,902	0	0	0
BHM0315X5.....	LINTHICUM.....	MD.....		12/20/2007	02/01/2010	137,578	0	0	0	0	0	0	137,578	137,578	0	0	0
BHM031GX3.....	SAN DIEGO.....	CA.....		12/19/2007	02/01/2010	337,998	0	0	0	0	0	0	337,998	337,998	0	0	0
BHM032L23.....	STANISLAUS.....	CA.....		04/01/2008	02/01/2010	88,229	0	0	0	0	0	0	88,229	88,229	0	0	0
BHM032L49.....	STANISLAUS.....	CA.....		04/01/2008	02/01/2010	63,027	0	0	0	0	0	0	63,027	63,027	0	0	0
BHM039B78.....	STANISLAUS.....	CA.....		04/01/2008	02/01/2010	29,731	0	0	0	0	0	0	29,731	29,731	0	0	0
BHM039X17.....	VARIOUS.....	MU.....		07/28/2008	01/01/2010	157,971	0	0	0	0	0	0	157,971	157,971	0	0	0
BHM03BMV8.....	FRESNO.....	CA.....		05/12/2008	01/01/2010	76,198	0	0	0	0	0	0	76,198	76,198	0	0	0
BHM03JL67.....	LEWISVILLE.....	TX.....		06/27/2008	02/01/2010	152,124	0	0	0	0	0	0	152,124	152,124	0	0	0
BHM03S0D5.....	DALLAS.....	TX.....		07/25/2008	02/01/2010	128,625	0	0	0	0	0	0	128,625	128,625	0	0	0
BHM03T7F1.....	KENT.....	DE.....		10/16/2008	02/01/2010	58,562	0	0	0	0	0	0	58,562	58,562	0	0	0
BHM03TLG3.....	PAYETTE.....	ID.....		02/20/2009	02/01/2010	33,035	0	0	0	0	0	0	33,035	33,035	0	0	0
BHM03VC29.....	STANISLAUS.....	CA.....		08/25/2008	02/01/2010	47,248	0	0	0	0	0	0	47,248	47,248	0	0	0
BHM03Z7L4.....	VARIOUS.....	MU.....		08/21/2008	12/01/2010	20,678	0	0	0	0	0	0	20,678	20,678	0	0	0
BHM03Z7Q3.....	ROCKVILLE.....	MD.....		10/29/2008	12/01/2010	350,768	0	0	0	0	0	0	350,768	350,768	0	0	0
BHM04NA10.....	VARIOUS.....	MU.....		09/30/2008	12/01/2010	32,071	0	0	0	0	0	0	32,071	32,071	0	0	0

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
BHM04X7M6.....	SILICON VALLEY.....	CA.....		10/01/2008	12/01/2010	885,059	0	0	0	0	0	0	885,059	885,059	0	0	0
BHM07PSV7.....	FOLSOM.....	CA.....		05/27/2010	12/01/2010	47,924	0	0	0	0	0	0	51,500	51,500	0	0	0
BHM0J5AM7.....	WASHINGTON.....	DC.....		06/30/2010	12/01/2010	0	0	0	0	0	0	0	79,506	79,506	0	0	0
BHM0J5QN8.....	SILICON VALLEY.....	CA.....		08/04/2010	12/01/2010	0	0	0	0	0	0	0	129,743	129,743	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						18,285,233	0	8,725	0	0	8,725	0	18,564,234	18,564,234	0	0	0
Mortgages Disposed																	
BHM01EXS9.....	NAPA COUNTY.....	CA.....		12/28/2005	06/18/2010	4,664,394	0	837	0	0	837	0	4,665,231	4,665,231	0	0	0
BHM01HEX2.....	PLEASANTON.....	CA.....		02/01/2006	10/29/2010	15,000,000	0	0	0	0	0	0	15,000,000	12,783,887	0	(2,216,113)	(2,216,113)
BHM01HUZ9.....	KERN.....	CA.....		01/04/2010	05/12/2010	18,200,000	0	0	0	0	0	0	18,900,000	18,585,438	0	(314,562)	(314,562)
BHM01HV21.....	FRESNO.....	CA.....		06/30/2006	10/14/2010	577,099	0	0	0	0	0	0	577,099	577,099	0	0	0
BHM01LFJ3.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	925,615	0	0	0	0	0	0	925,615	925,615	0	0	0
BHM01LFM6.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	277,684	0	0	0	0	0	0	277,684	277,684	0	0	0
BHM01LFP9.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	393,498	0	0	0	0	0	0	393,498	393,498	0	0	0
BHM01LFT1.....	FRESNO.....	CA.....		12/28/2006	12/28/2010	793,310	0	0	0	0	0	0	793,310	793,310	0	0	0
BHM01LFV6.....	FRESNO.....	CA.....		04/21/2006	12/29/2010	902,363	0	0	0	0	0	0	902,363	902,363	0	0	0
BHM01LFW4.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	277,684	0	0	0	0	0	0	277,684	277,684	0	0	0
BHM01LFX2.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	277,684	0	0	0	0	0	0	277,684	277,684	0	0	0
BHM01LFZ7.....	FRESNO.....	CA.....		04/21/2006	12/28/2010	277,684	0	0	0	0	0	0	277,684	277,684	0	0	0
BHM01LG03.....	FRESNO.....	CA.....		10/01/2009	12/28/2010	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
BHM01MCP0.....	NAPA.....	CA.....		01/04/2010	06/18/2010	1,481,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
BHM01RKH8.....	PHILADELPHIA.....	PA.....		09/20/2006	06/15/2010	22,000,000	0	0	0	0	0	0	22,000,000	18,673,951	0	(3,326,049)	(3,326,049)
BHM01VSP3.....	VARIOUS.....	CA.....		08/18/2008	04/09/2010	14,000,506	0	0	0	0	0	0	15,776,995	14,830,376	0	(946,620)	(946,620)
BHM021KF8.....	VARIOUS.....	US.....		11/16/2006	06/29/2010	19,992,561	0	0	0	0	0	0	19,992,561	15,571,813	0	(4,420,749)	(4,420,749)
BHM022HW3.....	BAHAMAS.....	US.....		12/26/2007	05/20/2010	46,610,794	0	0	0	0	0	0	46,610,794	37,094,041	0	(9,516,753)	(9,516,753)
BHM023CT3.....	VARIOUS.....	US.....		12/13/2006	06/29/2010	29,988,842	0	0	0	0	0	0	29,988,842	25,969,604	0	(4,019,238)	(4,019,238)
BHM023QT8.....	KERN.....	CA.....		01/02/2007	05/12/2010	52,000,000	0	0	0	0	0	0	52,000,000	51,140,131	0	(859,869)	(859,869)
BHM023QX9.....	KERN.....	CA.....		10/16/2008	05/12/2010	8,500,000	0	0	0	0	0	0	8,500,000	8,359,441	0	(140,559)	(140,559)
BHM023RQ3.....	KERN.....	CA.....		10/16/2008	05/12/2010	8,500,000	0	0	0	0	0	0	8,500,000	8,359,441	0	(140,559)	(140,559)
BHM023RR1.....	KERN.....	CA.....		10/16/2008	05/12/2010	8,500,000	0	0	0	0	0	0	8,500,000	8,359,441	0	(140,559)	(140,559)
BHM025XF5.....	NEW YORK.....	NY.....		12/29/2006	01/27/2010	16,300,000	0	0	0	0	0	0	25,000,000	18,976,605	0	(6,023,396)	(6,023,396)
BHM0261V3.....	NEW YORK.....	NY.....		12/28/2006	02/17/2010	27,200,000	0	0	0	0	0	0	34,000,000	27,578,314	0	(6,421,686)	(6,421,686)
BHM029P58.....	PORT IMPERIAL.....	NJ.....		05/24/2007	12/22/2010	4,332,921	0	0	0	0	0	0	4,332,921	4,332,921	0	0	0
BHM02ATS1.....	VARIOUS.....	US.....		05/09/2007	06/21/2010	23,000,000	0	0	0	0	0	0	23,000,000	18,975,164	0	(4,024,836)	(4,024,836)
BHM02BSM3.....	RIVERSIDE.....	CA.....		03/09/2007	02/26/2010	14,527,134	0	11,606	0	0	11,606	0	19,872,074	16,537,596	0	(3,334,478)	(3,334,478)
BHM02CK31.....	VARIOUS.....	US.....		04/03/2007	02/05/2010	56,361,377	0	0	0	0	0	0	56,361,377	53,537,639	0	(2,823,739)	(2,823,739)
BHM02CK49.....	VARIOUS.....	US.....		04/03/2007	02/05/2010	81,797,751	0	0	0	0	0	0	81,797,751	71,994,039	0	(9,803,713)	(9,803,713)
BHM02CK56.....	VARIOUS.....	US.....		04/03/2007	02/05/2010	26,650,389	0	0	0	0	0	0	26,650,389	21,317,989	0	(5,332,400)	(5,332,400)
BHM02CZG6.....	VARIOUS.....	US.....		04/11/2007	06/03/2010	31,566,356	0	0	0	0	0	0	31,566,356	26,293,108	0	(5,273,248)	(5,273,248)
BHM02DPV2.....	NEW YORK.....	NY.....		03/30/2007	02/09/2010	1,595,000	0	0	0	0	0	0	54,411,267	1,595,000	0	(52,816,267)	(52,816,267)
BHM02GXR5.....	VARIOUS.....	US.....		05/09/2007	06/29/2010	21,960,379	0	0	0	0	0	0	36,660,379	31,096,397	0	(5,563,981)	(5,563,981)
BHM02KRG7.....	SILVER SPRING.....	MD.....		06/29/2007	03/19/2010	6,954,574	0	0	0	0	0	0	38,718,197	4,379,178	0	(34,339,019)	(34,339,019)
BHM02SCH4.....	NATICK.....	MA.....		07/19/2007	02/26/2010	20,158,707	0	20,266	0	0	20,266	0	29,778,969	27,838,245	0	(1,940,724)	(1,940,724)
BHM02X342.....	BOSTON.....	MA.....		12/05/2007	08/03/2010	30,000,000	0	0	0	0	0	0	30,000,000	26,997,190	0	(3,002,810)	(3,002,810)

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
BHM02YVC1.....	FRESNO.....	CA.....	.....	10/01/2009	09/30/2010	1,325,000	0	0	0	0	0	0	1,325,000	1,302,618	0	(22,382)	(22,382)
BHM02YVD9.....	FRESNO.....	CA.....	.....	04/01/2009	02/03/2010	261,605	0	0	0	0	0	0	261,605	261,605	0	0	0
BHM02YVF4.....	FRESNO.....	CA.....	.....	12/20/2007	09/30/2010	4,225,000	0	0	0	0	0	0	4,225,000	4,213,439	0	(11,561)	(11,561)
BHM02YVM9.....	FRESNO.....	CA.....	.....	04/01/2008	02/03/2010	855,686	0	0	0	0	0	0	855,686	855,686	0	0	0
BHM03N1R4.....	STANISLAUS.....	CA.....	.....	08/07/2008	03/01/2010	900,000	0	0	0	0	0	0	900,000	900,000	0	0	0
0399999. Total - Mortgages Disposed.....						626,112,600	0	32,709	0	0	32,709	0	758,354,018	591,578,149	0	(166,775,869)	(166,775,869)
0599999. Total Mortgages.....						742,646,351	0	41,322	0	0	41,322	0	875,166,657	708,390,788	0	(166,775,869)	(166,775,869)

SCHEDULE BA - PART 1

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

1	2		3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20			
				4	5								13	14	15	16	17						
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																							
13138@	10	6		CALTIVS PARTNERS III L.P.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		RP5A..	05/16/2006	2	5,649,716	5,795,202	5,795,202	155,132	11	0	0	0	566,872	597,690	2.4
41658@	AA	5		HARTFORD INST TR - FR BANK LOAN.....		HARTFORD.....	US...	DIRECT WITH ISSUER.....		4	12/14/2010	0	(0)	(0)	(0)	0	0	0	0	0	0	0.0	
41658@	11	5		HARTFORD INSTITUTIONAL TRUST- CORE.....		HARTFORD.....	CT...	DIRECT WITH ISSUER.....		1	06/10/2003	0	10,006,318	13,806,028	13,806,028	1,104,452	0	0	0	0	0	0.0	
87311@	10	9		TCW CRESCENT MEZZ PARTNERS III.....		LOS ANGELES.....	CA...	VARIOUS.....		RP5A..	06/30/2005	2	1,863,694	1,114,831	1,114,831	956,317	(72,878)	1,026,528	0	0	(2,461)	3,318,288	0.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....										17,519,729	20,716,061	20,716,061	2,215,901	(72,867)	1,026,528	0	0	564,410	3,915,978	...XXX....			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																							
995737	22	8		ADAMS STREET PARTNERS.....		CHICAGO.....	IL.....	VARIOUS.....		5,095,581	5,638,485	5,638,485	488,060	0	0	0	0	220,002	682,459	0.8			
BHM025	L7	6		AEA INVESTORS 2006 FUND LP.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		11,325,410	11,307,074	11,307,074	1,149,592	0	0	0	0	0	6,674,588	1.6			
BHM0JB	RQ	7		AEA INVESTORS CAYMAN FEEDER LP.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		4,826,377	4,826,377	4,826,377	1,357,809	0	0	0	0	270,744	631,430	0.0			
BHM01F	03	7		AEA INVESTORS SMALL BUSINESS FUND.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		8,359,599	11,383,701	11,383,701	3,482,426	0	0	0	0	0	1,107,831	4.9			
BHM0HW	WC	8		AOS PARTNERS LP.....		LOS ANGELES.....	CA...	VARIOUS.....		3,260,698	3,730,290	3,730,290	469,592	0	0	0	0	340,355	0	0.0			
999712	49	0		APOLLO ADVISORS V L.P.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		3,241,065	5,416,251	5,416,251	1,438,429	0	0	0	0	158,968	990,577	0.5			
BHM01A	ME	0		APOLLO INVESTMENT FUND VI LP.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		8,564,926	9,913,311	9,913,311	1,608,087	(31,673)	0	0	0	17,620	1,328,457	0.2			
BHM03W	XD	0		APOLLO INVESTMENT FUND VII.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		6,220,006	7,584,544	7,584,544	1,152,299	0	0	0	0	81,797	8,752,611	0.2			
BHM01Q	52	0		ARLINGTON CAPITAL PARTNERS II LP.....		WASHINGTON.....	DC...	DIRECT WITH ISSUER.....		10,064,245	11,738,613	11,738,613	58,475	0	0	0	0	495,912	3,585,485	2.3			
995648	67	2		ASGI PRIVATE EQUITY PARTNERS 1999.....		ST LOUIS.....	MO...	VARIOUS.....		2,988,004	1,306,584	1,306,584	138,312	(39,392)	413,010	0	0	45,112	390,047	7.7			
BHM02X	3K	6		BCP V CO-INVESTORS L.P.....		WARSAW.....	IN....	DIRECT WITH ISSUER.....		6,120,000	6,112,827	6,112,827	1,222,377	0	0	0	0	0	0	1.1			
BHM02K	M8	0		BLACKSTONE CAPITAL PARTNERS V.....		.....	US...	DIRECT WITH ISSUER.....		15,838,059	15,395,369	15,395,369	2,638,803	(37,052)	0	0	0	8,770	4,383,843	1.0			
BHM021	9E	4		BOSTON VENTURES VII LP.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....		10,599,770	11,615,737	11,615,737	798,766	0	0	0	0	0	9,090,220	4.7			
BHM01Q	7D	4		BRAZOS EQUITY FUND II L P.....		DALLAS.....	TX....	DIRECT WITH ISSUER.....		7,888,343	5,718,662	5,718,662	(1,089,884)	(7,884)	0	0	0	(22)	1,550,884	2.5			
BHM05F	QF	8		BRAZOS EQUITY FUND III L P.....		DALLAS.....	TX....	DIRECT WITH ISSUER.....		2,600,294	2,037,603	2,037,603	(289,221)	(27,598)	0	0	0	0	10,174,393	1.8			
995744	93	5		BRIDGEPOINT CAPITAL LIMITED.....		LONDON.....	GB...	VARIOUS.....		4,202,812	2,180,632	2,180,632	(2,001,495)	0	0	0	(314,525)	2,196,321	600,835	2.3			
BHM03J	4Q	2		BROOKSIDE MEZZANINE FUND II.....		GREENWICH.....	CT...	VARIOUS.....		3,989,915	3,580,482	3,580,482	221,555	0	0	0	0	0	2,988,090	12.1			
BHM03J	4H	2		BROOKSIDE MEZZANINE PARTNERS II.....		GREENWICH.....	CT...	VARIOUS.....		7,980	7,980	7,980	0	0	0	0	0	0	102,706	0.0			
BHM0JA	JE	5		BRYNWOOD PARTNERS VI LP.....		GREENWICH.....	CT...	DIRECT WITH ISSUER.....		2,765,901	2,759,517	2,759,517	(6,384)	0	0	0	0	3,714	7,234,100	0.0			
BHM05J	QC	7		BUNKER HILL CAPITAL II LP.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....		773,745	271,026	271,026	(187,009)	0	0	0	0	1,233	14,226,249	9.8			
BHM00Z	Y1	1		BUNKER HILL CAPITAL LP.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....		14,409,224	12,578,878	12,578,878	(2,500,704)	0	0	0	0	0	8,469,578	17.8			
BHM01W	XR	1		CAPITAL PARTNERS.....		GREENWICH.....	CT...	DIRECT WITH ISSUER.....		6,660,919	6,855,424	6,855,424	271,388	0	0	0	0	478,262	2,395,160	6.4			
BHM030	T6	0		CARLYLE MC PARTNERS LP.....		.....	US...	DIRECT WITH ISSUER.....		6,015,438	7,860,577	7,860,577	1,881,072	0	0	0	0	0	0	3.0			
BHM02X	9R	5		CARLYLE PARTNERS V L.P.....		WASHINGTON.....	DC...	DIRECT WITH ISSUER.....		8,569,581	8,611,383	8,611,383	1,084,395	0	0	0	0	1,997	9,243,305	0.1			
BHM024	UY	0		CAROUSEL CAPITAL PARTNERS III LP.....		CHARLOTTE.....	NC...	DIRECT WITH ISSUER.....		4,373,298	4,941,704	4,941,704	(794,046)	0	0	0	0	2,391,270	2,267,474	4.7			
BHM02Z	R3	3		CARRIX.....		US.....	US...	DIRECT WITH ISSUER.....		2,935,600	2,915,367	2,915,367	7,294,167	0	7,314,400	0	0	0	548,480	0.6			
BHM02U	9X	8		CENTERLINE HIGH YIELD CMBS FD III.....		.....	US...	BEAR STEARNS & CO. INC.....		0	0	0	0	0	0	0	0	0	0	1.7			
999703	42	4		CHARLESBANK EQUITY FUND V L.P.....		BOSTON.....	MA...	VARIOUS.....		7,143,112	7,079,839	7,079,839	(507,799)	0	0	0	0	1,921,604	376,549	2.1			
BHM018	OZ	2		CHARLESBANK EQUITY FUND VI LP.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....		6,198,062	6,601,947	6,601,947	223,711	0	0	0	0	110,042	1,750,494	1.0			
995457	35	5		CITICORP MEZZANINE FUND.....		NEW YORK.....	NY....	VARIOUS.....		7,216,434	0	0	4,722	0	11,905	0	0	143,007	0	2.4			
999657	49	7		CITICORP MEZZANINE III LP.....		NEW YORK.....	NY....	VARIOUS.....		2,559,676	219,502	219,502	(796,620)	(823,024)	0	0	0	1,451,207	106	2.1			
BHM01S	FA	7		CLAREN ROAD.....		NEW YORK.....	KY....	DIRECT WITH ISSUER.....		1,493,130	1,883,641	1,883,641	(586,445)	0	0	0	0	45,681	0	3.3			
BHM020	P8	1		CLEARVIEW CAPITAL FUND II LP.....		GREENWICH.....	CT...	DIRECT WITH ISSUER.....		4,071,930	3,974,334	3,974,334	305,514	0	0	0	0	0	3,806,640	3.9			
BHM026	LX	7		CPIM STRUCTURED CREDIT 1000.....		CONCORD.....	KY....	DIRECT WITH ISSUER.....		1,472,102	1,560,358	1,560,358	27,480	0	318,391	0	0	0	0	3.3			
BHM026	LZ	2		CPIM STRUCTURED CREDIT 1500.....		CONCORD.....	KY....	DIRECT WITH ISSUER.....		1,030,554	1,081,660	1,081,660	152,477	0	316,472	0	0	0	0	4.3			
BHM01P	Q6	0		D. E. SHAW SECURITIES LP.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		2,158,780	2,568,201	2,568,201	(63,935)	0	0	0	0	0	0	0.6			

SCHEDULE BA - PART 1

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

1			2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
						4	5								13	14	15	16	17			
CUSIP Identification			Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
999698	17	8	DCM III L.P.....			MENLO PARK.....	CA...	VARIOUS.....		01/11/2001	1	6,596,922	3,394,915	3,394,915	33,329	(617,405)	0	0	0	(17,804)	268,140	1.5
BHM01Q	ZH	4	DEEPHAVEN EVENT FUND LLC.....			MINNETONKA.....	MN...	DIRECT WITH ISSUER.....		05/01/2006	13	278,800	274,832	274,832	0	(0)	200,042	0	0	0	0	9.3
BHM01W	2H	7	DEEPHAVEN GLOBAL VALUE.....			MINNETONKA.....	MN...	DIRECT WITH ISSUER.....		07/31/2006	13	951,552	1,799,957	1,799,957	848,405	0	0	0	0	0	0	40.1
999656	90	3	DLJ INVESTMENT PARTNERS II LP.....			NEW YORK.....	NY...	VARIOUS.....		08/20/2002	2	685,772	212,533	212,533	245,967	(239,737)	363,043	0	0	(183,408)	925,947	1.0
BHM025	UB	7	DLJ INVESTMENT PARTNERS III LP.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		02/02/2007	2	4,009,549	3,137,317	3,137,317	(116,810)	(295,168)	0	0	0	117,162	8,697,443	1.4
995741	17	0	DLJ STRATEGIC PARTNERS LP.....			NEW YORK.....	NY...	VARIOUS.....		10/02/2002	0	315,658	596,220	596,220	102,160	0	0	0	0	88,450	193,328	0.5
BHM037	87	6	DRAWBRIDGE SPECIAL OPS.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		06/26/2008	13	9,408,441	10,387,925	10,387,925	1,848,232	0	0	0	0	0	0	0.3
995724	51	5	FINANCIAL TECHNOLOGY VENTURES II.....			SAN FRANCISCO....	CA...	VARIOUS.....		08/20/2002	1	3,227,150	3,047,356	3,047,356	20,182	(90,353)	0	0	0	106,638	0	0.8
999673	60	1	FRONTENAC FUND VIII.....			CHICAGO.....	IL.....	VARIOUS.....		10/05/2000	3	8,433,543	4,944,864	4,944,864	410,414	(460,772)	0	0	0	1,470,420	406,122	2.1
BHM01E	1X	3	GARTMORE RIVERVIEW DIVERSIFIED OPP ...			RED BANK.....	NY...	DIRECT WITH ISSUER.....		04/25/2006	13	1,523,461	1,707,170	1,707,170	102,440	0	0	0	0	0	0	37.7
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		06/18/2008	0	10,938,348	11,650,226	11,650,226	1,830,998	(210,652)	0	0	0	444,054	2,471,921	0.6
BHM02Q	QG	5	GOLDEN TREE INC.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		06/28/2007	13	1,340,282	1,707,741	1,707,741	46,450	0	0	0	0	0	0	6.8
995670	05	6	GRP II LLP.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		12/03/2007	1	1,426,818	2,362,491	2,362,491	1,355,875	0	0	0	0	0	1,341,030	3.9
BHM03B	4L	0	GRP III LP.....			LOS ANGELES.....	CA...	VARIOUS.....		03/05/2008	0	3,073,095	2,562,239	2,562,239	(151,796)	0	0	0	0	10,241	5,386,905	0.0
BHM0HT	6B	6	GSPX2 LP.....				US...	DIRECT WITH ISSUER.....		12/17/2009	0	57,673	57,673	57,673	0	0	0	0	0	0	260,700	0.0
BHM02Q	B6	3	HALYARD CAPITAL FUND II L.P.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		07/02/2007	3	5,325,128	5,435,976	5,435,976	229,442	0	0	0	0	8,216	6,395,410	4.5
990413	11	4	HANIFEN IMHOFF MEZZ FUND LMD PART.....			DENVER.....	CO...	PORTFOLIO TRANSFER.....		11/23/2004	2	1,953,863	0	0	(13)	0	158,561	0	0	0	0	27.2
999651	59	9	HERITAGE FUND III LP.....			BOSTON.....	MA...	VARIOUS.....		08/07/2000	3	8,524,680	0	0	0	0	0	0	0	0	0	2.3
999695	04	2	HIGHSTAR CAPITAL L.P.....			NEW YORK.....	NY...	VARIOUS.....		12/13/2004	3	1,140,456	1,190,665	1,190,665	78,107	0	0	0	0	0	962,985	4.4
BHM007	G5	4	HIGHSTAR CAPITAL L.P. II.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		10/12/2005	3	8,898,525	8,594,814	8,594,814	343,141	0	0	0	0	0	3,141	2.7
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		05/16/2007	3	19,834,763	20,969,728	20,969,728	3,396,200	0	0	0	0	0	3,317,380	1.5
BHM031	EK	3	HIGHSTAR KNIGHT PARTNERS LP.....				US...	PORTFOLIO TRANSFER.....		11/19/2007	0	6,591,419	9,446,960	9,446,960	1,850,573	0	0	0	0	556,881	38,980	0.0
BHM00X	JR	6	HURON II LLP.....			DETROIT.....	MI...	VARIOUS.....		12/13/2004	3	8,231,324	8,242,610	8,242,610	1,665,378	(669,836)	0	0	0	5,515,021	2,451,100	6.0
991058	47	0	INDIGO CAPITAL LIMITED.....			LONDON.....	CS...	VARIOUS.....		07/10/2003	2	6,594,857	4,547,201	4,547,201	(1,065,356)	0	0	0	(316,474)	95,123	1,682,225	2.6
999690	26	6	INDUSTRI KAPITAL 2000 LIMITED.....			LONDON.....	SE...	VARIOUS.....		12/19/2001	3	6,041,812	5,807,191	5,807,191	104,915	0	0	0	(483,045)	0	430	8.9
BHM025	L8	4	INTERMEDIA PARTNERS VII LP.....			GREENWICH.....	CT...	DIRECT WITH ISSUER.....		01/02/2007	3	17,448,449	18,092,053	18,092,053	2,461,543	0	0	0	0	0	727,821	2.7
995742	02	0	J W CHILDS EQUITY PARTNERS III.....			BOSTON.....	MA...	VARIOUS.....		10/08/2003	3	3,875,476	3,636,212	3,636,212	(736,818)	0	0	0	0	1,721,306	391,400	0.4
BHM035	DC	3	KRG CAPITAL FUND IV LP.....			DENVER.....	CO...	VARIOUS.....		12/27/2007	0	8,318,457	7,556,877	7,556,877	66,633	(53,978)	0	0	0	3,812	8,395,208	0.0
BHM016	JV	5	LINCOLNSHIRE EQUITY FUND III LP.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		11/14/2005	3	8,704,226	9,006,533	9,006,533	452,882	0	0	0	0	4,608,857	2,854,407	3.6
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		08/04/2009	0	840,239	559,402	559,402	(225,108)	0	0	0	0	0	9,160,030	1.2
995636	35	4	MESIROW PARTNERSHIP FUND I.....			CHICAGO.....	IL...	VARIOUS.....		11/12/1999	0	11,086,782	7,439,164	7,439,164	168,932	(1,249,385)	0	0	0	119,157	464,365	10.6
995660	63	6	MIDMARK EQUITY PARTNERS II.....			CHATHAM.....	NJ...	VARIOUS.....		02/23/2000	3	0	0	0	0	0	0	0	0	0	0	5.9
995422	27	6	MIDMARK EQUITY PARTNERS LP.....			CHATHAM.....	NJ...	PORTFOLIO TRANSFER.....		09/30/1998	3	1	0	0	0	0	0	0	0	0	0	15.0
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP..			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		04/11/2008	0	7,132,320	6,900,791	6,900,791	(21,333)	(97,391)	0	0	0	54,581	2,895,798	0.2
BHM01V	2W	6	MORGAN STANLEY PRIVATE MRKTS III.....			CONSHOHOCKEN....	PA...	DIRECT WITH ISSUER.....		01/12/2007	0	22,143,631	26,715,051	26,715,051	7,273,359	0	0	0	0	60	7,889,208	3.6
BHM032	S5	9	NEW SILK ROUTE PE ASIA FUND.....			NEW YORK.....	IN....	DIRECT WITH ISSUER.....		12/03/2007	0	9,065,562	8,542,180	8,542,180	902,296	0	0	0	0	5,080	6,000,000	1.3
BHM01V	U9	6	NEWSTONE CAPITAL PARTNERS LLC.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		02/02/2007	2	13,151,036	12,187,552	12,187,552	(850,959)	(153,664)	0	0	0	1,532,253	1,585,137	2.1
995734	20	9	OZ DOMESTIC PARTNERS.....				US...	DIRECT WITH ISSUER.....		01/02/2002	0	1,620	9,765	9,765	8,145	1,620	0	0	0	0	0	0.0
BHM01G	MU	1	RIVERSIDE FUND III LP.....			BOSTON.....	MA...	DIRECT WITH ISSUER.....		11/30/2005	3	8,865,080	7,898,241	7,898,241	(1,554,174)	0	0	0	0	1,061,796	1,087,980	4.4
BHM018	T0	8	SAGUENAY FUND II LLC.....			WILMINGTON.....	DE...	DIRECT WITH ISSUER.....		02/27/2006	13	5,966,572	6,559,034	6,559,034	206,521	0	0	0	0	0	0	48.1
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP.....			BRIARCLIFF MANOR ..	NY...	DIRECT WITH ISSUER.....		02/01/2007	3	6,394,343	4,537,886	4,537,886	214,213	(35,745)	0	0	0	(1,078)	4,854,776	4.4
995689	07	2	SPROUT CAPITAL IX LP.....			NEW YORK.....	NY...	VARIOUS.....		10/12/2000	1	6,147,445	3,029,750	3,029,750	(20,032)	(266,772)	0	0	0	(3,507)	0	0.8
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA.....			SYDNEY.....	US...	DIRECT WITH ISSUER.....		11/03/2008	0	5,312,793	5,753,154	5,753,154	495,628	0	0	0	0	38,648	3,352,102	0.4

E07.1

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	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
BHM045 M8 1	STONE ARCH CAPITAL II LP.....			MINNEAPOLIS.....	MN...	DIRECT WITH ISSUER.....		04/13/2009.....	0	3,625,706	3,683,144	3,683,144	149,734	0	0	0	0	0	3,874,290	5.0
BHM02C DX 3	SUMMER STREET CAPITAL II LP.....			BUFFALO.....	NY...	DIRECT WITH ISSUER.....		04/23/2007.....	3	6,176,716	6,143,269	6,143,269	293,646	0	0	0	0	0	2,823,280	5.6
BHM0JB 5A 6	SUNTX CAPITAL PARTNERS II.....			DALLAS.....	TX...	DIRECT WITH ISSUER.....		09/14/2010.....	0	6,959,128	6,422,531	6,422,531	(536,597)	0	0	0	0	0	3,769,870	0.0
999671 74 6	TCV IV LP.....			PALO ALTO.....	CA...	VARIOUS.....		07/06/2000.....	2	10,760,940	4,490,217	4,490,217	(688,789)	(164,257)	0	0	0	3,755,882	369,424	0.9
BHM04X Q4 5	TCV VII LP.....			MILBURN.....	KY...	DIRECT WITH ISSUER.....		10/24/2008.....	0	3,777,330	3,524,162	3,524,162	(54,316)	0	0	0	0	0	8,672,645	0.6
BHM035 2R 2	TCW ENERGY FUND XIV LP.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		01/17/2008.....	0	6,207,642	6,900,191	6,900,191	813,739	0	0	0	0	360,848	4,674,142	1.1
BHM01Z LO 6	TCW/CRESCENT MEZZANINE IV.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		09/26/2006.....	2	10,548,210	9,420,775	9,420,775	983,433	(600,240)	0	0	0	40,698	241,173	1.4
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V...			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		09/02/2008.....	0	11,956,124	11,870,674	11,870,674	(141,327)	0	0	0	0	634,230	11,005,153	1.5
BHM03C AA 5	THE HURON FUND III LP.....			DETROIT.....	MI.....	DIRECT WITH ISSUER.....		03/18/2008.....	3	2,293,571	1,922,283	1,922,283	(3,975)	(61,275)	0	0	0	0	7,706,424	2.9
995720 82 8	THE PENINSULA FUND III.....			DETROIT.....	MI.....	VARIOUS.....		04/30/2004.....	0	3,296,357	1,972,111	1,972,111	(848,842)	0	0	0	0	76,117	338,129	3.1
991036 20 3	THE RESOLUTE FUND LP.....			NEW YORK.....	NY...	VARIOUS.....		11/13/2002.....	3	4,944,865	7,901,603	7,901,603	2,411,740	0	0	0	0	1,430,134	479,078	0.5
BHM05D GA 5	TPF II LP.....			US.....		DIRECT WITH ISSUER.....		10/09/2008.....	0	6,234,205	5,536,828	5,536,828	(23,567)	(75,674)	0	0	0	0	3,974,111	0.4
BHM02S 3T 8	VMG EQUITY PARTNERS L.P.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		07/24/2007.....	3	4,123,556	4,787,061	4,787,061	1,215,489	0	0	0	0	2,067,808	3,909,076	2.9
999671 75 3	WALDEN II LP.....			SAN FRANCISCO....	CA...	VARIOUS.....		12/05/2003.....	1	4,702,474	6,391,622	6,391,622	2,182,872	0	0	0	0	0	464,202	4.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										539,147,506	512,726,600	512,726,600	46,419,163	(6,307,307)	9,095,823	0	(1,114,043)	36,101,273	240,115,007	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
BHM02C 73 6	ASHLAR APARTMENTS.....			US.....		DIRECT WITH ISSUER.....		03/23/2007.....	0	0	0	0	0	0	0	0	0	0	0	0.0
BHM01U 54 7	BABSON MEZZANINE REALTY INVESTORS.....			SPRINGFIELD.....	MA...	DIRECT WITH ISSUER.....		08/14/2006.....	0	3,428,468	4,518,440	4,518,440	929,322	0	0	0	0	0	5,031,986	5.6
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		03/14/2007.....	0	44,070,595	41,388,635	41,388,635	12,881,345	0	0	0	0	0	19,214,190	1.3
BHM01Z QV 3	BROOKFIELD PROPERTIES OFFICE PARTN...			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		10/02/2006.....	0	17,173,000	19,722,002	19,722,002	2,505,002	0	0	0	0	0	0	8.5
BHM0HY CA 0	CC PROPERTIES LLC.....			US.....		Various.....		02/18/2010.....	0	1,568,000	1,568,000	1,568,000	0	0	0	0	0	0	0	0.0
BHM01W EG 6	COLONY REALTY PARTNERS II LP 2006.....			LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....		12/11/2006.....	0	5,683,560	6,982,207	6,982,207	1,298,647	0	0	0	0	0	0	1.5
BHM01R G6 5	CROSSHARBOR INSTITUTIONAL PARTNERS.....			BOSTON.....	MA...	DIRECT WITH ISSUER.....		09/15/2006.....	0	7,375,211	6,155,742	6,155,742	(539,807)	0	0	0	0	0	2,712,557	2.3
BHM031 1B 7	GSR3LP LLC.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		01/09/2008.....	0	5,558,335	5,466,934	5,466,934	(77,178)	0	0	0	0	90,864	1,608,400	0.8
BHM01K 21 8	GUGGENHEIM STRUCTURED RE II LP 06.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		08/25/2006.....	0	175,781	0	0	0	0	0	0	0	0	0	6.5
BHM01H LO 6	HARTFORD MEZZ INVESTORS I LP 05.....			WILMINGTON.....	DE...	DIRECT WITH ISSUER.....		08/13/2007.....	0	10,316,200	6,347,560	6,347,560	(2,675,254)	0	4,938,709	0	0	0	(0)	7.4
BHM02Y J4 3	HILLENBRAND GLOBAL MORTGAGE FUND I...			CHICAGO.....	IL.....	VARIOUS.....		10/08/2007.....	0	0	0	0	(611,319)	0	69,761	0	0	0	11,076,923	10.3
BHM01G MY 3	LION GABLES APARTMENT FUND LP.....			WILMINGTON.....	DE...	DIRECT WITH ISSUER.....		11/21/2005.....	0	6,511,678	6,156,223	6,156,223	(130,285)	0	0	0	0	0	0	0.8
BHM02R QU 2	MACFARLANE URBAN REAL ESTATE FUND...			US.....		DIRECT WITH ISSUER.....		01/02/2008.....	0	5,957,525	5,498,450	5,498,450	(459,074)	0	3,282,219	0	0	0	1,184,538	1.2
BHM01R L9 5	METROPOLITAN RE PARTNERS IV.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		06/26/2006.....	0	11,657,507	11,302,016	11,302,016	(120,061)	(24,460)	1,365,963	0	0	25,000	1,937,500	7.7
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTERNAT...			US.....		DIRECT WITH ISSUER.....		07/18/2007.....	0	3,907,565	5,023,502	5,023,502	903,725	0	0	0	0	0	499,950	0.3
BHM01F 2Z 4	NYLIM RE MEZZ FUND II LP 05.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		09/27/2006.....	0	7,082,552	6,721,120	6,721,120	(361,432)	0	3,143,398	0	0	0	0	13.3
BHM006 H5 5	NYLIM_GCR02.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		12/07/2005.....	0	0	0	0	0	0	0	0	0	0	0	9.8
BHM01J EY 6	PHILLIPS EDISON SC FUND III LP 06.....			CINCINNATI.....	OH...	DIRECT WITH ISSUER.....		07/14/2006.....	0	3,123,635	2,567,460	2,567,460	107,228	0	414,888	0	0	0	0	2.3
BHM024 NH 5	SQUARE MILE PARTNERS II LP.....			NEW YORK.....	NY...	DIRECT WITH ISSUER.....		07/23/2007.....	0	8,330,635	8,312,461	8,312,461	2,822	0	2,231,934	0	0	0	210,961	4.5
BHM01R E7 7	TRANSWESTERN MULTIFAMILY PARTNERS...			CHICAGO.....	IL.....	DIRECT WITH ISSUER.....		08/01/2007.....	0	5,150,000	2,709,853	2,709,853	(421,347)	(48,513)	0	0	0	22,051	4,849,758	4.4
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										147,070,245	140,440,605	140,440,605	13,232,334	(72,973)	15,446,871	0	0	137,915	48,326,762	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
BHM025 HJ 5	GREAT LAKES II LLC.....			SPRINGFIELD.....	MA...	DIRECT WITH ISSUER.....		12/14/2006.....	13	325,844	11,023,343	11,023,343	6,184,983	0	0	0	0	3,382,593	0	12.2
BHM023 T6 5	ZAIS MATRIX V-B.....			RED BANK.....	NJ...	DIRECT WITH ISSUER.....		04/30/2008.....	13	1,506,063	4,253,688	4,253,688	1,296,901	0	0	0	0	0	0	14.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										1,831,907	15,277,031	15,277,031	7,481,884	0	0	0	0	3,382,593	0	...XXX.....
Surplus Debentures - Unaffiliated																				
309588 AE 1	FARMERS EXCHANGE CAPITAL.....			.....	NV....	EXCHANGE.....		07/08/1998.....	0	17,138,077	18,226,108	17,172,755	0	8,554	0	0	0	1,440,000	0	0.0

E07.2

SCHEDULE BA - PART 1

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

1			2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5											13	14	15	16	17				
CUSIP Identification			Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
592173	AC	2	METROPOLITAN LIFE INSURANCE CO.....			NY....	EXCHANGE.....		1	11/19/2001	0	8,970,241	9,908,513	8,699,443	0	(63,885)	0	0	0	641,025	0	0.0	
592173	AE	8	METROPOLITAN LIFE INSURANCE CO.....		NEW YORK	NY....	VARIOUS.....		1	11/08/1995	0	23,742,567	27,803,800	23,803,758	0	6,674	0	0	0	1,872,000	0	0.0	
743917	AH	9	PRUDENTIAL INSURANCE CO OF AMERICA...			NJ....	VARIOUS.....		1	08/27/2002	0	18,247,622	19,004,221	18,029,824	0	(57,626)	0	0	0	1,076,741	0	0.0	
2199999. Total - Surplus Debentures - Unaffiliated.....												68,098,507	74,942,642	67,705,779	0	(106,284)	0	0	0	0	5,029,766	0	...XXX....
Any Other Class of Asset - Unaffiliated																							
12322T	AA	0	BUSHNELL LOAN FUND II_08-1A.....			US....	CITIGROUP (Salomon/Smith Barney).....			03/20/2008	0	34,000	935,000	34,000	0	0	0	0	0	0	0	0.0	
12322T	AC	6	BUSHNELL LOAN FUND II_08-1A.....			US....	CITIGROUP (Salomon/Smith Barney).....			03/20/2008	0	0	17,010	0	0	0	0	0	0	0	0	0.0	
12322T	AE	2	BUSHNELL LOAN FUND II_08-1A.....			US....	CITIGROUP (Salomon/Smith Barney).....			03/20/2008	0	0	32	0	0	0	0	0	0	0	0	0.0	
17311C	AR	2	CMLTI_07-WFH1.....			US....	PORTFOLIO TRANSFER.....			02/22/2007	0	(16)	0	2	0	1	0	0	0	0	0	0.0	
85804P	AC	7	STEDMAN LOAN FUND LTD_08-1A.....			US....	PORTFOLIO TRANSFER.....			03/27/2008	0	0	10,000	0	0	0	0	0	0	0	0	0.0	
000000	00	0	VINA_08-1X.....			US....	PORTFOLIO TRANSFER.....			03/14/2008	0	0	37	0	0	0	0	0	0	0	0	0.0	
000000	00	0	VINA_08-1X-D.....			US....	PORTFOLIO TRANSFER.....			03/14/2008	0	2	30,000	2	0	0	0	0	0	0	0	0.0	
000000	00	0	DEAN WITTER SPVL.....		CHARLESTON.....	WV....	DIRECT WITH ISSUER.....			05/01/1997	0	7,000	9,332	9,332	435	0	0	0	0	0	0	0.0	
000000	00	0	IIP STATE OD FLORIDA 04/04/03.....		CHARLESTON.....	WV....	DIRECT WITH ISSUER.....			05/01/2003	0	5,000	7,550	7,550	579	0	0	0	0	0	0	0.0	
000000	00	0	529 MUNICIPAL SECURITIES.....		CHARLESTON.....	WV....	DIRECT WITH ISSUER.....			06/30/2003	0	138,000	162,744	162,744	24,744	0	0	0	0	0	0	0.0	
3799999. Total - Any Other Class of Asset - Unaffiliated.....												183,986	1,171,705	213,629	25,758	1	0	0	0	0	0	0	...XXX....
3999999. Subtotal - Unaffiliated.....												773,851,880	765,274,644	757,079,706	69,375,040	(6,559,430)	25,569,222	0	(1,114,043)	45,215,957	292,357,747	...XXX....	
4199999. Totals.....												773,851,880	765,274,644	757,079,706	69,375,040	(6,559,430)	25,569,222	0	(1,114,043)	45,215,957	292,357,747	...XXX....	

SCHEDULE BA - PART 2

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

1			2		Location		5	6	7	8	9	10	11
CUSIP Identification			Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
					City	State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
13138@	10	6	CALTIUS PARTNERS III L.P.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/20/2010	2	0	67,229	0	2.4
41658@	AA	5	HARTFORD INST TR - FR BANK LOAN.....		HARTFORD.....	US.....	DIRECT WITH ISSUER.....	12/14/2010	0	0	(0)	0	0.0
87311@	10	9	TCW CRESCENT MEZZ PARTNERS III.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	12/16/2010	2	0	3,446	0	0.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....										0	70,675	0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
BHM025	L7	6	AEA INVESTORS 2006 FUND LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	04/20/2010	3	0	4,632,686	0	1.6
BHM0JB	RQ	7	AEA INVESTORS CAYMAN FEEDER LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	09/14/2010	0	3,379,121	89,447	0	0.0
BHM01F	03	7	AEA INVESTORS SMALL BUSINESS FUND.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	11/02/2010	3	0	444,136	0	4.9
BHM0HW	WC	8	AOS PARTNERS LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	03/01/2010	1	6,504,965	21,029	0	0.0
BHM01A	ME	0	APOLLO INVESTMENT FUND VI LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	04/13/2010	3	0	755,781	0	0.2
BHM03W	XD	0	APOLLO INVESTMENT FUND VII.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/12/2010	3	0	3,984,366	0	0.2
BHM01Q	52	0	ARLINGTON CAPITAL PARTNERS II LP.....		WASHINGTON.....	DC.....	DIRECT WITH ISSUER.....	01/04/2010	3	0	1,967,984	0	2.3
BHM02K	M8	0	BLACKSTONE CAPITAL PARTNERS V.....		.....	US.....	DIRECT WITH ISSUER.....	01/13/2010	3	0	2,978,026	0	1.0
BHM021	9E	4	BOSTON VENTURES VII LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	06/10/2010	3	0	1,540,198	0	4.7
BHM01Q	7D	4	BRAZOS EQUITY FUND II L P.....		DALLAS.....	TX.....	DIRECT WITH ISSUER.....	02/18/2010	3	0	389,844	0	2.5
BHM05F	QF	8	BRAZOS EQUITY FUND III L P.....		DALLAS.....	TX.....	DIRECT WITH ISSUER.....	03/02/2010	0	0	2,306,756	0	1.8
995744	93	5	BRIDGEPOINT CAPITAL LIMITED.....		LONDON.....	GB.....	DIRECT WITH ISSUER.....	03/29/2010	3	0	61,446	0	2.3
BHM03J	4Q	2	BROOKSIDE MEZZANINE FUND II.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	05/03/2010	0	0	2,022,965	0	12.1
BHM03J	4H	2	BROOKSIDE MEZZANINE PARTNERS II.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	05/03/2010	0	0	4,046	0	0.0
BHM0JA	JE	5	BRYNWOOD PARTNERS VI LP.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	09/01/2010	0	1,990,322	1,897,111	0	0.0
BHM05J	QC	7	BUNKER HILL CAPITAL II LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	01/19/2010	0	0	421,026	0	9.8
BHM00Z	Y1	1	BUNKER HILL CAPITAL LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	08/12/2010	3	0	2,477,756	0	17.8
BHM01W	XR	1	CAPITAL PARTNERS.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	03/09/2010	3	0	2,939,834	0	6.4
BHM02X	9R	5	CARLYLE PARTNERS V L.P.....		WASHINGTON.....	DC.....	DIRECT WITH ISSUER.....	01/26/2010	3	0	3,450,315	0	0.1
BHM024	UY	0	CAROUSEL CAPITAL PARTNERS III LP.....		CHARLOTTE.....	NC.....	DIRECT WITH ISSUER.....	01/11/2010	3	0	123,367	0	4.7
999703	42	4	CHARLESBANK EQUITY FUND V L.P.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	01/04/2010	3	0	117,814	0	2.1
BHM018	0Z	2	CHARLESBANK EQUITY FUND VI LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	01/04/2010	3	0	1,369,229	0	1.0
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	01/11/2010	3	0	771,228	0	3.9
999656	90	3	DLJ INVESTMENT PARTNERS II LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	05/04/2010	2	0	9,251	0	1.0
BHM025	UB	7	DLJ INVESTMENT PARTNERS III LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/17/2010	2	0	2,519,210	0	1.4
995741	17	0	DLJ STRATEGIC PARTNERS LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/24/2010	0	0	8,256	0	0.5
995724	51	5	FINANCIAL TECHNOLOGY VENTURES II.....		SAN FRANCISCO.....	CA.....	DIRECT WITH ISSUER.....	11/05/2010	1	0	37,880	0	0.8
999673	60	1	FRONTENAC FUND VIII.....		CHICAGO.....	IL.....	DIRECT WITH ISSUER.....	10/26/2010	3	0	117,132	0	2.1
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/15/2010	0	0	1,847,962	0	0.6
995670	05	6	GRP II LLP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	12/23/2009	1	(13,847)	480,191	0	3.9
BHM03B	4L	0	GRP III LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	02/02/2010	0	0	1,772,370	0	0.0
BHM02Q	B6	3	HALYARD CAPITAL FUND II L.P.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/01/2010	3	0	256,605	0	4.5
BHM007	G5	4	HIGHSTAR CAPITAL L.P. II.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/18/2010	3	0	186,995	0	2.7
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/12/2010	3	0	2,116,415	0	1.5
BHM00X	JR	6	HURON II LLP.....		DETROIT.....	MI.....	DIRECT WITH ISSUER.....	05/12/2010	3	0	300,399	0	6.0
991058	47	0	INDIGO CAPITAL LIMITED.....		LONDON.....	CS.....	DIRECT WITH ISSUER.....	08/11/2010	2	0	101,635	0	2.6
999690	26	6	INDUSTRI KAPITAL 2000 LIMITED.....		LONDON.....	SE.....	DIRECT WITH ISSUER.....	04/07/2010	3	0	145,568	0	8.9
BHM025	L8	4	INTERMEDIA PARTNERS VII LP.....		GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	01/12/2010	3	0	2,341,007	0	2.7
995742	02	0	J W CHILDS EQUITY PARTNERS III.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	03/12/2010	3	0	107,464	0	0.4
BHM035	DC	3	KRG CAPITAL FUND IV LP.....		DENVER.....	CO.....	DIRECT WITH ISSUER.....	01/12/2010	0	0	5,394,012	0	0.0

SCHEDULE BA - PART 2

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

1			2		Location		5	6	7	8	9	10	11
CUSIP Identification			Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
					City	State							
BHM016	JV	5	LINCOLNSHIRE EQUITY FUND III LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/04/2010	3	0	1,013,217	0	3.6
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/04/2010	0	0	397,412	0	1.2
995636	3S	4	MESIROW PARTNERSHIP FUND I.....		CHICAGO.....	IL.....	DIRECT WITH ISSUER.....	11/03/2010	0	0	464,368	0	10.6
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/12/2010	0	0	3,610,243	0	0.2
BHM01V	2W	6	MORGAN STANLEY PRIVATE MRKTS III.....		CONSHOHOCKEN.....	PA.....	DIRECT WITH ISSUER.....	02/03/2010	0	0	5,010,118	0	3.6
BHM032	S5	9	NEW SILK ROUTE PE ASIA FUND.....		NEW YORK.....	IN.....	DIRECT WITH ISSUER.....	02/01/2010	0	0	3,825,000	0	1.3
BHM01V	U9	6	NEWSTONE CAPITAL PARTNERS LLC.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/11/2010	2	0	2,837,967	0	2.1
BHM01G	MU	1	RIVERSIDE FUND III LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	03/11/2010	3	0	871,823	0	4.4
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP.....		BRIARCLIFF MANOR.....	NY.....	DIRECT WITH ISSUER.....	01/11/2010	3	0	2,463,882	0	4.4
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA.....		SYDNEY.....	US.....	DIRECT WITH ISSUER.....	01/04/2010	0	0	3,092,302	0	0.4
BHM045	M8	1	STONE ARCH CAPITAL II LP.....		MINNEAPOLIS.....	MN.....	DIRECT WITH ISSUER.....	03/09/2010	0	0	2,437,500	0	5.0
BHM02C	DX	3	SUMMER STREET CAPITAL II LP.....		BUFFALO.....	NY.....	DIRECT WITH ISSUER.....	06/03/2010	3	0	2,245,500	0	5.6
BHM0JB	5A	6	SUNTX CAPITAL PARTNERS II.....		DALLAS.....	TX.....	DIRECT WITH ISSUER.....	09/14/2010	0	6,078,137	880,991	0	0.0
999671	74	6	TCV IV LP.....		PALO ALTO.....	CA.....	DIRECT WITH ISSUER.....	09/16/2010	2	0	29,436	0	0.9
BHM04X	Q4	5	TCV VII LP.....		MILBURN.....	KY.....	DIRECT WITH ISSUER.....	01/04/2010	0	0	1,988,265	0	0.6
BHM035	2R	2	TCW ENERGY FUND XIV LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	02/08/2010	0	0	1,162,588	0	1.1
BHM01Z	L0	6	TCW/CRESCENT MEZZANINE IV.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	03/31/2010	2	0	93,634	0	1.4
BHM04S	4W	8	TCW/CRESCENT MEZZANINE PARTNERS V.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/15/2010	0	0	8,422,293	0	1.5
BHM03C	AA	5	THE HURON FUND III LP.....		DETROIT.....	MI.....	DIRECT WITH ISSUER.....	07/13/2010	3	0	675,000	0	2.9
991036	20	3	THE RESOLUTE FUND LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/09/2010	3	0	176,381	0	0.5
BHM05D	GA	5	TPF II LP.....		.....	US.....	DIRECT WITH ISSUER.....	01/04/2010	0	0	1,803,286	0	0.4
BHM02S	3T	8	VMG EQUITY PARTNERS L.P.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	01/11/2010	3	0	550,026	0	2.9
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										17,938,698	96,559,972	0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/08/2010	0	0	16,060,652	0	1.3
BHM0HY	CA	0	CC PROPERTIES LLC.....		.....	US.....	HIMCO OPERATIONAL TRANSACTION.....	02/18/2010	0	1,568,000	0	0	0.0
BHM01R	GG	5	CROSSHARBOR INSTITUTIONAL PARTNERS.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....	03/24/2010	0	0	1,521,250	0	2.3
BHM02R	QU	2	MACFARLANE URBAN REAL ESTATE FUND.....		.....	US.....	DIRECT WITH ISSUER.....	01/07/2010	0	0	6,052,327	0	1.2
BHM01R	L9	5	METROPOLITAN RE PARTNERS IV.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/01/2010	0	0	2,937,500	0	7.7
BHM02B	Y1	2	MORGAN STANLEY RE FUND VI INTERNAT.....		.....	US.....	DIRECT WITH ISSUER.....	04/02/2010	0	0	177,371	0	0.3
BHM024	NH	5	SQUARE MILE PARTNERS II LP.....		NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	04/02/2010	0	0	417,598	0	4.5
BHM01R	E7	7	TRANSWESTERN MULTIFAMILY PARTNERS.....		CHICAGO.....	IL.....	DIRECT WITH ISSUER.....	06/04/2010	0	0	950,000	0	4.4
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										1,568,000	28,116,698	0	...XXX.....
Surplus Debentures - Unaffiliated													
743917	AH	9	PRUDENTIAL INSURANCE CO OF AMERICA.....		.....	NJ.....	CREDIT SUISSE SECURITIES (USA) LLC.....	09/22/2010	0	0	3,158,200	0	0.0
2199999. Total - Surplus Debentures - Unaffiliated.....										0	3,158,200	0	...XXX.....
3999999. Subtotal - Unaffiliated.....										19,506,698	127,905,545	0	...XXX.....
4199999. Totals.....										19,506,698	127,905,545	0	...XXX.....

E08.1

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			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 Fixed Income - Unaffiliated																					
13138@	10	6	CALTIVUS PARTNERS III L.P.....	LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	11/30/2005	01/20/2010	900,654	930	0	0	0	930	0	901,584	901,584	0	0	0	47,231
41658@	AA	5	HARTFORD INST TR - FR BANK LOAN.....	HARTFORD.....	CT...	DIRECT WITH ISSUER.....	05/12/2006	05/28/2010	28,773,859	...(2,236,701)	(5,673)	0	0	...(2,242,375)	0	26,531,484	30,987,567	0	4,456,083	4,456,083	0
87311@	10	9	TCW CRESCENT MEZZ PARTNERS III.....	LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	12/18/2003	07/20/2010	181,465	168,626	0	0	0	168,626	0	350,091	350,091	0	0	0	68,426
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									29,855,978	...(2,067,145)	(5,673)	0	0	...(2,072,819)	0	27,783,159	32,239,242	0	4,456,083	4,456,083	115,657
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
995737	22	8	ADAMS STREET PARTNERS.....	CHICAGO.....	IL...	DIRECT WITH ISSUER.....	09/13/2002	06/07/2010	325,535	(3,466)	0	0	0	(3,466)	0	322,069	322,069	0	0	0	8,315
BHM0HW	WC	8	AOS PARTNERS LP.....	LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	03/01/2010	03/02/2010	0	0	0	0	0	0	0	3,851,408	3,851,408	0	0	0	238,863
999712	49	0	APOLLO ADVISORS V L.P.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	01/03/2005	02/15/2010	3,888,149	(900,504)	0	0	0	(900,504)	0	2,987,646	2,987,646	0	0	0	283,081
BHM01A	ME	0	APOLLO INVESTMENT FUND VI LP.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	09/12/2007	01/20/2010	855,609	25,735	0	0	0	25,735	0	881,344	881,344	0	0	0	2,698
BHM03W	XD	0	APOLLO INVESTMENT FUND VII.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	06/26/2008	02/12/2010	1,579,909	(200,852)	0	0	0	(200,852)	0	1,379,057	1,379,057	0	0	0	89,520
995648	67	2	ASGI PRIVATE EQUITY PARTNERS 1999.....	ST LOUIS.....	MO...	VARIOUS.....	01/10/2000	05/14/2010	143,990	49,336	0	8,215	0	41,121	0	185,111	185,111	0	0	0	118,772
BHM02K	M8	0	BLACKSTONE CAPITAL PARTNERS V.....	.....	US...	DIRECT WITH ISSUER.....	02/01/2008	05/13/2010	298,464	92,573	0	0	0	92,573	0	391,036	391,036	0	0	0	1,085
BHM01Q	7D	4	BRAZOS EQUITY FUND II L.P.....	DALLAS.....	TX...	DIRECT WITH ISSUER.....	05/31/2006	12/02/2010	18,159	1,186	0	0	0	1,186	0	19,345	19,345	0	0	0	1,865
BHM05F	QF	8	BRAZOS EQUITY FUND III L.P.....	DALLAS.....	TX...	DIRECT WITH ISSUER.....	01/02/2009	03/17/2010	25,070	129,315	0	0	0	129,315	0	154,385	154,385	0	0	0	0
BHM0JA	JE	5	BRYNWOOD PARTNERS VI LP.....	GREENWICH.....	CT...	DIRECT WITH ISSUER.....	09/01/2010	11/17/2010	0	0	0	0	0	0	0	1,121,532	1,121,532	0	0	0	4,794
BHM01W	XR	1	CAPITAL PARTNERS.....	GREENWICH.....	CT...	DIRECT WITH ISSUER.....	05/01/2007	05/11/2010	638,230	(16,749)	0	0	0	(16,749)	0	621,481	621,481	0	0	0	83,521
BHM030	T6	0	CARLYLE MC PARTNERS LP.....	.....	US...	DIRECT WITH ISSUER.....	11/05/2007	12/22/2010	1,624,798	9,764	0	0	0	9,764	0	1,634,562	1,634,562	0	0	0	0
BHM02X	9R	5	CARLYLE PARTNERS V L.P.....	WASHINGTON.....	DC...	DIRECT WITH ISSUER.....	11/03/2008	01/26/2010	450,391	113,401	0	0	0	113,401	0	563,792	563,792	0	0	0	1,905
BHM024	UY	0	CAROUSEL CAPITAL PARTNERS III LP.....	CHARLOTTE.....	NC...	DIRECT WITH ISSUER.....	12/07/2006	01/11/2010	2,499,973	(606,889)	0	0	0	(606,889)	0	1,893,084	1,893,084	0	0	0	784,068
999703	42	4	CHARLESBANK EQUITY FUND V L.P.....	BOSTON.....	MA...	DIRECT WITH ISSUER.....	06/12/2006	05/25/2010	413,442	(24,604)	0	0	0	(24,604)	0	388,839	388,839	0	0	0	89,309
BHM018	OZ	2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON.....	MA...	DIRECT WITH ISSUER.....	05/18/2009	03/09/2010	86,495	(3,111)	0	0	0	(3,111)	0	83,383	83,383	0	0	0	1,237
999657	49	7	CITICORP MEZZANINE III LP.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	10/03/2005	01/14/2010	491,725	(23,788)	0	0	0	(23,788)	0	467,937	467,937	0	0	0	229,309
BHM01S	FA	7	CLAREN ROAD.....	NEW YORK.....	KY...	DIRECT WITH ISSUER.....	05/26/2006	07/29/2010	1,089,220	(430,803)	0	0	0	(430,803)	0	658,417	658,417	0	0	0	130,099
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP.....	GREENWICH.....	CT...	DIRECT WITH ISSUER.....	07/08/2008	07/01/2010	48,430	6,738	0	0	0	6,738	0	55,168	55,168	0	0	0	0
BHM026	LX	7	CPIM STRUCTURED CREDIT 1000.....	CONCORD.....	KY....	VARIOUS.....	01/02/2007	01/08/2010	1,765,029	(57,945)	0	144,839	0	(202,785)	0	1,562,245	1,562,245	0	0	0	(35,202)
BHM026	LZ	2	CPIM STRUCTURED CREDIT 1500.....	CONCORD.....	KY....	VARIOUS.....	01/02/2007	01/08/2010	521,161	42,412	0	89,319	0	(46,907)	0	474,254	474,254	0	0	0	(19,948)
BHM01P	Q6	0	D. E. SHAW SECURITIES LP.....	NEW YORK.....	NY...	VARIOUS.....	01/01/2010	12/21/2009	17,615,679	...(3,649,705)	0	0	0	...(3,649,705)	0	13,618,539	13,618,539	0	0	0	3,418,771
999698	17	8	DCM III L.P.....	MENLO PARK.....	CA...	DIRECT WITH ISSUER.....	01/29/2002	07/08/2010	118,151	52,689	0	0	0	52,689	0	170,840	170,840	0	0	0	42,852
BHM01Q	ZH	4	DEEPHAVEN EVENT FUND LLC.....	MINNETONKA.....	MN...	VARIOUS.....	05/01/2006	03/29/2010	196,808	(0)	0	70,013	0	(70,013)	0	126,795	126,795	0	0	0	1,244
BHM01W	2H	7	DEEPHAVEN GLOBAL VALUE.....	MINNETONKA.....	MN...	DIRECT WITH ISSUER.....	07/31/2006	04/27/2010	276,757	0	0	0	0	0	0	276,757	276,757	0	0	0	170,563
999656	90	3	DLJ INVESTMENT PARTNERS II LP.....	NEW YORK.....	NY...	VARIOUS.....	09/26/2002	05/04/2010	215,006	99,290	0	2,541	0	96,749	0	311,755	311,755	0	0	0	199,378
BHM025	UB	7	DLJ INVESTMENT PARTNERS III LP.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	02/02/2007	03/17/2010	211,655	(17,069)	0	0	0	(17,069)	0	194,585	194,585	0	0	0	441,541
995741	17	0	DLJ STRATEGIC PARTNERS LP.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	02/23/2006	02/18/2010	235,153	(86,355)	0	0	0	(86,355)	0	148,798	148,798	0	0	0	14,743
BHM037	87	6	DRAWBRIDGE SPECIAL OPS.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	06/02/2008	02/05/2010	4,167,589	423,971	0	0	0	423,971	0	4,591,559	4,591,559	0	0	0	(16,213)
995724	51	5	FINANCIAL TECHNOLOGY VENTURES II.....	SAN FRANCISCO.....	CA...	DIRECT WITH ISSUER.....	02/19/2002	08/09/2010	218,689	(74,119)	0	0	0	(74,119)	0	144,570	144,570	0	0	0	94,056
999673	60	1	FRONTENAC FUND VIII.....	CHICAGO.....	IL....	DIRECT WITH ISSUER.....	03/16/2001	10/26/2010	384,758	153,946	0	0	0	153,946	0	538,704	538,704	0	0	0	237,671
BHM01E	1X	3	GARTMORE RIVERVIEW DIVERSIFIED OPP.....	RED BANK.....	NY...	VARIOUS.....	01/01/2010	12/21/2009	5,566,899	(477,437)	0	0	0	(477,437)	0	4,432,331	4,432,331	0	0	0	529,053
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	10/01/2008	01/15/2010	668,011	74,172	0	0	0	74,172	0	742,183	742,183	0	0	0	34,446
BHM02Q	QG	5	GOLDEN TREE INC.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	06/28/2007	12/31/2009	2,138,043	(413,132)	0	0	0	(413,132)	0	1,724,912	1,724,912	0	0	0	428,512
995670	05	6	GRP II LLP.....	LOS ANGELES.....	CA...	VARIOUS.....	01/01/2010	12/23/2009	7,273,808	(793,381)	0	0	0	(793,381)	0	6,480,428	6,480,428	0	0	0	335,633
BHM02Q	B6	3	HALYARD CAPITAL FUND II L.P.....	NEW YORK.....	NY...	DIRECT WITH ISSUER.....	10/01/2007	02/01/2010	55,152	1,321	0	0	0	1,321	0	56,473	56,473	0	0	0	0
999651	59	9	HERITAGE FUND III LP.....	BOSTON.....	MA...	DIRECT WITH ISSUER.....	12/03/2002	05/17/2010	0	0	0	0	0	0	0	0	0	0	0	0	170,417

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
995444 16 3	HERITAGE FUND L.P.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....	06/19/1995	11/16/2010	427,273	(184,921)	0	0	0	(184,921)	0	242,352	242,352	0	0	0	208,321
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	05/19/2008	03/18/2010	57,124	5,510	0	0	0	5,510	0	62,634	62,634	0	0	0	0
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	01/21/2008	01/12/2010	1,785,450	261,195	0	0	0	261,195	0	2,046,645	2,046,645	0	0	0	0
BHM00X JR 6	HURON II LLP.....		DETROIT.....	MI...	DIRECT WITH ISSUER.....	07/06/2005	06/30/2010	378,688	53,655	0	0	0	53,655	0	432,343	432,343	0	0	0	271,169
991058 47 0	INDIGO CAPITAL LIMITED.....		LONDON.....	CS...	DIRECT WITH ISSUER.....	02/08/2006	08/11/2010	344,775	18,368	0	0	0	18,368	(9,636)	353,508	327,368	(26,139)	0	(26,139)	79,317
995742 02 0	J W CHILDS EQUITY PARTNERS III.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....	09/11/2002	05/11/2010	823,086	(96,008)	0	0	0	(96,008)	0	727,078	727,078	0	0	0	209,045
BHM035 DC 3	KRG CAPITAL FUND IV LP.....		DENVER.....	CO...	DIRECT WITH ISSUER.....	12/27/2007	12/08/2010	151,707	45,871	0	0	0	45,871	0	197,579	197,579	0	0	0	11,688
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	12/16/2005	02/26/2010	1,348,309	(63,603)	0	0	0	(63,603)	0	1,284,705	1,284,705	0	0	0	557,701
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	08/04/2009	02/08/2010	25,739	3,706	0	0	0	3,706	0	29,445	29,445	0	0	0	0
995636 35 4	MESIROW PARTNERSHIP FUND I.....		CHICAGO.....	IL...	DIRECT WITH ISSUER.....	07/21/1999	02/11/2010	1,144,462	165,469	0	0	0	165,469	0	1,309,931	1,309,931	0	0	0	339,919
BHM01P JS 0	MKP CREDIT FUND I.....		WILMINGTON.....	KY...	DIRECT WITH ISSUER.....	05/30/2008	06/29/2010	9,335,066	(1,335,066)	0	0	0	(1,335,066)	0	8,000,000	8,000,000	0	0	0	1,898,367
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	04/11/2008	05/12/2010	775,886	11,481	0	0	0	11,481	0	787,367	787,367	0	0	0	34,222
BHM01V 2W 6	MORGAN STANLEY PRIVATE MRKTS III.....		CONSHOHOCKEN.....	PA...	DIRECT WITH ISSUER.....	11/15/2006	02/03/2010	5,847,657	938,672	0	0	0	938,672	0	6,786,329	6,786,329	0	0	0	156,168
BHM01V U9 6	NEWSTONE CAPITAL PARTNERS LLC.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	03/05/2007	05/20/2010	3,340,410	(47,935)	23,982	0	0	(23,953)	0	3,292,475	3,292,475	0	0	0	322,284
995734 20 9	OZ DOMESTIC PARTNERS.....			US...	VARIOUS.....	01/01/2010	12/31/2003	0	0	0	0	0	0	0	(1,620)	(1,620)	0	0	0	223,184
BHM01G MU 1	RIVERSIDE FUND III LP.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....	06/26/2006	09/30/2010	64,119	(4,342)	0	0	0	(4,342)	0	59,777	59,777	0	0	0	7,194
BHM018 T0 8	SAGUENAY FUND II LLC.....		WILMINGTON.....	DE...	DIRECT WITH ISSUER.....	02/27/2006	02/11/2010	8,477,177	(515,023)	0	0	0	(515,023)	0	7,962,155	7,962,155	0	0	0	617,774
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP.....		BRIARCLIFF MANOR.....	NY...	DIRECT WITH ISSUER.....	12/11/2007	06/24/2010	131,124	140,766	0	0	0	140,766	0	271,890	271,890	0	0	0	1,078
995689 07 2	SPROUT CAPITAL IX LP.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	06/13/2001	08/18/2010	191,528	3,210	0	0	0	3,210	0	194,738	194,738	0	0	0	163,778
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA.....		SYDNEY.....	US...	DIRECT WITH ISSUER.....	02/04/2008	03/03/2010	2,535,111	(97,101)	0	0	0	(97,101)	0	2,438,010	2,438,010	0	0	0	163,433
BHM045 M8 1	STONE ARCH CAPITAL II LP.....		MINNEAPOLIS.....	MN...	DIRECT WITH ISSUER.....	07/21/2008	09/30/2010	668,033	56,261	0	0	0	56,261	0	724,294	724,294	0	0	0	0
999671 74 6	TCV IV LP.....		PALO ALTO.....	CA...	DIRECT WITH ISSUER.....	11/06/2003	04/26/2010	268,780	216,390	0	0	0	216,390	0	485,170	485,170	0	0	0	203,957
BHM035 2R 2	TCW ENERGY FUND XIV LP.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	01/17/2008	02/08/2010	1,282,170	(23,607)	0	0	0	(23,607)	0	1,258,563	1,258,563	0	0	0	82,299
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	11/20/2006	03/31/2010	1,065,297	142,990	0	0	0	142,990	0	1,208,287	1,208,287	0	0	0	91,206
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	09/02/2008	12/23/2010	2,070,961	(32,236)	0	0	0	(32,236)	0	2,038,725	2,038,725	0	0	0	154,314
995720 82 8	THE PENINSULA FUND III.....		DETROIT.....	MI...	DIRECT WITH ISSUER.....	02/24/2003	10/26/2010	253,900	28,703	0	0	0	28,703	0	282,603	282,603	0	0	0	26,825
991036 20 3	THE RESOLUTE FUND LP.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	11/13/2002	02/01/2010	1,867,788	(191,577)	0	0	0	(191,577)	0	1,676,212	1,676,212	0	0	0	181,234
BHM02S 3T 8	VMG EQUITY PARTNERS L.P.....		LOS ANGELES.....	CA...	DIRECT WITH ISSUER.....	07/24/2007	09/30/2010	1,003,829	179,304	0	0	0	179,304	0	1,183,133	1,183,133	0	0	0	601,506
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								...101,771,387	...(6,823,930)	23,982	314,928	0	...(7,114,875)	(9,636)	98,589,648	98,563,509	(26,139)	0	(26,139)	...14,721,938
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	06/09/2008	08/18/2010	9,301	11,631	0	0	0	11,631	0	20,932	20,932	0	0	0	0
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....	11/01/2006	12/27/2010	367,711	16,229	0	0	0	16,229	0	383,940	383,940	0	0	0	32,071
BHM031 1B 7	GSR3LP LLC.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	01/09/2008	12/22/2010	264,534	54	0	0	0	54	0	264,588	264,588	0	0	0	140,148
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								641,546	27,913	0	0	0	27,913	0	669,460	669,460	0	0	0	172,219
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
BHM03Y FG 9	ALYSHEBA ONSHORE.....		BOSTON.....	MA...	DIRECT WITH ISSUER.....	07/01/2008	06/29/2010	1,881,821	118,179	0	0	0	118,179	0	2,000,000	2,000,000	0	0	0	5,712
BHM01U KC 2	D.E. SHAW OCULUS.....		NEW YORK.....	NY...	DIRECT WITH ISSUER.....	04/30/2008	02/11/2010	5,355,937	(215,983)	0	0	0	(215,983)	0	5,139,954	5,139,954	0	0	0	(39,422)
BHM023 T6 5	ZAIS MATRIX V-B.....		RED BANK.....	NJ...	DIRECT WITH ISSUER.....	10/29/2007	03/22/2010	2,242,017	(1,100,028)	0	0	0	(1,100,028)	0	1,141,989	1,141,989	0	0	0	1,627,056
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..								9,479,775	...(1,197,832)	0	0	0	(1,197,832)	0	8,281,944	8,281,944	0	0	0	1,593,346
Any Other Class of Asset - Unaffiliated																				
17311C AQ 4	CMLTI_07-WFH1.....			US...	DIRECT WITH ISSUER.....	02/12/2007	04/30/2010	0	0	0	0	0	0	0	0	0	0	0	0	0
3799999. Total - Any Other Class of Asset - Unaffiliated.....								0	0	0	0	0	0	0	0	0	0	0	0	0
3999999. Subtotal - Unaffiliated.....								141,748,686	...(10,060,993)	18,309	314,928	0	...(10,357,612)	(9,636)	135,324,210	139,754,154	(26,139)	4,456,083	4,429,943	...16,603,160

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
4199999. Totals.....							141,748,686	|(10,060,993)	18,309	314,928	0	|(10,357,612)	(9,636)	135,324,210	139,754,154	(26,139)	4,456,083	4,429,943	...16,603,160

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description			NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value												

U.S. Government - Issuer Obligations

E10	31398A	P7	1		FANNIE MAE.....	1		4,003,200	101.046	4,041,832	4,000,000	4,002,210	0	(990)	0	0	1.250	1.212	JD.....	1,250	33,750	04/19/2010	06/22/2012
	3128X8	E2	4		FHLMC.....	3	1	196,000,000	100.018	196,034,496	196,000,000	196,000,000	0	0	0	0	0.216	0.407	FMAN.....	67,013	512,205	10/29/2009	08/05/2011
	3137EA	AG	4		FHLMC REFERENCE NOTE.....	1	1	1,793,120	115.815	2,026,770	1,750,000	1,776,797	0	(4,073)	0	0	5.500	5.178	JJ.....	43,580	96,250	08/21/2006	07/18/2016
	31359M	EU	3		FNMA BENCHMARK NOTE.....	1	1	1,734,075	122.686	1,840,292	1,500,000	1,715,945	0	(7,013)	0	0	6.250	5.039	MN.....	11,979	93,750	04/18/2008	05/15/2029
	742651	CW	0		PRIVATE EXPORT FUNDING.....	1	1	654,745	107.054	669,085	625,000	636,770	0	(6,799)	0	0	5.685	4.271	MN.....	4,540	33,399	06/03/2010	05/15/2012
	742651	CY	6		PRIVATE EXPORT FUNDING CORPORATION.....	1	1	966,582	110.236	992,126	900,000	943,065	0	(15,545)	0	0	4.974	3.060	FA.....	16,912	44,766	06/19/2009	08/15/2013
	83162C	NC	3		SBAP_03-20G.....	1FE	1	3,228,764	104.960	3,566,087	3,397,555	3,314,951	0	82,883	0	0	4.350	5.649	JJ.....	73,897	145,426	10/30/2006	07/01/2023
	83162C	SK	0		SBAP_09-20C.....	1FE	1	2,592,157	104.583	2,710,948	2,592,157	2,592,157	0	0	0	0	4.660	4.660	MS.....	40,265	119,081	03/03/2009	03/01/2029
	83162C	SL	8		SBAP_09-20D.....	1FE	1	6,952,655	103.928	7,225,727	6,952,655	6,952,655	0	0	0	0	4.310	4.310	AO.....	74,915	292,938	04/07/2009	04/01/2029
	83162C	TB	9		SBAP_10-20B.....	1FE	1	9,704,802	102.918	9,798,801	9,521,016	9,521,016	0	0	0	0	4.140	4.140	FA.....	164,238	179,566	02/09/2010	02/01/2030
	83162C	TD	5		SBAP_10-20C.....	1FE	1	3,835,000	102.871	3,840,595	3,733,426	3,733,426	0	0	0	0	4.190	4.190	MS.....	52,144	71,263	03/09/2010	03/01/2030
	83162C	TE	3		SBAP_10-20D.....	1	1FE	3,738,647	103.592	3,872,947	3,738,647	3,738,647	0	0	0	0	4.360	4.360	AO.....	40,751	75,616	04/06/2010	04/01/2030
	83162C	TG	8		SBAP_10-20E.....	1FE	1	35,587,122	102.052	36,317,438	35,587,122	35,587,122	0	0	0	0	4.110	4.110	MN.....	243,772	688,497	05/04/2010	05/01/2030
	83162C	TH	6		SBAP_10-20F.....	1	1FE	9,076,108	101.184	9,183,524	9,076,108	9,076,108	0	0	0	0	3.880	3.880	JD.....	29,346	161,403	06/08/2010	06/01/2030
	83162C	TK	9		SBAP_10-20G.....	1FE	1	28,000,000	100.928	28,259,767	28,000,000	28,000,000	0	0	0	0	3.800	3.800	JJ.....	493,578	0	07/06/2010	07/01/2030
	83162C	TL	7		SBAP_10-20H.....	1FE	1	12,000,000	99.238	11,908,558	12,000,000	12,000,000	0	0	0	0	3.520	3.520	FA.....	164,267	0	08/03/2010	08/01/2030
	83162C	TN	3		SBAP_10-20I.....	1FE	1	17,000,000	97.444	16,565,395	17,000,000	17,000,000	0	0	0	0	3.210	3.210	MS.....	168,258	0	09/07/2010	09/01/2030
	83162C	TP	8		SBAP_10-20J.....	1FE	1	19,000,000	96.418	18,319,382	19,000,000	19,000,000	0	0	0	0	3.110	3.110	AO.....	128,028	0	10/05/2010	10/01/2030
	83162C	TR	4		SBAP_10-20K.....	1FE	1	500,000	97.478	487,389	500,000	500,000	0	0	0	0	3.250	3.250	MN.....	1,986	0	11/09/2010	11/01/2030
	880591	DV	1		TENNESSEE VALLEY AUTHORITY.....	1	1	57,900	99.079	59,448	60,000	58,036	0	47	0	0	4.700	4.942	JJ.....	1,300	2,820	12/04/2007	07/15/2033
	912810	EV	6		TREASURY BOND.....	1	1	14,560,482	133.672	13,634,534	10,200,000	14,488,522	0	(71,960)	0	0	6.875	3.242	FA.....	264,874	0	09/16/2010	08/15/2025
	912810	EW	4		TREASURY BOND.....	1	1	907,053	123.641	958,215	775,000	884,799	0	(4,900)	0	0	6.000	4.682	FA.....	17,564	46,500	01/12/2006	02/15/2026
	912810	FT	0		TREASURY BOND.....	1	1	247,334	103.531	258,828	250,000	247,471	0	53	0	0	4.500	4.568	FA.....	4,249	11,250	04/18/2008	02/15/2036
	912810	PU	6		TREASURY BOND.....	1	1	8,505,818	111.578	7,539,755	7,902,000	8,472,646	0	(16,347)	0	0	5.000	3.693	MN.....	104,728	67,100	09/16/2010	05/15/2037
	912810	PU	6		TREASURY BOND.....	C.....	1	59,837,500	111.578	44,631,240	40,000,000	58,839,345	0	(496,652)	0	0	5.000	2.539	MN.....	259,669	2,000,000	12/18/2008	05/15/2037
	912810	QE	1		TREASURY BOND.....	1	1	729,629	104.750	682,970	652,000	728,920	0	(709)	0	0	4.625	3.940	FA.....	11,390	15,078	06/29/2010	02/15/2040
	912810	QE	1		TREASURY BOND.....	C.....	1	33,401,778	104.750	31,265,780	29,848,000	33,369,311	0	(32,467)	0	0	4.625	3.940	FA.....	521,428	690,235	06/29/2010	02/15/2040
	912810	QH	4		TREASURY BOND.....	1	1	1,031,250	100.484	964,646	960,000	1,030,612	0	(638)	0	0	4.375	3.949	MN.....	5,453	21,000	06/30/2010	05/15/2040
	912810	QH	4		TREASURY BOND.....	C.....	1	47,735,059	100.484	44,652,075	44,437,000	47,705,549	0	(29,510)	0	0	4.375	3.949	MN.....	252,413	972,059	06/30/2010	05/15/2040
	912810	QK	7		TREASURY BOND.....	1	1	148,773,048	92.109	135,734,254	147,362,000	148,765,793	0	(7,255)	0	0	3.875	3.823	FA.....	2,156,871	0	11/10/2010	08/15/2040
	912810	QL	7		TREASURY BOND.....	C.....	1	12,882,680	92.109	11,790,003	12,800,000	12,882,295	0	(385)	0	0	3.875	3.839	FA.....	187,348	0	10/20/2010	08/15/2040
	912810	QK	5		TREASURY NOTE.....	1	1	80,099,301	98.375	81,097,399	82,437,000	80,100,719	0	1,418	0	0	4.250	4.423	MN.....	454,884	0	12/30/2010	11/15/2040
	912828	FY	1		TREASURY NOTE.....	SD..	1	543,673	112.648	602,669	535,000	540,566	0	(814)	0	0	4.625	4.422	MN.....	13,041	24,744	12/01/2006	11/15/2016
	912828	GA	2		TREASURY NOTE.....	1	1	29,974	103.766	31,130	30,000	29,995	0	5	0	0	4.500	4.519	MN.....	133	1,350	12/21/2006	11/30/2011
	912828	GA	2		TREASURY NOTE.....	SD..	1	2,772,615	103.766	2,879,496	2,775,000	2,774,520	0	505	0	0	4.500	4.519	MN.....	12,314	124,875	12/21/2006	11/30/2011
	912828	JG	6		TREASURY NOTE.....	1	1	2,335,349	106.664	2,399,942	2,250,000	2,296,526	0	(17,226)	0	0	3.375	2.542	JJ.....	31,778	75,938	09/15/2008	07/31/2013
	912828	KF	6		TREASURY NOTE.....	1	1	1,999,616	102.406	2,048,124	2,000,000	1,999,751	0	76	0	0	1.875	1.877	FA.....	12,742	37,500	03/13/2009	02/28/2014
	912828	MJ	6		TREASURY NOTE.....	1	1	149,412,497	100.559	149,157,566	148,329,000	149,204,092	0	(208,405)	0	0	0.875	0.328	JJ.....	543,134	0	09/27/2010	01/31/2012
	912828	MJ	6		TREASURY NOTE.....	C.....	1	26,865,823	100.559	26,819,984	26,671,000	26,828,350	0	(37,473)	0	0	0.875	0.328	JJ.....	97,661	0	09/27/2010	01/31/2012
	912828	NB	2		TREASURY NOTE.....	1	1	3,615,903	100.809	3,629,124	3,600,000	3,610,885	0	(5,018)	0	0	1.000	0.771	AO.....	6,166	18,000	05/19/2010	04/30/2012
	912828	NE	6		TREASURY NOTE.....	1	1	302,086,703	100.477	302,652,800	301,216,000	301,858,891	0	(227,812)	0	0	0.750	0.598	MN.....	198,604	1,129,560	06/30/2010	05/31/2012

SCHEDULE D - PART 1

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
912828 NE 6	TREASURY NOTE.....				C....	..	.....	.....1	27,383,929	100.477	27,435,245	27,305,000	27,363,277	0	(20,651)	0	0	0.750	0.598	MN.....	18,003	102,394	06/30/2010	05/31/2012
912828 NZ 9	TREASURY NOTE.....				..	..	.....	.....1	99,635	97.023	96,053	99,000	99,609	0	(25)	0	0	1.250	1.116	MS.....	316	0	10/18/2010	09/30/2015
912828 NZ 9	TREASURY NOTE.....				C....	..	.....	.....1	14,894,189	97.023	14,360,433	14,801,000	14,890,471	0	(3,718)	0	0	1.250	1.118	MS.....	47,270	0	10/22/2010	09/30/2015
912828 PB 0	TREASURY NOTE.....				..	..	.....	.....1	1,892,764	98.883	1,874,818	1,896,000	1,892,977	0	213	0	0	0.500	0.557	AO.....	2,031	0	10/21/2010	10/15/2013
912828 PB 0	TREASURY NOTE.....				C....	..	.....	.....1	19,608,008	98.883	19,409,705	19,629,000	19,609,383	0	1,375	0	0	0.500	0.536	AO.....	21,031	0	10/21/2010	10/15/2013
912828 PC 8	TREASURY NOTE.....				..	..	.....	.....1	22,884,242	94.328	22,966,063	24,347,000	22,886,196	0	1,955	0	0	2.625	3.344	MN.....	82,978	0	12/30/2010	11/15/2020
912828 PC 8	TREASURY NOTE.....				C....	..	.....	.....1	43,197,832	94.328	42,889,101	45,468,000	43,208,568	0	10,737	0	0	2.625	3.219	MN.....	154,962	0	12/10/2010	11/15/2020
912828 PD 6	TREASURY NOTE.....				..	..	.....	.....1	3,622,133	99.695	3,608,970	3,620,000	3,621,962	0	(171)	0	0	0.375	0.345	AO.....	2,325	0	11/03/2010	10/31/2012
912828 PU 8	TREASURY NOTE.....				..	..	.....	.....1	2,724,501	98.711	2,712,576	2,748,000	2,725,280	0	779	0	0	0.500	0.792	MN.....	1,784	0	11/24/2010	11/15/2013
912828 PW 4	TREASURY NOTE.....				..	..	.....	.....1	1,698,478	100.031	1,700,531	1,700,000	1,698,480	0	2	0	0	0.625	0.670	JD.....	29	0	12/30/2010	12/31/2012
912828 NT 3	TREASURY NOTES.....				..	..	.....	.....1	86,859,375	94.805	80,583,995	85,000,000	86,822,802	0	(36,573)	0	0	2.625	2.374	FA.....	842,782	0	10/12/2010	08/15/2020
912828 PF 1	TREASURY NOTES.....				..	..	.....	.....1	138,687,333	95.063	139,979,531	147,250,000	138,696,776	0	9,443	0	0	1.875	2.816	AO.....	472,868	0	12/29/2010	10/31/2017
912803 CH 4	TREASURY STRIP (PRIN).....				..	..	.....	.....1	91,453,948	42.351	71,996,020	170,000,000	96,985,447	0	2,769,659	0	0	0.000	2.918	MAT.....	0	0	12/19/2008	05/15/2030
912803 DM 2	TREASURY STRIP (PRIN).....				..	..	.....	.....1	1,030,722	25.941	1,089,526	4,200,000	1,036,530	0	5,808	0	0	0.000	4.821	MAT.....	0	0	11/16/2010	05/15/2040
880591 CU 4	TVA.....				..	..	.....	.....1	1,490,411	120.020	1,560,260	1,300,000	1,462,586	0	(19,778)	0	0	6.250	4.160	JD.....	3,611	81,250	07/29/2009	12/15/2017
880591 DS 8	TVA.....				..	..	.....	.....1	780,723	111.341	812,789	730,000	772,620	0	(5,744)	0	0	4.875	3.775	JD.....	1,582	34,856	09/29/2010	12/15/2016
0199999 U.S. Government - Issuer Obligations.....									1,713,106,182	XXX.....	1,654,226,754	1,771,055,686	1,716,581,427	0	1,606,308	0	0	XXX.....	XXX.....	XXX.....	8,630,032	8,004,419	XXX.....	XXX.....
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																								
36200Q JD 7	GNMA 30YR.....				..	..	.....	.....1	14,558	114.515	15,989	13,963	14,595	0	(2)	0	0	7.000	3.100	MON.....	81	972	07/18/2002	03/01/2032
36200Q WP 5	GNMA 30YR.....				..	..	.....	.....1	4,406	114.515	4,839	4,226	4,403	0	(1)	0	0	7.000	3.375	MON.....	25	293	07/18/2002	01/01/2032
36200R MP 4	GNMA 30YR.....				..	..	.....	.....1	69,284	114.720	77,984	67,978	71,247	0	75	0	0	7.000	5.619	MON.....	397	4,749	03/20/2002	09/01/2031
36200R QV 7	GNMA 30YR.....				..	..	.....	.....1	4,613	114.515	5,067	4,424	4,800	0	16	0	0	7.000	4.643	MON.....	26	309	07/18/2002	01/01/2032
36200W TB 7	GNMA 30YR.....				..	..	.....	.....1	9,924	114.720	11,170	9,737	10,211	0	17	0	0	7.000	5.606	MON.....	57	677	03/20/2002	11/01/2031
36201C PY 4	GNMA 30YR.....				..	..	.....	.....1	91,576	113.533	102,448	90,236	92,140	0	72	0	0	6.500	5.838	MON.....	489	5,854	02/05/2002	01/01/2032
36201D KV 3	GNMA 30YR.....				..	..	.....	.....1	31,788	114.515	35,417	30,928	32,567	0	113	0	0	7.000	5.496	MON.....	180	1,787	04/17/2002	05/01/2032
36201E 3C 2	GNMA 30YR.....				..	..	.....	.....1	210,602	114.515	234,644	204,903	216,462	0	407	0	0	7.000	5.404	MON.....	1,195	13,603	04/17/2002	05/01/2032
36201F PK 7	GNMA 30YR.....				..	..	.....	.....1	121,515	114.515	135,386	118,226	125,560	0	241	0	0	7.000	5.254	MON.....	690	8,070	04/17/2002	05/01/2032
36201F Q6 7	GNMA 30YR.....				..	..	.....	.....1	100,374	114.515	111,832	97,657	102,756	0	245	0	0	7.000	5.517	MON.....	570	6,813	04/17/2002	05/01/2032
36201F T5 6	GNMA 30YR.....				..	..	.....	.....1	29,165	114.515	32,768	28,615	29,936	0	38	0	0	7.000	5.679	MON.....	167	1,999	03/20/2002	03/01/2032
36201J EW 5	GNMA 30YR.....				..	..	.....	.....1	466,655	114.515	519,454	453,614	477,243	0	417	0	0	7.000	5.519	MON.....	2,646	31,708	04/19/2002	04/01/2032
36201K KP 0	GNMA 30YR.....				..	..	.....	.....1	2,429	114.515	2,729	2,384	2,487	0	5	0	0	7.000	5.753	MON.....	14	167	03/20/2002	04/01/2032
36201M YX 4	GNMA 30YR.....				..	..	.....	.....1	871,153	114.515	978,486	854,464	890,644	0	938	0	0	7.000	5.784	MON.....	4,984	59,703	03/20/2002	03/01/2032
36201T 6Z 5	GNMA 30YR.....				..	..	.....	.....1	307,536	114.515	336,958	294,249	323,207	0	1,356	0	0	7.000	4.311	MON.....	1,716	20,159	07/15/2002	07/01/2032
36201U AH 7	GNMA 30YR.....				..	..	.....	.....1	287,994	114.515	316,303	276,212	308,558	0	1,161	0	0	7.000	3.854	MON.....	1,611	19,302	07/18/2002	08/01/2032
36203A 7J 9	GNMA 30YR.....				..	..	.....	.....1	23,899	115.290	26,857	23,295	23,653	0	(13)	0	0	7.500	7.022	MON.....	146	1,741	06/09/1993	06/01/2023
36203A EN 2	GNMA 30YR.....				..	..	.....	.....1	8,582	115.290	10,125	8,782	8,656	0	4	0	0	7.500	7.966	MON.....	55	654	02/10/1993	01/01/2023
36203A MJ 2	GNMA 30YR.....				..	..	.....	.....1	8,198	115.290	9,208	7,987	8,122	0	(5)	0	0	7.500	6.973	MON.....	50	597	05/11/1993	05/01/2023
36203B UC 6	GNMA 30YR.....				..	..	.....	.....1	10,870	115.290	12,210	10,591	10,802	0	(8)	0	0	7.500	6.879	MON.....	66	792	05/11/1993	05/01/2023
36203B VU 5	GNMA 30YR.....				..	..	.....	.....1	10,386	113.335	11,666	10,293	10,349	0	(3)	0	0	6.500	6.335	MON.....	56	667	12/08/1994	10/01/2023
36203C T4 4	GNMA 30YR.....				..	..	.....	.....1	9,255	115.290	10,919	9,471	9,317	0	5	0	0	7.500	8.027	MON.....	59	704	02/10/1993	01/01/2023
36203C TY 8	GNMA 30YR.....				..	..	.....	.....1	4,505	115.290	5,315	4,610	4,540	0	3	0	0	7.500	7.994	MON.....	29	345	02/10/1993	01/01/2023
36203C VJ 8	GNMA 30YR.....				..	..		1	5,419	113.443	6,092	5,370	5,402	0	(2)	0	0	6.500	6.317	MON.....	29	338	12/08/1994	11/01/2023

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

1	2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	gn	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
36203D 5N 6	GNMA	30YR						1		3,091	115,290	3,485	3,023	3,067	0	(2)	0	0	7.500	7.041	MON	19	226	05/11/1993	05/01/2023
36203F 5E 1	GNMA	30YR						1		661	115,290	743	644	661	0	(1)	0	0	7.500	6.700	MON	4	48	06/09/1993	05/01/2023
36203F B7 9	GNMA	30YR						1		10,796	115,290	12,126	10,518	10,726	0	(8)	0	0	7.500	6.884	MON	66	786	05/11/1993	04/01/2023
36203F QZ 1	GNMA	30YR						1		4,928	115,290	5,814	5,043	4,968	0	3	0	0	7.500	7.986	MON	32	377	02/10/1993	01/01/2023
36203G 4M 2	GNMA	30YR						1		29,301	115,290	32,928	28,561	29,089	0	(20)	0	0	7.500	6.924	MON	179	2,134	06/09/1993	05/01/2023
36203H Q4 6	GNMA	30YR						1		8,648	115,290	9,713	8,425	8,580	0	(6)	0	0	7.500	6.927	MON	53	630	05/11/1993	05/01/2023
36203K 2F 0	GNMA	30YR						1		6,116	115,290	6,872	5,961	6,061	0	(2)	0	0	7.500	6.977	MON	37	369	06/09/1993	06/01/2023
36203K 5A 8	GNMA	30YR						1		22,278	115,290	25,023	21,705	22,065	0	(13)	0	0	7.500	6.980	MON	136	1,581	05/11/1993	04/01/2023
36203K PE 8	GNMA	30YR						1		14,412	115,290	16,196	14,048	14,244	0	(5)	0	0	7.500	7.065	MON	88	1,050	06/09/1993	06/01/2023
36203L FE 7	GNMA	30YR						1		1,775	115,290	1,995	1,730	1,766	0	(1)	0	0	7.500	6.860	MON	11	130	06/09/1993	06/01/2023
36203L KA 9	GNMA	30YR						1		7,670	113,443	8,623	7,601	7,652	0	(3)	0	0	6.500	6.296	MON	41	487	12/08/1994	11/01/2023
36203M 2C 3	GNMA	30YR						1		2,737	115,290	3,074	2,666	2,715	0	(2)	0	0	7.500	6.934	MON	17	198	05/11/1993	05/01/2023
36203M JQ 4	GNMA	30YR						1		3,498	115,290	3,929	3,408	3,474	0	(2)	0	0	7.500	6.900	MON	21	217	05/11/1993	05/01/2023
36203N VR 6	GNMA	30YR						1		1,107	100,530	1,085	1,079	1,105	0	(1)	0	0	7.500	6.748	MON	7	79	06/09/1993	06/01/2023
36203Q CT 6	GNMA	30YR						1		16,418	115,290	18,441	15,995	16,353	0	(13)	0	0	7.500	6.805	MON	100	1,186	05/11/1993	05/01/2023
36203Q DE 8	GNMA	30YR						1		8,124	114,217	9,044	7,919	8,060	0	(5)	0	0	7.500	6.945	MON	49	590	06/09/1993	06/01/2023
36203Q PW 5	GNMA	30YR						1		18,490	115,290	20,778	18,022	18,339	0	(12)	0	0	7.500	6.954	MON	113	1,347	06/09/1993	06/01/2023
36203R 7L 7	GNMA	30YR						1		6,508	115,290	7,337	6,364	6,445	0	(3)	0	0	7.500	7.100	MON	40	452	05/11/1993	05/01/2023
36203R Q8 5	GNMA	30YR						1		34,643	115,290	38,930	33,767	34,420	0	(23)	0	0	7.500	6.900	MON	211	2,524	06/09/1993	06/01/2023
36203S 6P 7	GNMA	30YR						1		2,804	115,290	3,161	2,742	2,785	0	(2)	0	0	7.500	7.014	MON	17	205	05/11/1993	05/01/2023
36203S 6T 9	GNMA	30YR						1		2,218	115,197	2,498	2,169	2,204	0	(1)	0	0	7.500	6.995	MON	14	162	05/11/1993	05/01/2023
36203S 6U 6	GNMA	30YR						1		989	100,523	972	967	983	0	(1)	0	0	7.500	6.986	MON	6	69	05/11/1993	05/01/2023
36203S AF 4	GNMA	30YR						1		10,566	115,290	11,912	10,332	10,499	0	(6)	0	0	7.500	6.996	MON	65	772	05/11/1993	05/01/2023
36203T BR 5	GNMA	30YR						1		34,826	115,290	39,136	33,946	34,451	0	(18)	0	0	7.500	7.035	MON	212	2,534	06/09/1993	06/01/2023
36203T DC 6	GNMA	30YR						1		23,801	113,335	26,727	23,582	23,717	0	(7)	0	0	6.500	6.326	MON	128	1,526	12/08/1994	08/01/2023
36203T TD 7	GNMA	30YR						1		18,100	113,335	20,325	17,934	18,042	0	(5)	0	0	6.500	6.316	MON	97	1,160	12/08/1994	10/01/2023
36203X E5 1	GNMA	30YR						1		19,703	115,290	22,141	19,205	19,528	0	(12)	0	0	7.500	6.977	MON	120	1,434	06/09/1993	06/01/2023
36203X ZN 9	GNMA	30YR						1		5,829	113,335	6,548	5,777	5,820	0	(2)	0	0	6.500	6.275	MON	31	374	12/08/1994	10/01/2023
36204C 5D 9	GNMA	30YR						1		25,017	113,335	28,100	24,794	24,939	0	(7)	0	0	6.500	6.322	MON	134	1,602	12/08/1994	10/01/2023
36204D KG 3	GNMA	30YR						1		11,060	113,443	12,435	10,961	11,023	0	(4)	0	0	6.500	6.326	MON	59	709	12/08/1994	01/01/2024
36204D MP 1	GNMA	30YR						1		17,601	113,443	19,789	17,444	17,543	0	(6)	0	0	6.500	6.328	MON	94	1,114	12/08/1994	04/01/2024
36204H LJ 7	GNMA	30YR						1		3,797	113,335	4,264	3,763	3,782	0	(1)	0	0	6.500	6.341	MON	20	244	12/08/1994	11/01/2023
36204H ZP 8	GNMA	30YR						1		18,101	113,335	20,326	17,935	18,034	0	(5)	0	0	6.500	6.332	MON	97	1,159	12/08/1994	09/01/2023
36204L YF 2	GNMA	30YR						1		65,362	113,443	73,467	64,762	65,144	0	(24)	0	0	6.500	6.318	MON	351	4,194	12/08/1994	11/01/2023
36204U RQ 6	GNMA	30YR						1		26,662	113,443	29,969	26,417	26,572	0	(9)	0	0	6.500	6.320	MON	143	1,709	12/08/1994	12/01/2023
36204Y MY 6	GNMA	30YR						1		1,550	113,443	1,742	1,536	1,545	0	(0)	0	0	6.500	6.326	MON	8	100	12/08/1994	04/01/2024
36205D DD 7	GNMA	30YR						1		1,924	113,443	2,174	1,916	1,921	0	(0)	0	0	6.500	6.430	MON	10	120	12/08/1994	03/01/2024
36205J U9 4	GNMA	30YR						1		6,919	113,443	7,776	6,855	6,894	0	(2)	0	0	6.500	6.328	MON	37	434	12/08/1994	05/01/2024
36206Y RM 5	GNMA	30YR						1		5,990	115,320	6,737	5,842	6,055	0	(9)	0	0	7.500	6.389	MON	37	437	03/26/1998	06/01/2026
36207A LG 5	GNMA	30YR						1		7,273	115,320	8,180	7,093	7,342	0	(11)	0	0	7.500	6.436	MON	44	529	03/26/1998	07/01/2026
36207M DT 0	GNMA	30YR						1		13,068	115,416	14,711	12,746	13,167	0	(5)	0	0	7.500	6.531	MON	80	953	03/26/1998	04/01/2027
36207Q JY 4	GNMA	30YR						1		3,466	115,416	3,901	3,380	3,495	0	(1)	0	0	7.500	6.502	MON	21	245	03/26/1998	03/01/2027

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1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	gn	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
36207R	GE	9	GNMA 30YR				1	1,850	115.416	2,082	1,804	1,865	0	(1)	0	0	7.500	6.501	MON	11	135	03/26/1998	02/01/2027
36207T	X3	0	GNMA 30YR				1	7,239	115.416	8,149	7,060	7,300	0	(2)	0	0	7.500	6.505	MON	44	528	03/26/1998	03/01/2027
36207W	3V	4	GNMA 30YR				1	5,061	115.416	5,697	4,936	5,096	0	(1)	0	0	7.500	6.545	MON	31	347	03/26/1998	02/01/2027
362089	Y2	4	GNMA 30YR				1	1,054	108.098	1,061	981	997	0	(7)	0	0	11.500	9.799	MON	9	109	07/20/1989	02/01/2013
36208G	L2	2	GNMA 30YR				1	47,197	114.540	52,725	46,032	47,516	0	(30)	0	0	7.500	6.548	MON	288	3,443	03/26/1998	12/01/2027
36208M	3T	0	GNMA 30YR				1	12,564	115.416	14,143	12,254	12,764	0	(6)	0	0	7.500	6.298	MON	77	917	03/26/1998	08/01/2027
362091	3W	8	GNMA 30YR				1	462	109.153	470	431	439	0	(3)	0	0	11.500	9.636	MON	4	48	07/20/1989	07/01/2013
362093	GK	6	GNMA 30YR				1	1,914	110.208	1,964	1,782	1,813	0	(13)	0	0	11.500	9.686	MON	17	199	07/20/1989	03/01/2013
362097	TM	9	GNMA 30YR				1	3,178	109.153	3,229	2,959	3,017	0	(21)	0	0	11.500	9.640	MON	28	330	07/20/1989	06/01/2013
36209A	6R	6	GNMA 30YR				1	841	116.822	971	832	858	0	0	0	0	8.000	7.011	MON	6	66	07/13/2000	07/01/2030
36209E	BV	3	GNMA 30YR				1	172,863	116.822	199,634	170,887	175,426	0	38	0	0	8.000	7.173	MON	1,139	13,650	07/13/2000	08/01/2030
36209E	VR	0	GNMA 30YR				1	1,992	114.570	2,189	1,910	1,994	0	(1)	0	0	7.000	3.168	MON	11	134	07/18/2002	10/01/2028
36209S	TU	5	GNMA 30YR				1	31,066	114.570	34,136	29,795	32,583	0	(22)	0	0	7.000	4.414	MON	174	2,070	07/18/2002	06/01/2028
36209U	WT	9	GNMA 30YR				1	6,120	116.822	7,067	6,050	6,224	0	2	0	0	8.000	7.104	MON	40	484	07/13/2000	08/01/2030
3620A1	X7	8	GNMA 30YR				1	664,096	107.073	688,735	643,241	660,398	0	(2,894)	0	0	5.000	4.066	MON	2,680	31,828	09/18/2009	06/01/2039
3620A8	LU	5	GNMA 30YR				1	1,350,113	107.073	1,400,203	1,307,714	1,341,473	0	(6,953)	0	0	5.000	4.113	MON	5,449	64,895	09/18/2009	08/01/2039
3620A9	SH	5	GNMA 30YR				1	2,225,034	107.073	2,307,585	2,155,159	2,211,522	0	(10,691)	0	0	5.000	4.111	MON	8,980	106,813	09/18/2009	09/01/2039
3620AA	SG	4	GNMA 30YR				1	6,885,170	105.083	6,831,941	6,501,492	6,578,562	0	(8,263)	0	0	4.500	4.212	MON	24,381	244,922	01/26/2010	08/01/2039
3620AC	3Z	5	GNMA 30YR				1	6,146,787	107.073	6,374,839	5,953,755	6,109,226	0	(29,769)	0	0	5.000	4.113	MON	24,807	295,442	09/18/2009	09/01/2039
3620AC	4G	6	GNMA 30YR				1	898,799	107.073	932,145	870,573	893,184	0	(4,476)	0	0	5.000	4.117	MON	3,627	43,236	09/18/2009	09/01/2039
3620AF	HV	2	GNMA 30YR				1	14,889,149	104.770	15,107,446	14,419,608	14,587,582	0	(21,283)	0	0	4.500	4.225	MON	54,074	541,796	01/26/2010	12/01/2039
3620AH	E5	8	GNMA 30YR				1	4,335,272	104.770	4,373,935	4,174,791	4,223,685	0	(5,900)	0	0	4.500	4.224	MON	15,655	156,946	01/26/2010	12/01/2039
36210P	UP	7	GNMA 30YR				1	364	114.622	401	349	367	0	1	0	0	7.000	2.545	MON	2	25	07/18/2002	02/01/2029
36210X	JR	9	GNMA 30YR				1	12,138	116.822	14,053	12,029	12,256	0	4	0	0	8.000	7.405	MON	80	909	07/25/2000	11/01/2029
36211S	XZ	5	GNMA 30YR				1	3,945	114.622	4,337	3,784	4,167	0	10	0	0	7.000	4.254	MON	22	264	07/18/2002	11/01/2029
36211Y	YP	3	GNMA 30YR				1	26,015	116.822	30,119	25,782	26,340	0	5	0	0	8.000	7.323	MON	172	2,058	07/25/2000	08/01/2030
36212J	WR	3	GNMA 30YR				1	18,856	116.822	21,776	18,641	19,012	0	5	0	0	8.000	7.376	MON	124	1,458	07/13/2000	08/01/2030
36212W	NT	0	GNMA 30YR				1	144,815	114.720	159,311	138,870	145,775	0	(19)	0	0	7.000	2.737	MON	810	9,551	07/17/2002	09/01/2031
36213D	3C	0	GNMA 30YR				1	54,920	113.533	61,441	54,117	55,362	0	33	0	0	6.500	5.780	MON	293	3,508	02/05/2002	02/01/2032
36213E	FP	6	GNMA 30YR				1	89,633	114.515	100,708	87,943	92,547	0	240	0	0	7.000	5.508	MON	513	6,143	03/28/2002	01/01/2032
36213E	QC	3	GNMA 30YR				1	80,003	114.720	88,024	76,730	80,310	0	(12)	0	0	7.000	2.986	MON	448	5,087	07/18/2002	12/01/2031
36213E	SK	3	GNMA 30YR				1	46,268	113.533	51,762	45,592	46,771	0	35	0	0	6.500	5.692	MON	247	2,940	02/05/2002	01/01/2032
36213E	YA	8	GNMA 30YR				1	6,238	114.515	7,007	6,119	6,385	0	9	0	0	7.000	5.756	MON	36	415	03/20/2002	04/01/2032
36213F	2M	4	GNMA 30YR				1	230,919	115.896	256,638	221,438	233,914	0	365	0	0	7.000	5.397	MON	1,292	15,341	07/17/2002	04/01/2032
36213G	AL	5	GNMA 30YR				1	652,413	114.515	732,796	639,915	665,169	0	428	0	0	7.000	5.863	MON	3,733	44,711	03/20/2002	02/01/2032
36213S	EB	7	GNMA 30YR				1	13,885	114.720	15,629	13,623	14,309	0	31	0	0	7.000	5.553	MON	79	951	03/20/2002	06/01/2031
36213T	6Y	4	GNMA 30YR				1	91,660	114.720	103,169	89,931	93,572	0	110	0	0	7.000	5.830	MON	525	6,224	03/20/2002	10/01/2031
36213X	QX	5	GNMA 30YR				1	150,012	113.533	168,004	147,978	151,570	0	160	0	0	6.500	5.742	MON	802	9,080	05/06/2002	03/01/2032
36215R	LQ	6	GNMA 30YR				1	15,607	111.713	16,088	14,401	15,284	0	(142)	0	0	10.000	6.975	MON	120	1,406	11/21/1991	03/01/2016
36216X	3Q	2	GNMA 30YR				1	1,003	113.443	1,132	997	1,001	0	(0)	0	0	6.500	6.385	MON	5	60	12/08/1994	02/01/2024
36217M	ZM	9	GNMA 30YR				1	2,647	115.290	3,123	2,709	2,664	0	2	0	0	7.500	8.036	MON	17	201	02/10/1993	01/01/2023
362194	A7	7	GNMA 30YR				1	43,197	115.290	48,543	42,105	43,239	0	(41)	0	0	7.500	6.669	MON	263	3,147	06/09/1993	06/01/2023

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1	2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description					Code	F o r e i g n			Bond CHAR	NAIC Designation			Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36220C V6 5	GNMA	30YR	.....	.....	.....1	.....	63,648	114,213	65,472	57,325	66,495	0	(893)	0	0	10.000	4,412	MON	478	5,687	06/15/1993	05/01/2019			
36220K 6H 1	GNMA	30YR	.....	.....	.....1	.....	39,748	114,213	40,887	35,799	39,785	0	(313)	0	0	10.000	6,030	MON	298	3,416	06/15/1993	08/01/2019			
36223M 7D 2	GNMA	30YR	.....	.....	.....1	.....	10,357	115,290	11,676	10,127	10,280	0	(6)	0	0	7,500	7,028	MON	63	757	05/11/1993	05/01/2023			
36223S GQ 0	GNMA	30YR	.....	.....	.....1	.....	2,177	114,791	2,557	2,228	2,196	0	1	0	0	7,500	7,980	MON	14	167	02/10/1993	02/01/2022			
36223W PU 2	GNMA	30YR	.....	.....	.....1	.....	4,985	115,290	5,881	5,101	5,018	0	3	0	0	7,500	8,029	MON	32	381	02/10/1993	01/01/2023			
36223X RY 0	GNMA	30YR	.....	.....	.....1	.....	6,563	115,290	7,743	6,716	6,616	0	4	0	0	7,500	7,981	MON	42	502	02/10/1993	01/01/2023			
36223Y TX 8	GNMA	30YR	.....	.....	.....1	.....	2,587	115,290	2,917	2,530	2,571	0	(1)	0	0	7,500	6,996	MON	16	185	05/11/1993	05/01/2023			
36224B LV 9	GNMA	30YR	.....	.....	.....1	.....	560	114,791	657	573	564	0	0	0	0	7,500	8,012	MON	4	43	02/10/1993	11/01/2022			
36224C YH 4	GNMA	30YR	.....	.....	.....1	.....	955	113,335	1,072	946	952	0	(0)	0	0	6,500	6,320	MON	5	61	12/08/1994	09/01/2023			
36224E TU 7	GNMA	30YR	.....	.....	.....1	.....	1,725	113,443	1,939	1,710	1,719	0	(1)	0	0	6,500	6,325	MON	9	106	12/08/1994	11/01/2023			
36224F DV 9	GNMA	30YR	.....	.....	.....1	.....	3,855	115,290	4,549	3,945	3,881	0	2	0	0	7,500	8,028	MON	25	295	02/10/1993	01/01/2023			
36224J F5 6	GNMA	30YR	.....	.....	.....1	.....	4,303	114,791	4,812	4,192	4,258	0	(1)	0	0	7,500	6,992	MON	26	312	05/11/1993	10/01/2022			
36224J L7 5	GNMA	30YR	.....	.....	.....1	.....	1,839	115,290	2,169	1,882	1,855	0	1	0	0	7,500	7,959	MON	12	134	02/10/1993	01/01/2023			
36224K X5 3	GNMA	30YR	.....	.....	.....1	.....	34,962	115,290	39,415	34,187	34,548	0	(14)	0	0	7,500	7,165	MON	214	2,552	05/11/1993	01/01/2023			
36224N MP 5	GNMA	30YR	.....	.....	.....1	.....	24,228	115,290	28,179	24,442	24,303	0	5	0	0	7,500	7,681	MON	153	1,826	04/12/1993	03/01/2023			
36224P 6G 8	GNMA	30YR	.....	.....	.....1	.....	10,790	115,290	12,731	11,042	10,877	0	6	0	0	7,500	7,986	MON	69	825	02/10/1993	01/01/2023			
36224R WB 6	GNMA	30YR	.....	.....	.....1	.....	3,367	115,290	3,972	3,445	3,382	0	2	0	0	7,500	8,100	MON	22	257	02/10/1993	02/01/2023			
36224S BC 5	GNMA	30YR	.....	.....	.....1	.....	8,485	115,290	10,011	8,683	8,534	0	5	0	0	7,500	8,059	MON	54	649	02/10/1993	01/01/2023			
36224S TX 0	GNMA	30YR	.....	.....	.....1	.....	19,438	115,290	22,933	19,892	19,630	0	10	0	0	7,500	7,926	MON	124	1,480	02/10/1993	02/01/2023			
36224T VN 7	GNMA	30YR	.....	.....	.....1	.....	297	114,791	349	304	299	0	0	0	0	7,500	8,013	MON	2	22	02/10/1993	11/01/2022			
36224U AX 5	GNMA	30YR	.....	.....	.....1	.....	2,080	114,703	2,442	2,129	2,096	0	1	0	0	7,500	8,007	MON	13	154	02/10/1993	12/01/2022			
36224U FW 2	GNMA	30YR	.....	.....	.....1	.....	39,153	115,290	46,193	40,067	39,447	0	24	0	0	7,500	8,003	MON	250	2,992	02/10/1993	01/01/2023			
36224U T6 4	GNMA	30YR	.....	.....	.....1	.....	3,918	114,791	4,382	3,817	3,882	0	(1)	0	0	7,500	6,953	MON	24	285	05/11/1993	11/01/2022			
36224U VE 4	GNMA	30YR	.....	.....	.....1	.....	4,959	115,290	5,851	5,075	5,008	0	2	0	0	7,500	7,924	MON	32	379	02/10/1993	01/01/2023			
36224V 6V 2	GNMA	30YR	.....	.....	.....1	.....	3,273	115,290	3,676	3,189	3,288	0	(4)	0	0	7,500	6,542	MON	20	237	05/11/1993	05/01/2023			
36224V C8 6	GNMA	30YR	.....	.....	.....1	.....	10,284	115,290	11,551	10,019	10,190	0	(6)	0	0	7,500	6,967	MON	63	727	05/11/1993	05/01/2023			
36224V DA 0	GNMA	30YR	.....	.....	.....1	.....	13,245	115,290	14,878	12,904	13,126	0	(8)	0	0	7,500	6,965	MON	81	963	05/11/1993	05/01/2023			
36224W GP 2	GNMA	30YR	.....	.....	.....1	.....	1,063	100,501	1,078	1,073	1,066	0	0	0	0	7,500	7,705	MON	7	71	04/12/1993	04/01/2023			
36224W GU 1	GNMA	30YR	.....	.....	.....1	.....	1,303	115,290	1,443	1,252	1,295	0	(2)	0	0	7,500	6,441	MON	8	94	09/15/1993	04/01/2023			
36224W RM 7	GNMA	30YR	.....	.....	.....1	.....	37,440	115,290	42,208	36,610	37,183	0	(20)	0	0	7,500	7,011	MON	229	2,637	05/11/1993	05/01/2023			
36224X 4A 6	GNMA	30YR	.....	.....	.....1	.....	28,122	115,290	32,708	28,370	28,204	0	6	0	0	7,500	7,687	MON	177	2,049	04/12/1993	04/01/2023			
36224X L6 6	GNMA	30YR	.....	.....	.....1	.....	2,009	114,791	2,248	1,958	1,994	0	(1)	0	0	7,500	6,924	MON	12	146	06/09/1993	01/01/2023			
36224X ZT 1	GNMA	30YR	.....	.....	.....1	.....	2,658	115,290	3,136	2,720	2,675	0	2	0	0	7,500	8,042	MON	17	203	02/10/1993	02/01/2023			
36224X ZY 0	GNMA	30YR	.....	.....	.....1	.....	6,155	115,290	7,262	6,299	6,200	0	4	0	0	7,500	8,010	MON	39	471	02/10/1993	02/01/2023			
36224Y 5G 0	GNMA	30YR	.....	.....	.....1	.....	13,572	115,290	16,013	13,889	13,690	0	7	0	0	7,500	7,965	MON	87	1,034	02/10/1993	01/01/2023			
36224Y JN 0	GNMA	30YR	.....	.....	.....1	.....	3,227	115,290	3,807	3,302	3,249	0	2	0	0	7,500	8,019	MON	21	247	02/10/1993	01/01/2023			
36224Y QD 4	GNMA	30YR	.....	.....	.....1	.....	254	115,290	281	244	252	0	(0)	0	0	7,500	6,474	MON	2	18	09/15/1993	03/01/2023			
36203C 2A 9	GNMA	30YR 1994	.....	.....	.....1	.....	38,864	113,443	43,694	38,517	38,736	0	(13)	0	0	6,500	6,326	MON	209	2,492	12/08/1994	02/01/2024			
36203M BR 0	GNMA	30YR 1994	.....	.....	.....1	.....	22,903	113,443	25,746	22,696	22,805	0	(6)	0	0	6,500	6,354	MON	123	1,457	12/08/1994	04/01/2024			
362129 7J 1	GNMA	30YR GPM	.....	.....	.....1	.....	40	101,578	40	40	40	0	(0)	0	0	13,500	13,368	MON	0	4	06/01/1983	04/01/2011			
362134 3G 1	GNMA	30YR GPM	.....	.....	.....1	.....	553	100,795	557	553	553	0	0	0	0	13,500	13,500	MON	6	29	05/01/1983	03/01/2011			
362136 A6 0	GNMA	30YR GPM	.....	.....	.....1	.....	631	110,208	661	599	628	0	(11)	0	0	11,500	9,150	MON	6	67	12/29/1992	05/01/2013			

SCHEDULE D - PART 1

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

1		2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
362137	5D	9			1	11,378	110.247	15,941		14,460	13,242		0	391	0	0	10.500	14.599	MON.....	127	1,476		07/13/1984	08/01/2013
36221A	YT	5			1	6,602	112.889	7,453		6,602	6,602		0	0	0	0	13.250	13.250	MON.....	73	856		11/01/1983	09/01/2013
36225B	G7	7			1	30,605	114.603	33,913		29,592	31,796		0	43	0	0	7.000	4.947	MON.....	173	2,044		10/15/2001	12/01/2029
36225B	LL	0			1	103,231	114.590	114,378		99,815	107,160		0	140	0	0	7.000	4.997	MON.....	582	6,896		10/15/2001	12/01/2030
36225B	MV	7			1	247,678	114.552	272,071		237,510	261,982		0	325	0	0	7.000	4.243	MON.....	1,385	16,433		07/17/2002	08/01/2029
36225B	NC	8			1	492,353	114.659	545,957		476,158	510,041		0	1,073	0	0	7.000	4.841	MON.....	2,778	32,807		03/20/2002	05/01/2031
36225B	PM	4			1	525,297	114.659	587,538		512,423	540,201		0	841	0	0	7.000	5.337	MON.....	2,989	35,334		03/15/2002	09/01/2031
36225B	TE	8			1	402,097	114.712	442,384		385,646	402,019		0	(43)	0	0	7.000	3.339	MON.....	2,250	26,570		07/18/2002	05/01/2032
36202D	4Q	1			1	4,371,088	110.416	4,655,449		4,216,272	4,373,222		0	27,074	0	0	6.000	4.819	MON.....	21,081	247,869		04/15/2004	03/01/2034
36202E	3E	7			1	37,116,236	103.977	37,824,019		36,377,321	37,005,960		0	(35,890)	0	0	4.500	4.102	MON.....	136,415	1,614,375		04/16/2009	03/01/2039
36202E	AL	3			1	3,702,160	110.161	3,927,371		3,565,126	3,682,893		0	19,787	0	0	6.000	4.952	MON.....	17,826	209,467		09/20/2004	09/01/2034
36202E	KL	2			1	39,402	109.946	43,049		39,154	39,347		0	52	0	0	6.000	5.799	MON.....	196	2,273		10/17/2006	09/01/2036
36202F	B4	7			1	436,989	106.374	434,687		408,639	434,998		0	(1,991)	0	0	5.000	1.819	MON.....	1,703	5,009		09/17/2010	10/01/2039
36202F	CN	4			1	2,055,295	103.977	2,113,176		2,032,351	2,052,561		0	(2,260)	0	0	4.500	4.280	MON.....	7,621	90,985		11/17/2009	11/01/2039
36202F	DB	9			1	3,227,192	103.977	3,270,826		3,145,723	3,217,990		0	(8,828)	0	0	4.500	4.002	MON.....	11,796	140,933		12/17/2009	12/01/2039
36202F	E6	9			1	9,858,762	103.958	10,110,899		9,725,978	9,847,412		0	(11,349)	0	0	4.500	4.230	MON.....	36,472	326,437		03/16/2010	03/01/2040
36202F	EH	5			1	11,000,459	103.958	11,324,180		10,893,069	10,991,094		0	(9,365)	0	0	4.500	4.303	MON.....	40,849	365,856		03/16/2010	02/01/2040
36202F	GD	2			1	10,892,717	103.958	11,084,497		10,662,511	10,877,635		0	(15,082)	0	0	4.500	4.075	MON.....	39,984	214,270		06/17/2010	05/01/2040
36202F	GW	0			1	48,505,672	103.958	48,880,490		47,019,613	48,416,506		0	(89,166)	0	0	4.500	3.884	MON.....	176,324	948,631		07/19/2010	06/01/2040
36202F	GY	6			1	30,127,184	106.370	30,252,763		28,441,046	29,991,598		0	(135,586)	0	0	5.000	3.674	MON.....	118,504	707,433		06/17/2010	06/01/2040
36202F	HY	5			1	15,474,355	106.370	15,403,500		14,481,046	15,441,579		0	(32,776)	0	0	5.000	3.353	MON.....	60,338	120,091		09/30/2010	07/01/2040
36202F	JR	8			1	7,883,824	106.370	7,835,123		7,365,908	7,861,906		0	(21,917)	0	0	5.000	3.478	MON.....	30,691	91,861		09/16/2010	08/01/2040
36202F	KM	7			1	7,525,692	100.815	7,504,432		7,443,783	7,525,408		0	(284)	0	0	4.000	3.841	MON.....	24,813	0		12/16/2010	09/01/2040
36202F	KN	5			1	214,200,260	103.958	210,628,614		202,609,998	213,805,779		0	(394,481)	0	0	4.500	3.474	MON.....	759,787	2,276,390		09/17/2010	09/01/2040
36202F	LN	4			1	86,535,700	100.815	83,591,337		82,915,769	86,463,861		0	(71,839)	0	0	4.000	3.289	MON.....	276,386	463,032		12/01/2010	10/01/2040
36202F	LP	9			1	39,634,530	103.958	38,956,704		37,473,625	39,610,168		0	(24,361)	0	0	4.500	3.265	MON.....	140,526	60,724		11/19/2010	10/01/2040
36202L	AV	5			1	2,488	112.059	2,795		2,494	2,492		0	1	0	0	12.750	12.791	MON.....	26	311		02/15/1984	12/01/2013
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities.....						577,494,689	XXX.....	574,244,725		552,159,911	575,925,290		0	(890,954)	0	0	...XXX.....	...XXX.....	XXX...	2,084,282	9,884,787		...XXX.....	XXX.....
0399999. Total - U.S. Government.....						2,290,600,871	XXX.....	2,228,471,479		2,323,215,597	2,292,506,717		0	715,354	0	0	...XXX.....	...XXX.....	XXX...	10,714,314	17,889,206		XXX.....	XXX.....
All Other Governments - Issuer Obligations																								
135087	XM	1			1FE	1,764,937	108.127	1,732,195		1,602,000	1,719,823		0	(42,813)	0	0	5.250	2.112	JD.....	7,009	84,105		05/03/2010	06/01/2013
135087	XS	8			1FE	1,816,898	109.650	1,809,225		1,650,000	1,776,981		0	(29,789)	0	0	5.000	2.631	JD.....	6,875	82,500		05/03/2010	06/01/2014
135087	XX	7			1FE	593,649	109.220	589,788		540,000	588,625		0	(5,024)	0	0	4.500	2.342	JD.....	2,025	12,150		07/06/2010	06/01/2015
135087	YB	4			1FE	2,502,016	107.383	2,555,715		2,380,000	2,491,088		0	(10,928)	0	0	4.000	3.061	JD.....	7,933	83,600		08/10/2010	06/01/2016
135087	YG	3			1FE	1,054,689	103.059	1,050,171		1,019,000	1,043,422		0	(11,268)	0	0	3.750	2.028	JD.....	3,184	38,213		04/30/2010	06/01/2012
135087	YR	9			1FE	209,880	105.404	210,808		200,000	209,800		0	(80)	0	0	3.750	3.084	JD.....	625	0		12/02/2010	06/01/2019
135087	YT	5			1FE	600,099	100.053	600,318		600,000	600,008		0	(91)	0	0	1.250	1.250	JD.....	625	7,500		04/30/2010	06/01/2011
44881H	ET	7		3	1FE	5,000,000	140.296	7,014,805		5,000,000	5,000,000		0	0	0	0	8.910	8.907	MN.....	53,213	445,500		11/10/1994	11/18/2024
683234	8A	9			1FE	9,993,300	108.019	10,801,920		10,000,000	9,995,223		0	1,261	0	0	4.100	4.115	JD.....	17,083	410,000		06/09/2009	06/16/2014
683234	8Y	7			1FE	2,998,620	101.804	3,054,126		3,000,000	2,998,761		0	141	0	0	2.700	5.012	JD.....	3,375	40,500		06/09/2010	06/16/2015
105756	BS	8			2FE	616,242	102.000	612,000		600,000	615,738		0	(504)	0	0	4.875	4.547	JJ.....	12,919	0		07/27/2010	01/22/2021
G1980#	AA	9			2	7,500,000	104.313	7,823,475		7,500,000	7,500,000		0	0	0	0	5.300	5.299	AO.....	91,646	401,917		01/29/2003	04/08/2018

SCHEDULE D - PART 1

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

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F o r e i g n Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value				Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
51488Y	AA	7	LANDESBANK BADEN-WURTTEMBERG NY.....	.....	..	.....	.1FE	86,011	106.171	84.937	80,000	81,017	0	(769)	0	0	6.350	5.283	AO.....	1,270	5,080	04/25/2003	04/01/2012	
P7794G	AH	5	PERU (THE REPUBLIC OF).....	.....	F	.....	.2FE	2,143,983	86.000	2,506,900	2,915,000	2,261,313	0	25.635	0	0	3.000	6.033	MS.....	27,693	87,450	12/08/2005	03/07/2027	
P7906@	AA	9	PORT AUTHORITY OF TRINIDAD AND TOB.....	.....	F	.....	.....2	10,806,250	104.149	11,254,601	10,806,250	10,806,250	0	0	0	0	5.540	5.540	MS.....	162,970	575,641	02/21/2007	03/23/2017	
0499999. All Other Governments - Issuer Obligations.....								47,686,574	XXX	51,700,984	47,892,250	47,688,048	0	(74,229)	0	0	XXX	XXX	XXX	398,445	2,274,155	XXX	XXX	
1099999. Total - All Other Governments.....								47,686,574	XXX	51,700,984	47,892,250	47,688,048	0	(74,229)	0	0	XXX	XXX	XXX	398,445	2,274,155	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
13063B	JA	1	STATE OF CALIFORNIA.....	.....	..	.....	.1FE	7,278,981	96.448	7,021,414	7,280,000	7,278,986	0	6	0	0	5.700	5.702	MN.....	34,580	0	11/19/2010	11/01/2021	
13063B	JC	7	STATE OF CALIFORNIA.....	.....	..	.....	.1FE	2,079,549	104.135	2,145,181	2,060,000	2,079,534	0	(15)	0	0	7.600	7.521	MN.....	13,047	0	11/19/2010	11/01/2040	
19633S	AB	9	COLORADO BRIDGE ENTERPRISE.....	.....	..	.....	.1FE	3,460,000	100.634	3,481,936	3,460,000	3,460,000	0	0	0	0	6.078	5.001	JD.....	9,347	0	12/02/2010	12/01/2040	
452151	LF	8	IL ST.....	.....	..	.....	.1FE	28,126,718	74.817	21,341,549	28,525,000	28,169,079	0	8,084	0	0	5.100	5.196	JD.....	121,231	1,454,775	04/28/2005	06/01/2033	
57582P	WK	2	MASSACHUSETTS ST.....	.....	..	.....	.1FE	15,291,600	98.520	14,778,000	15,000,000	15,289,818	0	(1,782)	0	0	4.200	3.980	JD.....	52,500	0	11/23/2010	12/01/2021	
68607L	XP	7	OREGON ST.....	.....	..	.....	.1FE	10,940,400	106.360	10,636,000	10,000,000	10,933,930	0	(6,470)	0	0	5.762	4.757	JD.....	48,017	288,100	11/16/2010	06/01/2023	
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....								67,177,248	XXX	59,404,081	66,325,000	67,211,348	0	(177)	0	0	XXX	XXX	XXX	278,721	1,742,875	XXX	XXX	
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								67,177,248	XXX	59,404,081	66,325,000	67,211,348	0	(177)	0	0	XXX	XXX	XXX	278,721	1,742,875	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
296804	CB	1	ESSEX CNTY N J.....	.....	..	.....	.1FE	4,966,450	82.567	4,128,350	5,000,000	4,970,979	0	700	0	0	4.950	4.993	AO.....	61,875	247,500	06/17/2003	04/01/2033	
64966H	YV	6	NEW YORK N Y.....	.....	..	.....	.1FE	7,500,000	95.772	7,182,900	7,500,000	7,500,000	0	0	0	0	5.846	5.846	JD.....	36,538	200,956	06/10/2010	06/01/2040	
686053	DR	7	OREGON SCH BOARD TAXABLE 04 FSA.....	.....	..	.....	.1FE	20,000,000	99.577	19,915,400	20,000,000	20,000,000	0	0	0	0	5.528	5.528	JD.....	3,071	1,105,600	02/06/2004	06/30/2028	
686053	CP	2	OREGON SCH BRDS ASSN.....	.....	..	.....	.1FE	30,000,000	102.178	30,653,400	30,000,000	30,000,000	0	0	0	0	5.630	5.629	JD.....	4,692	1,689,000	04/03/2003	06/30/2024	
736688	FN	7	PORTLAND ORE CMNTY COLLEGE.....	.....	..	.....	.1FE	10,000,000	92.943	9,294,300	10,000,000	10,000,000	0	0	0	0	4.810	4.809	JD.....	40,083	481,000	06/11/2003	06/01/2027	
592112	DR	4	METROPOLITAN GOVT NASHVILLE & DAVI.....	.....	..	.....	.1FE	8,000,000	98.804	7,904,320	8,000,000	8,000,000	0	0	0	0	5.707	5.707	JJ.....	254,913	0	06/04/2010	07/01/2034	
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								80,466,450	XXX	79,078,670	80,500,000	80,470,979	0	700	0	0	XXX	XXX	XXX	401,171	3,724,056	XXX	XXX	
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....								80,466,450	XXX	79,078,670	80,500,000	80,470,979	0	700	0	0	XXX	XXX	XXX	401,171	3,724,056	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
718846	AM	0	PHOENIX AZ CIVIC IMP RENT CAR FGIC.....	.....	..	.....	.1FE	42,380,000	98.108	41,578,170	42,380,000	42,380,000	0	0	0	0	6.170	6.169	JJ.....	1,307,423	2,614,846	05/12/2004	07/01/2024	
010869	ED	3	ALAMEDA CORR TRANS AUTH TXBL AMBAC.....	.....	..	.....	.2FE	20,494,650	25.337	20,903,025	82,500,000	30,989,435	0	1,867,851	0	0	0.000	6.315	MAT....	0	0	05/07/2004	10/01/2026	
010869	EE	1	ALAMEDA CORR TRANS AUTH TXBL AMBAC.....	.....	..	.....	.2FE	17,523,750	22.884	17,163,000	75,000,000	26,492,697	0	1,595,814	0	0	0.000	6.310	MAT....	0	0	04/22/2004	10/01/2027	
010869	EF	8	ALAMEDA CORR TRANS AUTH TXBL AMBAC.....	.....	..	.....	.2FE	10,953,000	20.844	10,422,000	50,000,000	16,569,549	0	999,584	0	0	0.000	6.320	MAT....	0	0	04/22/2004	10/01/2028	
130911	XH	8	CALIFORNIA STWIDE TXBL PENS AMBAC.....	.....	..	.....	.....2	30,000,000	89.149	26,744,700	30,000,000	30,000,000	0	0	0	0	5.896	5.896	JD.....	147,400	1,768,800	06/16/2004	06/01/2024	
134011	AJ	4	CAMP PENDLETON/QUANTICO.....	.....	..	.....	.....2	30,000,000	88.626	26,587,800	30,000,000	30,000,000	0	0	0	0	5.572	5.572	AO.....	417,900	1,671,600	09/28/2006	10/01/2050	
358266	BX	1	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	4,198,000	55.872	5,587,200	10,000,000	6,008,371	0	309,830	0	0	0.000	5.365	MAT....	0	0	03/11/2004	08/15/2020	
358266	BY	9	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	4,361,504	51.732	5,734,492	11,085,000	6,271,266	0	327,439	0	0	0.000	5.435	MAT....	0	0	03/11/2004	08/15/2021	
358266	CA	0	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	4,161,909	44.208	5,324,854	12,045,000	6,031,792	0	321,608	0	0	0.000	5.555	MAT....	0	0	03/11/2004	08/15/2023	
358266	CB	8	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	3,235,500	40.787	4,078,700	10,000,000	4,706,216	0	253,318	0	0	0.000	5.610	MAT....	0	0	03/11/2004	08/15/2024	
358266	CC	6	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	4,358,095	37.596	5,385,627	14,325,000	6,351,628	0	343,637	0	0	0.000	5.640	MAT....	0	0	03/11/2004	08/15/2025	
358266	CG	7	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	11,837,289	27.048	13,244,053	48,965,000	17,286,113	0	939,978	0	0	0.000	5.670	MAT....	0	0	03/11/2004	08/15/2029	
358266	CJ	1	FRESNO CNTY CA TXBL PENS 04A FGIC.....	.....	..	.....	.1FE	11,755,325	22.988	12,500,874	54,380,000	17,166,483	0	933,481	0	0	0.000	5.670	MAT....	0	0	03/11/2004	08/15/2031	
69403W	AC	1	PACIFIC BEACON CA MIL HOUSING.....	.....	..	.....	.1FE	20,000,000	84.297	16,859,400	20,000,000	20,000,000	0	0	0	0	5.508	5.508	JJ.....	507,960	1,101,600	12/18/2006	07/15/2036	
752123	JH	3	RANCHO CUCAMONGA REDEV TAX ALLOC.....	.....	..	.....	.2FE	28,140,000	87.172	24,530,201	28,140,000	28,140,000	0	0	0	0	6.262	6.263	MS.....	587,376	1,762,127	11/15/2007	09/01/2031	
769123	DD	9	RIVERSIDE CNTY CA TAX ALLOC XLCA.....	.....	..	.....	.1FE	2,620,000	82.515	2,161,893	2,620,000	2,620,000	0	0	0	0	5.370	5.371	AO.....	35,174	140,694	12/15/2004	10/01/2028	
785846	CT	1	SACRAMENTO CA FIN AUTH-ARCO.....	.....	..	.....	.2FE	10,047,000	89.574	8,999,500	10,047,000	10,047,000	0	0	0	0	0.539	5.639	JAJO..	10,831	59,815	05/22/2007	07/15/2027	
795830	AS	7	SALVATION ARMY.....	.....	I.	.....	.1FE	5,000,000	91.144	4,557,200	5,000,000	5,000,000	0	0	0	0	5.707	5.707	MS.....	95,117	285,350	09/08/2006	09/01/2036	

E10.6

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	g	n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
79741T AR 5	SAN DIEGO CNTY CALIF WTR AUTH.....				.....	..	.....	..1FE	.....	.....3,180,000	100.139	3,184,420	3,180,000	3,180,000	0	0	0	0	6.138	5.001	MN.....	32,531	144,765	01/21/2010	05/01/2049
79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PU.....				.....	..	.....	..1FE	.....	.....7,985,680	94.716	7,577,280	8,000,000	7,985,772	0	92	0	0	6.000	6.013	MN.....	80,000	178,667	06/11/2010	11/01/2040
759136 QP 2	REGIONAL TRANSN DIST COLO.....				.....	..	.....	..1FE	.....	.....3,250,000	99.645	3,238,463	3,250,000	3,250,000	0	0	0	0	5.844	4.380	MN.....	20,048	0	11/10/2010	11/01/2050
207758 KM 4	CONNECTICUT ST SPL TAX OBLIG.....				.....	..	.....	..1FE	.....	.....14,825,000	98.362	14,582,167	14,825,000	14,825,000	0	0	0	0	5.459	5.000	MN.....	114,650	0	10/28/2010	11/01/2030
194315 AM 9	COLLEGE PARK GA - ATLANTA ARPT.....				.....	..	.....	..2FE	.....	.....17,000,000	87.091	14,805,470	17,000,000	17,000,000	0	0	0	0	5.965	5.965	JJ.....	507,025	1,014,050	06/08/2006	01/01/2031
347382 AA 1	FORT GORDON GA MILITARY HSG.....				.....	..	.....	..2FE	.....	.....28,225,000	87.442	24,680,505	28,225,000	28,225,000	0	0	0	0	6.124	6.124	MN.....	220,864	1,728,499	04/27/2006	05/15/2051
626207 YF 5	GEORGIA MUN ELEC AUTH PWR REV.....				.....	..	.....	..1FE	.....	.....14,443,054	97.750	14,007,575	14,330,000	14,442,741	0	(313)	0	0	6.637	4.958	AO.....	237,771	528,379	03/04/2010	04/01/2057
67704L AA 9	OGLETHORPE PWR CORP GA 1ST MTG.....				.....	..	.....	..1FE	.....	.....30,000,000	93.531	28,059,300	30,000,000	30,000,000	0	0	0	0	5.534	5.535	JJ.....	830,100	1,660,200	10/05/2006	01/01/2035
04248N AA 1	ARMY HAWAII FAM HSG CERTS MBIA.....				.....	..	2	..1FE	.....	.....62,000,000	85.864	53,235,680	62,000,000	62,000,000	0	0	0	0	5.524	5.524	JD.....	152,217	3,424,880	04/13/2005	06/15/2050
677071 AN 2	OHANA HA MILITARY HSG.....				.....	..	.....	..2	..1FE	10,000,000	86.522	8,652,200	10,000,000	10,000,000	0	0	0	0	5.558	5.588	AO.....	138,950	555,800	11/02/2006	10/01/2036
677071 AG 7	OHANA MILIT HA MIL HSG.....				.....	..	.....	..1FE	.....	.....7,500,000	90.876	6,815,700	7,500,000	7,500,000	0	0	0	0	5.780	5.780	AO.....	108,375	433,500	10/25/2006	10/01/2036
452001 5Y 2	ILLINOIOS ED FACS AUTH REVS.....				.....	..	.....	..1FE	.....	.....24,398,381	98.807	24,227,476	24,520,000	24,434,825	0	5.808	0	0	5.600	5.644	JJ.....	686,560	1,373,120	06/30/2003	07/01/2021
45200F CE 7	ILLINOIS FIN AUTH-THEORY & COMPUTI.....				.....	..	.....	..1FE	.....	.....28,000,000	88.815	24,868,200	28,000,000	28,000,000	0	0	0	0	6.286	6.285	JJ.....	880,040	1,760,080	11/29/2007	07/01/2033
549091 AQ 9	LOYOLA UNIV ILL.....				.....	..	.....	..1FE	.....	.....11,540,000	99.594	11,493,148	11,540,000	11,540,000	0	0	0	0	5.300	5.299	JJ.....	305,810	611,620	06/30/2003	07/01/2018
485424 NF 8	KANSAS ST DEPT TRANSN.....				.....	..	.....	..1FE	.....	.....2,270,000	91.275	2,071,943	2,270,000	2,270,000	0	0	0	0	4.596	4.596	MS.....	34,776	0	08/18/2010	09/01/2035
961548 AR 5	WICKLIFFE KY IDB WESTVACO.....				.....	..	.....	..3FE	.....	.....9,389,108	98.718	9,279,492	9,400,000	9,390,931	0	279	0	0	7.670	7.680	JJ.....	332,452	720,980	05/29/2002	01/15/2027
487312 AA 8	KEENAN FT DETRICK ENERGY 144A.....				.....	..	.....	..1FE	.....	.....17,201,118	114.464	19,689,173	17,201,118	17,201,118	0	0	0	0	6.093	6.094	MN.....	133,919	1,042,805	07/27/2006	05/15/2033
57604T AD 8	COMMONWEALTH OF MASSACHUSETTS.....				.....	..	.....	..1FE	.....	.....5,490,000	105.290	5,780,421	5,490,000	5,490,000	0	0	0	0	5.731	5.001	JD.....	6,992	0	12/16/2010	06/01/2040
44329H AH 7	HANSCOM (MA) AFB MILITARY HSG.....				.....	..	.....	..2	..1FE	3,818,900	87.673	4,383,650	5,000,000	3,873,208	0	26,352	0	0	5.630	7.760	MS.....	82,886	281,500	10/28/2004	09/15/2034
914440 LJ 9	UNIVERSITY MASS BLDG AUTH PROJ REV.....				.....	..	.....	..1FE	.....	.....8,578,080	95.513	8,596,170	9,000,000	8,578,125	0	45	0	0	5.450	5.781	MN.....	58,588	0	12/22/2010	11/01/2040
231266 GC 5	CURATORS OF THE UNIV OF MISSOURI.....				.....	..	.....	..1FE	.....	.....1,390,000	103.399	1,437,246	1,390,000	1,390,000	0	0	0	0	5.792	5.001	MN.....	2,236	0	12/09/2010	11/01/2041
14760N AV 2	NEW JERSEY CASINO REINVEST MBIA.....				.....	..	.....	..1FE	.....	.....25,000,000	80.730	20,182,500	25,000,000	25,000,000	0	0	0	0	5.460	5.458	JD.....	113,750	1,365,000	03/16/2005	06/01/2025
59259Y CA 5	METROPOLITAN TRANSN AUTH N Y.....				.....	..	.....	..1FE	.....	.....5,000,000	98.067	4,903,350	5,000,000	5,000,000	0	0	0	0	6.548	6.549	MN.....	41,834	249,188	02/05/2010	11/15/2031
048677 AE 8	ATLANTIC MARINES CORP CMMITIES.....				.....	..	.....	..1FE	.....	.....10,000,000	86.347	8,634,700	10,000,000	10,000,000	0	0	0	0	5.595	5.595	JD.....	46,625	559,500	11/09/2006	12/01/2051
736679 LD 1	PORTLAND OR TXBL PENSION CAB MBIA.....				.....	..	.....	..1FE	.....	.....8,003,942	35.874	10,105,706	28,170,000	11,258,967	0	611,720	0	0	0.000	5.665	MAT....	0	0	11/17/2004	06/01/2027
048677 AB 4	ATLANTIC MARINES CORP CMMITIES.....				.....	..	2	..1FE	.....	.....22,800,000	83.201	18,969,828	22,800,000	22,800,000	0	0	0	0	5.343	5.342	JD.....	101,517	1,218,204	09/29/2005	12/01/2050
89543Y AA 0	TRI-COMMAND MILITARY HSG LLC.....				.....	..	.....	..2	..2FE	47,929,778	71.090	34,073,279	47,929,778	47,929,778	0	0	0	0	5.383	5.383	FA.....	974,689	2,574,073	08/05/2005	02/15/2048
48730P AC 4	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....				.....	..	.....	..2	..1FE	7,819,417	91.589	7,161,726	7,819,417	7,819,417	0	0	0	0	5.020	5.020	JJ.....	181,002	399,986	02/08/2005	07/15/2028
48730P AD 2	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....				.....	..	.....	..1Z	.....	.....1,409,000	109.989	1,549,747	1,409,000	1,409,000	0	0	0	0	5.910	5.911	JJ.....	38,398	81,765	03/31/2006	07/15/2028
348609 AC 2	FORT SAM HOUSTON TX MILITARY HSG.....				.....	..	.....	..1FE	.....	.....7,500,000	87.817	6,586,275	7,500,000	7,500,000	0	0	0	0	5.625	5.625	MS.....	124,219	421,875	02/28/2005	03/15/2035
744190 AN 9	PROVO UT SALES TAX REV TAXABLE FGI.....				.....	..	.....	..1FE	.....	.....5,000,000	95.505	4,775,250	5,000,000	5,000,000	0	0	0	0	5.420	5.420	FA.....	102,378	271,000	02/20/2004	02/15/2026
915217 RY 1	UNIVERSITY VA.....				.....	..	.....	..1FE	.....	.....34,960,455	111.488	33,695,018	30,223,000	34,869,705	0	(69,704)	0	0	6.200	5.166	MS.....	624,609	1,873,826	09/03/2009	09/01/2039
25477G EU 5	DISTRICT COLUMBIA INCOME TAX REV.....				.....	..	.....	..1FE	.....	.....4,800,000	101.161	4,855,728	4,800,000	4,800,000	0	0	0	0	5.582	3.876	JD.....	6,698	0	12/03/2010	12/01/2035
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB.....				.....	..	.....	..1FE	.....	.....7,000,000	101.011	7,070,770	7,000,000	7,000,000	0	0	0	0	5.370	5.370	JJ.....	187,950	375,900	01/14/2004	07/01/2020
60242N DA 6	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....388,094	35.258	541,210	1,535,000	598,713	0	35,845	0	0	0.000	6.270	MAT....	0	0	12/18/2003	04/01/2026
60242N DB 4	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....404,358	32.463	553,494	1,705,000	624,226	0	37,429	0	0	0.000	6.280	MAT....	0	0	12/18/2003	04/01/2027
60242N DC 2	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....692,807	29.887	930,980	3,115,000	1,070,469	0	64,274	0	0	0.000	6.289	MAT....	0	0	12/18/2003	04/01/2028
60242N DD 0	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....815,391	27.521	1,076,071	3,910,000	1,260,731	0	75,814	0	0	0.000	6.299	MAT....	0	0	12/18/2003	04/01/2029
60242N DE 8	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....825,988	25.355	1,071,249	4,225,000	1,277,976	0	76,968	0	0	0.000	6.309	MAT....	0	0	12/18/2003	04/01/2030
60242N DF 5	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....1,021,563	23.377	1,303,268	5,575,000	1,581,639	0	95,401	0	0	0.000	6.319	MAT....	0	0	12/18/2003	04/01/2031
60242N DG 3	MILWAUKEE REDEV TXBL POB SER C03.....				.....	..	.....	..1FE	.....	.....1,027,684	21.576	1,291,324	5,985,000	1,592,203	0	96,186	0	0	0.000						

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
						F o r e i g n	Bond			NAIC																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					Code	n	CHAR	Design- ation	Actual Cost		Par Value	Book/Adjusted Carrying Value												
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....									765,122,440	XXX.....	713,814,536	1,084,604,314	816,849,622	0	9,058,822	0	0	XXX.....	XXX.....	XXX...	10,619,639	34,253,992	XXX.....	XXX.....	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities																									
312963	J6	9	FGOLD 15YR.....	.....	..	.....	1	.....	432,153	106.641	461,789	433,033	432,555	0	38	0	0	5.000	5.051	MON...	1,804	21,126	07/16/2004	12/01/2018	
312963	P5	4	FGOLD 15YR.....	.....	..	.....	1	.....	185,593	106.641	198,321	185,971	185,744	0	21	0	0	5.000	5.057	MON...	775	8,894	07/16/2004	12/01/2018	
31336W	CC	1	FGOLD 15YR GIANT.....	.....	..	.....	1	.....	46,245	108.234	49,635	45,858	46,065	0	(4)	0	0	5.500	5.271	MON...	210	2,485	02/14/2006	07/01/2020	
31283G	HU	4	FGOLD 30YR.....	.....	..	.....	1	.....	1,045	111.972	1,179	1,053	1,048	0	0	0	0	6.500	6.649	MON...	6	67	12/08/1994	06/01/2024	
31287P	6S	7	FGOLD 30YR.....	.....	..	.....	1	.....	330,158	112.442	358,167	318,536	342,480	0	1,580	0	0	6.500	3.711	MON...	1,725	20,029	09/24/2002	03/01/2032	
31288G	BF	8	FGOLD 30YR.....	.....	..	.....	1	.....	116,342	109.899	123,704	112,561	115,297	0	44	0	0	6.000	4.969	MON...	563	6,412	01/11/2005	02/01/2033	
3128FW	DW	6	FGOLD 30YR.....	.....	..	.....	1	.....	32,528	113.254	35,883	31,684	32,398	0	64	0	0	7.500	6.698	MON...	198	2,185	05/05/1998	02/01/2028	
3128FY	5N	1	FGOLD 30YR.....	.....	..	.....	1	.....	90,638	114.206	100,828	88,286	90,854	0	222	0	0	7.500	6.507	MON...	552	6,598	05/05/1998	04/01/2028	
3128KR	WQ	3	FGOLD 30YR.....	.....	..	.....	1	.....	10,521,357	109.243	10,896,249	9,974,328	10,403,839	0	(106,703)	0	0	6.000	3.346	MON...	49,872	585,093	08/24/2009	10/01/2036	
3128KX	3Z	2	FGOLD 30YR.....	.....	..	.....	1	.....	696,004	112.957	757,314	670,443	690,404	0	(3,792)	0	0	7.000	5.318	MON...	3,911	44,307	12/13/2007	10/01/2037	
3128KX	4C	2	FGOLD 30YR.....	.....	..	.....	1	.....	640,512	106.692	682,093	639,313	639,945	0	(126)	0	0	5.500	5.435	MON...	2,930	33,978	12/10/2007	10/01/2037	
3128KX	LW	9	FGOLD 30YR.....	.....	..	.....	1	.....	1,358,563	110.973	1,381,963	1,245,317	1,365,365	0	6,802	0	0	6.500	1.151	MON...	6,745	38,195	06/10/2010	10/01/2037	
312927	H7	4	FGOLD 30YR.....	.....	..	.....	1	.....	308,803	111.698	336,719	301,455	307,043	0	(611)	0	0	6.500	5.418	MON...	1,633	18,805	08/22/2008	08/01/2038	
31292G	5P	7	FGOLD 30YR.....	.....	..	.....	1	.....	12,470	114.642	14,495	12,644	12,459	0	(21)	0	0	7.500	8.053	MON...	79	936	08/09/1999	07/01/2029	
31292G	HM	1	FGOLD 30YR.....	.....	..	.....	1	.....	9,645	111.819	10,717	9,584	9,626	0	6	0	0	7.000	6.853	MON...	56	660	12/08/1994	02/01/2023	
31292G	JM	9	FGOLD 30YR.....	.....	..	.....	1	.....	2,266	111.908	2,555	2,283	2,273	0	0	0	0	6.500	6.664	MON...	12	146	12/08/1994	11/01/2023	
31292G	K5	4	FGOLD 30YR.....	.....	..	.....	1	.....	3,549	113.224	3,993	3,527	3,541	0	1	0	0	7.000	6.861	MON...	21	242	12/08/1994	04/01/2024	
31292G	LM	6	FGOLD 30YR.....	.....	..	.....	1	.....	15,715	113.224	17,681	15,616	15,680	0	3	0	0	7.000	6.856	MON...	91	1,076	12/08/1994	06/01/2024	
31292G	TN	6	FGOLD 30YR.....	.....	..	.....	1	.....	136,475	113.643	152,450	134,149	136,462	0	181	0	0	7.000	6.372	MON...	783	9,223	02/18/1999	10/01/2027	
31292G	Y5	9	FGOLD 30YR.....	.....	..	.....	1	.....	32,511	113.737	36,328	31,940	32,457	0	42	0	0	7.000	6.400	MON...	186	2,183	02/22/1999	03/01/2029	
31292H	4H	4	FGOLD 30YR.....	.....	..	.....	1	.....	8,211,221	105.567	8,794,726	8,330,979	8,275,031	0	12,893	0	0	5.000	5.305	MON...	34,712	406,589	01/12/2004	12/01/2033	
31292H	JR	6	FGOLD 30YR.....	.....	..	.....	1	.....	22,415	112.442	24,314	21,624	22,750	0	(4)	0	0	6.500	2.700	MON...	117	1,371	09/24/2002	05/01/2031	
31292H	K9	4	FGOLD 30YR.....	.....	..	.....	1	.....	25,720	112.442	27,900	24,813	26,057	0	(4)	0	0	6.500	2.840	MON...	134	1,576	09/24/2002	09/01/2031	
31292H	W4	2	FGOLD 30YR.....	.....	..	.....	1	.....	10,875,471	105.567	11,524,072	10,916,407	10,897,199	0	4,258	0	0	5.000	5.080	MON...	45,485	531,733	04/10/2003	05/01/2033	
31292H	WJ	9	FGOLD 30YR.....	.....	..	.....	1	.....	180,235	109.899	191,639	174,377	178,435	0	(100)	0	0	6.000	5.013	MON...	872	10,267	01/11/2005	04/01/2033	
31293J	VX	4	FGOLD 30YR.....	.....	..	.....	1	.....	13,167	113.737	14,721	12,943	13,204	0	12	0	0	7.000	6.258	MON...	76	904	02/18/1999	02/01/2029	
31293V	MY	5	FGOLD 30YR.....	.....	..	.....	1	.....	140,752	114.642	163,610	142,714	140,637	0	(231)	0	0	7.500	8.049	MON...	892	10,685	08/09/1999	08/01/2029	
31296J	LL	8	FGOLD 30YR.....	.....	..	.....	1	.....	138,485	109.899	147,247	133,984	136,023	0	79	0	0	6.000	5.350	MON...	670	7,373	01/11/2005	06/01/2033	
31296T	KL	7	FGOLD 30YR.....	.....	..	.....	1	.....	42,339	109.430	44,826	40,963	41,991	0	(77)	0	0	6.000	4.819	MON...	205	2,417	01/11/2005	02/01/2034	
31297A	5J	9	FGOLD 30YR.....	.....	..	.....	1	.....	146,993	106.442	163,487	153,593	150,831	0	873	0	0	5.000	5.931	MON...	640	7,622	06/10/2004	06/01/2034	
31297B	AG	7	FGOLD 30YR.....	.....	..	.....	1	.....	7,674,582	107.285	7,620,486	7,103,012	7,658,871	0	(15,711)	0	0	5.500	1.739	MON...	32,555	125,798	08/05/2010	06/01/2034	
31297B	AK	8	FGOLD 30YR.....	.....	..	.....	1	.....	630,575	106.292	700,340	658,886	648,095	0	3,023	0	0	5.000	5.846	MON...	2,745	32,005	06/10/2004	06/01/2034	
31298F	2A	9	FGOLD 30YR.....	.....	..	.....	1	.....	97,473	113.954	111,466	97,817	97,206	0	(23)	0	0	7.000	7.243	MON...	571	6,631	12/06/2000	01/01/2031	
31298F	JL	7	FGOLD 30YR.....	.....	..	.....	1	.....	39,958	113.890	45,669	40,099	39,905	0	(18)	0	0	7.000	7.181	MON...	234	2,799	12/06/2000	01/01/2031	
31298F	VN	9	FGOLD 30YR.....	.....	..	.....	1	.....	1,433	113.954	1,639	1,438	1,428	0	(0)	0	0	7.000	7.269	MON...	8	97	12/06/2000	01/01/2031	
31335G	C4	5	FGOLD 30YR.....	.....	..	.....	1	.....	2,951	111.908	3,327	2,973	2,961	0	0	0	0	6.500	6.652	MON...	16	189	12/08/1994	01/01/2024	
31335G	HK	4	FGOLD 30YR.....	.....	..	.....	1	.....	11,109	113.224	12,498	11,038	11,084	0	2	0	0	7.000	6.857	MON...	64	770	12/08/1994	09/01/2024	
31356A	SB	9	FGOLD 30YR.....	.....	..	.....	1	.....	2,397	111.972	2,704	2,415	2,405	0	(0)	0	0	6.500	6.646	MON...	13	143	12/08/1994	02/01/2024	
31356C	JH	2	FGOLD 30YR.....		..		1		9,410	113.224	10,587	9,351	9,384	0	1	0	0	7.000	6.874	MON...	55	621	12/08/1994	03/01/2024	

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

1	2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128M7 BX	3	FGOLD 30YR GIANT.....				1	1,857,158	108.993	1,922,347	1,763,735	1,840,017	0	(10,167)	0	0	6.000	3.504	MON...	8,819	103,372	08/24/2009	12/01/2038
3128M7 PE	0	FGOLD 30YR GIANT.....				1	22,775,881	107.348	22,618,702	21,070,488	22,638,336	0	(137,545)	0	0	5.500	1.429	MON...	96,573	374,884	08/05/2010	05/01/2037
3128M7 ZA	7	FGOLD 30YR GIANT.....				1	1,637,401	110.973	1,664,889	1,500,267	1,627,702	0	(9,699)	0	0	6.500	2.785	MON...	8,126	39,303	07/12/2010	04/01/2039
3128M8 AG	9	FGOLD 30YR GIANT.....				1	19,542,258	108.430	19,699,948	18,168,281	19,425,363	0	(116,895)	0	0	6.000	3.218	MON...	90,841	265,287	09/15/2010	05/01/2040
3128MJ CF	5	FGOLD 30YR GIANT.....				1	480,624	108.993	511,616	469,403	474,848	0	(1,732)	0	0	6.000	5.357	MON...	2,347	27,582	07/28/2005	07/01/2035
3128MJ EJ	5	FGOLD 30YR GIANT.....				1	115,381	111.223	125,430	112,773	114,781	0	(417)	0	0	6.500	5.443	MON...	611	7,102	09/09/2008	06/01/2036
31362P VJ	7	FN 5/12 11TH COFI ARM.....			3	1	18,220	100.864	18,764	18,604	18,451	0	10	0	0	2.913	3.284	MON...	45	547	02/21/1989	09/01/2018
31362J UN	3	FN 6/12 11TH COFI ARM.....			3	1	56,494	104.471	60,592	57,998	56,866	0	11	0	0	4.400	5.257	MON...	213	2,523	03/16/1989	06/01/2028
31371H S5	8	FNMA 15YR.....				1	118,436	108.828	133,071	122,277	120,041	0	173	0	0	6.500	7.803	MON...	662	8,549	08/03/2000	08/01/2014
31371K WE	7	FNMA 15YR.....				1	847,249	106.953	902,458	843,788	845,752	0	(277)	0	0	5.000	4.880	MON...	3,516	40,954	08/28/2003	12/01/2017
31383B MS	3	FNMA 15YR.....				1	45,720	108.828	50,386	46,299	46,045	0	18	0	0	6.500	6.887	MON...	251	2,658	07/15/1999	08/01/2014
31383K HJ	9	FNMA 15YR.....				1	69,924	108.828	77,061	70,809	70,372	0	35	0	0	6.500	6.936	MON...	384	4,420	07/15/1999	08/01/2014
31383N W3	1	FNMA 15YR.....				1	85,841	108.828	96,448	88,625	86,910	0	132	0	0	6.500	7.880	MON...	480	5,627	08/03/2000	08/01/2014
31383S 5R	7	FNMA 15YR.....				1	161,166	108.828	181,081	166,392	163,822	0	221	0	0	6.500	7.619	MON...	901	11,530	08/03/2000	07/01/2014
31383S K4	1	FNMA 15YR.....				1	32,961	108.828	36,325	33,379	33,176	0	16	0	0	6.500	6.929	MON...	181	2,132	07/15/1999	08/01/2014
31383S X6	2	FNMA 15YR.....				1	99,837	106.706	106,449	99,759	99,806	0	(1)	0	0	7.500	7.468	MON...	624	6,968	07/07/2000	10/01/2014
31384T JG	3	FNMA 15YR.....				1	32,008	108.385	34,664	31,983	32,002	0	(0)	0	0	7.500	7.461	MON...	200	2,361	07/07/2000	03/01/2015
31384V AF	9	FNMA 15YR.....				1	42,213	108.385	45,716	42,180	42,211	0	(0)	0	0	7.500	7.454	MON...	264	3,118	07/07/2000	05/01/2015
31384V RW	4	FNMA 15YR.....				1	83,554	106.706	89,088	83,489	83,537	0	1	0	0	7.500	7.464	MON...	522	6,023	07/07/2000	03/01/2015
31387E FC	6	FNMA 15YR.....				1	49,600	108.668	52,689	48,486	49,559	0	24	0	0	7.000	5.840	MON...	283	3,071	06/07/2001	06/01/2016
31387S MC	7	FNMA 15YR.....				1	115,401	108.668	122,587	112,809	114,919	0	83	0	0	7.000	6.018	MON...	658	6,946	06/07/2001	06/01/2016
31391Y 6A	0	FNMA 15YR.....				1	654,721	107.891	680,953	631,152	646,131	0	252	0	0	5.500	4.403	MON...	2,893	33,928	04/16/2004	03/01/2018
31400A AL	2	FNMA 15YR.....				1	2,367,119	107.891	2,461,960	2,281,904	2,339,872	0	1,004	0	0	5.500	4.328	MON...	10,459	122,616	04/16/2004	03/01/2018
31400S Z9	3	FNMA 15YR.....				1	3,535,734	107.828	3,655,994	3,390,575	3,489,722	0	(7,077)	0	0	5.500	4.075	MON...	15,540	185,994	06/11/2003	04/01/2018
31403A 5R	2	FNMA 15YR.....				1	1,350,790	107.891	1,404,912	1,302,163	1,334,671	0	1,767	0	0	5.500	4.396	MON...	5,968	68,856	04/16/2004	10/01/2018
31406B Q5	2	FNMA 15YR.....				1	70,636	107.953	76,088	70,482	70,575	0	0	0	0	5.500	5.435	MON...	323	3,715	11/15/2005	01/01/2020
31410L A8	5	FNMA 15YR.....				1	6,856,611	106.163	6,779,185	6,385,668	6,814,383	0	(42,228)	0	0	5.000	2.539	MON...	26,607	106,073	08/04/2010	08/01/2025
31412N 4L	7	FNMA 15YR.....				1	12,294,035	103.141	12,114,638	11,745,747	12,280,361	0	(13,674)	0	0	4.000	2.089	MON...	39,152	39,153	11/12/2010	02/01/2024
31412V JV	1	FNMA 15YR.....				1	9,354,701	103.766	9,264,028	8,927,839	9,328,509	0	(26,192)	0	0	4.000	2.683	MON...	29,759	118,327	08/02/2010	05/01/2025
31417Y T7	2	FNMA 15YR.....				1	4,038,700	100.922	3,925,062	3,889,208	4,031,185	0	(7,515)	0	0	3.500	2.256	MON...	11,344	22,628	10/13/2010	11/01/2025
31417Y TC	1	FNMA 15YR.....				1	4,935,576	100.922	4,815,178	4,771,194	4,927,956	0	(7,620)	0	0	3.500	2.422	MON...	13,916	27,714	10/04/2010	10/01/2025
31418M 5W	8	FNMA 15YR.....				1	903,026	104.875	906,741	864,592	898,355	0	(4,671)	0	0	4.500	2.729	MON...	3,242	28,321	03/12/2010	03/01/2025
31418M VX	7	FNMA 15YR.....				1	1,797,069	106.484	1,795,027	1,685,719	1,790,351	0	(6,718)	0	0	5.000	2.388	MON...	7,024	40,730	06/15/2010	02/01/2024
31419A BG	1	FNMA 15YR.....				1	20,144,366	103.766	19,943,163	19,219,431	20,087,554	0	(56,811)	0	0	4.000	2.684	MON...	64,065	254,051	08/02/2010	05/15/2025
31419A BJ	5	FNMA 15YR.....				1	4,855,075	106.141	4,817,488	4,538,778	4,836,204	0	(18,871)	0	0	5.000	2.494	MON...	18,912	73,943	07/23/2010	05/15/2025
31419A X9	3	FNMA 15YR.....				1	15,122,127	100.825	14,970,859	14,848,360	15,120,342	0	(1,785)	0	0	3.500	3.153	MON...	43,308	0	12/14/2010	01/01/2026
31419B JZ	9	FNMA 15YR.....				1	736,110	100.922	718,153	711,593	734,984	0	(1,126)	0	0	3.500	2.401	MON...	2,075	4,140	10/04/2010	08/01/2025
31419D MQ	1	FNMA 15YR.....				1	18,779,462	100.922	18,291,656	18,124,570	18,763,995	0	(15,467)	0	0	3.500	2.555	MON...	52,863	52,863	11/12/2010	09/01/2025
31419G CZ	5	FNMA 15YR.....				1	2,121,217	100.922	2,060,911	2,042,086	2,117,237	0	(3,980)	0	0	3.500	2.245	MON...	5,956	11,882	10/13/2010	10/01/2025
31419G DW	1	FNMA 15YR.....				1	2,028,784	100.922	1,979,294	1,961,214	2,025,652	0	(3,132)	0	0	3.500	2.422	MON...	5,720	11,412	10/04/2010	10/01/2025
31419G WJ	9	FNMA 15YR.....				1	1,745,644	100.922	1,702,033	1,686,486	1,742,874	0	(2,770)	0	0	3.500	2.421	MON...	4,919	9,817	10/04/2010	10/01/2025
31419H F5	6	FNMA 15YR.....				1	7,007,530	100.922	6,835,040	6,772,605	6,996,530	0	(10,999)	0	0	3.500	2.433	MON...	19,753	39,412	10/04/2010	10/01/2025

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			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31419H	JW	3	FNMA	15YR		1	3,452,426	100.922	3,367,444	3,336,684	3,447,007	0	(5,419)	0	0	3.500	2.433	MON	9,732	19,416	10/04/2010	10/01/2025
31419J	AC	2	FNMA	15YR		1	7,363,232	100.922	7,223,438	7,157,455	7,361,177	0	(2,055)	0	0	3.500	2.732	MON	20,876	0	11/23/2010	11/01/2025
313615	US	3	FNMA	30YR		1	486	113.229	564	498	491	0	(0)	0	0	7.000	7.531	MON	3	34	04/20/1993	02/01/2024
313615	UT	1	FNMA	30YR		1	71,918	113.229	83,574	73,810	72,752	0	(41)	0	0	7.000	7.523	MON	431	5,081	04/20/1993	03/01/2024
31371C	ZU	6	FNMA	30YR		1	73,377	113.054	85,138	75,307	74,211	0	(41)	0	0	7.000	7.531	MON	439	5,244	04/20/1993	03/01/2024
31371J	7F	5	FNMA	30YR		1	146,442	112.442	162,053	144,122	147,653	0	256	0	0	6.500	5.582	MON	781	9,136	12/04/2001	08/01/2031
31371K	AG	6	FNMA	30YR		1	107,768	113.924	121,765	106,883	108,360	0	108	0	0	7.000	6.492	MON	623	7,329	06/28/2001	07/01/2031
31371K	EX	5	FNMA	30YR		1	1,293,747	112.442	1,437,966	1,278,857	1,299,219	0	1,431	0	0	6.500	5.900	MON	6,927	81,132	12/04/2001	11/01/2031
31371L	CD	9	FNMA	30YR		1	615,800	105.765	632,523	598,045	612,116	0	(3,332)	0	0	5.000	3.947	MON	2,492	29,274	05/01/2009	09/01/2033
31371L	DH	9	FNMA	30YR		1	5,138,812	107.790	5,502,148	5,104,516	5,124,776	0	(454)	0	0	5.500	5.320	MON	23,396	274,631	09/22/2003	10/01/2033
31371L	EW	5	FNMA	30YR		1	5,039,593	105.765	5,430,252	5,134,256	5,087,900	0	11,379	0	0	5.000	5.417	MON	21,393	251,583	12/09/2003	10/01/2033
31371L	SA	8	FNMA	30YR		1	10,133,071	107.634	10,682,096	9,924,502	10,029,609	0	(11,142)	0	0	5.500	4.945	MON	45,487	531,672	02/08/2005	08/01/2034
31371M	DT	1	FNMA	30YR		1	482,561	107.540	514,843	478,746	480,388	0	(450)	0	0	5.500	5.299	MON	2,194	25,727	07/28/2005	08/01/2035
31371M	DV	6	FNMA	30YR		1	146,228	111.567	157,863	141,497	144,698	0	(1,181)	0	0	6.500	5.321	MON	766	8,886	08/18/2005	07/01/2035
31372A	ZW	5	FNMA	30YR		1	11,504	112.849	13,324	11,807	11,620	0	(7)	0	0	7.000	7.577	MON	69	822	04/20/1993	03/01/2024
31372E	UA	0	FNMA	30YR		1	9,386	113.229	10,907	9,633	9,455	0	(7)	0	0	7.000	7.678	MON	56	663	04/20/1993	03/01/2024
31372L	V3	9	FNMA	30YR		1	993	112.838	1,150	1,019	1,004	0	(2)	0	0	7.000	7.524	MON	6	71	04/20/1993	03/01/2023
31382S	GP	0	FNMA	30YR		1	334,325	112.442	362,934	322,776	349,143	0	1,350	0	0	6.500	3.589	MON	1,748	20,035	09/12/2002	04/01/2029
31383M	QB	2	FNMA	30YR		1	323,158	114.245	364,914	319,414	323,654	0	519	0	0	7.500	7.048	MON	1,996	23,540	06/09/1999	12/01/2028
31385H	Y6	3	FNMA	30YR		1	149,430	112.442	164,162	145,997	153,064	0	479	0	0	6.500	4.721	MON	791	9,280	07/10/2002	12/01/2031
31385J	DJ	4	FNMA	30YR		1	364,750	114.588	407,332	355,474	372,026	0	1,174	0	0	7.000	5.353	MON	2,074	24,367	04/15/2002	05/01/2032
31385J	EK	0	FNMA	30YR		1	494,037	112.442	536,555	477,186	504,587	0	2,495	0	0	6.500	4.399	MON	2,585	30,209	10/29/2002	05/01/2032
31385N	7F	0	FNMA	30YR		1	23,962	114.757	26,909	23,449	24,734	0	206	0	0	7.500	5.635	MON	147	1,755	05/18/2001	10/01/2030
31385X	AW	7	FNMA	30YR		1	35,599,668	105.765	28,823,148	27,252,035	28,239,612	0	(119,536)	0	0	5.000	3.396	MON	113,550	1,167,838	01/26/2010	05/01/2033
31385X	EC	7	FNMA	30YR		1	5,652,205	107.790	6,092,501	5,652,205	5,652,205	0	0	0	0	5.500	5.500	MON	25,906	302,760	08/19/2003	06/01/2033
31386E	C4	8	FNMA	30YR		1	352,221	112.442	384,975	342,378	354,120	0	774	0	0	6.500	5.216	MON	1,855	21,922	10/21/2002	04/01/2031
31386M	ZB	9	FNMA	30YR		1	200,203	112.442	221,188	196,714	200,714	0	114	0	0	6.500	5.748	MON	1,066	12,574	09/28/2001	10/01/2030
31387N	WC	7	FNMA	30YR		1	198,251	113.924	223,723	196,379	199,156	0	201	0	0	7.000	6.480	MON	1,146	13,286	06/28/2001	06/01/2031
31388M	NB	0	FNMA	30YR		1	110,665	112.442	122,265	108,737	112,066	0	204	0	0	6.500	5.360	MON	589	7,052	09/28/2001	09/01/2031
31388P	CM	1	FNMA	30YR		1	57,737	112.442	63,298	56,294	60,453	0	330	0	0	6.500	3.846	MON	305	3,414	07/18/2002	10/01/2031
31388Q	T6	6	FNMA	30YR		1	58,124	112.442	64,217	57,112	58,240	0	74	0	0	6.500	5.757	MON	309	3,705	09/28/2001	10/01/2031
31388W	QJ	8	FNMA	30YR		1	257,238	112.442	282,597	251,328	262,726	0	741	0	0	6.500	4.828	MON	1,361	15,975	07/10/2002	11/01/2031
31389A	6A	6	FNMA	30YR		1	824,023	112.442	918,508	816,876	826,127	0	657	0	0	6.500	6.071	MON	4,425	52,355	11/29/2001	12/01/2031
31389C	HA	0	FNMA	30YR		1	274,235	112.442	307,250	273,254	274,284	0	66	0	0	6.500	6.356	MON	1,480	17,598	11/27/2001	12/01/2031
31390F	6M	6	FNMA	30YR		1	93,253	113.976	103,158	90,509	96,475	0	548	0	0	7.000	4.682	MON	528	6,254	05/21/2002	06/01/2032
31390P	GK	7	FNMA	30YR		1	1,867,042	112.442	2,007,728	1,785,576	1,912,843	0	11,181	0	0	6.500	3.930	MON	9,672	112,971	02/14/2003	08/01/2032
31391B	N4	5	FNMA	30YR		1	54,018	112.442	58,667	52,176	54,617	0	240	0	0	6.500	4.768	MON	283	3,282	10/29/2002	02/01/2032
31391Q	W6	7	FNMA	30YR		1	346,320	107.665	370,376	344,009	345,049	0	(37)	0	0	5.500	5.358	MON	1,577	18,496	03/21/2003	01/01/2033
31391S	LS	7	FNMA	30YR		1	231,318	107.665	243,605	226,262	232,133	0	97	0	0	5.500	4.342	MON	1,037	11,355	02/26/2003	02/01/2033
31391U	J2	2	FNMA	30YR		1	120,204	112.442	129,050	114,771	121,514	0	571	0	0	6.500	4.363	MON	622	7,369	01/09/2003	01/01/2033
31391W	5H	0	FNMA	30YR		1	1,079,728	105.765	1,109,050	1,048,597	1,074,379	0	(4,761)	0	0	5.000	3.899	MON	4,369	50,878	05/01/2009	04/01/2033
31400C	6B	5	FNMA	30YR		1	62,940	107.665	67,312	62,520	62,742	0	3	0	0	5.500	5.338	MON	287	3,310	03/21/2003	04/01/2033

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	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.12	31400D	2K	7	FNMA	30YR		1	307,301	107,790	329,028	305,250	306,174	0	(31)	0	5.500	5.362	MON...	1,399	16,270	03/21/2003	04/01/2033
	31400F	C6	2	FNMA	30YR		1	118,024	107,790	126,369	117,237	117,810	0	16	0	5.500	5.277	MON...	537	6,115	03/21/2003	03/01/2033
	31400H	Y2	3	FNMA	30YR		1	254,950	107,790	272,976	253,248	254,131	0	(19)	0	5.500	5.341	MON...	1,161	13,683	03/21/2003	02/01/2033
	31400H	Y3	1	FNMA	30YR		1	234,764	107,665	251,072	233,198	234,072	0	(17)	0	5.500	5.329	MON...	1,069	12,631	03/21/2003	03/01/2033
	31400H	Y6	4	FNMA	30YR		1	272,894	107,790	292,189	271,073	272,011	0	(21)	0	5.500	5.342	MON...	1,242	14,654	03/21/2003	03/01/2033
	31400J	PF	0	FNMA	30YR		1	45,801	105,765	47,023	44,460	45,619	0	(156)	0	5.000	3.834	MON...	185	2,158	05/07/2009	05/01/2033
	31400J	RY	7	FNMA	30YR		1	5,347,133	108,379	5,673,731	5,235,070	5,290,336	0	(1,266)	0	5.500	5.022	MON...	23,994	283,656	04/09/2003	02/01/2033
	31400J	SJ	9	FNMA	30YR		1	85,108	105,671	87,302	82,617	84,684	0	(376)	0	5.000	3.879	MON...	344	4,061	05/07/2009	02/01/2033
	31400K	GZ	6	FNMA	30YR		1	170,023	107,790	182,044	168,888	169,628	0	(9)	0	5.500	5.300	MON...	774	9,040	03/21/2003	03/01/2033
	31400K	GS	3	FNMA	30YR		1	145,407	107,790	155,688	144,437	145,025	0	(10)	0	5.500	5.314	MON...	662	7,769	03/21/2003	03/01/2033
	31400Q	TN	3	FNMA	30YR		1	298,457	107,790	319,559	296,465	297,685	0	(1)	0	5.500	5.312	MON...	1,359	15,797	03/21/2003	04/01/2033
	31400R	6J	5	FNMA	30YR		1	199,564	107,665	213,427	198,232	199,045	0	(17)	0	5.500	5.313	MON...	909	10,709	03/21/2003	04/01/2033
	31400R	UE	9	FNMA	30YR		1	208,979	107,790	223,754	207,584	208,444	0	(7)	0	5.500	5.311	MON...	951	11,136	03/21/2003	04/01/2033
	31400U	Q5	6	FNMA	30YR		1	10,215	107,790	10,937	10,147	10,187	0	0	0	5.500	5.322	MON...	47	546	03/21/2003	04/01/2033
	31400U	QP	2	FNMA	30YR		1	225,786	107,790	241,750	224,279	225,434	0	30	0	5.500	5.265	MON...	1,028	11,768	03/21/2003	04/01/2033
	31400W	CW	8	FNMA	30YR		1	258,983	107,790	277,294	257,255	258,481	0	(33)	0	5.500	5.283	MON...	1,179	13,972	03/21/2003	04/01/2033
	31400Y	E4	4	FNMA	30YR		1	68,976	107,790	73,852	68,515	68,781	0	(4)	0	5.500	5.323	MON...	314	3,693	03/21/2003	04/01/2033
	31401B	4L	6	FNMA	30YR		1	136,511	107,790	146,162	135,599	136,158	0	0	0	5.500	5.312	MON...	622	7,223	03/21/2003	05/01/2033
	31401N	4U	0	FNMA	30YR		1	3,882,727	105,765	3,956,949	3,741,261	3,870,563	0	(10,090)	0	5.000	3.470	MON...	15,589	180,918	10/30/2009	09/01/2033
	31402C	P3	0	FNMA	30YR		1	9,818,359	107,790	9,857,725	9,145,320	9,784,313	0	(34,046)	0	5.500	2.526	MON...	41,916	246,031	06/02/2010	01/01/2034
	31402C	PL	0	FNMA	30YR		1	15,016,720	105,765	15,287,947	14,454,620	14,939,397	0	(70,982)	0	5.000	3.522	MON...	60,228	600,567	06/02/2010	11/01/2033
	31402C	U6	7	FNMA	30YR		1	843,819	105,765	866,735	819,491	838,124	0	(5,173)	0	5.000	3.877	MON...	3,415	40,086	05/01/2009	03/01/2034
	31402E	AQ	1	FNMA	30YR		1	234,049	105,765	240,296	227,198	232,974	0	(945)	0	5.000	3.864	MON...	947	11,045	05/07/2009	07/01/2033
	31402H	KT	7	FNMA	30YR		1	328,594	107,790	347,406	322,299	326,115	0	(47)	0	5.500	4.966	MON...	1,477	17,211	07/17/2003	08/01/2033
	31402K	CE	2	FNMA	30YR		1	43,906	105,765	45,078	42,621	43,670	0	(211)	0	5.000	3.899	MON...	178	2,095	05/07/2009	08/01/2033
	31402R	F8	7	FNMA	30YR		1	8,294,007	105,640	8,290,289	7,847,671	8,267,161	0	(26,847)	0	5.000	2.453	MON...	32,699	191,371	06/11/2010	06/01/2035
	31402W	3A	4	FNMA	30YR		1	2,625,857	107,790	2,616,543	2,612,996	2,619,408	0	(338)	0	5.500	5.388	MON...	11,976	139,453	09/15/2003	10/01/2033
	31404B	SQ	6	FNMA	30YR		1	307,643	107,790	313,995	291,303	304,362	0	(2,959)	0	5.500	3.227	MON...	1,335	16,711	10/30/2009	02/01/2034
	31405A	U9	2	FNMA	30YR		1	2,498,577	107,634	2,743,317	2,548,756	2,523,608	0	2,843	0	5.500	6.028	MON...	11,682	137,333	06/10/2004	06/01/2034
	31405T	3E	0	FNMA	30YR		1	1,600,828	108,415	1,720,214	1,586,697	1,593,333	0	(980)	0	5.500	5.280	MON...	7,272	86,248	04/22/2005	11/01/2034
	31405U	FZ	7	FNMA	30YR		1	3,745,418	108,415	4,024,743	3,712,355	3,728,001	0	(2,149)	0	5.500	5.278	MON...	17,015	199,109	04/22/2005	11/01/2034
	31405V	GX	9	FNMA	30YR		1	4,267,473	108,415	4,538,985	4,186,683	4,225,356	0	(4,337)	0	5.500	5.016	MON...	19,189	225,431	02/03/2005	12/01/2034
	31406A	4F	6	FNMA	30YR		1	7,452,663	108,415	7,926,828	7,311,572	7,377,229	0	(8,469)	0	5.500	5.030	MON...	33,511	394,604	02/03/2005	12/01/2034
	31406A	6R	8	FNMA	30YR		1	987,540	108,415	1,061,188	978,822	982,564	0	(606)	0	5.500	5.299	MON...	4,486	53,280	04/22/2005	12/01/2034
	31406B	6L	9	FNMA	30YR		1	777,836	108,415	835,845	770,969	774,745	0	(386)	0	5.500	5.242	MON...	3,534	41,152	04/22/2005	11/01/2034
	31406B	Y4	6	FNMA	30YR		1	592,429	108,415	636,611	587,199	590,666	0	(626)	0	5.500	5.190	MON...	2,691	32,246	04/22/2005	11/01/2034
	31406D	EL	6	FNMA	30YR		1	123,892	107,634	131,663	122,325	123,089	0	(82)	0	5.500	5.172	MON...	561	6,490	12/09/2004	12/01/2034
	31406K	DP	2	FNMA	30YR		1	1,125,847	108,415	1,209,810	1,115,908	1,119,531	0	(969)	0	5.500	5.309	MON...	5,115	60,414	04/22/2005	01/01/2035
	31406K	VR	8	FNMA	30YR		1	3,998,819	107,540	4,211,487	3,916,211	3,953,267	0	(9,234)	0	5.500	4.947	MON...	17,949	207,922	02/08/2005	02/01/2035
	31406P	HR	3	FNMA	30YR		1	2,060,906	108,415	2,214,604	2,042,713	2,051,540	0	(1,216)	0	5.500	5.273	MON...	9,362	110,556	04/22/2005	02/01/2035
	31408E	G5	5	FNMA	30YR		1	422,203	107,540	468,909	436,033	426,916	0	2,189	0	5.500	6.757	MON...	1,998	23,046	07/22/2008	01/01/2036
	31410F	UZ	6	FNMA	30YR		1	3,023,389	107,634	3,069,078	2,851,413	3,000,472	0	(19,547)	0	5.500	2.893	MON...	13,069	152,671	11/13/2009	09/01/2036

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31410G RA	3	FNMA 30YR	.....	.....	.....	.....1	8,978,131	111.223	7,158,772	6,436,426	7,010,924	0	61,595	0	0	6.500	1.323	MON...	34,864	357,587	02/01/2010	12/01/2037
31410K JR	6	FNMA 30YR	.....	.....	.....	.....1	9,380,058	107.071	9,743,415	9,099,951	9,323,466	0	(43,560)	0	0	5.500	3.890	MON...	41,708	480,014	08/05/2009	06/01/2038
31410K VW	1	FNMA 30YR	.....	.....	.....	.....1	4,871,202	107.790	4,896,434	4,542,575	4,856,352	0	(14,851)	0	0	5.500	2.620	MON...	20,820	101,424	06/11/2010	08/01/2037
31410W M9	6	FNMA 30YR	.....	.....	.....	.....1	5,062,819	109.067	5,159,092	4,730,225	5,031,797	0	(31,022)	0	0	6.000	2.071	MON...	23,651	161,348	07/01/2037	07/01/2037
31411N W8	6	FNMA 30YR	.....	.....	.....	.....1	416,835	111.223	453,241	407,507	414,559	0	(1,715)	0	0	6.500	5.421	MON...	2,207	24,525	04/20/2007	03/01/2037
31412H 5W	5	FNMA 30YR	.....	.....	.....	.....1	1,465,741	99.580	1,423,385	1,429,394	1,404,223	0	4,981	0	0	4.000	4.653	MON...	4,765	47,840	01/26/2010	08/01/2039
31412N SL	1	FNMA 30YR	.....	.....	.....	.....1	793,724	108.785	818,562	752,456	786,267	0	(4,896)	0	0	6.000	3.342	MON...	3,762	44,829	10/09/2009	12/01/2038
31413G B2	5	FNMA 30YR	.....	.....	.....	.....1	167,470	108.817	184,425	169,483	168,281	0	112	0	0	6.000	6.470	MON...	847	9,567	07/10/2007	07/01/2037
31413U TQ	2	FNMA 30YR	.....	.....	.....	.....1	5,579,663	109.629	5,803,195	5,293,484	5,505,322	0	(61,821)	0	0	6.000	3.477	MON...	26,467	310,746	08/24/2009	12/01/2037
31414A D5	8	FNMA 30YR	.....	.....	.....	.....1	2,596,464	113.243	2,801,972	2,474,295	2,577,860	0	(14,257)	0	0	7.000	4.590	MON...	14,433	166,150	06/26/2008	11/01/2037
31414A QP	0	FNMA 30YR	.....	.....	.....	.....1	13,142,467	107.071	13,651,568	12,750,006	13,075,708	0	(52,595)	0	0	5.500	3.826	MON...	58,438	664,784	08/05/2009	01/01/2038
31414A U6	7	FNMA 30YR	.....	.....	.....	.....1	42,216,867	105.640	41,692,503	39,466,542	42,092,237	0	(124,630)	0	0	5.000	1.302	MON...	164,444	642,898	08/06/2010	08/01/2037
31414C JU	3	FNMA 30YR	.....	.....	.....	.....1	2,088,664	111.223	2,149,747	1,932,830	2,130,903	0	45,603	0	0	6.500	0.634	MON...	10,469	113,562	11/30/2009	03/01/2038
31415T US	7	FNMA 30YR	.....	.....	.....	.....1	472,859	113.099	512,534	453,174	466,547	0	(1,837)	0	0	7.000	5.239	MON...	2,644	30,138	08/22/2008	09/01/2038
31416B VH	8	FNMA 30YR	.....	.....	.....	.....1	323,922	105.765	332,568	314,440	322,183	0	(733)	0	0	5.000	3.814	MON...	1,310	15,257	05/07/2009	12/01/2034
31416W HB	1	FNMA 30YR	.....	.....	.....	.....1	3,324,033	107.040	3,331,108	3,112,027	3,302,681	0	(21,353)	0	0	5.500	2.120	MON...	14,263	41,640	09/16/2010	06/01/2040
31418M A2	8	FNMA 30YR	.....	.....	.....	.....1	400,147	107.790	413,734	383,834	397,299	0	(1,895)	0	0	5.500	3.883	MON...	1,759	20,599	08/20/2009	08/01/2037
31418M PU	0	FNMA 30YR	.....	.....	.....	.....1	25,640,881	109.129	19,393,899	17,771,530	18,940,586	0	(88,836)	0	0	6.000	2.602	MON...	88,858	918,977	01/26/2010	03/01/2037
31419A HK	6	FNMA 30YR	.....	.....	.....	.....1	20,616,470	107.491	20,516,300	19,086,563	20,471,424	0	(145,046)	0	0	5.500	2.393	MON...	87,480	341,447	08/06/2010	07/01/2039
31360A KK	1	FNMA 30YR FHA/VA	.....	.....	.....	.....1	1,015	100.716	968	961	968	0	(5)	0	0	12.750	11.535	MON...	10	21	03/31/1992	04/01/2012
31402R UN	7	FNMA 30YR	.....	.....	.....	.....1	27,419,954	107.665	22,239,019	20,655,790	21,807,595	0	(100,232)	0	0	5.500	3.106	MON...	94,672	974,282	01/26/2010	02/01/2035
31413L 2G	3	FNMA 30YR	.....	.....	.....	.....1	1,479,523	109.893	1,601,613	1,457,434	1,470,275	0	(962)	0	0	6.500	5.996	MON...	7,894	89,573	09/19/2007	09/01/2037
31413Q 6M	5	FNMA 30YR	.....	.....	.....	.....1	2,026,340	109.893	2,193,554	1,996,087	2,010,994	0	(3,489)	0	0	6.500	6.006	MON...	10,812	121,992	09/19/2007	09/01/2037
3138A1 HF	1	FNMA CONV INTERMEDIATE TERM 15YR	.....	.....	.....	.....1	23,467,384	100.922	23,099,029	22,888,030	23,461,908	0	(5,475)	0	0	3.500	2.853	MON...	66,757	0	11/29/2010	12/01/2025
2699999	U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities	.....	.....	.....	.....	.....	.....619,046,123	XXX	606,819,682	571,323,047	595,525,246	0	(1,700,577)	0	0	XXX	XXX	XXX...	2,421,807	17,657,033	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																						
312904 2V	6	FHLMC_1037	.....	.....	.....	.....1	40,906	110.884	46,867	42,267	42,267	0	0	0	0	9.000	3.246	MON...	317	3,721	10/17/1991	02/01/2021
312905 3M	2	FHLMC_1096	.....	.....	.....4	1	9,632	2015.544	6,134	304	1,028	0	133	0	0	1,031.000	0.000	MON...	261	3,082	07/05/1994	06/01/2021
31340Y CX	5	FHLMC_11	.....	.....	.....	.....1	32,115	109.768	37,614	34,267	33,776	0	137	0	0	9.500	10.352	MON...	420	3,207	06/07/1988	06/15/2019
312903 NH	6	FHLMC_121	.....	.....	.....34	1	2,622	1256.910	6,884	548	0	0	0	0	0	622.000	0.000	MON...	439	3,352	09/01/1996	02/13/2021
312909 D5	0	FHLMC_1256	@	.....	.....	.....1	18,547	90.148	22,903	25,406	19,701	0	916	0	0	0.000	9.718	NA...	0	0	07/05/1994	04/01/2022
312903 Q3	3	FHLMC_129	.....	.....	.....34	1	1,699	584.138	1,320	226	0	0	0	0	0	248.395	0.000	MON...	72	558	09/01/1996	02/13/2021
312910 ZD	7	FHLMC_1306	.....	.....	.....4	1	14,105	2342.332	11,707	500	1,353	0	170	0	0	1,008.000	0.000	MON...	420	4,937	04/20/2000	06/01/2022
3133TB BH	2	FHLMC_1988	.....	.....	.....	.....1	446,667	110.000	482,056	438,233	446,765	0	(4,525)	0	0	6.500	5.720	MON...	2,374	27,843	06/20/2002	09/01/2027
3133TD HP	4	FHLMC_2044	.....	.....	.....	.....1	2,670,525	111.800	3,085,940	2,760,233	2,725,983	0	14,928	0	0	6.500	6.990	MON...	14,951	176,358	01/17/2001	04/01/2028
3133TP QW	2	FHLMC_2252	.....	.....	.....	.....1	196,160	111.831	212,205	189,755	195,827	0	(2,250)	0	0	7.500	6.320	MON...	1,186	13,831	04/04/2001	09/01/2030
3133TP NT	2	FHLMC_2253	.....	.....	.....	.....1	862,156	113.700	943,987	830,243	853,181	0	(9,357)	0	0	7.500	6.451	MON...	5,189	60,995	07/18/2001	09/01/2030
31392V AB	8	FHLMC_2498 IS	.....	.....	.....34	1	0	0.000	0	0	0	0	0	0	0	6.000	0.000	MON...	169	0	04/30/2003	02/01/2029
31392X C3	0	FHLMC_2513 IS	.....	.....	.....34	1	3,156,789	0.000	0	0	0	0	0	0	0	6.000	0.000	MON...	138	5,425	04/30/2003	01/01/2032
31394J VVW	3	FHLMC_2680	.....	.....	.....3	1	2,258,735	100.426	2,264,104	2,254,508	2,256,195	0	(81)	0	0	0.760	0.737	MON...	762	17,081	10/01/2003	10/15/2022
31394X X8	4	FHLMC_2799	.....	.....	.....	.....1	8,008,899	116.230	8,430,153	7,253,000	7,411,121	0	(323,041)	0	0	7.500	5.862	MON...	45,331	543,975	05/13/2004	10/01/2032
31395F EF	7	FHLMC_2836	.....	.....	.....	.....1	19,658,594	108.279	21,655,728	20,000,000	19,919,270	0	122,666	0	0	5.000	5.264	MON...	83,333	1,000,000	09/02/2004	02/01/2033

E10.13

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31395T LN	2	FHLMC_2957.....	.....	..	.....	.....1	37,204,682	101.984	42,811,842	41,978,888	37,889,412	0	785,545	0	0	5.000	6.874	MON...	174,912	2,043,186	06/04/2007	03/01/2035
31395U QC	8	FHLMC_2982.....	.....	..	.....	.....1	4,357,497	106.040	4,583,449	4,322,378	4,344,887	0	(6,232)	0	0	5.000	4.849	MON...	18,010	214,182	06/29/2005	05/01/2035
31340Y AV	1	FHLMC_4.....	.....	..	.....	.....1	23,544	108.827	29,778	27,363	27,363	0	0	0	0	8.000	2.973	MON...	283	2,144	11/08/1988	04/15/2019
31340Y S4	2	FHLMC_81.....	.....	..	.....	.....1	182,653	110.360	194,759	176,476	180,152	0	(641)	0	0	8.125	7.254	MON...	1,845	14,300	03/03/1992	10/16/2020
31396H AL	3	FHLMC_R005.....	.....	..	.....	.....1	17,279,786	108.839	21,284,516	19,555,883	17,785,021	0	822,243	0	0	5.500	7.865	MON...	89,631	1,044,204	07/13/2007	02/01/2036
31359S J3	5	FNMA_01-19.....	.....	..	.....	.....1	3,413,062	110.200	3,584,757	3,252,955	3,353,587	0	(52,749)	0	0	6.500	5.298	MON...	17,620	207,749	09/30/2002	05/01/2031
31359S JT	8	FNMA_01-5.....	.....	..	.....	.....1	377,520	110.765	413,252	373,090	376,028	0	(1,332)	0	0	7.000	6.697	MON...	2,176	25,675	03/09/2001	03/01/2031
313921 A5	7	FNMA_01-65.....	.....	..	.....3	1	1,294,503	100.309	1,295,992	1,291,994	1,299,211	0	4,874	0	0	0.861	0.846	MON...	185	10,992	09/24/2002	11/25/2031
31392D WQ	1	FNMA_02-51.....	.....	..	.....3	1	930,061	100.396	932,286	928,610	929,225	0	(0)	0	0	0.761	0.739	MON...	118	6,999	08/01/2003	08/25/2032
31392H GX	5	FNMA_02-95.....	.....	..	.....3	1	916,424	100.544	918,395	913,427	913,427	0	0	0	0	0.761	0.761	MON...	116	6,858	06/26/2003	01/25/2033
31393C MB	6	FNMA_03-48.....	.....	..	.....	.....1	6,608,698	104.510	7,053,346	6,748,950	6,720,813	0	59,056	0	0	5.000	5.528	MON...	28,121	321,325	05/07/2004	06/01/2022
31394E CQ	9	FNMA_05-51C.....	.....	..	.....	.....1	9,626,563	108.500	10,850,000	10,000,000	9,715,192	0	41,703	0	0	5.500	5.907	MON...	45,833	550,000	10/16/2006	06/01/2035
31396V NH	7	FNMA_07-26.....	.....	..	.....	.....1	24,461,577	108.200	29,907,380	27,640,832	25,210,938	0	712,255	0	0	5.500	7.154	MON...	126,687	1,475,907	06/18/2007	04/01/2037
31396W G5	9	FNMA_07-65.....	.....	..	.....	.....1	12,398,082	106.500	15,016,337	14,099,847	12,895,639	0	452,565	0	0	5.500	7.466	MON...	64,624	752,874	06/18/2007	07/01/2037
313602 DP	6	FNMA_88-14.....	.....	..	.....	.....1	114,069	112.075	138,049	123,176	120,649	0	463	0	0	9.200	10.211	MON...	944	11,046	05/04/1988	06/01/2018
313602 HB	3	FNMA_88-27.....	@.....	..	.....	.....1	17,354	89.954	25,178	27,990	21,915	0	1,282	0	0	0.000	10.132	NA.....	0	0	02/08/1991	11/01/2018
313602 U7	7	FNMA_89-60.....	.....	..	.....	.....1	12,247	107.649	16,916	15,714	14,630	0	174	0	0	6.750	9.884	MON...	88	998	08/17/1989	09/01/2019
313603 BF	8	FNMA_89-77.....	.....	..	.....	.....1	13,774	112.326	16,955	15,094	14,608	0	82	0	0	8.750	10.140	MON...	110	1,300	05/23/1990	11/01/2019
313603 B4	3	FNMA_90-18.....	.....	..	.....	.....1	45,771	108.581	56,013	51,586	49,616	0	364	0	0	6.990	8.708	MON...	301	3,550	12/05/1997	03/01/2020
31358K CE	6	FNMA_91-152.....	.....	..	.....4	1	13,859	2168.044	8,381	387	0	0	0	0	1,008.500	0.000	MON...	325	3,837	06/21/1994	11/01/2021	
31358G SM	0	FNMA_91-42.....	.....	..	.....4	1	33,741	1848.785	15,629	845	73,337	0	16,559	0	0	1,178.100	0.000	MON...	830	9,725	08/03/1994	05/01/2021
31358G WN	3	FNMA_G-12.....	.....	..	.....34	1	34,870	1671.971	12,003	718	36,123	0	7,248	0	0	1,050.417	0.000	MON...	628	7,387	09/01/1996	05/01/2021
38373T NX	9	GNMA_01-65.....	.....	..	.....3	1	1,911,817	99.724	1,897,646	1,902,897	1,904,821	0	(50)	0	0	0.661	0.636	MON...	384	12,615	10/13/2004	02/20/2029
38373Q WX	5	GNMA_03-40.....	.....	..	.....3	1	1,772,572	100.025	1,767,497	1,767,050	1,767,050	0	0	0	0	0.661	0.661	MON...	486	11,592	06/18/2003	05/16/2033
38374J Z4	1	GNMA_04-102.....	.....	..	.....3	1	1,402,498	99.833	1,398,630	1,400,965	1,400,965	0	0	0	0	0.561	0.561	MON...	240	7,892	10/27/2004	01/20/2030
493915 AB	8	KPAC-A.....	.....	..	.....	.....1	10,942	113.156	13,815	12,209	11,740	0	44	0	0	6.500	8.254	MON...	66	779	02/06/1987	02/01/2017
795485 AE	1	SBM6_87-2.....	@.....	..	.....	.....1	3,542	94.332	4,147	4,397	4,302	0	35	0	0	0.000	1.154	NA.....	0	0	11/30/1993	03/06/2017
812373 AD	0	SMS_84-1.....	.....	..	.....	.....1	27,212	109.718	27,981	25,502	27,332	0	(815)	0	0	12.000	5.502	MON...	255	2,951	03/02/1988	02/01/2014
61790L AH	2	MSMT-L.....	.....	..	.....	.....1	52,317	109.487	62,638	57,210	56,115	0	247	0	0	8.950	10.031	MON...	427	4,998	04/19/1988	06/01/2018
2799999	U.S. Special Revenue - Defined Multi-Class Residential Mtg.-Backed Securities.....						161,919,382	XXX.....	181,545,171	170,545,923	161,050,566	0	2,642,615	0	0	XXX.....	XXX.....	XXX.....	730,609	8,619,433	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 Residential Mortgage-Backed Securities																						
69412A	AD	6	PCM-1.....	.....	..	.....6*	29,632	112.990	33,812	29,925	29,925	0	0	0	0	9.000	3.777	MON...	452	2,663	10/17/1991	03/02/2018
2899999	U.S. Special Revenue - Other Multi-Class Residential Mtg.-Backed Securities.....						29,632	XXX.....	33,812	29,925	29,925	0	0	0	0	XXX.....	XXX.....	XXX.....	452	2,663	XXX.....	XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						1,546,117,577	XXX.....	1,502,213,201	1,826,503,209	1,573,455,359	0	10,000,860	0	0	XXX.....	XXX.....	XXX.....	13,772,507	60,533,121	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
88579E	AC	9	3M COMPANY.....	.....	..	.....1FE	13,926,055	109.345	13,230,806	12,100,000	13,907,033	0	(15,942)	0	0	5.700	4.706	MS.....	203,078	279,585	10/05/2010	03/15/2037
002824	AT	7	ABBOTT LABORATORIES.....	.....	..	.....1FE	319,233	115.440	346,321	300,000	313,585	0	(2,162)	0	0	5.875	4.905	MN.....	2,252	17,625	04/08/2008	05/15/2016
002824	AV	2	ABBOTT LABORATORIES.....	.....	..	.....1FE	35,225,600	112.516	39,380,517	35,000,000	35,223,367	0	(2,932)	0	0	6.000	5.955	AO.....	525,000	2,100,000	01/27/2010	04/01/2039
002824	AX	8	ABBOTT LABORATORIES.....	.....	..	.....1FE	4,994,900	101.955	5,097,730	5,000,000	4,995,471	0	571	0	0	2.700	2.722	MN.....	12,750	67,500	05/24/2010	05/27/2015
002824	AY	6	ABBOTT LABORATORIES.....	.....	..	.....1FE	25,057,600	102.714	25,678,600	25,000,000	25,057,272	0	(328)	0	0	5.300	5.285	MN.....	125,139	662,500	06/22/2010	05/27/2040
139859	AB	8	ABC INC.....	.....	..	.....1FE	5,199,840	129.550	5,182,010	4,000,000	4,882,300	0	(58,252)	0	0	8.750	5.922	FA.....	132,222	350,000	08/26/2004	08/15/2021
00724F	AA	9	ADOBE SYSTEMS INCORPORATED.....	.....	..	.....2FE	1,123,043	101.760	1,144,799	1,125,000	1,123,378	0	336	0	0	3.250	3.288	FA.....	15,234	18,281	01/25/2010	02/01/2015

E10.14

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	CUSIP Identification	Description				NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
E10.15	00724F AB 7	ADOBE SYSTEMS INCORPORATED.....				.2FE	14,611,202	102.291	15,042,856	14,706,000	14,617,856	0	6,654	0	0	4.750	4.832	FA.....	291,056	349,268	03/05/2010	02/01/2020
	0010EP AF 5	AEP TEXAS CENTRAL CO.....				.2FE	2,736,580	107.241	2,949,133	2,750,000	2,738,050	0	232	0	0	6.650	6.688	FA.....	69,086	182,875	02/12/2003	02/15/2033
	00817Y AB 4	AETNA INC.....				.1FE	8,258,300	101.127	8,342,979	8,250,000	8,250,243	0	(1,424)	0	0	7.875	7.853	MS.....	216,563	649,688	11/29/2001	03/01/2011
	00817Y AE 8	AETNA INC.....				.1FE	15,625,050	114.036	17,105,400	15,000,000	15,406,001	0	(62,414)	0	0	6.000	5.419	JD.....	900,000	900,000	03/19/2007	06/15/2016
	00817Y AF 5	AETNA INC.....				.1FE	27,210,457	109.918	29,782,201	27,095,000	27,205,292	0	(1,696)	0	0	6.625	6.592	JD.....	79,780	1,795,044	07/13/2007	06/15/2036
	008190 AH 3	AFFILIATED COMPUTER SERVICES INC.....				.2FE	281,654	106.087	285,374	269,000	280,258	0	(1,396)	0	0	5.200	4.154	JD.....	1,166	13,364	08/27/2010	06/01/2015
	00828D AJ 0	AFFINION GROUP INC.....				.5FE	3,657,225	104.000	3,775,200	3,630,000	3,644,629	0	(4,249)	0	0	11.500	12.731	AO.....	88,128	417,450	08/17/2007	10/15/2015
	00868P AA 3	AHOLD LEASE USA.....	R			.2FE	4,735,564	116.000	5,676,551	4,893,578	4,767,601	0	4,325	0	0	8.620	8.944	JJ.....	209,741	421,826	01/26/2001	01/02/2025
	009363 AH 5	AIRGAS INC.....				.2FE	1,428,985	100.784	1,441,204	1,430,000	1,429,204	0	219	0	0	2.850	2.871	AO.....	10,189	22,189	03/10/2010	10/01/2013
	01039X AA 8	ALABAMA POWER CAPITAL TRUST V.....				.1FE	7,483,275	99.607	7,470,552	7,500,000	7,484,596	0	264	0	0	3.390	5.540	JAJO.....	64,975	261,736	09/26/2002	10/01/2042
	010392 DZ 8	ALABAMA POWER CO.....				.1FE	2,097,950	112.271	2,245,412	2,000,000	2,054,640	0	(6,606)	0	0	5.500	5.019	AO.....	23,222	110,000	04/16/2003	10/15/2017
	010392 FB 9	ALABAMA POWER COMPANY.....				.1FE	10,978,880	110.941	12,203,499	11,000,000	10,979,370	0	276	0	0	6.000	6.014	MS.....	220,000	660,000	02/26/2009	03/01/2039
	01439@ AC 1	ALDI INC SENIOR UNSEC NOTE SER C.....				.2	4,995,800	105.145	5,257,250	5,000,000	4,997,908	0	428	0	0	4.960	4.970	AO.....	52,356	248,000	06/24/2005	04/15/2015
	018490 AN 2	ALLERGAN INC/UNITED STATES.....				.1FE	28,210,494	94.343	26,705,811	28,307,000	28,212,610	0	2,116	0	0	3.375	3.416	MS.....	283,955	0	11/12/2010	09/15/2020
	018522 A@ 1	ALLETE FIRST MTG BONDS SERIES 31.....				.1	32,000,000	99.461	31,827,520	32,000,000	32,000,000	0	0	0	0	5.690	5.690	MS.....	606,933	1,820,800	10/06/2005	03/01/2036
	018522 B# 8	ALLETE INC.....				.1	10,000,000	107.717	10,771,700	10,000,000	10,000,000	0	0	0	0	6.020	6.020	MN.....	100,333	602,000	03/20/2008	05/01/2023
	018522 B@ 0	ALLETE INC.....				.1	8,000,000	106.719	8,537,520	8,000,000	8,000,000	0	0	0	0	4.860	4.857	AO.....	97,200	388,800	01/11/2008	04/01/2013
	018522 E* 9	ALLETE INC FIRST MORTGAGE BONDS.....				.1	3,000,000	94.338	2,830,140	3,000,000	3,000,000	0	0	0	0	4.900	4.899	AO.....	54,717	0	06/10/2010	10/15/2025
	018522 E@ 7	ALLETE INC FIRST MORTGAGE BONDS.....				.1	5,000,000	101.016	5,050,800	5,000,000	5,000,000	0	0	0	0	5.820	5.819	AO.....	108,317	0	06/10/2010	04/15/2040
	018802 AA 6	ALLIANT ENERGY RESOURCES INC.....				.2FE	996,510	103.871	1,038,714	1,000,000	997,310	0	644	0	0	4.000	4.077	AO.....	8,444	41,444	09/30/2009	10/15/2014
	020002 AJ 0	ALLSTATE CORP.....				.1FE	9,672,329	115.090	11,048,605	9,600,000	9,665,244	0	(807)	0	0	6.900	6.844	MN.....	84,640	662,400	06/05/1998	05/15/2038
	02003M BQ 6	ALLSTATE LIFE GLOBAL FUNDING TRUST.....				.1FE	2,165,660	108.642	2,172,832	2,000,000	2,115,392	0	(47,282)	0	0	5.375	2.799	AO.....	18,215	107,500	12/03/2009	04/30/2013
	02209S AH 6	ALTRIA GROUP INC.....				.2FE	115,957	144.529	167,653	116,000	115,958	0	0	0	0	10.200	10.201	FA.....	4,766	11,832	02/03/2009	02/06/2039
	02361D AG 5	AMEREN ILLINOIS CO.....				.2FE	284,869	128.840	296,332	230,000	283,542	0	(1,326)	0	0	9.750	5.995	MN.....	2,865	11,213	10/06/2009	11/15/2018
	024747 A* 8	AMERICAN BUILDERS AND CONTRACTORS.....				.3	20,000,000	92.959	18,591,800	20,000,000	20,000,000	0	0	0	0	7.070	7.070	JD.....	7,856	1,767,500	06/19/2007	06/29/2014
	02580E CG 6	AMERICAN EXPRESS BANK FSB.....				.1FE	14,981,250	106.962	16,044,270	15,000,000	14,992,677	0	3,782	0	0	5.550	5.579	AO.....	171,125	832,500	10/10/2007	10/17/2012
	02580E CC 5	AMERICAN EXPRESS BK FSB.....				.1FE	7,482,180	111.400	7,797,977	7,000,000	7,439,370	0	(42,810)	0	0	6.000	4.890	MS.....	126,000	210,000	03/16/2010	09/13/2017
	025816 AX 7	AMERICAN EXPRESS COMPANY.....				.1FE	5,540,668	112.721	6,261,657	5,555,000	5,544,527	0	1,238	0	0	6.150	6.187	FA.....	116,724	341,633	08/22/2007	08/28/2017
	025816 AY 5	AMERICAN EXPRESS COMPANY.....				.1FE	351,572	116.477	390,199	335,000	348,161	0	(1,402)	0	0	7.000	6.315	MS.....	6,644	23,450	06/09/2008	03/19/2018
	026874 BV 8	AMERICAN INTERNATIONAL GROUP INC.....				.1FE	487,849	101.708	496,333	488,000	487,852	0	4	0	0	3.650	5.013	JD.....	1,385	0	11/30/2010	01/15/2014
	03040# AC 6	AMERICAN WATER CAPITAL CORP.....				.2	14,000,000	107.263	15,016,820	14,000,000	14,000,000	0	0	0	0	5.520	5.555	JD.....	21,467	772,800	12/12/2006	12/21/2016
	03073E AD 7	AMERISOURCEBERGEN CORP.....				.2FE	49,380,190	106.816	53,408,000	50,000,000	49,801,670	0	107,235	0	0	5.625	5.872	MS.....	828,125	2,812,500	12/05/2006	09/15/2012
	031162 AV 2	AMGEN INC.....				.1FE	1,676,625	113.949	1,709,234	1,500,000	1,659,529	0	(17,096)	0	0	5.850	3.956	JD.....	7,313	87,750	03/10/2010	06/01/2017
	031162 AA 8	AMGEN INC.....				.1FE	12,791,061	131.856	14,299,767	10,845,000	12,788,598	0	(382)	0	0	8.125	6.891	AO.....	220,289	881,156	12/12/2002	04/01/2097
	031162 AZ 3	AMGEN INC.....				.1FE	5,415,300	113.690	5,684,520	5,000,000	5,381,319	0	(33,981)	0	0	5.700	4.561	FA.....	118,750	142,500	02/09/2010	02/01/2019
	031162 BA 7	AMGEN INC.....				.1FE	17,564,589	115.162	20,322,691	17,647,000	17,566,499	0	1,004	0	0	6.400	6.436	FA.....	470,587	1,129,408	01/13/2009	02/01/2039
	031162 BB 5	AMGEN INC.....				.1FE	3,682,232	103.366	3,808,004	3,684,000	3,682,346	0	115	0	0	4.500	4.506	MS.....	48,813	84,272	03/09/2010	03/15/2020
	031162 BC 3	AMGEN INC.....				.1FE	7,460,625	105.817	7,936,249	7,500,000	7,461,032	0	407	0	0	5.750	5.787	MS.....	126,979	219,219	03/09/2010	03/15/2040
	03200# AC 2	AMPACET CORP SENIOR UNSEC NOTE.....				.2FE	5,000,000	106.590	5,329,500	5,000,000	5,000,000	0	0	0	0	6.600	6.600	FA.....	115,500	330,000	08/26/2005	08/25/2012
	032511 AJ 6	ANADARKO PETROLEUM CORP.....				.2FE	9,535,500	102.519	7,822,162	7,630,000	9,439,224	0	(562)	0	0	7.730	6.180	MS.....	173,663	589,799	03/24/2004	09/15/2096
	032511 BC 0	ANADARKO PETROLEUM CORP.....				.2FE	8,138,725	121.555	7,901,055	6,500,000	8,012,509	0	(126,216)	0	0	8.700	5.182	MS.....	166,508	565,500	03/03/2010	03/15/2019
	035229 BP 7	ANHEUSER-BUSCH COMPANIES INC.....				.2FE	3,072,480	113.979	3,419,366	3,000,000	3,056,402	0	(1,773)	0	0	6.750	6.563	JD.....	9,000	202,500	01/09/1998	12/15/2027

SCHEDULE D - PART 1

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation			Actual Cost																Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
035229	CL	5	ANHEUSER-BUSCH COMPANIES INC.....	.....	..	.....	.2FE	2,182,320	106.137	2,228,879	2,100,000	2,177,063	0	(897)	0	0	6.000	5.744	MN.....	21,000	126,000	02/10/2004	11/01/2041
035229	CM	3	ANHEUSER-BUSCH COMPANIES INC.....	.....	..	.....	.2FE	19,268,891	111.928	19,318,738	17,260,000	19,181,809	0	(21,666)	0	0	6.500	5.744	MN.....	186,983	1,121,900	02/10/2004	05/01/2042
035229	CN	1	ANHEUSER-BUSCH COMPANIES INC.....	.....	..	.....	.2FE	12,657,157	112.952	13,441,339	11,900,000	12,612,787	0	(7,583)	0	0	6.500	6.088	FA.....	322,292	773,500	02/05/2004	02/01/2043
03523T	AC	2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	.....	..	.....	.2FE	13,299,865	135.660	18,088,878	13,334,000	13,300,439	0	303	0	0	8.200	8.223	JJ.....	504,173	1,093,388	01/07/2009	01/15/2039
03523T	AL	2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	.....	..	.....	.2FE	622,170	103.181	642,819	623,000	622,440	0	270	0	0	3.000	3.051	AO.....	3,946	18,638	10/13/2009	10/15/2012
03523T	AN	8	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	.....	..	.....	.2FE	5,271,122	108.359	5,743,016	5,300,000	5,273,140	0	2,017	0	0	5.375	5.443	JJ.....	131,359	212,865	10/14/2009	01/15/2020
00184A	AC	9	AOL TIME WARNER INC.....	.....	..	.....	.2FE	2,381,825	121.568	3,039,208	2,500,000	2,385,133	0	2,191	0	0	7.625	8.088	AO.....	40,243	190,625	06/11/2009	04/15/2031
037411	AL	9	APACHE CORP.....	.....	..	.....	.1FE	26,002,219	120.853	26,587,709	22,000,000	25,995,434	0	(1,064)	0	0	7.625	6.448	MN.....	279,583	1,677,500	09/09/2003	11/01/2096
037411	AM	7	APACHE CORP.....	.....	..	.....	.1FE	15,758,811	121.315	16,395,709	13,515,000	15,664,263	0	(15,009)	0	0	7.375	6.263	FA.....	376,543	996,731	10/22/2003	08/15/2047
037411	AP	0	APACHE CORP.....	.....	..	.....	.1FE	5,478,795	121.526	5,468,652	4,500,000	5,404,990	0	(73,805)	0	0	7.625	4.724	JJ.....	171,563	171,563	02/12/2010	07/01/2019
037411	AT	2	APACHE CORPORATION.....	.....	..	.....	.1FE	378,683	108.945	375,860	345,000	375,903	0	(2,780)	0	0	5.250	1.267	AO.....	3,824	6,956	10/19/2010	04/15/2013
037411	AX	3	APACHE CORPORATION.....	.....	..	.....	.1FE	6,922,952	96.286	6,735,217	6,995,000	6,923,404	0	453	0	0	3.625	3.747	FA.....	19,722	0	11/30/2010	02/01/2021
037411	AY	1	APACHE CORPORATION.....	.....	..	.....1	.1FE	9,831,300	99.374	9,937,380	10,000,000	9,831,465	0	165	0	0	5.250	5.363	FA.....	40,833	0	11/30/2010	02/01/2042
03840#	AB	0	AQUARION WATER CO OF CT SR UNSEC.....	.....	..	.....1	.....	.....8,500,000	112.178	9,535,130	8,500,000	8,500,000	0	0	0	0	6.430	6.430	JD.....	3,036	546,550	05/13/2004	06/29/2034
039483	AM	4	ARCHER-DANIELS-MIDLAND CO.....	.....	..	.....	.1FE	5,004,850	124.077	6,203,835	5,000,000	5,003,951	0	(122)	0	0	7.500	7.491	MS.....	110,417	375,000	12/18/2000	03/15/2027
039483	AP	7	ARCHER-DANIELS-MIDLAND COMPANY.....	.....	..	.....	.1FE	16,033,651	115.735	18,604,449	16,075,000	16,033,080	0	(97)	0	0	6.950	7.018	JD.....	49,654	1,117,213	07/31/2003	12/15/2097
039483	AS	1	ARCHER-DANIELS-MIDLAND COMPANY.....	.....	..	.....	.1FE	3,412,203	120.425	3,612,738	3,000,000	3,354,736	0	(8,960)	0	0	7.000	5.980	FA.....	87,500	210,000	03/21/2003	02/01/2031
040555	CL	6	ARIZONA PUBLIC SERVICE CO.....	.....	..	.....	.2FE	321,449	124.800	336,959	270,000	316,458	0	(4,288)	0	0	8.750	6.047	MS.....	7,875	23,625	10/27/2009	03/01/2019
046003	JU	4	ASSOCIATES CORP OF NORTH AMERICA.....	.....	..	.....	.1FE	11,222,570	109.295	12,022,439	11,000,000	11,133,793	0	(12,828)	0	0	6.950	6.749	MN.....	127,417	764,500	11/29/2001	11/01/2018
00209T	AA	3	AT&T BROADBAND CORP.....	.....	..	.....	.2FE	8,103,471	113.790	8,298,683	7,293,000	7,644,939	0	(145,177)	0	0	8.375	6.003	MS.....	179,843	610,789	08/08/2007	03/15/2013
00209T	AB	1	AT&T BROADBAND CORP.....	.....	..	.....	.2FE	314,707	137.770	323,760	235,000	311,114	0	(3,593)	0	0	9.455	5.668	MN.....	2,839	22,219	03/03/2010	11/15/2022
00206R	AJ	1	AT&T INC.....	.....	..	.....	.1FE	330,809	111.088	366,591	330,000	330,627	0	(71)	0	0	5.500	5.466	FA.....	7,563	18,150	04/22/2008	02/01/2018
04650N	AA	2	AT&T INC.....	.....	..	.....	.1FE	16,296,473	94.047	15,638,069	16,628,000	16,297,950	0	1,477	0	0	5.350	5.486	MS.....	294,062	0	09/02/2010	09/01/2040
78387G	AQ	6	AT&T INC.....	.....	..	.....	.1FE	5,986,680	103.275	6,196,506	6,000,000	5,987,858	0	222	0	0	6.150	6.167	MS.....	108,650	369,000	10/27/2004	09/15/2034
048303	D#	5	ATLANTIC CITY ELECTRIC CO.....	.....	..	.....1	.....	.....22,000,000	100.966	22,212,520	22,000,000	22,000,000	0	0	0	0	5.800	5.800	MS.....	425,333	1,276,000	02/09/2006	03/01/2036
053611	AB	5	AVERY DENNISON CORP.....	.....	..	.....	.2FE	5,152,950	93.045	4,652,268	5,000,000	5,138,769	0	(3,063)	0	0	6.000	5.775	JJ.....	138,333	300,000	10/14/2005	01/15/2033
05379H	AA	2	AVISTA CAPITAL II.....	.....	..	.....13	.3FE	9,911,375	84.983	8,498,250	10,000,000	9,912,344	0	0	0	0	1.171	6.838	MJSD.....	10,083	122,809	06/25/1997	06/01/2037
BHMOJH	W3	9	AVISTA CORPORATION.....	.....	..	.....	.2FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000	0	0	0	0	1.680	1.680	JD.....	327	0	11/23/2010	12/30/2013
05523U	AJ	9	BAE SYSTEMS HOLDINGS INC.....	.....	..	.....	.2FE	1,787,693	111.145	1,817,227	1,635,000	1,777,606	0	(10,086)	0	0	6.375	5.087	JD.....	8,686	104,231	03/24/2010	06/01/2019
057224	AY	3	BAKER HUGHES INC.....	.....	..	.....	.1FE	5,230,560	125.395	5,015,784	4,000,000	5,210,541	0	(20,019)	0	0	7.500	3.132	MN.....	38,333	150,000	11/03/2010	11/15/2018
057224	AZ	0	BAKER HUGHES INCORPORATED.....	.....	..	.....	.1FE	5,351,888	97.678	5,250,203	5,375,000	5,352,004	0	116	0	0	5.125	5.153	MS.....	97,179	0	08/19/2010	09/15/2040
06050B	AA	9	BANK OF AMERICA CORP - GTD.....	.....	..	.....	.1FE	1,808,676	103.572	1,864,289	1,800,000	1,803,708	0	(2,457)	0	0	3.125	2.979	JD.....	2,500	56,250	12/09/2008	06/15/2012
06406H	AY	5	BANK OF NEW YORK COMPANY INC (THE).....	.....	..	.....	.1FE	339,157	100.089	345,308	345,000	344,951	0	1,342	0	0	4.950	5.354	JJ.....	7,922	17,078	12/19/2007	01/14/2011
06406H	BP	3	BANK OF NEW YORK MELLON.....	.....	..	.....	.1FE	4,391,920	104.840	4,193,603	4,000,000	4,385,368	0	(6,552)	0	0	4.600	3.355	JJ.....	84,844	0	10/21/2010	01/15/2020
059438	AG	6	BANK ONE CORPORATION.....	.....	..	.....	.1FE	7,924,960	114.077	9,126,128	8,000,000	7,942,926	0	2,053	0	0	7.750	7.832	JJ.....	285,889	620,000	06/03/1997	07/15/2025
059438	AK	7	BANK ONE CORPORATION.....	.....	..	.....	.1FE	5,680,200	122.956	6,147,788	5,000,000	5,528,437	0	(17,083)	0	0	8.000	6.909	AO.....	68,889	400,000	02/05/1998	04/29/2027
06659#	AB	3	BANNER SEVENTEEN LLC.....	.....	..	.....13	3	12,000,000	84.716	10,165,920	12,000,000	12,000,000	0	0	0	0	1.238	6.029	JAJO.....	26,833	156,422	04/07/2006	04/28/2016
06983*	AH	1	BASHAS INC.....	.....	..	.....2	5*	2,193,579	104.000	2,836,693	2,727,590	1,905,295	177,293	(290,415)	0	0	8.150	5.413	MON.....	0	259,966	09/16/2002	09/30/2012
072732	AA	8	BAYER CORPORATION.....	.....	..	.....	.1FE	16,682,333	119.115	18,129,312	15,220,000	15,904,037	0	(121,093)	0	0	7.125	6.022	AO.....	271,106	1,084,425	03/12/2003	10/01/2015
05531F	AA	1	BB&T CORP.....	.....	..	.....	.1FE	1,115,000	110.023	1,100,233	1,000,000	1,111,237	0	(3,763)	0	0	5.700	2.216	AO.....	9,658	0	11/16/2010	04/30/2014
05531F	AB	9	BB&T CORP.....	.....	..	.....	.1FE	11,441,000	115.721	11,572,117	10,000,000	11,342,010	0	(98,990)	0	0	6.850	4.870	AO.....	116,069	685,000	03/19/2010	04/30/2

SCHEDULE D - PART 1

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

1		2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
073928	H2	2	BEAR STEARNS CO INC.....			..3	..1FE	10,463,188	98.945	10,265,518	10,375,000	10,414,665	0	(10,134)	0	0	1.008	4.376	JAJO..	18,309	109,472	06/17/2005	10/28/2014
073928	S4	6	BEAR STEARNS CO INC.....			..3	..1FE	9,023,670	93.571	8,421,380	9,000,000	9,014,950	0	(2,481)	0	0	0.674	5.812	FMAN.	6,744	66,016	01/30/2007	11/21/2016
075811	AB	5	BECKMAN COULTER INC.....			..	..2FE	3,538,990	105.037	3,413,703	3,250,000	3,284,637	0	(37,769)	0	0	6.875	5.604	MN.....	28,550	223,438	11/07/2002	11/15/2011
075887	AU	3	BECTON DICKINSON AND COMPANY.....			..	..1FE	2,467,218	108.470	2,445,996	2,255,000	2,456,863	0	(10,356)	0	0	5.000	3.744	MN.....	14,407	56,375	06/23/2010	05/15/2019
075887	AV	1	BECTON DICKINSON AND COMPANY.....			..	..1FE	8,648,025	112.219	8,416,413	7,500,000	8,638,836	0	(9,189)	0	0	6.000	4.993	MN.....	57,500	225,000	06/24/2010	05/15/2039
165069	AP	0	BELL ATLANTIC MARYLAND INC.....			..	..1FE	6,830,648	108.331	6,424,016	5,930,000	6,638,523	0	(18,119)	0	0	8.000	6.858	AO.....	100,151	474,400	07/16/1993	10/15/2029
078167	AZ	6	BELL ATLANTIC PENNSYLVANIA INC.....			..	..1FE	21,837,495	116.378	21,529,885	18,500,000	21,191,645	0	(61,357)	0	0	8.350	6.993	JD.....	68,656	1,544,750	06/15/1994	12/15/2030
078167	BA	0	BELL ATLANTIC PENNSYLVANIA INC.....			..	..1FE	21,954,880	120.385	22,873,081	19,000,000	21,509,034	0	(50,075)	0	0	8.750	7.483	FA.....	628,056	1,662,500	06/03/1997	08/15/2031
079857	AF	5	BELLSOUTH CAPITAL FUNDING CORP.....			..	..1FE	28,052,375	104.673	23,975,351	22,905,000	28,039,261	0	(2,073)	0	0	7.120	5.815	JJ.....	751,997	1,630,836	09/16/2003	07/15/2097
079867	AP	2	BELLSOUTH TELECOMMUNICATIONS INC.....			..	..1FE	16,562,417	102.159	16,284,097	15,940,000	16,560,871	0	(244)	0	0	7.000	6.772	JD.....	92,983	1,115,800	06/09/2003	12/01/2095
079867	AS	6	BELLSOUTH TELECOMMUNICATIONS INC.....			..2	..1FE	9,403,940	68.912	20,025,740	29,060,000	15,850,199	0	111,794	0	0	0.000	7.544	JD.....	0	0	07/28/2003	12/15/2095
081437	AE	5	BEMIS COMPANY INC.....			..	..2FE	49,814	104.086	52,043	50,000	49,962	0	29	0	0	4.875	4.937	AO.....	609	2,438	03/14/2005	04/01/2012
084664	BL	4	BERKSHIRE HATHAWAY FINANCE CORP.....			..	..1FE	7,198,714	105.087	7,656,639	7,286,000	7,199,795	0	1,081	0	0	5.750	5.835	JJ.....	193,180	211,800	01/06/2010	01/15/2040
084670	AV	0	BERKSHIRE HATHAWAY INC.....			..	..1FE	4,995,850	103.188	5,159,400	5,000,000	4,996,541	0	691	0	0	3.200	3.218	FA.....	62,222	80,000	02/04/2010	02/11/2015
BHM02E	3S	1	BERRY PLASTICS HOLDING CORP.....			..3	..4FE	0	94.318	0	(0)	0	0	0	0	0	2.302	3.404	MON.....	0	0	11/05/2010	04/03/2015
08913#	AA	3	BIG DUMPSTER ACQUISITION INC.....			..24	..4Z	0	0.000	0	596,426	0	0	0	49,042	0	13.500	67.739	JAN.....	0	0	07/17/2009	08/05/2015
055482	AJ	2	BJ SERVICES CO.....			..	..1FE	5,127,468	114.379	5,089,857	4,450,000	5,098,372	0	(29,096)	0	0	6.000	3.732	JD.....	22,250	133,500	08/09/2010	06/01/2018
09247X	AC	5	BLACKROCK INC.....			..	..1FE	7,228,962	112.736	7,091,119	6,290,000	7,189,962	0	(39,001)	0	0	6.250	3.814	MS.....	115,753	134,063	12/01/2010	09/15/2017
09247X	AE	1	BLACKROCK INC.....			..	..1FE	20,368,406	104.422	21,013,903	20,124,000	20,355,406	0	(13,000)	0	0	5.000	4.841	JD.....	58,695	974,950	07/20/2010	12/10/2019
09247X	AF	8	BLACKROCK INC.....			..	..1FE	997,580	102.273	1,022,733	1,000,000	998,415	0	789	0	0	2.250	2.334	JD.....	1,313	22,500	12/07/2009	12/10/2012
09323#	AA	5	BLANCHARD MACHINERY CO SNR UNSC NT.....			..	4	4,557,550	115.969	5,798,450	5,000,000	4,678,660	0	53,839	0	0	6.300	7.950	MS.....	79,625	315,000	08/01/2008	09/30/2015
097014	AD	6	BOEING CAPITAL CORPORATION.....			..	..1FE	328,201	100.907	322,903	320,000	320,339	0	(1,990)	0	0	6.100	5.446	MS.....	6,507	19,520	12/04/2007	03/01/2011
097023	AD	7	BOEING CO.....			..	..1FE	11,527,100	137.065	13,706,460	10,000,000	10,992,064	0	(59,957)	0	0	8.750	7.388	FA.....	330,556	875,000	09/24/2001	08/15/2021
097023	AY	1	BOEING CO.....			..	..1FE	2,478,925	104.802	2,620,061	2,500,000	2,483,966	0	3,547	0	0	3.500	3.670	FA.....	33,056	91,632	07/23/2009	02/15/2015
097023	AE	5	BOEING COMPANY.....			..	..1FE	26,013,635	136.769	28,235,981	20,645,000	25,361,789	0	(103,514)	0	0	8.750	6.696	MS.....	531,895	1,806,438	10/10/2003	09/15/2031
097023	AK	1	BOEING COMPANY.....			..	..1FE	6,488,100	133.718	6,685,886	5,000,000	6,398,710	0	(14,207)	0	0	7.875	5.921	AO.....	83,125	393,750	06/05/2003	04/15/2043
097023	AS	4	BOEING COMPANY.....			..	..1FE	16,097,715	117.008	17,300,862	14,786,000	15,986,016	0	(17,778)	0	0	6.625	6.023	FA.....	370,061	979,573	07/16/2003	02/15/2038
09951#	AE	6	BORAL USA SER A GTD SENIOR NOTES.....			..2	.....	.....13,400,000	106.938	14,329,692	13,400,000	13,400,000	0	0	0	0	5.420	5.420	MN.....	104,907	726,280	04/07/2005	05/09/2015
10075E	AT	5	BOSTON GAS CO INC.....			..	..2FE	9,957,700	117.093	11,709,294	10,000,000	9,968,771	0	1,152	0	0	7.250	7.284	AO.....	181,250	725,000	10/03/1995	10/01/2025
10075E	AW	8	BOSTON GAS COMPANY INC.....			..	..2FE	7,540,080	108.995	8,719,562	8,000,000	7,918,124	0	42,357	0	0	6.800	7.426	AO.....	136,000	544,000	06/03/1997	11/30/2012
10075E	AX	6	BOSTON GAS COMPANY INC.....			..	..2FE	4,689,400	112.482	5,624,085	5,000,000	4,918,756	0	25,736	0	0	6.800	7.456	AO.....	85,000	340,000	06/03/1997	12/02/2013
101137	AB	3	BOSTON SCIENTIFIC CORP.....			..	..3FE	24,022,800	106.132	26,532,900	25,000,000	24,501,078	0	125,979	0	0	5.450	6.099	JD.....	60,556	1,362,500	12/05/2006	06/15/2014
10138M	AK	1	BOTTLING GROUP LLC.....			..	..1FE	352,485	109.090	381,815	350,000	352,102	0	(207)	0	0	5.125	5.033	JJ.....	8,271	17,938	02/06/2009	01/15/2019
10623*	AA	4	BRAZOS SANDY CREEK ELECTRIC COOPER.....			..2	..1FE	15,000,000	112.541	16,881,150	15,000,000	15,000,000	0	0	0	0	6.540	6.552	JD.....	2,725	1,133,600	09/23/2009	06/30/2024
110122	AC	2	BRISTOL-MYERS SQUIBB CO.....			..	..1FE	16,281,275	112.264	18,242,835	16,250,000	16,281,143	0	(23)	0	0	6.875	6.869	FA.....	465,495	1,117,188	01/13/2003	08/01/2097
11283#	AA	9	BROOKFIELD POWER NEW YORK FINANCE.....	R		1	.....	.....4,141,600	108.002	4,320,080	4,000,000	4,130,771	0	(10,829)	0	0	5.450	4.901	JD.....	9,083	218,000	04/12/2010	12/18/2017
11283#	AB	7	BROOKFIELD POWER NEW YORK FINANCE.....	R		1	.....	.....5,000,000	104.912	5,245,600	5,000,000	5,000,000	0	0	0	0	5.910	5.910	JD.....	12,313	295,500	11/29/2005	12/16/2025
11283#	AC	5	BROOKFIELD POWER NEW YORK FINANCE.....	R		1	.....	.....15,000,000	103.624	15,543,600	15,000,000	15,000,000	0	0	0	0	5.960	5.960	JD.....	37,250	894,000	11/29/2005	12/16/2030
115885	AK	1	BROWNING-FERRIS INDUSTRIES INC.....			..	..2FE	13,412,680	118.322	14,198,640	12,000,000	13,383,803	0	(22,384)	0	0	7.400	6.460					

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	Bond CHAR																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code		NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value													
12189T AQ 7	BURLINGTON NORTHERN SANTA FE CORP.....				.2FE	13,810,125	126.447	15,805,913	12,500,000	13,358,534	0	(63,462)	0	0	8.125	7.101	AO.....	214,410	1,015,625	08/16/2001	04/15/2020		
12189T AG 9	BURLINGTON NORTHERN SANTA FE CORPO.....				.2FE	4,980,700	114.365	5,718,267	5,000,000	4,984,819	0	463	0	0	6.875	6.904	JD.....	28,646	343,750	01/22/1998	12/01/2027		
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORPO.....				.2FE	24,124,708	104.685	25,299,313	24,167,000	24,129,042	0	3,432	0	0	4.700	4.722	AO.....	283,962	1,157,935	09/21/2009	10/01/2019		
12201P AB 2	BURLINGTON RESOURCES FINANCE CO.....		I.		.1FE	55,000,000	118.723	65,297,760	55,000,000	55,000,000	0	0	0	0	7.200	7.200	FA.....	1,496,000	3,960,000	08/14/2001	08/15/2031		
127097 B# 9	CABOT OIL & GAS CORPORATION.....				.2	3,000,000	107.422	3,222,660	3,000,000	3,000,000	0	0	0	0	6.440	6.440	JJ.....	88,550	193,200	06/27/2008	07/16/2018		
134429 AG 4	CAMPBELL SOUP CO.....				.1FE	14,140,540	138.750	17,135,623	12,350,000	13,583,195	0	(76,962)	0	0	8.875	7.470	MN.....	182,677	1,096,063	06/25/2001	05/01/2021		
14040E HK 1	CAPITAL ONE BANK.....				.1FE	39,087	106.120	42,448	40,000	39,565	0	125	0	0	5.125	5.507	FA.....	774	2,050	10/27/2006	02/15/2014		
140420 MV 9	CAPITAL ONE BANK USA NA.....				.2FE	13,521,354	123.320	14,317,498	11,610,000	13,340,479	0	(147,584)	0	0	8.800	6.495	JJ.....	471,108	1,078,440	10/01/2009	07/15/2019		
14170T AB 7	CAREFUSION CORP.....				.2FE	6,102,336	112.778	6,259,158	5,550,000	6,064,037	0	(38,299)	0	0	6.375	5.032	FA.....	147,422	176,906	03/03/2010	08/01/2019		
14170T AF 8	CAREFUSION CORPORATION.....				.2FE	3,207,600	108.094	3,242,823	3,000,000	3,172,580	0	(35,020)	0	0	5.125	3.405	FA.....	64,063	76,875	03/16/2010	08/01/2014		
141781 AF 1	CARGILL INC.....				.1FE	3,608,020	118.519	4,367,440	3,685,000	3,614,267	0	893	0	0	7.250	7.417	MN.....	44,527	267,163	01/04/2001	11/01/2036		
141781 J# 2	CARGILL INC.....			2	1	7,241,289	116.189	8,571,473	7,377,181	7,245,979	0	4,691	0	0	6.620	6.922	FMAN.....	55,620	122,092	08/20/2010	08/20/2018		
141784 AR 9	CARGILL INC.....				.1FE	5,635,745	115.189	5,759,434	5,000,000	5,520,493	0	(18,153)	0	0	7.100	6.090	MN.....	45,361	355,000	04/16/2003	07/29/2027		
141781 AE 4	CARGILL INCORPORATED.....			2	.1FE	4,456,485	119.939	5,397,266	4,500,000	4,466,453	0	1,089	0	0	7.500	7.839	MS.....	112,500	337,500	08/22/1996	09/01/2026		
144141 BP 2	CAROLINA POWER & LIGHT CO.....				.1FE	3,290,130	132.815	3,984,461	3,000,000	3,204,732	0	(11,984)	0	0	8.625	7.678	MS.....	76,188	258,750	04/27/2001	09/15/2021		
147528 E@ 8	CASEYS GENERAL STORES INC.....				.2	12,000,000	99.833	11,979,960	12,000,000	12,000,000	0	0	0	0	5.220	5.220	FA.....	247,080	0	08/05/2010	08/09/2020		
14912L 3K 5	CATERPILLAR FINANCIAL SERVICES COR.....				.1FE	336,967	112.733	366,381	325,000	334,104	0	(1,110)	0	0	5.850	5.344	MS.....	6,338	19,013	04/16/2008	09/01/2017		
14912L 4Q 1	CATERPILLAR FINANCIAL SERVICES COR.....				.1FE	1,598,224	100.095	1,601,515	1,600,000	1,598,242	0	18	0	0	1.550	1.588	JD.....	758	0	12/13/2010	12/20/2013		
149123 BN 0	CATERPILLAR INC.....				.1FE	53,284,103	113.026	59,395,005	52,550,000	53,238,966	0	(11,685)	0	0	6.050	5.952	FA.....	1,201,059	3,179,275	09/29/2006	08/15/2036		
151020 AD 6	CELGENE CORPORATION.....				.2FE	8,034,680	97.177	7,774,162	8,000,000	8,033,612	0	(1,068)	0	0	2.450	2.357	AO.....	45,733	0	11/01/2010	10/15/2015		
15135# BD 3	CENTENNIAL ENERGY HLDGS INC SENIOR.....				.2	4,000,000	107.578	4,303,120	4,000,000	4,000,000	0	0	0	0	5.440	5.441	FA.....	90,667	217,600	11/23/2005	02/01/2016		
15189T AG 2	CENTERPOINT ENERGY HOUSTON ELECTRI.....				.2FE	2,786,085	114.305	3,171,953	2,775,000	2,780,722	0	(1,124)	0	0	6.850	6.796	JD.....	15,841	190,088	07/19/2005	06/01/2015		
15189W AD 2	CENTERPOINT ENERGY RESOURCES CORPO.....				.2FE	13,231,672	111.130	14,853,582	13,366,000	13,236,705	0	1,696	0	0	6.625	6.077	MN.....	147,583	885,498	10/18/2007	11/01/2037		
15189Y AB 2	CENTERPOINT ENERGY RESOURCES CORPO.....				.2FE	312,041	113.113	339,339	300,000	308,325	0	(2,128)	0	0	7.875	6.554	AO.....	5,906	21,656	11/19/2010	04/01/2013		
151895 A# 6	CENTERPOINT PROPERTIES TRUST.....				.2	4,000,000	100.794	4,031,760	4,000,000	4,000,000	0	0	0	0	6.030	6.030	JD.....	10,720	242,000	05/23/2006	06/15/2011		
12535# AA 3	CFF ACQUISITION LLC.....			34	5	4,886,376	62.100	4,943,764	7,960,973	4,943,671	0	23,553	2,948,597	0	16.000	14.952	MJSD.....	0	616,574	07/28/2006	01/31/2014		
166853 A* 2	CHEYENNE LIGHT FUEL AND PWR.....				.2	25,000,000	103.636	25,909,000	25,000,000	25,000,000	0	0	0	0	6.670	6.670	MN.....	194,542	1,667,500	10/15/2007	11/20/2037		
167885 AA 0	CHICAGO PARKING METERS LLC.....				.2FE	49,000,000	95.171	46,633,692	49,000,000	49,000,000	0	0	0	0	5.489	5.490	JD.....	388,499	0	11/04/2010	12/30/2020		
12542R B* 0	CHS INC.....				.2	10,000,000	111.181	11,118,100	10,000,000	10,000,000	0	0	0	0	6.180	6.180	AO.....	149,350	618,000	09/14/2007	10/04/2017		
17248R AF 3	CINGULAR WIRELESS LLC.....				.1FE	10,096,850	105.530	10,553,000	10,000,000	10,013,036	0	(12,875)	0	0	6.500	6.357	JD.....	28,889	650,000	11/15/2002	12/15/2011		
17248R AJ 5	CINGULAR WIRELESS LLC.....				.1FE	28,691,780	117.278	31,216,925	26,618,000	28,443,540	0	(41,921)	0	0	7.125	6.538	JD.....	84,290	1,896,533	10/10/2003	12/15/2031		
17275R AF 9	CISCO SYSTEMS INC.....				.1FE	7,169,930	104.467	7,312,711	7,000,000	7,169,066	0	(943)	0	0	5.500	5.340	JJ.....	177,528	210,222	06/28/2010	01/15/2040		
17275R AG 7	CISCO SYSTEMS INC.....				.1FE	623,413	103.750	648,436	625,000	623,749	0	300	0	0	2.900	2.955	MN.....	2,215	18,125	11/09/2009	11/17/2014		
17275R AH 5	CISCO SYSTEMS INC.....				.1FE	11,937,340	104.770	12,572,424	12,000,000	11,941,995	0	4,627	0	0	4.450	4.516	JJ.....	246,233	281,339	03/05/2010	01/15/2020		
17275R AD 4	CISCO SYSTEMS INC.....				.1FE	35,007,550	110.224	38,578,261	35,000,000	35,007,349	0	(109)	0	0	5.900	5.899	FA.....	780,111	2,065,000	02/10/2009	02/15/2039		
172967 AS 0	CITIGROUP INC.....				.1FE	23,093,689	95.494	19,934,404	20,875,000	23,089,899	0	(756)	0	0	6.875	6.235	FA.....	542,170	1,435,156	10/28/2005	02/15/2098		
172967 BL 4	CITIGROUP INC.....				.1FE	13,126,094	100.071	11,929,476	11,921,000	13,039,557	0	(25,621)	0	0	6.625	5.851	JD.....	35,101	789,766	05/08/2007	06/15/2032		
172967 EZ 0	CITIGROUP INC.....				.1FE	3,979,800	107.750	4,310,020	4,000,000	3,984,355	0	3,612	0	0	5.500	5.615	AO.....	46,444	232,833	09/17/2009	10/15/2014		
172967 DS 7	CITIGROUP INC.....			3	.1FE	99,302,700	63.786	63,785,710	100,000,000	99,370,112	0	21,664	0	0	0.838	0.023	FMAN.....	83,750	897,377	08/18/2006	08/25/2036		
18055# AD 4	CLARION LION PROP FUND HOLDINGS LP.....				.2	2,954,160	91.789	2,753,670	3,000,000	2,968,474	0	3,835	0	0	5.320	5.510	FA.....	56,747	159,600</				

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
184502 AY 8	CLEAR CHANNEL COMMUNICATIONS INC.....					.6FE	1,332,372	99.750	4,987,500	5,000,000	4,478,413	0	1,938,372	0	0	6.250	7.005	MS.....	92,014	312,500	12/05/2006	03/15/2011
186108 BU 9	CLEVELAND ELECTRIC ILLUMINATING CO.....					.2FE	4,960,440	120.945	4,837,784	4,000,000	4,602,535	0	(71,688)	0	0	7.880	5.229	MN.....	52,533	315,200	05/19/2005	11/01/2017
18683K AB 7	CLIFFS NATURAL RESOURCES INC.....					.2FE	1,262,381	97.711	1,236,043	1,265,000	1,262,440	0	58	0	0	4.800	5.028	MS.....	17,035	0	09/15/2010	10/01/2020
19075Q AA 0	COBANK ACB.....				13	.1FE	30,000,000	79.041	23,712,360	30,000,000	30,000,000	0	0	0	0	0.902	2.507	MJSD.	12,772	284,560	06/06/2007	06/15/2022
191216 AL 4	COCA-COLA COMPANY (THE).....					.1FE	6,012,231	105.840	5,951,355	5,623,000	6,000,339	0	(11,892)	0	0	3.625	1.473	MS.....	60,018	0	11/29/2010	03/15/2014
191216 AP 5	COCA-COLA COMPANY (THE).....					.1FE	6,983,900	95.984	6,718,894	7,000,000	6,984,297	0	397	0	0	1.500	1.548	MN.....	13,417	0	11/04/2010	11/15/2015
191216 AR 1	COCA-COLA COMPANY (THE).....					.1FE	7,252,739	93.829	6,826,052	7,275,000	7,252,982	0	244	0	0	3.150	3.186	MN.....	29,282	0	11/04/2010	11/15/2020
199575 AV 3	COLUMBUS SOUTHERN POWER CO.....					.1FE	30,713,320	102.624	32,105,981	31,285,000	30,752,137	0	9,141	0	0	5.850	5.984	AO.....	457,543	1,830,173	09/13/2006	10/01/2035
20029P AL 3	COMCAST CABLE COMMUNICATIONS.....					.2FE	1,984,700	100.470	2,009,401	2,000,000	1,999,834	0	2,018	0	0	6.750	6.856	JJ.....	56,625	135,000	01/10/2001	01/30/2011
20029P AG 4	COMCAST CABLE COMMUNICATIONS INC.....					.2FE	6,941,830	124.937	8,745,562	7,000,000	6,948,609	0	5,799	0	0	8.875	9.027	MN.....	103,542	621,250	04/24/1997	05/01/2017
200300 AN 1	COMCAST CORPORATION.....					.2FE	80,365	113.291	67,975	60,000	64,871	0	(2,971)	0	0	10.625	5.070	JJ.....	2,940	6,375	02/14/2005	07/15/2012
20030N AL 5	COMCAST CORPORATION.....					.2FE	20,429,800	111.953	22,390,620	20,000,000	20,863,436	0	(142,200)	0	0	5.900	5.598	MS.....	347,444	1,180,000	12/06/2006	03/15/2016
200339 CG 2	COMERICA BANK.....					.1FE	9,976,000	109.138	10,913,850	10,000,000	9,984,250	0	2,188	0	0	5.750	5.782	MN.....	63,889	575,000	11/16/2006	11/21/2016
200340 AN 7	COMERICA INCORPORATED.....					.1FE	4,441,974	98.857	4,320,068	4,370,000	4,438,775	0	(3,199)	0	0	3.000	2.642	MS.....	38,238	0	10/04/2010	09/16/2015
202795 HL 7	COMMONWEALTH EDISON.....					.2FE	2,039,640	99.977	1,999,536	2,000,000	2,036,888	0	(640)	0	0	5.900	5.760	MS.....	34,744	118,000	03/17/2006	03/15/2036
202795 HS 2	COMMONWEALTH EDISON CO.....					.2FE	3,338,490	113.978	3,419,336	3,000,000	3,311,186	0	(27,304)	0	0	6.150	4.349	MS.....	54,325	92,250	04/19/2010	09/15/2017
202795 HU 7	COMMONWEALTH EDISON COMPANY.....					.2FE	5,865,014	112.126	6,060,416	5,405,000	5,831,411	0	(34,222)	0	0	5.800	4.509	MS.....	92,305	165,590	04/19/2010	03/15/2018
20449E EE 2	COMPASS BANK.....					.1FE	11,960,400	82.803	9,936,414	12,000,000	11,966,152	0	1,337	0	0	5.900	5.928	AO.....	177,000	708,000	03/14/2006	04/01/2026
20557# AB 7	COMPUTERSHARE SER A SR UNSEC NT.....					1	6,500,000	103.197	6,707,805	6,500,000	6,500,000	0	0	0	0	4.940	4.940	MS.....	88,303	321,100	01/28/2005	03/22/2012
205887 AC 6	CONAGRA INC.....					.2FE	2,006,887	133.585	2,282,972	1,709,000	1,901,349	0	(11,825)	0	0	9.750	8.103	MS.....	55,543	166,628	10/08/1996	03/01/2021
207597 CZ 6	CONNECTICUT LIGHT AND POWER CO.....					.1FE	10,231,581	131.775	12,255,058	9,300,000	10,017,568	0	(30,309)	0	0	7.875	6.991	AO.....	183,094	732,375	10/11/2001	10/01/2024
207597 DV 4	CONNECTICUT LIGHT AND POWER CO.....					.1FE	8,745,450	113.782	9,955,943	8,750,000	8,745,722	0	66	0	0	6.350	6.354	JD.....	46,302	555,625	06/01/2006	06/01/2036
207597 DX 0	CONNECTICUT LIGHT AND POWER COMPAN.....					.1FE	11,883,840	105.541	12,664,980	12,000,000	11,889,968	0	1,760	0	0	5.750	5.819	MS.....	230,000	690,000	03/20/2007	03/01/2037
208251 AE 8	CONOCO INC.....					.1FE	13,546,808	122.899	17,205,902	14,000,000	13,614,978	0	7,918	0	0	6.950	7.258	AO.....	205,411	973,000	03/21/2003	04/15/2029
209111 EV 1	CONSOLIDATED EDISON CO OF NEW YORK.....					.1FE	353,254	122.847	386,967	315,000	347,303	0	(3,179)	0	0	7.125	5.508	JD.....	1,870	22,444	01/27/2009	12/01/2018
209111 EZ 2	CONSOLIDATED EDISON CO OF NEW YORK.....					.1FE	8,316,913	104.091	8,676,025	8,335,000	8,317,736	0	823	0	0	4.450	4.477	JD.....	16,485	193,696	06/02/2010	06/15/2020
209111 ET 6	CONSOLIDATED EDISON COMPANY OF NEW.....					.1FE	2,964,600	114.886	2,872,153	2,500,000	2,947,348	0	(17,252)	0	0	5.850	3.077	AO.....	73,125	506,250	09/02/2010	04/01/2018
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW.....					.1FE	7,478,025	119.116	8,933,738	7,500,000	7,478,717	0	267	0	0	6.750	6.773	AO.....	126,563	506,250	04/01/2008	04/01/2038
209115 A* 5	CONSOLIDATED EDISON INC.....				2	1	13,885,336	122.353	16,989,125	13,885,336	13,885,336	0	0	0	0	8.710	8.710	JD.....	3,359	1,205,227	06/30/2008	06/30/2022
210518 CF 1	CONSUMERS ENERGY CO.....					.2FE	9,870,500	108.359	10,835,908	10,000,000	9,936,480	0	13,206	0	0	5.000	5.169	MS.....	147,222	500,000	05/20/2005	03/15/2015
210518 CL 8	CONSUMERS ENERGY CO.....					.2FE	21,218,790	111.015	23,313,213	21,000,000	21,217,969	0	(15,468)	0	0	5.650	5.510	AO.....	250,483	1,186,500	02/12/2010	04/15/2020
210518 BV 7	CONSUMERS ENERGY COMPANY.....					.2FE	159,312	107.952	156,531	145,000	158,177	0	(1,135)	0	0	5.375	1.330	AO.....	1,645	0	10/14/2010	04/15/2013
205944 AB 7	CON-WAY INC.....					.2FE	40,199,250	107.889	42,076,515	39,000,000	39,923,661	0	(99,319)	0	0	7.250	6.819	JJ.....	1,303,792	2,827,500	01/11/2008	01/15/2028
216871 AE 3	COOPER US INC.....					.1FE	7,563,748	97.718	7,426,594	7,600,000	7,563,946	0	198	0	0	3.875	3.933	JD.....	19,633	0	12/02/2010	12/15/2020
216871 AF 0	COOPER US INC.....					.1FE	2,495,425	98.527	2,463,185	2,500,000	2,495,481	0	56	0	0	2.375	2.414	JJ.....	3,958	0	12/02/2010	01/15/2016
219023 AE 8	CORN PRODUCTS INTERNATIONAL INC.....					.2FE	798,584	100.574	804,596	800,000	798,660	0	76	0	0	3.200	5.042	MS.....	7,396	0	09/14/2010	11/01/2015
219350 AU 9	CORNING INC.....					.2FE	3,834,473	98.776	3,822,636	3,870,000	3,835,596	0	1,123	0	0	4.250	4.364	FA.....	64,419	0	08/03/2010	08/15/2020
224044 AG 2	COX COMMUNICATIONS INC.....					.2FE	3,604,623	119.242	3,738,227	3,135,000	3,511,019	0	(15,523)	0	0	7.625	6.344	JD.....	10,624	239,044	09/17/2003	06/15/2025
224044 AN 7	COX COMMUNICATIONS INC.....					.2FE	16,438,530	110.299	17,537,605	15,900,000	16,356,667	0	(13,580)	0	0	6.800	6.522	FA.....	450,500	1,081,200	09/05/2003	08/01/2028
224044 BE 6	COX COMMUNICATIONS INC.....					.2FE	297,872	109.672	329,016	300,000	299,491	0	264	0	0	7.125	7.228	AO.....	5,344	21,375	04/25/2003	10/01/2012
224044 BR 7	COX COMMUNICATIONS INC.....					.2FE	4,986,200	106.556	5,327,785	5,000,000	4,986,912	0	192	0	0	6.450	6.471	JD.....	26,875	322,500	11/28/2006	12/01/2036
22404Q AF 5	COX COMMUNICATIONS INC.....					.2FE	5,530,850	114.625	5,731,273	5,000,000	5,307,305	0	(34,505)	0	0	6.850	5.774	JJ.....	157,931	342,500	03/10/2003	01/15/2018

E10.19

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22404Q AG 3	COX COMMUNICATIONS INC.....				.2FE	5,497,271	111.719	5,794,851	5,187,000	5,447,808	0	(8,221)	0	6.950	6.458	JJ.....	166,229	360,497	09/16/2003	01/15/2028	
224050 AE 4	COX ENTERPRISES.....				.2FE	10,000,000	111.452	11,145,180	10,000,000	10,000,000	0	0	0	7.375	7.374	JJ.....	340,069	737,500	07/09/1997	07/15/2027	
067383 AB 5	CR BARD INC.....				.1FE	666,833	100.724	671,830	667,000	666,834	0	1	0	2.875	2.880	JJ.....	586	0	12/15/2010	01/15/2016	
067383 AC 3	CR BARD INC.....				.1FE	9,928,200	101.315	10,131,489	10,000,000	9,928,371	0	171	0	4.400	4.489	JJ.....	13,444	0	12/15/2010	01/15/2021	
22541L AB 9	CREDIT SUISSE FIRST BOSTON USA INC.....				.1FE	7,919,680	104.776	8,382,120	8,000,000	7,990,893	0	9,873	0	6.125	6.261	MN.....	62,611	490,000	11/01/2001	11/15/2011	
22541L AE 3	CREDIT SUISSE FIRST BOSTON USA INC.....				.1FE	31,218,718	119.849	37,512,800	31,300,000	31,227,288	0	1,243	0	7.125	7.147	JJ.....	1,028,335	2,230,125	11/15/2002	07/15/2032	
12626P AE 3	CRH AMERICA INC.....				.2FE	50,224	107.309	53,655	50,000	50,084	0	(27)	0	5.300	5.233	AO.....	559	2,650	04/08/2005	10/15/2013	
12626P AG 8	CRH AMERICA INC.....				.2FE	712,278	106.706	746,940	700,000	708,054	0	(1,152)	0	6.000	5.760	MS.....	10,617	42,000	01/03/2007	09/30/2016	
12626P AJ 2	CRH AMERICA INC.....				.2FE	49,982	115.887	57,943	50,000	49,985	0	1	0	8.125	8.127	JJ.....	1,873	4,063	07/16/2008	07/15/2018	
126408 GB 3	CSX CORP.....				.2FE	1,794,656	106.102	1,750,686	1,650,000	1,732,711	0	(61,944)	0	6.300	2.066	MS.....	30,608	103,950	01/26/2010	03/15/2012	
126408 GN 7	CSX CORP.....				.2FE	10,087,200	113.643	11,364,280	10,000,000	10,057,157	0	(11,464)	0	6.250	6.095	AO.....	156,250	625,000	03/25/2008	04/01/2015	
126408 GU 1	CSX CORP.....			1	.2FE	17,811,180	98.255	17,685,990	18,000,000	17,811,651	0	471	0	5.500	5.572	AO.....	192,500	0	10/18/2010	04/15/2041	
126408 GM 9	CSX CORPORATION.....				.2FE	5,449,000	114.228	5,711,384	5,000,000	5,406,902	0	(42,098)	0	6.250	4.895	MS.....	92,014	312,500	01/29/2010	03/15/2018	
126410 LK 3	CSX TRANSPORTATION INC.....				.2FE	984,715	135.795	1,140,680	840,000	916,548	0	(5,155)	0	9.750	8.130	JD.....	3,640	81,900	03/28/1995	06/15/2020	
126410 LL 1	CSX TRANSPORTATION INC.....				.2FE	2,127,993	119.197	2,503,146	2,100,000	2,081,377	0	122	0	7.875	7.766	MN.....	21,131	165,375	06/20/2001	05/15/2043	
BHM02K AV 2	CUMULUS MEDIA INC.....			3	.5FE	0	0.000	0	0	0	0	0	0	4.052	0.000	MON...	1,980	0	02/11/2008	06/11/2014	
126650 BN 9	CVS CAREMARK CORP.....				.2FE	313,575	117.087	327,843	280,000	310,703	0	(2,871)	0	6.600	4.956	MS.....	5,441	18,480	01/08/2010	03/15/2019	
12665* AA 9	CVS CAREMARK CTL 9-2009.....				.2	9,794,173	108.739	10,650,086	9,794,173	9,794,173	0	0	0	7.870	7.870	MON...	44,963	769,728	09/17/2009	10/10/2031	
23383F BU 8	DAIMLERCHRYSLER NA HLDG.....				.2FE	13,975,080	103.328	14,465,934	14,000,000	13,996,116	0	5,408	0	5.750	5.791	MS.....	252,681	805,000	09/25/2006	09/08/2011	
233835 AP 2	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	4,192,280	100.229	4,009,172	4,000,000	4,001,306	0	(27,098)	0	7.750	7.032	JJ.....	140,361	310,000	10/12/2001	01/18/2011	
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	15,688,318	133.624	17,642,416	13,203,000	15,493,653	0	(54,220)	0	8.500	6.933	JJ.....	508,132	1,122,255	02/23/2007	01/18/2031	
233835 AW 7	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2FE	40,889	113.207	45,283	40,000	40,370	0	(115)	0	6.500	6.143	MN.....	332	2,600	08/11/2006	11/15/2013	
233835 BA 4	DAIMLERCHRYSLER NORTH AMERICA HLDG.....				.2	15,040,900	101.014	15,152,100	15,000,000	15,002,266	0	(10,765)	0	5.875	5.797	MS.....	259,479	881,250	11/16/2006	03/15/2011	
23719E AA 1	DARDEN RESTAURANTS INC.....				.2FE	5,709,300	101.582	5,079,103	5,000,000	5,030,726	0	(119,965)	0	7.450	4.930	AO.....	93,125	372,500	07/21/2004	04/01/2011	
240019 BQ 1	DAYTON POWER AND LIGHT CO.....			3	.1FE	402,107	109.562	427,292	390,000	398,977	0	(1,224)	0	5.125	4.254	AO.....	4,997	17,169	11/23/2010	10/01/2013	
23309@ AA 6	DCI CHEESE COMPANY.....			4	.6	1,362,731	50.000	1,409,983	2,819,967	1,409,983	(0)	0	0	14.000	14.347	JAJO..	0	0	10/19/2007	08/05/2016	
23311R AD 8	DCP MIDSTREAM LLC.....				.2FE	8,437,293	102.866	8,383,580	8,150,000	8,432,391	0	(4,903)	0	5.350	4.883	MS.....	128,385	112,823	11/15/2010	03/15/2020	
244199 AZ 8	DEERE & CO.....				.1FE	10,418,665	134.666	12,436,405	9,235,000	10,248,085	0	(23,980)	0	8.100	7.051	MN.....	95,582	748,035	10/10/2001	05/15/2030	
244199 BA 2	DEERE & CO.....				.1FE	2,487,100	123.569	3,089,233	2,500,000	2,488,872	0	241	0	7.125	7.167	MS.....	58,385	178,125	02/27/2001	03/03/2031	
244199 BC 8	DEERE & CO.....				.1FE	3,489,911	104.329	3,660,891	3,509,000	3,491,800	0	1,568	0	4.375	4.443	AO.....	31,983	153,519	10/13/2009	10/16/2019	
244199 AU 9	DEERE & COMPANY.....				.1FE	69,618	134.360	80,616	60,000	66,035	0	(350)	0	8.500	7.163	JJ.....	2,437	5,100	01/26/1994	01/09/2022	
24804# AF 2	DEMETS CANDY COMPANY.....			1	.4Z	7,387,500	100.000	7,537,500	7,537,500	7,393,971	0	6,471	0	15.000	21.953	MJSD.	285,797	187,500	07/29/2010	07/31/2016	
250847 EF 3	DETROIT EDISON CO.....				.1FE	4,984,880	95.927	4,801,154	5,005,000	4,985,493	0	613	0	3.450	3.497	AO.....	63,313	0	08/12/2010	10/01/2020	
250847 G* 5	DETROIT EDISON COMPANY (THE) SR.....				.1	14,000,000	99.403	13,916,420	14,000,000	14,000,000	0	0	0	5.190	5.190	AO.....	181,650	726,600	06/06/2005	10/01/2023	
251799 AA 0	DEVON ENERGY CORP.....				.2FE	5,263,000	132.780	6,639,005	5,000,000	5,233,891	0	(4,373)	0	7.950	7.505	AO.....	83,917	397,500	04/18/2002	04/15/2032	
25271C AG 7	DIAMOND OFFSHORE DRILLING INC.....				.2FE	20,892,300	108.756	23,110,565	21,250,000	21,056,765	0	45,591	0	5.150	5.430	MS.....	364,792	1,094,375	10/05/2009	09/01/2014	
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.....				.2FE	8,583,144	110.347	8,828,890	8,001,000	8,528,644	0	(45,417)	0	5.875	4.902	MN.....	78,343	470,059	03/15/2010	05/01/2019	
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.....				.2FE	5,844,408	98.829	5,814,114	5,883,000	5,845,031	0	509	0	5.700	5.746	AO.....	70,792	341,851	10/05/2009	10/15/2039	
25459H AG 0	DIRECTV HOLDINGS LLC.....			1	.2FE	2,249,713	110.875	2,217,500	2,000,000	2,187,511	0	(62,201)	0	7.625	3.315	MN.....	19,486	152,500	03/15/2010	05/15/2016	
25459H AN 5	DIRECTV HOLDINGS LLC.....				.2FE	14,913,979	101.402	15,210,261	15,000,000	14,923,307	0	9,328	0	3.550	3.682	MS.....	156,792	272,167	04/07/2010	03/15/2015	
25654# AA 0	DODGER TICKETS LLC SER A SR SEC.....			2	.2	19,012,539	96.191	18,288,352	19,012,539	19,012,539	0	0	0	5.660	5.662	MAR...	810,071	1,076,110	03/29/2005	03/31/2030	
25746R AE 6	DOMINION RESOURCES CAPITAL TRUST I.....			1	.2FE	5,000,000	102.126	5,106,310	5,000,000	5,000,000	0	0	0	7.830	8.723	JD.....	32,625	391,500	12/03/1997	12/01/2027	

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.21	257469 AF 3	DOMINION RESOURCES INC.....				.2FE	260,251		107.882	258,917	240,000	258,884	0	(1,367)	3,952	0	5.700	1.047	MS.....	3,952	0	11/10/2010	09/17/2012
	257559 AD 6	DOMTAR CORP.....		I.		.3FE	5,350,000		118.000	5,900,000	5,000,000	5,252,047	0	(34,207)	0	0	9.500	8.803	FA.....	197,917	475,000	11/19/2007	08/01/2016
	260003 AE 8	DOVER CORP.....				.1FE	6,818,580		109.499	6,569,928	6,000,000	6,781,851	0	(36,729)	0	0	4.875	2.007	AO.....	61,750	146,250	10/01/2010	10/15/2015
	260543 BF 9	DOW CHEMICAL CO.....				.2FE	3,790,420		110.116	3,854,070	3,500,000	3,590,644	0	(31,175)	0	0	6.850	5.771	FA.....	90,572	239,750	04/16/2003	08/15/2013
	26138E AH 2	DR PEPPER SNAPPLE GROUP INC.....				.2FE	13,633,257		118.738	14,248,518	12,000,000	13,476,532	0	(156,725)	0	0	6.820	4.808	MN.....	136,400	818,400	01/20/2010	05/01/2018
	233331 AE 7	DTE ENERGY CO.....				.2FE	10,681,900		102.517	10,251,690	10,000,000	10,061,177	0	(141,592)	0	0	7.050	5.539	JD.....	58,750	705,000	02/16/2006	06/01/2011
	233331 AM 9	DTE ENERGY COMPANY.....				.2FE	20,385,800		112.449	22,489,880	20,000,000	20,256,854	0	(38,988)	0	0	6.350	6.068	JD.....	105,833	1,270,000	06/05/2007	06/01/2016
	263534 BG 3	DU PONT (E.I.) DE NEMOURS AND CO.....				.1FE	9,827,200		116.052	11,605,190	10,000,000	9,864,876	0	4,184	0	0	6.500	6.633	JJ.....	299,722	650,000	02/05/1998	01/15/2028
	264399 EF 9	DUKE ENERGY CAROLINAS LLC.....				.1FE	4,485,600		108.362	4,876,277	4,500,000	4,496,597	0	1,639	0	0	5.625	5.667	MN.....	21,797	253,125	11/15/2002	11/30/2012
	26442C AB 0	DUKE ENERGY CAROLINAS LLC.....				.1FE	19,986,000		111.058	22,211,560	20,000,000	19,986,549	0	196	0	0	6.000	6.005	JJ.....	553,333	1,200,000	01/07/2008	01/15/2038
	26442C AE 4	DUKE ENERGY CAROLINAS LLC.....				.1FE	8,022,791		111.819	7,827,330	7,000,000	8,014,197	0	(8,594)	0	0	6.050	5.064	AO.....	89,406	211,750	06/28/2010	04/15/2038
	26442C AH 7	DUKE ENERGY CAROLINAS LLC.....				.1FE	12,194,830		101.471	11,669,119	11,500,000	12,189,743	0	(5,087)	0	0	5.300	4.910	FA.....	230,256	450,353	07/06/2010	02/15/2040
	26442C AJ 3	DUKE ENERGY CAROLINAS LLC.....				.1FE	2,444,243		103.477	2,535,176	2,450,000	2,444,506	0	264	0	0	4.300	4.329	JD.....	4,682	55,016	06/02/2010	06/15/2020
	26439X AD 5	DUKE ENERGY FIELD SERVICES LLC.....				.2FE	117,272		100.436	125,545	125,000	124,892	0	1,269	0	0	6.875	7.958	FA.....	3,581	8,594	04/25/2003	02/01/2011
	263901 AA 8	DUKE ENERGY INDIANA INC.....				.1FE	404,009		114.918	429,794	374,000	403,514	0	(370)	0	0	6.350	5.780	FA.....	8,972	22,162	11/23/2010	08/15/2038
	263901 AC 4	DUKE ENERGY INDIANA INC (PSI ENERG.....				.1FE	2,098,068		97.902	2,055,947	2,100,000	2,098,145	0	77	0	0	3.750	3.761	JJ.....	37,625	0	07/06/2010	07/15/2020
	278058 AK 8	EATON CORP.....				.1FE	17,909,584		130.392	18,743,917	14,375,000	16,298,827	0	(163,954)	0	0	8.875	6.769	JD.....	56,701	1,275,781	12/14/1995	06/15/2019
	27965# AC 6	EDENS & AVANT INVESTMENTS LP - C.....			13	.2	5,000,000		87.447	4,372,350	5,000,000	5,000,000	0	0	0	0	0.787	9,999.999	FMAN.....	6,667	42,358	05/04/2007	08/01/2014
	263534 BY 4	EI DU PONT DE NEMOURS & CO.....				.1FE	2,723,366		103.675	2,830,337	2,730,000	2,724,735	0	1,200	0	0	3.250	3.300	JJ.....	40,912	60,629	11/04/2009	01/15/2015
	283695 AZ 7	EL PASO NATURAL GAS COMPANY.....				.2FE	8,701,875		121.832	10,355,712	8,500,000	8,657,863	0	(8,445)	0	0	8.625	8.364	JJ.....	338,052	733,125	07/20/2004	01/15/2022
	28501* AA 3	ELECTRIC TRANSMISSION TEXAS LLC.....				.2	4,000,000		103.517	4,140,680	4,000,000	4,000,000	0	0	0	0	4.330	4.330	FA.....	64,950	86,600	01/22/2010	02/16/2015
	28932M AA 3	ELM ROAD GENERATING STA SUPER LLC.....				.1FE	9,939,020		102.522	10,127,163	9,878,039	9,878,039	0	0	0	0	5.209	5.210	FA.....	200,102	257,274	02/03/2010	02/11/2030
	29078E AB 1	EMBARQ CORP.....				.2FE	27,927,638		110.591	30,306,303	27,404,000	28,575,758	0	(184,956)	0	0	7.082	6.799	JD.....	161,729	1,940,751	05/06/2008	06/01/2016
	291011 AQ 7	EMERSON ELECTRIC CO.....				.1FE	3,638,395		110.442	4,086,369	3,700,000	3,646,322	0	1,171	0	0	6.000	6.122	FA.....	83,867	222,000	08/14/2002	08/15/2032
	291011 AY 0	EMERSON ELECTRIC CO.....				.1FE	6,917,543		107.875	7,490,833	6,944,000	6,921,373	0	2,015	0	0	4.875	4.922	AO.....	71,465	338,520	01/15/2009	10/15/2019
	291011 BA 1	EMERSON ELECTRIC CO.....				.1FE	362,394		108.397	390,229	360,000	362,213	0	(111)	0	0	5.000	4.912	AO.....	3,800	17,500	12/06/2010	04/15/2019
	291011 AV 6	EMERSON ELECTRIC CO.....				.1FE	5,426,200		112.343	5,617,171	5,000,000	5,382,147	0	(44,053)	0	0	5.125	3.675	JD.....	21,354	256,250	03/18/2010	12/01/2016
	29250R AN 6	ENBRIDGE ENERGY PARTNERS LP.....				.2FE	8,148,140		113.501	7,945,089	7,000,000	8,132,281	0	(15,859)	0	0	6.500	3.926	AO.....	96,056	0	11/16/2010	04/15/2018
	29250R AS 5	ENBRIDGE ENERGY PARTNERS LP.....				.2FE	7,271,628		104.779	7,596,465	7,250,000	7,270,295	0	(1,332)	0	0	5.200	5.161	MS.....	111,006	202,114	03/15/2010	03/15/2020
	29266R F# 0	ENERGIZER HOLDINGS INC.....				.2	8,508,330		101.809	9,162,810	9,000,000	8,886,149	0	126,293	0	0	4.380	5.920	MN.....	56,940	394,200	10/17/2007	11/09/2011
	29273R AK 5	ENERGY TRANSFER PARTNERS LP.....				.2FE	349,153		128.487	340,490	265,000	347,815	0	(1,338)	0	0	9.700	11.104	MS.....	7,569	0	10/28/2010	03/15/2019
	29364W AM 0	ENTERGY LOUISIANA LLC.....				.1FE	9,490,120		93.060	8,840,712	9,500,000	9,490,242	0	122	0	0	4.440	4.450	JJ.....	113,652	0	09/21/2010	01/15/2026
	29379V AB 1	ENTERPRISE PRODUCTS OPERATING LP.....				.2FE	14,598,814		112.839	14,634,151	12,969,000	14,510,070	0	(88,744)	0	0	6.300	4.244	MS.....	240,575	408,524	07/14/2010	09/15/2017
	29379V AA 9	ENTERPRISE PRODUCTS OPERATING LLC.....				.2FE	9,990,600		107.677	10,767,700	10,000,000	9,995,443	0	1,850	0	0	5.650	5.672	AO.....	141,250	565,000	03/31/2008	04/01/2013
	29379V AD 5	ENTERPRISE PRODUCTS OPERATING LLC.....				.2FE	2,453,500		121.104	2,422,084	2,000,000	2,441,255	0	(12,245)	0	0	9.750	2.290	JJ.....	81,792	0	11/23/2010	01/31/2014
	26875P AA 9	EOG RESOURCES INC.....				.1FE	12,231,126		114.142	11,642,497	10,200,000	12,177,343	0	(53,783)	0	0	5.875	2.695	MS.....	176,446	0	10/14/2010	09/15/2017
	26875P AD 3	EOG RESOURCES INC.....				.1FE	5,422,300		110.769	5,538,444	5,000,000	5,390,516	0	(31,784)	0	0	5.625	4.499	JD.....	23,438	281,250	02/23/2010	06/01/2019
	26875P AG 6	EOG RESOURCES INC.....				.1FE	6,970,320		98.565	6,899,533	7,000,000	6,970,576	0	256	0	0	4.100	4.152	MN.....	30,294	0	11/18/2010	02/01/2021
	26875P AH 4	EOG RESOURCES INC.....				.1FE	997,360		97.944	979,437	1,000,000	997,413	0	53	0	0	2.500	2.555	MN.....	2,639	0	11/18/2010	02/01/2016
	26882P AR 3	ERAC USA FINANCE CO.....				.2FE	14,444,550		103.627	15,544,005	15,000,000	14,471,835	0	8,751	0	0	6.700	7.007	JD.....	83,750	1,005,000	08/10/2007	06/01/2034
	26882P AS 1	ERAC USA FINANCE CO.....				.2FE	7,987,680		109.115	8,729,168	8,000,000	7,993,834	0	1,225	0	0	5.600	5.620	MN.....	74,667	448,000	04/13/2005	05/01/2015
	26882P AT 9	ERAC USA FINANCE CO.....				.2FE	90,725		111.235	100,112	90,000	90,436	0	(76)	0	0	5.900	5.784	MN.....	679	5,310	10/27/2006	11/15/2015

SCHEDULE D - PART 1

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

E10.22

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
26882P BB 7	ERAC USA FINANCE CO.....					.2FE	16,100,710	111.013	17,762,128	16,000,000	16,084,148	0	(9,707)	0	0	6.375	6.279	AO.....	215,333	1,020,000	01/06/2010	10/15/2017
26882P BD 3	ERAC USA FINANCE CO.....					.2FE	3,216,950	107.213	3,216,384	3,000,000	3,163,716	0	(49,974)	0	0	5.800	2.660	AO.....	36,733	116,000	07/20/2010	10/15/2012
26882P AX 0	ERAC USA FINANCE COMPANY.....					.2FE	14,024,593	111.627	15,064,023	13,495,000	13,843,556	0	(49,161)	0	0	6.200	5.673	MN.....	139,448	836,690	10/28/2009	11/01/2016
29481# AB 9	ERGON INC SR NT.....				.2	.2	3,597,227	103.910	3,694,578	3,555,556	3,578,059	0	(6,809)	0	0	5.170	4.890	FMAN.....	26,041	180,950	03/04/2008	02/10/2015
29989# AD 2	EVERETT SMITH GROUP LTD.....				.2	.3	998,500	107.069	1,070,692	1,000,000	999,473	0	104	0	0	6.580	6.598	MJSD.....	3,473	65,521	08/30/2002	09/12/2014
300674 AA 6	EXCEL PARALUBES.....					.2FE	9,540,600	111.781	11,178,100	10,000,000	9,804,104	0	32,145	0	0	7.430	7.946	MN.....	123,833	743,000	03/03/2000	11/01/2015
300674 A* 9	EXCEL PARALUBES FUNDING CORP.....				.1	.2FE	11,500,000	99.524	11,445,260	11,500,000	11,500,000	0	0	0	0	3.490	3.491	MN.....	66,892	88,074	07/22/2010	08/12/2018
30161M AE 3	EXELON GENERATION CO LLC.....					.2FE	5,094,900	112.204	5,189,454	4,625,000	5,051,688	0	(43,212)	0	0	6.200	4.594	AO.....	71,688	286,750	03/03/2010	10/01/2017
30161M AG 8	EXELON GENERATION CO LLC.....					.2FE	9,986,300	100.642	10,064,170	10,000,000	9,986,509	0	165	0	0	6.250	6.260	AO.....	156,250	638,889	09/16/2009	10/01/2039
302182 AE 0	EXPRESS SCRIPTS INC.....					.2FE	14,729,706	118.362	14,972,818	12,650,000	14,574,149	0	(155,557)	0	0	7.250	5.019	JD.....	40,761	917,125	03/08/2010	06/15/2019
313309 AP 1	FEDERAL EXPRESS CORP.....					.1	48,637,593	118.852	48,146,905	40,510,000	48,626,710	0	(2,311)	0	0	7.600	6.332	JJ.....	1,539,380	3,078,760	11/04/2005	07/01/2097
313855 F* 4	FEDERAL SIGNAL CORPORATION.....				.2	.4	147,628	101.776	141,418	138,950	138,950	0	(2,320)	0	0	10.600	4.703	MN.....	1,268	6,352	10/13/2004	05/30/2011
316773 CG 3	FIFTH THIRD BANCORP.....				.3	.2FE	40,000,000	90.329	36,131,760	40,000,000	40,000,000	0	0	0	0	0.724	5.000	MJSD.....	9,650	306,876	12/13/2006	12/20/2016
316773 CH 1	FIFTH THIRD BANCORP.....					.2FE	39,895,332	115.085	46,033,960	40,000,000	39,897,930	0	988	0	0	8.250	8.276	MS.....	1,100,000	3,300,000	02/27/2008	03/01/2038
316774 AA 2	FIFTH THIRD BANK.....					.2FE	6,017,687	103.710	6,222,624	6,000,000	6,015,253	0	(2,433)	0	0	4.750	4.679	FA.....	118,750	142,500	04/06/2010	02/01/2015
337932 AC 1	FIRSTENERGY CORP.....					.2FE	1,931,749	105.416	2,039,805	1,935,000	1,932,140	0	56	0	0	7.375	7.388	MN.....	18,235	142,706	11/08/2001	11/15/2031
33763@ AA 4	FIRSTSERVICE DELAWARE LP.....				.2	.2	445,319	102.257	452,800	442,804	443,034	0	(220)	0	0	8.060	7.950	JD.....	198	17,845	06/30/2001	06/29/2011
341081 ES 2	FLORIDA POWER & LIGHT COMPANY.....					.1FE	20,056,000	105.412	21,082,400	20,000,000	20,051,655	0	(993)	0	0	5.650	5.630	FA.....	470,833	1,130,000	02/21/2006	02/01/2035
341081 FC 6	FLORIDA POWER AND LIGHT CO.....					.1FE	4,993,300	107.290	5,364,500	5,000,000	4,993,378	0	78	0	0	5.690	5.699	MS.....	94,833	159,636	02/03/2010	03/01/2040
341099 CC 1	FLORIDA POWER CORPORATION.....					.1FE	10,176,100	107.204	10,720,390	10,000,000	10,055,724	0	(23,966)	0	0	4.800	4.526	MS.....	160,000	480,000	06/09/2005	03/01/2013
302491 AQ 8	FMC CORPORATION.....					.2FE	2,989,950	103.194	3,095,810	3,000,000	2,990,803	0	787	0	0	5.200	5.343	JD.....	6,933	162,500	11/24/2009	12/15/2019
350259 AB 3	FOSTERS FINANCE CORPORATION.....		R			.2FE	1,038,360	105.863	1,058,629	1,000,000	1,029,780	0	(7,223)	0	0	4.875	4.011	AO.....	12,188	48,750	10/19/2009	10/01/2014
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....				.2	.3	8,875,200	100.185	8,891,575	8,875,200	8,875,200	0	0	0	0	7.590	7.590	JJ.....	319,973	669,284	06/11/2008	07/10/2018
354613 AF 8	FRANKLIN RESOURCES INC.....					.1FE	1,997,800	101.743	2,034,860	2,000,000	1,998,052	0	252	0	0	3.125	3.149	MN.....	7,118	31,250	05/17/2010	05/20/2015
354613 AG 6	FRANKLIN RESOURCES INC.....					.1FE	6,592,674	103.756	6,847,883	6,600,000	6,593,034	0	360	0	0	4.625	4.639	MN.....	34,765	152,625	05/17/2010	05/20/2020
17453B AP 6	FRONTIER COMMUNICATIONS CORP.....					.3FE	4,925,000	105.500	5,275,000	5,000,000	4,971,570	0	12,640	0	0	6.250	6.551	JJ.....	144,097	312,500	12/06/2006	01/15/2013
36720# AD 1	GAS TRANSMISSION NW CORP SENIOR.....					.1	10,000,000	102.087	10,208,700	10,000,000	10,000,000	0	0	0	0	5.690	5.690	JD.....	47,417	569,000	04/06/2005	06/01/2035
36804P AH 9	GATX CORP.....					.2FE	9,966,800	107.883	10,788,293	10,000,000	9,983,452	0	3,316	0	0	5.700	5.742	AO.....	120,333	570,000	04/11/2005	04/15/2015
36804P AK 2	GATX FINANCIAL CORP.....					.2FE	9,971,707	108.308	10,830,757	10,000,000	9,982,833	0	2,773	0	0	5.800	5.838	MS.....	193,333	580,000	02/27/2006	03/01/2016
368710 AC 3	GENENTECH INC.....					.1FE	12,854,089	101.382	14,538,207	14,340,000	12,892,425	0	25,273	0	0	5.250	6.044	JJ.....	347,148	752,850	06/11/2009	07/15/2035
369550 AN 8	GENERAL DYNAMICS CORPORATION.....					.1FE	5,154,500	110.097	5,504,830	5,000,000	5,097,564	0	(28,844)	0	0	5.250	4.562	FA.....	109,375	262,500	12/19/2008	02/01/2014
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP.....				.3	.1FE	87,703,800	82.396	72,179,115	87,600,000	87,687,601	0	(5,375)	0	0	0.666	5.669	FMAN.....	92,366	628,599	06/15/2007	05/05/2026
36962G XY 4	GENERAL ELECTRIC CAPITAL CORP.....				.3	.1FE	50,000,000	75.159	37,579,496	50,000,000	50,000,000	0	0	0	0	0.766	0.000	FMAN.....	49,979	411,380	08/07/2006	08/15/2036
36962G Y7 4	GENERAL ELECTRIC CAPITAL CORP.....					.1FE	346,617	106.901	358,118	335,000	338,513	0	(2,266)	0	0	6.000	5.241	JD.....	893	20,100	12/04/2007	06/15/2012
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORPORATI.....					.1FE	10,347,700	109.051	10,905,140	10,000,000	10,319,711	0	(27,989)	0	0	5.625	5.096	MN.....	93,750	562,500	03/11/2010	05/01/2018
369604 BC 6	GENERAL ELECTRIC CO.....					.1FE	4,168,520	108.009	4,320,376	4,000,000	4,146,066	0	(17,509)	0	0	5.250	4.627	JD.....	14,583	210,000	09/11/2009	12/06/2017
370334 BB 9	GENERAL MILLS INC.....					.2FE	19,956,400	112.464	22,492,880	20,000,000	20,574,100	0	(82,925)	0	0	5.700	5.728	FA.....	430,667	1,140,000	01/24/2007	02/15/2017
370334 BF 0	GENERAL MILLS INC.....					.2FE	3,430,967	110.448	3,464,749	3,137,000	3,375,625	0	(52,073)	0	0	5.200	3.251	MS.....	47,125	163,124	12/03/2009	03/17/2015
370334 BH 6	GENERAL MILLS INC.....					.2FE	4,312,080	111.325	4,453,020	4,000,000	4,285,495	0	(26,585)	0	0	5.650	4.587	FA.....	85,378	226,000	01/20/2010	02/15/2019
45957@ AH 9	GENERAL PARTS INTERNATIONAL INC.....				.2	.3	10,000,000	100.872	10,087,200	10,000,000	10,000,000	0	0	0	0	6.590	6.590	JJ.....	276,414	659,000	07/06/2006	07/31/2017
372460 A@ 4	GENUINE PARTS COMPANY.....					.1	14,710,000	104.532	15,376,657	14,710,000	14,926,501	0	(227,093)	0	0	6.230	6.228	MN.....	78,915	916,433	10/30/2001	11/30/2011
373334 JN 2	GEORGIA POWER COMPANY.....					.1FE	9,962,800	108.612	10,861,213	10,000,000	9,963,705	0	491	0	0	5.950	5.977	FA.....	247,917	595,000	02/04/2009	02/01/2039

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	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
373334 JP 7		GEORGIA POWER COMPANY.....				.1FE	7,979,520	103.087	8,246,988	8,000,000	7,981,286	0	1,691	0	0	4.250	4.282	JD.....	28,333	326,778	12/08/2009	12/01/2019
373334 JR 3		GEORGIA POWER COMPANY.....				.1FE	13,092,221	101.013	13,323,667	13,190,000	13,092,990	0	769	0	0	5.400	5.451	JD.....	59,355	352,173	05/25/2010	06/01/2040
373334 JS 1		GEORGIA POWER COMPANY.....				.1FE	14,261,184	92.645	13,340,880	14,400,000	14,261,888	0	704	0	0	4.750	4.812	MS.....	229,900	0	08/26/2010	09/01/2040
378272 AA 6		GLENCORE FUNDING LLC.....		R		.2FE	9,920,700	105.680	10,567,980	10,000,000	9,960,171	0	10,629	0	0	6.000	6.134	AO.....	126,667	600,000	12/05/2006	04/15/2014
BHM02Q 28 9		GOLDEN NUGGET FINANCE CORPORATION.....				.6FE	960,554	80.306	914,089	1,138,258	914,089	(115,686)	25,602	0	0	3.302	10.886	MON...	1,966	35,048	02/11/2008	06/30/2014
BHM02Q 2D 8		GOLDEN NUGGET INC.....				.6FE	546,771	80.306	520,326	647,929	520,326	(57,915)	16,217	0	0	3.302	7.775	MON...	1,904	20,250	02/11/2008	06/30/2014
38143Y AC 7		GOLDMAN SACHS & CO.....				.1FE	20,135,200	98.235	19,646,940	20,000,000	20,127,532	0	(1,980)	0	0	6.450	6.398	MN.....	215,000	1,290,000	09/15/2006	05/01/2036
382388 AW 6		GOODRICH CORP.....				.2FE	3,042,272	104.254	2,908,698	2,790,000	3,033,232	0	(9,040)	0	0	4.875	3.742	MS.....	45,338	98,231	07/30/2010	03/01/2020
382388 AX 4		GOODRICH CORP.....				.2FE	20,195,096	94.427	19,074,236	20,200,000	20,195,262	0	166	0	0	3.600	3.603	FA.....	218,160	0	11/03/2010	02/01/2021
386088 AH 1		GRAND METROPOLITAN INVESTMENT CORP.....				.1FE	8,331,400	122.037	8,542,591	7,000,000	8,245,728	0	(22,182)	0	0	7.450	6.043	AO.....	110,094	521,500	09/29/2006	04/15/2035
386088 AB 4		GRAND METROPOLITAN INVT CORP.....				.1FE	2,911,272	105.094	2,522,244	2,400,000	2,430,123	0	(45,943)	0	0	9.000	6.899	FA.....	81,600	216,000	11/12/1993	08/15/2011
389406 A# 6		GRAYBAR ELECTRIC COMPANY.....				.3	49,860	99.673	47,444	47,600	47,809	0	(305)	0	0	7.360	6.577	MN.....	584	1,752	05/22/2003	05/01/2011
389406 B# 5		GRAYBAR ELECTRIC COMPANY INC.....				.3	714,286	101.192	722,802	714,286	714,286	0	0	0	0	7.490	7.490	JAJO.....	13,375	40,125	07/02/2001	07/01/2011
389406 B* 9		GRAYBAR ELECTRIC COMPANY INC.....				.3	2,040,920	97.584	1,951,680	2,000,000	2,010,335	0	(3,858)	0	0	6.590	6.305	AO.....	32,950	118,620	05/16/2003	04/01/2013
393154 AC 3		GREEN MOUNTAIN POWER CORP.....				.1	15,000,000	110.992	16,648,800	15,000,000	15,000,000	0	0	0	0	6.530	6.635	FA.....	408,125	979,500	07/18/2006	08/01/2036
39843# AE 5		GRIFOLS INC SENIOR NOTES.....				.2	7,000,000	114.319	8,002,330	7,000,000	7,000,000	0	0	0	0	7.140	7.140	AO.....	116,620	499,800	09/21/2009	10/07/2021
40138# AC 1		GUARDIAN INDUSTRIES CORP.....				.2	20,000,000	107.258	21,451,600	20,000,000	20,000,000	0	0	0	0	5.130	5.130	JJ.....	475,950	0	04/07/2010	07/14/2015
401378 AA 2		GUARDIAN LIFE INSURANCE CO OF AMER.....				.1FE	19,341,044	116.412	22,337,115	19,188,000	19,340,154	0	(1,209)	0	0	7.375	7.315	MS.....	357,710	1,395,461	03/09/2010	09/30/2039
406216 AH 4		HALLIBURTON COMPANY.....				.1FE	5,722,150	132.223	6,611,152	5,000,000	5,497,257	0	(32,196)	0	0	8.750	7.340	FA.....	165,278	437,500	10/03/2001	02/15/2021
40624@ AB 6		HALLMARK CARDS INC.....				.2	3,507,240	109.853	3,295,590	3,000,000	3,095,738	0	(56,361)	0	0	8.920	6.731	JJ.....	117,447	267,600	06/14/2001	07/23/2012
40624@ AG 5		HALLMARK CARDS INC.....				.2	38,000,000	117.364	44,598,320	38,000,000	38,000,000	0	0	0	0	7.780	7.778	JD.....	147,820	2,956,400	11/21/2000	12/13/2015
40624@ AC 4		HALLMARK CARDS INC SERIES C.....				.2	18,279,333	117.184	19,530,667	16,666,667	17,834,225	0	(58,809)	0	0	9.160	8.209	JJ.....	670,037	1,526,667	01/18/2000	07/23/2022
413875 AN 5		HARRIS CORPORATION.....				.2FE	15,132,126	102.346	15,515,638	15,160,000	15,132,174	0	48	0	0	6.150	6.163	JD.....	72,515	0	12/22/2010	12/15/2040
19767Q AK 1		HCA INC.....				.5FE	8,288,028	104.750	7,306,313	6,975,000	7,420,979	0	(94,617)	0	0	9.000	7.117	JD.....	27,900	627,750	06/25/2002	12/15/2014
03335* AA 8		HEALTHCARE SOLUTIONS INC.....				.5	3,329,640	100.000	3,392,140	3,392,140	3,345,778	0	6,706	0	0	15.000	15.433	JAJO.....	96,111	499,422	01/23/2008	01/23/2015
42241@ AC 3		HEARST COMMUNICATIONS INC.....				.1	22,000,000	91.431	20,114,820	22,000,000	22,000,000	0	0	0	0	4.220	4.220	AO.....	232,100	0	07/20/2010	10/01/2022
42241@ AB 5		HEARST COMMUNICATIONS INC SR NOTES.....				.1	25,000,000	104.588	26,147,000	25,000,000	25,000,000	0	0	0	0	5.290	5.351	JD.....	110,208	1,322,500	10/28/2009	12/01/2019
422317 AB 3		HEARST-ARGYLE TELEVISION INC.....				.5*	16,232,040	79.105	14,238,867	18,000,000	16,491,600	0	39,305	0	0	7.500	8.441	MN.....	172,500	1,350,000	03/21/2002	11/15/2027
42778# AF 5		HERSCHELD FAMILY ENTMT CORP SENIOR.....				.2	2,471,190	106.878	2,641,164	2,471,190	2,471,190	0	0	0	0	6.790	6.790	MJSD.....	5,127	163,449	09/04/2001	09/20/2013
42809H AB 3		HESS CORP.....				.2FE	8,577,450	126.337	8,843,590	7,000,000	8,461,330	0	(116,120)	0	0	8.125	4.969	FA.....	214,861	284,375	03/05/2010	02/15/2019
023551 AF 1		HESS CORPORATION.....				.2FE	11,615,584	125.502	13,303,212	10,600,000	11,483,482	0	(22,150)	0	0	7.875	7.065	AO.....	208,688	834,750	09/16/2003	10/01/2029
42809H AC 1		HESS CORPORATION.....				.2FE	1,984,680	104.816	2,096,326	2,000,000	1,984,877	0	188	0	0	6.000	6.055	JJ.....	55,333	70,333	12/09/2009	01/15/2040
42809H AD 9		HESS CORPORATION.....				.2FE	10,353,599	99.273	10,314,496	10,390,000	10,353,684	0	85	0	0	5.600	5.625	FA.....	227,887	0	11/12/2010	02/15/2041
428236 AM 5		HEWLETT-PACKARD COMPANY.....				.1FE	16,736,230	111.762	16,037,847	14,350,000	16,684,178	0	(50,914)	0	0	5.400	2.539	MS.....	258,300	18,900	11/05/2010	03/01/2017
428236 AT 0		HEWLETT-PACKARD COMPANY.....				.1FE	5,618,700	113.130	5,656,484	5,000,000	5,493,809	0	(109,041)	0	0	6.125	2.846	MS.....	102,083	245,000	11/29/2010	03/01/2014
428236 BF 9		HEWLETT-PACKARD COMPANY.....				.1FE	4,991,350	97.673	4,883,642	5,000,000	4,991,408	0	58	0	0	3.750	3.771	JD.....	15,104	0	11/29/2010	12/01/2020
441812 JW 5		HOUSEHOLD FINANCE CORPORATION.....				.1FE	417,713	104.400	412,381	395,000	410,504	0	(7,209)	0	0	6.375	1.353	AO.....	5,316	12,591	08/13/2010	10/15/2011
4042Q1 AA 5		HSBC BANK USA.....				.1FE	39,787,200	99.062	39,624,840	40,000,000	39,806,640	0	3,637	0	0	5.875	5.913	MN.....	391,667	2,350,000	10/18/2004	11/01/2034
40429C AA 0		HSBC FINANCE CORP.....				.1FE	5,199,500	102.162	5,108,093	5,000,000	5,010,070	0	(26,052)	0	0	6.750	6.188	MN.....	43,125	337,500	10/05/2001	05/15/2011
444859 AU 6		HUMANA INC.....				.2FE	7,064,458	107.863	7,086,619	6,570,000	6,901,909	0	(34,477)	0	0	6.300	5.476	FA.....	172,463	413,910	09/19/2005	08/01/2018
44569* AZ 4		HUNT OIL COMPANY.....				.2	5,000,000	102.458	5,122,918	5,000,000	5,000,000	0	0	0	0	6.750	6.750	FA.....	120,938	337,500	08/01/2001	08/22/2011
44569* BH 3		HUNT OIL COMPANY.....				.2FE	9,000,000	101.276	9,114,840	9,000,000	9,000,000	0	0	0	0	5.400	5.391	JJ.....	207,900	0	07/01/2010	07/27/2020

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description		Code	n		NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
44569*	BJ	9	HUNT OIL COMPANY.....			.2FE	4,000,000	99.992	3,999,680	4,000,000	4,000,000	0	0	0	0	5.550	5.550	JJ.....	94,967	0	07/01/2010	07/27/2022
44643T	AE	7	HUNTINGTON NATIONAL BANK (THE).....			.2FE	4,989,600	97.352	4,867,576	5,000,000	4,993,983	0	991	0	0	5.500	5.527	FA.....	103,889	275,000	02/01/2006	02/15/2016
459200	AL	5	IBM CORP.....			.1FE	5,212,850	114.965	5,748,245	5,000,000	5,053,575	0	(19,354)	0	0	7.500	7.016	JD.....	16,667	375,000	06/16/1999	06/15/2013
459200	GM	7	IBM CORP.....			.1FE	6,512,665	127.296	6,746,683	5,300,000	6,404,802	0	(104,032)	0	0	7.625	4.431	AO.....	85,315	404,125	02/09/2010	10/15/2018
449909	AL	4	ICI WILMINGTON INC.....			.2FE	22,507,419	109.187	25,140,238	23,025,000	22,792,568	0	70,892	0	0	5.625	6.007	JD.....	107,930	1,295,156	10/27/2006	12/01/2013
45138L	AS	2	IDAHO POWER CO.....			.1FE	25,150,000	109.546	27,386,538	25,000,000	25,143,330	0	(2,088)	0	0	6.300	6.255	JD.....	70,000	1,575,000	07/18/2007	06/15/2037
45138L	AT	0	IDAHO POWER COMPANY.....			.1FE	9,973,200	108.903	10,890,325	10,000,000	9,974,292	0	364	0	0	6.250	6.270	AO.....	131,944	625,000	10/15/2007	10/15/2037
45138L	AX	1	IDAHO POWER COMPANY.....			.1FE	6,441,695	94.251	6,101,811	6,474,000	6,442,592	0	898	0	0	3.400	3.459	MN.....	36,686	37,297	08/25/2010	11/01/2020
452308	AH	2	ILLINOIS TOOL WORKS INC.....			.1FE	14,989,040	110.082	16,512,249	15,000,000	14,991,880	0	2,241	0	0	5.150	5.168	AO.....	193,125	772,500	03/23/2009	04/01/2014
452308	AJ	8	ILLINOIS TOOL WORKS INC.....			.1FE	11,117,869	116.592	12,242,167	10,500,000	11,072,760	0	(45,129)	0	0	6.250	5.454	AO.....	164,063	656,250	03/10/2010	04/01/2019
45320@	AA	4	IMPLUS FOOTCARE LLC.....		2	5	6,685,965	100.000	6,811,965	6,811,965	6,713,035	0	12,197	0	0	15.000	20.130	MJSD.	256,385	995,454	05/16/2008	05/19/2015
455434	BH	2	INDIANAPOLIS PWR & LT.....			.2FE	14,903,700	100.859	15,128,916	15,000,000	14,909,221	0	1,432	0	0	6.050	6.097	AO.....	226,875	907,500	10/02/2006	10/01/2036
BHM01L	4P	1	INEOS GROUP LTD.....	R	3	.4FE	0	0.000	0	0	0	0	0	0	0	8.000	0.000	MON...	0	6,463	02/11/2008	12/16/2014
45823V	AF	8	INTELSAT CORP.....		1	.4FE	2,146,078	108.000	2,548,800	2,360,000	2,178,676	0	23,081	0	0	9.250	11.164	JD.....	9,702	218,300	05/08/2008	06/15/2016
459200	AG	6	INTERNATIONAL BUSINESS MACHINES CO.....			.1FE	5,545,641	133.559	6,677,945	5,000,000	5,313,114	0	(24,395)	0	0	8.375	7.395	MN.....	69,792	418,750	10/25/1995	11/01/2019
459200	GJ	4	INTERNATIONAL BUSINESS MACHINES CO.....			.1FE	14,613,604	114.775	14,346,925	12,500,000	14,544,079	0	(69,525)	0	0	5.700	2.990	MS.....	211,771	156,750	10/05/2006	09/30/2017
459200	GS	4	INTERNATIONAL BUSINESS MACHINES CO.....			.1FE	27,448,654	108.953	36,842,423	33,815,000	27,517,522	0	63,702	0	0	5.600	7.145	MN.....	163,063	1,893,640	12/01/2009	11/30/2039
459284	AA	3	INTERNATIONAL CCE INC.....			.2FE	1,494,480	97.094	1,456,403	1,500,000	1,494,792	0	312	0	0	2.125	2.203	MS.....	9,474	0	09/07/2010	09/15/2015
459284	AB	1	INTERNATIONAL CCE INC.....			.2FE	7,023,795	93.634	6,596,487	7,045,000	7,024,061	0	266	0	0	3.500	3.536	MS.....	73,288	0	11/03/2010	09/15/2020
460146	BZ	5	INTERNATIONAL PAPER COMPANY.....			.2FE	19,207	106.488	21,298	20,000	19,506	0	78	0	0	5.250	5.802	AO.....	263	1,050	10/31/2006	04/01/2016
463556	AD	2	IROQUOIS GAS TRANSMISSION SYSTEM.....			.1FE	2,383,235	102.661	2,446,645	2,383,235	2,383,235	0	0	0	0	6.100	6.098	AO.....	24,633	138,191	08/08/2002	10/31/2027
465685	AD	7	ITC HOLDINGS CORP.....			.2FE	9,985,600	102.864	10,286,380	10,000,000	9,986,385	0	205	0	0	6.375	6.386	MS.....	161,146	637,500	10/05/2006	09/30/2036
832696	C@	5	JM SMUCKER SR UNSECURED.....			1	10,000,000	114.964	11,496,400	10,000,000	10,000,000	0	0	0	0	6.630	6.630	MN.....	110,500	663,000	09/18/2008	11/01/2018
478115	AA	6	JOHNS HOPKINS UNIVERSITY.....			.1FE	8,275,413	109.676	7,951,510	7,250,000	8,258,445	0	(16,968)	0	0	5.250	3.356	JJ.....	190,313	0	11/15/2010	07/01/2019
478160	AT	1	JOHNSON AND JOHNSON.....			.1FE	332,908	115.104	391,352	340,000	333,115	0	97	0	0	5.850	6.000	JJ.....	9,172	19,890	10/03/2008	07/15/2038
481247	AA	2	JPMORGAN CHASE & CO - GTD.....			.1FE	1,541,700	102.489	1,537,341	1,500,000	1,514,176	0	(15,167)	0	0	3.125	2.078	JD.....	3,906	46,875	02/25/2009	12/01/2011
46631V	AA	9	JPMORGAN CHASE CAPITAL XXV.....			.1FE	64,139,227	103.109	66,521,867	64,516,000	64,153,389	0	4,672	0	0	6.800	6.846	AO.....	1,096,672	4,387,088	09/21/2007	10/01/2037
485134	BH	2	KANSAS CITY POWER & LIGHT CO.....			.2FE	19,880,355	101.268	20,253,520	20,000,000	19,888,181	0	1,888	0	0	6.050	6.094	MN.....	154,611	1,210,000	11/14/2005	11/15/2035
491674	BB	2	KENTUCKY UTILITIES COMPANY.....			.1FE	3,487,750	95.954	3,358,404	3,500,000	3,488,047	0	297	0	0	1.625	1.699	MN.....	7,109	0	11/08/2010	11/01/2015
491674	BD	8	KENTUCKY UTILITIES COMPANY.....			.1FE	9,962,200	94.320	9,431,970	10,000,000	9,962,604	0	404	0	0	3.250	3.295	MN.....	40,625	0	11/08/2010	11/01/2020
491674	BF	3	KENTUCKY UTILITIES COMPANY.....			.1FE	8,244,565	98.104	8,176,993	8,335,000	8,244,726	0	161	0	0	5.125	5.197	MN.....	53,396	0	11/08/2010	11/01/2040
49239@	AB	4	KERR-MCGEE GUNNISON TRUST KMG II.....		2	2	5,227,196	109.413	5,618,714	5,135,326	5,183,213	0	(6,246)	0	0	6.720	6.490	JJ.....	144,748	352,163	04/30/2004	01/30/2020
49306C	AB	7	KEYBANK NATIONAL ASSOCIATION.....			.2FE	6,846,552	101.772	6,687,438	6,571,000	6,786,510	0	(6,816)	0	0	6.950	6.628	FA.....	190,285	436,842	04/26/2010	02/01/2028
49326E	EB	5	KEYCORP.....			.2FE	1,029,120	108.571	1,085,715	1,000,000	1,020,053	0	(7,713)	0	0	6.500	5.583	MN.....	8,486	65,000	10/21/2009	05/14/2013
49326E	EC	3	KEYCORP.....			.2FE	6,492,070	100.330	6,521,437	6,500,000	6,492,628	0	558	0	0	3.750	3.777	FA.....	93,438	0	08/10/2010	08/13/2015
49337W	AJ	9	KEYSPAN CORP.....			.1FE	24,900,000	101.321	25,228,904	24,900,000	24,900,000	0	0	0	0	5.803	5.803	AO.....	361,237	1,444,947	03/29/2005	04/01/2035
494368	BC	6	KIMBERLY-CLARK CORPORATION.....			.1FE	52,353,318	120.065	63,527,698	52,911,000	52,375,944	0	7,153	0	0	6.625	6.708	FA.....	1,460,564	3,505,354	07/25/2007	08/01/2037
494368	BD	4	KIMBERLY-CLARK CORPORATION.....			.1FE	428,393	125.296	407,214	325,000	426,186	0	(2,207)	0	0	7.500	3.009	MN.....	4,063	12,188	10/19/2010	11/01/2018
494550	BF	2	KINDER MORGAN ENERGY PARTNERS L.P.....			.2FE	6,983,410	105.133	7,359,338	7,000,000	6,983,521	0	111	0	0	6.550	6.569	MS.....	135,003	0	05/12/2010	09/15/2040
497266	A@	5	KIRBY CORP SENIOR UNSEC.....		13	2	19,656,125	97.247	19,157,659	19,700,000	19,686,352	0	6,249	0	0	0.792	814.864	FMAN.	14,300	166,967	06/24/2005	02/28/2013
48268@	AG	9	KPMG LLP.....			1	6,000,000	104.788	6,287,280	6,000,000	6,000,000	0	0	0	0	6.250	6.250	JD.....	1,042	375,000	06/20/2008	07/15/2015
48268@	AH	7	KPMG LLP.....			1	11,000,000	103.420	11,376,200	11,000,000	11,000,000	0	0	0	0	5.710	5.713	JD.....	1,745	736,273	10/02/2009	10/28/2016

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				
			F o r e i g n	Bond CHAR			NAIC Designation																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code			Actual Cost			Par Value	Book/Adjusted Carrying Value																
50075N	AT	1				2FE	5,096,100	116.106	5,805,295	5,000,000	5,094,271	0	(1,208)	0	6.875	6.722	FA	143,229	343,750	06/11/2009	02/01/2038					
50075N	AU	8				2FE	6,922,848	114.230	7,196,459	6,300,000	6,868,523	0	(54,325)	0	6.125	4.616	FA	160,781	192,938	03/04/2010	02/01/2018					
50075N	AV	6				2FE	4,661,840	114.340	4,573,596	4,000,000	4,653,220	0	(8,620)	0	6.125	3.656	FA	87,111	0	11/16/2010	08/23/2018					
50075N	AC	8				2FE	7,665,840	111.235	7,786,429	7,000,000	7,665,418	0	(422)	0	6.500	5.713	MN	75,833	0	12/17/2010	11/01/2031					
50075N	AZ	7				2FE	9,903,600	112.063	11,206,290	10,000,000	9,904,567	0	967	0	6.500	6.574	FA	256,389	326,806	02/04/2010	02/09/2040					
50075N	BA	1				2FE	5,833,532	107.627	6,330,614	5,882,000	5,836,893	0	3,361	0	5.375	5.483	FA	123,828	159,835	02/04/2010	02/10/2020					
501044	BV	2				2FE	11,008,300	125.688	12,568,840	10,000,000	10,917,787	0	(23,001)	0	8.000	7.105	MS	235,556	800,000	07/26/2006	09/15/2029					
501044	CM	1				2FE	998,890	105.071	1,050,708	1,000,000	999,101	0	169	0	3.900	3.921	AO	9,750	39,000	09/24/2009	10/01/2015					
501044	CG	4				2FE	7,797,230	114.397	8,007,757	7,000,000	7,710,283	0	(86,947)	0	6.400	4.604	FA	169,244	448,000	01/08/2010	08/15/2017					
501044	BK	6				2FE	4,552,040	116.409	4,656,367	4,000,000	4,505,627	0	(46,413)	0	7.000	4.924	MN	46,667	280,000	03/01/2010	05/01/2018					
501044	BM	2				2FE	7,283,670	116.479	8,899,019	7,640,000	7,421,649	0	19,667	0	6.800	7.278	JD	23,090	519,520	09/25/2001	12/15/2018					
501044	CH	2				2FE	2,894,113	113.316	2,832,903	2,500,000	2,879,667	0	(14,446)	0	6.150	4.120	JJ	70,896	0	07/27/2010	01/15/2020					
501044	CN	9				2FE	4,856,831	95.280	4,668,726	4,900,000	4,857,104	0	273	0	5.400	5.460	JJ	123,480	0	07/06/2010	07/15/2040					
524908	R4	4			34	6FE	5,613	0.000	28	25,890,000	0	0	0	6.875	6.931	JJ	0	0	07/12/2007	07/17/2037						
526057	AU	8				4FE	10,082,799	102.000	12,240,000	12,000,000	11,465,020	0	504,853	0	5.950	6.057	JD	31,733	714,000	09/05/2006	10/17/2011					
BHM02C	47	0			3	4FE	0	0.000	0	0	0	0	0	0	2.552	0.000	MON	1,087	0	02/11/2008	03/27/2014					
50188F	AA	3				2FE	676,988	95.932	652,337	680,000	677,065	0	78	0	2.125	2.219	MN	1,967	0	11/08/2010	11/15/2015					
50188F	AC	9				2FE	6,945,190	95.203	6,664,210	7,000,000	6,945,808	0	618	0	3.750	3.845	MN	35,729	0	11/08/2010	11/15/2020					
53217V	AB	5				2FE	4,983,400	103.686	5,184,302	5,000,000	4,986,004	0	2,604	0	4.400	4.474	MS	73,333	117,333	02/11/2010	03/01/2015					
53217V	AD	1				2FE	2,246,400	99.451	2,237,640	2,250,000	2,246,430	0	30	0	3.500	3.534	JJ	3,719	0	12/09/2010	01/15/2016					
539830	AR	0				1FE	6,527,171	108.436	6,506,166	6,000,000	6,508,525	0	(8,874)	0	6.150	5.529	MS	123,000	369,000	12/23/2008	09/01/2036					
539830	AE	9				1FE	8,787,733	121.711	8,884,874	7,300,000	8,564,135	0	(208,778)	0	7.650	4.011	MN	93,075	558,450	12/16/2009	05/01/2016					
539830	AT	6				1FE	9,764,600	101.049	10,104,869	10,000,000	9,781,193	0	16,593	0	4.250	4.552	MN	54,306	421,458	03/05/2010	11/15/2019					
539830	AU	3				1FE	14,985,904	102.137	15,243,921	14,925,000	14,987,056	0	995	0	5.500	5.474	MN	104,890	734,937	11/04/2010	11/15/2039					
539830	AV	1				1FE	11,897,640	104.380	12,003,735	11,500,000	11,897,640	0	0	0	5.720	5.482	JD	54,817	0	12/28/2010	06/01/2040					
546268	AG	8				1FE	12,596,114	129.350	13,064,382	10,100,000	12,070,528	0	(102,361)	0	7.650	5.517	JD	64,388	772,650	02/24/2005	12/01/2023					
546676	AR	8				1FE	3,487,645	95.879	3,355,779	3,500,000	3,487,942	0	297	0	1.625	1.699	MN	7,109	0	11/08/2010	11/15/2015					
546676	AT	4				1FE	4,431,258	98.252	4,401,699	4,480,000	4,431,344	0	86	0	5.125	5.197	MN	28,700	0	11/08/2010	11/15/2040					
554694	AA	7			2	2FE	4,068,055	106.842	4,034,995	3,776,600	4,064,229	0	(3,826)	0	6.296	4.851	JAJO	40,290	0	11/30/2010	10/31/2023					
314275	AA	6				3FE	14,342,241	106.750	15,320,760	14,352,000	14,345,559	0	886	0	5.900	5.909	JD	70,564	846,768	11/17/2006	12/01/2016					
BHMOJG	4H	1				1Z	8,000,000	100.000	8,000,000	8,000,000	8,000,000	0	0	0	3.380	3.380	MN	8,262	0	11/05/2010	12/20/2020					
BHMOJG	4J	7				1Z	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	5.260	5.260	MN	24,108	0	11/05/2010	12/20/2040					
564759	QB	7			13	1FE	10,500,000	93.690	9,837,489	10,500,000	10,500,000	0	0	0	5.629	5.629	JD	49,254	591,045	11/28/2006	12/01/2021					
565849	AD	8				2FE	11,027,261	113.237	11,703,096	10,335,000	10,956,279	0	(70,981)	0	6.000	4.940	AO	155,025	620,100	01/22/2010	10/01/2017					
571900	AZ	2				2FE	12,422,583	108.579	13,572,363	12,500,000	13,483,579	0	(182,035)	0	5.810	5.902	MN	102,885	726,250	01/24/2007	11/10/2015					
571903	AE	3				2FE	10,484,208	103.984	11,646,253	11,200,000	10,998,854	0	128,656	0	4.625	5.930	JD	23,022	518,000	08/01/2006	06/15/2012					
571903	AF	0				2FE	48,587,960	109.694	52,653,318	48,000,000	52,517,018	0	(731,293)	0	6.200	6.027	JD	132,267	2,976,000	01/24/2007	06/15/2016					
57169*	AH	0				1	5,000,000	111.316	5,565,800	5,000,000	5,000,000	0	0	0	6.020	6.020	AO	71,069	301,000	09/12/2008	10/06/2015					
57169*	AJ	6				1	9,000,000	113.871	10,248,390	9,000,000	9,000,000	0	0	0	6.470	6.470	AO	137,488	582,300	09/12/2008	10/06/2018					
571748	AP	7				2FE	16,449,834	107.634	17,974,811	16,700,000	16,533,382	0	29,837	0	5.750	5.995	MS	282,740	960,250	01/09/2008	09/15/2015					
575634	AS	9				1FE	23,163,489	103.661	23,712,522	22,875,000	23,161,659	0	(1,900)	0	5.900	5.817	MN	172,452	1,225,971	06/25/2010	11/15/2039					

SCHEDULE D - PART 1

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates															
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22													
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation			Actual Cost																Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
57629W	BK	5	MASSMUTUAL GLOBAL FUNDING II.....	.....	R	.....	..1FE	.....	7,362,513	.....	103,317	.....	7,630,992	.....	7,386,000	.....	7,366,400	.....	0	.....	3,887	.....	0	.....	0	.....	2,875	.....	2,960	AO.....	.....	41,290	.....	106,174	04/14/2010	04/21/2014	
57629W	BM	1	MASSMUTUAL GLOBAL FUNDING II.....	.....	R	.....	..1FE	.....	7,495,425	.....	97,756	.....	7,331,697	.....	7,500,000	.....	7,495,652	.....	0	.....	227	.....	0	.....	0	.....	2,300	.....	2,313	MS.....	.....	45,042	.....	0	09/20/2010	09/28/2015	
58013M	EC	4	MCDONALDS CORPORATION.....	.....	..	.....	..1FE	.....	7,910,856	.....	117,902	.....	8,400,503	.....	7,125,000	.....	7,887,007	.....	0	.....	(12,218)	.....	0	.....	0	.....	6,300	.....	5,529	AO.....	.....	94,763	.....	448,875	12/23/2008	10/15/2037	
58013M	EF	7	MCDONALDS CORPORATION.....	.....	..	.....	..1FE	.....	4,803,915	.....	117,857	.....	5,173,905	.....	4,390,000	.....	4,791,361	.....	0	.....	(6,463)	.....	0	.....	0	.....	6,300	.....	5,660	MS.....	.....	92,190	.....	276,570	12/23/2008	03/01/2038	
58013M	EG	5	MCDONALDS CORPORATION.....	.....	..	.....	..1FE	.....	7,022,500	.....	109,360	.....	7,655,207	.....	7,000,000	.....	7,018,915	.....	0	.....	(1,872)	.....	0	.....	0	.....	5,000	.....	4,959	FA.....	.....	145,833	.....	350,000	01/13/2009	02/01/2019	
58013M	EH	3	MCDONALDS CORPORATION.....	.....	..	.....	..1FE	.....	9,954,000	.....	108,847	.....	10,884,684	.....	10,000,000	.....	9,955,207	.....	0	.....	633	.....	0	.....	0	.....	5,700	.....	5,732	FA.....	.....	237,500	.....	570,000	01/13/2009	02/01/2039	
58013M	EK	6	MCDONALDS CORPORATION.....	.....	..	.....	..1FE	.....	5,416,051	.....	97,328	.....	5,309,259	.....	5,455,000	.....	5,416,292	.....	0	.....	241	.....	0	.....	0	.....	4,875	.....	4,921	JJ.....	.....	110,066	.....	0	07/28/2010	07/15/2040	
58154@	AA	8	MCKENZIE SPORTS PRODUCTS LLC.....	.....	..	.....	..1	.....	4Z	.....	5,792,325	.....	5,910,325	.....	5,910,325	.....	5,794,080	.....	0	.....	1,755	.....	0	.....	0	.....	14,000	.....	9,999,999	MJSD.	.....	146,848	.....	0	10/28/2010	10/29/2017	
581557	AV	7	MCKESSON CORP.....	.....	..	.....	..1FE	.....	15,720,924	.....	110,108	.....	15,519,774	.....	14,095,000	.....	15,613,353	.....	0	.....	(107,571)	.....	0	.....	0	.....	5,700	.....	3,730	MS.....	.....	267,805	.....	401,708	07/15/2010	03/01/2017	
58155Q	AA	1	MCKESSON CORP.....	.....	..	.....	..1FE	.....	10,156,555	.....	106,898	.....	9,353,601	.....	8,750,000	.....	8,976,658	.....	0	.....	(198,423)	.....	0	.....	0	.....	7,750	.....	5,256	FA.....	.....	282,552	.....	678,125	07/07/2004	02/01/2012	
58174#	AA	2	MCKINSEY & COMPANY INC.....		..			1		23,000,000		104,485		24,031,550		23,000,000		23,000,000		0		0		0		0		3,800		3,800	MN.....		84,972		437,000	03/31/2010	05/26/2015
552676	AN	8	MDC HOLDINGS INC.....	.....	..	.....	..2FE	.....	13,744,165	.....	104,829	.....	15,383,626	.....	14,675,000	.....	14,291,356	.....	0	.....	144,672	.....	0	.....	0	.....	5,500	.....	6,710	MN.....	.....	103,133	.....	807,125	10/18/2006	05/15/2013	
582839	AD	8	MEAD JOHNSON NUTRITION CO.....	.....	..	.....	..2FE	.....	5,781,165	.....	102,813	.....	5,911,736	.....	5,750,000	.....	5,777,924	.....	0	.....	(3,241)	.....	0	.....	0	.....	3,500	.....	3,363	MN.....	.....	33,542	.....	100,625	01/26/2010	11/01/2014	
582839	AE	6	MEAD JOHNSON NUTRITION CO.....	.....	..	.....	..2FE	.....	3,515,342	.....	104,907	.....	3,687,488	.....	3,515,000	.....	3,515,328	.....	0	.....	(14)	.....	0	.....	0	.....	4,900	.....	4,898	MN.....	.....	28,706	.....	86,118	03/10/2010	11/01/2019	
58405U	AD	4	MEDCO HEALTH SOLUTIONS INC.....	.....	..	.....	..2FE	.....	20,505,398	.....	117,350	.....	20,946,921	.....	17,850,000	.....	20,298,064	.....	0	.....	(207,334)	.....	0	.....	0	.....	7,125	.....	4,846	MS.....	.....	374,478	.....	635,906	04/13/2010	03/15/2018	
58405U	AE	2	MEDCO HEALTH SOLUTIONS INC I.....	.....	..	.....	..2FE	.....	1,109,140	.....	108,954	.....	1,089,539	.....	1,000,000	.....	1,097,772	.....	0	.....	(11,368)	.....	0	.....	0	.....	6,125	.....	1,595	MS.....	.....	18,035	.....	0	09/22/2010	03/15/2013	
585055	AQ	9	MEDTRONIC INC.....	.....	..	.....	..1FE	.....	5,710,500	.....	117,397	.....	5,869,842	.....	5,000,000	.....	5,700,850	.....	0	.....	(9,650)	.....	0	.....	0	.....	6,500	.....	5,514	MS.....	.....	95,694	.....	325,000	01/15/2010	03/15/2039	
585055	AS	5	MEDTRONIC INC.....	.....	..	.....	..1FE	.....	2,079,667	.....	103,818	.....	2,162,521	.....	2,083,000	.....	2,079,881	.....	0	.....	214	.....	0	.....	0	.....	4,450	.....	4,470	MS.....	.....	27,293	.....	46,089	03/11/2010	03/15/2020	
585055	AT	3	MEDTRONIC INC.....	.....	..	.....	..1FE	.....	9,979,700	.....	106,735	.....	10,673,494	.....	10,000,000	.....	9,979,916	.....	0	.....	216	.....	0	.....	0	.....	5,550	.....	5,564	MS.....	.....	163,417	.....	275,958	03/11/2010	03/15/2040	
58526#	BP	3	MEIJER FINANCE INC. SERIES A-1.....		..			1		1,363,414		112,785		1,516,436		1,344,538		1,353,506		0		(1,528)		0		0		7,380		7,225	MN.....		16,538		94,717	06/30/2001	05/01/2016
58526#	BQ	1	MEIJER FINANCE INC. SERIES A-2.....		..			1		1,271,470		112,785		1,469,578		1,302,992		1,287,787		0		2,557		0		0		7,380		7,657	MN.....		16,027		91,790	06/30/2001	05/01/2016
58526#	BR	9	MEIJER FINANCE INC. SERIES A-3.....		..			1		1,567,323		112,785		1,785,653		1,583,238		1,575,605		0		1,290		0		0		7,380		7,495	MN.....		19,474		111,532	06/30/2001	05/01/2016
589331	AK	3	MERCK & CO INC.....	.....	..	.....	..1FE	.....	331,910	.....	110,120	.....	357,891	.....	325,000	.....	329,403	.....	0	.....	(944)	.....	0	.....	0	.....	4,750	.....	4,390	MS.....	.....	5,146	.....	15,438	03/25/2008	03/01/2015	
58933Y	AA	3	MERCK & CO INC.....	.....	..	.....	..1FE	.....	1,495,470	.....	99,320	.....	1,489,797	.....	1,500,000	.....	1,495,491	.....	0	.....	21	.....	0	.....	0	.....	3,875	.....	3,911	JJ.....	.....	3,391	.....	0	12/07/2010	01/15/2021	
589331	AN	7	MERCK AND CO. INC.....	.....	..	.....	..1FE	.....	30,158,492	.....	110,196	.....	33,444,456	.....	30,350,000	.....	30,181,687	.....	0	.....	15,493	.....	0	.....	0	.....	5,000	.....	5,081	JD.....	.....	4,215	.....	1,517,500	06/22/2009	06/30/2019	
59022C	AA	1	MERRILL LYNCH & CO INC.....	.....	..	.....	..3	.....	1FE	.....	25,000,000	.....	17,781,051	.....	25,000,000	.....	25,000,000	.....	0	.....	0	.....	0	.....	0	.....	1,062	.....	6,238	MJSD.	.....	12,532	.....	277,689	09/06/2006	09/15/2026	
59217E	BW	3	MET LIFE GLOBAL FUNDING I.....	.....	..	.....	..1FE	.....	4,375,920	.....	108,775	.....	4,350,984	.....	4,000,000	.....	4,340,966	.....	0	.....	(32,725)	.....	0	.....	0	.....	5,125	.....	2,534	JD.....	.....	11,958	.....	128,125	09/22/2010	06/10/2014	
59156R	AX	6	METLIFE INC.....	.....	..	.....	..1FE	.....	5,976,506	.....	101,949	.....	6,094,493	.....	5,978,000	.....	5,976,550	.....	0	.....	45	.....	0	.....	0	.....	4,750	.....	4,753	FA.....	.....	114,371	.....	0	08/03/2010	02/08/2021	
59156R	AY	4	METLIFE INC.....	.....	..	.....	..1FE	.....	1,566,055																												

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
602720	A#	1	MINE SAFETY APPLIANCES COMPANY.....	.....	.....	2	1	.....	1,000,000	.....	107,291	.....	1,072,910	.....	1,000,000	.....	1,000,000	.....	0	.....	0	.....	0
608190	AH	7	MOHAWK INDUSTRIES INC.....	.....	.....	3	3FE	.....	5,061,500	.....	107,250	.....	5,362,500	.....	5,000,000	.....	5,038,233	.....	0	.....	(6,191)	.....	0
610202	BJ	1	MONONGAHELA POWER.....	.....	.....	2	2FE	.....	52,332	.....	110,572	.....	55,286	.....	50,000	.....	51,161	.....	0	.....	(294)	.....	0
61980A	AC	7	MOTIVA ENTERPRISES LLC.....	.....	.....	1	1FE	.....	11,520,580	.....	112,171	.....	11,217,110	.....	10,000,000	.....	11,503,727	.....	0	.....	(16,853)	.....	0
61980A	AD	5	MOTIVA ENTERPRISES LLC.....	.....	.....	1	1FE	.....	4,661,040	.....	116,225	.....	4,649,012	.....	4,000,000	.....	4,660,320	.....	0	.....	(720)	.....	0
629568	AT	3	NABORS INDUSTRIES INC.....	.....	.....	2	2FE	.....	88,998	.....	123,919	.....	110,288	.....	89,000	.....	88,998	.....	0	.....	0	.....	0
629568	AU	0	NABORS INDUSTRIES INC.....	.....	.....	2	2FE	.....	1,991,280	.....	97,004	.....	1,940,086	.....	2,000,000	.....	1,991,482	.....	0	.....	202	.....	0
631005	BB	0	NARRAGANSETT ELECTRIC COMPANY.....	.....	.....	1	1FE	.....	3,750,000	.....	101,021	.....	3,788,284	.....	3,750,000	.....	3,750,000	.....	0	.....	0	.....	0
631005	BC	8	NARRAGANSETT ELECTRIC COMPANY.....	.....	.....	1	1FE	.....	6,000,000	.....	99,349	.....	5,960,940	.....	6,000,000	.....	6,000,000	.....	0	.....	0	.....	0
63534P	AF	4	NATIONAL CITY BANK.....	.....	.....	3	1FE	.....	60,000,000	.....	91,488	.....	54,892,614	.....	60,000,000	.....	60,000,000	.....	0	.....	0	.....	0
63615#	AB	7	NATIONAL FOOTBALL LEAGUE.....	.....	.....	2	1	.....	2,448,125	.....	111,233	.....	2,723,135	.....	2,448,125	.....	2,448,125	.....	0	.....	0	.....	0
63618E	AR	2	NATIONAL FUEL GAS COMPANY.....	.....	.....	2	2FE	.....	4,924,016	.....	104,920	.....	5,245,992	.....	5,000,000	.....	4,943,850	.....	0	.....	2,069	.....	0
62875U	AD	7	NBC UNIVERSAL INC.....	.....	.....	2	2FE	.....	3,863,956	.....	106,196	.....	4,104,491	.....	3,865,000	.....	3,863,964	.....	0	.....	8	.....	0
641423	BH	0	NEVADA POWER COMPANY.....	.....	.....	2	2FE	.....	331,065	.....	106,446	.....	324,660	.....	305,000	.....	322,169	.....	0	.....	(8,896)	.....	0
641423	BW	7	NEVADA POWER COMPANY.....	.....	.....	2	2FE	.....	8,827,040	.....	115,787	.....	9,262,941	.....	8,000,000	.....	8,754,322	.....	0	.....	(72,718)	.....	0
641423	BY	3	NEVADA POWER COMPANY.....	.....	.....	2	2FE	.....	4,279,800	.....	117,793	.....	4,122,752	.....	3,500,000	.....	4,256,654	.....	0	.....	(23,146)	.....	0
641423	BZ	0	NEVADA POWER COMPANY.....	.....	.....	2	2FE	.....	1,136,455	.....	96,235	.....	1,097,081	.....	1,140,000	.....	1,136,469	.....	0	.....	14	.....	0
64318@	AA	9	NEW CARDINALS STADIUM LLC.....	.....	.....	2	2FE	.....	16,979,915	.....	103,433	.....	17,562,835	.....	16,979,915	.....	16,979,915	.....	0	.....	6,181	.....	0
644239	AY	1	NEW ENGLAND TELEPHONE AND TELEGRAP.....	.....	.....	1	1FE	.....	10,932,682	.....	108,400	.....	10,834,600	.....	9,995,000	.....	10,739,342	.....	0	.....	(18,397)	.....	0
64952W	AS	2	NEW YORK LIFE GLOBAL FUNDING.....	.....	.....	1	1FE	.....	997,180	.....	102,445	.....	1,024,451	.....	1,000,000	.....	998,233	.....	0	.....	874	.....	0
64952W	AW	3	NEW YORK LIFE GLOBAL FUNDING.....	.....	.....	1	1FE	.....	8,975,520	.....	102,076	.....	9,186,822	.....	9,000,000	.....	8,978,539	.....	0	.....	3,019	.....	0
650094	CA	1	NEW YORK TELEPHONE COMPANY.....	.....	.....	1	1FE	.....	8,905,700	.....	103,765	.....	10,376,528	.....	10,000,000	.....	9,214,438	.....	0	.....	35,003	.....	0
651639	AE	6	NEWMONT MINING CORPORATION.....	.....	.....	2	2FE	.....	23,917,520	.....	104,566	.....	27,187,160	.....	26,000,000	.....	24,045,489	.....	0	.....	32,116	.....	0
652478	AH	1	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	285,856	.....	114,966	.....	281,667	.....	245,000	.....	270,169	.....	0	.....	(11,357)	.....	0
652478	AY	4	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	4,812,912	.....	118,140	.....	6,143,297	.....	5,200,000	.....	5,020,469	.....	0	.....	29,383	.....	0
652478	AZ	1	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	5,503,460	.....	114,649	.....	5,817,295	.....	5,074,000	.....	5,422,191	.....	0	.....	(13,114)	.....	0
652478	BB	3	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	16,318,417	.....	114,383	.....	20,668,953	.....	18,070,000	.....	16,318,654	.....	0	.....	25	.....	0
652478	BY	3	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	17,652,400	.....	122,496	.....	18,374,430	.....	15,000,000	.....	17,481,805	.....	0	.....	(35,147)	.....	0
652478	BZ	0	NEWS AMERICA HOLDINGS.....	.....	.....	2	2FE	.....	6,980,640	.....	118,579	.....	9,149,534	.....	7,716,000	.....	6,980,835	.....	0	.....	29	.....	0
652482	AM	2	NEWS AMERICA INC.....	.....	.....	2	2FE	.....	10,696,451	.....	120,652	.....	13,452,743	.....	11,150,000	.....	10,870,499	.....	0	.....	23,029	.....	0
652478	AV	0	NEWS AMERICA INCORPORATED.....	.....	.....	2	2FE	.....	16,342,320	.....	135,446	.....	16,253,508	.....	12,000,000	.....	15,490,097	.....	0	.....	(159,792)	.....	0
653522	DQ	2	NIAGARA MOHAWK POWER CORPORATION.....	.....	.....	1	1FE	.....	1,013,350	.....	103,954	.....	1,039,535	.....	1,000,000	.....	1,010,252	.....	0	.....	(2,531)	.....	0
65364U	AA	4	NIAGARA MOHAWK POWER CORPORATION.....	.....	.....	1	1FE	.....	2,000,000	.....	104,822	.....	2,096,445	.....	2,000,000	.....	2,000,000	.....	0	.....	0	.....	0
48503T	AA	5	NNSA NATIONAL SECURITY CAMPUS PROJ.....	.....	.....	2	1	.....	13,000,000	.....	100,002	.....	13,000,260	.....	13,000,000	.....	13,000,000	.....	0	.....	0	.....	0
654894	AF	1	NOBLE AFFILIATES INC.....	.....	.....	2	2FE	.....	23,108,240	.....	112,200	.....	24,683,912	.....	22,000,000	.....	22,922,847	.....	0	.....	(28,303)	.....	0
654894	AG	9	NOBLE AFFILIATES INC.....	.....	.....	2	2FE	.....	8,065,090	.....	99,947	.....	7,850,824	.....	7,855,000	.....	8,064,881	.....	0	.....	(35)	.....	0
655042	AD	1	NOBLE DRILLING CORP.....	.....	.....	1	1FE	.....	10,212,812	.....	118,425	.....	11,901,706	.....	10,050,000	.....	10,149,249	.....	0	.....	(8,626)	.....	0
65556@	AD	1	NORDHAM GROUP INC.....	.....	.....	3	4	.....	643,801	.....	106,046	.....	682,727	.....	643,801	.....	643,801	.....	0	.....	0	.....	0
655844	AA	6	NORFOLK SOUTHERN CORP.....	.....	.....	2	2FE	.....	13,308,180	.....	131,005	.....	14,410,583	.....	11,000,000	.....	12,469,504	.....	0	.....	(96,313)	.....	0
655844	AZ	1	NORFOLK SOUTHERN CORP.....	.....	.....	2	2FE	.....	9,794,700	.....	112,922	.....	10,162,989	.....	9,000,000	.....	9,725,947	.....	0	.....	(68,753)	.....	0
655844	AE	8	NORFOLK SOUTHERN CORPORATION.....	.....	.....	2	2FE	.....	8,848,000	.....	122,230	.....	8,556,134	.....	7,000,000	.....	8,806,742	.....	0	.....	(41,258)	.....	0
655855	FA	7	NORFOLK SOUTHERN RAILWAY CO.....	.....	.....	2	2FE	.....	9,826,908	.....	137,664	.....	9,742,510	.....	7,077,000	.....	9,004,404	.....	0	.....	(150,468)	.....	0

E10.27

SCHEDULE D - PART 1

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				Code	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		
655855	FB	5	NORFOLK SOUTHERN RAILWAY CO.....			.2FE		2,938,657	129.189	3,746,484	2,900,000	2,874,282	0	168	0	7.875	7.766	MN	29,181	228,375	06/20/2001	05/15/2043		
664397	AE	6	NORTHEAST UTILITIES.....			.2FE		18,433,000	106.941	18,179,970	17,000,000	17,321,970	0	(242,242)	0	7.250	5.656	AO	308,125	1,232,500	11/09/2005	04/01/2012		
665228	B*	2	NORTHERN ILLINOIS GAS CO.....			.1		15,000,000	103.896	15,584,400	15,000,000	15,000,000	0	0	0	5.850	5.850	JD	73,125	877,500	10/13/2006	12/15/2036		
665772	CB	3	NORTHERN STATES POWER COMPANY (MIN.....			.1FE		10,064,549	115.469	11,662,339	10,100,000	10,066,711	0	524	0	6.250	6.276	JD	52,604	631,250	05/18/2006	06/01/2036		
665772	CE	7	NORTHERN STATES POWER COMPANY (MIN.....			.1FE		7,984,800	102.964	8,237,088	8,000,000	7,985,040	0	214	0	5.350	5.363	MN	71,333	408,978	11/09/2009	11/01/2039		
665772	BW	8	NORTHERN STATES PWR-MINN.....			.1FE		7,417,168	111.123	6,797,382	6,117,000	6,404,027	0	(162,163)	0	8.000	5.013	FA	167,198	489,360	09/24/2003	08/28/2012		
666807	BA	9	NORTHROP GRUMMAN CORP.....			.2FE		9,000,880	106.804	8,544,280	8,000,000	8,985,284	0	(15,596)	0	5.050	3.384	FA	168,333	0	11/01/2010	08/01/2019		
666807	BC	5	NORTHROP GRUMMAN CORP.....			.2FE		5,992,260	95.881	5,752,872	6,000,000	5,992,477	0	217	0	1.850	1.877	MN	16,342	0	11/01/2010	11/15/2015		
668131	AA	3	NORTHWESTERN MUTUAL LIFE INSURANCE.....			.1FE		13,000,000	110.454	14,359,072	13,000,000	13,000,000	0	0	0	6.063	6.063	MS	199,237	402,853	03/23/2010	03/30/2040		
62940Q	AA	3	NSG HOLDINGS LLC.....			.3FE		4,045,000	93.000	3,761,850	4,045,000	4,045,000	0	0	0	7.750	7.752	JD	13,933	313,488	03/06/2007	12/15/2025		
67021C	AF	4	NSTAR ELECTRIC CO.....			.1FE		12,914,738	102.896	13,505,107	13,125,000	12,916,953	0	2,215	0	5.500	5.611	MS	212,552	358,932	03/11/2010	03/15/2040		
674599	BY	0	OCCIDENTAL PETROLEUM CORPORATION.....			.1FE		12,067,224	101.644	12,268,479	12,070,000	12,067,233	0	9	0	4.100	4.103	FA	20,620	0	12/13/2010	02/01/2021		
674599	CA	1	OCCIDENTAL PETROLEUM CORPORATION.....			.1FE		998,810	100.565	1,005,653	1,000,000	998,825	0	15	0	1.450	1.491	FA	604	0	12/13/2010	12/13/2013		
674812	AK	8	OCEAN ENERGY INC.....			.2FE		6,060,956	123.209	6,105,008	4,955,000	5,974,574	0	(86,382)	0	8.250	4.933	JJ	204,394	204,394	03/16/2010	07/01/2018		
812007	AE	2	OCEAN ENERGY INC.....			.2FE		708,969	119.170	1,042,737	875,000	734,543	0	3,379	0	7.500	9.426	MS	19,323	65,625	02/02/1999	09/15/2027		
677347	CE	4	OHIO EDISON COMPANY.....			.2FE		8,030,017	109.917	8,859,275	8,060,000	8,031,624	0	400	0	6.875	6.904	JJ	255,513	554,125	06/21/2006	07/15/2036		
67740Q	AF	3	OHIO NATIONAL FINANCIAL SERVICES I.....			.2FE		6,962,690	104.084	7,285,845	7,000,000	6,964,550	0	1,860	0	6.375	6.448	AO	75,615	228,083	04/20/2010	04/30/2020		
677415	CF	6	OHIO POWER CO.....			.2FE		3,881,826	111.211	4,337,233	3,900,000	3,883,834	0	316	0	6.600	6.636	FA	97,240	257,400	02/11/2003	02/15/2033		
677415	CP	4	OHIO POWER COMPANY.....			.2FE		308,319	106.354	319,061	300,000	307,676	0	(526)	0	5.375	5.063	AO	4,031	16,439	10/06/2009	10/01/2021		
680665	AD	8	OLIN CORP.....			.4FE		1,785,469	104.375	1,812,994	1,737,000	1,743,901	0	(6,739)	0	9.125	8.686	JD	7,045	158,501	03/21/2003	12/15/2011		
68233D	AR	8	ONCOR ELECTRIC DELIVERY CO.....			.2FE		313,464	117.467	323,035	275,000	311,238	0	(2,173)	0	7.000	5.457	MS	6,417	19,250	12/17/2009	09/01/2022		
68233D	AT	4	ONCOR ELECTRIC DELIVERY CO.....			.2FE		4,927,350	115.224	5,761,175	5,000,000	4,935,809	0	1,258	0	7.000	7.117	MN	58,333	350,000	05/01/2002	05/01/2032		
68233J	AG	9	ONCOR ELECTRIC DELIVERY CO.....			.2FE		7,390,080	93.940	6,862,335	7,305,000	7,389,788	0	(292)	0	5.250	5.174	MS	115,054	0	09/29/2010	09/30/2040		
68233J	AJ	3	ONCOR ELECTRIC DELIVERY CO.....			.2FE		1,123,650	105.606	1,056,060	1,000,000	1,120,168	0	(3,482)	0	5.000	3.018	MS	11,528	0	10/07/2010	09/30/2017		
68233D	AL	1	ONCOR ELECTRIC DELIVERY CO.....			.2FE		2,270,148	113.979	2,279,578	2,000,000	2,238,535	0	(30,780)	0	6.375	3.213	JJ	58,792	63,750	09/09/2010	01/15/2015		
682680	AM	5	ONEOK INC.....			.2FE		4,774,500	106.096	5,304,781	5,000,000	4,868,544	0	25,128	0	5.200	5.879	JD	11,556	260,000	11/28/2006	06/15/2015		
68268N	AC	7	ONEOK PARTNERS LP.....			.2FE		65,750	108.442	70,487	65,000	65,710	0	(10)	0	6.650	6.561	AO	1,081	4,323	10/05/2006	10/01/2036		
68389X	AC	9	ORACLE CORPORATION.....			.1FE		5,460,650	114.395	5,719,725	5,000,000	5,417,308	0	(43,342)	0	5.750	4.398	AO	60,694	287,500	02/01/2010	04/15/2018		
68389X	AE	5	ORACLE CORPORATION.....			.1FE		13,024,559	116.552	15,206,539	13,047,000	13,025,293	0	284	0	6.500	6.513	AO	179,034	848,055	04/02/2008	04/15/2038		
68389X	AH	8	ORACLE CORPORATION.....			.1FE		23,310,400	111.534	22,306,709	20,000,000	23,284,978	0	(25,422)	0	6.125	5.034	JJ	588,681	612,500	06/30/2010	07/08/2039		
68389X	AJ	4	ORACLE CORPORATION.....			.1FE		1,551,563	99.353	1,544,942	1,555,000	1,551,691	0	128	0	3.875	3.902	JJ	27,115	0	07/12/2010	07/15/2020		
68389X	AL	9	ORACLE CORPORATION.....			.1FE		8,349,216	101.261	8,536,328	8,430,000	8,349,709	0	493	0	5.375	5.440	JJ	203,901	0	07/28/2010	07/15/2040		
694308	GJ	0	PACIFIC GAS & ELECTRIC CO.....			.1FE		31,721,000	105.982	33,914,304	32,000,000	31,731,933	0	3,894	0	5.800	5.863	MS	618,667	1,682,000	03/26/2010	03/01/2037		
694308	GK	7	PACIFIC GAS & ELECTRIC CO.....			.1FE		22,741,093	102.429	23,584,231	23,025,000	22,752,619	0	4,155	0	5.800	5.891	MS	445,150	1,335,450	02/08/2008	03/01/2037		
694308	GM	3	PACIFIC GAS & ELECTRIC CO.....			.1FE		5,144,684	113.265	5,835,428	5,152,000	5,144,979	0	95	0	6.350	6.362	FA	123,591	327,152	02/26/2008	02/15/2038		
694308	GT	8	PACIFIC GAS & ELECTRIC CO.....			.1FE		8,955,360	95.194	8,567,496	9,000,000	8,956,466	0	1,106	0	3.500	3.559	MS	92,750	0	09/08/2010	10/01/2020		
695114	BT	4	PACIFICORP.....			.1FE		16,815,880	128.108	21,137,754	16,500,000	16,778,396	0	(5,485)	0	7.700	7.538	MN	162,342	1,270,500	01/03/2002	11/15/2031		
695114	BU	1	PACIFICORP.....			.1FE		4,982,650	105.414	5,270,675	5,000,000	4,997,974	0	2,184	0	6.900	6.949	MN	44,083	345,000	11/16/2001	11/15/2011		
695114	BZ	0	PACIFICORP.....			.1FE		14,946,000	99.983	14,997,450	15,000,000	14,950,801	0	970	0	5.250	5.274	JD	787,500	0	06/08/2005	06/15/2035		
695114	CB	2	PACIFICORP.....			.1FE		9,967,720	110.963	11,096,270	10,000,000	9,969,340	0	488	0	6.100	6.123	FA	254,167	610,000	08/07/2006	08/01/2036		
695114	CH	9	PACIFICORP.....			.1FE		371,072	114.454	429,201	375,000	372,397	0	595	0	5.650	5.781	JJ	9,770	19,775	12/13/2010	07/15/2018		
698525	AA	0	PANOCHÉ ENERGY CENTER LLC.....			.2FE		19,693,550	102.924	20,269,311	19,693,550	19,693,550	0	0	0	6.885	6.882	FA	455,733	1,363,054	01/24/2008	07/31/2029		

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n 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
69882@ AA	4	PAPA GINOS INC/THE SMITH & WOLLENK.....	.....	..	.....1	...3Z	10,136,951	100,000	10,136,951	10,136,951	10,136,951	0	0	0	0	16,000	17.305	MJSD.	409,983	527,415	06/02/2010	12/01/2016
70109H AK	1	PARKER HANNIFIN CORP.....	.....	..	.....	...1FE	3,904,496	93,985	3,712,427	3,950,000	3,905,438	0	942	0	0	3.500	3.619	MS.....	42,627	0	09/07/2010	09/15/2022
70342@ AA	6	PATTERSON COS INC A-1.....	.....	..	.....	...1	3,700,000	105,005	3,885,185	3,700,000	3,700,000	0	0	0	0	4.630	4.630	MS.....	45,683	171,310	03/05/2008	03/25/2013
70342@ AB	4	PATTERSON COS INC A-2.....	.....	..	.....	...1	13,750,000	107,694	14,807,925	13,750,000	13,750,000	0	0	0	0	5.170	5.170	MS.....	189,567	710,875	03/05/2008	03/25/2015
709068 C*	9	PENNSYLVANIA POWER CO.....	.....	..	.....	...2	15,300,000	105,958	16,211,574	15,300,000	15,300,000	0	0	0	0	6.090	6.090	JD.....	2,588	931,770	06/23/2009	06/30/2022
713291 AR	3	PEPCO HOLDINGS INC.....	.....	..	.....	...2FE	2,500,466	97,466	2,441,536	2,505,000	2,500,679	0	213	0	0	2.700	2.739	AO.....	16,909	0	09/27/2010	10/01/2015
713448 BK	3	PEPSICO INC.....	.....	..	.....	...1FE	2,138,760	105,829	2,116,582	2,000,000	2,134,395	0	(4,365)	0	0	3.750	1.566	MS.....	25,000	0	11/18/2010	03/01/2014
713448 BM	9	PEPSICO INC.....	.....	..	.....	...1FE	3,496,465	104,081	3,642,820	3,500,000	3,497,104	0	639	0	0	3.100	3.122	JJ.....	50,031	54,551	01/11/2010	01/15/2015
713448 BN	7	PEPSICO INC.....	.....	..	.....	...1FE	6,986,900	104,862	7,340,309	7,000,000	6,987,916	0	1,016	0	0	4.500	4.523	JJ.....	145,250	158,375	01/13/2010	01/15/2020
713448 BR	8	PEPSICO INC.....	.....	..	.....	...1FE	9,916,700	93,983	9,398,330	10,000,000	9,917,984	0	1,284	0	0	3.125	3.223	MN.....	56,424	0	10/19/2010	11/01/2020
713448 BS	6	PEPSICO INC.....	.....	..	.....	...1FE	14,372,784	97,034	13,972,939	14,400,000	14,372,858	0	74	0	0	4.875	4.887	MN.....	126,750	0	10/19/2010	11/01/2040
714290 B*	3	PERRIGO COMPANY.....	.....	..	.....	...2	11,000,000	102,808	11,308,880	11,000,000	11,000,000	0	0	0	0	4.910	4.910	AO.....	91,517	270,050	04/09/2010	04/30/2017
714290 B@	1	PERRIGO COMPANY.....	.....	..	.....	...2	4,000,000	102,027	4,081,080	4,000,000	4,000,000	0	0	0	0	5.450	5.450	AO.....	36,939	109,000	04/09/2010	04/30/2020
717081 CY	7	PFIZER INC.....	.....	..	.....	...1FE	30,107,528	129,404	38,982,865	30,125,000	30,107,845	0	184	0	0	7.200	7.205	MS.....	638,650	2,169,000	03/17/2009	03/15/2039
717081 DB	6	PFIZER INC.....	.....	..	.....	...1FE	3,299,836	117,136	3,607,792	3,080,000	3,272,307	0	(18,361)	0	0	6.200	5.254	MS.....	56,227	190,960	06/19/2009	03/15/2019
718592 AB	4	PHILLIPS-VAN HEUSEN CORPORATION.....	.....	..	.....	...3FE	753,750	107,250	804,375	750,000	752,964	0	(131)	0	0	7.750	7.699	MN.....	7,427	58,125	05/23/2003	11/15/2023
72650R AB	8	PLAINS ALL AMERICAN PIPELINE.....	.....	..	.....	...2FE	48,383	108,955	47,940	44,000	48,297	0	(86)	0	0	5.625	2.194	JD.....	110	1,238	12/06/2010	12/15/2013
726503 AD	7	PLAINS ALL AMERICAN PIPELINE L.P.....	.....	..	.....	...2FE	18,158,220	110,191	17,059,846	15,482,000	16,195,919	0	(372,674)	0	0	7.750	5,019	AO.....	253,303	1,199,855	02/02/2005	10/15/2012
693476 BE	2	PNC FUNDING CORP.....	.....	..	.....	...1FE	2,224,260	109,620	2,192,398	2,000,000	2,210,266	0	(13,994)	0	0	5.400	2.210	JD.....	6,300	54,000	09/30/2010	06/10/2014
693476 BF	9	PNC FUNDING CORP.....	.....	..	.....	...1FE	9,037,440	115,236	9,218,885	8,000,000	8,966,387	0	(71,053)	0	0	6.700	4.932	JD.....	31,267	536,000	03/16/2010	06/10/2019
693476 BH	5	PNC FUNDING CORP.....	.....	..	.....	...1FE	5,306,150	103,052	5,152,577	5,000,000	5,291,463	0	(14,687)	0	0	3.625	2.133	FA.....	71,997	0	10/07/2010	02/08/2015
73020* AA	1	PNG COMPANIES LLC.....	.....	..	.....	...2FE	5,000,000	102,886	5,144,300	5,000,000	5,000,000	0	0	0	0	4.170	4.170	FA.....	72,396	104,250	02/12/2010	02/26/2015
73278L A*	6	POOL CORP.....	.....	..	.....3	...3	18,000,000	94,355	16,983,900	18,000,000	18,000,000	0	0	0	0	0.886	9,999.999	FMAN.	22,141	170,857	01/26/2007	02/12/2012
736508 K@	0	PORTLAND GENERAL ELECTRIC COMPANY.....	.....	..	.....	...1	20,000,000	103,191	20,638,200	20,000,000	20,000,000	0	0	0	0	3.460	3.460	JJ.....	319,089	346,000	12/11/2009	01/15/2015
BHMOJM 4W	5	PPC INDUSTRIES INC.....	.....	..	.....	...4Z	7,203,000	100,000	7,350,000	7,350,000	7,203,456	0	456	0	0	14,000	14,518	MJSD.	31,011	0	12/20/2010	12/21/2016
69351U AM	5	PPL ELECTRIC UTILITIES CORPORATION.....	.....	..	.....	...1FE	3,250,769	113,035	3,560,603	3,150,000	3,248,783	0	(1,296)	0	0	6.250	6.018	MN.....	25,156	196,875	06/08/2009	05/15/2039
740816 AH	6	PRESIDENT & FELLOWS OF HARVARD.....	.....	..	.....	...1FE	6,367,245	95,097	6,095,718	6,410,000	6,367,336	0	91	0	0	4.875	4.918	AO.....	44,269	0	11/04/2010	10/15/2040
740816 AD	5	PRESIDENT & FELLOWS OF HARVARD COL.....	.....	..	.....	...1FE	7,065,754	104,239	6,436,758	6,175,000	7,060,460	0	(5,294)	0	0	5.625	4.696	AO.....	86,836	145,547	10/22/2010	10/01/2038
740816 AG	8	PRESIDENT AND FELLOWS OF HARVARD C.....	.....	..	.....	...1FE	24,021,378	117,687	23,249,148	19,755,000	23,986,521	0	(34,857)	0	0	6.500	5.062	JJ.....	592,101	642,038	06/25/2010	01/15/2039
21686@ AB	1	PRICEWATERHOUSECOOPERS LLP.....	.....	..	.....2	...1	1,717,102	103,233	1,689,267	1,636,364	1,636,364	0	(22,854)	0	0	7.080	6.372	MS.....	32,504	116,498	10/17/2002	03/18/2012
74153W BY	4	PRICOA GLOBAL FUNDING 1.....	.....	..	.....	...1FE	16,159,692	108,822	16,296,146	14,975,000	15,915,112	0	(242,478)	0	0	5.450	3.499	JD.....	45,341	816,138	01/19/2010	06/11/2014
89837L AB	1	PRINCETON UNIVERSITY.....	.....	..	.....	...1FE	24,479,538	106,828	25,758,323	24,112,000	24,469,567	0	(5,257)	0	0	5.700	5.599	MS.....	458,128	1,374,384	01/13/2009	03/01/2039
742741 AA	9	PROCTER & GAMBLE - ESOP.....	.....	..	.....2	...1FE	5,165,306	125,554	5,218,715	4,156,550	4,703,368	0	(49,113)	0	0	9.360	7.218	JJ.....	194,527	394,318	12/06/1996	01/01/2021
742718 AV	1	PROCTER & GAMBLE CO.....	.....	..	.....	...1FE	3,137,533	136,539	3,754,830	2,750,000	3,055,867	0	(7,734)	0	0	8,000	6.932	AO.....	39,722	220,000	07/14/1993	10/26/2029
742718 DS	5	PROCTER & GAMBLE COMPANY.....	.....	..	.....	...1FE	9,564,120	97,986	9,448,764	9,643,000	9,565,925	0	1,805	0	0	1,800	1.973	MN.....	20,732	0	11/15/2010	11/15/2015
144141 CZ	9	PROGRESS ENERGY CAROLINAS INC.....	.....	..	.....	...1FE	3,618,287	111,002	3,452,159	3,110,000	3,604,980	0	(12,579)	0	0	5.300	3.070	JJ.....	76,005	19,345	10/06/2010	01/15/2019
743315 AJ	2	PROGRESSIVE CORP.....	.....	..	.....	...1FE	3,253,290	111,761	3,799,877	3,400,000	3,275,818	0	3,323	0	0	6.625	6.983	MS.....	75,083	225,250	04/15/2002	03/01/2029
743315 AK	9	PROGRESSIVE CORP.....	.....	..	.....	...1FE	6,685,997	105,545	7,071,509	6,700,000	6,698,115	0	1,702	0	0	6.375	6.402	JJ.....	196,952	427,125	12/06/2001	01/15/2012
743315 AL	7	PROGRESSIVE CORP.....	.....	..	.....	...1FE	9,973,000	108,314	10,831,360	10,000,000	9,976,229											

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description		Code	n		NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO.....		.....	..	.....	..1FE	3,528,757	118.084	4,183,702	3,543,000	3,529,160	0	176	0	0	6.500	6.531	FA.....	95,956	230,295	08/06/2008	08/01/2038
744538 AB 5	PUBLIC SERVICE COMPANY OF NEW HAMP.....		.....	..	.....	..2FE	6,972,910	101.337	7,093,610	7,000,000	6,975,213	0	2,203	0	0	4.500	4.549	JD.....	26,250	303,625	12/09/2009	12/01/2019
74456Q AP 1	PUBLIC SERVICE ELECTRIC & GAS.....		.....	..	.....	..1FE	12,779,617	99.986	12,818,154	12,820,000	12,783,173	0	724	0	0	5.250	5.271	JJ.....	336,525	673,050	06/22/2005	07/01/2035
74456Q AV 8	PUBLIC SERVICE ELECTRIC AND GAS CO.....		.....	..	.....	..1FE	5,224,853	105.194	5,522,699	5,250,000	5,225,129	0	277	0	0	5.500	5.533	MS.....	96,250	138,760	03/02/2010	03/01/2040
74456Q AW 6	PUBLIC SERVICE ELECTRIC AND GAS CO.....		.....	..	.....	..1FE	1,232,802	100.890	1,245,996	1,235,000	1,233,059	0	257	0	0	2.700	2.739	MN.....	5,558	14,913	05/17/2010	05/01/2015
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO.....		.....	..	.....	..1FE	4,987,400	96.217	4,810,855	5,000,000	4,987,826	0	426	0	0	3.500	3.530	FA.....	70,486	0	08/03/2010	08/15/2020
74531E AA 0	PUGET SOUND ENERGY INC.....		.....	..	.....	..2FE	10,000,000	113.151	11,315,140	10,000,000	10,000,000	0	0	0	0	7.020	7.021	MS.....	206,700	702,000	12/17/1997	12/01/2027
74531E AG 7	PUGET SOUND ENERGY INC.....		.....	..	.....	..2FE	5,000,000	100.551	5,027,538	5,000,000	5,000,000	0	0	0	0	7.690	7.691	FA.....	49,131	384,500	11/02/2000	02/01/2011
74531E AC 6	PUGET SOUND ENERGY INC.....		.....	..	.....	..2FE	14,479,600	114.917	17,237,621	15,000,000	14,559,114	0	11,259	0	0	7.000	7.293	AO.....	221,667	1,050,000	08/24/2001	03/09/2029
74731@ BZ 1	QUAD GRAPHICS INC.....		.....	..	.....2	3	12,192,600	113.999	13,679,880	12,000,000	12,166,682	0	(24,053)	0	0	7.870	7.550	MS.....	243,970	944,400	11/18/2009	09/28/2021
74732@ AA 6	QUAD GRAPHICS INC.....		.....	..	.....2	3	2,500,000	84.573	2,114,325	2,500,000	2,500,000	0	0	0	0	5.980	5.980	JJ.....	62,707	149,500	12/16/2005	01/30/2026
74732@ AD 0	QUAD GRAPHICS INC.....		.....	..	.....2	3	2,500,000	84.162	2,104,050	2,500,000	2,500,000	0	0	0	0	5.980	5.982	AO.....	31,976	149,500	12/16/2005	04/14/2026
74834L AM 2	QUEST DIAGNOSTICS INC.....		.....	..	.....	..2FE	12,829,760	110.075	12,658,656	11,500,000	12,687,134	0	(141,725)	0	0	6.400	4.547	JJ.....	368,000	416,000	02/01/2010	07/01/2017
74834L AE 0	QUEST DIAGNOSTICS INCORPORATED.....		.....	..	.....	..2FE	5,356,000	103.162	5,158,115	5,000,000	5,026,853	0	(48,260)	0	0	7.500	6.452	JJ.....	176,042	375,000	06/03/2002	07/12/2011
74834L AQ 3	QUEST DIAGNOSTICS INCORPORATED.....		.....	..	.....	..2FE	4,861,400	95.258	4,762,890	5,000,000	4,863,333	0	1,729	0	0	5.750	5.949	JJ.....	120,590	202,049	11/12/2009	01/30/2040
74842@ AA 3	QUIKRETE HOLDINGS INC SR NOTES.....		.....	..	.....	.....2	5,000,000	104.813	5,240,650	5,000,000	5,000,000	0	0	0	0	5.830	5.830	JD.....	11,336	291,500	11/04/2009	12/15/2019
74913G AN 5	QWEST CORP.....		.....	..	.....3	..2FE	2,620,000	104.500	2,737,900	2,620,000	2,620,000	0	0	0	0	3.552	7.855	MJSD.....	4,394	95,246	06/08/2005	06/15/2013
755111 BT 7	RAYTHEON COMPANY.....		.....	..	.....	..1FE	17,306,910	92.209	16,044,349	17,400,000	17,308,485	0	1,575	0	0	3.125	3.188	AO.....	107,240	0	10/13/2010	10/15/2020
755111 BU 4	RAYTHEON COMPANY.....		.....	..	.....	..1FE	11,923,320	93.663	11,239,608	12,000,000	11,923,546	0	226	0	0	4.875	4.916	AO.....	115,375	0	10/13/2010	10/15/2040
75719* AD 6	RED WING SHOE COMPANY.....		.....	..	.....2	2	600,000	102.398	614,387	600,000	600,000	0	(0)	0	0	7.090	7.090	MJSD.....	1,182	31,905	06/19/2001	06/21/2011
758750 A@ 2	REGAL-BELOIT SERIES B SNR NOTES.....		.....	..	.....13	2	20,000,000	93.736	18,747,200	20,000,000	20,000,000	0	0	0	0	0.984	9,999.999	FMAN.....	21,328	210,048	07/25/2007	08/23/2017
75952* AR 1	RELIANCE STEEL & ALUMINUM CO.....		.....	..	.....	.....2	5,000,000	101.159	5,057,950	5,000,000	5,000,000	0	0	0	0	4.870	4.870	JJ.....	121,750	243,500	06/06/2003	07/01/2011
75952* AS 9	RELIANCE STEEL & ALUMINUM CO.....		.....	..	.....	.....2	8,192,600	105.071	8,405,680	8,000,000	8,142,659	0	(49,941)	0	0	5.350	4.586	JJ.....	214,000	214,000	01/07/2010	07/01/2013
759509 AB 8	RELIANCE STEEL AND ALUMINUM CO.....		.....	..	.....	..2FE	13,469,701	92.612	13,891,770	15,000,000	13,502,399	0	17,831	0	0	6.850	6.681	MN.....	131,292	1,027,500	02/08/2007	11/15/2036
75953G AC 7	RELIANT ENERGY RESOURCES CORPORATI.....		.....	..	.....	..2FE	240,300	100.753	272,032	270,000	269,365	0	5,015	0	0	7.750	9.766	FA.....	7,905	20,925	02/19/2003	02/15/2011
760719 BH 6	REPUBLIC NEW YORK CORPORATION.....		.....	..	.....	..1FE	22,651,860	100.648	22,142,619	22,000,000	22,651,137	0	(113)	0	0	7.200	6.992	JJ.....	730,400	1,584,000	12/17/2002	07/15/2097
760759 AF 7	REPUBLIC SERVICES INC.....		.....	..	.....	..2FE	13,190,693	101.451	13,121,724	12,934,000	13,169,266	0	(4,280)	0	0	6.086	5.943	MS.....	231,776	787,163	04/07/2005	03/15/2035
760761 AB 2	REPUBLIC SERVICES INC.....		.....	..	.....	..2FE	5,168,281	108.947	5,447,356	5,000,000	5,162,292	0	(5,989)	0	0	5.500	5.034	MS.....	80,972	350,698	01/27/2010	09/15/2019
76121@ AA 0	RESOURCE LABEL GROUP LLC.....		.....	..	.....3	4Z	0	0.000	0	0	0	0	0	0	0	14.500	0.000	.....	.....206,062	0	12/15/2004	12/30/2010
76711@ AB 4	RIO GRANDE RESOURCES TRUST II.....		.....	..	.....	..2FE	7,000,000	98.470	6,892,900	7,000,000	7,000,000	0	0	0	0	4.470	4.470	FA.....	116,468	0	07/28/2010	08/15/2017
771196 AS 1	ROCHE HOLDINGS INC.....		.....	..	.....	..1FE	21,367,408	116.006	23,514,330	20,270,000	21,229,241	0	(91,882)	0	0	6.000	5.278	MS.....	405,400	1,216,200	06/18/2009	03/01/2019
771196 AU 6	ROCHE HOLDINGS INC.....		.....	..	.....	..1FE	16,399,125	126.097	21,257,449	16,858,000	16,407,816	0	4,835	0	0	7.000	7.223	MS.....	393,353	1,180,060	02/18/2009	03/01/2039
771367 BX 6	ROCHESTER GAS & ELECTRIC.....		.....	..	.....	..1FE	6,922,790	104.307	7,301,487	7,000,000	6,930,760	0	1,323	0	0	6.375	6.459	MS.....	148,750	446,250	09/09/2003	09/01/2023
773903 AB 5	ROCKWELL INTERNATIONAL CORPORATION.....		.....	..	.....	..1FE	2,991,983	113.752	3,696,927	3,250,000	3,036,336	0	6,125	0	0	6.700	7.383	JJ.....	100,407	217,750	03/30/2001	01/15/2038
773903 AC 3	ROCKWELL INTERNATIONAL CORPORATION.....		.....	..	.....	..1FE	9,535,868	83.904	12,329,679	14,695,000	9,538,690	0	407	0	0	5.200	8.058	JJ.....	352,353	764,140	10/08/2003	01/15/2098
77472@ AA 3	ROCKY MOUNTAIN METAL CONTAINER LL.....		.....	..	.....2	2Z	3,589,091	108.499	3,894,128	3,589,091	3,589,091	0	0	0	0	7.200	7.201	JD.....	718	258,415	01/08/2002	12/30/2013
77472@ AB 1	ROCKY MOUNTAIN METAL CONTAINER LL.....		.....	..	.....2	2	5,383,636	108.488	5,840,599	5,383,636	5,383,636	0	0	0	0	7.200	7.200	JD.....	1,077	516,829	01/08/2002	12/30/2013
74986@ AF 8	RREEF AMERICA REIT II INC SEN A.....		.....	..	.....1	1	7,000,000	101.904	7,133,280	7,000,000	7,148,921	0	(87,102)	0	0	5.030	5.030	FA.....	130,081	352,100	08/04/2005	08/18/2012
783764 AM 5	RYLAND GROUP INC.....		.....	..	.....	..3FE	17,330,356	106.000	21,200,000	20,000,000	18,511,898	0	507,897	0	0	6.875	7.242	JD.....	61,111	1,375,000	06/28/2006	06/15/2023
78632# AA 6	SADLERS SMOKEHOUSE LTD.....		.....	..	.....	.....5	7,225,077	100.000	7,363,797	7,363,797	7,267,648	0	16,400	0	0	14.000	14.434	JAJO.....	451,182	761,722	10/23/2007	10/23/2014
786412 D@ 2	SAFE HARBOR WATER POWER CORP.....		.....	..	.....	.....2	5,000,000	113.198	5,659,900	5,000,000	5,000,000	0	0	0	0	7.060	7.060	JAJO.....	88,250	353,000	06/13/2008	06/30/2018
786514 BC 2	SAFEWAY INC.....			..		..2FE	2,751,425	100.785	2,519,625	2,500,000	2,507,668	0	(45,146)	0	0	6.500	4.616	MS.....	54,167	162,500	12/14/2004	03/01/2011

E10.30

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
786514	BF	5	SAFEWAY INC.....			.2FE	9,527,248	107.622	9,688,141	9,002,000	9,201,604	0	(116,343)	0	0	5.800	4.368	FA	197,244	522,116	02/08/2008	08/15/2012
786514	BQ	1	SAFEWAY INC.....			.2FE	3,331,890	110.618	3,318,529	3,000,000	3,259,054	0	(72,836)	0	0	6.250	3.383	MS	55,208	187,500	01/08/2010	03/15/2014
797440	BJ	2	SAN DIEGO GAS ELEC CO.....			.1FE	12,051,282	112.931	13,652,241	12,089,000	12,052,894	0	525	0	0	6.125	6.148	MS	218,022	740,451	09/17/2007	09/15/2037
797440	BL	7	SAN DIEGO GAS AND ELECTRIC COM.....			.1FE	7,444,990	103.416	7,239,152	7,000,000	7,441,875	0	(3,115)	0	0	5.350	4.940	MN	47,853	189,331	07/08/2010	05/15/2040
797440	BM	5	SAN DIEGO GAS AND ELECTRIC COM.....			.1FE	9,229,068	90.160	8,413,731	9,332,000	9,229,636	0	568	0	0	4.500	4.568	FA	145,813	0	08/23/2010	08/15/2040
478165	AG	8	SC JOHNSON & SON INC.....			.1FE	45,021,340	89.101	40,540,872	45,500,000	45,023,762	0	2,422	0	0	4.800	4.867	MS	734,067	0	08/25/2010	09/01/2040
806605	AE	1	SCHERING-PLOUGH CORPORATION.....			.3	2,490,775	111.080	2,777,003	2,500,000	2,496,777	0	995	0	0	5.300	5.348	JD	11,042	132,500	11/21/2003	12/01/2013
806605	AG	6	SCHERING-PLOUGH CORPORATION.....			.3	19,856,200	119.530	23,906,040	20,000,000	19,869,905	0	2,401	0	0	6.500	6.554	JD	108,333	1,300,000	11/21/2003	12/01/2033
806605	AJ	0	SCHERING-PLOUGH CORPORATION.....			.1FE	258,933	116.859	292,147	250,000	256,783	0	(816)	0	0	6.000	5.510	MS	4,417	15,000	03/25/2008	09/15/2017
80808#	AD	4	SCHREIBER FOODS INC.....			.2	4,500,000	95.814	4,311,630	4,500,000	4,500,000	0	0	0	0	2.970	2.970	MN	18,934	0	08/13/2010	11/10/2015
80808#	AE	2	SCHREIBER FOODS INC.....			.2Z	2,000,000	93.963	1,879,260	2,000,000	2,000,000	0	0	0	0	3.570	3.570	MN	10,115	0	08/13/2010	11/10/2017
80909@	AA	0	SCITOR CORPORATION.....			.2	2,651,285	100.000	2,705,393	2,705,393	2,639,141	0	(9,557)	0	0	11.625	11.952	AO	66,395	157,251	09/26/2007	09/26/2017
81211K	AJ	9	SEALED AIR CORP.....			.3FE	4,892,400	105.668	5,283,420	5,000,000	4,954,268	0	16,209	0	0	5.625	6.017	JJ	129,688	281,250	10/19/2006	07/15/2013
78412D	AN	9	SEMCO ENERGY INC.....			.2FE	15,444,182	103.754	16,035,214	15,455,000	15,444,769	0	588	0	0	5.150	5.159	AO	154,765	397,966	04/14/2010	04/21/2020
81675*	AC	8	SEMINOLE ELECTRIC COOPERATIVE.....			.1FE	20,000,000	104.798	20,959,600	20,000,000	20,000,000	0	0	0	0	6.030	6.031	JD	10,050	1,206,000	12/08/2005	12/28/2033
816851	AK	5	SEMPRA ENERGY.....			.2FE	113,489	134.436	153,257	114,000	113,558	0	34	0	0	9.800	9.866	FA	4,221	11,172	11/17/2008	02/15/2019
816851	AL	3	SEMPRA ENERGY.....			.2FE	311,633	118.305	325,339	275,000	300,198	0	(7,908)	0	0	8.900	5.409	MN	3,127	24,475	07/09/2009	11/15/2013
816851	AP	4	SEMPRA ENERGY.....			.2FE	9,915,900	105.923	10,592,340	10,000,000	9,917,183	0	1,048	0	0	6.000	6.061	AO	126,667	611,667	10/05/2009	10/15/2039
82340*	AA	5	SHEPHERDS FLAT FUND TRUST I A-1-A.....			.2FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.950	7.068	JAJO	38,581	0	12/10/2010	04/30/2032
82340*	AB	3	SHEPHERDS FLAT FUND TRUST I A-1-G.....			.1FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	4.480	4.541	JAJO	11,632	0	12/10/2010	04/30/2032
78443*	AP	6	SLBP HOLDINGS CORP.....			.13	6,312,625	100.232	6,327,270	6,312,625	6,312,625	0	0	0	0	3.853	9,999.999	MJSD	676	201,023	06/05/2006	06/30/2016
78442F	EJ	3	SLM CORPORATION.....			.2FE	9,831,800	101.390	10,139,050	10,000,000	9,840,556	0	8,756	0	0	8.000	8.250	MS	213,333	406,667	03/17/2010	03/25/2020
83367@	AA	9	SOCIETE GENRL (DAIRI CONCEPTS LTD).....			.2	9,724,029	106.863	10,391,389	9,724,029	9,724,029	0	0	0	0	5.460	5.460	MON	4,424	524,703	11/14/2006	08/05/2015
837004	BV	1	SOUTH CAROLINA ELECTRIC & GAS.....			.1FE	2,976,030	113.915	3,417,459	3,000,000	2,979,117	0	443	0	0	6.625	6.687	FA	82,813	198,750	01/24/2002	02/01/2032
84163*	AF	4	SOUTHEASTERN CONTAINER INC GTD SR.....			.2	8,888,889	104.716	9,308,089	8,888,889	8,888,889	0	0	0	0	4.880	4.880	MN	55,427	433,778	10/11/2002	11/15/2014
842400	FA	6	SOUTHERN CALIFORNIA EDISON CO.....			.1FE	20,186,800	101.355	20,270,960	20,000,000	20,181,997	0	(3,563)	0	0	5.350	5.283	JJ	493,389	1,070,000	08/18/2009	07/15/2035
842400	EY	5	SOUTHERN CALIFORNIA EDISON COMPANY.....			.1FE	11,322,943	110.839	11,444,147	10,325,000	11,218,005	0	(103,841)	0	0	5.000	3.133	JJ	238,049	266,250	05/06/2010	01/15/2016
842400	FF	5	SOUTHERN CALIFORNIA EDISON COMPANY.....			.1FE	29,836,800	104.215	31,264,440	30,000,000	29,846,413	0	2,574	0	0	5.550	5.587	JJ	767,750	1,665,000	12/04/2006	01/15/2037
842400	FP	3	SOUTHERN CALIFORNIA EDISON COMPANY.....			.1FE	11,008,318	103.689	11,553,062	11,142,000	11,009,758	0	1,440	0	0	5.500	5.583	MS	180,439	313,214	03/08/2010	03/15/2040
842587	CE	5	SOUTHERN COMPANY (THE).....			.1FE	1,073,690	105.485	1,054,854	1,000,000	1,071,518	0	(2,172)	0	0	4.150	1.948	MN	5,303	0	11/18/2010	05/15/2014
84263P	AM	2	SOUTHERN CONNECTICUT GAS CO.....			.1FE	15,000,000	97.224	14,583,640	15,000,000	15,000,000	0	0	0	0	5.778	5.778	MN	144,450	866,700	10/26/2005	11/01/2025
845437	BL	5	SOUTHWESTERN ELECTRIC POWER COMPAN.....			.2FE	5,780,571	100.650	5,820,566	5,783,000	5,780,595	0	24	0	0	6.200	6.203	MS	105,572	186,245	03/03/2010	03/15/2040
26439V	AB	3	SPECTRA ENERGY CAPITAL.....			.2FE	4,353,240	109.820	4,392,801	4,000,000	4,283,491	0	(69,749)	0	0	5.668	3.564	FA	85,650	226,720	01/08/2010	08/15/2014
84755T	AA	5	SPECTRA ENERGY CAPITAL LLC.....			.2FE	5,853,750	111.183	5,559,165	5,000,000	5,832,058	0	(21,692)	0	0	6.200	3.585	AO	65,444	155,000	10/07/2010	04/15/2018
84861#	AA	6	SPIRIT OF ST LOUIS BASKETBALL CLUB.....			.2	17,521,336	105.640	18,509,540	17,521,336	17,521,336	0	0	0	0	6.090	6.092	MJSD	269,726	1,048,747	01/08/2004	12/31/2021
790849	AE	3	ST JUDE MEDICAL INC.....			.1FE	2,569,845	105.444	2,636,101	2,500,000	2,557,756	0	(12,148)	0	0	3.750	3.059	JJ	43,229	55,573	03/10/2010	07/15/2014
85458#	AA	2	STANLEY ACCOUNT VALUE PLAN TRUST.....			.2	0	0.000	0	0	0	0	0	0	0	6.070	0.000	MON	0	42	06/24/1998	12/31/2009
85915#	AE	1	STERICYCLE INC.....			.2	15,000,000	94.816	14,222,400	15,000,000	15,000,000	0	0	0	0	4.470	4.470	AO	141,550	0	07/16/2010	10/15/2020
86664R	AB	2	SUN CANADA FINANCIAL CO.....			.1FE	14,959,350	101.953	15,293,004	15,000,000	14,984,057	0	2,588	0	0	7.250	7.275	JD	48,333	1,087,500	12/14/1995	12/15/2015
866762	AK	3	SUNOCO INC.....			.2FE	5,727,487	120.943	6,047,147	5,000,000	5,530,283	0	(20,868)	0	0	9.000	7.736	MN	75,000	450,000	07/11/1995	11/01/2024
85746*	BY	5	SUNOCO TRUST NO.....			.2	1,762,568	113.487	1,958,588	1,725,826	1,774,865	0	(3,716)	0	0	7.500	6.638	MS	32,719	64,718	11/24/2010	03/31/2017
875127	AS	1	TAMPA ELECTRIC COMPANY.....			.2FE	188,609	108.342	187,431	173,000	186,790	0	(1,819)	0	0	6.875	1.327	JD	529	5,947	10/21/2010	06/15/2012

E10.31

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87612E AK 2		TARGET CORP.....	.....	..	.....	..1FE	16,978,052	111.829	18,228,127	16,300,000	16,911,640	0	(13,257)	0	0	6.350	6.037	MN.....	172,508	1,035,050	08/01/2006	11/01/2032
87612E AR 7		TARGET CORPORATION.....	.....	..	.....	..1FE	36,394,541	116.681	42,583,736	36,496,000	36,398,537	0	1,323	0	0	6.500	6.521	AO.....	500,806	2,372,240	10/02/2007	10/15/2037
87612E AS 5		TARGET CORPORATION.....	.....	..	.....	..1FE	320,570	115.773	370,472	320,000	320,435	0	(48)	0	0	6.000	5.976	JJ.....	8,853	19,200	01/16/2008	01/15/2018
87612E AV 8		TARGET CORPORATION.....	.....	..	.....	..1FE	4,985,650	99.510	4,975,508	5,000,000	4,986,194	0	544	0	0	3.875	3.910	JJ.....	88,802	0	07/13/2010	07/15/2020
238576 A* 3		TBG ACQUISITION CORPORATION.....	.....	..	.....1	5	3,672,855	100.000	3,824,353	3,824,353	3,708,274	0	11,112	0	0	11.500	15.340	FA.....	183,250	434,902	01/30/2007	01/31/2017
872287 AF 4		TCI COMMUNICATIONS INC.....	.....	..	.....	..2FE	8,939,814	118.303	9,227,657	7,800,000	8,658,414	0	(32,023)	0	0	7.875	6.705	FA.....	232,050	614,250	07/06/1998	02/15/2026
872287 AL 1		TCI COMMUNICATIONS INC.....	.....	..	.....	..2FE	4,758,800	112.151	5,607,555	5,000,000	4,802,131	0	5,534	0	0	7.125	7.540	FA.....	134,583	356,250	12/08/1999	02/15/2028
879240 AQ 2		TCI COMMUNICATIONS INC.....	.....	..	.....	..2FE	7,025,350	133.859	6,692,943	5,000,000	6,542,867	0	(91,697)	0	0	10.125	6.269	AO.....	106,875	506,250	11/09/2004	04/15/2022
872312 AA 1		TCM SUB LLC.....	.....	..	.....	..2FE	15,208,060	102.494	15,617,004	15,237,000	15,212,793	0	4,696	0	0	3.550	3.592	JJ.....	249,421	315,533	03/11/2010	01/15/2015
87222# AA 3		TD WILLIAMSON.....	.....	R	13	2	20,000,000	96.174	19,234,800	20,000,000	20,000,000	0	0	0	0	1.303	6.442	MJSD.	66,625	271,339	06/29/2007	06/30/2014
878091 BC 0		TEACHERS INSURANCE AND ANNUITY.....	.....	..	.....	..1FE	25,700,000	117.000	29,250,050	25,000,000	25,695,422	0	(4,589)	0	0	6.850	6.651	JD.....	71,354	1,541,250	06/23/2010	12/16/2039
87875U AH 5		TECO FINANCE INC.....	.....	..	.....	..2FE	2,125,025	113.258	2,265,168	2,000,000	2,096,626	0	(11,278)	0	0	6.572	5.708	MN.....	21,907	131,440	12/21/2007	11/01/2017
87905P B* 7		TEICHERT INC.....	.....	..	.....2	2	625,000	101.120	632,001	625,000	625,000	0	0	0	0	6.460	6.460	JJ.....	17,720	30,281	01/11/2002	07/23/2011
880451 AU 3		TENNESSEE GAS PIPELINE CO.....	.....	..	.....	..2FE	13,818,540	111.327	15,029,199	13,500,000	13,785,597	0	(3,883)	0	0	7.625	7.451	AO.....	257,344	1,029,375	09/30/1998	04/01/2037
BHM030 19 4		TEXAS COMPETITIVE ELECTRIC HOLDING.....	.....	..	.....3	..4FE	1,480,630	77.250	1,146,653	1,484,341	1,482,155	0	525	0	0	3.802	8.714	MON...	2,671	58,147	10/24/2007	10/10/2014
BHM030 M8 3		TEXAS COMPETITIVE ELECTRIC HOLDING.....	.....	..	.....3	..4FE	5,491,540	77.114	4,234,746	5,491,540	5,491,540	0	0	0	0	3.802	8.618	MON...	9,882	209,017	10/31/2007	10/10/2014
882384 AB 6		TEXAS EASTERN TRANSMISSION LP.....	.....	..	.....	..2FE	3,986,811	97.284	3,891,351	4,000,000	3,986,886	0	75	0	0	4.125	4.167	JD.....	11,458	0	12/03/2010	12/01/2020
073902 PR 3		THE BEAR STEARNS COMPANIES INC.....	.....	..	.....	..1FE	19,392,000	114.134	22,826,841	20,000,000	19,542,530	0	51,806	0	0	6.400	6.827	AO.....	316,444	1,280,000	11/15/2007	10/02/2017
65556@ AC 3		THE NORDHAM GROUP INC.....	.....	..	.....3	4	2,840,323	104.669	2,990,545	2,857,143	2,845,818	0	2,709	0	0	8.760	7.581	FMAN.	29,895	260,661	06/30/2001	05/18/2014
665859 AL 8		THE NORTHERN TRUST COMPANY (LONDON).....	.....	..	.....	..1FE	10,987,130	95.720	10,529,200	11,000,000	10,987,302	0	172	0	0	3.450	3.464	MN.....	60,088	0	11/01/2010	11/04/2020
883556 AS 1		THERMO FISHER SCIENTIFIC INC.....	.....	..	.....	..1FE	7,832,739	101.863	7,558,218	7,420,000	7,821,362	0	(11,378)	0	0	3.200	1.894	MN.....	39,573	0	11/09/2010	05/01/2015
883556 AU 6		THERMO FISHER SCIENTIFIC INC.....	.....	..	.....	..1FE	5,007,200	102.978	5,148,894	5,000,000	5,006,291	0	(909)	0	0	3.250	3.215	MN.....	18,507	81,250	12/11/2009	11/20/2014
87244E AG 7		TIAA GLOBAL MARKETS INC.....	.....	..	.....	..1FE	3,280,380	108.747	3,262,419	3,000,000	3,239,073	0	(41,307)	0	0	4.950	1.728	JJ.....	68,475	0	07/14/2010	07/15/2013
88732J AR 9		TIME WARNER CABLE INC.....	.....	..	.....	..2FE	6,220,875	114.681	7,167,550	6,250,000	6,229,915	0	5,265	0	0	7.500	7.613	AO.....	117,188	468,750	03/23/2009	04/01/2014
88732J AU 2		TIME WARNER CABLE INC.....	.....	..	.....	..2FE	10,003,950	110.447	9,940,266	9,000,000	9,997,463	0	(6,487)	0	0	6.750	5.938	JD.....	27,000	303,750	07/01/2010	06/15/2039
88732J AW 8		TIME WARNER CABLE INC.....	.....	..	.....	..2FE	2,448,000	102.734	2,568,358	2,500,000	2,452,226	0	4,010	0	0	5.000	5.266	FA.....	52,083	79,861	12/08/2009	02/01/2020
887315 AK 5		TIME WARNER COMPANIES INC.....	.....	..	.....	..2FE	311,130	114.189	302,601	265,000	282,108	0	(7,716)	0	0	9.125	5.729	JJ.....	11,150	24,181	12/09/2009	01/15/2013
887315 AM 1		TIME WARNER COMPANIES INC.....	.....	..	.....	..2FE	18,875,896	131.226	19,887,240	15,155,000	17,997,927	0	(147,458)	0	0	9.150	6.842	FA.....	577,784	1,386,683	09/16/2003	02/01/2023
887315 AZ 2		TIME WARNER COMPANIES INC.....	.....	..	.....2	..2FE	10,067,882	81.428	20,601,158	25,300,000	17,436,064	0	257,313	0	0	0.000	7.393	JJ.....	0	0	11/08/2001	01/15/2036
887315 BA 6		TIME WARNER COMPANIES INC.....	.....	..	.....	..2FE	3,217,380	119.843	3,595,277	3,000,000	3,101,319	0	(16,142)	0	0	8.050	7.237	JJ.....	111,358	241,500	01/24/2001	01/15/2016
88731E AJ 9		TIME WARNER ENTERTAINMENT CO LP.....	.....	..	.....	..2FE	5,410,605	126.198	5,805,094	4,600,000	5,302,983	0	(12,555)	0	0	8.375	7.015	JJ.....	177,643	385,250	10/10/2006	07/15/2033
88731E AC 4		TIME WARNER ENTERTAINMENT COMPANY.....	.....	..	.....	..2FE	4,341,204	111.042	4,663,764	4,200,000	4,301,880	0	(69,689)	0	0	10.150	9.738	MN.....	71,050	426,300	02/03/1995	05/01/2012
88731E AF 7		TIME WARNER ENTERTAINMENT COMPANY.....	.....	..	.....	..2FE	32,477	125.562	31,391	25,000	30,815	0	(322)	0	0	8.375	5.516	MS.....	616	2,094	02/07/2005	03/15/2023
887317 AF 2		TIME WARNER INC.....	.....	..	.....	..2FE	9,967,000	103.884	10,388,353	10,000,000	9,969,106	0	2,106	0	0	4.875	4.917	MS.....	143,542	249,167	03/03/2010	03/15/2020
889175 BD 6		TOLEDO EDISON COMPANY (THE).....	.....	..	.....	..2FE	9,985,000	103.300	10,329,980	10,000,000	9,985,796	0	212	0	0	6.150	6.161	MN.....	78,583	615,000	11/13/2006	05/15/2037
891490 AR 5		TOSCO CORP.....	.....	..	.....	..1FE	11,728,020	124.618	13,707,980	11,000,000	11,569,066	0	(18,428)	0	0	7.800	7.248	JJ.....	429,000	858,000	09/22/1998	01/01/2027
89156@ AA 1		TOURNEAU ACQUISITION CORP.....	.....	..	.....13	5	8,448,685	100.000	8,686,485	8,686,485	8,434,046	0	(12,680)	0	0	15.000	14.140	JJ.....	600,815	1,169,786	12/07/2006	10/31/2016
893045 AC 8		TRANS-ALLEGHENY INTERSTATE LINE CO.....	.....	..	.....	..2FE	5,977,560	102.773	6,166,400	6,000,000	5,981											

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			F o r e i g n	Bond CHAR	NAIC Design- ation		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
893830	AS	8			.2FE	8,152,848	105,029	8,053,639	7,668,000	8,089,417	0	(47,365)	0	0	0	0	6.000	5.079	MS	135,468	460,080	08/20/2009	03/15/2018
89407#	AF	5			.2	17,500,000	101,465	17,756,375	17,500,000	17,500,000	0	0	0	0	0	0	5.360	5.360	JD	57,322	938,000	11/13/2009	12/09/2020
89407#	AC	2			.2	6,000,000	107,584	6,455,040	6,000,000	6,000,000	0	0	0	0	0	0	5.640	5.640	MN	34,780	338,400	05/07/2007	05/24/2017
89417E	AG	4			.1FE	4,019,379	97,144	3,908,091	4,023,000	4,019,429	0	50	0	0	0	0	3.900	3.911	MN	26,150	0	10/27/2010	11/01/2020
89417E	AH	2			.1FE	13,320,761	98,526	13,206,425	13,404,000	13,320,951	0	190	0	0	0	0	5.350	5.392	MN	119,519	0	10/27/2010	11/01/2040
89420G	AE	9			.1FE	8,008,280	111,539	7,807,751	7,000,000	8,004,749	0	(3,531)	0	0	0	0	6.375	5.270	MS	131,396	0	11/03/2010	03/15/2033
89420G	AJ	8			.1FE	90,079	107,641	96,877	90,000	90,026	0	(11)	0	0	0	0	5.000	4.984	MS	1,325	4,500	07/19/2005	03/15/2013
89566E	A*	9		.2	.1	10,000,000	110,738	11,073,800	10,000,000	10,000,000	0	0	0	0	0	0	6.000	6.000	AO	138,333	600,000	03/20/2009	04/08/2019
89837#	AB	4		.2	.1Z	4,043,571	110,542	4,474,302	4,047,619	4,044,465	0	132	0	0	0	0	6.800	6.807	MS	91,746	267,143	02/21/2002	03/01/2027
902118	BK	3		R	.1FE	1,297,611	110,961	1,301,578	1,173,000	1,265,093	0	(30,197)	0	0	0	0	6.000	3.120	MN	8,993	70,380	11/30/2009	11/15/2013
902118	BL	1		R	.1FE	273,125	127,998	319,996	250,000	270,375	0	(1,821)	0	0	0	0	8.500	7.148	JJ	9,799	21,250	06/12/2009	01/15/2019
90388@	AA	9			.2	23,500,000	107,110	25,170,850	23,500,000	23,500,000	0	0	0	0	0	0	5.450	5.450	MS	426,917	1,280,750	02/07/2008	03/01/2015
904000	AA	4			.2FE	9,997,900	112,462	11,246,245	10,000,000	9,998,942	0	117	0	0	0	0	7.200	7.200	AO	152,000	720,000	10/08/1997	10/15/2017
904000	AC	0			.2FE	4,702,650	92,499	4,624,933	5,000,000	4,702,818	0	26	0	0	0	0	7.450	7.920	AO	78,639	372,500	08/08/2002	10/15/2097
904764	AK	3			.1FE	432,364	108,278	411,455	380,000	431,023	0	(1,341)	0	0	0	0	4.800	2.930	FA	6,891	0	09/29/2010	02/15/2019
126149	AD	5			.1FE	2,044,120	123,254	2,465,076	2,000,000	2,035,749	0	(1,183)	0	0	0	0	7.250	7.060	JD	6,444	145,000	09/19/2001	12/15/2026
12614Q	AK	1			.1FE	15,958,937	91,788	19,936,406	21,720,000	15,965,602	0	615	0	0	0	0	5.600	7.641	AO	256,779	1,216,320	07/16/2003	10/15/2097
91321*	AJ	0			.1	10,000,000	105,759	10,575,900	10,000,000	10,000,000	0	0	0	0	0	0	4.920	4.920	JD	20,500	492,000	12/04/2009	12/16/2016
90520E	AB	7			.1FE	1,995,040	100,346	2,006,915	2,000,000	1,995,107	0	67	0	0	0	0	2.126	5.091	JD	1,771	0	12/09/2010	12/16/2013
907818	DA	3			.2FE	10,691,700	111,354	11,135,376	10,000,000	10,635,773	0	(55,927)	0	0	0	0	5.700	4.698	FA	215,333	285,000	03/04/2010	08/15/2018
907834	AB	1			.2FE	4,546,801	103,232	4,155,073	4,025,000	4,448,586	0	(15,140)	0	0	0	0	7.500	6.428	AO	63,729	301,875	12/20/2002	10/15/2026
907834	AG	0			.2FE	5,583,939	102,974	5,251,653	5,100,000	5,503,325	0	(12,405)	0	0	0	0	7.150	6.389	MN	46,594	364,650	12/19/2002	05/15/2028
907834	AJ	4			.2FE	1,205,560	108,575	1,085,748	1,000,000	1,173,564	0	(4,931)	0	0	0	0	7.950	6.333	AO	16,783	79,500	12/31/2002	04/15/2029
908594	AB	0		.2	.1	18,000,000	113,625	20,452,500	18,000,000	18,000,000	0	0	0	0	0	0	5.640	5.640	JD	84,600	958,800	05/20/2004	06/01/2019
91055@	AB	7			.2	1,000,000	109,247	1,092,470	1,000,000	1,000,000	0	0	0	0	0	0	6.230	6.230	MS	15,921	62,300	08/10/2006	09/29/2018
91055@	AC	5			.2	2,000,000	113,837	2,276,740	2,000,000	2,000,000	0	0	0	0	0	0	6.910	6.910	JD	2,687	138,200	05/22/2008	06/24/2018
910637	R@	8			.2	11,000,000	95,713	10,528,430	11,000,000	11,000,000	0	0	0	0	0	0	6.090	6.090	FA	286,568	0	04/28/2010	07/27/2040
910637	Q*	1			.2	8,000,000	109,086	8,726,880	8,000,000	8,000,000	0	0	0	0	0	0	6.460	6.460	MN	83,262	516,800	06/30/2008	11/03/2018
911312	AJ	5			.1FE	329,828	115,984	434,939	375,000	330,923	0	522	0	0	0	0	6.200	7.191	JJ	10,721	23,250	10/21/2008	01/15/2038
911312	AL	0			.1FE	1,034,950	106,542	1,065,416	1,000,000	1,024,912	0	(7,185)	0	0	0	0	3.875	3.063	AO	9,688	38,750	07/31/2009	04/01/2014
911312	AM	8			.1FE	12,872,550	92,900	12,076,974	13,000,000	12,873,917	0	1,367	0	0	0	0	3.125	3.238	JJ	55,295	0	11/12/2010	01/15/2021
911312	AN	6			.1FE	7,687,446	96,860	7,555,080	7,800,000	7,687,672	0	226	0	0	0	0	4.875	4.968	MN	51,756	0	11/08/2010	11/15/2040
913017	AS	8			.1FE	20,463,672	137,353	20,376,303	14,835,000	18,904,566	0	(296,617)	0	0	0	0	8.750	5.235	MS	432,688	1,298,063	01/13/2005	03/01/2021
913017	BM	0			.1FE	9,204,204	113,067	8,865,558	7,841,000	9,173,838	0	(30,366)	0	0	0	0	5.375	2.680	JD	18,731	210,727	11/01/2010	12/15/2017
913017	BR	9			.1FE	4,975,050	104,968	5,248,390	5,000,000	4,976,727	0	1,677	0	0	0	0	4.500	4.561	AO	47,500	143,125	02/23/2010	04/15/2020
913017	BS	7			.1FE	2,871,249	109,010	2,779,753	2,550,000	2,868,888	0	(2,361)	0	0	0	0	5.700	4.891	AO	30,685	92,459	07/01/2010	04/15/2040
91324P	AR	3			.1FE	18,422,500	101,453	20,290,640	20,000,000	18,498,054	0	23,539	0	0	0	0	5.800	6.404	MS	341,556	1,160,000	07/11/2007	03/15/2036
91324P	BM	3			.1FE	7,973,200	95,402	7,632,152	8,000,000	7,973,607	0	407	0	0	0	0	3.875	3.916	AO	56,833	0	10/20/2010	10/15/2020
91324P	BN	1			.1FE	2,258,498	99,566	2,263,142	2,273,000	2,258,532	0	34	0	0	0	0	5.700	5.745	AO	23,753	0	10/20/2010	10/15/2040
913903	AM	2			.3FE	10,461,063	104,354	10,852,802	10,400,000	10,407,707	0	(8,361)	0	0	0	0	6.750	6.661	MN	89,700	702,000	02/20/2003	11/15/2011
914744	AB	3			.1FE	10,966,120	92,590	10,184,900	11,000,000	10,966,217	0	97	0	0	0	0	4.900	4.920	MS	106,303	0	10/13/2010	03/01/2041

E10.33

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		Rate Used to Obtain Fair Value	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	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
91159H	GW	4	US BANCORP.....			.1FE	3,595,500	101.409	3,650,724	3,600,000	3,596,301	0	.801	0	2.000	2.043	JD	3,400	36,000	06/09/2010	06/14/2013			
90333W	AC	2	US BANK NA.....			.1FE	351,521	107.834	398,985	370,000	358,341	0	2,343	0	4.800	5.637	AO	3,749	17,760	05/21/2009	04/15/2015			
90333W	AB	4	US BANK NATIONAL ASSOCIATION.....			.1FE	2,262,315	111.563	2,231,264	2,000,000	2,253,940	0	(8,375)	0	6.300	2.040	FA	51,450	0	11/18/2010	02/04/2014			
91803*	AP	3	UTILITIES INC COLLATERAL TRST NOTE.....		2	.3	15,000,000	93.587	14,038,050	15,000,000	15,000,000	0	0	0	6.580	6.580	JJ	444,150	987,000	06/30/2006	07/21/2036			
91913Y	AB	6	VALERO ENERGY CORP.....			.2FE	10,854,251	116.041	10,002,749	8,620,000	10,601,925	0	(51,291)	0	8.750	6.693	JD	33,522	754,250	04/28/2005	06/15/2030			
91913Y	AE	0	VALERO ENERGY CORPORATION.....			.2FE	4,913,950	105.589	5,279,435	5,000,000	4,923,087	0	1,411	0	7.500	7.646	AO	79,167	375,000	07/30/2002	04/15/2032			
91913Y	AG	5	VALERO ENERGY CORPORATION.....			.2FE	1,872,876	106.573	1,905,518	1,788,000	1,851,109	0	(21,767)	0	4.750	3.242	JD	3,775	84,930	02/04/2010	06/15/2013			
91913Y	AN	0	VALERO ENERGY CORPORATION.....			.2FE	5,832,350	124.128	6,206,405	5,000,000	5,749,079	0	(65,833)	0	9.375	6.948	MS	138,021	468,750	09/17/2009	03/15/2019			
91913Y	AP	5	VALERO ENERGY CORPORATION.....			.2FE	10,428,653	132.744	13,878,375	10,455,000	10,428,910	0	149	0	10.500	10.528	MS	323,234	1,097,775	03/12/2009	03/15/2039			
91913Y	AQ	3	VALERO ENERGY CORPORATION.....			.2FE	6,920,747	104.382	7,177,332	6,876,000	6,914,039	0	(6,708)	0	4.500	4.351	FA	128,925	148,694	03/05/2010	02/01/2015			
91914C	AA	5	VALERO LOGISTICS OPERATIONS.....			.2FE	9,968,600	107.313	10,731,301	10,000,000	9,993,679	0	3,768	0	6.875	6.919	JJ	317,014	687,500	07/10/2002	07/15/2012			
92203#	AN	8	VANGUARD GROUP INC/THE.....			.1	17,000,000	98.039	16,666,630	17,000,000	17,000,000	0	0	0	4.630	4.630	FA	282,044	393,550	01/22/2010	02/22/2017			
92343V	AR	5	VERIZON COMMUNICATIONS INC.....			.1FE	340,395	142.831	464,200	325,000	340,136	0	(128)	0	8.950	8.513	MS	9,696	29,088	11/12/2008	03/01/2039			
92343V	AU	8	VERIZON COMMUNICATIONS INC.....			.1FE	5,699,600	123.288	6,164,422	5,000,000	5,691,945	0	(7,655)	0	7.350	6.295	AO	91,875	367,500	02/11/2010	04/01/2039			
362333	AH	9	VERIZON FLORIDA LLC.....			.1FE	4,997,400	103.849	5,192,439	5,000,000	4,997,950	0	62	0	6.860	6.864	FA	142,917	343,000	01/29/1998	02/01/2028			
92344G	AM	8	VERIZON GLOBAL FUNDING CORPORATION.....			.1FE	9,607,275	124.056	9,304,178	7,500,000	9,589,229	0	(18,046)	0	7.750	5.441	JD	48,438	290,625	09/03/2010	12/01/2030			
92344G	AS	5	VERIZON GLOBAL FUNDING CORPORATION.....			.1FE	11,458,400	122.185	12,218,530	10,000,000	11,379,985	0	(28,870)	0	7.750	6.543	JD	34,444	775,000	02/08/2008	06/15/2032			
92344T	AA	6	VERIZON PENNSYLVANIA INC.....			.1FE	10,175,500	104.048	10,404,820	10,000,000	10,034,316	0	(37,538)	0	5.650	5.241	MN	72,194	565,000	12/05/2006	11/15/2011			
92427X	A#	6	VERMONT TEDDY BEAR CO INC (THE).....		3	.5	8,846,829	100.000	9,187,755	9,187,755	9,187,755	0	(0)	0	17.000	16.433	MJSD	425,304	1,308,280	09/29/2005	09/30/2012			
927804	FF	6	VIRGINIA ELECTRIC AND POWER CO.....			.1FE	5,314,100	111.466	5,573,300	5,000,000	5,284,425	0	(29,675)	0	5.400	4.480	AO	45,750	270,000	01/26/2010	04/30/2018			
927804	FD	2	VIRGINIA ELECTRIC AND POWER COMPAN.....			.1FE	3,259,380	108.280	3,248,396	3,000,000	3,247,119	0	(12,261)	0	5.000	3.854	JD	417	75,000	06/25/2010	06/30/2019			
92976G	AD	3	WACHOVIA BANK N A.....			.1FE	2,059,900	106.046	2,120,914	2,000,000	2,046,997	0	(10,335)	0	4.875	4.241	FA	40,625	97,500	09/24/2009	02/01/2015			
92976G	AG	6	WACHOVIA BANK NA.....			.1FE	59,796,100	100.639	60,383,400	60,000,000	59,806,563	0	3,085	0	5.850	5.874	FA	1,462,500	3,510,000	05/10/2007	02/01/2037			
929903	AR	3	WACHOVIA CORP.....		3	.1FE	12,500,000	94.365	11,795,637	12,500,000	12,500,000	0	0	0	0.815	4.621	JAJO	18,111	85,875	10/25/2005	10/28/2015			
931142	CB	7	WAL-MART STORES INC.....			.1FE	19,724,240	100.635	20,126,960	20,000,000	19,736,336	0	7,431	0	5.250	5.356	MS	350,000	840,000	06/28/2010	09/01/2035			
931142	CM	3	WAL-MART STORES INC.....			.1FE	333,368	113.841	398,445	350,000	333,822	0	210	0	6.200	6.566	AO	4,581	21,700	09/24/2008	04/15/2038			
931142	CP	6	WAL-MART STORES INC.....			.1FE	3,788,144	102.891	3,909,845	3,800,000	3,789,584	0	1,064	0	4.125	4.165	FA	65,313	156,750	08/17/2009	02/01/2019			
931142	CS	0	WAL-MART STORES INC.....			.1FE	8,923,950	106.604	9,594,387	9,000,000	8,924,698	0	748	0	5.625	5.684	AO	126,563	253,125	03/24/2010	04/01/2040			
931142	CX	9	WAL-MART STORES INC.....			.1FE	994,590	95.785	957,852	1,000,000	994,781	0	191	0	1.500	1.613	AO	2,750	0	10/18/2010	10/25/2015			
931142	CZ	4	WAL-MART STORES INC.....			.1FE	12,452,375	93.985	11,748,075	12,500,000	12,453,119	0	744	0	3.250	3.295	AO	74,479	0	10/18/2010	10/25/2020			
931142	BF	9	WAL-MART STORES INC.....			.1FE	37,173,190	128.956	38,686,890	30,000,000	36,444,212	0	(183,000)	0	7.550	5.693	FA	855,667	2,265,000	09/29/2006	02/15/2030			
254687	AH	9	WALT DISNEY CO.....		1	.1FE	25,441,383	118.078	27,057,551	22,915,000	25,019,920	0	(70,691)	0	7.550	6.619	JJ	724,563	1,730,083	10/16/2003	07/15/2093			
25468P	BW	5	WALT DISNEY CO.....			.1FE	13,614,995	122.723	15,033,617	12,250,000	13,450,977	0	(27,057)	0	7.000	6.164	MS	285,833	857,500	09/17/2003	03/01/2032			
25468P	BX	3	WALT DISNEY CO.....			.1FE	5,329,413	106.499	5,671,072	5,325,000	5,328,878	0	(3,180)	0	6.375	6.310	MS	113,156	339,469	09/30/2008	03/01/2012			
25468P	CA	2	WALT DISNEY CO.....			.1FE	3,147,396	114.231	3,426,933	3,000,000	3,055,755	0	(14,185)	0	6.200	5.602	JD	5,683	186,000	04/08/2003	06/20/2014			
94106L	AS	8	WASTE MANAGEMENT INC.....			.2FE	216,749	112.051	243,151	217,000	216,807	0	21	0	6.100	6.114	MS	3,898	13,237	05/14/2008	03/15/2018			
94106L	AU	3	WASTE MANAGEMENT INC.....			.2FE	2,631,688	121.010	2,728,778	2,255,000	2,593,353	0	(32,520)	0	7.375	5.110	MS	50,816	166,306	10/21/2009	03/11/2019			
92929Q	AQ	0	WASTE MANAGEMENT INC.....			.2FE	15,673,073	115.434	16,737,974	14,500,000	15,563,897	0	(22,905)	0	7.100	6.377	FA	428,958	839,575	10/05/2010	08/01/2026			
94106L	AG	4	WASTE MANAGEMENT INC.....			.2FE	2,119,086	118.229	2,364,573	2,000,000	2,102,159	0	(2,711)	0	7.375	6.880	MN	18,847	147,500	03/21/2003	05/15/2029			
94106L	AN	9	WASTE MANAGEMENT INC.....			.2FE	22,387,521	122.944	26,887,878	21,870,000	22,342,874	0	(9,544)	0	7.750	7.554	MN	216,574	1,694,925	07/25/2006	05/15/2032			
94107#	AC	5	WASTEQUIP INC.....		3	.5	3,380,474	100.000	3,380,474	3,380,474	3,380,474	0	0	0	13.000	11.995	AO	112,307	561,017	06/08/2007	02/05/2015			
941848	B*	3	WATERS CORPORATION.....			.2	5,000,000	101.998	5,099,900	5,000,000	5,000,000	0	0	0	3.750	3.750	FA	78,125	93,750	12/18/2009	02/01/2015			

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
BHM0JG 3K 5	WATERS CORPORATION.....				..2Z	22,000,000	100.000	22,000,000	22,000,000	22,000,000	0	0	0	0	0.000	2.500	MS	0	0	11/03/2010	03/15/2015	
BHM0JG 3L 3	WATERS CORPORATION.....				..2Z	4,000,000	100.000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.000	3.220	MS	0	0	11/03/2010	03/15/2017	
942683 AD 5	WATSON PHARMACEUTICALS INC.....				..2FE	8,374,720	106.478	8,518,222	8,000,000	8,304,317	0	(70,403)	0	0	5.000	3.864	FA	151,111	390,000	01/28/2010	08/15/2014	
942683 AE 3	WATSON PHARMACEUTICALS INC.....				..2FE	5,246,850	110.460	5,522,978	5,000,000	5,226,237	0	(20,074)	0	0	6.125	5.459	FA	115,694	298,594	12/16/2009	08/15/2019	
942749 A# 9	WATTS WATER TECHNOLOGIES INC.....				..2	10,000,000	106.121	10,612,100	10,000,000	10,000,000	0	0	0	0	5.850	5.851	AO	99,125	585,000	03/07/2006	04/30/2016	
947075 AB 3	WEATHERFORD INTERNATIONAL INC.....				..2FE	29,788,132	102.134	30,435,872	29,800,000	29,788,857	0	120	0	0	6.500	6.503	FA	807,083	1,937,000	10/06/2006	08/01/2036	
94973H AC 2	WELLPOINT HEALTH NETWORKS INC.....				..1FE	1,993,740	105.598	2,111,962	2,000,000	1,999,151	0	766	0	0	6.375	6.418	JJ	58,792	127,500	01/11/2002	01/15/2012	
94973V AL 1	WELLPOINT INC.....				..1FE	50,053,937	103.205	52,634,448	51,000,000	50,111,581	0	15,029	0	0	5.850	5.985	JJ	1,375,725	2,983,500	10/31/2006	01/15/2036	
94973V AS 6	WELLPOINT INC.....				..1FE	2,446,448	98.782	2,420,151	2,450,000	2,446,558	0	111	0	0	4.350	4.368	FA	41,150	0	08/09/2010	08/15/2020	
94980V AG 3	WELLS FARGO BANK NA.....				..1FE	19,224,791	102.209	19,230,567	18,815,000	19,202,806	0	(6,468)	0	0	5.950	5.794	FA	388,713	1,119,493	04/30/2007	08/26/2036	
94978# CY 1	WELLS FARGO-WACHOVIA BANK.....				..2	1,682,995	101.079	1,701,155	1,682,995	1,682,995	0	0	0	0	5.480	5.480	JJ	45,858	93,360	12/06/2005	01/02/2025	
94978# CZ 8	WELLS FARGO-WACHOVIA BANK.....				..2	8,862,456	101.064	8,956,753	8,862,456	8,862,456	0	0	0	0	5.480	5.480	JJ	241,482	485,663	12/06/2005	01/02/2025	
94978# DA 2	WELLS FARGO-WACHOVIA BANK.....				..2	1,994,012	99.821	1,990,443	1,994,012	1,994,012	0	0	0	0	5.480	5.480	JJ	54,332	109,272	12/06/2005	01/02/2025	
94978# DB 0	WELLS FARGO-WACHOVIA BANK.....				..2	249,820	100.496	251,059	249,820	249,820	0	0	0	0	5.480	5.480	JJ	6,807	13,690	12/06/2005	01/02/2025	
94978# DC 8	WELLS FARGO-WACHOVIA BANK.....				..2	10,703,683	101.054	10,816,500	10,703,683	10,703,683	0	0	0	0	5.480	5.480	JJ	291,652	594,152	12/06/2005	01/02/2025	
95709T AA 8	WESTAR ENERGY INC.....				..2FE	1,714,095	111.337	1,670,055	1,500,000	1,708,053	0	(6,042)	0	0	6.000	1.886	JJ	45,000	0	11/18/2010	07/01/2014	
957674 AD 6	WESTERN ATLAS INC.....				..1FE	23,476,860	135.546	25,347,154	18,700,000	21,999,179	0	(206,985)	0	0	8.550	6.389	JD	71,060	1,598,850	01/16/2004	06/15/2024	
961548 AV 6	WESTVACO CORP.....				..3FE	12,687,500	105.454	10,545,370	10,000,000	12,295,737	0	(62,308)	0	0	8.200	6.138	JJ	378,111	820,000	05/15/2003	01/15/2030	
969457 BM 1	WILLIAMS COMPANIES INC.....				..2FE	2,098,883	122.344	2,018,673	1,650,000	2,095,568	0	(3,315)	0	0	8.750	6.404	MS	42,510	72,188	08/26/2010	03/15/2032	
96950F AD 6	WILLIAMS PARTNERS LP.....				..2FE	7,496,006	103.660	7,774,500	7,500,000	7,496,160	0	154	0	0	5.250	5.255	MS	115,938	236,250	02/02/2010	03/15/2020	
96950F AG 9	WILLIAMS PARTNERS LP.....				..1	4,007,354	94.719	3,788,756	4,000,000	4,007,267	0	(87)	0	0	4.125	4.102	MN	23,833	0	11/03/2010	11/15/2020	
96950H AD 2	WILLIAMS PARTNERS LP.....				..2FE	9,273,670	116.153	9,292,232	8,000,000	9,169,718	0	(103,952)	0	0	7.250	4.478	FA	241,667	181,250	07/29/2010	02/01/2017	
97381W AD 6	WINDSTREAM CORP.....				..1	6,195,576	105.250	6,430,775	6,110,000	6,155,470	0	(12,895)	0	0	8.625	8.745	FA	219,578	526,988	08/16/2007	08/01/2016	
975515 AX 5	WINSTAR COMMUNICATIONS INC.....				..14	335,259	0.000	0	500,000	0	0	0	0	12.750	30.345	AO	0	0	12/14/2001	04/15/2010		
976656 CC 0	WISCONSIN ELECTRIC POWER COMPANY.....				..1FE	3,987,120	102.566	4,102,644	4,000,000	3,988,225	0	1,058	0	0	4.250	4.290	JD	7,556	170,000	12/08/2009	12/15/2019	
976657 AG 1	WISCONSIN ENERGY CORP.....				..1FE	22,876,385	104.653	21,856,812	20,885,000	22,681,413	0	(40,348)	0	0	6.200	5.523	AO	323,718	1,294,870	07/20/2005	04/01/2033	
92931B AC 0	WPS RESOURCES CORP.....				..13	19,651,147	96.500	18,986,375	19,675,000	19,650,936	0	(56)	0	0	6.110	6.126	JD	100,179	1,202,143	02/01/2007	12/01/2066	
026609 AC 1	WYETH.....				..1FE	4,684,502	124.665	5,734,572	4,600,000	4,662,572	0	(3,159)	0	0	7.250	7.081	MS	111,167	333,500	12/14/2001	03/01/2023	
983024 AF 7	WYETH.....				..1FE	5,603,560	117.801	5,890,035	5,000,000	5,576,586	0	(26,974)	0	0	6.450	5.222	FA	134,375	258,000	03/01/2010	02/01/2024	
984121 BP 7	XEROX CORP.....				..2FE	2,371,800	113.967	2,279,341	2,000,000	2,362,251	0	(9,549)	0	0	6.400	2.651	MS	37,689	0	11/03/2010	03/15/2016	
984121 BW 2	XEROX CORPORATION.....				..2FE	8,211,150	112.724	7,890,708	7,000,000	8,177,812	0	(33,338)	0	0	6.350	3.720	MN	56,797	222,250	10/05/2010	05/15/2018	
984121 BZ 5	XEROX CORPORATION.....				..2FE	1,129,827	104.636	1,184,484	1,132,000	1,130,238	0	383	0	0	4.250	4.293	FA	18,175	33,543	12/01/2009	02/15/2015	
984121 CA 9	XEROX CORPORATION.....				..2FE	3,365,719	107.391	3,624,434	3,375,000	3,366,484	0	713	0	0	5.625	5.661	JD	8,438	195,645	12/01/2009	12/15/2019	
984121 CB 7	XEROX CORPORATION.....				..2FE	7,733,008	114.062	8,856,945	7,765,000	7,733,379	0	346	0	0	6.750	6.782	JD	23,295	540,153	12/01/2009	12/15/2039	
98385X AP 1	XTO ENERGY INC.....				..1FE	15,006,300	114.720	14,913,557	13,000,000	14,913,405	0	(92,895)	0	0	5.500	3.260	JD	31,778	357,500	07/29/2010	06/15/2018	
98385X AT 3	XTO ENERGY INC.....				..1FE	10,914,400	121.755	12,175,525	10,000,000	10,807,699	0	(79,967)	0	0	6.500	5.244	JD	28,889	650,000	08/21/2009	12/15/2018	
98458P AB 1	YALE UNIVERSITY.....				..1FE	2,626,631	103.481	2,723,621	2,632,000	2,627,807	0	1,032	0	0	2.900	2.945	AO	16,114	71,027	11/03/2009	10/15/2014	
98472# AE 9	YANCEY BROS. CO. SR SECURED NOTE.....				..3	8,000,000	91.197	7,295,760	8,000,000	8,000,000	0	0	0	0	7.120	6.620	MN	74,364	573,793	03/30/2004	05/14/2016	
98478* AQ 0	YANKEE GAS SERVICES CO.....				..2	22,000,000	98.658	21,704,760	22,000,000	22,000,000	0	0	0	0	4.870	4.870	AO	267,850	473,202	04/09/2010	04/01/2020	
98956P AA 0	ZIMMER HOLDINGS INC.....				..2FE	4,952,906	102.178	5,108,920	5,000,000	4,956,225	0	3,319	0	0	4.625	4.746	MN	19,913	239,601	02/18/2010	11/30/2019	
98956P AB 8	ZIMMER HOLDINGS INC.....				..2FE	12,246,952	102.082	12,524,454	12,269,000	12,247,272	0	288	0	0	5.750	5.762	MN	60,749	730,943	12/17/2009	11/30/2039	
06849A AB 5	ABX FINANCING COMPANY.....				..1FE	4,980,465	108.667	5,433,373	5,000,000	4,980,787	0	289	0	0	6.350	6.380	AO	67,028	317,500	11/06/2006	10/15/2036	

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
008916	AJ	7	AGRIUM INC.....	A			2FE	3,704,142	104.539	3,914,976	3,745,000	3,704,157	0	15	0	0	6.125	5.071	JD	7,009	0	12/15/2010	01/15/2041	
012873	AH	8	ALBERTA ENERGY CO LTD.....	A			2FE	3,975,960	121.693	4,867,700	4,000,000	3,979,020	0	420	0	0	8.125	8.178	MS	95,694	325,000	09/12/2000	09/15/2030	
012873	AK	1	ALBERTA ENERGY CO LTD.....	A			2FE	996,510	114.895	1,148,946	1,000,000	996,931	0	61	0	0	7.375	7.403	MN	12,292	73,750	10/22/2001	11/01/2031	
013716	AQ	8	ALCAN INC.....	A			1FE	5,091,100	117.637	5,881,865	5,000,000	5,078,836	0	(1,717)	0	0	7.250	7.101	MS	106,736	362,500	07/30/2001	03/15/2031	
064149	A5	6	BANK OF NOVA SCOTIA.....	A			1FE	1,997,800	101.821	2,036,422	2,000,000	1,998,475	0	675	0	0	2.250	2.288	JJ	19,875	22,500	01/19/2010	01/22/2013	
064149	A6	4	BANK OF NOVA SCOTIA.....	A			1FE	11,402,620	103.876	11,426,307	11,000,000	11,380,864	0	(21,756)	0	0	3.400	2.513	JJ	165,183	85,000	09/28/2010	01/22/2015	
064149	B9	7	BANK OF NOVA SCOTIA.....	A			1FE	4,982,500	102.674	5,133,713	5,000,000	4,985,098	0	2,598	0	0	2.375	2.480	JD	4,618	59,375	06/10/2010	12/17/2013	
06849U	AC	9	BARRICK PD AUSTRALIA FINANCE PTY L.....	A			2FE	7,141,421	107.661	7,762,336	7,210,000	7,146,825	0	5,390	0	0	4.950	5.072	JJ	164,568	266,680	10/13/2009	01/15/2020	
136385	AD	3	CAN NATURAL RES.....	A			2FE	25,087,750	107.217	26,804,194	25,000,000	26,344,716	0	(744,946)	0	0	5.450	5.377	AO	340,625	1,362,500	12/06/2006	10/01/2012	
136375	BD	3	CANADIAN NATIONAL RAILWAY CO.....	A			1FE	14,697,400	119.383	16,713,578	14,000,000	14,629,010	0	(20,589)	0	0	6.900	6.493	JJ	445,433	966,000	02/27/2007	07/15/2028	
136385	AH	4	CANADIAN NATURAL RESOURCES LIMITED.....	A			2FE	25,542,000	114.932	28,733,050	25,000,000	25,350,251	0	(51,516)	0	0	6.000	5.704	FA	566,667	1,500,000	12/11/2006	08/15/2016	
136385	AL	5	CANADIAN NATURAL RESOURCES LIMITED.....	A			2FE	29,338,760	110.493	32,595,435	29,500,000	29,346,068	0	2,100	0	0	6.250	6.290	MS	542,882	1,843,750	03/13/2007	03/15/2038	
124900	C@	8	CCL INDUSTRIES INC.....	A			2	5,000,000	107.579	5,378,950	5,000,000	5,000,000	0	0	0	0	5.860	5.860	MS	77,319	293,000	09/09/2008	09/26/2013	
125094	AB	8	CDP FINANCIAL INC.....	A			1	17,409,750	101.651	17,788,855	17,500,000	17,426,794	0	16,969	0	0	3.000	3.115	MN	52,500	525,000	01/05/2010	11/25/2014	
15135U	AB	5	CENOVUS ENERGY INC.....	A			2FE	2,577,632	107.234	2,680,857	2,500,000	2,569,288	0	(8,344)	0	0	4.500	3.694	MS	33,125	56,250	04/14/2010	09/15/2014	
15135U	AD	1	CENOVUS ENERGY INC.....	A			2FE	13,604,892	113.400	15,257,930	13,455,000	13,598,764	0	(6,128)	0	0	5.700	5.545	AO	161,909	383,468	10/02/2009	10/15/2019	
15135U	AF	6	CENOVUS ENERGY INC.....	A			2FE	14,943,486	116.499	17,474,910	15,000,000	14,943,789	0	303	0	0	6.750	6.779	MN	129,375	506,250	09/15/2009	11/15/2039	
292506	AA	0	ENCANA CORPORATION.....	A			2FE	4,463,230	111.364	4,621,589	4,150,000	4,390,471	0	(67,037)	0	0	5.800	3.945	MN	40,117	240,700	12/04/2009	05/01/2014	
448055	AE	3	HUSKY ENERGY INC.....	A			2FE	2,154,100	109.801	2,196,022	2,000,000	2,116,055	0	(30,675)	0	0	5.900	4.080	JD	5,244	118,000	09/29/2009	06/15/2014	
448055	AF	0	HUSKY ENERGY INC.....	A			2FE	6,107,616	118.741	6,411,992	5,400,000	6,035,461	0	(53,468)	0	0	7.250	5.561	JD	17,400	391,500	08/17/2009	12/15/2019	
C60191	AH	3	NATIONAL BANK OF CANADA.....	A		13	1FE	20,250,000	60.000	15,000,000	25,000,000	20,340,348	0	40,622	0	0	0.563	61.929	FA	48,047	191,146	09/30/2004	08/29/2087	
65334H	AA	0	NEXEN INC.....	A			2FE	2,177,680	110.747	2,214,944	2,000,000	2,173,365	0	(3,456)	0	0	7.875	7.079	MS	46,375	157,500	09/23/2009	03/15/2032	
65334H	AC	6	NEXEN INC.....	A			2FE	11,713,080	106.269	12,752,222	12,000,000	11,867,597	0	41,292	0	0	5.050	5.468	MN	69,017	606,000	12/06/2006	11/20/2013	
669771	AS	6	NOVA GAS TRANSMISSION LTD.....	A			1FE	16,132,780	125.513	19,925,252	15,875,000	16,043,084	0	(9,076)	0	0	7.875	7.752	AO	312,539	1,250,156	10/18/1995	04/01/2023	
698900	AG	2	PANCANADIAN ENERGY CORP.....	A			2FE	26,165,154	112.847	29,565,966	26,200,000	26,169,472	0	619	0	0	7.200	7.210	MN	314,400	1,886,400	10/31/2001	11/01/2031	
71644E	AE	2	PETRO-CANADA.....	A			2FE	29,877,771	119.255	32,902,427	27,590,000	29,437,157	0	(66,359)	0	0	7.875	7.170	JD	96,565	2,172,713	12/19/2002	06/15/2026	
71644E	AF	9	PETRO-CANADA.....	A			2FE	28,667,296	110.265	31,155,404	28,255,000	28,599,523	0	(10,943)	0	0	7.000	6.890	MN	252,725	1,977,850	09/23/2002	11/15/2028	
725906	AH	4	PLACER DOME INC.....	A			1FE	11,375,448	103.887	11,448,299	11,020,000	11,330,984	0	(6,954)	0	0	6.375	6.151	MS	234,175	702,525	08/26/2003	03/01/2033	
725906	AN	1	PLACER DOME INC.....	A			1FE	19,367,694	108.049	20,853,438	19,300,000	19,362,106	0	(1,003)	0	0	6.450	6.423	AO	262,802	1,244,850	05/24/2004	10/15/2035	
73755L	AD	9	POTASH CORP OF SASKATCHEWAN.....	A			2FE	21,789,480	103.438	22,756,294	22,000,000	21,800,900	0	3,177	0	0	5.875	5.944	JD	107,708	1,292,500	03/19/2007	12/01/2036	
77509N	AD	5	ROGERS CABLE INC.....	A			2FE	3,338,100	108.633	3,258,993	3,000,000	3,227,475	0	(110,625)	0	0	7.875	2.077	MN	39,375	118,125	04/28/2010	05/01/2012	
77509N	AF	0	ROGERS CABLE INC.....	A			2FE	6,148,026	123.061	6,189,978	5,030,000	6,033,387	0	(20,132)	0	0	8.750	6.943	MN	73,354	440,125	05/15/2008	05/01/2032	
77531Q	AM	0	ROGERS WIRELESS INC.....	A			2FE	8,761,228	118.642	9,610,034	8,100,000	8,539,898	0	(90,773)	0	0	7.500	6.034	MS	178,875	607,500	12/11/2009	03/15/2015	
78008K	BS	1	ROYAL BANK OF CANADA.....	A			1FE	10,804,008	100.202	10,851,898	10,830,000	10,806,089	0	2,081	0	0	2.625	2.670	JD	12,635	119,243	07/07/2010	12/15/2015	
78008K	NA	7	ROYAL BANK OF CANADA.....	A			1FE	3,994,120	98.614	3,944,575	4,000,000	3,994,536	0	416	0	0	1.125	1.171	JJ	10,625	0	09/29/2010	01/15/2014	
80102#	AA	3	SANIMAL GP SENIOR.....	A			2	16,900,000	103.341	17,464,629	16,900,000	16,900,000	0	0	0	0	5.100	5.100	JD	4,788	861,900	06/10/2005	06/29/2012	
87425E	AG	8	TALISMAN ENERGY INC.....	A			2FE	16,437,470	107.854	18,335,197	17,000,000	16,675,482	0	63,823	0	0	5.125	5.623	MN	111,326	871,250	12/08/2006	05/15/2015	
87425E	AM	5	TALISMAN ENERGY INC.....	A			2FE	1,982,612	94.031	1,880,618	2,000,000	1,982,797	0	185	0	0	3.750	3.852	FA	10,208	0	11/09/2010	02/01/2021	
878742	AR	6	TECK RESOURCES LTD.....	A			2FE	2,998,560	100.090	3,002,692	3,000,000	2,998,627	0	67	0	0	3.850	5.009	FA	42,992	0	08/03/2010	08/15/2017	
87971M	AC	7	TELUS CORP.....	A			2FE	1,912,962	102.727	1,975,440	1,923,000	1,922,461	0	1,228	0	0	8.000	8.067	JD	12,820	153,840	05/23/2001	06/01/2011	
89346D	AA	5	TRANSALTA CORP.....	A			2FE	1,832,758	107.240	1,790,910	1,670,000	1,784,823	0	(47,935)	0	0	6.750	2.181	JJ	51,979	56,363	04/29/2010	07/15/2012	
89346D	AD	9	TRANSALTA CORPORATION.....	A			2FE	2,991,760	105.660	2,984,899	2,825,000	2,976,915	0	(14,845)	0	0	4.750	3.316	JJ	61,875	0	07/23/2010	01/15/2015	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
893526 DF 7	TRANSCANADA PIPELINES LIMITED.....	A			.1FE	6,930,866	101.280	7,044,038	6,955,000	6,933,433	0	442	0	0	5.600	5.624	MS	98,452	389,480	03/22/2004	03/31/2034
893526 DJ 9	TRANSCANADA PIPELINES LIMITED.....	A			.1FE	4,984,300	110.078	5,503,900	5,000,000	4,984,410	0	110	0	0	6.100	6.123	JD	25,417	152,500	05/26/2010	06/01/2040
893526 DK 6	TRANSCANADA PIPELINES LIMITED.....	A			.1FE	10,802,167	97.583	10,568,206	10,830,000	10,802,794	0	627	0	0	3.800	3.831	AO	112,030	0	09/20/2010	10/01/2020
89352H AE 9	TRANSCANADA PIPELINES LIMITED.....	A			.1FE	8,889,763	124.347	11,056,909	8,892,000	8,889,808	0	22	0	0	7.250	7.252	FA	243,542	644,670	12/05/2008	08/15/2038
893526 BY 8	TRANSCANADA PIPELINES LTD.....	A			.1FE	5,142,632	139.869	5,671,668	4,055,000	4,725,839	0	(43,774)	0	0	9.875	7.493	JJ	200,216	400,431	09/12/1995	01/01/2021
02343* AA 0	AMCOR FINANCE (USA) SERIES A.....	F			.2FE	5,000,000	105.830	5,291,500	5,000,000	5,000,000	0	0	0	0	5.380	5.380	JD	11,956	269,000	11/17/2009	12/15/2016
02343* AB 8	AMCOR FINANCE (USA) SERIES B.....	F			.2FE	20,000,000	105.442	21,088,400	20,000,000	20,000,000	0	0	0	0	5.690	5.690	JD	50,578	1,138,000	11/17/2009	12/15/2018
055451 AB 4	BHP BILLITON FINANCE (USA) LTD.....	F			.1FE	4,505,535	111.058	4,997,628	4,500,000	4,503,129	0	(540)	0	0	5.250	5.233	JD	10,500	236,250	01/25/2006	12/15/2015
055450 AE 0	BHP FINANCE (USA) LIMITED.....	F			.1FE	13,347,941	113.512	14,529,537	12,800,000	13,291,520	0	(157,214)	0	0	6.750	6.220	MN	144,000	864,000	03/21/2003	11/01/2013
055450 AG 5	BHP FINANCE (USA) LIMITED.....	F			.1FE	14,975,835	119.155	17,277,403	14,500,000	14,742,064	0	(40,382)	0	0	7.250	6.881	MS	350,417	1,051,250	03/21/2003	03/01/2016
2027A0 DJ 5	COMMONWEALTH BANK OF AUSTRALIA.....	F			.1FE	5,043,008	104.672	5,307,912	5,071,000	5,045,704	0	2,235	0	0	5.000	5.071	AO	53,527	253,550	10/08/2009	10/15/2019
Q3393* AB 7	ELECTRANET PTY LTD - B.....	F			.2	10,000,000	100.400	10,040,000	10,000,000	10,000,000	0	0	0	0	4.480	4.480	FA	168,000	0	03/31/2010	08/16/2016
30239X AB 3	FBG FINANCE LIMITED.....	F		2	.2	22,293,458	118.115	23,623,060	20,000,000	21,487,229	0	(222,195)	0	0	7.875	6.276	JD	131,250	1,575,000	01/21/2010	06/01/2016
30239X AC 1	FBG FINANCE LTD.....	F			.2FE	3,118,968	107.702	3,158,893	2,933,000	3,086,563	0	(31,041)	0	0	5.125	3.835	JD	6,681	150,316	12/10/2009	06/15/2015
45326T AA 6	INCITEC PIVOT FINANCE LLC.....	F			.2FE	20,259,452	102.402	20,828,607	20,340,000	20,266,896	0	6,915	0	0	6.000	6.053	JD	71,190	1,220,400	04/15/2010	12/10/2019
Q6503* AA 9	MURRAY GOULBURN SENIOR NOTES D13.....	F		2	.2	8,764,470	103.561	9,320,490	9,000,000	8,921,036	0	16,902	0	0	4.980	5.575	AO	90,885	448,200	02/21/2006	10/18/2013
Q7160# AC 3	ORICA FINANCE LTD SENIOR UNSEC.....	D		3	.2	10,062,289	100.298	13,015,581	10,062,289	13,301,972	0	0	0	1,631,196	5.822	6.638	MN	120,934	657,951	03/23/2005	05/05/2015
73931@ AB 5	POWERCOR AUSTRALIA LLC.....	F			.1	6,000,000	105.858	6,351,480	6,000,000	6,000,000	0	0	0	0	4.900	4.900	MN	40,017	294,000	10/15/2009	11/12/2016
767201 AC 0	RIO TINTO FINANCE (USA) LIMITED.....	F			.1FE	4,548,309	116.585	4,791,623	4,110,000	4,502,173	0	(41,984)	0	0	6.500	4.967	JJ	123,186	267,150	11/30/2009	07/15/2018
767201 AH 9	RIO TINTO FINANCE (USA) LIMITED.....	F			.1FE	9,382,894	134.305	12,913,387	9,615,000	9,408,945	0	15,751	0	0	9.000	9.375	MN	144,225	865,350	04/14/2009	05/01/2019
767201 AJ 5	RIO TINTO FINANCE (USA) LIMITED.....	F			.1FE	4,511,343	96.241	4,345,295	4,515,000	4,511,458	0	115	0	0	1.875	5.019	MN	13,874	0	10/28/2010	11/02/2015
767201 AK 2	RIO TINTO FINANCE (USA) LIMITED.....	F			.1FE	2,976,750	94.927	2,847,807	3,000,000	2,977,070	0	320	0	0	3.500	5.100	MN	17,208	0	10/28/2010	11/02/2020
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED.....	F			.1FE	11,428,139	98.047	11,211,629	11,435,000	11,428,155	0	16	0	0	5.200	5.004	MN	97,452	0	10/28/2010	11/02/2040
Q9194# AE 5	TRANSURBAN FINANCE COMPANY PTY LTD.....	F			.1	10,000,000	107.052	10,705,200	10,000,000	10,000,000	0	0	0	0	5.040	5.040	FA	197,400	504,000	05/26/2005	08/10/2015
961214 BJ 1	WESTPAC BANKING CORP.....	F			.1FE	2,997,480	102.316	3,069,480	3,000,000	2,998,398	0	823	0	0	2.250	2.279	MN	7,875	67,500	11/16/2009	11/19/2012
Q9749# AA 3	WESTRAC PTY LTD 06-A.....	F			.2Z	15,000,000	107.067	16,060,050	15,000,000	15,000,000	0	0	0	0	6.100	6.100	FA	325,333	915,000	07/31/2006	08/23/2013
980236 AC 7	WOODSIDE FINANCE LTD.....	F			.2FE	4,971,650	103.216	5,160,810	5,000,000	4,997,782	0	3,614	0	0	6.700	6.779	FA	139,583	335,000	07/25/2001	08/01/2011
980888 AA 9	WOOLWORTHS LIMITED.....	F			.1FE	7,793,058	111.782	8,718,973	7,800,000	7,796,138	0	673	0	0	5.550	5.562	MN	55,315	432,900	11/16/2005	11/15/2015
980888 A# 8	WOOLWORTHS LTD SR UNSEC NT.....	F			.1FE	17,000,000	106.733	18,144,610	17,000,000	17,000,000	0	0	0	0	5.160	5.160	AO	158,383	877,200	02/24/2005	04/26/2017
980888 A@ 0	WOOLWORTHS LTD SR UNSEC NT.....	F			.1FE	3,500,000	107.221	3,752,735	3,500,000	3,500,000	0	0	0	0	5.060	5.060	AO	31,976	177,100	02/24/2005	04/26/2015
980888 B* 1	WOOLWORTHS LTD SR UNSEC NT.....	F			.1FE	8,000,000	105.032	8,402,560	8,000,000	8,000,000	0	0	0	0	5.410	5.410	AO	78,144	432,800	02/24/2005	04/26/2020
24668P AD 9	DELHAIZE GROUP.....	F			.2FE	19,905,495	95.189	20,343,772	21,372,000	19,908,243	0	2,748	0	0	5.700	6.340	AO	280,864	0	11/03/2010	10/01/2040
B7894* AA 0	SILFIN NV SERIES A.....	F			.1	10,000,000	105.759	10,575,900	10,000,000	10,000,000	0	0	0	0	4.920	4.920	JD	20,500	492,000	12/04/2009	12/16/2016
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD.....				.2FE	2,800,000	108.701	3,043,628	2,800,000	2,800,000	0	0	0	0	6.070	6.070	AO	28,799	84,980	03/26/2010	04/30/2020
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD.....				.2FE	1,200,000	108.976	1,307,712	1,200,000	1,200,000	0	0	0	0	6.120	6.121	AO	12,444	24,480	03/26/2010	04/30/2020
71645W AP 6	PETROBRAS INTERNATIONAL FINANCE CO.....	F			.1	2,412,279	103.757	2,526,478	2,435,000	2,414,245	0	1,695	0	0	5.750	5.874	JJ	62,617	101,120	10/28/2009	01/20/2020
71645W AQ 4	PETROBRAS INTERNATIONAL FINANCE CO.....	F			.1	4,203,458	105.040	4,479,969	4,265,000	4,204,194	0	635	0	0	6.875	6.992	JJ	131,134	211,769	10/28/2009	01/20/2040
453258 AP 0	VALE INCO LTD.....				.2FE	31,017,220	106.256	27,626,482	26,000,000	30,491,235	0	(101,619)	0	0	7.200	5.791	MS	551,200	1,872,000	01/21/2005	09/15/2032
G1418# AE 3	CARIBBEAN UTILITIES COMPANY LIMIT.....			1	.1	3,600,000	102.179	3,678,444	3,600,000	3,600,000	0	0	0	0	6.470	6.622	JD	19,410	194,100	04/02/1998	06/01/2013
G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S.....			1	.1	3,000,000	107.140	3,214,200	3,000,000	3,000,000	0	0	0	0	7.640	7.650	JD	19,100	200,550	07/06/1999	06/01/2014
44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL LI.....	F			.1FE	27,807,600	120.305	33,083,793	27,500,000	27,784,485	0	(5,578)	0	0	7.450	7.364	MN	210,566	2,048,750	02/03/2006	11/24/2033
05965X AD 1	BANCO SANTANDER CHILE SA.....	F			.1FE	5,331,853	100.479	5,325,371	5,300,000	5,320,829	0	(10,757)	0	0	2.875	2.657	MN	20,317	152,375	12/17/2009	11/13/2012

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
05965X AH 2	BANCO SANTANDER CHILE SA.....		.....	F	.....	..1FE	2,592,616	99.991	2,599,776	2,600,000	2,592,990	0	374	0	0	3.750	3.813	MS.....	26,813	0	09/15/2010	09/22/2015
21987B AN 8	CODELCO INC.....		.....	F	.....	..1FE	12,623,712	94.754	12,175,825	12,850,000	12,626,668	0	2,956	0	0	3.750	5.234	MN.....	76,297	0	10/28/2010	11/04/2020
268270 AA 3	E.CL S.A.....		.....	F	.....	..2FE	1,279,616	99.066	1,287,858	1,300,000	1,279,680	0	64	0	0	5.625	5.838	JD.....	3,047	0	12/09/2010	01/15/2021
87938X AA 9	TELEFONICA MOVILES CHILE S.A.....		.....	F	.....	..2FE	4,088,807	95.978	3,935,090	4,100,000	4,089,103	0	296	0	0	2.875	5.075	MN.....	17,026	0	11/03/2010	11/09/2015
P9242# AA 6	TRANSELEC HOLDINGS RENTAS LIMITADA.....		.....	..	.....13	..3Z	18,000,000	98.351	17,703,180	18,000,000	18,000,000	0	0	0	0	2.036	6.212	FMAN.	61,078	380,627	01/18/2007	02/02/2013
K3752# AD 0	KOBENHAVNS LUFTHAVNE.....		.....	F	.....	.....2	7,000,000	105.683	7,397,810	7,000,000	7,000,000	0	0	0	0	5.640	5.640	JD.....	2,193	197,400	05/20/2010	06/29/2018
654902 AC 9	NOKIA CORP.....		.....	F	.....	..1FE	11,774,963	105.448	12,057,952	11,435,000	11,768,666	0	(4,096)	0	0	6.625	6.400	MN.....	96,800	757,569	06/03/2009	05/15/2039
86210M AB 2	STORA ENSO OYJ.....		.....	F	.....	..3FE	1,472,062	103.500	1,830,915	1,769,000	1,557,032	0	29,830	0	0	6.404	7.343	AO.....	23,916	113,287	04/13/2006	04/15/2016
857449 #R 3	AIRBUS INDUSTRIE SECURED LOAN CERT.....		.....	F	2	1	2,347,474	121.286	2,847,157	2,347,474	2,347,474	0	0	0	0	8.990	8.989	MS.....	62,139	211,038	01/11/1995	09/15/2018
857449 #T 9	AIRBUS INDUSTRIE SECURED LOAN CERT.....		.....	F	2	1	2,256,198	124.248	2,914,966	2,346,087	2,300,108	0	5,651	0	0	8.990	9.431	MS.....	62,102	210,913	01/11/1995	09/15/2018
857449 #V 4	AIRBUS INDUSTRIE SECURED LOAN CERT.....		.....	F	2	1	1,776,808	124.238	2,207,471	1,776,808	1,776,808	0	0	0	0	8.990	9.003	MS.....	47,033	159,735	01/11/1995	09/15/2018
25214B AE 4	DEXIA CREDIT LOCAL.....		.....	F	.....	..1FE	4,984,350	101.459	5,072,960	5,000,000	4,987,989	0	3,639	0	0	2.750	2.833	JJ.....	65,313	67,986	01/05/2010	01/10/2014
268317 AA 2	ELECTRICITE DE FRANCE.....		.....	F	.....	..1FE	4,980,150	110.786	5,539,278	5,000,000	4,987,176	0	3,731	0	0	5.500	5.591	JJ.....	118,403	275,000	01/21/2009	01/26/2014
268317 AB 0	ELECTRICITE DE FRANCE.....		.....	F	.....	..1FE	1,993,760	117.247	2,344,932	2,000,000	1,994,674	0	488	0	0	6.500	6.542	JJ.....	55,972	130,000	01/21/2009	01/26/2019
F29400 LM 2	ELECTRICITE DE FRANCE.....		.....	D	.....	..1FE	27,504,800	143.745	35,936,368	27,504,800	33,538,750	0	0	0	(2,330,000)	5.625	5.625	FEB.....	1,622,954	1,900,195	05/07/2003	02/21/2033
35177P AU 1	FRANCE TELECOM SA.....		.....	F	.....	..1FE	333,218	97.344	326,101	335,000	333,317	0	99	0	0	2.125	2.238	MS.....	2,076	0	09/07/2010	09/16/2015
505861 AA 2	LAFARGE S.A.....		.....	F	.....	..2FE	20,527,600	102.608	20,521,680	20,000,000	20,067,509	0	(120,268)	0	0	6.150	5.503	JJ.....	567,167	1,230,000	10/31/2006	07/15/2011
89152U AA 0	TOTAL CAPITAL SA.....		.....	F	.....	..1FE	2,986,830	102.418	3,072,532	3,000,000	2,989,369	0	2,042	0	0	3.125	3.206	AO.....	23,177	93,750	09/25/2009	10/02/2015
89152U AD 4	TOTAL CAPITAL SA.....		.....	F	.....	..1FE	9,660,063	103.653	9,847,016	9,500,000	9,653,713	0	(6,351)	0	0	4.450	4.241	JD.....	8,220	211,375	06/30/2010	06/24/2020
2515E0 AA 7	DEUTSCHE BANK FINANCIAL LLC.....		.....	..	.....	..1FE	1,982,040	107.310	2,146,198	2,000,000	1,992,459	0	1,583	0	0	5.375	5.478	FA.....	38,819	107,500	02/19/2003	03/02/2015
D1769@ AA 1	DEUTSCHE BOERSE AG.....		.....	F	.....	.....1	10,000,000	107.818	10,781,800	10,000,000	10,000,000	0	0	0	0	5.520	5.520	JD.....	29,133	552,000	05/23/2008	06/12/2015
25156P AC 7	DEUTSCHE TELEKOM INTL FIN.....		.....	F	2	..2FE	32,382,363	134.395	41,998,406	31,250,000	32,311,504	0	(22,563)	0	0	8.750	8.403	JD.....	121,528	2,734,375	01/14/2003	06/15/2030
D23007 AA 1	DRESDNER BANK AG/LONDON.....		.....	D	3	..1FE	3,665,816	86.195	2,585,838	3,585,150	4,090,620	0	(5,296)	0	(285,245)	1.901	2.774	FA.....	26,991	71,620	02/08/2006	02/26/2021
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V.....		.....	F	.....	..1FE	10,568,686	118.169	11,814,526	9,998,000	10,557,200	0	(7,665)	0	0	6.650	6.221	AO.....	112,658	664,867	06/18/2009	04/30/2038
826200 AB 3	SIEMENS FINANCIERINGSMAATCHAPPIJ N.....		.....	F	.....	..1FE	1,078,820	104.753	1,047,528	1,000,000	1,038,679	0	(33,674)	0	0	5.500	2.004	FA.....	20,625	55,000	10/16/2009	02/16/2012
826200 AD 9	SIEMENS FINANCIERINGSMAATSCHAPPIJ.....		.....	F	.....	..1FE	50,933,263	112.891	57,896,354	51,285,000	50,972,276	0	11,486	0	0	6.125	6.187	FA.....	1,169,227	3,141,206	07/12/2007	08/17/2026
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE SA.....		.....	F	.....	..1FE	2,672,222	113.651	2,613,968	2,300,000	2,656,491	0	(15,067)	0	0	6.000	3.447	AO.....	29,133	78,000	09/02/2010	10/15/2017
22303Q AH 3	COVIDIEN INTERNATIONAL FINANCE SA.....		.....	F	.....	..1FE	5,764,256	118.716	5,814,700	4,898,000	5,745,967	0	(14,057)	0	0	6.550	5.329	AO.....	67,728	320,819	09/03/2009	10/15/2037
22303Q AL 4	COVIDIEN INTERNATIONAL FINANCE SA.....		.....	F	.....	..1FE	13,208,357	99.975	13,081,690	13,085,000	13,203,561	0	(4,796)	0	0	4.200	4.084	JD.....	24,425	254,939	07/07/2010	06/15/2020
G2615* AB 2	DCC PLC.....		.....	F	.....	.....2	5,000,000	98.493	4,924,650	5,000,000	5,000,000	0	0	0	0	5.130	5.130	AO.....	64,125	133,238	02/11/2010	03/24/2017
G2978# AE 3	ELECTRICITY SUPPLY BOARD SERIES E.....		.....	F	.....	.....1	20,000,000	72.890	14,578,000	20,000,000	20,000,000	0	0	0	0	6.050	6.049	JD.....	53,778	1,210,000	11/20/2003	12/15/2023
G7815@ AA 9	SAP IRELAND US FINANCIAL SERVICES.....		.....	F	.....	.....1	11,000,000	94.974	10,447,140	11,000,000	11,000,000	0	0	0	0	2.340	2.340	AO.....	55,055	0	09/28/2010	10/14/2015
81180R AE 2	SEAGATE TECHNOLOGY HDD HOLDINGS.....		.....	F	.....	..3FE	4,702,176	100.500	4,748,625	4,725,000	4,710,068	0	2,054	0	0	6.800	6.867	AO.....	80,325	321,300	09/19/2006	10/01/2016
922501 AA 9	VEGA CONTAINER VESSEL VCV_06-1 PLC.....		.....	F	2	..3FE	18,178,745	87.500	15,906,402	18,178,745	18,178,745	0	0	0	0	5.562	5.562	FMAN.	143,239	1,006,744	02/03/2006	02/10/2018
88166C AA 6	TEVA PHARMACEUTICAL FINANCE BV.....		.....	F	.....	..1FE	3,495,660	101.748	3,561,173	3,500,000	3,496,096	0	436	0	0	3.000	3.027	JD.....	4,667	51,625	06/15/2010	06/15/2015
88166B AB 6	TEVA PHARMACEUTICAL FINANCE III LL.....		.....	F	.....	..1FE	5,594,512	100.920	5,651,492	5,600,000	5,595,973	0	1,461	0	0	1.500	1.550	JD.....	3,733	41,300	06/15/2010	06/15/2012
88163V AD 1	TEVA PHARMACEUTICAL FINANCE LLC.....		.....	..	.....	..1FE	4,210,913	112.599	4,222,448	3,750,000	4,209,955	0	(957)	0	0	6.150	5.263	FA.....	96,094	0	11/17/2010	02/01/2036
29268B AC 5	ENEL FIN INTL.....		.....	F	.....	..1FE	20,867,640	101.210	20,241,960	20,000,000	20,849,891	0	(11,729)	0	0	6.800	6.463	MS.....	400,444	1,360,000	06/12/2009	09/15/2037
29268B AD 3	ENEL FINANCE INTERNATIONAL SA.....		.....	F	.....	..1FE	1,377,851	101.879	1,402,869	1,377,000	1,377,653	0	(161)	0	0	3.875	3.862	AO.....	12,450	53,359	10/02/2009	10/07/2014
29268B AE 1	ENEL FINANCE INTERNATIONAL SA.....		.....	F	.....	..1FE	14,934,000	98.768	14,815,207	15,000,000	14,940,444	0	5,249	0	0	5.125	5.182	AO.....	179,375	768,750	09/30/2009	10/07/2019
583491 AA 3	MECCANICA HOLDINGS USA INC.....		.....	F	.....	..2FE	10,459,438	105.725	10,319,798	9,761,000	10,388,055	0	(56,747)	0	0	6.250	5.304	JJ.....	281,307	610,063	09/22/2009	07/15/2019
583491 AB 1	MECCANICA HOLDINGS USA INC.....		.....	F	.....	..2FE	8,964,578	103.955	8,004,558	7,700,000	8,944,591	0	(15,747)	0	0	7.375	6.164	JJ.....	261,853	567,875	09/22/2009	07/15/2039

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description		Code	n		NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
583491 AC 9	MECCANICA HOLDINGS USA INC.....		.....	F	.....	.2FE	8,971,263	91.880	8,256,346	8,986,000	8,971,467	0	174	0	0	6.250	6.263	JJ.....	258,972	402,498	10/20/2009	01/15/2040
87927V AU 2	TELECOM ITALIA CAPITAL.....		.....	F	.....	.2FE	350,749	105.883	333,531	315,000	347,377	0	(3,372)	0	0	6.999	5.305	JD.....	1,654	22,047	01/07/2010	06/04/2018
90466G AC 6	UNICREDITO LUXEMBOURG FINANCE SA.....		.....	F	.....	.1FE	1,204,108	97.000	1,168,850	1,205,000	1,204,336	0	77	0	0	6.000	6.021	AO.....	12,251	72,300	10/24/2007	10/31/2017
064255 AA 0	BANK OF TOKYO-MITSUBISHI UFJ LTD.....		.....	F	.....	.1FE	7,999,120	102.097	8,167,776	8,000,000	7,999,389	0	269	0	0	2.600	2.604	JJ.....	91,867	104,000	01/13/2010	01/22/2013
064255 AB 8	BANK OF TOKYO-MITSUBISHI UFJ LTD.....		.....	F	.....	.1FE	3,189,692	104.656	3,339,575	3,191,000	3,189,919	0	228	0	0	3.850	3.859	JJ.....	54,260	61,427	01/13/2010	01/22/2015
064255 AD 4	BANK OF TOKYO-MITSUBISHI UFJ LTD.....		.....	F	.....	.1FE	1,996,360	98.012	1,960,241	2,000,000	1,996,563	0	203	0	0	2.450	2.489	MS.....	14,428	0	09/08/2010	09/11/2015
865622 AD 6	SUMITOMO MITSUI BANKING CORPORATIO.....		.....	F	.....	.1FE	2,187,169	101.330	2,217,089	2,188,000	2,187,288	0	119	0	0	2.150	2.163	JJ.....	20,777	0	07/14/2010	07/22/2013
500630 BP 2	KOREA DEVELOPMENT BANK (THE).....		.....	F	.....	.....1	3,225,300	105.950	3,178,500	3,000,000	3,210,471	0	(14,829)	0	0	5.300	1.789	JJ.....	72,433	0	11/03/2010	01/17/2013
500630 BR 8	KOREA DEVELOPMENT BANK (THE).....		.....	F	.....	.....1	2,792,272	102.546	2,871,278	2,800,000	2,793,411	0	1,139	0	0	4.375	5.185	FA.....	47,979	61,250	02/03/2010	08/10/2015
50065A AA 2	KOREA SOUTHERN POWER CO LTD.....		.....	F	.....	.....1	1,394,540	106.333	1,488,660	1,400,000	1,397,310	0	1,072	0	0	5.375	5.465	AO.....	15,259	75,250	04/11/2008	04/18/2013
780153 AJ 1	ROYAL CARIBBEAN CRUISES LTD.....		.....	..	.....	.3FE	2,187,760	106.000	2,120,000	2,000,000	2,127,553	0	(13,709)	0	0	7.250	6.140	MS.....	42,694	145,000	01/24/2006	03/15/2018
03938L AM 6	ARCELORMITTAL.....		.....	F	.....	.2FE	10,013,440	126.382	10,110,560	8,000,000	9,957,498	0	(55,942)	0	0	9.850	6.089	JD.....	65,667	394,000	09/01/2010	06/01/2019
03938L AP 9	ARCELORMITTAL.....		.....	F	.....	.2FE	22,154,665	103.778	23,961,372	23,089,000	22,165,474	0	9,040	0	0	7.000	7.336	AO.....	341,204	1,647,657	02/08/2010	10/15/2039
03938L AR 5	ARCELORMITTAL SA.....		.....	F	.....	.2FE	2,478,075	100.833	2,520,815	2,500,000	2,479,691	0	1,616	0	0	3.750	5.201	FA.....	38,021	0	08/02/2010	08/05/2015
L4804# AA 1	HOLCIM US FINANCE SA RL & CIE SCS.....		.....	..	.....	.....2	20,000,000	107.736	21,547,200	20,000,000	20,000,000	0	0	0	0	5.960	5.960	FA.....	407,267	1,192,000	08/04/2006	08/30/2013
45820E AU 6	INTELSAT (BERMUDA) LTD.....		.....	F	1	.4FE	166,688	108.000	162,000	150,000	159,186	0	(2,296)	0	0	9.250	7.285	JD.....	617	13,875	06/01/2007	06/15/2016
81775# AB 5	SES GLOBAL-AMERICAS HOLDING GP.....		.....	..	.....2	2	10,000,000	106.580	10,658,000	10,000,000	10,000,000	0	0	0	0	5.830	5.830	MS.....	147,369	583,000	07/24/2003	09/30/2015
902133 AE 7	TYCO ELECTRONICS GROUP SA.....		.....	..	.....	.2FE	377,174	107.517	376,308	350,000	376,309	0	(865)	0	0	6.000	1.624	AO.....	5,250	0	12/07/2010	10/01/2012
902133 AF 4	TYCO ELECTRONICS GROUP SA.....		.....	..	.....	.2FE	15,367,541	113.641	14,849,535	13,067,000	15,300,695	0	(66,846)	0	0	6.550	3.668	AO.....	213,972	0	10/07/2010	10/01/2017
902133 AG 2	TYCO ELECTRONICS GROUP SA.....		.....	..	.....	.2FE	18,452,985	113.373	19,840,216	17,500,000	18,422,618	0	(12,189)	0	0	7.125	6.698	AO.....	311,719	1,246,875	10/15/2007	10/01/2037
716743 AD 1	PETRONAS CAP LTD.....		.....	F	.....	.....1	4,269,927	107.086	4,604,697	4,300,000	4,273,211	0	2,391	0	0	5.250	5.341	FA.....	87,165	225,750	08/06/2009	08/12/2019
02364W AV 7	AMERICA MOVIL SAB DE CV.....		.....	F	.....	.1FE	2,583,800	103.945	2,702,565	2,600,000	2,584,247	0	447	0	0	5.000	5.082	MS.....	32,861	65,000	03/23/2010	03/30/2020
02364W AW 5	AMERICA MOVIL SAB DE CV.....		.....	F	.....	.1FE	8,551,410	106.048	9,226,176	8,700,000	8,552,009	0	599	0	0	6.125	6.253	MS.....	134,699	266,438	03/25/2010	03/30/2040
02364W AX 3	AMERICA MOVIL SAB DE CV.....		.....	F	.....	.1FE	2,354,005	104.080	2,497,930	2,400,000	2,355,327	0	1,322	0	0	5.000	5.267	AO.....	25,000	60,000	11/10/2009	10/16/2019
40051V AA 3	GRUPO SENDA AUTOTRANSPORTE SA DE C.....		.....	F	14	.4FE	421,698	100.547	950,174	945,000	481,102	0	39,834	0	0	10.500	17.773	AO.....	24,255	99,225	11/17/2008	10/03/2015
40049J AZ 0	GRUPO TELEvisa SAB.....		.....	F	.....	.2FE	11,406,358	108.294	12,550,215	11,589,000	11,407,895	0	1,538	0	0	6.625	6.746	JJ.....	354,028	479,857	12/08/2009	01/15/2040
706448 BK 2	PEMEX FINANCE LTD.....		.....	F	2	1	21,641	100.840	20,168	20,000	20,087	0	(351)	0	0	9.030	6.509	FMAN.....	231	452	08/23/2007	06/15/2011
706451 BG 5	PEMEX PROJECT FUNDING MASTER TRUST.....		.....	..	.....	.....1	4,560,534	101.749	4,283,650	4,210,000	4,557,921	0	(2,612)	0	0	6.625	5.975	JD.....	12,396	139,456	08/25/2010	06/15/2035
84265V AD 7	SOUTHERN COPPER CORPORATION.....		.....	..	.....	.2FE	4,660,685	101.098	4,736,451	4,685,000	4,662,014	0	1,330	0	0	5.375	5.443	AO.....	52,462	125,909	04/13/2010	04/16/2020
84265V AE 5	SOUTHERN COPPER CORPORATION.....		.....	..	.....	.2FE	12,837,988	103.550	13,394,154	12,935,000	12,838,720	0	732	0	0	6.750	6.809	AO.....	181,898	436,556	04/13/2010	04/16/2040
16725# AG 1	CHICAGO BRIDGE & IRON CO.....		.....	F	13	2	25,000,000	98.569	24,642,250	25,000,000	25,000,000	0	0	0	0	2.039	7.496	JAJO.....	114,697	534,641	10/19/2006	11/06/2014
1912EQ AC 6	COCA-COLA HBC FINANCE BV.....		.....	F	.....	.1FE	387,983	107.200	423,440	395,000	391,962	0	1,514	0	0	5.125	5.445	MS.....	5,848	19,219	12/06/2010	09/17/2013
N2272# AA 6	CORIO NV.....		.....	F	.....	.....2	15,000,000	100.934	15,140,100	15,000,000	15,000,000	0	0	0	0	5.130	5.130	FA.....	271,463	769,500	07/02/2004	08/24/2011
N2962# AA 1	ENECO HOLDING NV.....		.....	D	.....	.....1	21,045,598	143.456	22,952,955	21,045,598	21,464,800	0	0	0	(1,491,200)	4.620	4.620	MS.....	256,182	995,869	02/20/2007	03/28/2014
N4345# AA 5	IBERDROLA INTL B.V. GTD SER A.....		.....	F	.....	.....1	11,933,400	102.451	12,294,120	12,000,000	11,989,409	0	16,054	0	0	5.140	5.283	FA.....	226,160	616,800	02/27/2007	08/19/2011
N45786 FR 1	INTERNATIONAL ENDESA BV.....		.....	D	.....	.1FE	12,423,633	164.510	13,160,779	12,423,633	12,525,200	0	0	0	(393,600)	6.125	6.819	JUL.....	378,330	744,237	04/07/2003	07/05/2012
N4577# AB 2	INTL ENDESA BV GTD SR NOTE SER B.....		.....	F	.....	.....1	10,000,000	106.075	10,607,500	10,000,000	10,000,000	0	0	0	0	5.230	5.230	MS.....	162,711	523,000	07/07/2004	09/09/2012
718337 AB 4	KONINKLIJKE PHILIPS ELECTRONICS NV.....		.....	F	.....	.1FE	3,862,470	114.333	3,744,400	3,275,000	3,753,816	0	(21,186)	0	0	7.125	5.627	MN.....	29,816	233,344	02/23/2005	05/15/2025
N4281@ BA 2	KONINKLIJKE VOPAK NV.....		.....	F	3	2	26,000,000	95.310	24,780,600	26,000,000	26,000,000	0	0	0	0	0.974	5.431	MJSD.....	9,142	265,771	04/17/2007	06/19/2015
500472 AB 1	PHILIPS ELECTRONICS.....		.....	F	.....	.1FE	13,731,885	112.105	14,013,133	12,500,000	13,650,091	0	(81,794)	0	0	5.750	4.254	MS.....	219,618	359,375	07/12/2010	03/11/2018
500472 AC 9	PHILIPS ELECTRONICS.....		.....	F	.....	.1FE	23,556,918	119.253	28,569,465	23,957,000	23,569,293	0	4,685	0	0	6.875	7.009	MS.....	503,263	1,647,044	03/05/2008	03/11/2038
N7338@ AC 5	RED ELECTRICA GTD SNR SER C.....		.....	F	.....	.....1	17,000,000	100.359	17,061,030	17,000,000	17,000,000	0	0	0	0	5.310	5.310	AO.....	180,540	902,700	09/22/2005	10/19/2025

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	Bond CHAR																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code	n	NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value													
00077T AA 2		ROYAL BANK OF SCOTLAND NV.....	.....	F	.....	..1FE	1,291,388	105.894	1,323,674	1,250,000	1,278,417	0	(1,361)	0	0	7.750	7.464	MN.....	12,378	96,875	09/14/1995	05/15/2023	
00077T AB 0		ROYAL BANK OF SCOTLAND NV/NEW YORK.....	.....	..	.....	..1FE	10,289,175	96.888	9,446,532	9,750,000	10,288,256	0	(142)	0	0	7.125	6.750	AO.....	146,656	694,688	12/04/2002	10/15/2093	
718337 AC 2		ROYAL PHILIPS ELECTRONICS N.V.....	.....	F	.....	..1FE	28,589,073	123.250	32,217,681	26,140,000	28,036,200	0	(76,980)	0	0	7.750	6.956	MN.....	258,859	2,025,850	02/23/2005	05/15/2025	
718337 AE 8		ROYAL PHILIPS ELECTRONICS N.V.....	.....	F	.....	..1FE	2,616,660	119.464	2,622,226	2,195,000	2,545,086	0	(13,959)	0	0	7.200	5.637	JD.....	13,170	158,040	02/23/2005	06/01/2026	
822582 AD 4		SHELL INTERNATIONAL FINANCE BV.....	.....	F	.....	..1FE	14,799,811	118.523	15,793,190	13,325,000	14,758,730	0	(20,887)	0	0	6.375	5.608	JD.....	37,754	849,469	12/18/2008	12/15/2038	
822582 AH 5		SHELL INTERNATIONAL FINANCE BV.....	.....	F	.....	..1FE	1,995,900	103.361	2,067,213	2,000,000	1,996,706	0	635	0	0	3.250	3.288	MS.....	17,875	65,000	09/15/2009	09/22/2015	
822582 AN 2		SHELL INTERNATIONAL FINANCE BV.....	.....	F	.....	..1FE	5,971,200	106.775	6,406,515	6,000,000	5,971,498	0	298	0	0	5.500	5.540	MS.....	88,000	165,000	03/18/2010	03/25/2040	
Q2107# AD 8		CONTACT ENERGY LIMITED.....	.....	F	.....	.....2	4,000,000	106.954	4,278,160	4,000,000	4,000,000	0	0	0	0	5.260	5.259	MS.....	54,353	210,400	02/27/2003	03/28/2014	
Q2107# AE 6		CONTACT ENERGY LIMITED.....	.....	F	.....	.....2	5,000,000	107.313	5,365,650	5,000,000	5,000,000	0	0	0	0	5.310	5.309	MS.....	68,588	265,500	02/27/2003	03/28/2015	
Q3920# AA 7		FONTERRA CO-OP GRP LTD SEN UNSEC.....	.....	F	.....	.....1	7,630,590	107.687	8,614,960	8,000,000	7,795,317	0	38,238	0	0	4.580	5.216	FA.....	148,596	366,400	03/24/2006	08/05/2015	
Q7724# AC 2		POWERCO LIMITED.....	.....	F	.....	.....2	6,000,000	106.144	6,368,640	6,000,000	6,000,000	0	0	0	0	5.670	5.669	MN.....	34,020	340,200	09/23/2003	11/25/2016	
Q9389# AD 2		VECTOR LTD.....	.....	F	.....	..2FE	9,000,000	100.000	9,000,000	9,000,000	9,000,000	0	0	0	0	4.230	4.230	JD.....	11,633	0	09/21/2010	12/20/2022	
24820R AB 4		STATOIL ASA.....	.....	F	.....	..1FE	4,546,840	123.339	4,933,548	4,000,000	4,436,417	0	(22,863)	0	0	6.500	5.324	JD.....	7,222	260,000	08/02/2005	12/21/2023	
85771P AB 8		STATOIL ASA.....	.....	F	.....	..1FE	13,899,633	98.649	13,741,811	13,930,000	13,901,088	0	1,455	0	0	3.125	3.160	FA.....	162,033	0	08/10/2010	08/17/2017	
656531 AB 6		STATOILHYDRO ASA.....	.....	F	.....	..1FE	9,286,981	109.859	8,788,699	8,000,000	8,162,053	0	(115,988)	0	0	9.000	7.319	AO.....	152,000	720,000	06/13/1995	04/15/2012	
656531 AC 4		STATOILHYDRO ASA.....	.....	F	.....	..1FE	9,508,317	125.535	11,455,023	9,125,000	9,390,118	0	(12,636)	0	0	7.750	7.388	JD.....	31,431	707,188	06/15/2001	06/15/2023	
656531 AJ 9		STATOILHYDRO ASA.....	.....	F	.....	..1FE	25,634,609	123.291	28,745,320	23,315,000	25,508,918	0	(64,207)	0	0	7.150	6.271	JJ.....	768,683	1,667,023	12/19/2008	01/15/2029	
656531 AM 2		STATOILHYDRO ASA.....	.....	F	.....	..1FE	5,148,550	125.923	6,296,140	5,000,000	5,121,844	0	(3,749)	0	0	7.250	7.000	MS.....	98,681	362,500	08/29/2001	09/23/2027	
85771S AC 0		STATOILHYDRO ASA.....	.....	F	.....	..1FE	733,883	103.296	759,227	735,000	734,139	0	212	0	0	2.900	2.933	AO.....	4,500	21,315	10/07/2009	10/15/2014	
984851 AC 9		YARA INTERNATIONAL ASA.....	.....	F	.....	..2FE	26,353,819	119.179	28,870,992	24,225,000	26,140,024	0	(167,403)	0	0	7.875	6.652	JD.....	105,984	1,907,719	09/30/2009	06/11/2019	
143658 AF 9		CARNIVAL CORPORATION.....	.....	..	.....	..1FE	20,646,550	107.999	18,980,811	17,575,000	20,176,865	0	(137,365)	0	0	7.200	5.682	AO.....	316,350	1,265,400	01/20/2005	10/01/2023	
143658 AH 5		CARNIVAL CORPORATION.....	.....	..	.....	..1FE	9,540,684	102.567	8,490,521	8,278,000	9,425,876	0	(40,295)	0	0	6.650	5.459	JJ.....	253,836	550,487	10/27/2006	01/15/2028	
26835P AA 8		EDP FINANCE BV.....	.....	F	.....	..1FE	1,079,840	101.351	1,013,511	1,000,000	1,049,404	0	(25,947)	0	0	5.375	2.601	MN.....	8,809	53,750	10/23/2009	11/02/2012	
75405T AA 7		RAS LAFFAN LIQUEFIED NATURAL GAS C.....	.....	F	2	1	9,450,214	104.964	10,090,200	9,613,000	9,506,199	0	13,618	0	0	5.298	5.656	MS.....	128,739	509,297	01/30/2006	09/30/2020	
75405U AA 4		RAS LAFFAN LIQUEFIED NATURAL GAS C.....	.....	F	2	1	18,535,546	103.342	20,668,400	20,000,000	18,717,831	0	54,980	0	0	5.838	6.538	MS.....	295,143	1,167,600	05/31/2006	09/30/2027	
87973P AA 2		TEMASEK FINANCIAL I LTD.....	.....	F	.....	.....1	9,977,500	101.883	10,188,310	10,000,000	9,979,686	0	1,857	0	0	4.300	4.328	AO.....	78,833	428,806	10/19/2009	10/25/2019	
87973P AB 0		TEMASEK FINANCIAL I LTD.....	.....	F	.....	.....1	20,223,702	104.076	21,254,451	20,422,000	20,226,733	0	2,746	0	0	5.375	5.441	MN.....	115,866	1,097,683	11/16/2009	11/23/2039	
03512T AA 9		ANGLOGOLD ASHANTI HOLDINGS PLC.....	.....	F	.....	..2FE	6,804,778	104.000	7,087,600	6,815,000	6,805,313	0	536	0	0	5.375	5.395	AO.....	77,331	169,925	04/21/2010	04/15/2020	
87938W AB 9		TELEFONICA EMISIONES SAU.....	.....	F	.....	..1FE	10,478,900	109.257	10,925,654	10,000,000	10,316,235	0	(47,967)	0	0	6.421	5.738	JD.....	19,620	642,100	05/02/2007	06/20/2016	
87938W AJ 2		TELEFONICA EMISIONES SAU.....	.....	F	.....	..1FE	13,136,125	103.568	12,946,050	12,500,000	13,057,811	0	(78,314)	0	0	4.949	3.747	JJ.....	285,255	309,313	05/13/2010	01/15/2015	
87938S AD 4		TELEFONICA EUROPE BV.....	.....	F	.....	..1FE	5,093,850	116.183	5,809,125	5,000,000	5,082,316	0	(1,666)	0	0	8.250	8.081	MS.....	121,458	412,500	07/11/2001	09/15/2030	
219868 BL 9		CORPORACION ANDINA DE FOMENTO SA.....	.....	F	.....	.....1	287,910	105.272	368,452	350,000	299,256	0	6,118	0	0	5.750	8.912	JJ.....	9,448	20,125	05/21/2009	01/12/2017	
219868 BP 0		CORPORACION ANDINA DE FOMENTO SA.....	.....	F	.....	.....1	6,592,308	99.136	6,513,209	6,570,000	6,592,273	0	(35)	0	0	3.750	3.677	JJ.....	114,291	0	10/26/2010	01/15/2016	
65557C AA 1		NORDEA BANK AB.....	.....	F	.....	..1FE	1,997,100	102.942	2,058,838	2,000,000	1,997,712	0	541	0	0	3.700	3.732	MN.....	9,867	74,000	11/05/2009	11/13/2014	
W9801L CS 7		VATTENFALL TREASURY AB.....	.....	D	.....	..1FE	27,734,506	149.908	32,979,793	27,734,506	29,514,100	0	0	0	(2,050,400)	5.375	5.563	APR....	1,073,525	1,566,103	10/18/2004	04/29/2024	
22541H CC 4		CREDIT SUISSE (NY BRANCH).....	.....	..	.....	..1FE	31,147,188	107.229	33,509,188	31,250,000	31,170,730	0	8,677	0	0	6.000	6.044	FA.....	708,333	1,875,000	02/13/2008	02/15/2018	
655422 AQ 6		FALCONBRIDGE LTD.....	.....	F	.....	..2FE	15,453,400	100.850	15,127,575	15,000,000	15,008,999	0	(71,647)	0	0	8.375	7.864	FA.....	474,583	1,256,250	02/28/2003	02/15/2011	
655422 AS 2		FALCONBRIDGE LTD.....	.....	F	.....	..2FE	2,039,400	107.360	2,147,204	2,000,000	2,009,272	0	(5,527)	0	0	7.250	6.926	JJ.....	66,861	145,000			

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates														
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22												
CUSIP			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity												
98417E	AA	8	XSTRATA FINANCE CANADA.....		..		.2FE	39,146,374	.....	103.794	.....	41,107,733	.....	39,605,000	.....	39,502,217	.....	0	.....	111,873	.....	0	.....	0	.....	5.500	.....	5.807	MN.....	.....	278,335	.....	2,178,275	08/01/2007	11/16/2011
M0382*	AA	2	AL DUR HOLDING COMPANY LIMITED.....		F		1	19,000,000	.....	104.384	.....	19,832,960	.....	19,000,000	.....	19,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.850	.....	3.850	JD.....	.....	30,479	.....	731,500	11/19/2009	12/16/2014
034863	AA	8	ANGLO AMERICAN CAPITAL PLC.....		F		.2FE	17,007,716	.....	120.397	.....	18,047,570	.....	14,990,000	.....	16,567,041	.....	0	.....	(430,848)	.....	0	.....	0	.....	9.375	.....	4.445	AO.....	.....	324,003	.....	1,405,313	01/07/2010	04/08/2014
G0646#	AB	5	ASSOCIATED BRITISH FOODS PLC.....		F		2	5,000,000	.....	111.816	.....	5,590,800	.....	5,000,000	.....	5,000,000	.....	0	.....	0	.....	0	.....	0	.....	6.700	.....	6.520	MS.....	.....	107,944	.....	335,000	02/06/2009	03/05/2014
046353	AD	0	ASTRAZENECA PLC.....		F		.1FE	78,224,430	.....	118.721	.....	89,040,525	.....	75,000,000	.....	78,126,913	.....	0	.....	(51,242)	.....	0	.....	0	.....	6.450	.....	6.152	MS.....	.....	1,424,375	.....	4,837,500	12/22/2008	09/15/2037
G0682#	AC	8	AVIS EUROPE PLC SR UNSEC NT.....		F		3	10,000,000	.....	100.000	.....	10,000,000	.....	10,000,000	.....	10,104,688	.....	0	.....	(233,324)	.....	0	.....	0	.....	5.660	.....	5.660	JD.....	.....	34,589	.....	566,000	04/30/2004	06/09/2011
05541V	AA	4	BG ENERGY CAPITAL PLC.....		F		.1FE	13,640,886	.....	98.204	.....	13,552,180	.....	13,800,000	.....	13,641,681	.....	0	.....	795	.....	0	.....	0	.....	4.000	.....	4.142	JD.....	.....	33,733	.....	0	12/02/2010	12/09/2020
05541V	AC	0	BG ENERGY CAPITAL PLC.....		F		.1FE	3,728,513	.....	99.077	.....	3,715,403	.....	3,750,000	.....	3,728,760	.....	0	.....	247	.....	0	.....	0	.....	2.500	.....	2.623	JD.....	.....	5,729	.....	0	12/02/2010	12/09/2015
05565Q	BF	4	BP CAPITAL MARKETS PLC.....		F		.1FE	353,392	.....	108.416	.....	379,457	.....	350,000	.....	352,045	.....	0	.....	(652)	.....	0	.....	0	.....	5.250	.....	5.027	MN.....	.....	2,756	.....	18,375	11/12/2008	11/07/2013
11041R	AL	2	BRITISH AEROSPACE FINANCE INC.....		..		.2FE	27,126,295	.....	115.601	.....	30,865,547	.....	26,700,000	.....	27,048,031	.....	0	.....	(10,832)	.....	0	.....	0	.....	7.500	.....	7.363	JJ.....	.....	1,001,250	.....	2,002,500	06/08/2001	07/01/2027
111021	AE	1	BRITISH TELECOMMUNICATIONS PUBLIC.....		F		.2FE	31,883,704	.....	133.283	.....	36,139,713	.....	27,115,000	.....	31,317,221	.....	0	.....	(84,311)	.....	0	.....	0	.....	9.875	.....	7.406	JD.....	.....	119,005	.....	2,539,284	03/21/2003	12/15/2030
G1591#	AH	5	BRITVIC PLC 12/17/2016.....		F		2	3,000,000	.....	102.547	.....	3,076,410	.....	3,000,000	.....	3,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.770	.....	4.835	JD.....	.....	5,565	.....	143,100	11/10/2009	12/17/2016
G1696#	AM	8	BUNZL FINANCE PLC GUARAN SEN NOTES.....		..		2	10,000,000	.....	118.892	.....	11,889,200	.....	10,000,000	.....	10,000,000	.....	0	.....	0	.....	0	.....	0	.....	7.990	.....	7.990	AO.....	.....	197,531	.....	799,000	03/05/2009	04/02/2016
G1846@	AD	9	CAPITA HOLDINGS LTD.....		..		2	15,000,000	.....	112.209	.....	16,831,350	.....	15,000,000	.....	15,000,000	.....	0	.....	0	.....	0	.....	0	.....	6.510	.....	6.510	MS.....	.....	292,950	.....	976,500	07/16/2008	09/13/2018
G2083#	AD	7	CHEMRING GROUP PLC.....		F		2	6,000,000	.....	104.292	.....	6,257,520	.....	6,000,000	.....	6,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.680	.....	5.680	MN.....	.....	39,760	.....	341,747	10/16/2009	11/19/2019
G2083#	AE	5	CHEMRING GROUP PLC.....		F		2	4,000,000	.....	104.292	.....	4,171,680	.....	4,000,000	.....	4,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.680	.....	5.680	MN.....	.....	26,507	.....	184,284	10/16/2009	11/19/2019
G1910#	AF	3	COBHAM PLC SENIOR NOTES SERIES B.....		F		2	5,000,000	.....	112.328	.....	5,616,400	.....	5,000,000	.....	5,000,000	.....	0	.....	0	.....	0	.....	0	.....	6.610	.....	6.610	MS.....	.....	95,478	.....	330,500	02/20/2009	03/17/2016
G2624@	AA	1	DAIRY CREST GROUP PLC.....		F		2	5,000,000	.....	105.658	.....	5,282,900	.....	5,000,000	.....	5,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.730	.....	5.730	AO.....	.....	69,238	.....	286,500	03/03/2006	04/04/2013
G2624@	AD	5	DAIRY CREST GROUP PLC.....		D		2	9,975,377	.....	138.981	.....	10,562,522	.....	9,975,377	.....	10,195,780	.....	0	.....	0	.....	0	.....	0	.....	4.735	.....	4.735	AO.....	.....	116,669	.....	489,751	03/08/2007	04/04/2014
25243Y	AM	1	DIAGEO CAPITAL PLC.....		F		.1FE	358,638	.....	113.421	.....	396,974	.....	350,000	.....	357,237	.....	0	.....	(859)	.....	0	.....	0	.....	5.750	.....	5.383	AO.....	.....	3,801	.....	20,125	04/29/2009	10/23/2017
G3424#	AD	3	G4S PLC 6.78% SR. UNSC. NOTES 2018.....		F		2	7,000,000	.....	112.984	.....	7,908,880	.....	7,000,000	.....	7,000,000	.....	0	.....	0	.....	0	.....	0	.....	6.780	.....	6.780	JJ.....	.....	218,843	.....	474,600	05/29/2008	07/15/2018
377372	AC	1	GLAXOSMITHKLINE CAPITAL INC.....		..		.1FE	322,765	.....	108.580	.....	355,056	.....	327,000	.....	324,705	.....	0	.....	888	.....	0	.....	0	.....	4.850	.....	5.187	MN.....	.....	2,026	.....	15,860	09/25/2008	05/15/2013
377372	AE	7	GLAXOSMITHKLINE CAPITAL INC.....		..		.1FE	34,129,040	.....	118.190	.....	33,093,340	.....	28,000,000	.....	34,089,800	.....	0	.....	(39,240)	.....	0	.....	0	.....	6.375	.....	4.921	MN.....	.....	228,083	.....	892,500	09/01/2010	05/15/2038
BHM0JF	U6	8	INTERTEK FINANCE PLC.....		F		1Z	8,000,000	.....	100.000	.....	8,000,000	.....	8,000,000	.....	8,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.200	.....	3.200	JD.....	.....	7,111	.....	0	10/29/2010	12/15/2017
479142	B*	1	JOHNSON MATTHEY PUBLIC LIMITED COM.....		F		1	10,000,000	.....	106.819	.....	10,681,900	.....	10,000,000	.....	10,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.950	.....	4.949	MS.....	.....	130,625	.....	495,000	02/27/2003	03/26/2015
G5161*	AG	2	JOHNSTON PRESS PLC.....		F		3	3,107,916	.....	96.000	.....	2,983,600	.....	3,107,916	.....	3,107,916	.....	0	.....	0	.....	0	.....	0	.....	10.880	.....	6.180	MJSD.....	.....	85,475	.....	264,697	05/24/2006	06/15/2014
495724	A*	7	KINGFISHER PLC.....		F		2	12,500,000	.....	106.798	.....	13,349,750	.....	12,500,000	.....	12,500,000	.....	0	.....	0	.....	0	.....	0	.....	6.140	.....	6.140	MN.....	.....	78,882	.....	767,500	05/04/2006	05/24/2013
G5963#	AD	5	MEGGITT PLC.....		F		2	15,000,000	.....	99.683	.....	14,952,450	.....	15,000,000	.....	15,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.020	.....	5.020	JD.....	.....	33,467	.....	376,500	04/21/2010	06/15/2020
68209#	AB	8	OMEGA LEASING (US) NO 2 LLC.....		F		1	10,865,094	.....	98.377	.....	10,688,754	.....	10,865,094	.....	10,865,094	.....	0	.....	0	.....	0	.....	0	.....	3.520	.....	3.520	JAJO.....	.....	83,927	.....	95,613	06/04/2010	07/12/2017
705015	AA	3	PEARSON PLC.....		F		.2FE	10,156,300	.....	102.705	.....	10,270,470	.....	10,000,000	.....	10,009,955	.....	0	.....	(20,853)	.....	0	.....	0	.....	7.000	.....	6.774	JD.....	.....	31,111	.....	700,000	12/13/2001	06/15/2011
G7153#	AP	4	PERSIMMON PLC.....		F		3	10,000,000																											

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value			Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)												Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87656X AC 5	TATE & LYLE INTERNATIONAL FINANCE.....	.....	F	.....	..2FE	10,098,400	102.023	10,202,300	10,000,000	10,010,988	0	(23,232)	0	0	6.125	5.877	JD.....	27,222	612,500	11/06/2006	06/15/2011		
881575 AC 8	TESCO PLC.....	.....	F	.....	..1FE	44,639,950	112.546	50,645,520	45,000,000	44,651,697	0	4,910	0	0	6.150	6.210	MN.....	353,625	2,767,500	06/11/2009	11/15/2037		
G9020* AB 6	TRAVIS PERKINS SEN GTD NOTES SER B.....	.....	F	.....	....3	10,000,000	106.505	10,650,500	10,000,000	10,000,000	0	0	0	0	5.890	5.890	JJ.....	253,597	589,000	12/01/2005	01/26/2016		
BHM03M 7Q 2	TURBO BETA LTD.....	.....	F	.....	....6*	4,141,135	70.000	2,954,814	4,221,163	2,954,814	(1,194,679)	4,247	0	0	14.500	18.103	MON...	236,327	457,410	06/30/2008	03/12/2018		
92857T AH 0	VODAFONE GROUP.....	.....	F	.....	....1FE	16,346,213	124.426	17,108,520	13,750,000	16,006,569	0	(59,152)	0	0	7.875	6.377	FA.....	409,063	1,082,813	10/30/2006	02/15/2030		
92857W AQ 3	VODAFONE GROUP PLC.....	.....	F	.....	....1FE	29,396,580	107.050	31,662,179	29,577,000	29,405,694	0	2,579	0	0	6.150	6.195	FA.....	626,539	1,818,986	02/20/2007	02/27/2037		
G9881# AC 8	YULE CATTO & CO PLC GTD SRNT SER B.....	.....	F	.....	....3	13,000,000	96.995	12,609,350	13,000,000	13,000,000	0	0	0	0	5.780	5.780	MS.....	248,379	751,400	07/29/2004	09/02/2014		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....				.....11,026,661,788	XXX.....	11,509,513,757	10,831,477,272	11,019,958,213	(1,190,987)	(14,016,503)	7,259,171	(6,232,728)	...XXX.....	...XXX.....	...XXX...	156,299,942	535,603,793	XXX.....	XXX.....		
Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities																							
12189P AK 8	BNSF RAILWAY COMPANY.....	.....			..2	..1FE	6,136,482	113.467	6,962,863	6,136,482	0	0	0	0	6.462	6.461	JAN....	182,849	402,345	09/20/2001	01/15/2021		
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R.....	.....			..2	..1FE	3,488,687	116.469	4,063,248	3,488,687	0	0	0	0	7.908	7.906	JJ.....	127,214	279,075	09/19/2000	01/15/2020		
12189P AF 9	BURLINGTON NORTHERN SANTE FE R.....	.....			..2	..1FE	1,840,541	117.826	2,168,632	1,840,541	0	0	0	0	7.570	7.566	JJ.....	69,277	139,329	09/16/1999	01/02/2021		
210805 DP 9	CONTINENTAL AIRLINES INC.....	.....			..4FE	19,943,033	102.500	19,141,875	18,675,000	18,884,379	0	(176,085)	0	0	6.563	5.525	FMAN.	156,610	1,225,640	12/08/2003	02/15/2012		
210805 A@ 6	CONTINENTAL AIRLINES PASS THROUGH.....	.....			..2	3	4,881,581	95.000	4,637,502	4,881,581	0	0	0	0	7.020	7.022	JAJO..	85,672	325,325	12/01/1998	01/01/2014		
210805 BE 6	CONTINENTAL AIRLINES PASS THROUGH.....	.....			..2	..1FE	616,661	100.500	619,745	616,661	0	(213,015)	0	0	7.461	7.458	AO.....	11,502	29,156	03/03/2003	04/01/2013		
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH.....	.....			..2	..3FE	2,813,904	113.000	3,171,431	2,806,576	0	164	0	0	8.048	7.980	MN.....	37,646	206,319	10/12/2005	11/01/2020		
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH.....	.....			..1FE	18,575	105.750	20,399	19,289	18,731	0	35	0	0	6.703	7.099	JD.....	57	1,293	11/08/2005	06/15/2021		
126650 BP 4	CVS CORP.....	.....			..1FE	9,896,892	102.559	10,317,195	10,059,765	9,833,062	0	6,561	0	0	6.036	6.180	MON...	35,420	605,809	06/07/2007	12/10/2028		
126659 AA 9	CVS PASS-THROUGH TRUST.....	.....			..2FE	9,758,861	119.112	11,623,974	9,758,861	9,758,861	0	0	0	0	8.353	8.353	MON...	47,551	814,057	06/10/2009	07/10/2031		
47714N AB 3	JETBLUE AIRWAYS CORP.....	.....			..3	..3FE	25,000,000	84.000	21,000,000	25,000,000	0	0	0	0	0.736	2.761	FMAN.	24,010	198,810	11/09/2004	11/15/2016		
724060 AA 6	PIPELINE FUNDING COMPANY LLC.....	.....			..2	..2FE	3,000,000	102.808	3,084,226	3,000,000	0	0	0	0	7.500	7.495	JJ.....	103,750	168,750	10/08/2009	01/15/2030		
907831 AA 9	UNION PACIFIC RAILROAD CO.....	.....			..1FE	2,396,452	113.225	2,713,385	2,396,452	2,396,452	0	0	0	0	6.630	6.629	JJ.....	67,967	162,765	07/19/2001	01/27/2022		
907833 AJ 6	UNION PACIFIC RAILROAD COMPANY.....	.....			..2	..1FE	3,728,892	119.588	4,459,304	3,728,892	0	0	0	0	8.000	7.998	JJ.....	141,698	306,047	09/15/2000	01/10/2021		
3399999.	Industrial & Miscellaneous (Unaffiliated) - Single Class Mtg-Backed/Asset Backed Sec.....	.....				.....93,520,561	XXX.....	93,983,778	92,408,788	91,903,216	0	(382,340)	0	0	...XXX.....	...XXX.....	...XXX...	1,091,223	4,864,720	XXX.....	XXX.....		
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																							
00764M CS 4	AABST_04-4.....	.....			..3	..12*	11,544,865	81.580	9,418,355	11,544,865	0	0	0	0	0.811	0.811	MON...	1,300	95,395	08/18/2004	10/25/2034		
00764M DX 2	AABST_04-6.....	.....			..3	..12*	2,458,324	95.876	2,347,400	2,448,377	0	(2,146)	0	0	0.801	0.656	MON...	272	19,656	04/05/2005	03/25/2035		
00764M EK 9	AABST_05-1.....	.....			..3	..12*	10,831,920	98.061	10,621,909	10,831,920	0	0	0	0	0.741	0.741	MON...	1,114	79,587	02/16/2005	03/25/2035		
04542B GG 1	ABFC_04-AHL1.....	.....			..3	..22*	10,355,969	82.761	8,570,674	10,355,969	0	0	0	0	1.041	1.041	MON...	1,497	110,068	02/25/2004	09/25/2033		
04541G GB 2	ABSHE_03-HE6.....	.....			..3	..22*	5,690,909	77.115	4,388,521	5,690,909	0	0	0	0	0.911	0.911	MON...	720	56,039	09/17/2003	11/25/2033		
04541G GM 8	ABSHE_03-HE6.....	.....			..3	..12*	1,875,421	83.214	1,564,308	1,879,854	0	726	0	0	0.741	0.793	MON...	193	15,857	11/14/2003	11/25/2033		
004375 BD 2	ACCR_04-3.....	.....			..12*	5,419,289	95.115	5,156,448	5,421,296	5,420,646	0	403	0	0	4.750	4.756	MON...	21,459	254,777	08/17/2004	10/01/2034		
004421 CX 9	ACE_03-NC1.....	.....			..3	..12*	325,862	69.514	226,521	325,862	0	0	0	0	1.261	1.261	MON...	57	4,188	09/26/2003	07/25/2033		
004427 BK 5	ACE_03-OP1.....	.....			..3	..12*	386,403	90.557	349,914	386,403	0	0	0	0	0.981	0.621	MON...	53	3,644	12/09/2003	12/25/2033		
004421 HQ 9	ACE_04-HE3.....	.....			..3	..12*	4,748,671	74.852	3,554,492	4,748,671	0	0	0	0	1.191	0.881	MON...	785	57,673	10/26/2004	11/25/2034		
004406 AA 2	ACE_06-GP1.....	.....			..3	..52*	5,661,888	75.226	4,259,217	5,661,888	0	0	0	0	0.391	0.391	MON...	307	22,337	05/22/2006	02/25/2031		
03072S DB 8	AMSI_02-AR1.....	.....			..3	..12*	1,867,481	83.448	1,592,967	1,908,940	0	2,966	0	0	1.326	2.174	MON...	351	25,591	11/25/2002	09/25/2032		
03072S XY 6	AMSI_05-R1.....	.....			..3	..12*	21,000,000	87.199	18,311,706	21,000,000	0	0	0	0	0.711	0.711	MON...	2,073	153,127	04/26/2005	03/25/2035		
031733 AF 5	ARC_04-1.....	.....			..3	..22*	13,124,819	74.646	9,797,113	13,124,819	0	0	0	0	0.931	0.931	MON...	1,696	121,232	09/23/2004	10/25/2034		
07324Q CU 8	BAYV_03-AA.....	.....			..12*	135,885	98.292	137,253	139,638	137,620	0	1,024	0	0	4.910	5.929	MON...	571	6,687	11/16/2006	02/01/2033		
07325D AH 7	BAYV_06-C.....	.....			..3	..12*	2,300,829	93.568	2,152,844	2,300,829	0	0	0	0	0.491	0.491	MON...	125	11,087	11/13/2006	11/28/2036		
07384Y GY 6	BSABS_03-1.....	.....			..3	..12*	293,480	81.472	239,105	293,480	0	0	0	0	1.011	1.011	MON...	41	4,275	02/14/2003	11/25/2042		

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation																		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
07384Y	HA	7	BSABS_03-1.....	..	..	3	..22*	730,013	60.058	438,434	730,013	730,013	0	0	0	0	1.361	1.361	MON...	138	12,530	02/20/2003	11/25/2042
07384Y	JQ	0	BSABS_03-2.....	..	..	3	..12*	4,515,490	83.658	3,777,555	4,515,490	4,515,490	0	0	0	0	1.011	1.011	MON...	634	46,108	06/18/2003	03/25/2043
12506Y	BZ	1	CDCMC_03-HE4.....	..	..	3	..12*	119,351	66.260	79,081	119,351	119,351	0	0	0	0	1.361	1.361	MON...	23	1,655	10/23/2003	03/25/2034
17307G	JF	6	CMLTI_04-OPT1.....	..	..	3	..12*	332,259	74.555	247,716	332,259	332,259	0	0	0	0	0.671	0.671	MON...	31	2,245	08/26/2004	10/25/2034
17307G	JJ	8	CMLTI_04-OPT1.....	..	..	3	..12*	26,210,708	71.793	18,826,263	26,223,000	26,223,000	0	0	0	0	0.871	0.871	MON...	3,171	233,635	08/26/2004	10/25/2034
17307G	NR	5	CMLTI_05-OPT1.....	..	..	3	..12*	7,242,046	82.322	5,961,827	7,242,046	7,242,046	0	0	0	0	0.681	0.681	MON...	685	50,611	02/02/2005	02/25/2035
17307G	NS	3	CMLTI_05-OPT1.....	..	..	3	..32*	8,000,000	65.551	5,244,052	8,000,000	8,000,000	0	0	0	0	0.701	0.701	MON...	778	57,525	02/02/2005	02/25/2035
17307G	UR	7	CMLTI_05-OPT4.....	..	..	3	..12*	6,781,497	89.497	6,069,205	6,781,497	6,781,497	0	0	0	0	0.671	0.671	MON...	632	46,343	08/05/2005	07/25/2035
17307G	US	5	CMLTI_05-OPT4.....	..	..	3	..12*	6,850,000	59.174	4,053,447	6,850,000	6,850,000	0	0	0	0	0.691	0.691	MON...	657	48,563	08/05/2005	07/25/2035
20847T	BA	8	CNFHE_01-C.....	..	..	3	..12*	994,227	53.910	609,073	1,129,804	1,129,804	0	0	0	0	1.410	1.410	MON...	752	16,277	12/04/2002	08/15/2033
126671	ZE	9	CWL_03-SD2.....	..	..	3	..12*	720,442	82.742	595,050	719,166	720,195	0	(57)	0	0	1.701	0.953	MON...	170	12,418	01/08/2004	09/25/2032
126673	SD	5	CWL_04-SD4.....	..	..	3	..12*	1,465,867	77.042	1,129,339	1,465,867	1,465,867	0	0	0	0	0.711	0.711	MON...	145	10,333	12/16/2004	12/25/2034
35729P	JC	5	FHLT_05-1.....	..	..	3	..12*	5,978,735	94.813	5,668,633	5,978,735	5,978,735	0	0	0	0	0.741	0.741	MON...	615	42,486	02/25/2005	06/25/2035
437084	AE	6	HEAT_03-7.....	..	..	3	..22*	19,641,622	74.869	14,632,246	19,543,902	19,543,902	0	0	0	0	1.236	1.236	MON...	3,354	243,546	03/23/2005	03/25/2034
437084	DA	1	HEAT_04-4.....	..	..	3	..22*	19,552,559	84.261	16,430,837	19,500,000	19,500,000	0	0	0	0	1.161	0.861	MON...	3,143	230,915	01/04/2005	10/25/2034
437084	GS	9	HEAT_04-8.....	..	..	3	..32*	16,000,000	72.487	11,597,952	16,000,000	16,000,000	0	0	0	0	1.176	0.871	MON...	2,613	188,099	11/10/2004	03/25/2035
437084	NC	6	HEAT_05-6.....	..	..	3	..12*	6,500,000	76.714	4,986,417	6,500,000	6,500,000	0	0	0	0	0.731	0.731	MON...	660	48,711	07/28/2005	12/25/2035
449670	BB	3	IMCHE_96-2.....	..	..	3	..22*	193,946	97.353	182,015	186,964	189,314	0	(1,569)	0	0	7.950	6.698	MON...	1,239	14,649	04/17/2002	07/01/2026
45670A	AA	9	INDX_07-FLX3.....	..	..	34	..12*	18,661,824	62.530	11,913,109	19,051,861	18,634,851	0	4,805	421,815	0	0.501	0.583	MON...	1,325	97,393	04/25/2007	06/25/2037
464187	AF	0	IRWHE_02-A.....	..	..	3	..12*	1,161,625	86.401	1,003,936	1,161,946	1,161,946	0	0	0	0	7.000	7.000	MON...	6,778	80,176	05/21/2002	05/01/2032
57643L	BG	0	MABS_03-OPT2.....	..	..	3	..12*	2,938,866	96.820	2,845,398	2,938,866	2,938,866	0	0	0	0	2.961	2.061	MON...	1,208	86,149	05/20/2003	05/25/2033
57643L	CH	7	MABS_04-OPT1.....	..	..	3	..12*	12,036,000	75.580	9,096,857	12,036,000	12,036,000	0	0	0	0	0.781	0.781	MON...	1,305	104,193	02/20/2004	02/25/2034
589929	A8	1	MLMI_02-HE1.....	..	..	3	..42*	1,504,763	60.916	920,814	1,511,623	1,511,623	0	0	0	0	1.911	1.911	MON...	401	29,363	11/22/2002	05/25/2032
61744C	FA	9	MSAC_04-HE6.....	..	..	3	..12*	197,267	76.106	150,132	197,267	197,267	0	0	0	0	0.601	0.601	MON...	16	1,219	07/30/2004	08/25/2034
61744C	JU	1	MSAC_04-HE9.....	..	..	3	..32*	15,000,000	61.776	9,266,475	15,000,000	15,000,000	0	0	0	0	0.881	0.881	MON...	1,835	135,160	11/10/2004	11/25/2034
61744C	FP	6	MSAC_04-NC7.....	..	..	3	..12*	12,940,709	88.731	11,491,139	12,950,564	12,950,564	0	0	0	0	0.831	0.831	MON...	1,494	110,130	08/05/2004	07/25/2034
61744C	DZ	6	MSAC_04-SD2.....	..	..	3	..12*	2,793,754	83.936	2,344,953	2,793,754	2,793,754	0	0	0	0	0.711	0.711	MON...	276	19,990	05/28/2004	04/25/2034
61744C	GN	0	MSAC_04-SD3.....	..	..	3	..12*	2,811,971	71.779	2,018,410	2,811,971	2,811,971	0	0	0	0	0.721	0.721	MON...	281	20,421	09/24/2004	06/25/2034
61744C	KP	0	MSAC_05-HE1.....	..	..	3	..22*	8,690,000	73.369	6,375,775	8,690,000	8,690,000	0	0	0	0	0.731	0.731	MON...	882	65,123	01/06/2005	12/25/2034
61744C	NB	8	MSAC_05-HE2.....	..	..	3	..12*	10,000,000	87.109	8,710,850	10,000,000	10,000,000	0	0	0	0	0.661	0.661	MON...	918	67,862	03/08/2005	01/25/2035
61744C	LE	4	MSHEL_05-1.....	..	..	3	..12*	2,558,669	98.497	2,520,220	2,558,669	2,558,669	0	0	0	0	0.711	0.711	MON...	253	17,156	01/13/2005	12/25/2034
64352V	KU	4	NCHET_05-2.....	..	..	3	..12*	3,500,000	62.414	2,184,494	3,500,000	3,500,000	0	0	0	0	0.711	0.711	MON...	345	25,521	04/13/2005	06/25/2035
66987X	GF	6	NHEL_05-1.....	..	..	3	..12*	15,000,000	81.482	12,222,317	15,000,000	15,000,000	0	0	0	0	0.741	0.741	MON...	1,543	113,927	02/03/2005	06/25/2035
66987X	GE	9	NHEL_05-1.....	..	..	3	..12*	3,356,037	92.637	3,108,938	3,356,037	3,356,037	0	0	0	0	0.711	0.711	MON...	331	22,204	02/03/2005	06/25/2035
70069F	BR	7	PPSI_04-WHQ1.....	..	..	3	..12*	24,174,144	91.528	22,012,632	24,050,136	24,126,692	0	(13,736)	0	0	0.891	0.781	MON...	2,975	219,139	07/28/2005	09/25/2034
70069F	EJ	2	PPSI_04-WHQ2.....	..	..	3	..12*	19,000,000	87.894	16,699,917	19,000,000	19,000,000	0	0	0	0	0.891	0.891	MON...	2,350	173,124	11/17/2004	02/25/2035
70069F	DK	0	PPSI_04-WVF1.....	..	..	3	..12*	4,769,014	92.962	4,433,375	4,769,014	4,769,014	0	0	0	0	0.941	0.941	MON...	623	45,744	10/29/2004	12/25/2034
759950	AS	7	RAMC_03-1.....	..	..	3	..22*	1,048,424	85.355	894,888	1,048,424	1,048,424	0	0	0	0	1.261	1.761	MON...	184	15,466	03/07/2003	06/25/2033
759950	BD	9	RAMC_03-3.....	..	..	3	..12*	1,569,008	82.996	1,302,221	1,569,008	1,569,008	0	0	0	0	0.761	0.761	MON...	166	12,125	09/19/2003	12/25/2033
76112B	AF	7	RAMP_04-RS8.....	..	..	3	..12*	4,932,533	95.945	4,733,254	4,933,308	4,933,308	0	0	0	0	4.980	4.983	MON...	20,473	243,088	08/16/2004	08/01/2034
76112B	RL	6	RAMP_05-EFC1.....	..	..	3	..12*	4,945,584	96.435	4,769,293	4,945,584	4,945,584	0	0	0	0	0.681	0.681	MON...	468	33,112	05/23/2005	05/25/2035
76110W	VV	5	RASC_03-KS11.....	..	..	3	..42*	4,123,724	64.605	2,877,706	4,454,312	4,108,709	0	657	346,259	0	1.146	3.492	MON...	709	51,491	12/11/2003	01/25/2034

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	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value										Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76110W	G3	4	RASC_04-KS10.....	.....	..	.....3	..12*	15,930,239	68.307	10,881,485	15,930,239	15,930,239	0	0	0	0	0.861	0.861	MON...	1,904	137,721	10/19/2004	11/25/2034
86358E	CL	8	SAIL_03-BC6.....	.....	..	.....3	..22*	3,792,220	72.822	2,742,193	3,765,596	3,765,596	0	0	0	0	1.386	1.386	MON...	725	52,760	04/18/2005	07/25/2033
86358E	RV	0	SAIL_05-3.....	.....	..	.....3	..12*	11,000,000	83.898	9,228,736	11,000,000	11,000,000	0	0	0	0	0.641	0.641	MON...	979	72,424	03/11/2005	04/25/2035
86358E	SK	3	SAIL_05-4.....	.....	..	.....3	..12*	10,000,000	94.433	9,443,290	10,000,000	10,000,000	0	0	0	0	0.661	0.661	MON...	918	67,862	03/15/2005	05/25/2035
86359A	PY	3	SASC_03-BC2.....	.....	..	.....3	..12*	4,500,129	93.175	4,362,713	4,682,269	4,621,270	0	28,563	0	0	1.761	2.507	MON...	1,145	83,471	03/10/2003	02/25/2033
805564	PX	3	SAST_04-2.....	.....	..	.....3	..12*	17,794,096	95.908	16,746,727	17,461,241	17,546,726	0	(5,260)	0	0	5.230	5.071	MON...	76,102	902,364	02/25/2005	08/01/2035
81879M	AB	5	SGMS_05-OPT1.....	.....	..	.....3	..12*	2,414,608	97.186	2,346,672	2,414,608	2,414,608	0	0	0	0	0.521	0.521	MON...	175	12,687	10/14/2005	10/25/2035
863572	L8	4	WAMU_00-1.....	.....	..	.....3	..12*	1,047,185	96.381	1,009,290	1,047,185	1,047,185	0	0	0	0	1.061	1.061	MON...	154	11,227	03/28/2000	01/25/2040
86359B	MW	8	WFHET_04-1.....	.....	..	.....3	..12*	12,725,325	85.684	10,873,000	12,689,636	12,689,639	0	(0)	0	0	0.561	0.561	MON...	988	72,336	10/10/2006	04/25/2034
94981P	AE	0	WFHET_05-2.....	.....	..	.....3	..12*	5,504,118	70.131	4,015,718	5,726,000	5,701,846	0	8,923	0	0	0.671	0.803	MON...	533	39,365	07/31/2007	10/25/2035
3499999	Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities.....							492,272,612	XXX.....	398,764,817	492,926,931	492,194,755	0	25,298	768,074	0	XXX.....	XXX.....	XXX..	182,815	5,589,360	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																							
00764M	AW	7	AABST_03-3.....	.....	..	.....3	..42*	6,275,274	61.526	3,860,943	6,275,274	6,275,274	0	0	0	0	2.736	1.911	MON...	2,384	172,567	11/07/2003	01/25/2034
00764M	GG	6	AABST_05-4.....	.....	..	.....3	..22*	7,000,000	61.906	4,333,406	7,000,000	7,000,000	0	0	0	0	0.711	0.711	MON...	691	51,042	08/18/2005	10/25/2035
00764M	GH	4	AABST_05-4.....	.....	..	.....3	..12*	5,500,000	25.852	1,421,858	5,500,000	1,421,858	117,480	0	0	0	0.731	0.731	MON...	558	41,217	08/18/2005	10/25/2035
00764M	HE	0	AABST_05-5.....	.....	..	.....3	..12*	7,500,000	36.979	2,773,436	7,500,000	2,773,436	1,313,186	0	0	0	0.691	0.691	MON...	719	53,172	10/14/2005	12/25/2035
00764M	HF	7	AABST_05-5.....	.....	..	.....34	..62*	4,687,650	20.606	1,648,513	8,000,000	1,648,513	2,219,317	(21,612)	2,333,192	0	0.711	3.855	MON...	790	58,334	10/14/2005	12/25/2035
04542B	KT	8	ABFC_05-HE1.....	.....	..	.....3	..42*	7,000,000	66.734	4,671,372	7,000,000	7,000,000	0	0	0	0	0.701	0.701	MON...	681	50,324	03/02/2005	03/25/2035
04541G	GC	0	ABSHE_03-HE6.....	.....	..	.....3	..42*	1,600,832	65.015	1,040,781	1,600,832	1,040,781	(560,051)	0	0	0	1.911	1.911	MON...	425	31,856	09/17/2003	11/25/2033
04541G	VK	5	ABSHE_06-HE1.....	.....	..	.....3	..32*	1,000,000	57.817	578,173	1,000,000	1,000,000	0	0	0	0	0.561	0.561	MON...	78	5,775	02/02/2006	01/25/2036
04544N	AD	6	ABSHE_06-HE6.....	.....	..	.....34	..12*	44,801,297	55.517	34,838,332	62,753,000	46,721,372	0	286,676	9,815,151	0	0.421	1.130	MON...	3,666	273,267	08/03/2007	11/25/2036
004375	DU	2	ACCR_05-3.....	.....	..	.....3	..12*	6,521,000	46.440	3,028,338	6,521,000	6,521,000	0	0	0	0	0.711	0.711	MON...	644	44,570	08/11/2005	09/25/2035
004375	EL	1	ACCR_05-4.....	.....	..	.....34	..12*	14,563,790	1.122	175,593	15,646,000	175,593	359	(111,088)	0	0	0.701	0.754	MON...	1,523	112,505	11/10/2005	12/25/2035
004421	SM	6	ACE_05-HE6.....	.....	..	.....3	..12*	25,000,000	55.404	13,851,100	25,000,000	13,851,100	(11,148,900)	0	0	0	0.731	0.731	MON...	2,537	187,350	09/22/2005	10/25/2035
004421	WQ	2	ACE_06-HE1.....	.....	..	.....3	..52*	1,000,000	56.686	566,856	1,000,000	1,000,000	0	0	0	0	0.561	0.561	MON...	78	5,775	02/14/2006	02/25/2036
00443M	AB	2	ACE_07-ASL1.....	.....	..	.....34	..12*	2,879,776	9.301	299,414	3,219,325	367,526	0	(106,113)	0	0	0.431	4.950	MON...	193	14,314	02/08/2007	12/25/2036
004424	AC	1	ACE_07-WM1.....	.....	..	.....34	..42*	29,238,714	43.711	16,270,054	37,222,000	16,270,054	0	(87,672)	2,308,081	0	0.381	0.340	MON...	1,968	147,217	01/19/2007	11/25/2036
00252F	CU	3	AMIT_05-4.....	.....	..	.....3	..12*	7,000,000	67.528	4,726,972	7,000,000	7,000,000	0	0	0	0	0.751	0.751	MON...	730	59,781	08/19/2005	10/25/2035
03215P	DA	4	AMRES_97-3.....	.....	..	.....4	..12*	39,534	11.192	23,573	210,631	27,576	0	(202)	0	0	7.770	12.600	MON...	0	7,960	09/26/2000	09/01/2027
03215P	FL	8	AMRES_98-3.....	.....	..	.....3	..12*	1,420	74.193	1,075	1,449	1,449	0	0	0	0	2.886	2.886	MON...	0	42	11/08/2000	09/25/2028
03072S	DD	4	AMSI_02-AR1.....	.....	..	.....3	..12*	592,831	2.411	15,579	646,247	15,579	(210,279)	98	0	0	3.186	9.190	MON...	286	20,885	11/25/2002	09/25/2032
040104	PD	7	ARSI_05-W3.....	.....	..	.....34	..62*	3,250,217	13.360	1,068,760	8,000,000	1,068,760	4,289,163	(27,262)	3,363,277	0	0.721	0.696	MON...	801	59,143	10/14/2005	11/25/2035
040104	RW	3	ARSI_06-W2.....	.....	..	.....34	..12*	722,147	45.776	457,764	1,000,000	720,300	0	(1,847)	0	0	0.551	0.526	MON...	76	5,674	02/15/2006	03/25/2036
07325V	AL	8	BAYV_07-A.....	.....	..	.....34	..12*	10,259,341	0.828	98,887	11,950,000	98,887	0	(104,332)	0	0	0.861	0.861	MON...	1,143	105,617	04/13/2007	05/28/2037
07325V	AM	6	BAYV_07-A.....	.....	..	.....34	..12*	3,500,000	0.026	908	3,500,000	908	0	(34,305)	0	0	0.961	1.016	MON...	374	34,482	04/13/2007	05/28/2037
07325V	AP	9	BAYV_07-A.....	.....	..	.....34	..12*	1,199,044	0.342	4,098	1,199,044	0	0	(8,807)	0	0	2.411	7.660	MON...	321	29,141	04/13/2007	05/28/2037
07400T	AC	1	BSABS_07-2.....	.....	..	.....34	..12*	1,411,004	45.205	904,094	2,000,000	1,406,171	0	(4,833)	0	0	0.711	0.686	MON...	197	14,584	05/14/2007	01/25/2047
07400T	AD	9	BSABS_07-2.....	.....	..	.....34	..12*	3,809,734	0.354	28,296	8,000,000	28,296	0	(72,677)	0	0	0.911	3.120	MON...	1,012	74,512	05/14/2007	01/25/2047
073859	AJ	9	BSABS_07-HE5.....	.....	..	.....34	..12*	261,604	0.036	449	1,240,000	449	32,888	(8,644)	41,472	0	0.741	5.260	MON...	128	9,418	05/01/2007	06/25/2047
073859	AK	6	BSABS_07-HE5.....	.....	..	.....34	..12*	200,206	0.000	0	2,000,000	0	0	(17,593)	0	0	1.111	5.630	MON...	309	22,672	05/01/2007	06/25/2047
07401P	AA	2	BSMF_07-SL1.....	.....	..	.....34	..12*	5,244,010	15.443	1,706,351	11,049,474	1,705,852	0	966,440	0	0	0.421	30.169	MON...	0	95,129	01/18/2007	03/25/2037
144527	AH	1	CARR_07-FRE1.....	.....	..	.....34	..12*	743,582	0.000	0	8,866,000	0	0	(128,206)	0	0	1.561	6.080	MON...	1,922	140,847	03/28/2007	02/25/2037

E10.44

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description		Codes 345 Code n CHAR	NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value										Acquired	Maturity
E10.45	12489W GD 0	CBASS_02-CB6		3	42*	3,565,802	69,4232,475,486	3,565,802	3,565,802	0	0	0	0	2.511	2.511	MON...	1,243	129,558	12/13/2002	01/25/2033
	1248MB AJ 4	CBASS_07-CB2		34	42*	3,999,799	60,1892,407,540	4,000,000	3,443,589	0	101,277	0	0	4.885	5.624	MON...	16,465	202,623	02/26/2007	02/01/2037
	172978 AC 2	CMLTI_06-NCB1		34	12*	26,752,856	69,61318,720,436	26,892,000	26,761,908	0	9,052	139,144	0	0.380	0.470	MON...	4,830	106,597	05/22/2006	05/15/2036
	17312W AB 2	CMLTI_07-SHL1		34	12*	5,050,389	0,701105,081	15,000,000	105,081	0	(141,531)	0	0	0.961	3.170	MON...	2,001	146,770	05/03/2007	11/25/2046
	21075W DE 2	CONHE_96-3		3	22*	57,317	33,78919,367	57,317	57,317	0	0	0	0	0.900	0.900	MON...	24	520	07/30/1996	09/15/2027
	17312H AF 6	CRMSI_07-2		3	12*	4,819,315	93,3634,499,566	4,819,411	4,819,343	0	4	0	0	6.265	6.265	MON...	25,161	301,110	06/20/2007	06/01/2037
	22540V N4 0	CSFB_02-HE11		3	22*	916,445	80,000733,156	916,445	916,445	0	0	0	0	1.581	1.581	MON...	201	14,555	04/18/2002	10/25/2032
	22540V 2L 5	CSFB_02-HE16		3	22*	3,837,475	69,4122,663,677	3,837,475	3,837,475	0	0	0	0	1.581	1.581	MON...	842	60,541	05/15/2002	10/25/2032
	22540V 2M 3	CSFB_02-HE16		3	62*	647,012	81,287557,775	686,184	557,775	70,315	7,680	35,741	0	2.261	3.560	MON...	215	15,765	05/15/2002	10/25/2032
	12667G 7Y 3	CWALT_05-42CB		3	12*	939,304	99,156931,378	939,304	939,304	0	0	0	0	0.511	0.511	MON...	80	3,545	08/04/2005	10/25/2035
	12544K AB 9	CWHL_07-17		4	12*	7,840,611	95,0277,576,186	7,972,659	7,476,134	0	42,410	0	0	6.000	6.844	MON...	39,863	471,608	08/06/2007	10/01/2037
	126671 PZ 3	CWL_02-BC2		3	12*	263,692	0,0000	815,016	0	0	(9,705)	0	0	1.236	0.000	MON...	140	9,863	04/19/2002	04/25/2032
	126670 DA 3	CWL_05-11		34	12*	25,087,631	88,65923,494,635	26,500,000	25,877,598	0	197,387	0	0	0.731	1.517	MON...	2,689	198,591	07/31/2007	02/25/2036
	126683 AC 5	CWL_06-S5		4	12*	907,892	33,470991,101	2,961,119	1,083,540	0	175,621	0	0	5.762	5.762	MON...	14,218	163,649	09/15/2006	06/01/2035
	12669R AC 1	CWL_07-S1		34	12*	1,108,558	13,268418,422	3,153,590	409,273	0	(665,151)	0	0	5.810	5.811	MON...	15,269	179,668	02/23/2007	11/01/2036
	25151U AA 5	DBALT_07-AR2		34	12*	29,674,490	60,90618,517,817	30,404,029	21,012,411	0	(1,007,195)	0	0	0.411	0.396	MON...	1,734	128,280	02/12/2007	03/25/2037
	24763L FY 1	DELHE_99-3		34	22*	1,161,605	34,061444,307	1,304,464	1,034,259	0	(23,188)	0	0	8.100	8.100	MON...	8,805	99,862	11/12/1999	01/01/2030
	294751 BP 6	EQABS_02-5		3	32*	2,097,705	97,7612,050,743	2,097,705	2,097,705	0	0	0	0	5.803	5.803	MON...	10,144	119,713	10/18/2002	11/01/2032
	294751 DK 5	EQABS_03-4		3	62*	158,431	15,705146,036	929,870	146,036	454,594	(12,396)	771,439	0	3.011	3.093	MON...	389	28,394	10/17/2003	10/25/2034
	32027N BU 4	FFML_02-FF4		3	62*	1,177,416	48,789576,975	1,182,590	576,975	79,800	981	0	0	1.836	2.254	MON...	0	20,199	12/02/2002	02/25/2033
	32027N BW 0	FFML_02-FF4		3	12*	46,316	3,1601,478	46,769	0	0	0	0	0	4.386	4.520	MON...	0	1,711	12/02/2002	02/25/2033
	32027N CY 5	FFML_03-FF2		3	12*	52,284	4,28823,145	539,823	0	0	0	0	0	2.736	0.000	MON...	205	14,792	06/13/2003	07/25/2033
	32027N CP 4	FFML_03-FFC		3	42*	1,326,846	68,832913,297	1,326,846	1,326,846	0	0	0	0	1.561	1.561	MON...	288	19,898	06/02/2003	11/25/2032
	32051G Z7 3	FHABS_06-HE1		34	12*	4,681,681	51,5283,359,897	6,520,552	4,423,281	0	(211,028)	474,326	0	0.421	0.396	MON...	381	28,120	03/24/2006	10/25/2034
	35729P AT 7	FHLT_03-1		3	42*	275,839	55,994154,573	276,055	154,573	106,064	(984)	0	0	3.111	3.289	MON...	119	8,498	03/26/2003	02/25/2033
	35729P HM 5	FHLT_05-A		3	12*	12,497,498	85,07410,632,109	12,497,498	12,497,498	0	0	0	0	0.721	0.721	MON...	1,251	90,763	02/03/2005	01/25/2035
	35729P MF 4	FHLT_05-D		3	12*	6,000,000	16,7721,006,312	6,000,000	1,006,312	(1,369,406)	0	0	0	0.671	0.671	MON...	559	41,324	11/15/2005	11/25/2035
	35729P MG 2	FHLT_05-D		34	62*	683,637	11,141557,060	5,000,000	557,060	233,413	(31,488)	0	0	0.701	0.676	MON...	487	35,953	11/15/2005	11/25/2035
	35729P ND 8	FHLT_05-E		34	62*	3,261,365	28,5711,526,284	5,342,000	1,526,284	1,262,908	(16,130)	188,656	0	0.711	0.686	MON...	527	38,950	12/08/2005	01/25/2036
	367910 AW 6	GEWMC_05-2		34	62*	1,689,450	11,136445,449	4,000,000	445,449	556,814	(15,385)	590,168	0	0.701	0.676	MON...	389	28,763	12/13/2005	12/25/2035
	38012T AB 8	GMACM_06-HE3		4	42*	28,157	62,29321,555	34,603	29,415	0	1,346	0	0	5.750	5.750	MON...	166	1,928	08/25/2006	10/01/2036
	36242D 2A 0	GSAMP_05-AHL		3	12*	3,868,977	90,7143,509,696	3,868,977	3,868,977	0	0	0	0	0.691	0.691	MON...	371	27,355	04/27/2005	04/25/2035
	40430K AH 4	HASC_06-OPT4		34	12*	2,533,283	9,453449,023	4,750,000	449,023	(2,104,895)	19,837	0	0	0.571	1.855	MON...	376	27,912	03/02/2007	03/25/2036
	22541N 3T 4	HEAT_03-3		3	62*	652,661	58,981384,944	652,661	384,944	(185,379)	0	0	0	2.631	2.631	MON...	238	16,947	04/11/2003	08/25/2033
	22541Q TT 9	HEAT_03-6		3	62*	3,493,599	43,2291,519,645	3,515,354	1,519,645	159,369	(273,127)	29,993	0	2.431	3.550	MON...	1,187	85,376	12/18/2003	02/25/2034
	437084 AF 3	HEAT_03-7		3	62*	473,227	70,759334,853	473,227	334,853	(138,374)	0	0	0	2.411	1.911	MON...	158	11,434	10/24/2003	03/25/2034
	437084 NZ 5	HEAT_05-7		3	52*	7,000,000	49,6743,477,187	7,000,000	7,000,000	0	0	0	0	0.711	0.711	MON...	691	51,042	08/25/2005	01/25/2036
	437084 RY 4	HEAT_06-1		34	62*	5,036,982	33,1892,190,461	6,600,000	2,190,461	2,965,989	(1,876)	1,462,369	0	0.721	4.046	MON...	661	48,793	12/05/2005	04/25/2036
	437084 UP 9	HEAT_06-3		3	42*	1,000,000	54,846548,458	1,000,000	1,000,000	0	0	0	0	0.571	0.571	MON...	79	5,876	02/08/2006	07/25/2036
	404166 AE 0	HERD_05-1 IS		4	6Z	22,430,000	0,0000	0	0	0	0	0	0	7.750	0.000	MON...	13,795	1,797,354	06/30/2005	09/27/2034
	43739E AP 2	HMBT_05-1		34	12*	14,282,035	72,38211,159,309	15,417,150	14,212,759	0	(7,446)	1,196,945	0	0.511	0.500	MON...	1,093	80,540	02/15/2005	03/25/2035
	449670 CS 5	IMCHE_97-3		3	12*	9,068	64,6616,164	9,533	9,533	0	0	0	0	7.550	9.570	MON...	60	720	09/21/2000	08/01/2028

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	g	n	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
449670 EE	4	IMCHE_98-1.....			3	..12*	.....	.....300,025	83.045	249,700	300,682	300,545	0	20	0	0	7.880	7.901	MON...	1,974	23,616	03/14/2001	06/01/2029
43710B AG	1	INABS_07-A.....			34	..12*	.....	.....2,652,076	0.098	8,072	8,200,000	8,072	0	(64,560)	0	0	0.781	2.990	MON...	889	65,596	03/08/2007	04/25/2047
542514 NB	6	LBMLT_05-WL2.....			3	..12*	.....	.....8,000,000	86.287	6,902,936	8,000,000	8,000,000	0	0	0	0	0.731	0.731	MON...	812	59,952	08/05/2005	08/25/2035
542514 NC	4	LBMLT_05-WL2.....			3	..12*	.....	.....10,000,000	45.427	4,542,700	10,000,000	4,542,700	(5,457,300)	0	0	0	0.751	0.751	MON...	1,043	76,962	08/05/2005	08/25/2035
542514 RL	0	LBMLT_06-1.....			34	..12*	.....	.....4,342,678	54.586	3,328,675	6,098,016	4,043,637	0	(272,174)	0	0	0.451	1.400	MON...	382	28,069	07/25/2007	02/25/2036
542514 SD	7	LBMLT_06-WL2.....			34	..42*	.....	.....634,322	27.546	275,460	1,000,000	434,593	0	1.661	0	0	0.561	1.695	MON...	78	5,775	01/27/2006	01/25/2036
52521R CN	9	LMT_07-5.....			34	..12*	.....	.....15,531,744	60.882	9,360,361	15,374,646	7,751,960	0	759,870	0	0	6.152	21.324	MON...	78,819	1,073,928	05/22/2007	06/01/2037
52524P AN	2	LXS_07-6.....			4	..12*	.....	.....3,838,765	31.812	2,904,876	9,131,518	2,880,056	0	(886,262)	0	0	6.500	6.283	MON...	49,462	586,871	05/10/2007	05/01/2037
57643L GG	5	MABS_05-NC1.....			3	..12*	.....	.....6,000,000	55.338	3,320,251	6,000,000	6,000,000	0	0	0	0	0.761	0.761	MON...	634	46,784	01/07/2005	12/25/2034
57643L PP	5	MABS_06-FRE1.....			34	..32*	.....	.....666,507	56.943	569,427	1,000,000	664,397	0	(2,110)	0	0	0.551	0.526	MON...	76	5,640	02/14/2006	12/25/2035
57643L NF	9	MABS_06-NC1.....			3	..52*	.....	.....975,000	53.340	520,066	975,000	975,000	0	0	0	0	0.561	0.561	MON...	76	5,630	01/27/2006	01/25/2036
55291Q AD	6	MASD_07-2.....			34	..12*	.....	.....621,090	0.000	0	765,000	0	0	(10,331)	22,483	0	1.511	5.310	MON...	161	11,847	06/27/2007	05/25/2037
589929 A7	3	MLMI_02-HE1.....			3	..12*	.....	.....152,638	25.268	38,569	152,638	0	0	0	0	0	5.886	0.000	MON...	125	9,100	11/22/2002	10/25/2031
61746R AB	7	MSAC_02-HE3.....			3	..32*	.....	.....3,698,690	68.193	2,541,264	3,726,580	3,726,580	0	0	0	0	1.911	1.911	MON...	989	72,389	11/19/2002	03/25/2033
61746R DB	4	MSAC_03-HE2.....			3	..52*	.....	.....349,280	57.446	200,645	349,280	349,280	0	0	0	0	1.911	1.911	MON...	93	9,608	07/24/2003	08/25/2033
BHM017 8D	5	MSAC_03-NC7 IS.....			34	..6*	.....	.....0	0.000	0	0	0	0	0	0	0	0.428	0.000	MON...	0	0	05/27/2005	06/25/2033
617451 DR	7	MSAC_06-HE1.....			3	..42*	.....	.....1,000,000	52.804	528,039	1,000,000	1,000,000	0	0	0	0	0.551	0.551	MON...	76	5,623	02/09/2006	01/25/2036
61746W A@	9	MSDWC_02-NC3.....			6Z	.....	.....	.....0	0.000	0	1	0	0	0	0	0	0.000	0.001	MON...	0	0	04/15/2005	08/25/2032
61746W A*	1	MSDWC_02-NC3 IS.....			34	..6Z	.....	.....2,900,000	0.000	0	0	0	(9)	9	0	0	0.385	0.000	MON...	0	0	04/15/2005	08/25/2032
61746W YV	6	MSDWC_03-NC1.....			3	..62*	.....	.....799,634	66.788	537,957	805,473	536,197	0	(7,633)	0	0	3.336	3.597	MON...	373	27,252	01/15/2003	11/25/2032
61748H YC	9	MSM_06-4SL.....			34	..32*	.....	.....527,031	26.951	311,622	1,156,251	490,725	0	(36,306)	629,220	0	0.411	2.276	MON...	66	3,044	06/17/2010	03/25/2036
65535V NS	3	NAA_05-S3.....			34	..12*	.....	.....(766,278)	9.330	797,847	8,551,616	798,124	0	25,046	0	0	0.861	0.021	MON...	1,022	74,187	08/12/2005	08/25/2035
64352V KB	6	NCHET_05-1.....			3	..12*	.....	.....24,757,000	70.836	17,536,846	24,757,000	24,757,000	0	0	0	0	0.741	0.741	MON...	2,547	188,032	02/15/2005	03/25/2035
64352V NZ	0	NCHET_05-C.....			34	..12*	.....	.....5,969,588	3.029	275,786	9,106,000	275,786	54,529	(24,539)	0	0	0.691	0.666	MON...	873	64,557	11/23/2005	12/25/2035
66987W DF	1	NHEL_05-4.....			34	..12*	.....	.....6,222,788	1.626	130,076	8,000,000	130,076	0	(58,078)	0	0	0.721	0.774	MON...	801	59,143	11/30/2005	01/25/2036
63860H AD	1	NSTR_07-A.....			3	..52*	.....	.....15,000,000	58.415	8,762,250	15,000,000	15,000,000	0	0	0	0	0.491	0.491	MON...	1,022	76,010	01/24/2007	03/25/2037
63860J AA	3	NSTRN_07-A.....			4	..12*	.....	.....141,953	0.000	0	141,953	0	0	0	0	0	9.970	0.000	MON...	0	0	04/04/2007	03/25/2037
68389F CC	6	OOMLT_02-1.....			3	..62*	.....	.....104,658	70.429	73,710	104,658	73,710	31,045	0	0	0	1.386	1.386	MON...	20	1,351	01/24/2002	02/25/2032
68389F CD	4	OOMLT_02-1.....			3	..62*	.....	.....127,631	59.203	75,562	127,631	75,562	33,094	347	0	0	2.211	2.700	MON...	39	2,799	01/24/2002	02/25/2032
68403B AN	5	OOMLT_07-FXD2.....			4	..32*	.....	.....18,163	0.722	594	82,290	594	0	93,137	95,391	0	6.985	0.000	MON...	479	3,760	03/23/2007	03/01/2037
68383N DB	6	OPMAC_05-5.....			34	..12*	.....	.....16,767,000	0.459	76,998	16,767,000	76,998	0	(118,307)	0	0	0.691	0.676	MON...	1,608	118,870	11/15/2005	12/25/2035
73316P FC	9	POPLR_05-4.....			3	..12*	.....	.....10,000,000	38.974	3,897,382	10,000,000	3,897,382	(6,102,618)	0	0	0	0.721	0.721	MON...	1,001	73,676	08/11/2005	09/25/2035
70069F LH	8	PPSI_05-WCW2.....			3	..62*	.....	.....27,900,000	44.814	12,503,078	27,900,000	12,503,078	4,832,922	0	0	0	0.791	0.791	MON...	3,064	226,008	06/22/2005	07/25/2035
70069F HV	2	PPSI_05-WHQ2.....			3	..22*	.....	.....3,650,000	71.236	2,600,099	3,650,000	3,650,000	0	0	0	0	0.721	0.721	MON...	365	26,984	04/22/2005	05/25/2035
70069F MS	3	PPSI_05-WHQ4.....			3	..12*	.....	.....12,000,000	42.120	5,054,364	12,000,000	5,054,364	(6,945,636)	0	0	0	0.731	0.731	MON...	1,218	89,928	08/22/2005	09/25/2035
70069F MT	1	PPSI_05-WHQ4.....			34	..62*	.....	.....5,416,756	25.343	2,027,448	8,000,000	2,027,448	4,346,139	(8,871)	2,583,244	0	0.751	0.833	MON...	834	61,570	08/22/2005	09/25/2035
759950 AT	5	RAMC_03-1.....			3	..12*	.....	.....486,629	33.772	164,343	486,630	164,343	(322,286)	(0)	0	0	6.117	6.117	MON...	2,481	28,135	03/07/2003	06/01/2033
75970J AU	0	RAMC_07-1.....			34	..12*	.....	.....625,791	0.000	0	661,492	0	684	4,427	5,773	0	9.793	0.000	MON...	0	94	03/22/2007	04/01/2037
75971F AQ	6	RAMC_07-3.....			4	..12*	.....	.....1,067,647	0.000	0	4,350,000	0	0	(239,427)	0	0	7.000	15.870	MON...	25,375	282,827	08/31/2007	09/01/2037
75971F AR	4	RAMC_07-3.....			4	..12*	.....	.....740,977	0.000	0	3,650,000	0	0	0	0	0	7.000	0.000	MON...	21,292	237,315	08/31/2007	09/01/2037
75971F AT	0	RAMC_07-3.....			4	..12*	.....	.....466,508	0.000	0	3,900,000	0	0	(93,421)	0	0	7.000	25.580	MON...	22,750	253,569	08/31/2007	09/01/2037
76112B VQ	0	RAMP_05-EFC2.....			3	..12*	.....	.....7,608,000	59.681	4,540,541	7,608,000	7,608,000	0	0	0	0	0.731	0.731	MON...	772	56,818	07/18/2005	07/25/2035

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76112B	C4	0	RAMP_05-EFC4	.....	..	.....34	..12*	12,948,678	75.406	9,802,750	13,000,000	12,953,232	0	4,554	51,322	0	0.671	0.753	MON...	1,211	88,550	09/19/2005	09/25/2035
74924P	AH	5	RASC_04-KS1	.....	..	.....3	62*	25,174	33.258	8,510	25,589	8,510	(1,262)	3	0	0	5.072	5.178	MON...	108	1,288	09/01/2004	02/01/2034
76110W	5F	9	RASC_05-AHL2	.....	..	.....3	12*	2,771,132	95.004	2,632,695	2,771,132	2,771,132	0	0	0	0	0.521	0.521	MON...	200	14,505	10/07/2005	10/25/2035
75406B	AD	9	RASC_06-KS2	.....	..	.....3	32*	1,000,000	68.355	683,550	1,000,000	1,000,000	0	0	0	0	0.551	0.551	MON...	76	5,651	02/15/2006	03/25/2036
74924X	AD	7	RASC_07-EMX1	.....	..	.....34	12*	5,903,313	21.206	2,311,335	10,899,578	2,311,335	(3,771,346)	179,368	290,399	0	0.561	0.536	MON...	849	62,246	03/08/2007	01/25/2037
785778	FK	2	SACO_05-4	.....	..	.....34	12*	8,283,480	33.543	3,483,978	10,386,597	3,483,978	0	(1,246,960)	0	0	1.161	3.990	MON...	1,674	120,827	06/24/2005	06/25/2035
785778	HE	4	SACO_05-6	.....	..	.....34	12*	231,739	0.298	17,651	5,925,331	17,651	0	(52,423)	0	0	1.146	0.000	MON...	943	64,976	08/10/2005	09/25/2035
785778	JY	8	SACO_05-WM2	.....	..	.....34	12*	2,838,917	12.292	923,869	7,516,152	923,869	0	(442,258)	0	0	1.086	3.690	MON...	1,133	79,170	09/09/2005	07/25/2035
785778	LV	1	SACO_05-WM3	.....	..	.....34	12*	102,323	0.771	31,171	4,043,588	0	0	0	0	0	1.086	4.769	MON...	610	29,613	10/25/2005	09/25/2035
86359A	2H	5	SAIL_03-BC10	.....	..	.....3	42*	3,028,481	70.719	2,141,716	3,028,481	3,028,481	0	0	0	0	1.386	1.011	MON...	583	41,865	09/23/2003	10/25/2033
86359A	2J	1	SAIL_03-BC10	.....	..	.....3	32*	128,428	73.444	436,422	594,222	128,071	0	(4,271)	0	0	3.036	52.483	MON...	251	17,616	09/23/2003	10/25/2033
86358E	RB	4	SAIL_05-2	.....	..	.....3	42*	10,000,000	46.334	4,633,400	10,000,000	10,000,000	0	0	0	0	0.751	0.751	MON...	1,043	76,962	02/16/2005	03/25/2035
86358H	QT	9	SAMI_02-AR4	.....	..	.....3	12*	1,267,671	19.884	317,336	1,595,939	1,289,049	0	(1,065)	305,825	0	1.086	1.173	MON...	578	17,482	06/13/2003	02/19/2033
86359D	TR	8	SASC_05-S6	.....	..	.....34	12*	804,958	1.356	76,867	5,668,000	76,867	0	(38,512)	0	0	0.721	3.600	MON...	567	41,903	10/25/2005	11/25/2035
86362Q	AA	1	SASC_07-GEL1	.....	..	.....34	32*	4,891,917	71.654	3,643,669	5,085,074	4,878,290	0	(141)	206,643	0	0.361	0.360	MON...	255	18,560	02/06/2007	01/25/2037
863613	AJ	4	SASC_07-MN1A	.....	..	.....34	12*	229,631	0.000	0	8,030,000	0	0	(66,752)	0	0	1.161	5.770	MON...	1,294	95,089	03/09/2007	01/25/2037
863613	AK	1	SASC_07-MN1A	.....	..	.....34	12*	383,801	0.000	0	8,372,000	0	0	(62,896)	0	0	1.361	5.970	MON...	1,582	116,069	03/09/2007	01/25/2037
863613	AL	9	SASC_07-MN1A	.....	..	.....34	12*	238,983	0.000	0	5,003,000	0	0	(37,727)	0	0	1.661	6.910	MON...	1,154	84,537	03/09/2007	01/25/2037
863613	AM	7	SASC_07-MN1A	.....	..	.....34	12*	168,447	0.000	0	2,948,000	0	0	(18,830)	0	0	2.761	0.128	MON...	1,130	82,602	03/09/2007	01/25/2037
863572	UV	3	SASC_98-8	.....	..	.....3	12*	171,784	74.903	129,705	173,164	173,164	0	0	0	0	1.361	1.361	MON...	33	1,629	08/02/2000	08/25/2028
78391#	AA	7	SBFT_99-2	.....	..	.....4	6Z	859,047	0.000	0	891,792	0	0	0	0	0	0.000	0.000	MON...	0	20,136	06/06/2000	07/01/2028
81879M	AD	1	SGMS_05-OPT1	.....	..	.....3	12*	6,135,000	54.764	3,359,771	6,135,000	6,135,000	0	0	0	0	0.691	0.691	MON...	588	43,494	10/14/2005	10/25/2035
81879M	AE	9	SGMS_05-OPT1	.....	..	.....3	42*	4,379,000	38.135	1,669,936	4,379,000	4,379,000	0	0	0	0	0.711	0.711	MON...	432	31,931	10/14/2005	10/25/2035
84751P	AP	4	SURF_03-BC2	.....	..	.....3	12*	1,678,212	69.369	1,164,167	1,678,212	949,367	0	(48,630)	0	0	2.886	0.066	MON...	673	49,144	06/06/2003	06/25/2034
84751X	AC	6	SURF_06-AB3	.....	..	.....34	12*	13,360,210	53.591	9,052,541	16,891,875	11,524,071	0	(485,898)	2,573,389	0	0.411	0.985	MON...	963	71,052	08/01/2007	09/25/2037
83611M	PH	5	SVHE_06-OPT3	.....	..	.....34	12*	6,618,282	79.723	5,580,625	7,000,000	6,917,558	0	51,833	0	0	0.431	1.190	MON...	419	31,225	08/16/2007	06/25/2036
83611Y	AD	4	SVHE_06-OPT4	.....	..	.....34	42*	5,088,661	66.096	3,701,365	5,600,000	5,336,330	0	43,040	76,082	0	0.411	1.239	MON...	319	23,847	08/16/2007	06/25/2036
83613F	AD	3	SVHE_07-OPT5	.....	..	.....34	42*	8,725,858	49.704	4,970,450	10,000,000	8,724,352	0	(1,506)	1,274,143	0	1.561	4.516	MON...	2,168	158,232	10/11/2007	10/25/2037
94985F	AA	6	WFALT_07-PA2	.....	..	.....4	12*	8,055,788	81.933	7,284,161	8,890,432	7,303,410	0	(132,594)	646,069	0	6.000	7.616	MON...	44,452	526,771	07/20/2007	06/01/2037
949922	AA	6	WFALT_07-PA5	.....	..	.....	.....12*	90,546	86.785	97,615	112,479	94,345	0	1,849	0	0	6.250	10.995	MON...	586	6,948	03/24/2008	11/01/2037
9497EA	AE	1	WFHET_06-2	.....	..	.....34	12*	4,650,000	1.656	82,793	5,000,000	84,103	0	(25,948)	0	0	0.531	1.322	MON...	368	27,162	07/31/2007	07/25/2036
949837	AA	6	WFMB5_07-10	.....	..	.....4	12*	4,363,864	88.157	4,043,102	4,586,268	4,364,531	0	3,173	132,829	0	6.000	6.933	MON...	22,931	270,751	08/08/2007	07/01/2037
418093	AE	0	HASCN_06-OPT1	.....	..	.....34	62*	549,123	0.016	86	549,612	86	(292,167)	340,763	0	0	6.250	0.000	MON...	0	(48,636)	03/17/2006	12/26/2035
3599999	Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities							735,456,390	XXX.....	394,884,346	901,466,174	499,447,605	(15,449,837)	(4,322,344)	31,642,764	0	XXX.....	XXX.....	XXX.....	504,491	13,111,153	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																							
682439	AC	8	AACMT_05-C6A	.....	..	.....	.....12*	25,093,750	102.137	25,534,175	25,000,000	25,082,037	0	(3,504)	0	0	5.690	5.658	MON...	79,022	1,422,400	01/17/2007	10/11/2037
682439	AE	4	AACMT_05-C6A	.....	..	.....	.....12*	21,979,401	98.307	21,504,617	21,875,000	21,967,447	0	(2,870)	0	0	5.690	5.653	MON...	69,144	1,244,600	10/24/2005	10/11/2037
03702W	AA	2	AHR_04-1A	.....	..	.....3	1FE	16,865,484	70.000	11,803,915	16,862,735	16,862,737	0	(1)	0	0	0.621	0.621	MON...	2,616	106,895	11/29/2004	03/23/2019
03702W	AB	0	AHR_04-1A	.....	..	.....3	1FE	10,012,093	30.000	3,000,000	10,000,000	10,000,590	0	(207)	0	0	0.811	0.809	MON...	2,027	83,199	10/06/2004	03/23/2039
00175B	AA	2	AMPCM_06-2A	.....	..	.....	.....1FE	30,000,000	75.760	22,728,000	30,000,000	30,000,000	0	0	0	0	0.602	0.602	MJSD.	8,522	193,310	09/29/2006	09/15

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	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity				
05947U AF 5	BACM_00-1 IS	.....	34	..1FE	.....	6,183,739	1.173	306,028	0	0	0	(259,083)	0	1.030	0.000	MON...	22,393	330,731	04/30/2003	11/01/2031				
05947U ES 3	BACM_02-PB2	.....	..12*	.....	.....	9,564,236	103.539	9,853,036	9,516,265	9,520,887	0	(8,220)	0	6.186	6.115	MON...	49,056	593,793	05/09/2002	06/01/2035				
05947U LS 5	BACM_03-1 IS	.....	34	..1FE	.....	6,439,883	1.835	2,935,410	0	3,018,658	0	(1,691,151)	0	1.399	0.000	MON...	186,475	1,916,685	04/30/2003	09/01/2036				
05947U PR 3	BACM_04-1	.....	..12*	.....	.....	252,546	101.314	263,863	260,441	258,751	0	1,719	0	4.429	5.229	MON...	961	12,170	02/26/2007	11/01/2039				
05947U VB 1	BACM_04-3	.....	..12*	.....	.....	6,235,807	100.697	6,248,009	6,204,775	6,206,055	0	(4,376)	0	5.176	5.084	MON...	26,763	329,025	06/30/2004	06/01/2039				
05947U SV 1	BACM_04-3 IS	.....	34	..1FE	.....	13,933,043	0.452	3,876,338	0	2,971,037	0	(1,074,757)	0	0.134	0.000	MON...	96,084	1,447,188	07/09/2004	06/01/2039				
05947U VM 7	BACM_04-4	.....	..12*	.....	.....	1,114,579	100.851	1,117,429	1,108,000	1,112,371	0	(2,207)	0	4.576	4.331	MON...	4,225	42,252	02/04/2010	07/01/2042				
05947U VN 5	BACM_04-4	.....	..3	..12*	.....	2,513,867	105.820	2,645,500	2,500,000	2,510,997	0	(2,870)	0	4.877	4.729	MON...	10,160	111,765	01/26/2010	07/01/2042				
05947U WF 1	BACM_04-4 IS	.....	34	..1FE	.....	5,100,000	1.663	3,883,228	0	3,352,028	0	(406,288)	0	0.289	0.000	MON...	56,257	697,458	09/30/2004	07/01/2042				
05947U XW 3	BACM_04-5	.....	..3	..12*	.....	5,025,242	92.819	4,640,945	5,000,000	5,011,252	0	(2,616)	0	5.158	5.092	MON...	21,492	257,900	11/08/2004	11/01/2041				
05947U XS 2	BACM_04-5 IS	.....	34	..1FE	.....	12,309,950	0.418	732,385	0	739,627	0	(1,249,618)	0	0.553	0.000	MON...	80,749	1,322,048	07/01/2005	11/01/2041				
05947U ZH 4	BACM_04-6 IS	.....	34	..1FE	.....	3,594,946	1.117	2,213,402	0	1,107,109	0	(1,163,058)	0	4.655	0.000	MON...	769,024	620,590	12/16/2004	12/01/2042				
05947U D2 1	BACM_05-1	.....	..3	..12*	.....	2,799,294	105.288	2,993,266	2,842,937	2,827,507	0	3,767	0	5.039	5.367	MON...	11,939	148,960	03/22/2006	11/01/2042				
05947U D6 2	BACM_05-1	.....	..3	..32*	.....	4,988,550	89.577	4,478,865	5,000,000	4,994,488	0	1,166	0	5.179	5.209	MON...	21,581	261,745	03/31/2005	11/01/2042				
05947U D7 0	BACM_05-1	.....	..3	..42*	.....	5,297,244	80.895	4,302,001	5,318,000	5,307,842	0	2,094	0	5.179	5.230	MON...	22,953	278,392	03/31/2005	11/01/2042				
05947U M5 4	BACM_05-2 IS	.....	34	..1FE	.....	2,172,729	0.446	406,597	0	397,820	0	(313,500)	0	0.294	0.000	MON...	22,330	337,701	06/15/2005	07/01/2043				
05947U S8 2	BACM_05-3 IS	.....	34	..1FE	.....	8,019,083	1.047	6,146,486	0	5,474,567	0	(1,298,281)	0	0.251	0.000	MON...	122,632	1,667,601	06/29/2005	07/01/2043				
05947U Y3 6	BACM_05-4 IS	.....	34	..1FE	.....	1,060,960	0.548	674,582	0	714,124	0	(114,062)	0	0.096	0.000	MON...	9,843	159,087	09/15/2005	07/01/2045				
059500 BK 3	BACM_06-3 IS	.....	34	..1FE	.....	596,626	0.549	323,884	0	363,920	0	(46,308)	0	0.096	0.000	MON...	4,728	76,847	07/25/2006	07/01/2044				
05950W AH 1	BACM_06-4	.....	..12*	.....	.....	3,801,027	100.745	3,727,584	3,700,000	3,763,638	0	(9,621)	0	5.675	5.316	MON...	17,498	192,477	10/04/2006	07/01/2046				
05950X AH 9	BACM_06-5	.....	..22*	.....	.....	30,151,405	99.016	29,704,680	30,000,000	30,096,435	0	(15,050)	0	5.448	5.382	MON...	136,200	1,634,400	09/28/2006	09/01/2047				
05950V AB 6	BACM_06-6	.....	..12*	.....	.....	5,025,207	101.843	5,092,155	5,000,000	5,003,577	0	(5,816)	0	5.309	5.188	MON...	22,121	265,450	11/20/2006	10/01/2045				
05950V AC 4	BACM_06-6	.....	..12*	.....	.....	5,829,162	103.616	6,009,740	5,800,000	5,812,851	0	(5,259)	0	5.369	5.281	MON...	25,950	311,402	11/20/2006	10/01/2045				
05950V AM 2	BACM_06-6 IS	.....	34	..1FE	.....	11,985,175	0.879	9,798,327	0	10,732,388	0	(709,993)	0	0.160	0.000	MON...	148,619	1,309,867	04/09/2007	10/01/2045				
05947U DP 0	BAFU_01-3	.....	..12*	.....	.....	4,677,799	101.304	4,452,718	4,395,384	4,409,585	0	(44,845)	0	5.464	4.499	MON...	20,014	245,792	04/16/2003	04/01/2037				
05947U DS 4	BAFU_01-3	.....	..12*	.....	.....	12,442,868	101.625	12,246,747	12,050,967	12,083,622	0	(61,187)	0	5.761	5.289	MON...	57,855	694,256	04/16/2003	04/01/2037				
05947U DW 5	BAFU_01-3 IS	.....	34	..1FE	.....	4,625,897	0.672	457,295	0	583,633	0	(1,168,461)	0	1.618	0.000	MON...	91,752	1,298,730	05/01/2003	04/01/2037				
05947N FF 6	BALL_04-BBA4	.....	34	..12*	.....	2,165,191	98.692	2,150,015	2,178,512	2,185,366	0	37,437	30,583	1.660	1.630	MON...	1,708	35,930	12/21/2005	06/15/2018				
06424H BS 5	BALL_05-MIB1	.....	..3	..12*	.....	2,500,000	88.931	2,223,283	2,500,000	2,500,000	0	0	0	0.730	0.730	MON...	862	18,776	11/18/2005	03/15/2022				
06424H BT 3	BALL_05-MIB1	.....	..3	..12*	.....	3,500,000	88.347	3,092,145	3,500,000	3,500,000	0	0	0	0.790	0.790	MON...	1,306	28,415	11/18/2005	03/15/2022				
05950Q AY 7	BALL_06-BIX1	.....	..3	..12*	.....	5,462,053	88.121	4,831,550	5,482,828	5,478,329	0	5,976	0	0.500	0.611	MON...	1,295	28,392	07/31/2007	10/15/2019				
05950Q BC 4	BALL_06-BIX1	.....	..3	..12*	.....	4,200,000	83.672	3,514,224	4,200,000	4,200,000	0	0	0	0.590	0.590	MON...	1,171	25,582	10/18/2006	10/15/2019				
07383F FP 8	BSCMS_01-TOP2	.....	..12*	.....	.....	1,236,912	100.360	1,130,911	1,126,860	1,128,885	0	(18,399)	0	6.480	4.961	MON...	6,085	67,079	03/21/2003	02/01/2035				
07383F MP 0	BSCMS_02-PBW1	.....	..12*	.....	.....	2,512,787	103.745	2,593,613	2,500,000	2,502,542	0	(1,469)	0	4.870	4.805	MON...	10,146	121,750	09/24/2002	11/01/2035				
07383F MQ 8	BSCMS_02-PBW1	.....	..12*	.....	.....	2,512,288	102.956	2,573,908	2,500,000	2,502,505	0	(1,583)	0	4.970	4.907	MON...	10,354	124,250	09/24/2002	11/01/2035				
07383F MR 6	BSCMS_02-PBW1 IS	.....	34	..1FE	.....	669,253	2.218	285,756	0	356,307	0	(92,046)	0	1.933	0.000	MON...	20,747	111,854	04/30/2003	11/01/2035				
07383F PW 2	BSCMS_02-TOP8	.....	..12*	.....	.....	9,046,944	104.285	9,385,614	9,000,000	9,008,204	0	(5,111)	0	4.830	4.762	MON...	36,225	434,700	09/27/2002	08/01/2038				
07383F QZ 4	BSCMS_03-T10 IS	.....	34	..1FE	.....	2,880,869	0.311	86,678	0	72,003	0	(351,113)	0	1.192	0.000	MON...	27,712	362,703	07/13/2004	03/01/2040				
07383F YG 7	BSCMS_04-PWR3	.....	..12*	.....	.....	1,188,526	101.770	1,269,936	1,247,848	1,239,559	0	13,852	0	4.487	5.596	MON...	4,666	51,855	03/15/2006	02/01/2041				
07383F E9 5	BSCMS_04-PWR4	.....	..3	..12*	.....	2,035,131	104.742	2,120,008	2,024,024	2,026,742	0	(1,040)	0	5.286	5.188	MON...	8,916	109,351	06/24/2004	06/01/2041				
07383F Q6 8	BSCMS_04-PWR5 IS	.....	34	..1FE	.....	1,647,640	1.469	250,115	0	242,628	0	(169,219)	0	0.803	0.000	MON...	11,394	185,480	10/06/2004	07/01/2042				
07383F R2 6	BSCMS_04-PWR5 IS	.....	34	..1FE	.....	3,661,177	1.646	2,528,361	0	2,164,549	0	(374,555)	0	0.401	0.000	MON...	51,377	556,291	10/06/2004	07/01/2042				

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	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	X4	5	BSCMS_04-PWR6			12*		4,209,835	99.933	4,409,522	4,412,500	4,340,459	0	37,853	0	0	4.705	5.525	MON	17,301	207,608	08/09/2006	11/01/2041	
07383F	X6	0	BSCMS_04-PWR6 IS		34	1FE		1,891,107	1.286	337,572	0	333,418	0	(206,966)	0	0	0.619	0.000	MON	13,526	228,704	04/28/2009	11/01/2041	
07387B	EL	3	BSCMS_05-PW10 IS		34	1FE		2,690,737	0.403	2,259,542	0	1,481,840	0	(227,889)	0	0	0.054	0.000	MON	25,078	422,250	04/27/2007	12/01/2040	
07383F	3Z	9	BSCMS_05-PWR7			12*		5,150,586	105.716	5,285,800	5,000,000	5,070,400	0	(15,986)	0	0	5.116	4.722	MON	21,317	255,800	05/26/2005	02/01/2041	
07383F	4A	3	BSCMS_05-PWR7 IS		34	1FE		11,311	0.418	5,633	0	5,455	0	(3,452)	0	0	0.203	0.000	MON	228	3,812	04/28/2009	02/01/2041	
07383F	4F	2	BSCMS_05-PWR7 IS		34	1FE		9,294,648	0.603	6,056,079	0	4,879,581	0	(681,357)	0	0	0.092	0.000	MON	76,616	1,077,630	03/10/2005	02/01/2041	
07383F	7Y	8	BSCMS_05-PWR8			12*		3,016,460	95.255	2,857,662	3,000,000	3,008,258	0	(1,780)	0	0	4.750	4.681	MON	11,875	142,500	06/08/2005	06/01/2041	
07383F	6S	2	BSCMS_05-PWR8 IS		34	1FE		1,246,838	1.536	958,849	0	1,003,557	0	(90,864)	0	0	0.255	0.000	MON	13,263	144,243	07/01/2006	06/01/2041	
07387B	AE	3	BSCMS_05-PWR9			12*		1,320,480	100.441	1,319,096	1,313,307	1,313,307	0	(891)	0	0	4.735	4.625	MON	5,182	62,193	09/14/2005	09/01/2042	
07387B	AR	4	BSCMS_05-PWR9 IS		34	1FE		2,439,829	0.800	1,779,825	0	1,564,207	0	(372,684)	0	0	0.195	0.000	MON	36,248	501,923	09/14/2005	09/01/2042	
07383F	5R	5	BSCMS_05-T18 IS		34	1FE		6,000,000	1.397	2,227,158	0	2,221,347	0	(619,867)	0	0	0.390	0.000	MON	51,878	774,042	04/21/2005	02/01/2042	
07388L	AC	4	BSCMS_06-PW13			12*		1,943,449	104.884	2,045,230	1,950,000	1,947,260	0	1,433	0	0	5.518	5.586	MON	8,967	107,601	05/31/2007	09/01/2041	
07388L	AK	6	BSCMS_06-PW13 IS		34	1FE		2,100,000	1.176	732,113	0	744,203	0	(302,387)	0	0	0.440	0.000	MON	22,820	353,450	09/13/2006	09/01/2041	
07388P	AG	6	BSCMS_06-PW14			12*		9,536,924	100.849	9,832,807	9,750,000	9,606,117	0	21,393	0	0	5.243	5.540	MON	42,599	473,181	05/31/2007	12/01/2038	
07388R	BQ	9	BSCMS_07-PW15 IS		34	1FE		827,828	1.067	365,224	0	352,291	0	(129,029)	0	0	0.366	0.000	MON	10,438	153,777	06/27/2007	02/01/2044	
07388Y	AG	7	BSCMS_07-PW16			22*		13,048,762	99.920	13,350,670	13,361,386	13,135,679	0	28,023	0	0	5.717	6.039	MON	63,655	774,507	08/21/2007	06/01/2040	
07401D	BC	4	BSCMS_07-PW18			12*		4,999,805	103.050	5,461,650	5,300,000	5,027,685	0	27,881	0	0	5.700	6.675	MON	25,175	251,750	02/17/2010	06/01/2050	
07383F	AS	7	BSCMS_99-C1			12*		5,539,232	101.697	5,084,855	5,000,000	5,159,810	0	(58,680)	0	0	6.530	5.175	MON	27,208	326,500	03/21/2003	02/01/2031	
11777L	AB	7	BSDB_05-AFR1			12*		3,014,733	97.341	2,920,224	3,000,000	3,010,117	0	(1,048)	0	0	5.008	4.959	MON	6,677	150,240	05/23/2005	09/15/2027	
11777L	AD	3	BSDB_05-AFR1			12*		2,009,929	90.591	1,811,824	2,000,000	2,006,873	0	(655)	0	0	5.038	4.989	MON	4,478	100,760	05/23/2005	09/15/2027	
161505	EZ	1	CCMSC_00-2 IS		34	1FE		3,977,477	0.940	74,938	0	49,175	0	(179,769)	0	0	1.060	0.000	MON	7,043	228,150	04/30/2003	07/01/2032	
14986D	AF	7	CD_06-CD3			12*		51,384,766	107.265	53,632,425	50,000,000	50,876,542	0	(136,238)	0	0	5.617	5.245	MON	234,042	3,276,583	12/08/2006	10/01/2048	
12513Y	AF	7	CD_07-CD4			12*		1,786,958	103.652	2,062,675	1,990,000	1,808,064	0	21,106	0	0	5.322	7.243	MON	8,826	88,257	02/11/2010	12/01/2049	
12513Y	BD	1	CD_07-CD4 IS		34	1FE		5,601,208	0.905	5,124,772	0	5,276,806	0	(337,357)	0	0	0.124	0.000	MON	58,307	650,697	03/20/2007	12/01/2049	
12514A	AE	1	CD_07-CD5			12*		6,861,491	106.710	7,624,437	7,145,000	6,888,439	0	26,948	0	0	5.886	6.578	MON	35,046	338,200	03/09/2010	11/01/2044	
173067	AD	1	CGCMT_04-C1			12*		2,976,510	107.381	3,221,439	3,000,000	2,991,113	0	2,596	0	0	5.375	5.480	MON	13,437	163,354	06/08/2004	04/01/2040	
173067	EC	9	CGCMT_04-C2			12*		1,282,783	100.761	1,348,988	1,338,793	1,333,257	0	12,197	0	0	4.380	5.298	MON	4,887	59,090	02/02/2006	10/01/2041	
173067	HB	8	CGCMT_05-C3			12*		5,024,755	95.081	4,754,050	5,000,000	5,012,363	0	(2,521)	0	0	4.960	4.895	MON	20,667	248,000	06/15/2005	05/01/2043	
17309D	AB	9	CGCMT_06-C4			12*		49,766	104.852	52,426	50,000	49,916	0	39	0	0	5.728	5.818	MON	239	2,904	06/20/2006	03/01/2049	
17309D	AD	5	CGCMT_06-C4			12*		7,067,250	106.574	7,353,606	6,900,000	7,003,165	0	(17,579)	0	0	5.728	5.386	MON	32,935	400,729	10/12/2007	03/01/2049	
17310M	AE	0	CGCMT_06-C5			12*		2,541,211	106.806	2,670,147	2,500,000	2,536,747	0	(4,464)	0	0	5.431	5.126	MON	11,315	101,831	03/10/2010	10/01/2049	
17309X	AJ	8	CGCMT_06-FL2			12*		6,500,000	96.806	6,292,384	6,500,000	6,500,000	0	0	0	0	0.570	0.570	MON	1,751	38,304	10/19/2006	08/15/2021	
17309X	AK	5	CGCMT_06-FL2			12*		5,000,000	94.023	4,701,125	5,000,000	5,000,000	0	0	0	0	0.590	0.590	MON	1,394	30,479	10/19/2006	08/15/2021	
17311Q	BH	2	CGCMT_07-C6			12*		5,861,797	103.773	5,707,515	5,500,000	5,852,359	0	(9,438)	0	0	5.698	4.439	MON	26,115	53,084	10/22/2010	12/01/2049	
17311Q	BK	5	CGCMT_07-C6			12*		806,004	106.897	913,973	855,000	810,811	0	4,807	0	0	5.698	6.712	MON	4,060	41,274	02/11/2010	12/01/2049	
17313K	AF	8	CGCMT_08-C7			12*		2,386,719	107.490	2,687,250	2,500,000	2,397,920	0	11,201	0	0	6.179	6.968	MON	12,872	141,920	01/26/2010	12/01/2049	
18060P	AF	0	CLARI_07-1			1FE		30,500,000	74.270	22,652,350	30,500,000	30,500,000	0	0	0	0	0.641	0.641	MON	6,513	200,712	03/19/2007	12/31/2049	
201730	AD	0	CMAT_99-C1			12*		11,665,764	107.902	10,941,273	10,140,000	10,460,434	0	(199,820)	0	0	6.975	4.921	MON	39,293	709,982	02/05/2004	01/11/2032	
20046P	AH	1	COMM_00-C1			12*		2,037,148	99.818	1,720,867	1,724,000	1,724,000	0	(31,694)	0	0	8.015	8.015	MON	11,514	143,651	03/16/2004	08/01	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
			F o r e i g n	Bond CHAR	NAIC Designation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																
126169	BH	3	COMM_05-F10A		12*	2,232,698	95.101	2,122,652	2,232,000	2,232,000	0	0	0	0	0.480	0.480	MON	506	11,116	10/26/2006	04/15/2017					
126164	AW	2	COMM_05-FL11		12*	1,662,772	91.811	1,526,606	1,662,772	1,662,772	0	0	0	0	0.600	0.600	MON	471	9,993	11/18/2005	11/15/2017					
126164	BA	9	COMM_05-FL11		12*	1,163,941	87.738	1,021,214	1,163,941	1,163,941	0	0	0	0	0.710	0.710	MON	390	8,254	11/18/2005	11/15/2017					
126164	BC	5	COMM_05-FL11		12*	6,448,230	80.769	5,297,045	6,558,306	6,558,306	0	0	0	0	0.760	0.760	MON	2,355	49,729	09/05/2007	11/15/2017					
20047P	AE	7	COMM_05-LP5		12*	7,558,369	106.726	8,271,265	7,750,000	7,599,205	0	31,820	0	0	4.982	5.512	MON	32,175	386,105	09/11/2009	05/01/2043					
20047Q	AE	5	COMM_06-C7		12*	3,151,768	108.750	3,290,775	3,026,000	3,136,714	0	(15,054)	0	0	5.764	4.941	MON	14,536	133,310	03/10/2010	06/01/2046					
20047Q	AG	0	COMM_06-C7		12*	4,579,278	104.089	4,647,587	4,465,000	4,536,235	0	(11,098)	0	0	5.789	5.445	MON	21,541	224,319	10/02/2006	06/01/2046					
20047E	AE	2	COMM_06-C8		12*	50,249,000	104.299	52,149,310	50,000,000	50,161,769	0	(23,416)	0	0	5.306	5.241	MON	221,083	3,263,190	12/13/2006	12/01/2046					
20047E	AH	5	COMM_06-C8		32*	50,950,965	96.113	48,729,291	50,700,000	50,864,867	0	(23,130)	0	0	5.347	5.283	MON	225,911	2,491,256	12/13/2006	12/01/2046					
20047M	AF	1	COMM_06-CN2A		12*	6,000,000	95.939	5,756,358	6,000,000	6,000,000	0	0	0	0	0.526	0.526	MON	2,278	32,056	02/09/2006	02/05/2019					
20047M	AK	0	COMM_06-CN2A		12*	3,000,000	95.285	2,858,562	3,000,000	3,000,000	0	0	0	0	0.606	0.606	MON	1,312	18,455	02/09/2006	02/05/2019					
20047R	AE	3	COMM_07-C9		12*	4,296,445	107.592	4,841,643	4,500,000	4,316,429	0	19,984	0	0	5.815	6.610	MON	21,805	221,714	02/10/2010	12/01/2049					
20047R	AQ	6	COMM_07-C9		22*	72,250,000	75.673	54,673,526	72,250,000	72,250,000	0	0	0	0	0.903	0.903	MON	39,848	665,793	08/06/2007	12/10/2049					
200476	AA	7	COMM_07-FL14		12*	3,537,978	97.496	3,484,215	3,573,715	3,572,657	0	2,115	0	0	0.350	0.389	MON	591	13,086	09/13/2007	06/15/2022					
200466	AT	7	COMM_99-1 IS		34	5,859,343	0.004	138	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
22608W	AA	7	CREST_04-1A		1FE	19,767,443	70.000	13,820,567	19,743,667	19,753,223	0	(4,199)	0	0	0.618	0.594	JAJO	22,046	131,294	02/14/2006	01/28/2020					
22540A	XV	5	CSFB_01-CK1		12*	3,071,548	99.018	3,960,712	4,000,000	3,982,000	0	140,966	0	0	5.863	9.496	MON	19,543	234,520	03/14/2001	12/01/2035					
22540A	3F	3	CSFB_01-CK3		12*	4,686,238	100.496	4,684,590	4,661,474	4,661,954	0	(3,967)	0	0	6.530	6.454	MON	25,366	348,760	06/12/2001	06/01/2034					
22540V	GE	6	CSFB_01-CKN5		12*	6,538,760	101.610	6,610,966	6,506,229	6,507,689	0	(3,503)	0	0	5.435	5.367	MON	29,468	377,616	11/01/2001	09/01/2034					
22540A	6G	8	CSFB_01-CP4		12*	6,359,052	101.251	5,867,451	5,794,950	5,816,945	0	(72,789)	0	0	6.180	4.630	MON	29,844	404,054	09/17/2003	12/01/2035					
22540A	6L	7	CSFB_01-CP4 IS		34	7,243,698	0.414	306,423	0	443,592	0	(1,276,186)	0	0	1.095	0.000	MON	67,621	1,326,027	04/30/2003	12/01/2035					
22540V	N9	9	CSFB_02-CKN2		12*	766,646	99.938	710,094	710,536	710,536	0	(9,670)	0	0	5.939	4.422	MON	3,517	60,275	04/16/2003	04/01/2037					
22540V	V3	3	CSFB_02-CKN2 IS		34	9,764,893	0.829	2,021,130	0	2,669,047	0	(2,295,243)	(17,984)	0	0.953	0.000	MON	193,583	2,668,541	04/30/2003	04/01/2037					
22540V	C7	5	CSFB_02-CKP1		12*	4,862,835	103.724	5,018,838	4,838,642	4,840,989	0	(4,207)	0	0	6.439	6.369	MON	25,963	312,383	03/13/2002	12/01/2035					
22541N	NJ	4	CSFB_02-CKS4 IS		34	2,603,489	1.831	908,377	0	950,752	0	(770,752)	(94,364)	0	1.532	0.000	MON	63,324	874,544	04/30/2003	11/01/2036					
22541N	AP	4	CSFB_02-CP3		12*	10,669,914	104.779	10,477,870	10,000,000	10,107,646	0	(77,136)	0	0	5.603	4.681	MON	46,692	560,300	04/16/2003	07/01/2035					
22541N	VA	4	CSFB_02-CP5 IS		34	3,015,692	1.993	1,321,785	0	1,405,268	0	(917,105)	0	0	1.402	0.000	MON	77,503	1,003,025	04/30/2003	12/01/2035					
22541N	A3	3	CSFB_03-CPN1		12*	5,025,000	104.855	5,242,755	5,000,000	5,005,362	0	(2,978)	0	0	4.597	4.532	MON	19,154	229,850	02/27/2003	03/01/2035					
22541N	A6	6	CSFB_03-CPN1		12*	3,768,750	98.299	3,686,216	3,750,000	3,754,567	0	(2,379)	0	0	4.822	4.758	MON	15,069	180,825	02/27/2003	03/01/2035					
22541S	HT	8	CSFB_04-C2		12*	5,025,000	106.616	5,330,791	5,000,000	5,009,521	0	(2,726)	0	0	5.416	5.350	MON	22,567	270,800	05/27/2004	05/01/2036					
22541S	WK	0	CSFB_04-C3		12*	6,204,495	105.859	6,682,879	6,313,000	6,232,444	0	22,116	0	0	5.113	5.546	MON	26,899	322,784	09/16/2009	07/01/2036					
22541S	XC	7	CSFB_04-C3 IS		34	7,955,095	0.410	539,259	0	580,020	0	(925,933)	0	0	0.629	0.000	MON	68,953	974,183	10/07/2004	07/01/2036					
22541S	2S	6	CSFB_04-C5		12*	96,473	104.941	104,941	100,000	98,304	0	493	0	0	4.829	5.347	MON	402	4,829	02/10/2006	11/01/2037					
22541S	2V	9	CSFB_04-C5		12*	3,015,000	90.611	2,718,342	3,000,000	3,006,874	0	(1,532)	0	0	4.929	4.865	MON	12,323	147,870	12/16/2004	11/01/2037					
22541S	3Y	2	CSFB_04-C5 IS		34	1,368,344	1.802	1,023,890	0	946,966	0	(143,798)	0	0	0.294	0.000	MON	13,923	201,639	12/16/2004	11/01/2037					
225458	SP	4	CSFB_05-C2 IS		34	10,135,344	0.698	1,905,948	0	1,924,663	0	(1,574,711)	0	0	0.523	0.000	MON	118,997	1,738,594	04/27/2007	04/01/2037					
225458	WK	0	CSFB_05-C3 IS		34	4,000,000	1.573	3,067,291	0	3,273,167	0	(385,342)	0	0	0.269	0.000	MON	43,728	584,708	06/22/2005	07/01/2037					
225458	Q7	6	CSFB_05-C4 IS		34	5,922,143	0.667	4,043,058	0	4,174,739	0	(460,253)	0	0	0.094	0.000	MON	47,505	760,499	08/10/2005	08/01/2038					
225470	BU	6	CSFB_05-C5 IS		34	1,574,986	0.340	1,129,717	0	1,191,229	0	(120,300)	0	0	0.041	0.000	MON	11,302	196,097	11/04/2005	08/01/2038					
225470	NN	9	CSFB_05-C6		22*	4,946,100	96.310	4,815,525	5,000,000	4,969,739	0	5,273	0	0	5.230	5.372	MON	21,792	261,364	12/14/2005	12/01/2040					
225470	F5	7	CSMC_06-C1		12*	753,108	105.482	780,563	740,000	745,266	0	(1,640)	0	0	5.539	5.284	MON	3,415	41,537	11/15/2006	02/01/2039					

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22545B	AB	7	CSMC_06-C2		3	12*	11,269,443	104.771	11,538,456	11,013,000	11,126,572	0	(42,517)	0	0	5.659	5.197	MON	51,934	631,729	10/10/2007	03/01/2039
22545L	AG	4	CSMC_06-C5			22*	100,500,000	99.051	99,050,670	100,000,000	100,328,370	0	(46,844)	0	0	5.343	5.277	MON	445,250	5,343,000	12/13/2006	12/01/2039
22545R	CU	8	CSMC_06-TF2A		3	12*	3,150,000	90.280	2,843,826	3,150,000	3,150,000	0	0	0	0	0.860	0.860	MON	1,280	27,825	11/15/2006	10/15/2021
22545R	CV	6	CSMC_06-TF2A		3	12*	2,850,000	87.586	2,496,201	2,850,000	2,850,000	0	0	0	0	1.000	1.000	MON	1,346	29,220	11/15/2006	10/15/2021
22545X	BB	8	CSMC_07-C1 IS		34	1FE	6,256,118	0.707	3,763,243	0	4,405,471	0	(153,751)	0	0	0.074	0.000	MON	32,760	539,866	04/27/2007	02/01/2040
22943N	AS	2	CSMS_06-HC1A		3	12*	1,540,000	95.488	1,470,512	1,540,000	1,540,000	0	0	0	0	0.860	0.860	MON	626	13,603	04/11/2006	05/15/2023
12667X	AA	4	CWCI_05-1A		3	1FE	3,021,616	71.778	2,168,856	3,021,616	3,021,616	0	0	0	0	0.564	0.564	FMAN	1,705	17,412	04/18/2005	05/25/2045
190749	AE	1	CWCI_06-C1			12*	5,527,374	104.089	5,724,882	5,500,000	5,517,630	0	(2,570)	0	0	5.223	5.158	MON	23,939	287,265	12/06/2006	08/01/2048
190749	AH	4	CWCI_06-C1			12*	51,882,348	95.211	49,886,703	52,396,000	52,053,049	0	48,426	0	0	5.254	5.386	MON	229,407	2,647,718	08/21/2007	08/01/2048
23322B	CM	8	DLJCM_98-CG1			12*	894,130	99.964	803,931	804,220	804,220	0	0	0	0	6.910	4.756	MON	4,631	48,805	02/06/2003	06/01/2031
23322B	EE	4	DLJCM_99-CG1 IS		34	1FE	5,071,738	3.072	226,714	0	0	0	(28,561)	0	0	1.390	0.000	MON	8,545	114,921	05/01/2003	03/01/2032
23321P	D8	8	DLJMA_97-CF1 IS		34	6Z	1,913,832	0.002	13	0	0	0	0	0	0	0.799	0.000	MON	408	8,268	04/30/2003	05/01/2030
68275C	AC	2	FB_05-1			12*	10,099,300	102.205	10,220,540	10,000,000	10,081,206	0	(4,271)	0	0	5.278	5.197	MON	33,721	527,800	08/16/2005	08/08/2035
350910	AN	5	FTST_06-4TS			12*	30,149,460	103.813	31,143,897	30,000,000	30,116,571	0	(9,859)	0	0	5.401	5.350	MON	90,017	1,620,300	12/11/2006	12/11/2028
350910	AQ	8	FTST_06-4TS IS		34	1FE	13,841,594	1.463	8,281,247	0	10,616,666	0	(803,675)	0	0	0.178	0.000	MON	55,941	1,446,467	04/13/2007	12/11/2028
33736L	AW	5	FULB_97-C2 IS		34	1FE	1,496,012	2.510	124,860	0	0	0	0	0	0	0.728	0.000	MON	3,017	46,529	04/30/2003	11/01/2029
337367	AD	8	FULBA_98-C2			12*	5,258,689	100.331	5,277,345	5,259,935	5,259,916	0	93	0	0	6.730	6.733	MON	29,499	436,492	05/21/1998	11/01/2035
337367	AE	6	FULBA_98-C2			12*	2,188,750	104.398	2,087,956	2,000,000	2,023,964	0	(35,885)	0	0	6.778	5.431	MON	11,297	135,560	01/23/2003	11/01/2035
33736X	AG	4	FUNBC_00-C1		3	12*	3,021,871	104.657	2,788,052	2,664,000	2,664,000	0	0	0	0	8.462	8.462	MON	18,786	221,929	09/28/2006	05/03/2032
33736X	BZ	1	FUNBC_01-C2			12*	905,855	99.958	861,135	861,501	861,778	0	(4,532)	0	0	6.663	5.937	MON	4,783	40,345	08/29/2001	01/01/2043
33736X	EC	9	FUNBC_01-C4			12*	6,729,530	103.583	6,935,924	6,696,000	6,699,540	0	(4,225)	0	0	6.417	6.348	MON	35,807	429,682	12/06/2001	12/01/2033
396789	ER	6	GCCFC_03-C2			12*	2,347,075	103.179	2,481,198	2,404,751	2,394,644	0	8,928	0	0	4.533	5.164	MON	9,084	99,263	10/03/2006	01/01/2036
396789	GJ	2	GCCFC_04-GG1 IS		34	1FE	5,815,505	0.128	159,634	0	163,822	0	(496,655)	0	0	0.208	0.000	MON	21,507	539,471	04/29/2004	06/01/2036
396789	NJ	4	GCCFC_05-FL3A		3	12*	460,712	98.377	453,236	460,712	460,712	0	0	0	0	1.016	1.016	MON	351	4,194	12/07/2005	10/05/2020
396789	JU	4	GCCFC_05-GG3		3	12*	5,894,051	105.562	6,228,172	5,900,000	5,895,098	0	1,047	0	0	4.799	4.823	MON	23,595	245,949	01/29/2010	08/01/2042
396789	KX	6	GCCFC_05-GG3 IS		34	1FE	5,823,446	0.693	493,200	0	549,437	0	(471,902)	0	0	0.691	0.000	MON	41,016	563,290	01/26/2005	08/01/2042
396789	KZ	1	GCCFC_05-GG3 IS		34	1FE	3,000,010	1.610	2,369,051	0	1,605,325	0	(467,603)	0	0	0.383	0.000	MON	46,915	619,785	01/26/2005	08/01/2042
396789	MP	1	GCCFC_05-GG5 IS		34	1FE	16,729	0.144	5,674	0	6,690	0	(4,714)	0	0	0.029	0.000	MON	95	5,444	04/28/2009	04/01/2037
20173R	AC	3	GCCFC_06-FL4A		3	12*	9,500,000	91.510	8,693,403	9,500,000	9,500,000	0	0	0	0	0.456	0.456	MON	3,246	44,151	12/14/2006	11/05/2021
20173M	AB	6	GCCFC_06-GG7		3	12*	8,900,900	101.034	8,787,688	8,697,727	8,722,053	0	(47,850)	0	0	5.883	5.131	MON	42,640	524,359	01/24/2007	07/01/2038
20173M	AE	0	GCCFC_06-GG7		3	12*	2,130,574	109.100	2,293,279	2,102,000	2,127,265	0	(3,309)	0	0	5.883	5.612	MON	10,305	94,514	03/10/2010	07/01/2038
20173Q	AE	1	GCCFC_07-GG9			12*	1,239,874	105.358	1,353,848	1,285,000	1,244,364	0	4,490	0	0	5.444	6.088	MON	5,830	52,467	03/10/2010	03/01/2039
20173Q	AG	6	GCCFC_07-GG9			22*	9,446,483	99.907	9,391,230	9,400,000	9,431,354	0	(4,273)	0	0	5.475	5.410	MON	42,888	514,650	02/21/2007	03/01/2039
36158Y	EQ	8	GECMC_02-1A			12*	5,416,093	104.177	5,050,901	4,848,370	4,915,136	0	(99,008)	0	0	6.269	4.604	MON	25,329	305,601	04/16/2003	12/01/2035
36158Y	FS	3	GECMC_02-2A			12*	1,742,544	102.625	1,779,419	1,733,896	1,734,854	0	(752)	0	0	4.970	4.884	MON	7,181	84,580	08/07/2002	08/01/2036
36158Y	FX	2	GECMC_02-2A IS		34	1FE	5,017,765	2.027	2,046,518	0	2,149,973	0	(1,540,788)	0	0	1.638	0.000	MON	137,826	1,789,371	05/01/2003	08/01/2036
36828Q	FR	2	GECMC_04-C2 IS		34	1FE	6,028,427	1.489	4,475,848	0	3,996,738	0	(421,837)	0	0	0.229	0.000	MON	57,455	768,573	04/08/2004	03/01/2040
36828Q	FT	8	GECMC_04-C2 IS		34	1FE	7,568,060	0.160	180,567	0	202,377	0	(803,635)	0	0	0.585	0.000	MON	54,894	838,795	04/08/2004	03/01/2040
36828Q	HU	3	GECMC_04-C3			12*	914,770	100.568	915,415	910,249	910,396	0	(121)	0	0	4.433	4.328	MON	3,363	35,591	07/16/2004	07/01/2039
36828Q	HW	9	GECMC_04-C3		3	12*	98,996	106.237	106,237	100,000	99,541	0	127	0	0	5.189	5.346	MON	432	5,189	02/10/2006	07/01/2039
36828Q	HX	7	GECMC_04-C3		3	12*	4,886,585	101.165	4,920,179	4,863,500	4,873,130	0	(2,404)	0	0	5.235	5.173	MON	21,218	257,958	07/16/2004	07/01/2039
36828Q	KK	1	GECMC_04-C3 IS		34	1FE	5,464,391	0.123	201,266	0	262,875	0	(540,848)	0	0	0.269	0.000	MON	36,756	566,611	07/16/2004	07/01/2039

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	g	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36828Q KR 6	GECMC_05-C1				3	12*					2,063,045	105.212	2,292,561	2,179,000	2,090,315	0	19,769	0	0	4.772	5.947	MON		8,665	103,982	09/16/2009	06/01/2048
36828Q MC 7	GECMC_05-C2				3	12*					4,798,980	105.847	5,398,197	5,100,000	4,860,971	0	49,932	0	0	4.978	6.288	MON		21,157	253,878	09/24/2009	05/01/2043
36828Q NT 9	GECMC_05-C3				3	12*					12,797,343	99.924	12,657,008	12,666,622	12,677,532	0	(11,973)	0	0	5.046	4.930	MON		53,263	629,715	08/16/2005	07/01/2045
36828Q PC 4	GECMC_05-C3				3	12*					4,003,911	78.911	3,144,014	3,984,278	3,994,548	0	(1,915)	0	0	5.086	5.023	MON		16,886	204,219	08/12/2005	07/01/2045
36828Q PA 8	GECMC_05-C3 IS				34	1FE					7,875,665	0.228	1,180,466	0	1,173,288	0	(716,173)	0	0	0.095	0.000	MON		40,787	798,361	08/18/2005	07/01/2045
36828Q SE 7	GECMC_06-C1 IS				34	1FE					4,550	0.016	10,075	0	0	0	(2,669)	0	0	0.002	0.000	MON		120	2,935	04/28/2009	03/01/2044
36161R AE 9	GFCM_03-1					12*					10,049,920	109.593	10,959,270	10,000,000	10,030,283	0	(3,709)	0	0	5.743	5.692	MON		47,855	574,260	09/23/2003	05/01/2035
36170U BX 8	GFORC_05-RR2					1FE					12,977,302	101.033	13,075,534	12,941,845	12,943,193	0	(3,391)	0	0	5.158	5.108	MON		55,628	660,696	02/08/2007	12/01/2039
361849 MR 0	GMACC_00-C2				3	12*					1,369,885	99.539	1,244,239	1,250,000	1,250,000	0	(12,770)	0	0	8.397	8.397	MON		8,747	104,582	03/21/2003	08/01/2033
361849 QE 5	GMACC_01-C1					12*					1,545,879	99.965	1,400,428	1,400,917	1,403,321	0	(22,983)	0	0	6.465	4.291	MON		7,547	78,755	06/01/2005	04/01/2034
361849 QG 0	GMACC_01-C1					12*					10,615,833	100.473	10,047,290	10,000,000	10,016,522	0	(109,697)	0	0	6.887	5.889	MON		57,392	688,700	10/28/2003	04/01/2034
361849 QL 9	GMACC_01-C1					12*					4,548,287	100.241	4,292,307	4,282,000	4,290,224	0	(37,970)	0	0	7.346	6.416	MON		26,213	314,556	06/11/2002	04/01/2034
361849 UW 0	GMACC_02-C2 IS				34	1FE					4,981,829	1.528	1,525,771	0	1,490,799	0	(1,403,915)	0	0	1.455	0.000	MON		121,089	1,617,231	04/30/2003	10/01/2038
361849 WA 6	GMACC_02-C3 IS				34	1FE					6,009,939	2.103	3,090,658	0	2,760,698	0	(2,265,509)	0	0	1.549	0.000	MON		189,701	2,626,878	05/01/2003	07/01/2039
361849 XD 9	GMACC_03-C1					12*					2,512,426	103.708	2,592,700	2,500,000	2,502,902	0	(1,818)	0	0	4.079	4.016	MON		8,498	101,975	05/16/2003	05/01/2036
361849 XJ 6	GMACC_03-C1 IS				34	1FE					2,000,002	2.994	1,391,517	0	1,288,087	0	(516,224)	0	0	1.762	0.000	MON		68,220	628,607	05/16/2003	05/01/2036
361849 YZ 9	GMACC_03-C2 IS				34	1FE					6,597,888	0.161	1,308,182	0	906,319	0	(1,068,065)	0	0	0.143	0.000	MON		96,574	1,464,183	08/14/2003	05/01/2040
361849 ZX 3	GMACC_03-C3				3	12*					2,411,974	97.933	2,350,382	2,400,000	2,404,138	0	(1,299)	0	0	5.307	5.242	MON		10,614	127,297	12/10/2003	04/01/2040
361849 D5 8	GMACC_04-C1 IS				34	1FE					8,051,097	2.134	6,589,797	0	5,824,125	0	(391,792)	0	0	0.315	0.000	MON		81,128	895,394	04/07/2004	03/01/2038
361849 D6 6	GMACC_04-C1 IS				34	1FE					7,813,805	0.219	199,572	0	216,255	0	(882,690)	0	0	0.820	0.000	MON		62,172	918,789	04/07/2004	03/01/2038
361849 F4 9	GMACC_04-C2					12*					16,471,368	105.674	17,261,796	16,335,000	16,365,834	0	(21,769)	0	0	5.134	5.019	MON		69,887	838,639	02/14/2007	08/01/2038
361849 G4 8	GMACC_04-C2 IS				34	1FE					11,284,359	0.230	654,020	0	648,171	0	(1,260,275)	0	0	0.369	0.000	MON		87,559	1,323,497	08/02/2004	08/01/2038
361849 K2 7	GMACC_04-C3 IS				34	1FE					3,799	0.531	1,078	0	1,185	0	(1,525)	0	0	0.630	0.000	MON		107	1,615	04/28/2009	12/01/2041
361849 K7 6	GMACC_04-C3 IS				34	1FE					3,311,000	1.441	2,268,086	0	2,149,763	0	(351,575)	0	0	0.296	0.000	MON		38,811	504,249	12/07/2004	12/01/2041
361849 Q2 1	GMACC_05-C1					12*					4,298,297	105.273	4,947,808	4,700,000	4,485,269	0	52,087	0	0	4.697	5.983	MON		18,397	220,759	06/29/2006	05/01/2043
361849 ED 0	GMACC_98-C2					12*					1,129,186	99.895	1,047,587	1,048,691	1,048,691	0	(4,708)	0	0	6.500	5.189	MON		5,680	61,724	10/06/2003	05/01/2035
36228C QM 8	GSMS_03-C1					12*					779,296	102.745	835,134	812,825	804,923	0	5,162	0	0	4.295	5.334	MON		2,909	35,746	02/10/2006	01/01/2040
36228C TF 0	GSMS_04-GG2					12*					5,097,537	103.688	5,259,494	5,072,423	5,078,553	0	963	0	0	4.964	4.890	MON		20,983	251,795	07/29/2004	08/01/2038
36228C VT 7	GSMS_05-GG4					12*					2,420,313	103.132	2,578,308	2,500,000	2,432,303	0	11,990	0	0	4.761	5.502	MON		9,919	89,254	02/25/2010	07/01/2039
36228C VU 4	GSMS_05-GG4					12*					3,417,016	105.455	3,796,382	3,600,000	3,492,671	0	22,520	0	0	4.751	5.561	MON		14,253	171,015	05/25/2007	07/01/2039
36228C WC 3	GSMS_05-GG4 IS				34	1FE					3,881,844	0.994	630,791	0	625,562	0	(482,596)	0	0	0.709	0.000	MON		37,485	524,554	04/28/2009	07/01/2039
36228C WD 1	GSMS_05-GG4 IS				34	1FE					10,022,766	1.722	7,543,142	0	7,672,839	0	(905,977)	0	0	0.282	0.000	MON		103,010	1,399,523	07/01/2006	07/01/2039
36298U AE 8	GSMS_06-FL8A				3	12*					4,869,708	96.479	4,698,260	4,869,708	4,869,708	0	0	0	0	0.456	0.456	MON		1,602	21,870	07/28/2006	06/06/2020
36298U AJ 7	GSMS_06-FL8A				3	12*					10,000,000	90.438	9,043,780	10,000,000	10,000,000	0	0	0	0	0.546	0.546	MON		3,941	55,475	07/28/2006	06/06/2020
36228C WX 7	GSMS_06-GG6				3	12*					371,490	107.414	393,134	366,000	370,818	0	(672)	0	0	5.553	5.242	MON		1,694	15,243	03/17/2010	04/01/2038
362332 AC 2	GSMS_06-GG8					12*					6,822,723	105.064	7,065,554	6,725,000	6,770,891	0	(19,890)	0	0	5.542	5.275	MON		31,058	372,699	04/24/2007	11/01/2039
362332 AG 3	GSMS_06-GG8					22*					3,964,650	98.529	3,885,972	3,944,000	3,957,286	0	(2,062)	0	0	5.591	5.522	MON		18,376	215,729	04/17/2007	11/01/2039
40439X AD 6	HVBMC_03-FL1A				3	12*					3,431,000	99.694	3,420,511	3,431,000	3,431,000	0	0	0	0	0.663	0.663	MON		1,389	23,270	10/30/2003	09/10/2022
40439X AE 4	HVBMC_03-FL1A				3	12*					4,431,000	99.656	4,415,766	4,431,000	4,431,000	0	0	0	0	0.713	0.713	MON		1,929	32,299	10/30/2003	09/10/2022
40439X AF 1	HVBMC_03-FL1A				3	12*					5,377,000	99.628	5,356,981	5,377,000	5,377,000	0	0	0	0	0.813	0.813	MON		2,670	44,646	10/30/2003	09/10/2022
40439X AG 9	HVBMC_03-FL1A				3	12*					5,456,000	98.405	5,369,004	5,456,000	5,456,000	0	0	0	0	1.113	1.113	MON		3,709	61,897	10/30/2003	09/10/2022
40439X AH 7	HVBMC_03-FL1A				3	12*					7,176,000	97.450	6,993,012	7,176,000	7,176,000	0	0	0	0	1.263	1.263	MON		5,536	92,324	10/30/2003	09/10/2022

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	
			F	o	r																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost		Par Value	Book/Adjusted Carrying Value													
40439X	AJ	3	HVBMC_03-FL1A.....	.....	..	.....3	..12*	4,581,965	97.176	4,455,524	4,585,000	4,584,603	0	356	0	0	1.563	1.571	MON...	4,378	72,935	10/30/2003	09/10/2022
40439X	AK	0	HVBMC_03-FL1A.....	.....	..	.....3	..12*	2,169,709	96.596	2,104,818	2,179,000	2,177,773	0	1,095	0	0	1.913	1.968	MON...	2,547	42,394	10/30/2003	09/10/2022
46625M	DU	0	JPMCC_01-A.....	.....	..	.....12*	.....	.....104,038	99.804	102,809	103,011	103,011	0	0	0	0	6.778	6.627	MON...	582	4,055	10/26/2001	10/01/2032
46625M	CY	3	JPMCC_01-CIB2 IS.....	.....	..	.....34	..1FE	7,522,934	0.356	471,362	0	891,819	0	(1,560,357)	0	0	1.013	0.000	MON...	111,803	1,767,102	04/30/2003	04/01/2035
46625M	GU	7	JPMCC_01-CIB3 IS.....	.....	..	.....34	..1FE	3,203,899	0.504	355,717	0	315,740	0	(582,900)	0	0	0.721	0.000	MON...	42,435	652,942	04/30/2003	11/01/2035
46625M	LW	7	JPMCC_02-C1 IS.....	.....	..	.....34	..1FE	9,909,612	2.075	3,405,811	0	3,631,348	0	(2,510,167)	0	0	1.645	0.000	MON...	225,036	2,954,434	05/01/2003	07/01/2037
46625M	PS	2	JPMCC_02-C2 IS.....	.....	..	.....34	..1FE	4,999,907	1.834	2,185,603	0	2,391,277	0	(1,446,544)	0	0	1.166	0.000	MON...	115,857	1,588,372	05/01/2003	12/01/2034
46625M	KL	2	JPMCC_02-CIB4.....	.....	..	.....12*	.....	.....7,620,228	104.039	7,282,730	7,000,000	7,074,458	0	(80,638)	0	0	6.162	4.900	MON...	35,945	431,340	03/21/2003	05/01/2034
46625M	P3	7	JPMCC_03-CB7.....	.....	..	.....3	..12*	5,024,660	99.763	4,988,170	5,000,000	5,008,410	0	(2,658)	0	0	4.996	4.933	MON...	20,817	249,800	11/25/2003	01/01/2038
46625M	P4	5	JPMCC_03-CB7.....	.....	..	.....3	..12*	5,024,730	97.170	4,858,500	5,000,000	5,008,701	0	(2,629)	0	0	5.045	4.982	MON...	21,021	252,250	11/25/2003	01/01/2038
46625M	P5	2	JPMCC_03-CB7.....	.....	..	.....3	..12*	5,024,680	92.893	4,644,660	5,000,000	5,009,507	0	(2,386)	0	0	5.104	5.053	MON...	21,267	255,292	11/25/2003	01/01/2038
46625M	P9	4	JPMCC_03-CB7 IS.....	.....	..	.....34	..1FE	5,060,750	2.163	3,260,273	0	2,938,195	0	(434,193)	0	0	0.240	0.000	MON...	30,178	713,287	11/25/2003	01/01/2038
46625M	B3	2	JPMCC_03-LN1 IS.....	.....	..	.....34	..1FE	4,331,058	1.754	2,680,035	0	2,783,091	0	(500,143)	0	0	0.718	0.000	MON...	91,342	682,336	04/25/2005	10/01/2037
46625M	W4	7	JPMCC_04-C1 IS.....	.....	..	.....34	..1FE	2,827,893	2.858	1,776,881	0	1,503,469	0	(195,191)	0	0	0.486	0.000	MON...	25,174	339,322	02/12/2004	01/01/2038
46625Y	FF	5	JPMCC_04-C3 IS.....	.....	..	.....34	..1FE	3,323,825	1.214	2,099,975	0	1,836,210	0	(483,098)	0	0	0.306	0.000	MON...	44,144	597,940	01/11/2006	01/01/2042
46625M	2B	4	JPMCC_04-CB8.....	.....	..	.....12*	.....	.....946,103	103.551	1,063,987	1,027,500	969,314	0	17,274	0	0	4.404	6.501	MON...	3,771	45,251	08/13/2009	01/01/2039
46625M	6V	6	JPMCC_04-CB9.....	.....	..	.....3	..12*	13,214,805	102.785	13,362,057	13,000,000	13,034,043	0	(35,397)	0	0	5.126	4.819	MON...	55,535	677,124	07/26/2004	06/01/2041
46625Y	BL	6	JPMCC_04-LN2 IS.....	.....	..	.....34	..1FE	3,345,361	1.458	2,463,627	0	2,460,645	0	(317,436)	0	0	0.270	0.000	MON...	37,982	474,165	08/16/2004	07/01/2041
46625M	5P	0	JPMCC_04-PNC1 IS.....	.....	..	.....34	..1FE	7,959,341	0.129	1,159,220	0	0	0	0	0	0	0.037	0.000	MON...	27,899	630,726	06/14/2004	06/01/2041
46625Y	JD	6	JPMCC_05-CB11.....	.....	..	.....12*	.....	.....603,633	99.942	600,299	600,647	600,964	0	47	0	0	5.016	4.900	MON...	2,511	28,626	03/23/2005	08/01/2037
46625Y	JM	6	JPMCC_05-CB11.....	.....	..	.....3	..12*	5,024,940	82.743	4,137,135	5,000,000	5,012,525	0	(2,332)	0	0	5.428	5.374	MON...	22,616	275,135	03/23/2005	08/01/2037
46625Y	JR	5	JPMCC_05-CB11.....	.....	..	.....3	..22*	5,901,966	67.463	4,047,804	6,000,000	5,940,631	0	6,770	0	0	5.434	5.593	MON...	27,169	330,522	03/23/2005	08/01/2037
46625Y	JP	9	JPMCC_05-CB11 IS.....	.....	..	.....34	..1FE	3,612,949	0.466	2,185,868	0	2,180,573	0	(377,590)	0	0	0.104	0.000	MON...	40,507	562,893	03/28/2005	08/01/2037
46625Y	QP	1	JPMCC_05-CB12.....	.....	..	.....12*	.....	.....6,051,199	100.546	6,193,634	6,160,000	6,148,069	0	26,088	0	0	4.824	5.219	MON...	24,763	297,158	06/30/2006	09/01/2037
46625Y	WE	9	JPMCC_05-CB13 IS.....	.....	..	.....34	..1FE	5,875,057	0.177	2,229,724	0	1,606,990	0	(760,437)	0	0	0.062	0.000	MON...	65,207	992,150	11/22/2005	01/01/2043
46625Y	GP	2	JPMCC_05-LDP1.....	.....	..	.....3	..12*	7,942,025	106.709	8,494,052	7,960,000	7,939,625	0	5,069	0	0	5.038	5.114	MON...	33,419	394,340	01/22/2010	03/01/2046
46625Y	GQ	0	JPMCC_05-LDP1.....	.....	..	.....3	..12*	10,049,720	97.927	9,792,680	10,000,000	10,023,404	0	(5,095)	0	0	5.084	5.020	MON...	42,367	508,016	03/02/2005	03/01/2046
46625Y	GT	4	JPMCC_05-LDP1.....	.....	..	.....3	..12*	15,074,070	85.423	12,813,480	15,000,000	15,035,431	0	(7,517)	0	0	5.050	4.986	MON...	63,122	764,684	03/02/2005	03/01/2046
46625Y	NC	3	JPMCC_05-LDP2.....	.....	..	.....12*	.....	.....2,488,379	104.486	2,612,150	2,500,000	2,490,335	0	1,956	0	0	4.738	4.841	MON...	9,871	108,579	01/13/2010	07/01/2042
46625Y	NP	4	JPMCC_05-LDP2 IS.....	.....	..	.....34	..1FE	3,839,742	1.554	2,979,799	0	2,866,551	0	(391,575)	0	0	0.244	0.000	MON...	39,036	568,386	07/01/2006	07/01/2042
46625Y	SF	1	JPMCC_05-LDP3.....	.....	..	.....12*	.....	.....8,806,077	103.328	9,053,889	8,762,308	8,776,925	0	(5,050)	0	0	4.959	4.878	MON...	36,210	433,158	08/16/2005	08/01/2042
46625Y	SG	9	JPMCC_05-LDP3.....	.....	..	.....3	..12*	11,900,180	105.974	12,949,998	12,220,000	12,049,449	0	33,034	0	0	4.936	5.291	MON...	50,265	602,351	12/08/2005	08/01/2042
46625Y	SL	8	JPMCC_05-LDP3 IS.....	.....	..	.....34	..1FE	9,831,725	0.308	1,733,451	0	1,705,880	0	(1,195,634)	0	0	0.173	0.000	MON...	81,060	1,316,458	04/28/2009	08/01/2042
46625Y	UA	9	JPMCC_05-LDP4.....	.....	..	.....12*	.....	.....2,424,366	105.931	2,611,209	2,465,000	2,443,319	0	4,306	0	0	4.918	5.145	MON...	10,102	121,229	01/06/2006	10/01/2042
46629G	AH	1	JPMCC_06-CB16.....	.....	..	.....22*	.....	.....10,501,030	98.670	10,163,017	10,300,000	10,426,640	0	(19,140)	0	0	5.593	5.336	MON...	48,007	576,079	10/04/2006	05/01/2045
46630E	AC	4	JPMCC_06-CB17.....	.....	..	.....12*	.....	.....2,531,055	106.006	2,650,146	2,500,000	2,527,713	0	(3,342)	0	0	5.429	5.202	MON...	11,310	101,794	03/08/2010	12/01/2043
46630E	AG	5	JPMCC_06-CB17.....	.....	..	.....22*	.....	.....11,646,194	98.258	11,387,143	11,589,000	11,626,242	0	(5,603)	0	0	5.464	5.400	MON...	52,769	633,223	11/16/2006	12/01/2043
46630E	AH	3	JPMCC_06-CB17.....	.....	..	.....3	..42*	7,810,199	89.735	7,089,049	7,900,000	7,840,145	0	8,337	0	0	5.489	5.642	MON...	36,136	433,631	01/26/2007	12/01/2043
46625Y	H8	9	JPMCC_06-FL1A.....	.....	..	.....3	..12*	1,514,973	83.171	1,260,018	1,514,973	1,514,973	0	0	0	0	0.630	.....					

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	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion												Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
46629R	AH	7	JPMCC_06-FL2A			3	12*	8,663,871	83.740	7,255,160	8,663,871	8,663,871	0	0	0	0	0.540	0.540	MON	2,211	47,818	11/29/2006	11/15/2018			
46625Y	P6	4	JPMCC_06-LDP6			3	12*	253,828	107.390	268,475	250,000	252,330	0	(402)	0	0	5.475	5.260	MON	1,141	13,688	12/19/2006	04/01/2043			
46628F	AM	3	JPMCC_06-LDP7			3	12*	4,218,780	103.700	4,407,259	4,250,000	4,230,537	0	2,913	0	0	5.872	5.971	MON	20,797	233,028	06/23/2006	04/01/2045			
46629M	AF	2	JPMCC_06-LDP8			12*		502,485	106.461	532,307	500,000	501,550	0	(221)	0	0	5.399	5.333	MON	2,250	26,995	09/22/2006	05/01/2045			
46629M	AL	9	JPMCC_06-LDP8			12*		4,131,230	101.387	4,156,855	4,100,000	4,120,203	0	(3,132)	0	0	5.440	5.338	MON	18,587	204,453	01/08/2007	05/01/2045			
46629P	AC	2	JPMCC_06-LDP9			12*		2,381,934	103.783	2,594,567	2,500,000	2,393,839	0	11,905	0	0	5.336	6.216	MON	11,117	100,050	03/10/2010	05/01/2047			
46630V	AD	4	JPMCC_07-CB19			3	12*	1,867,121	106.238	2,018,530	1,900,000	1,876,683	0	3,027	0	0	5.742	5.980	MON	9,091	110,657	08/07/2007	02/01/2049			
501773	BF	1	LBCMT_98-C1			12*		7,692,336	107.324	7,351,667	6,850,000	7,027,764	0	(157,890)	0	0	7.000	5.150	MON	39,958	479,500	04/15/2004	02/01/2030			
501773	CX	1	LBCMT_99-C1 IS			34	1FE	4,971,680	1.141	189,377	0	10,715	0	(139,140)	0	0	0.775	0.000	MON	10,715	166,534	04/30/2003	06/01/2031			
501773	DN	2	LBCMT_99-C2 IS			34	1FE	3,547,966	1.629	100,814	0	53,322	0	(80,262)	0	0	1.103	0.000	MON	5,688	100,670	04/30/2003	10/01/2032			
52521T	AL	1	LBFRC_06-LLFA			3	12*	11,747,083	92.409	10,850,287	11,741,579	11,741,873	0	(1,528)	0	0	0.430	0.417	MON	2,386	52,526	09/19/2006	09/15/2021			
52521T	AN	7	LBFRC_06-LLFA			3	12*	19,369,921	85.975	16,645,093	19,360,455	19,361,159	0	(2,408)	0	0	0.470	0.459	MON	4,300	94,462	09/22/2006	09/15/2021			
52521T	AQ	0	LBFRC_06-LLFA			3	12*	7,514,610	82.512	6,200,478	7,514,610	7,514,610	0	0	0	0	0.490	0.490	MON	1,740	38,188	08/07/2006	09/15/2021			
52521T	AS	6	LBFRC_06-LLFA			3	12*	6,575,284	77.913	5,123,027	6,575,284	6,575,284	0	0	0	0	0.550	0.550	MON	1,709	37,415	08/07/2006	09/15/2021			
52521T	AU	1	LBFRC_06-LLFA			3	12*	4,696,632	73.571	3,455,373	4,696,632	4,696,632	0	0	0	0	0.600	0.600	MON	1,331	29,106	08/07/2006	09/15/2021			
52524N	AE	7	LBFRC_07-LLFA			3	12*	5,100,000	84.396	4,304,216	5,100,000	5,100,000	0	0	0	0	0.660	0.660	MON	1,590	34,708	08/03/2007	06/15/2022			
52108H	AW	4	LBUBS_00-C3			12*		4,834,800	100.138	5,006,890	5,000,000	5,000,000	0	1,063	0	0	7.950	8.025	MON	22,083	397,500	05/09/2000	03/11/2032			
52108H	BZ	6	LBUBS_00-C4 IS			34	1FE	3,196,435	5.000	288,311	0	111,854	0	(143,250)	0	0	1.003	0.000	MON	3,212	172,276	04/30/2003	07/11/2032			
52108H	CD	4	LBUBS_00-C5			12*		9,998,364	100.109	10,010,890	10,000,000	10,000,000	0	222	0	0	6.760	6.762	MON	37,556	676,000	12/14/2000	12/11/2032			
52108H	FL	3	LBUBS_01-C3			12*		10,627,540	101.232	10,341,954	10,216,092	10,232,566	0	(48,965)	0	0	6.365	5.813	MON	36,125	662,581	10/10/2001	12/11/2028			
52108H	JL	9	LBUBS_02-C1			12*		6,411,638	104.387	5,890,547	5,643,000	5,767,376	0	(119,996)	0	0	6.653	4.614	MON	20,857	375,429	02/05/2004	03/11/2034			
52108H	JM	7	LBUBS_02-C1			12*		1,135,391	103.972	1,039,721	1,000,000	1,021,936	0	(21,154)	0	0	6.683	4.653	MON	3,713	66,830	02/05/2004	03/11/2034			
52108H	JN	5	LBUBS_02-C1			12*		5,274,339	103.261	4,794,394	4,643,000	4,745,288	0	(98,646)	0	0	6.692	4.654	MON	17,262	310,710	02/05/2004	03/11/2034			
52108H	MN	1	LBUBS_02-C4 IS			34	1FE	3,932,794	2.176	1,486,387	0	1,502,865	0	(804,585)	0	0	1.406	0.000	MON	53,340	1,044,541	04/30/2003	10/11/2035			
52108H	NT	7	LBUBS_02-C7 IS			34	1FE	1,660,766	1.594	619,523	0	540,756	0	(323,737)	0	0	0.963	0.000	MON	20,794	414,301	04/30/2003	01/11/2036			
52108H	PN	8	LBUBS_03-C1			12*		2,512,457	104.767	2,619,183	2,500,000	2,503,025	0	(1,397)	0	0	4.394	4.332	MON	6,103	109,850	03/11/2003	03/11/2032			
52108H	RD	8	LBUBS_03-C3			3	12*	2,512,499	102.946	2,573,660	2,500,000	2,503,444	0	(1,382)	0	0	4.225	4.161	MON	5,868	105,625	05/20/2003	02/11/2037			
52108H	RE	6	LBUBS_03-C3			3	12*	2,009,879	101.993	2,039,866	2,000,000	2,002,724	0	(1,093)	0	0	4.244	4.181	MON	4,716	84,880	05/20/2003	02/11/2037			
52108H	RH	9	LBUBS_03-C3			3	12*	1,507,430	99.378	1,490,673	1,500,000	1,502,055	0	(823)	0	0	4.333	4.270	MON	3,611	64,995	05/20/2003	02/11/2037			
52108H	SF	2	LBUBS_03-C3 IS			34	1FE	2,973,235	2.032	1,333,212	0	1,342,355	0	(438,076)	0	0	1.072	0.000	MON	39,069	563,730	05/20/2003	02/11/2037			
52108H	UP	7	LBUBS_03-C7			3	12*	4,019,226	104.166	4,166,628	4,000,000	4,006,172	0	(2,116)	0	0	5.019	4.956	MON	11,153	203,206	09/23/2003	07/11/2037			
52108H	VQ	4	LBUBS_03-C7 IS			34	1FE	4,872,373	0.414	1,044,275	0	0	0	(848,191)	0	0	0.289	0.000	MON	40,535	1,009,754	04/25/2005	07/11/2037			
52108H	YP	3	LBUBS_04-C1			3	12*	5,024,714	89.818	4,490,905	5,000,000	5,013,254	0	(1,914)	0	0	4.979	4.926	MON	13,831	248,950	01/23/2004	01/11/2036			
52108H	ZP	2	LBUBS_04-C1 IS			34	1FE	1,860,238	2.413	1,169,519	0	1,064,401	0	(107,746)	0	0	0.338	0.000	MON	9,113	193,298	01/23/2004	01/11/2036			
52108H	ZR	8	LBUBS_04-C1 IS			34	1FE	9,100,024	0.023	22,661	0	0	0	(885,023)	0	0	0.850	0.000	MON	45,733	918,845	01/23/2004	01/11/2036			
52108H	K7	8	LBUBS_04-C6			3	12*	3,103,578	106.275	3,262,658	3,070,000	3,096,829	0	(6,749)	0	0	5.020	4.741	MON	8,562	141,271	01/13/2010	08/11/2029			
52108H	N8	3	LBUBS_04-C6 IS			34	1FE	5,250,000	0.418	243,379	0	290,601	0	(440,388)	0	0	0.565	0.000	MON	18,269	466,920	08/10/2004	08/11/2036			
52108H	S2	1	LBUBS_04-C7 IS			34	1FE	4,999,919	0.598	315,004	0	326,776	0	(465,836)	0	0	0.717	0.000	MON	20,965	491,205	10/19/2004	10/11/2036			

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
CUSIP																												
Identification																												

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
61745M	6L	2	MSC_05-HQ6		3	32*	2,513,598	71.496	1,787,403	2,500,000	2,507,101	0	(1,352)	0	0	5.152	5.081	MON...	10,733	128,800	07/29/2005	08/01/2042
61745M	6M	0	MSC_05-HQ6		3	32*	2,513,645	74.097	1,852,425	2,500,000	2,507,129	0	(1,356)	0	0	5.172	5.101	MON...	10,775	129,300	07/29/2005	08/01/2042
61745M	6J	7	MSC_05-HQ6 IS		34	1FE	2,529,200	1.190	763,088	0	750,846	0	(279,449)	0	0	0.438	0.000	MON...	23,410	320,270	04/28/2009	08/01/2042
61745M	2F	9	MSC_05-IQ9		12*		1,080,033	105.129	1,196,364	1,138,000	1,093,367	0	10,288	0	0	4.700	5.871	MON...	4,457	53,486	09/09/2009	07/01/2056
61745M	2H	5	MSC_05-IQ9		12*		5,525,119	96.016	5,280,897	5,500,000	5,512,563	0	(2,097)	0	0	4.770	4.715	MON...	21,863	262,350	02/15/2005	07/01/2056
62474L	AA	8	MSC_05-RR6		1FE		1,763,828	96.531	1,685,816	1,746,399	1,746,722	0	(2,608)	0	0	5.133	4.910	MON...	7,470	87,098	09/28/2005	05/01/2043
62474R	AA	5	MSC_05-RR6		4	1FE	2,544,612	50.793	1,288,604	2,536,985	2,512,926	0	12,595	17,718	0	5.148	5.679	MON...	10,884	130,624	09/28/2005	05/01/2043
61745M	W5	8	MSC_05-T17 IS		34	1FE	15,068	1.123	7,672	0	8,022	0	(4,167)	0	0	0.585	0.000	MON...	333	4,616	04/28/2009	12/01/2041
61745M	5K	5	MSC_05-T19		3	32*	3,049,496	67.510	2,047,581	3,033,000	3,042,175	0	(1,497)	0	0	5.062	4.996	MON...	12,794	153,530	07/19/2005	06/01/2047
61745I	FL	8	MSC_06-HQ8		3	12*	2,883,767	107.637	3,161,305	2,937,000	2,892,559	0	8,792	0	0	5.388	5.758	MON...	13,188	173,472	11/13/2009	03/01/2044
61745I	FU	8	MSC_06-HQ8 IS		34	1FE	5,475,361	0.246	2,276,167	0	2,142,361	0	(504,439)	0	0	0.070	0.000	MON...	53,841	724,465	03/21/2006	03/01/2044
61750W	AX	1	MSC_06-IQ12		12*		3,239,961	105.946	3,708,109	3,500,000	3,273,769	0	31,877	0	0	5.332	6.709	MON...	15,552	186,620	12/03/2009	12/01/2043
61746W	GB	0	MSDWC_01-TOP1		12*		935,124	99.944	868,165	868,652	868,652	0	(6,930)	0	0	6.660	5.515	MON...	4,821	171,724	06/21/2002	02/01/2033
61746W	HF	0	MSDWC_01-TOP3		12*		12,424,451	101.449	11,377,986	11,215,430	11,261,656	0	(151,068)	0	0	6.390	4.764	MON...	59,722	749,635	04/16/2003	07/01/2033
61746W	LX	6	MSDWC_01-TOP5 IS		34	1FE	3,931,743	0.597	571,288	0	323,519	0	(704,686)	0	0	0.783	0.000	MON...	62,488	872,613	04/30/2003	10/01/2035
61746W	ZH	6	MSDWC_03-TOP9 IS		34	1FE	5,163,297	0.121	38,754	0	18,703	0	(487,086)	0	0	1.463	0.000	MON...	39,015	502,236	04/30/2003	11/01/2036
63859C	BT	9	NLFC_99-1 IS		34	1FE	2,916,737	2.024	44,819	0	53,874	0	(17,697)	36,120	0	1.053	0.000	MON...	1,944	27,031	04/30/2003	01/01/2031
68241F	AA	0	OLCMT_04-C3		3	12*	31,828,842	112.841	36,109,184	32,000,000	31,877,610	0	5,114	0	0	5.724	5.782	MON...	106,848	1,857,120	05/18/2005	10/11/2030
74432G	AB	3	PCMT_03-PWR1		12*		4,021,858	104.673	4,186,928	4,000,000	4,005,038	0	(2,241)	0	0	4.493	4.423	MON...	14,977	179,720	03/07/2003	02/01/2036
74432G	AE	7	PCMT_03-PWR1 IS		34	1FE	2,602,537	2.353	1,678,286	0	1,671,452	0	(294,161)	0	0	0.586	0.000	MON...	34,814	449,023	04/30/2003	02/01/2036
74438W	AD	2	PMCF_01-ROCK		12*		1,216,212	100.520	1,188,005	1,181,864	1,183,892	0	(8,218)	0	0	6.605	5.602	MON...	6,505	67,458	08/15/2007	05/01/2034
69348H	BQ	0	PNCMA_00-C1 IS		34	1FE	3,969,674	1.569	258,667	0	61,699	0	(269,567)	0	0	1.231	0.000	MON...	16,906	307,861	04/30/2003	03/15/2033
69348H	CQ	9	PNCMA_00-C2		12*		3,469,899	99.794	3,444,889	3,452,000	3,452,000	0	(1,777)	0	0	7.740	7.667	MON...	22,265	267,075	10/13/2000	10/01/2033
69348H	CR	7	PNCMA_00-C2 IS		34	1FE	4,102,589	1.700	269,633	0	113,430	0	(322,704)	0	0	1.253	0.000	MON...	16,557	377,509	05/01/2003	10/01/2033
69348H	AA	6	PNCMA_99-CM1 IS		34	1FE	2,152,694	0.469	20,691	0	1,869	0	(68,837)	0	0	1.096	0.000	MON...	4,030	75,288	05/01/2003	12/01/2032
79548K	4U	9	SBM7_00-C2 IS		34	1FE	3,770,112	4.515	471,342	0	68,616	0	(141,590)	0	0	1.258	0.000	MON...	10,942	162,843	04/30/2003	07/01/2033
79548C	CQ	7	SBM7_02-KEY2		12*		5,024,655	104.089	5,204,460	5,000,000	5,004,029	0	(2,951)	0	0	4.865	4.801	MON...	20,271	243,250	09/17/2002	03/01/2036
81274D	AB	6	SEAWL_07-2A		3	1FE	25,100,000	60.000	15,060,000	25,100,000	25,100,000	0	0	0	0	1.161	1.161	MON...	4,046	297,228	08/08/2007	05/25/2040
812748	AB	7	SEAWL_07-3A		3	1FE	10,000,000	68.000	6,800,000	10,000,000	10,000,000	0	0	0	0	1.161	1.161	MON...	1,612	118,418	08/08/2007	05/25/2040
84604K	AD	1	SOVC_07-C1		3	12*	17,639,794	103.356	18,289,017	17,695,251	17,653,730	0	19,872	0	0	5.811	5.948	MON...	85,682	996,360	03/10/2010	07/01/2030
929766	AC	7	WBCMT_02-C1		12*		2,657,482	100.853	2,497,560	2,476,446	2,482,263	0	(18,148)	0	0	6.164	4.934	MON...	12,721	173,262	04/16/2003	04/01/2034
929766	AH	6	WBCMT_02-C1 IS		34	1FE	7,917,303	0.917	1,854,800	0	1,303,677	0	(1,559,793)	0	0	0.867	0.000	MON...	146,117	2,020,798	04/30/2003	04/01/2034
929766	CZ	4	WBCMT_03-C3 IS		34	1FE	7,182,213	1.803	3,646,185	0	3,452,261	0	(1,947,534)	0	0	1.102	0.000	MON...	185,750	2,272,157	04/30/2003	02/01/2035
929766	EF	6	WBCMT_03-C4 IS		34	1FE	9,009,628	1.693	5,342,824	0	5,080,360	0	(604,777)	0	0	0.363	0.000	MON...	95,493	1,017,417	04/30/2003	04/01/2035
929766	EG	4	WBCMT_03-C4 IS		34	1FE	8,828,798	0.265	207,232	0	222,828	0	(875,242)	0	0	1.002	0.000	MON...	65,392	912,844	09/12/2005	04/01/2035
929766	GV	9	WBCMT_03-C5 IS		34	1FE	2,015,349	2.621	1,386,545	0	1,378,930	0	(239,047)	0	0	0.530	0.000	MON...	23,376	321,736	06/24/2003	06/01/2035
929766	GX	5	WBCMT_03-C5 IS		34	1FE	1,889,829	0.800	113,391	0	116,239	0	(236,180)	0	0	1.653	0.000	MON...	19,510	249,038	02/01/2005	06/01/2035
929766	MV	2	WBCMT_03-C9		12*		4,019,719	101.854	4,074,168	4,000,000	4,006,771	0	(2,135)	0	0	5.109	5.046	MON...	17,030	204,360	12/11/2003	12/01/2035
929766	NU	3	WBCMT_04-C10		12*		6,659,051	95.380	6,319,852	6,626,000	6,638,013	0	(3,891)	0	0	4.931	4.868	MON...	27,227	326,728	02/12/2004	02/01/2041
929766	PH	0	WBCMT_04-C10 IS		34	1FE	4,150,007	2.269	3,250,887	0	2,858,871	0	(254,100)	0	0	0.308	0.000	MON...	36,787	507,236	02/12/2004	02/01/2041
929766	QU	0	WBCMT_04-C11		12*		9,845,703	102.698	10,269,810	10,000,000	9,984,036	0	44,471	0	0	5.030	5.287	MON...	41,917	503,000	05/21/2004	01/01/2041
929766	SD	6	WBCMT_04-C12		12*		2,073,083	100.253	2,068,447	2,063,227	2,063,630	0	(975)	0	0	5.001	4.912	MON...	8,599	117,774	10/10/2007	07/01/2041

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	CUSIP Identification	Description				NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
E10.57	929766 WL 3	WBCMT_04-C15.....	.....	..	.....	..12*	1,112,762	104.690	1,151,586	1,100,000	1,110,596	0	(2,166)	0	0	4.803	4.517	MON...	4,403	39,625	02/25/2010	10/01/2041
	929766 WN 9	WBCMT_04-C15.....	.....	..	.....	..12*	3,520,902	91.266	3,320,250	3,638,000	3,584,547	0	13,646	0	0	4.951	5.385	MON...	15,010	180,117	03/28/2005	10/01/2041
	929766 B8 5	WBCMT_05-C17.....	.....	..	.....	..12*	1,917,917	99.980	1,908,066	1,908,440	1,908,440	0	(222)	0	0	4.782	4.669	MON...	7,605	87,208	03/18/2005	03/01/2042
	929766 C8 4	WBCMT_05-C17 IS.....	.....	..	.....34	..1FE	5,500,000	0.760	4,067,793	0	3,662,550	0	(426,118)	0	0	0.120	0.000	MON...	53,488	739,104	03/22/2005	03/01/2042
	929766 Z8 9	WBCMT_05-C19 IS.....	.....	..	.....34	..1FE	4,000,000	1.205	3,094,892	0	2,976,196	0	(569,031)	0	0	0.209	0.000	MON...	44,722	743,712	06/23/2005	05/01/2044
	929766 3M 3	WBCMT_05-C20 IS.....	.....	..	.....34	..1FE	11,800,000	0.301	4,594,909	0	5,199,196	0	(661,593)	0	0	0.023	0.000	MON...	29,837	1,338,235	08/12/2005	07/01/2042
	92976B BN 1	WBCMT_05-C22.....	.....	..	.....3	..12*	3,758,126	107.199	4,019,955	3,750,000	3,754,170	0	(762)	0	0	5.270	5.243	MON...	16,468	200,282	04/17/2007	12/01/2044
	92976B DT 6	WBCMT_06-C23.....	.....	..	.....3	..12*	2,515,625	107.158	2,678,947	2,500,000	2,513,684	0	(1,941)	0	0	5.418	5.289	MON...	11,288	101,588	03/12/2010	01/01/2045
	92976B DX 7	WBCMT_06-C23.....	.....	..	.....3	..22*	1,105,481	98.344	1,081,782	1,100,000	1,103,167	0	(531)	0	0	5.515	5.450	MON...	5,055	60,665	02/24/2006	01/01/2045
	92976B FE 7	WBCMT_06-C23.....	.....	..	.....3	..12*	40,148,438	106.626	42,650,600	40,000,000	40,089,990	0	(15,097)	0	0	5.416	5.365	MON...	180,533	2,166,400	09/29/2006	01/01/2045
	92976B EC 2	WBCMT_06-C23 IS.....	.....	..	.....34	..1FE	7,499,915	0.406	4,428,033	0	3,796,711	0	(278,008)	0	0	0.047	0.000	MON...	42,941	789,232	02/27/2006	01/01/2045
	92976B FP 2	WBCMT_06-C24.....	.....	..	.....12*	.....	.....547,557	100.125	545,513	544,833	544,931	0	(1,469)	0	0	5.506	5.134	MON...	2,500	28,791	03/23/2006	03/01/2045
	92977Q AG 3	WBCMT_06-C27.....	.....	..	.....3	..22*	20,665,625	99.461	19,892,200	20,000,000	20,430,658	0	(63,363)	0	0	5.795	5.354	MON...	96,583	1,062,417	05/07/2008	07/01/2045
	92977Q AF 5	WBCMT_06-C27 IS.....	.....	..	.....34	..1FE	42,487	0.747	24,299	0	25,091	0	(10,254)	0	0	0.277	0.000	MON...	752	11,994	04/28/2009	07/01/2045
	92978M AD 8	WBCMT_06-C28.....	.....	..	.....12*	.....	.....3,505,095	103.952	3,638,334	3,500,000	3,502,913	0	(559)	0	0	5.679	5.661	MON...	16,564	198,765	06/05/2007	10/01/2048
	92978M AH 9	WBCMT_06-C28.....	.....	..	.....3	..22*	50,515,625	96.681	48,340,450	50,000,000	50,341,230	0	(47,552)	0	0	5.603	5.468	MON...	233,458	2,801,500	01/18/2007	10/01/2048
	92978P AE 9	WBCMT_06-C29.....	.....	..	.....12*	.....	.....10,759,135	105.421	11,501,431	10,910,000	10,777,291	0	18,156	0	0	5.308	5.557	MON...	48,259	530,844	01/15/2010	11/01/2048
	92978P AH 2	WBCMT_06-C29.....	.....	..	.....12*	.....	.....30,149,130	100.913	30,273,990	30,000,000	30,097,673	0	(13,820)	0	0	5.339	5.274	MON...	133,475	1,379,242	12/13/2006	11/01/2048
	92978T BU 4	WBCMT_07-C31 IS.....	.....	..	.....34	..1FE	12,985,075	1.117	6,990,064	0	5,297,997	0	(1,400,007)	0	0	0.259	0.000	MON...	135,190	2,086,064	05/15/2007	04/01/2047
	93364L AD 0	WMCMS_07-SL3.....	.....	..	.....34	..1FE	338,703	64.660	219,845	340,000	255,790	0	4,389	0	0	6.134	10.025	MON...	1,738	21,100	06/22/2007	03/01/2045
	3699999	Industrial & Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities.....	.....	..	.....	.....	.....2,689,351,206	XXX.....	2,153,621,632	2,006,035,250	2,227,391,171	0	(78,806,409)	391,307	0	XXX.....	XXX.....	XXX...	14,372,824	186,390,427	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																						
	05366V AA 6	ACAP_00-1A.....	.....	..	.....3	..4FE	6,991,888	60.500	4,355,307	7,198,855	7,119,068	0	10,012	0	0	0.740	1.012	MON...	2,517	54,311	09/26/2001	11/15/2025
	05366V AE 8	ACAP_00-1A.....	.....	..	.....34	..6FE	8,681,434	0.000	0	9,248,229	0	0	1,442	243,107	0	1.295	0.000	MON...	3,770	0	01/11/2002	11/15/2025
	00430C AE 3	ACASR_07-1A.....	.....	..	.....34	..6FE	859,170	0.000	0	15,000,000	0	0	(1,444)	0	0	2.084	0.000	FMAN.....	0	34,887	07/05/2007	11/23/2052
	00432C AG 6	ACCSS_01.....	.....	..	.....3	..1FE	2,386,992	98.251	2,345,246	2,386,992	2,386,992	0	0	0	0	1.138	1.138	FMAN.....	2,715	28,042	07/18/2001	05/25/2034
	00432C BZ 3	ACCSS_04-2.....	.....	..	.....3	..1FE	12,500,000	61.723	7,715,375	12,500,000	12,500,000	0	0	0	0	0.988	0.988	JAJO.....	23,338	130,960	10/21/2004	01/25/2043
	00432C CJ 8	ACCSS_05-A.....	.....	..	.....3	..1FE	10,000,000	60.000	6,000,000	10,000,000	10,000,000	0	0	0	0	0.688	0.688	JAJO.....	13,004	74,434	06/03/2005	07/25/2034
	61748K EK 6	ACES_06-9A-1A.....	.....	..	.....3	..6FE	25,993,750	85.100	21,275,000	25,000,000	21,275,000	(4,146,121)	(167,513)	0	0	1.904	6.267	MJSD.....	15,865	490,075	04/20/2007	06/20/2013
	00086R AB 3	ACLC_97-A.....	.....	..	.....3	..3FE	83,983	84.533	70,993	83,983	83,983	0	0	0	0	0.710	0.710	MON...	27	554	06/06/1997	09/17/2012
	03215Y BA 7	ACMF_97-C1 IS.....	.....	..	.....34	..6Z	1,939,797	0.990	8,737	0	0	0	0	0	0	1.804	0.000	MON...	1,327	16,928	04/30/2003	06/01/2029
	00503N AA 9	ACT_05-RR.....	.....	..	.....34	..6FE	1,759,952	0.000	0	20,251,326	0	0	(136,129)	18,491,374	0	0.561	0.010	MON...	3,154	116,824	10/28/2005	09/22/2041
	00503N AB 7	ACT_05-RR.....	.....	..	.....34	..6FE	3,082,428	0.000	0	3,577,000	0	0	(126,111)	412,154	0	5.258	0.010	MON...	0	158,279	10/28/2005	09/01/2041
	00503N AC 5	ACT_05-RR.....	.....	..	.....34	..6FE	1,198,493	0.000	0	3,247,825	0	0	47,442	47,442	0	5.264	0.000	MON...	0	129,257	10/28/2005	09/01/2041
	009341 AN 8	AFT_99-1A.....	.....	..	.....34	..6FE	23,752,261	0.000	0	23,714,188	0	0	0	0	0	0.000	0.000	MON...	0	0	09/17/2002	05/15/2024
	03702Y AA 8	AHR_04-HY1.....	.....	..	.....5FE	.....	.....11,791,132	10.000	1,179,100	11,791,000	11,791,031	0	(15)	0	0	4.712	4.712	MON...	46,299	555,592	10/20/2004	06/01/2041
	00889V AA 5	AIMCO_06-AA.....	.....	..	.....3	..1FE	24,615,477	91.829	22,604,147	24,615,477	24,615,477	0	0	0	0	0.595	0.595	FMAN.....	16,286	146,412	06/09/2006	08/20/2020
	02005P AC 9	ALLY AUTO RECEIVABLES TRUST ALLYA.....	.....	..	.....1FE	.....	.....3,999,977	99.360	3,974,393	4,000,000	3,999,977	0	1	0	0	0.910	0.910	MON...	1,618	3,337	11/04/2010	11/17/2014
	02005P AD 7	ALLY AUTO RECEIVABLES TRUST ALLYA.....	.....	..	.....1FE	.....	.....2,749,495	97.730	2,687,563	2,750,000	2,749,511	0	16	0	0	1.350	1.354	MON...	1,650	3,403	11/04/2010	12/15/2014
	02005F AD 9	ALLYA_09-A.....	.....	..	.....1FE	.....	.....9,451,203	103.696	9,539,997	9,200,000	9,388,172	0	(63,031)	0	0	3.000	1.973	MON...	12,267	184,000	04/14/2010	10/15/2015
	02005G AC 9	ALLYA_09-B.....	.....	..	.....1FE	.....	.....15,529,668	101.496	15,731,858	15,500,000	15,516,063	0	(13,128)	0	0	1.980	1.893	MON...	13,640	306,900	12/09/2009	10/15/2013
	02005H AB 9	ALLYA_10-1.....	.....	..	.....1FE	.....	.....4,999,630	100.618	5,030,900	5,000,000	4,999,759	0	129	0	0	1.450	1.453	MON...	3,222	52,361	03/17/2010	05/15/2014

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																
			F o r e i g n	Bond	NAIC																		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	
CUSIP Identification		Description	Code	gn	CHAR	Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity																
02005M	AE	2	ALLYA_10-3	.....	..	.....	..1FE	.....	1,019,636	.....	98.789	.....	1,007,652	.....	1,020,000	.....	1,019,672	.....	0	.....	37	.....	0	.....	0	.....	1.550	.....	1.560	MON...	.....	703	.....	5,138	08/12/2010	08/17/2015		
03063T	AG	9	AMCAR_07-DF	.....	..	.....	..3	..1FE	.....	13,834,004	.....	100.395	.....	13,888,610	.....	13,834,004	.....	13,834,004	.....	0	.....	0	.....	0	.....	0	.....	1.066	.....	1.066	MON...	.....	10,647	.....	147,213	09/11/2007	06/06/2014	
00174X	AA	5	AMPCM_06-1A	.....	..	.....	..3	..2FE	.....	30,000,000	.....	70.130	.....	21,039,000	.....	30,000,000	.....	30,000,000	.....	0	.....	0	.....	0	.....	0	.....	1.052	.....	1.052	MJSD.	.....	14,897	.....	330,185	06/28/2006	09/15/2047	
036510	AA	3	ANSON_06-1A	.....	..	.....	..34	..1FE	.....	16,658,282	.....	17.000	.....	2,831,908	.....	16,658,282	.....	4,025,631	.....	0	.....	(320,009)	.....	0	.....	0	.....	0.561	.....	0.036	MON...	.....	1,038	.....	103,501	10/25/2006	07/28/2046	
03761X	AA	8	APID_07-5A	.....	..	.....	..3	..1FE	.....	50,000,000	.....	88.770	.....	44,385,000	.....	50,000,000	.....	50,000,000	.....	0	.....	0	.....	0	.....	0	.....	0.529	.....	0.529	JAJO..	.....	57,315	.....	294,886	02/02/2007	04/15/2021	
03927R	AA	2	ARCAP_06-RR7	.....	..	.....	..34	..4FE	.....	30,256,669	.....	18.500	.....	5,698,000	.....	30,800,000	.....	30,429,639	.....	0	.....	97,508	.....	234,468	.....	0	.....	5.616	.....	5.975	MON...	.....	144,144	.....	1,729,728	04/24/2006	09/01/2045	
03927R	AB	0	ARCAP_06-RR7	.....	..	.....	..34	..4FE	.....	9,291,844	.....	27.000	.....	2,484,000	.....	9,200,000	.....	9,194,275	.....	0	.....	(15,711)	.....	0	.....	0	.....	6.008	.....	5.820	MON...	.....	46,061	.....	552,736	04/24/2006	09/01/2045	
04012L	AB	7	ARES_07-3RA	.....	..	.....	..3	..1FE	.....	48,878,947	.....	88.300	.....	43,222,050	.....	48,949,094	.....	48,949,094	.....	0	.....	7,124	.....	0	.....	0	.....	0.509	.....	0.509	JAJO..	.....	51,913	.....	280,954	02/15/2007	04/16/2021	
04010K	AA	3	ARES8_04-1A	.....	..	.....	..3	..1FE	.....	16,058,529	.....	94.630	.....	15,196,186	.....	16,058,529	.....	16,058,529	.....	0	.....	0	.....	0	.....	0	.....	0.718	.....	1.573	FMAN.	.....	11,522	.....	120,867	03/05/2004	02/26/2016	
03878C	AD	8	ARMSS_06-1A	.....	R	.....	..34	..1FE	.....	323,851	.....	35.000	.....	2,450,000	.....	7,000,000	.....	292,276	.....	0	.....	(31,576)	.....	6,676,149	.....	0	.....	0.678	.....	0.639	JAJO..	.....	8,839	.....	51,579	11/21/2006	01/26/2042	
03878C	AE	6	ARMSS_06-1A	.....	R	.....	..34	..1FE	.....	312,156	.....	25.000	.....	2,300,000	.....	9,200,000	.....	227,096	.....	0	.....	(85,059)	.....	0	.....	0	.....	0.888	.....	0.882	JAJO..	.....	15,212	.....	87,377	11/21/2006	01/26/2042	
04963W	AA	4	ATRM-5A	.....	R	.....	..3	..1FE	.....	19,940,074	.....	91.000	.....	18,145,467	.....	19,940,074	.....	19,940,074	.....	0	.....	0	.....	0	.....	0	.....	0.534	.....	0.534	FMAN.	.....	11,840	.....	118,602	06/20/2006	07/20/2020	
04963W	AB	2	ATRM-5A	.....	R	.....	..3	..1FE	.....	29,887,706	.....	93.000	.....	27,795,566	.....	29,887,706	.....	29,887,706	.....	0	.....	0	.....	0	.....	0	.....	0.504	.....	0.504	FMAN.	.....	16,750	.....	168,630	06/20/2006	07/20/2020	
06052J	AC	6	BAAT_10-1A		..		..1FE		6,490,098		100.559		6,536,364		6,500,000		6,494,087		6,500,000		0		3,989		0		0		1.390		1.473	MON...		4,016		67,762	03/24/2010	03/17/2014
06052J	AD	4	BAAT_10-1A		..		..1FE		6,512,188		102.134		6,638,689		6,500,000		6,509,462		6,500,000		0		(2,725)		0		0		2.180		2.116	MON...		6,298		94,467	04/15/2010	02/15/2017
06052M	AD	7	BAAT_10-2		..		..1FE		8,998,260		101.406		9,126,518		9,000,000		8,998,517		9,000,000		0		257		0		0		1.940		1.946	MON...		7,760		82,935	06/16/2010	06/15/2017
05615U	AC	3	BABSN_05-1A	.....	..	.....	..3	..1FE	.....	50,080,000	.....	93.111	.....	46,555,500	.....	50,000,000	.....	50,023,473	.....	50,000,000	.....	0	.....	(12,224)	.....	0	.....	0.579	.....	0.566	JAJO..	.....	62,732	.....	320,233	03/15/2007	04/15/2019	
05947U	S2	5	BACM_05-3	.....	..	.....	..3	..12*	.....	6,254,219	.....	93.327	.....	6,066,268	.....	6,500,000	.....	6,359,289	.....	6,500,000	.....	0	.....	27,339	.....	0	.....	4.767	.....	5.318	MON...	.....	25,821	.....	309,855	10/04/2006	07/01/2043	
05947U	X8	6	BACM_05-4	.....	..	.....	..34	..12*	.....	2,183,365	.....	55.128	.....	2,094,868	.....	3,800,000	.....	2,094,868	.....	3,800,000	.....	0	.....	(81,475)	.....	373,165	.....	5.118	.....	5.054	MON...	.....	16,207	.....	194,484	09/15/2005	07/01/2045	
05947U	4L	9	BACM_05-6	.....	..	.....	..3	..22*	.....	3,444,672	.....	83.287	.....	2,915,045	.....	3,500,000	.....	3,468,610	.....	3,500,000	.....	0	.....	5,352	.....	0	.....	5.195	.....	5.404	MON...	.....	15,153	.....	183,872	12/16/2005	09/01/2047	
05947U	7N	2	BACM_06-1	.....	..	.....	..3	..22*	.....	7,474,838	.....	91.403	.....	6,798,076	.....	7,437,500	.....	7,459,085	.....	7,437,500	.....	0	.....	(3,628)	.....	0	.....	5.460	.....	5.394	MON...	.....	33,841	.....	406,087	02/28/2006	09/01/2045	
05950W	AJ	7	BACM_06-4	.....	..	.....	..3	..32*	.....	7,938,495	.....	91.229	.....	7,163,325	.....	7,852,000	.....	7,907,306	.....	7,852,000	.....	0	.....	(8,131)	.....	0	.....	5.695	.....	5.548	MON...	.....	37,264	.....	447,171	10/11/2006	07/01/2046	
05950X	AJ	5	BACM_06-5		..		..42*		8,013,621		83.889		6,795,033		8,100,000		8,043,222		8,043,222		8,100,000		0		8,207		0		5.477		5.621	MON...		36,970		443,637	01/31/2007	09/01/2047
06424H	BU	0	BALL_05-MIB1	.....	..	.....	..3	..12*	.....	6,157,320	.....	86.668	.....	5,336,401	.....	6,157,320	.....	6,157,320	.....	6,157,320	.....	0	.....	0	.....	0	.....	1.040	.....	1.040	MON...	.....	3,025	.....	65,596	11/18/2005	03/15/2022	
05950Q	BE	0	BALL_06-BIX1	.....	..	.....	..3	..12*	.....	4,000,000	.....	82.420	.....	3,296,816	.....	4,000,000	.....	4,000,000	.....	4,000,000	.....	0	.....	0	.....	0	.....	0.630	.....	0.630	MON...	.....	1,191	.....	25,986	10/18/2006	10/15/2019	
05950Q	BN	0	BALL_06-BIX1	.....	..	.....	..3	..12*	.....	942,681	.....	78.799	.....	742,822	.....	942,681	.....	942,681	.....	942,681	.....	0	.....	0	.....	0	.....	0.760	.....	0.760	MON...	.....	338	.....	7,367			

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	g	n	Bond CHAR	NAIC Designation					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
07324N	AB	9	BAYC_06-3A				3	1FE	7,248,425	66.756	4,838,722	7,248,425	7,248,425	0	0	0	0	0.561	0.561	MON	564	41,565	09/07/2006	10/25/2036	
07325B	AD	0	BAYC_06-4A				3	3FE	2,329,068	49.406	1,150,706	2,329,068	2,329,068	0	0	0	0	0.551	0.551	MON	178	13,125	10/24/2006	12/25/2036	
07325B	AE	8	BAYC_06-4A				3	4FE	1,479,605	45.342	670,885	1,479,605	1,479,605	0	0	0	0	0.571	0.571	MON	117	8,635	10/24/2006	12/25/2036	
07325B	AF	5	BAYC_06-4A				3	4FE	1,475,076	39.576	583,773	1,475,076	1,475,076	0	0	0	0	0.601	0.601	MON	123	9,053	10/24/2006	12/25/2036	
07325B	AG	3	BAYC_06-4A				3	5FE	1,940,890	35.892	696,630	1,940,890	1,940,890	0	0	0	0	0.661	0.661	MON	178	13,082	10/24/2006	12/25/2036	
07325B	AH	1	BAYC_06-4A				34	6FE	566,907	31.155	555,904	1,784,325	555,904	0	(96)	1,228,325	0	0.701	0.693	MON	174	12,743	10/24/2006	12/25/2036	
07325B	AJ	7	BAYC_06-4A				34	6FE	444,099	26.924	433,548	1,610,292	433,548	0	(102)	1,176,642	0	0.781	0.773	MON	175	12,794	10/24/2006	12/25/2036	
07325B	AK	4	BAYC_06-4A				34	1FE	161,008	22.377	144,771	646,963	156,602	0	(52)	490,309	0	0.961	0.953	MON	86	6,310	10/24/2006	12/25/2036	
07324M	AC	9	BAYC_06-SP1				3	1FE	13,525,000	70.618	9,551,085	13,525,000	13,525,000	0	0	0	0	0.631	0.631	MON	1,185	87,681	03/23/2006	04/25/2036	
07325M	AA	2	BAYC_07-1				3	1FE	6,902,854	79.000	5,453,255	6,902,854	6,902,854	0	0	0	0	0.481	0.481	MON	461	34,051	01/25/2007	03/25/2037	
07325M	AB	0	BAYC_07-1				3	4FE	3,451,427	65.000	2,243,428	3,451,427	3,451,427	0	0	0	0	0.531	0.531	MON	254	18,759	01/25/2007	03/25/2037	
07325M	AC	8	BAYC_07-1				3	5FE	2,139,885	47.000	1,005,746	2,139,885	2,139,885	0	0	0	0	0.531	0.531	MON	158	11,630	01/25/2007	03/25/2037	
07325M	AD	6	BAYC_07-1				3	6FE	1,035,428	42.000	434,880	1,035,428	434,880	(600,548)	0	0	0	0.551	0.551	MON	79	5,836	01/25/2007	03/25/2037	
07325M	AE	4	BAYC_07-1				3	6FE	814,537	38.000	309,524	814,537	309,524	(505,013)	0	0	0	0.581	0.581	MON	66	4,836	01/25/2007	03/25/2037	
07325M	AF	1	BAYC_07-1				3	6FE	1,035,428	34.000	352,046	1,035,428	352,046	(683,383)	0	0	0	0.631	0.631	MON	91	6,667	01/25/2007	03/25/2037	
07325M	AG	9	BAYC_07-1				3	6FE	1,415,085	29.500	417,450	1,415,085	417,450	(997,635)	0	0	0	0.681	0.681	MON	134	9,823	01/25/2007	03/25/2037	
07325M	AH	7	BAYC_07-1				3	6FE	2,070,856	23.500	486,651	2,070,856	486,651	(1,584,205)	0	0	0	0.761	0.761	MON	219	16,039	01/25/2007	03/25/2037	
07325X	AC	4	BAYC_07-2A				3	6FE	5,885,755	40.012	2,355,032	5,885,755	2,355,032	(3,530,723)	0	0	0	0.631	0.631	MON	516	34,800	05/01/2007	07/25/2037	
07325X	AD	2	BAYC_07-2A				3	6FE	3,149,989	35.737	1,125,715	3,149,989	1,125,715	(2,024,275)	0	0	0	0.671	0.671	MON	293	19,784	05/01/2007	07/25/2037	
07325X	AE	0	BAYC_07-2A				3	6FE	2,362,492	33.726	796,762	2,362,492	796,762	(1,565,730)	0	0	0	0.751	0.751	MON	246	16,576	05/01/2007	07/25/2037	
07326B	AM	9	BAYC_07-4A IS				34	1FE	15,792,501	10.580	10,512,692	0	10,827,279	0	(2,217,231)	1,838,523	0	2.831	0.000	MON	46,891	2,856,124	07/17/2009	09/25/2037	
07326F	AA	6	BAYC_07-6A IS				34	1FE	15,154,729	11.870	10,388,738	0	10,734,516	0	(2,905,389)	0	0	3.291	0.000	MON	48,001	3,114,176	07/17/2009	12/25/2037	
073250	BM	3	BAYV_05-A				3	12*	34,803,584	63.360	22,051,551	34,803,584	34,803,584	0	0	0	0	1.261	1.261	MON	4,875	446,001	01/20/2005	02/28/2040	
073250	BQ	4	BAYV_05-A				3	12*	12,875,314	44.150	5,684,451	12,875,314	12,875,314	0	1.761	0	0	1.761	1.761	MON	2,519	229,862	01/20/2005	02/28/2040	
12328M	AW	1	BLX_06-AA				34	1FE	786,481	24.578	476,158	1,937,366	724,385	0	(2,091)	1,210,890	0	0.781	0.870	MON	504	15,193	03/02/2006	10/20/2038	
05577@	AG	5	BNSF RAILWAY CO 2009-A				2	1	5,156,393	114.609	5,909,691	5,156,393	5,156,393	0	0	0	0	6.550	6.550	FA	117,272	342,308	02/12/2009	02/26/2021	
05577@	AH	3	BNSF RAILWAY CO 2009-B				2	1	4,962,731	114.609	5,687,737	4,962,731	4,962,731	0	0	0	0	6.550	6.550	FA	112,868	329,452	02/12/2009	02/26/2021	
05577@	AJ	9	BNSF RAILWAY CO 2009-C				2	1	1,547,680	114.609	1,773,781	1,547,680	1,547,680	0	0	0	0	6.550	6.550	FA	35,199	102,743	02/12/2009	02/26/2021	
05577@	AK	6	BNSF RAILWAY CO 2009-D				2	1	1,560,525	114.609	1,788,502	1,560,525	1,560,525	0	0	0	0	6.550	6.550	FA	35,491	103,596	02/12/2009	02/26/2021	
05577@	AM	2	BNSF RAILWAY CO 2009-E				2	1	647,671	114.609	742,289	647,671	647,671	0	0	0	0	6.550	6.550	FA	14,730	41,849	02/12/2009	02/26/2021	
06423R	BS	4	BOIT_04-A7				3	1FE	1,994,688	99.960	1,999,207	2,000,000	1,997,110	0	2.423	0	0	0.380	0.585	MON	359	4,898	05/24/2010	05/15/2014	
108124	AA	6	BRDG_06-1A				3	1FE	19,227,592	91.901	17,670,349	19,227,592	19,227,592	0	0	0	0	0.539	0.539	JAJO	20,730	114,913	05/24/2006	07/21/2020	
07387B	EF	6	BSCMS_05-PW10				3	12*	0	0.000	0	0	0	0	0	0	0	5.483	0.000	MON	0	0	12/09/2005	12/01/2040	
07387B	EG	4	BSCMS_05-PW10				34	12*	0	0.000	0	0	0	0	0	0	0	5.483	0.000	MON	0	0	12/09/2005	12/01/2040	
07387K	AM	5	BSCMS_06-BBA7				3	12*	8,073,448	82.927	6,695,068	8,073,448	8,073,448	0	0	0	0	0.700	0.700	MON	2,670	58,179	06/05/2006	03/15/2019	
07387K	AN	3	BSCMS_06-BBA7				3	12*	2,750,000	69.245	1,904,238	2,750,000	2,750,000	0	0	0	0	0.910	0.910	MON	1,182	25,672	06/05/2006	03/15/2019	
07387J	AL	0	BSCMS_06-PW12				3	52*	2,102,100	46.141	968,965	2,100,000	2,101,301	0	(196)	0	0	5.761	5.748	MON	10,082	122,582	06/08/2006	09/01/2038	
07387J	BN	5	BSCMS_06-PW12				3	52*	3,408,430	59.422	2,020,358	3,400,000	3,405,221	0	(788)	0	0	5.761	5.728	MON	16,324	198,466	06/08/2006	09/01/2038	
07388T	AR	4	BSCMS_07-BBA8				3	12*	14,588,010	48.188	7,029,699	14,588,010	14,588,010	0	0	0	0	0.960	0.960	MON	6,615	143,580	03/30/2007	03/15/2022	
07388T	AY	9	BSCMS_07-BBA8				3	12*	15,000,000	93.930	14,089,455	15,000,000	15,000,000	0	0	0	0	0.760	0.760	MON	5,386	117,218	03/30/2007	03/15/2022	
07388T	AZ	6	BSCMS_07-BBA8				3	12*	5,865,405	93.146	5,463,031	5,865,000	5,865,000	0	0	0	0	0.910	0.910	MON	2,521	54,752	04/11/2007	03/15/2022	
07388T	BA	0	BSCMS_07-BBA8				3	12*	6,035,809	92.288	5,569,563	6,035,000	6,035,000	0	0	0	0	1.160	1.160	MON	3,307	71,666	04/11/2007	03/15/2022	

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	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
073945	AJ	6	BSCMS_07-T28.....	.....	.....	3	..	42*	.....	1,879,908	55.750	1,059,256	1,900,000	1,884,988	0	1,719	0	0	0	5.988	6.131	MON...	9,481	115,272	10/11/2007	09/01/2042
07400S	AB	5	BSSBC_06-1A.....	.....	.....	3	..	1FE	.....	6,442,374	77.146	4,970,002	6,442,374	6,442,374	0	0	0	0	0	0.461	0.461	MON...	412	30,412	02/14/2007	01/25/2034
07400S	AC	3	BSSBC_06-1A.....	.....	.....	3	..	1FE	.....	5,897,000	58.566	3,453,649	5,897,000	5,897,000	0	0	0	0	0	0.581	0.581	MON...	476	35,248	12/15/2006	01/25/2034
07400S	AD	1	BSSBC_06-1A.....	.....	.....	3	..	1FE	.....	3,619,000	49.939	1,807,274	3,619,000	3,619,000	0	0	0	0	0	0.711	0.711	MON...	357	26,389	12/15/2006	01/25/2034
665585	KH	7	BURLINGTON NORTHERN AND SANTA FE.....	.....	.....	3	..	1FE	.....	263,681	53.541	160,623	300,000	149,461	0	969	0	0	0	3.000	3.429	FMAN.	1,500	9,000	04/18/1946	01/01/2047
12322U	AA	7	BUSHNELL LOAN FUND II_08-1A.....	.....	.....	3	..	1FE	.....	57,517,351	100.500	58,981,346	58,687,906	58,152,429	0	312,096	0	0	0	2.288	2.984	JAJO..	242,493	1,209,611	10/30/2008	10/28/2015
12322U	AE	9	BUSHNELL LOAN FUND II_08-1A.....	.....	.....	3	..	1FE	.....	350,000	100.000	1,250,000	1,250,000	572,481	0	147,453	0	0	0	5.288	44.966	JAJO..	11,936	67,622	03/07/2008	10/28/2015
14068X	AB	3	CAPMK_06-7A.....	.....	.....	34	..	1FE	.....	24,159,423	30.000	9,000,000	30,000,000	24,117,946	0	(41,478)	105,803	0	0	0.550	0.529	MON...	7,796	170,653	07/18/2006	08/15/2036
14068X	AG	2	CAPMK_06-7A.....	.....	.....	34	..	6FE	.....	15,285,531	0.000	0	15,394,003	0	(522,858)	346,857	108,473	0	0	1.360	0.000	MON...	9,889	212,388	07/18/2006	08/15/2036
140553	CU	0	CAPS_06-1A.....	.....	.....	3	..	2FE	.....	8,781,084	95.000	8,341,927	8,780,976	8,780,976	0	(5)	0	0	0	0.811	0.811	MON...	2,373	72,183	05/28/2008	08/22/2016
33632*	UD	7	CARGILL RAIL TRUST SENIOR SECURED.....	.....	.....	2	.....	1	.....	7,485,458	116.319	8,707,010	7,485,458	7,485,458	0	0	0	0	0	8.034	8.034	MON...	51,970	599,717	03/29/2000	05/31/2015
14308P	AB	0	CARL_06-8A.....	.....	.....	3	..	1FE	.....	25,000,000	92.570	23,142,500	25,000,000	25,000,000	0	0	0	0	0	0.524	0.524	FMAN.	14,566	145,451	04/19/2006	05/21/2021
14313B	AD	0	CARMAX_09-2.....	.....	.....	3	..	1FE	.....	3,523,820	103.344	3,489,932	3,377,000	3,515,584	0	(8,237)	0	0	0	2.820	1.085	MON...	4,233	15,872	11/04/2010	12/15/2014
14312Y	AD	1	CARMX_10-3.....	.....	.....	3	..	1FE	.....	5,499,293	98.516	5,418,366	5,500,000	5,499,315	0	22	0	0	0	1.410	1.413	MON...	3,447	7,540	11/03/2010	02/16/2016
12479E	BA	3	CBAC_05-1A IS.....	.....	.....	34	..	5FE	.....	10,819	11.000	28,596	0	0	0	(1,998)	0	0	0	4.561	0.000	MON...	988	13,043	04/28/2009	07/01/2035
149837	AK	2	CBAC_06-1A IS.....	.....	.....	34	..	6FE	.....	5,883	9.250	23,539	0	0	0	0	0	0	0	5.394	0.000	MON...	1,144	13,703	04/28/2009	06/01/2038
12498S	AA	0	CBASS_06-SC1.....	.....	.....	3	..	1FE	.....	6,576,906	68.000	4,579,924	6,735,183	6,683,324	0	1,826	0	0	0	0.531	0.627	MON...	496	36,450	07/24/2007	05/25/2036
17305E	DE	2	CCCIT_06-A3.....	.....	.....	3	..	1FE	.....	447,000	112.055	448,221	400,000	442,779	0	(4,221)	0	0	0	5.300	3.061	MS.....	6,242	0	06/04/2010	03/15/2018
17305E	DT	9	CCCIT_07-A3.....	.....	.....	3	..	1FE	.....	16,263,672	121.180	16,662,261	13,750,000	16,239,068	0	(24,604)	0	0	0	6.150	4.919	JD.....	37,583	422,813	06/14/2010	06/15/2039
17305E	DY	8	CCCIT_07-A8.....	.....	.....	3	..	1FE	.....	5,167,571	113.724	5,799,905	5,100,000	5,160,641	0	(7,664)	0	0	0	5.650	5.445	MS.....	80,842	288,150	08/19/2009	09/20/2019
17305E	EQ	4	CCCIT_09-A4.....	.....	.....	3	..	1FE	.....	7,967,711	110.151	8,151,147	7,400,000	7,855,817	0	(102,657)	0	0	0	4.900	3.024	JD.....	8,058	356,475	03/12/2010	06/23/2016
161505	CA	8	CCMSC_98-1 IS.....	.....	.....	34	..	1FE	.....	5,033,147	3.282	607,236	0	167,490	0	(188,463)	0	0	0	1.121	0.000	MON...	17,289	212,183	04/30/2003	05/01/2030
15135A	AA	1	CECDO_06-12A.....	.....	.....	3	..	1FE	.....	25,000,000	91.000	22,750,000	25,000,000	25,000,000	0	0	0	0	0	0.524	0.524	FMAN.	16,023	145,169	11/29/2006	11/18/2020
15135D	AJ	6	CECDO_07-14A.....	.....	.....	3	..	1FE	.....	63,000,000	93.750	59,062,500	63,000,000	63,000,000	0	0	0	0	0	0.519	0.519	JAJO..	70,852	365,168	02/08/2007	04/15/2021
15641S	AE	1	CENT7_04-7A.....	.....	.....	3	..	1FE	.....	19,897,580	95.500	19,002,189	19,897,580	19,897,580	0	0	0	0	0	0.687	0.687	JAJO..	23,158	149,486	04/14/2004	01/30/2016
17309X	AL	3	CGCMT_06-FL2.....	.....	.....	3	..	12*	.....	3,000,000	91.827	2,754,804	3,000,000	3,000,000	0	0	0	0	0	0.630	0.630	MON...	893	19,504	10/19/2006	08/15/2021
17309X	AM	1	CGCMT_06-FL2.....	.....	.....	3	..	12*	.....	6,000,000	89.976	5,398,584	6,000,000	6,000,000	0	0	0	0	0	0.840	0.840	MON...	2,381	51,783	10/19/2006	08/15/2021
17311Q	BN	9	CGCMT_07-C6.....	.....	.....	3	..	4Z*	.....	3,713,567	83.619	3,177,511	3,800,000	3,737,818	0	7,630	0	0	0	5.698	6.004	MON...	18,043	219,539	07/25/2007	12/01/2049
17311Q	BP	4	CGCMT_07-C6.....	.....	.....	3	..	4Z*	.....	1,745,619	64.233	1,156,192	1,800,000	1,760,544	0	4,736	0	0	0	5.698	6.107	MON...	8,547	103,992	07/25/2007	12/01/2049
161571	AJ	3	CHAIT_05-C2.....	.....	.....	3	..	2FE	.....	3,000,000	99.038	2,971,127	3,000,000	3,000,000	0	0	0	0	0	0.700	0.700	MON...	992	21,625	05/12/2005	01/15/2015
161571	DA	9	CHAIT_08-A11.....	.....	.....	3	..	1FE	.....	220,406	110.133	220,265	200,000	216,791	0	(3,615)	0	0	0	5.400	2.005	MON...	480	6,300	06/03/2010	07/15/2015
158715	AA	0	CHAM_04-1A.....	.....	.....	3	..	1FE	.....	8,805,576	93.000	8,189,186	8,805,576	8,805,576	0	0	0	0	0	0.682	0.682	MJSD.	2,834	63,649	04/27/2004	06/15/2016
17178N	AC	3	CIFC_07-3A.....	.....	.....	3	..	1FE	.....	33,061,000	75.630	26,470,500	35,000,000	33,559,290	0	159,730	0	0	0	0.688	1.226	JAJO..	43,506	261,442	08/07/2007	07/26/2021
172850	AU	3	CITRV_98-A.....	.....	.....	4	..	4FE	.....	1,625,826	85.979	1,398,436	1,626,494	1,377,973	0	(78,765)	0	0	0	6.290	6.499	MON...	4,547	99,168	06/03/1998	01/15/2017
18060P	AG	8	CLARI_07-1.....	.....	.....	3	..	2FE	.....	7,600,000	65.790	5,000,040	7,600,000	7,600,000	0	0	0	0	0	0.861	0.861	MON...	2,180	66,919	03/19/2007	12/31/2049
18060P	AH	6	CLARI_07-1.....	.....	.....	3	..	2FE	.....	5,200,000	66.350	3,450,200	5,200,000	5,200,000	0	0	0	0	0	1.811	1.811	MON...	3,138	95,735	03/19/2007	12/31/2049
18060P	AJ	2	CLARI_SV07-3.....	.....	.....	3	..	2FE	.....	11,500,000	68.300	7,854,500	11,500,000	11,500,000	0	0	0	0	0	0.661	0.661	MON...	2,532	78,004	05/22/2007	12/31/2049
18060P	AK	9	CLARI_SV07-3.....	.....	.....	3	..	2FE	.....	10,000,000	63.310	6,331,000	10,000,000	10,000,000	0	0	0	0	0	0.911	0.911	MON...	3,035	93,107	05/22/2007	12/31/2049
184588	AB	7	CLRLK_06-1A.....	.....	.....	3	..	1FE	.....	5,000,000	82.433	4,121,650	5,000,000	5,000,000	0	0	0	0	0	0.684	0.684	MJSD.	1,140	36,337	12/15/2006	12/20/2020
12568V	AA	8	CMSPK_06-1A.....	.....	.....	34	..	1FE	.....	210,186	27.000	1,350,000	5,000,000	167,612	0	(42,574)	0	0	0	0.861	0.836	MON...	837</			

E10.60

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							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				
CUSIP Identification				Description	Code	gn	Bond CHAR	NAIC Designation	Actual Cost																
199648	AA	4		CNOVA_06-1A.....				..3	..1FE	19,706,365	93.500	18,425,451	19,706,365	19,706,365	0	0	0	0	0.549	0.549	JAJO...	22,542	119,788	07/18/2006	07/18/2018
14041N	AV	3		COMET_03-C3.....				..3	..4FE	11,965,273	100.926	11,101,814	11,000,000	11,606,152	0	(103,751)	0	0	2.510	6.221	MON...	13,040	281,157	05/17/2007	07/15/2016
14041N	DG	3		COMET_07-A1.....				..3	..1FE	1,528,250	96.676	1,546,823	1,600,000	1,534,494	0	6.244	0	0	0.310	1.009	MON...	234	3,258	05/24/2010	11/15/2019
14041N	DX	6		COMET_07-A7.....				..3	..1FE	453,359	113.634	454,535	400,000	449,691	0	(3,668)	0	0	5.750	3.658	MON...	1,022	13,417	06/02/2010	07/15/2020
126171	AM	9		COMM_05-C6.....				..3	..32*	4,966,594	72.271	3,571,628	4,942,000	4,955,044	0	(2,420)	0	0	5.262	5.198	MON...	21,672	263,370	08/05/2005	06/01/2044
126171	AN	7		COMM_05-C6.....				..34	..12*	815,579	12.717	635,866	5,000,000	635,866	0	(174,775)	4,197,754	0	5.301	5.248	MON...	22,089	268,411	08/05/2005	06/01/2044
126169	AK	7		COMM_05-F10A.....				..3	..12*	14,000,000	91.089	12,752,460	14,000,000	14,000,000	0	0	0	0	0.570	0.570	MON...	3,770	82,502	03/18/2005	04/15/2017
126169	AL	5		COMM_05-F10A.....				..3	..12*	13,000,000	88.180	11,463,452	13,000,000	13,000,000	0	0	0	0	0.630	0.630	MON...	3,869	84,517	03/18/2005	04/15/2017
126169	AM	3		COMM_05-F10A.....				..3	..12*	5,000,000	86.385	4,319,230	5,000,000	5,000,000	0	0	0	0	0.670	0.670	MON...	1,583	34,534	03/18/2005	04/15/2017
126169	AN	1		COMM_05-F10A.....				..3	..12*	13,335,625	83.478	11,231,938	13,455,000	13,455,000	0	0	0	0	0.810	0.810	MON...	5,149	112,031	09/05/2007	04/15/2017
126169	AP	6		COMM_05-F10A.....				..3	..12*	12,917,499	80.125	10,460,280	13,055,000	13,055,000	0	0	0	0	0.880	0.880	MON...	5,427	117,965	09/05/2007	04/15/2017
126164	BE	1		COMM_05-FL11.....				..3	..12*	3,325,544	78.474	2,609,671	3,325,544	3,325,544	0	0	0	0	0.940	0.940	MON...	1,477	31,100	11/18/2005	11/15/2017
20046G	BG	2		COMM_06-FL12.....				..34	..12*	4,020,974	77.039	3,194,435	4,146,543	4,100,604	0	20,425	14,131	0	0.600	1.085	MON...	1,175	25,657	09/05/2007	12/15/2020
20046G	BJ	6		COMM_06-FL12.....				..3	..12*	10,615,151	70.457	7,479,085	10,615,151	10,615,151	0	0	0	0	0.640	0.640	MON...	3,210	69,979	10/18/2006	12/15/2020
20046G	BN	7		COMM_06-FL12.....				..3	..12*	1,940,814	85.945	1,668,042	1,940,814	1,940,814	0	0	0	0	0.760	0.760	MON...	697	15,176	10/18/2006	12/15/2020
20046G	BQ	0		COMM_06-FL12.....				..3	..12*	1,940,814	83.361	1,617,886	1,940,814	1,940,814	0	0	0	0	0.810	0.810	MON...	743	16,160	10/18/2006	12/15/2020
20046G	BS	6		COMM_06-FL12.....				..3	..12*	1,386,296	81.749	1,133,280	1,386,296	1,386,296	0	0	0	0	0.910	0.910	MON...	596	12,948	10/18/2006	12/15/2020
20046G	BU	1		COMM_06-FL12.....				..3	..12*	19,386,315	90.706	17,580,344	19,381,656	19,382,714	0	(1,092)	0	0	0.840	0.837	MON...	7,691	167,250	06/28/2007	12/15/2020
20046G	BW	7		COMM_06-FL12.....				..3	..12*	16,775,208	89.430	14,999,708	16,772,587	16,773,197	0	(629)	(0)	0	0.880	0.878	MON...	6,972	151,537	06/28/2007	12/15/2020
20046G	BY	3		COMM_06-FL12.....				..3	..12*	40,999,657	84.586	34,680,134	40,999,657	40,999,657	0	0	0	0	0.920	0.920	MON...	17,818	387,050	10/18/2006	12/15/2020
20046G	CA	4		COMM_06-FL12.....				..3	..12*	6,800,000	60.122	4,088,282	6,800,000	6,800,000	0	0	0	0	0.810	0.810	MON...	2,602	56,619	10/18/2006	12/15/2020
20046G	CC	0		COMM_06-FL12.....				..3	..12*	8,200,000	58.413	4,789,882	8,200,000	8,200,000	0	0	0	0	0.910	0.910	MON...	3,525	76,590	10/18/2006	12/15/2020
20046G	CE	6		COMM_06-FL12.....				..3	..12*	5,500,000	53.421	2,938,139	5,500,000	5,500,000	0	0	0	0	0.960	0.960	MON...	2,494	54,159	10/18/2006	12/15/2020
200476	AX	7		COMM_07-FL14.....				..3	..12*	5,169,548	88.914	4,596,452	5,169,548	5,169,548	0	0	0	0	1.003	1.003	MON...	2,450	53,526	05/02/2007	06/15/2022
200476	AY	5		COMM_07-FL14.....				..3	..12*	7,084,195	87.203	6,177,652	7,084,195	7,084,195	0	0	0	0	1.130	1.130	MON...	3,781	81,970	05/02/2007	06/15/2022
200476	AZ	2		COMM_07-FL14.....				..3	..12*	3,254,900	85.492	2,782,679	3,254,900	3,254,900	0	0	0	0	1.210	1.210	MON...	1,860	40,302	05/02/2007	06/15/2022
200476	BA	6		COMM_07-FL14.....				..3	..12*	1,914,647	83.741	1,603,339	1,914,647	1,914,647	0	0	0	0	1.360	1.360	MON...	1,230	26,619	05/02/2007	06/15/2022
217565	AJ	9		COPPR_06-1A.....				..3	..1FE	40,000,000	90.500	36,200,000	40,000,000	40,000,000	0	0	0	0	0.539	0.539	JAJO...	43,724	239,455	12/13/2006	01/20/2021
140274	AA	9		CPLSE_05-1A.....				..2	..2FE	25,030,606	80.000	20,030,396	25,037,996	25,037,996	0	0	0	0	4.926	4.939	JAJO...	212,414	1,224,511	05/28/2008	01/29/2040
140274	AC	5		CPLSE_05-1A.....				..2	..2FE	4,498,668	34.000	1,530,000	4,500,000	4,500,000	0	0	0	0	5.036	5.062	JAJO...	39,029	226,620	05/28/2008	01/29/2040
22541S	2W	7		CSFB_04-C5.....				..3	..32*	1,644,180	88.395	1,446,147	1,636,000	1,639,751	0	(836)	0	0	4.958	4.894	MON...	6,759	81,113	12/16/2004	11/01/2037
225458	P2	8		CSFB_05-C4.....				..3	..32*	3,115,500	79.537	2,465,638	3,100,000	3,108,148	0	(1,544)	0	0	5.311	5.245	MON...	13,720	164,641	08/10/2005	08/01/2038
225458	P3	6		CSFB_05-C4.....				..3	..42*	3,015,000	69.419	2,082,579	3,000,000	3,007,899	0	(1,494)	0	0	5.384	5.318	MON...	13,460	161,520	08/10/2005	08/01/2038
225470	G6	4		CSMC_06-C1.....				..3	..52*	980,853	60.817	600,876	988,000	983,784	0	687	0	0	5.539	5.635	MON...	4,560	55,517	03/07/2006	02/01/2039
225470	G7	2		CSMC_06-C1.....				..34	..12*	1,662,963	15.597	261,849	1,678,802	261,849	0	(3,380)	0	0	5.539	34.404	MON...	7,749	94,334	03/07/2006	02/01/2039
22545R	AJ	5		CSMC_06-TF2A.....				..3	..12*	2,000,000	71.632	1,432,644	2,000,000	2,000,000	0	0	0	0	0.610	0.610	MON...	576	12,597	11/15/2006	10/15/2021
22545R	AM	8		CSMC_06-TF2A.....				..34	..12*	596,644	1.836	51,422	2,800,000	51,422	0	(20,341)	2,203,356	0	0.910	0.969	MON...	1,204	26,153	11/15/2006	10/15/2021
22545R	AV	8		CSMC_06-TF2A.....				..3	..12*	10,327,338	79.621	8,235,245	10,343,095	10,343,095	0	0	0	0	0.860	0.860	MON...	4,202	91,351	02/13/2007	09/15/2021
22545R	CW	4		CSMC_06-TF2A.....				..3	..12*	4,300,000	82.742	3,557,919	4,300,000	4,300,000	0	0	0	0	1.210	1.210	MON...	2,458	53,242	11/15/2006	10/15/2021
12638C	AU	2		CSMC_06-TFLA.....				..3	..12*	8,000,000	92.350	7,388,024	8,000,000	8,000,000	0	0	0	0	0.63.0						

E10.61

SCHEDULE D - PART 1

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

E10.62

1	2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value																		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12638C	BA	5	CSMC_06-TFLA.....	..	..	3	..12*	18,764,453	89.505	16,782,188	18,750,000	18,750,000	0	0	0	0	1.060	1.060	MON...	9,388	203,645	02/28/2007	04/15/2021		
22943N	AW	3	CSMS_06-HC1A.....	..	..	3	..12*	10,421,000	91.145	9,498,273	10,421,000	10,421,000	0	0	0	0	1.210	1.210	MON...	5,956	129,031	04/11/2006	05/15/2023		
14845T	AA	4	CSTL_2A.....	..	..	3	..1FE	12,388,161	98.000	12,199,489	12,448,458	12,448,458	0	0	0	0	0.769	0.769	JAJO...	20,743	95,380	08/24/2007	10/15/2014		
22943E	AC	7	CTCDO_05-3A.....	..	..	5	..5FE	7,549,494	95.000	7,125,000	7,500,000	7,506,215	0	(10,003)	0	0	5.267	5.140	MON...	32,919	395,025	07/26/2005	06/01/2035		
12642V	AB	6	CTCDO_06-4A.....	..	..	34	..6FE	0	0.000	0	3,620,526	3,620,526	0	0	0	0	0.593	0.000	MON...	0	18,586	03/01/2006	10/20/2043		
12642V	AC	4	CTCDO_06-4A.....	..	..	34	..6FE	0	0.000	0	8,699,069	8,699,069	0	0	0	0	0.693	0.000	MON...	0	51,935	03/01/2006	10/20/2043		
12642V	AD	2	CTCDO_06-4A.....	..	..	34	..6FE	347,379	0.000	0	4,428,001	4,428,001	0	(23,884)	4,404,117	0	1.033	0.000	MON...	0	39,029	03/01/2006	10/20/2043		
12642V	AF	7	CTCDO_06-4A.....	..	..	34	..6FE	286,084	0.000	0	3,631,090	3,631,090	0	(42,030)	3,596,840	0	1.503	0.000	MON...	0	46,278	12/19/2006	10/20/2043		
15188R	AB	8	CTRLN_07-1A.....	..	..	4	..6FE	2,979,624	0.000	0	5,000,000	5,000,000	0	(72,524)	0	0	6.520	0.000	MON...	0	190,167	07/20/2007	12/01/2049		
15188R	AC	6	CTRLN_07-1A.....	..	..	4	..6FE	338,218	0.000	0	2,500,000	2,500,000	0	(28,093)	0	0	6.770	7.028	MON...	0	98,804	07/20/2007	12/01/2049		
12667X	AE	6	CWCI_05-1A.....	..	..	34	..1FE	1,371,263	13.257	662,825	5,000,000	134,015	0	(38,007)	0	0	0.728	0.836	FMAN...	3,638	39,277	04/18/2005	05/25/2045		
12667X	AG	1	CWCI_05-1A.....	..	..	34	..6FE	7,193,140	1.000	71,526	7,152,627	71,526	(143,254)	214,780	0	0	0.984	0.000	FMAN...	7,041	152,627	01/11/2007	05/25/2045		
251547	AL	9	DFCS_98-I.....	..	..	9	..2FE	33,341	99.884	33,320	33,359	33,359	0	0	0	0	6.000	6.006	MON...	167	1,963	01/22/1998	04/01/2028		
26188J	4#	1	DREYFUS CASH MANAGEMENT FUND 21 YE IS.....	..	..	34	..1	14,538,029	12.794	4,477,835	0	4,477,837	0	(49,089)	0	0	0.127	0.000	MON...	4,323	48,406	12/15/2004	11/06/2017		
26188J	5#	0	DREYFUS CASH MANAGEMENT FUND 22 YE IS.....	..	..	34	..1	16,936,440	18.817	6,585,804	0	6,585,798	0	(49,093)	0	0	0.127	0.000	MON...	4,323	48,406	12/15/2004	11/06/2018		
26249W	AA	3	DRYD_06-11A.....	..	..	3	..1FE	24,337,011	92.018	22,394,430	24,337,011	24,337,011	0	0	0	0	0.539	0.539	JAJO...	29,518	145,194	04/05/2006	04/12/2020		
26358E	AA	0	DUANE_07-4A.....	..	..	3	..1FE	72,872,207	90.750	66,131,528	72,872,207	72,872,207	0	0	0	0	0.516	0.516	FMAN...	49,056	415,345	07/06/2007	11/14/2021		
23334X	AE	6	DVI_01-1.....	..	..	4	..6Z	(28)	0.000	0	1,996,524	1,996,524	0	0	0	0	5.625	0.000	MON...	0	96,156	05/02/2001	04/11/2011		
29078P	AA	8	EAST_00-A.....	..	..	34	..4FE	3,462,282	50.000	1,945,709	3,891,417	3,848,971	0	219,008	410,476	0	0.740	1.500	MON...	1,360	27,559	10/09/2001	08/15/2025		
29078P	AC	4	EAST_00-A.....	..	..	34	..6FE	9,100,314	0.000	0	9,100,314	9,100,314	0	(0)	0	0	3.558	0.000	MON...	0	0	08/17/2000	08/15/2025		
278289	AC	7	EATON_07-9A.....	..	..	3	..1FE	15,000,000	91.250	13,687,500	15,000,000	15,000,000	0	0	0	0	0.519	0.519	JAJO...	15,788	86,754	03/09/2007	04/20/2019		
54627R	AG	5	ESGL LOUISIANA RESTORATION CORP PR.....	..	..	1	..1FE	1,997,660	96.998	1,939,960	2,000,000	1,997,737	0	77	0	0	3.990	4.003	FA.....	35,245	0	07/15/2010	08/01/2024		
339464	AN	9	FLINT-1A.....	..	..	1	..1FE	2,764,404	98.750	2,729,848	2,764,404	2,764,404	0	0	0	0	8.083	8.083	MN.....	25,448	201,278	11/14/2000	11/20/2013		
34487*	AA	9	FOOTBALL TRUST IV.....	..	..	1	..1	40,000,000	113.953	45,581,200	40,000,000	40,000,000	0	0	0	0	6.195	6.195	OCT....	591,967	2,477,944	11/07/2008	11/12/2018		
344868	AA	2	FOOTBALL TRUST V.....	..	..	1	..1FE	16,000,000	104.100	16,656,026	16,000,000	16,000,000	0	0	0	0	5.350	5.350	OCT....	209,244	428,000	03/24/2010	10/05/2020		
34528Q	AC	8	FORDF_06-4.....	..	..	3	..1FE	20,000,000	99.857	19,971,436	20,000,000	20,000,000	0	0	0	0	0.510	0.510	MON...	4,820	105,639	06/21/2006	06/15/2013		
34528R	AD	4	FORDO_09-A.....	..	..	1	..1FE	4,955,764	101.725	4,917,734	4,834,339	4,873,671	0	(54,789)	0	0	3.960	2.452	MON...	8,508	207,067	08/05/2009	05/15/2013		
34529G	AF	2	FORDO_09-D.....	..	..	1	..1FE	1,799,786	101.141	1,820,545	1,800,000	1,799,910	0	90	0	0	2.170	2.176	MON...	1,736	39,060	09/02/2009	10/15/2013		
350846	AA	9	FOURC_06-3A.....	..	..	3	..1FE	20,420,786	92.414	18,871,665	20,420,786	20,420,786	0	0	0	0	0.538	0.538	JAJO...	21,685	117,501	08/22/2006	07/22/2020		
34511H	AA	1	FTHIL_07-1A.....	..	R	3	..1FE	23,876,596	89.500	21,369,553	23,876,596	23,876,596	0	0	0	0	0.529	0.529	FMAN...	14,044	140,079	01/31/2007	02/22/2021		
20173R	AE	9	GCCFC_06-FL4A.....	..	..	3	..12*	9,000,000	85.302	7,677,198	9,000,000	9,000,000	0	0	0	0	0.536	0.536	MON...	0	52,444	12/14/2006	11/05/2021		
20173R	AF	6	GCCFC_06-FL4A.....	..	..	3	..12*	10,792,031	78.719	8,659,035	11,000,000	10,971,410	0	32,233	0	0	0.586	0.895	MON...	0	47,550	09/05/2007	11/05/2021		
20173R	AH	2	GCCFC_06-FL4A.....	..	..	34	..12*	704,148	8.749	874,870	10,000,000	874,870	0	15,944	3,625,645	0	0.686	0.902	MON...	0	0	09/05/2007	11/05/2021		
20173R	AS	8	GCCFC_06-FL4A.....	..	..	34	..12*	1,535,965	0.001	16	1,590,644	1,430	0	0	0	0	0.261	0.000	MON...	0	0	05/16/2007	11/05/2021		
20173R	AT	6	GCCFC_06-FL4A.....	..	..	34	..12*	192,597	0.000	0	199,002	0	0	0	0	0	1.708	0.000	MON...	0	0	05/16/2007	11/05/2021		
20173R	AU	3	GCCFC_06-FL4A.....	..	..	34	..12*	246,284	0.001	3	254,722	510	0	0	0	0	1.908	0.002	MON...	0	0	05/16/2007	11/05/2021		
36159G	BD	8	GEBL_05-1A.....	..	..	3	..1FE	10,142,130	20.000	2,028,426	10,142,130	10,142,130	0	0	0	0	0.660	0.660	MON...	3,162	68,538	06/22/2005	06/15/2033		
36159G	BE	6	GEBL_05-1A.....	..	..	3	..2FE	2,698,058	15.000	404,709	2,698,058	2,698,058	0	0	0	0	0.960	0.960	MON...	1,224	26,383	06/22/2005	06/15/2033		
36159N	AE	2	GEBL_06-1A.....	..	..	3	..2FE	38,580	31.969	12,334	38,580	38,580	0	0	0	0	1.260	1.260	MON...	23	495	06/19/2006	05/15/2034		
36828Q	KX	3	GECMC_05-C1.....	..	..	3	..32*	4,963,086	82.540	4,126,975	5,000,000	4,982,147	0	3,783	0	0	4.949	5.045	MON...	20,621	247,450	04/20/2005	06/01/2048		
36828Q	PD	2	GECMC_05-C3.....	..	..	3	..12*	3,176,677	75.539	2,387,804	3,161,000	3,169,207	0	(1,529)	0	0	5.116	5.053	MON...	13,475	162,968	08/12/2005	07/01/2045		
36828Q	QJ	8	GECMC_05-C4.....	..	..	3	..52*	6,342,268	85.574	5,463,894	6,385,000	6,361,012	0	4,161	0	0	5.315	5.403	MON...	28,280	345,327	12/02/2005	11/01/2045		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.63	36159J	BM	2		GEMNT_09-2.....	..1FE	37,855,209	103.877	37,899,370	36,485,000	37,415,119	0	(440,090)	0	0	3.690	2.007	MON...	59,835	1,095,730	10/22/2010	07/15/2015
	36159J	CC	3		GEMNT_10-3.....	..1FE	21,997,573	101.682	22,369,961	22,000,000	21,997,982	0	409	0	0	2.210	2.214	MON...	21,609	232,296	06/17/2010	06/15/2016
	36170U	BY	6		GFORC_05-RR2.....	..5FE	25,014,063	40.000	10,000,000	25,000,000	25,001,572	0	(1,317)	0	0	0.561	0.555	MON...	1,947	144,360	02/14/2006	12/25/2039
	36170U	CA	7		GFORC_05-RR2.....	..41FE	3,592,840	0.000	0	9,250,000	0	0	(139,374)	5,749,197	0	5.533	0.010	MON...	0	341,195	08/11/2005	12/01/2039
	36170U	AB	7		GFORC_05-RR4.....	..3FE	4,972,461	94.000	4,700,000	5,000,000	4,992,357	0	3,329	0	0	4.830	4.925	MON...	20,125	241,602	07/22/2005	08/01/2036
	38500V	AC	0		GKKRE_06-1A.....	..341FE	43,122,100	50.000	15,000,000	30,000,000	15,807,759	0	(72,687)	14,119,555	0	0.588	0.549	JAJO..	33,345	192,970	08/03/2006	07/25/2041
	38500X	AC	6		GKKRE_07-1A.....	..341FE	3,640,762	5.932	1,176,402	19,833,000	1,176,079	0	(187,929)	0	0	0.886	0.010	FMAN.	22,932	187,242	07/25/2007	08/15/2056
	38136B	AE	2		GOLD3_07-3A.....	..31FE	41,000,000	89.940	36,875,400	41,000,000	41,000,000	0	0	0	0	0.507	0.507	FMAN.	35,214	230,015	02/27/2007	05/01/2022
	387477	AA	0	R	GRANV_06-3A.....	..31FE	32,552,148	94.731	30,836,975	32,552,148	32,552,148	0	0	0	0	0.549	0.549	JAJO..	36,243	198,170	04/13/2006	04/20/2018
	38980M	AA	3		GRAYS_04-1A.....	..31FE	14,597,179	97.160	14,182,619	14,597,179	14,597,179	0	0	0	0	0.666	0.666	FMAN.	12,685	87,195	05/20/2004	08/15/2016
	36228C	VX	8		GSMS_05-GG4.....	..22*1FE	5,024,995	88.777	4,438,845	5,000,000	5,012,426	0	(2,734)	0	0	4.782	4.718	MON...	19,925	239,070	06/09/2005	07/01/2039
	36228C	WA	7		GSMS_05-GG4.....	..52*1FE	2,017,391	59.191	1,188,265	2,007,500	2,012,485	0	(995)	0	0	4.939	4.875	MON...	8,263	99,138	06/09/2005	07/01/2039
	36298U	AL	2		GSMS_06-FL8A.....	..312*	3,502,188	88.023	3,080,798	3,500,000	3,500,003	0	(8)	0	0	0.636	0.635	MON...	1,607	22,601	01/12/2007	06/06/2020
	3622MS	AB	8		GSMS_07-GKK1.....	..346FE	1,911,527	0.000	0	6,759,000	0	0	(242,087)	0	0	5.704	6.140	MON...	32,127	377,569	08/10/2007	12/01/2049
	38136C	AC	8		GTCO_06-1A.....	..31FE	32,770,500	89.880	30,199,680	33,600,000	33,130,943	0	156,139	0	0	0.584	1.059	FMAN.	21,817	215,810	08/24/2007	02/22/2020
	40256E	AA	0		GULRA_06-1A.....	..31FE	19,992,248	89.900	17,973,031	19,992,248	19,992,248	0	0	0	0	0.528	0.528	FMAN.	10,546	115,637	10/27/2006	11/26/2020
	43812B	AG	8		HAROT_10-1.....	..1FE	4,999,372	100.537	5,026,871	5,000,000	4,999,633	0	262	0	0	1.250	1.256	MON...	1,736	51,562	02/18/2010	10/21/2013
	43812K	AD	5		HAROT_10-2.....	..1FE	599,961	101.401	608,405	600,000	599,968	0	8	0	0	1.930	1.932	MON...	418	6,755	05/12/2010	06/18/2013
	43813B	AD	4		HAROT_10-3.....	..1FE	2,149,498	98.437	2,116,403	2,150,000	2,149,525	0	27	0	0	0.940	0.947	MON...	561	2,975	10/20/2010	12/21/2016
	44923W	AD	3		HART_10-A.....	..1FE	2,099,965	102.003	2,142,064	2,100,000	2,099,970	0	5	0	0	2.450	2.450	MON...	2,287	30,298	05/05/2010	12/15/2016
	41283K	AC	1		HDMOT_10-1.....	..1FE	4,409,377	99.852	4,403,460	4,410,000	4,409,411	0	34	0	0	1.160	1.167	MON...	2,274	3,126	11/17/2010	02/15/2015
	42823B	AB	8		HICDO_06-5A.....	..31FE	22,238,718	92.750	20,626,411	22,238,718	22,238,718	0	0	0	0	0.543	0.543	MJSD.	8,728	129,237	11/20/2006	12/05/2018
	405364	AA	8		HLCNL_06-1A.....	..31FE	29,178,798	93.503	27,283,051	29,178,798	29,178,798	0	0	0	0	0.595	0.595	FMAN.	19,306	173,554	09/26/2006	11/20/2020
	40536Y	AC	8	R	HLCNL_07-2A.....	..31FE	72,657,583	90.500	65,755,113	72,657,583	72,657,583	0	0	0	0	0.513	0.513	JAJO..	70,466	412,259	03/20/2007	04/24/2021
	41154N	AA	5		HRBR_06-1A.....	..341FE	33,434,970	39.182	17,631,900	45,000,000	33,381,298	0	(60,034)	11,549,205	0	0.631	0.580	MON...	9,459	291,584	02/15/2007	03/20/2046
	41154N	AB	3		HRBR_06-1A.....	..341FE	58,841	28.898	1,444,900	5,000,000	25,754	0	(33,087)	4,941,159	0	0.911	0.890	MON...	1,518	46,554	07/17/2006	03/20/2046
	41154N	AC	1		HRBR_06-1A.....	..341FE	95,641	22.568	1,263,808	5,600,000	42,991	0	(52,650)	5,504,359	0	1.311	1.290	MON...	2,447	74,789	07/17/2006	03/20/2046
	41154N	AD	9		HRBR_06-1A.....	..341FE	1,684,486	20.963	509,401	2,430,000	21,010	0	(36,087)	745,514	0	1.611	1.636	MON...	1,305	39,824	07/17/2006	03/20/2046
	41154J	AA	4		HRBR_06-2A.....	..344FE	15,606,095	26.946	5,052,375	18,750,000	15,605,881	0	(214)	3,143,905	0	0.611	0.610	MON...	3,816	117,702	09/01/2006	09/20/2047
	41154J	AC	0		HRBR_06-2A.....	..341FE	96,570	19.767	876,337	4,433,334	66,369	0	(30,201)	4,336,764	0	1.061	1.040	MON...	1,567	48,002	08/31/2006	09/20/2047
	45254N	RV	1		IMM_05-8.....	..312*	1,596,895	62.852	1,003,675	1,596,895	1,596,895	0	0	0	0	0.761	0.761	MON...	169	12,292	11/23/2005	02/25/2036
	45254N	RW	9		IMM_05-8.....	..312*	3,186,124	57.931	1,845,769	3,186,124	3,186,124	0	0	0	0	1.011	1.011	MON...	447	32,477	11/23/2005	02/25/2036
	45257E	AE	4		IMSA_06-5.....	..312*	22,357,908	52.359	11,706,399	22,357,908	22,357,908	0	0	0	0	0.461	0.461	MON...	1,430	106,134	12/20/2006	12/25/2036
	47631W	AD	9		JER_06-2A.....	..346FE	1,813,898	0.000	0	15,000,000	0	0	(98,934)	274,150	0	0.761	0.000	MON...	0	116,966	09/27/2006	03/25/2045
	47631W	AF	4		JER_06-2A.....	..346FE	1,034,247	0.000	0	10,000,000	0	0	0	0	0	0.911	0.000	MON...	0	0	09/27/2006	03/25/2045
	617059	EY	2		JPMC_98-C6 IS.....	..346Z	1,378,288	3.700	136,161	0	0	0	(27,157)	0	0	1.652	0.000	MON...	5,065	63,861	04/30/2003	01/01/2030
	46625M	AN	9		JPMCC_01-CIBC.....	..312*	2,280,555	98.440	2,953,185	3,000,000	2,986,022	0	117,438	0	0	5.775	9.539	MON...	14,438	172,221	04/06/2001	03/01/2033
	46625M	PE	0		JPMCC_03-CB7.....	..312*	5,024,710	85.164	4,258,175	5,000,000	5,011,661	0	(1,938)	0	0	5.319	5.272	MON...	22,163	266,042	11/25/2003	01/01/2038
	46625Y	SP	9		JPMCC_05-LDP3.....	..342*	4,019,691	81.722	3,268,864	4,000,000	4,010,403	0	(1,941)	0	0	5.066	5.002	MON...	16,886	204,940	08/16/2005	08/01/2042
	46625Y	XZ	1		JPMCC_05-LDP5.....	..312*	4,981,485	73.874	3,693,675	5,000,000	4,989,417	0	1,770	0	0	5.358	5.407	MON...	22,326	270,738	12/16/2005	12/01/2044
	46625Y	A7	8		JPMCC_06-CB14.....	..3412*	0	0.000	0	0	0	0	0	0	0	5.532	0.000	MON...	0	0	03/02/2006	12/01/2044
	46627Q	BD	9		JPMCC_06-CB15.....	..3412*	2,188,298	89.636	3,226,882	3,600,000	2,104,677	0	(78,508)	155,978	0	5.885	5.820	MON...	17,655	211,860	06/09/2006	06/01/2043

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	For eig n	Bond CHAR	NAIC Designation	Actual Cost																		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
46625Y J6 1	JPMCC_06-FL1A.....		..	34	..12*	8,606,171	67.914	5,852,810	8,618,030	8,601,285	0	1,275	18,191	0	1.010	1.099	MON...	4,112	88,567	05/11/2007	02/15/2020			
46625Y J8 7	JPMCC_06-FL1A.....		..	34	..12*	4,107,222	63.630	2,620,645	4,118,561	4,106,748	0	281	12,122	0	1.160	1.249	MON...	2,257	48,542	02/28/2007	02/15/2020			
46629R AJ 3	JPMCC_06-FL2A.....		..	3	..12*	11,542,616	82.002	9,465,164	11,542,616	11,542,616	0	0	0	0	0.590	0.590	MON...	3,218	69,495	11/29/2006	11/15/2018			
46629R AK 0	JPMCC_06-FL2A.....		..	3	..12*	12,666,478	79.856	10,114,981	12,666,478	12,666,478	0	0	0	0	0.620	0.620	MON...	3,710	80,072	11/21/2006	11/15/2018			
46631Q AM 4	JPMCC_07-CB20.....		..	3	..42*	154,113	52.701	81,687	155,000	81,687	(72,655)	76	0	0	6.195	6.273	MON...	800	9,737	09/25/2007	02/01/2051			
46631Q AR 3	JPMCC_07-CB20.....		..	3	..12*	3,222,700	33.045	1,090,495	3,300,000	1,090,495	(2,151,990)	6,582	0	0	6.195	6.518	MON...	17,035	207,297	09/25/2007	02/01/2051			
48124D AH 4	JPMRT_07-A.....	.....	..	34	..6Z	90,000	0.000	0	90,000	0	0	0	0	10.000	0.000	MON...	0	0	03/09/2007	03/15/2012				
49638N AQ 9	KING_06-2A.....		..	3	..1FE	24,866,114	92.430	22,983,749	24,866,114	24,866,114	0	0	0	0	0.549	0.549	JAJO..	27,306	151,133	03/28/2006	04/21/2021			
493268 AW 6	KSLT_00-A.....		..	3	..2FE	1,078,941	92.932	1,002,686	1,078,941	1,078,941	0	0	0	0	0.608	0.608	FMAN.	655	6,832	06/15/2000	05/25/2029			
493268 BB 1	KSLT_01-A.....		..	3	..1FE	3,671,001	90.598	3,325,842	3,671,001	3,671,001	0	0	0	0	0.853	0.853	MJSD.	435	32,528	09/06/2001	06/29/2037			
493268 AU 0	KSLT_99-B.....		..	3	..1FE	11,072,188	40.250	4,427,500	11,000,000	11,000,000	0	0	0	0	1.008	1.008	FMAN.	11,083	117,723	07/11/2001	11/25/2036			
51804X AU 2	LASL_06-MF2.....	.....	..	34	..6FE	428,813	0.000	0	421,332	0	(1,896)	2,914	0	5.542	5.159	MON...	0	1,974	03/23/2006	01/01/2043				
51804X AS 7	LASL_06-MF2 IS.....	.....	..	34	..6FE	2,576,313	0.050	35,838	0	0	(103,052)	0	0	0.162	0.000	MON...	9,662	128,402	03/23/2006	01/01/2043				
51804W AC 4	LASL_06-MF3.....	.....	..	34	..6FE	808,250	0.000	0	789,336	0	(5,050)	0	0	5.937	0.000	MON...	0	36,408	06/23/2006	06/01/2043				
51804V AC 6	LASL_06-MF4.....	.....	..	34	..6FE	4,019,970	0.000	0	3,945,500	0	(33,662)	4,348	0	5.176	4.992	MON...	0	127,349	12/20/2006	09/01/2043				
51804V AD 4	LASL_06-MF4.....	.....	..	34	..6FE	5,634,345	0.000	0	5,524,201	0	0	0	0	5.241	5.071	MON...	0	48,243	12/20/2006	09/01/2043				
52521T AW 7	LBFR_06-LLFA.....	.....	..	3	..12*	5,652,866	68.767	3,887,329	5,652,866	5,652,866	0	0	0	0.620	0.620	MON...	1,656	36,178	08/29/2006	09/15/2021				
52521T AY 3	LBFR_06-LLFA.....	.....	..	3	..12*	12,215,939	63.095	7,704,647	12,211,242	12,211,655	(1,241)	0	0	0.660	0.654	MON...	3,808	83,103	11/21/2006	09/15/2021				
52521T BA 4	LBFR_06-LLFA.....	.....	..	3	..12*	1,878,653	60.507	1,136,724	1,878,653	1,878,653	0	0	0	0.910	0.910	MON...	808	17,547	08/07/2006	09/15/2021				
52521T BC 0	LBFR_06-LLFA.....	.....	..	34	..12*	762,359	20.114	745,738	3,707,521	745,738	(16,621)	2,945,162	0	1.060	1.150	MON...	1,856	40,268	08/07/2006	09/15/2021				
52524N AL 1	LBFR_07-LLFA.....	.....	..	3	..12*	7,000,000	81.843	5,728,989	7,000,000	7,000,000	0	0	0	0.760	0.760	MON...	2,513	54,736	08/03/2007	06/15/2022				
52524N AN 7	LBFR_07-LLFA.....	.....	..	34	..12*	4,700,000	78.240	3,677,271	4,700,000	4,701,317	1,317	0	0	0.960	1.037	MON...	2,131	46,282	08/03/2007	06/15/2022				
52524N AQ 0	LBFR_07-LLFA.....	.....	..	3	..12*	9,900,000	73.821	7,308,249	9,900,000	9,900,000	0	0	0	1.060	1.060	MON...	4,957	107,524	08/03/2007	06/15/2022				
52524N AS 6	LBFR_07-LLFA.....	.....	..	3	..12*	7,297,550	71.267	5,202,506	7,300,000	7,299,116	578	0	0	1.160	1.168	MON...	4,000	86,687	08/03/2007	06/15/2022				
86359D AD 9	LBSBC_05-1A.....	.....	..	3	..1FE	1,373,782	48.276	663,210	1,373,782	1,373,782	0	0	0	0.611	0.611	MON...	117	8,539	04/08/2005	02/25/2030				
86359D AE 7	LBSBC_05-1A.....	.....	..	3	..1FE	824,269	43.267	356,639	824,269	824,269	0	0	0	0.811	0.811	MON...	93	6,773	04/08/2005	02/25/2030				
86359D UE 5	LBSBC_05-2A.....	.....	..	3	..1FE	4,377,856	94.310	4,129,278	4,378,400	4,377,968	14	0	0	5.520	5.522	MON...	20,141	234,727	10/26/2005	09/01/2030				
52520V AC 7	LBSBC_06-2A.....	.....	..	3	..1FE	1,128,778	94.000	1,061,464	1,129,217	1,129,041	20	0	0	5.620	5.624	MON...	5,289	57,090	09/11/2006	09/01/2036				
52108H BS 2	LBUBS_00-C4.....	.....	..	4	..12*	3,530,433	57.873	3,252,301	5,619,750	4,602,977	108,617	865,920	0	6.890	10.107	MON...	0	179,585	09/28/2000	07/11/2032				
52108M DP 5	LBUBS_06-C1.....	.....	..	3	..42*	10,702,867	61.463	6,545,841	10,650,000	10,680,445	(5,080)	0	0	5.404	5.339	MON...	31,974	575,526	01/20/2006	02/11/2041				
50180C AG 5	LBUBS_06-C7.....	.....	..	3	..42*	994,414	94.674	946,737	1,000,000	996,305	525	0	0	5.407	5.481	MON...	3,004	54,070	02/06/2007	11/11/2038				
54265S AA 3	LGCL_04-1A.....	.....	..	3	..1FE	21,206,783	94.830	20,110,392	21,206,783	21,206,783	0	0	0	0.664	0.664	FMAN.	14,089	144,794	05/13/2004	05/25/2016				
52204P AF 6	LIFT-1.....	.....	..	3	..5FE	4,923,438	52.000	2,600,000	5,000,000	5,000,000	0	0	0	0.690	0.690	MON...	1,630	35,535	09/25/2001	07/15/2031				
52204P AJ 8	LIFT-1.....	.....	..	3	..4FE	1,566,352	89.000	1,432,553	1,609,611	1,609,611	0	0	0	0.690	0.690	MON...	525	10,654	10/23/2001	07/15/2016				
53944M AA 7	LNR_06-1A.....	.....	..	34	..6FE	7,116,067	0.000	0	9,800,000	0	(12,943)	2,701,808	0	0.611	0.037	MON...	0	14,058	11/13/2006	05/28/2043				
53944M AB 5	LNR_06-1A.....	.....	..	34	..6FE	654,990	0.000	0	9,500,000	0	(11,665)	51,571	0	0.811	3.913	MON...	0	13,484	02/16/2006	05/28/2043				
53944M AD 1	LNR_06-1A.....	.....	..	34	..6FE	130,513	0.000	0	6,404,000	0	(5,952)	0	0	1.111	4.255	MON...	0	11,729	02/16/2006	05/28/2043				
50212G AJ 2	LNR_07-1A.....		..	34	..6FE	3,288,082	0.000	0	11,000,000	0	11,487	431	11,918	0	0.534	0.000	MON...	0	0	02/27/2007	12/26/2049			
50212G AK 9	LNR_07-1A.....		..	34	..6FE	2,273,488	0.000	0	16,034,000	0	21,305	742	22,048	0	0.684	7.045	MON...	0	0	02/27/2007	12/26/2049			
532623 AB 1	LROCK_07-1A.....	.....	..	3	..1FE	49,119,911	87.500	42,979,922	49,119,911	49,119,911	0	0	0	0.481	0.481	MON...	3,279	244,516	03/08/2007	04/24/2023				
55445R AG 2	MACH_04-1A.....	.....	..	3	..1FE	3,786,788	91.750	3,440,625	3,750,000	3,761,971	(3,882)	0	0	5.610	5.470	MON...	17,531	227,716	07/12/2004	05/01/2040				
55445Q AB 5	MACH_05-CDN1.....	.....	..	3	..2FE	5,039,015	26.750	1,347,937	5,039,015	5,039,015	0	0	0	0.711	0.711	MON...	1,094	36,828	06/30/2005	07/21/2037				

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n																			Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code	Bond CHAR	NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value													
55445Q AC 3	MACH_05-CDN1.....			3	2FE	2,999,414	21.750	652,373	2,999,414	2,999,414	0	0	0	0.911	0.911	MON...	835	28,003	06/30/2005	07/21/2037			
55445Q AD 1	MACH_05-CDN1.....			3	2FE	1,079,789	19.250	207,859	1,079,789	1,079,789	0	0	0	1.061	1.061	MON...	350	11,723	06/30/2005	07/21/2037			
55445Q AE 9	MACH_05-CDN1.....			3	3FE	1,439,719	15.500	223,156	1,439,719	1,439,719	0	0	0	1.511	1.511	MON...	665	22,200	06/30/2005	07/21/2037			
55445Q AF 6	MACH_05-CDN1.....			3	3FE	1,439,718	13.250	190,763	1,439,718	1,439,718	0	0	0	1.761	1.761	MON...	775	25,849	06/30/2005	07/21/2037			
55445Q AG 4	MACH_05-CDN1.....			3	3FE	2,039,602	9.000	183,564	2,039,602	2,039,602	0	0	0	2.061	2.061	MON...	1,284	42,824	06/30/2005	07/21/2037			
565853 AA 6	MARRE_06-1A.....			3	2FE	50,000,000	85.000	42,500,000	50,000,000	50,000,000	0	0	0	0.591	0.591	MON...	4,102	303,922	04/26/2006	05/25/2046			
565853 AC 2	MARRE_06-1A.....			3	3FE	27,513,125	65.000	17,875,000	27,500,000	27,513,882	0	(6,904)	0	0.621	0.595	MON...	2,370	175,499	11/09/2006	05/25/2046			
565853 AG 3	MARRE_06-1A.....			34	1FE	969,541	2.649	900,718	34,000,000	900,718	0	(310,412)	0	0.941	1.395	MON...	4,442	326,989	07/09/2007	05/25/2046			
565853 AN 8	MARRE_06-1A.....			34	1FE	7,683,644	1.948	150,939	7,750,000	150,939	0	(127,329)	124,481	0	1.661	1.610	MON...	1,787	130,954	09/12/2006	05/25/2046		
55262T A* 4	MBNAM_97-B.....			3	2FE	9,980,137	100.178	10,017,780	10,000,000	9,997,780	0	1,762	0	1.210	1.229	MON...	5,715	123,458	03/03/1997	08/15/2014			
55262T CC 5	MBNAM_97-B.....			3	1FE	495,215	99.318	496,588	500,000	495,903	0	3,227	0	0.610	1.294	MON...	144	3,148	01/20/1998	08/15/2014			
62388Q AB 0	MCAP_04-3A.....			3	1FE	3,250,000	87.720	2,850,900	3,250,000	3,250,000	0	0	0	0.886	1.796	FMAN.	3,758	30,683	04/22/2004	02/15/2016			
62388V AB 9	MCAP_06-5A.....			3	1FE	11,845,555	90.910	10,768,794	11,845,555	11,845,555	0	0	0	0.542	0.542	MJSD.	3,029	69,123	06/09/2006	09/15/2018			
55817R AA 5	MDPK_06-2A.....			3	1FE	24,642,336	92.352	22,757,690	24,642,336	24,642,336	0	0	0	0.563	0.563	MJSD.	1,926	150,624	02/07/2006	03/25/2020			
56081# AH 3	MLB TRUST 2009.....				1	15,000,000	103.364	15,504,600	15,000,000	15,000,000	0	0	0	4.270	4.270	JD.	37,363	644,058	11/20/2009	12/10/2015			
55312Y AG 7	MLCFC_07-5.....				22*	35,795,063	90.462	32,204,365	35,600,000	35,731,608	0	(18,713)	0	5.419	5.347	MON...	160,764	1,929,164	03/01/2007	08/01/2048			
59023U AQ 5	MLFT_06-1.....			3	12*	6,000,000	76.233	4,573,968	6,000,000	6,000,000	0	0	0	0.630	0.630	MON...	1,786	38,979	10/31/2006	06/15/2022			
59023U AR 3	MLFT_06-1.....			3	12*	14,823,625	66.993	9,930,387	14,823,000	14,823,036	0	(52)	0	0.810	0.810	MON...	5,672	123,349	05/10/2007	06/15/2022			
59023U AU 6	MLFT_06-1.....			3	12*	24,327,821	93.955	22,857,204	24,327,821	24,327,821	0	0	0	0.760	0.760	MON...	8,735	190,110	11/02/2006	06/15/2022			
59022H JS 2	MLMT_05-CIP1.....				52*	10,054,276	65.363	6,536,280	10,000,000	10,029,280	0	(4,852)	0	5.208	5.143	MON...	43,401	528,095	08/11/2005	07/01/2038			
57117P AH 7	MLR_06-1A.....				1FE	142,877	100.257	143,251	142,884	142,884	0	1	0	5.630	5.632	MON...	358	6,442	09/13/2006	09/16/2013			
62544H AF 2	MSAT_05-RR4A.....				3FE	5,051,172	40.000	2,000,000	5,000,000	5,025,898	0	(6,896)	0	5.270	5.137	MON...	21,958	263,500	07/20/2005	11/01/2035			
61745M XL 2	MSC_04-HQ3.....			3	12*	5,024,250	77.772	3,888,580	5,000,000	5,008,993	0	(2,577)	0	5.295	5.232	MON...	22,062	261,791	02/20/2004	01/01/2041			
61745M 6N 8	MSC_05-HQ6.....			3	32*	2,513,718	70.198	1,754,958	2,500,000	2,507,173	0	(1,363)	0	5.202	5.130	MON...	10,838	130,050	07/29/2005	08/01/2042			
62474T AA 1	MSC_05-RR6.....				6FE	1,793,373	12.018	213,400	1,775,731	213,400	(1,571,330)	(1,851)	0	5.306	5.173	MON...	7,852	94,234	09/28/2005	05/01/2043			
62474U AA 8	MSC_05-RR6.....				4FE	2,706,159	18.291	490,113	2,679,477	2,690,603	0	(2,361)	0	5.233	5.085	MON...	11,685	140,238	09/28/2005	05/01/2043			
62474V AA 6	MSC_05-RR6.....			34	6FE	681,126	9.750	222,625	2,283,333	222,625	(297,583)	(27,702)	1,624,976	0	5.437	5.500	MON...	10,345	124,163	09/28/2005	05/01/2043		
61745M TQ 0	MSC_05-XLF.....			3	12*	1,406,862	97.760	1,375,354	1,406,862	1,406,862	0	0	0	0.910	0.910	MON...	605	11,623	08/09/2005	08/15/2019			
61745S AM 2	MSC_06-XLF.....			34	12*	1,153,916	0.000	0	5,000,000	0	0	0	0	0.690	0.000	MON...	0	0	01/12/2007	07/15/2019			
61745S AP 5	MSC_06-XLF.....			34	12*	1,631,849	0.010	163	1,631,849	2,942	0	2,942	0	1.110	0.000	MON...	0	0	07/28/2006	01/15/2021			
61754J AK 4	MSC_07-T27.....			3	42*	4,433,861	74.162	3,411,452	4,600,000	4,476,706	0	13,158	0	5.648	6.098	MON...	21,652	262,784	07/19/2007	06/11/2042			
61754J AM 0	MSC_07-T27.....			34	42*	2,148,558	47.054	1,082,237	2,300,000	2,172,223	0	7,442	0	5.648	6.337	MON...	10,826	131,392	07/19/2007	06/11/2042			
61752L AD 7	MSC_07-XLFA.....			3	12*	5,000,000	51.447	2,572,370	5,000,000	5,000,000	0	0	0	0.420	0.420	MON...	992	21,883	02/01/2007	10/15/2020			
61752L AE 5	MSC_07-XLFA.....			3	12*	3,300,000	37.164	1,226,402	3,300,000	3,300,000	0	0	0	0.450	0.450	MON...	702	15,446	02/01/2007	10/15/2020			
61752L AF 2	MSC_07-XLFA.....			3	12*	5,000,000	33.204	1,660,205	5,000,000	5,000,000	0	0	0	0.510	0.510	MON...	1,205	26,445	02/01/2007	10/15/2020			
61752L AG 0	MSC_07-XLFA.....			3	12*	2,814,000	30.185	849,403	2,814,000	2,814,000	0	0	0	0.560	0.560	MON...	745	16,310	02/01/2007	10/15/2020			
61752L AH 8	MSC_07-XLFA.....			34	12*	210,663	5.765	195,993	3,400,000	195,993	0	(14,669)	3,189,337	0	0.600	0.570	MON...	964	21,085	02/01/2007	10/15/2020		
61752L AN 5	MSC_07-XLFA.....			3	12*	773,660	75.000	580,245	773,660	773,660	0	0	0	1.260	1.260	MON...	460	9,947	02/01/2007	10/15/2020			
59066X AE 4	MWEST_07-1A.....			34	1FE	8,131,224	32.000	3,840,000	12,000,000	8,103,904	0	(27,320)	46,645	0	0.611	0.586	MON...	1,018	75,368	01/26/2007	02/25/2047		
59066X AG 9	MWEST_07-1A.....			34	1FE	424,077	3.497	349,726	10,000,000	349,726	0	(74,351)	0	0.751	0.726	MON...	1,043	76,962	01/26/2007	02/25/2047			
65476B AD 5	NAROT_10-A.....				1FE	2,149,637	99.355	2,136,125	2,150,000	2,149,667	0	29	0	1.310	1.315	MON...	1,252	6,494	09/15/2010	09/15/2016			
637432 LR 4	NATIONAL RURAL UTILITIES COOP FINA.....				1FE	343,834	137.512	371,282	270,000	335,080	0	(6,226)	0	10.375	6.410	MN.....	4,669	28,013	07/23/2009	11/01/2018			

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			F o r e i g n	Bond	NAIC	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
639107	AA	9	NAUTQ_06_1A.....	.....	..	.....3	..1FE	19,245,933	92.093	17,724,157	19,245,933	19,245,933	0	0	0	0	0.539	0.539	JAJO..	22,479	115,458	03/30/2006	04/15/2020	
66704J	BQ	0	NEF_06-A.....	.....	..	.....3	..1FE	21,000,000	87.500	18,375,000	21,000,000	21,000,000	0	0	0	0	0.498	0.502	FMAN.	9,577	116,475	05/03/2006	05/28/2026	
65537H	AF	4	NMCRE_07-2A.....	.....	..	.....34	..6FE	16,164,842	2.319	399,986	17,250,050	399,985	(0)	178,858	0	0	0.734	1.585	FMAN.	14,076	136,317	05/04/2007	05/21/2042	
65537H	AG	2	NMCRE_07-2A.....	.....	..	.....34	..6FE	9,969,776	3.234	340,842	10,538,563	340,842	0	172,931	0	0	0.784	1.391	FMAN.	9,185	88,554	03/14/2007	05/21/2042	
65537H	AH	0	NMCRE_07-2A.....	.....	..	.....34	..6FE	13,009,424	2.767	381,198	13,778,263	381,198	0	168,416	0	0	0.884	1.491	FMAN.	13,539	129,553	03/14/2007	05/21/2042	
65537H	AJ	6	NMCRE_07-2A.....	.....	..	.....34	..6FE	10,923,341	3.131	347,470	11,098,818	347,470	0	161,423	0	0	1.084	0.000	FMAN.	13,373	126,512	03/14/2007	05/21/2042	
62936E	AF	5	NPF6_98-2.....	.....	..	.....4	..6Z	8,899,691	0.000	0	8,902,121	0	0	0	0	0	6.100	0.000	MON...	0	0	12/19/2002	12/31/2009	
03759S	AA	3	NSCR_06-2A.....	.....	..	.....34	..1FE	489,882	44.890	1,122,250	2,500,000	475,974	0	(13,908)	0	0	0.661	0.637	MON...	551	17,003	11/14/2006	09/20/2047	
03759S	AB	1	NSCR_06-2A.....	.....	..	.....34	..1FE	34,871	43.200	864,000	2,000,000	17,417	0	(17,453)	0	0	0.861	0.837	MON...	574	17,658	11/14/2006	09/20/2047	
03759S	AC	9	NSCR_06-2A.....	.....	..	.....34	..1FE	793,296	44.060	881,200	2,000,000	25,005	0	(24,308)	0	0	1.211	1.230	MON...	807	24,755	11/14/2006	09/20/2047	
03759S	AD	7	NSCR_06-2A.....	.....	..	.....34	..1FE	2,000,000	44.920	898,400	2,000,000	72,024	0	(30,465)	0	0	1.561	1.586	MON...	1,040	31,852	11/14/2006	09/20/2047	
03762A	AA	7	NSCR_07-3A.....	.....	..	.....34	..1FE	292,154	43.790	8,758,000	20,000,000	290,926	0	(1,228)	19,707,846	0	0.561	0.560	MON...	3,738	124,688	02/05/2007	10/20/2052	
03762A	AC	3	NSCR_07-3A.....	.....	..	.....34	..1FE	110,381	33.870	2,540,250	7,500,000	82,697	0	(27,684)	7,389,619	0	0.611	0.590	MON...	1,527	50,873	02/05/2007	10/20/2052	
64031Q	AJ	0	NSLT_02-2.....	.....	..	.....3	..1FE	5,805,000	61.000	3,660,000	6,000,000	5,904,265	0	13,284	0	0	1.003	1.174	MJSD.	836	63,270	11/27/2002	12/26/2033	
67073V	AA	0	NYLIM_06-1A.....	.....	..	.....3	..1FE	20,000,000	91.509	18,301,800	20,000,000	20,000,000	0	0	0	0	0.526	0.526	FMAN.	15,769	115,053	06/21/2006	08/08/2020	
67413S	DD	7	OAK_98-A.....	.....	..	.....34	..1FE	209,801	100.156	210,523	210,196	210,196	0	0	0	0	6.200	6.222	MON...	1,086	12,576	02/20/1998	05/01/2028	
67413S	DM	7	OAK_98-B.....	.....	..	.....34	..1FE	1,037,739	100.223	1,040,509	1,038,193	1,038,193	0	0	0	0	6.350	6.357	MON...	5,494	63,996	05/28/1998	03/01/2017	
675919	AA	2	OCT11_07-1A.....	.....	..	.....3	..1FE	75,000,000	89.168	66,876,000	75,000,000	75,000,000	0	0	0	0	0.518	0.518	FMAN.	38,813	427,893	06/28/2007	08/25/2021	
675726	AA	1	OCT9_06-1A.....	.....	..	.....3	..1FE	20,000,000	91.040	18,208,000	20,000,000	20,000,000	0	0	0	0	0.528	0.528	JAJO..	20,792	117,287	04/27/2006	04/23/2020	
67085P	AA	9	OHSFF_06-2A.....	.....	..	.....3	..1FE	34,000,000	91.000	30,940,000	34,000,000	34,000,000	0	0	0	0	0.612	0.612	MJSD.	9,819	222,532	08/08/2006	09/13/2013	
699424	BC	0	PARCS_07-10 (IG7 10-15%).....	.....	R	3	..3FE	149,094,500	86.800	130,200,000	150,000,000	149,420,649	0	94,591	0	0	0.704	6.017	MJSD.	35,188	1,120,449	03/01/2007	12/20/2016	
69348H	BT	4	PNCMA_00-C1.....	.....	..	.....4	..12*	466,194	18.738	562,133	3,000,000	1,213,243	0	(10,760)	1,737,860	0	6.625	10.975	MON...	16,563	198,579	06/15/2000	03/15/2033	
772644	AB	6	RKCD0_06-1A.....	.....	..	.....3	..3FE	3,300,000	65.000	2,145,000	3,300,000	3,300,000	0	0	0	0	0.582	0.582	MJSD.	906	20,595	11/02/2006	12/15/2026	
772644	AC	4	RKCD0_06-1A.....	.....	..	.....3	..3FE	8,000,000	50.000	4,000,000	8,000,000	8,000,000	0	0	0	0	0.662	0.662	MJSD.	2,499	56,416	11/02/2006	12/15/2026	
772644	AD	2	RKCD0_06-1A.....	.....	..	.....3	..4FE	13,500,000	35.000	4,725,000	13,500,000	13,500,000	0	0	0	0	0.802	0.802	MJSD.	5,110	114,365	11/02/2006	12/15/2026	
749618	AB	0	RNB TRUST SERIES.....	.....	..	.....2	..1FE	5,468,000	51.526	12,881,475	25,000,000	10,774,520	0	104,287	0	0	0.000	8.740	JJ.....	0	0	12/15/2000	07/15/2097	
78388Q	AB	6	SAPT-BLS-1997-1.....	@.....	..	2	..1	9,278,400	54.924	21,969,800	40,000,000	18,578,741	0	1,525,810	0	0	0.000	8.755	NA.....	0	0	12/13/2000	07/15/2097	
78402K	AA	3	SASC_07-BHC1.....	.....	..	.....34	..1FE	8,069,556	8.934	710,221	7,950,000	710,221	0	(394,653)	0	0	5.539	5.590	MON...	36,695	445,666	03/02/2007	12/01/2049	
78402K	AB	1	SASC_07-BHC1.....	.....	..	.....34	..6FE	2,954,091	0.000	0	7,950,000	0	0	(214,945)	0	0	5.584	0.000	MON...	0	325,464	03/02/2007	12/01/2049	
79548C	AK	2	SBM7_00-C3.....	.....	..	.....6	..6FE	0	0.000	0	0	0	0	0	0	0	7.000	0.000	MON...	0	(10,004)	12/13/2000	12/01/2033	
81273X	AC	1	SEAWL_06-1.....	.....	..	.....3	..2FE	33,660,000	40.000	13,600,000	34,000,000	33,794,249	0	53,319	0	0	0.953	1.120	MON...	15,308	334,743	07/24/2007	04/15/2046	
81273W	AD	1	SEAWL_06-2A.....	.....	..	.....3	..3FE	10,000,000	25.000	2,500,000	10,000,000	10,000,000	0	0	0	0	0.810	0.810	MON...	3,826	83,245	05/02/2006	10/15/2052	
784420	AE	1	SLCLT_05-1.....	.....	..	.....3	..1FE	14,590,404	82.000	12,069,742	14,719,197	14,630,411	0	9,760	0	0	0.486	0.567	FMAN.	9,332	79,432	08/08/2005	02/15/2045	
784427	AG	1	SLCLT_06-1.....	.....	..	.....3	..1FE	22,500,000	86.894	19,551,060	22,500,000	22,500,000	0	0	0	0	0.512	0.512	MJSD.	5,435	124,451	06/22/2006	03/15/2039	
784419	AF	0	SLCLT_06-A.....	.....	..	.....3	..1FE	34,000,000	73.936	25,138,206	34,000,000	34,000,000	0	0	0	0	0.589	0.589	JAJO..	43,394	221,205	12/11/2006	07/15/2036	
784419	AG	8	SLCLT_06-A.....	.....	..	.....3	..1FE	18,594,000	66.348	12,336,784	18,594,000	18,594,000	0	0	0	0	0.739	0.739	JAJO..	29,775	149,252	12/11/2006	07/15/2036	
78442G	DF	0	SLMA_01-4.....	.....	..	.....3	..1FE	8,000,000	94.330	7,546,400	8,000,000	8,000,000	0	0	0	0	0.788	0.788	JAJO..	11,914	67,636	11/27/2001	01/25/2021	
78442G	DJ	2	SLMA_02-1.....	.....	..	.....3	..1FE	10,032,031	82.895	8,289,480	10,000,000	10,000,000	0	0	0	0	0.758	0.758	JAJO..	14,326	81,512	08/17/2005	01/25/2021	
78442G	KP	0	SLMA_03-14																					

E10.66

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
78442G	KV	7	SLMA_04-1.....	.....	..	.....3	..1FE	15,444,807	77.566	11,979,888	15,444,807	15,444,807	0	0	0	0	0.788	0.788	JAJO..	23,002	128,867	02/11/2004	07/25/2039
78442G	MR	4	SLMA_04-8.....	.....	..	.....3	..1FE	9,773,476	79.122	7,644,027	9,661,015	9,790,162	0	(12,018)	0	0	0.748	0.535	JAJO..	13,658	77,354	08/08/2005	01/25/2040
78443C	BK	9	SLMA_04-A.....	.....	..	.....3	..4FE	7,167,344	53.287	3,730,069	7,000,000	7,126,788	0	(14,916)	0	0	1.252	0.543	MJSD.	4,137	91,238	01/07/2005	06/15/2033
78442G	PS	9	SLMA_05-5.....	.....	..	.....3	..1FE	20,000,000	69.430	13,886,000	20,000,000	20,000,000	0	0	0	0	0.538	0.538	JAJO..	20,341	118,536	06/22/2005	10/25/2040
78443C	BV	5	SLMA_05-A.....	.....	..	.....3	..1FE	49,921,875	69.038	34,518,800	50,000,000	49,934,741	0	6,360	0	0	0.612	0.625	MJSD.	14,440	327,253	08/08/2005	12/15/2038
78443C	CD	4	SLMA_05-B.....	.....	..	.....3	..3FE	6,400,000	33.881	2,168,384	6,400,000	6,400,000	0	0	0	0	1.002	1.002	MJSD.	3,027	67,195	10/20/2005	06/15/2039
83149F	AD	6	SLMA_06-6.....	.....	..	.....3	..1FE	8,564,414	78.897	7,100,721	9,000,000	8,675,010	0	41,463	0	0	0.498	0.989	JAJO..	8,473	49,701	10/02/2007	01/25/2041
78443G	AJ	4	SLMA_06-7.....	.....	..	.....3	..1FE	18,120,000	80.392	14,566,976	18,120,000	18,120,000	0	0	0	0	0.488	0.488	JAJO..	16,718	98,233	08/02/2006	01/27/2042
78443K	AK	2	SLMA_06-9.....	.....	..	.....3	..1FE	7,611,875	80.821	6,465,680	8,000,000	7,711,710	0	33,481	0	0	0.518	0.963	JAJO..	7,834	45,796	10/02/2007	01/25/2041
78443C	CY	8	SLMA_06-BW.....	.....	..	.....3	..1FE	50,000,000	60.000	30,000,000	50,000,000	50,000,000	0	0	0	0	0.502	0.502	MJSD.	11,842	271,489	06/01/2006	12/15/2039
78443V	AJ	1	SLMA_07-1.....	.....	..	.....3	..1FE	5,672,109	79.013	4,740,750	6,000,000	5,749,588	0	27,533	0	0	0.508	1.001	JAJO..	5,762	33,741	10/02/2007	01/27/2042
784582	BB	3	SMSLT_00-A.....	.....	..	.....3	..1FE	23,497,188	65.250	15,333,750	23,500,000	23,500,000	0	(225)	0	0	0.838	0.838	JAJO..	35,575	211,021	07/15/2002	04/28/2037
784582	BE	7	SMSLT_00-B.....	.....	..	.....3	..1FE	5,000,000	69.528	3,476,395	5,000,000	5,000,000	0	0	0	0	0.988	0.988	JAJO..	8,923	52,502	05/15/2000	10/28/2036
84860R	AA	1	SPMF_06-1A.....	.....	..	.....4	..4FE	9,048,146	81.000	7,331,329	9,051,024	9,048,814	0	91	0	0	5.760	5.764	MON...	43,445	520,361	03/08/2006	03/01/2024
84860P	AA	5	SPMF_07-1A.....	.....	..	.....4	..4FE	67,255,946	79.000	53,280,056	67,443,109	67,293,607	0	10,692	0	0	5.740	5.770	MON...	322,603	3,866,739	04/10/2007	03/01/2025
858051	AA	3	STDMA_08-1A.....	.....	..	.....3	..1FE	26,592,284	100.000	26,592,284	26,592,284	26,592,284	0	0	0	0	2.289	2.289	JAJO..	131,888	541,550	03/12/2008	05/15/2015
858051	AC	9	STDMA_08-1A2.....	.....	..	.....3	..1FE	1,200,000	100.000	1,500,000	1,500,000	1,320,352	0	45,577	0	0	3.789	7.958	JAJO..	12,314	58,426	03/12/2008	05/15/2015
858051	AE	5	STEDMAN LOAN FUND LTD_08-1B.....	.....	..	.....34	..1FE	167,335	100.000	750,000	750,000	272,168	0	55,436	0	0	5.289	40.549	JAJO..	8,595	40,619	03/12/2008	05/15/2015
89232E	AD	4	TAOT_10-A.....	.....	..	.....1	..1FE	11,998,078	101.406	12,168,678	12,000,000	11,998,487	0	410	0	0	1.860	1.865	MON...	9,920	136,400	04/29/2010	05/16/2016
89235Y	AD	7	TAOT_10-B.....	.....	..	.....1	..1FE	1,499,727	100.573	1,508,590	1,500,000	1,499,766	0	39	0	0	1.470	1.476	MON...	980	8,759	07/14/2010	01/17/2017
871928	AH	0	TIERS CORPORATE BOND-BACKED CERTIF.....	.....	..	.....2	..1FE	18,684,600	70.000	42,000,000	60,000,000	32,415,819	0	231,445	0	0	0.000	9,999.999	JD.....	0	0	07/10/2002	12/01/2096
87309P	AG	4	TYHOT_05-LUX.....	.....	..	.....3	..12*	4,294,859	97.206	4,177,848	4,297,910	4,296,952	0	1,593	0	0	0.780	0.799	MON...	1,584	34,678	12/20/2005	01/15/2021
87309P	AH	2	TYHOT_05-LUX.....	.....	..	.....3	..12*	10,291,228	97.199	10,010,308	10,298,766	10,298,551	0	357	0	0	0.890	0.892	MON...	4,330	94,583	12/20/2005	01/15/2021
94978#	CM	7	UNION PACIFIC RAILROAD LEV LEASE.....	.....	..	.....2	1	1,964,470	106.133	2,084,951	1,964,470	1,964,470	0	0	0	0	5.060	4.971	JJ.....	49,425	99,402	02/18/2005	07/02/2025
05577@	AN	0	UNION PACIFIC RR 2009-1 LEASE.....	.....	..	.....2	1	13,494,621	103.858	14,015,244	13,494,621	13,494,621	0	0	0	0	4.830	4.830	AO.....	137,600	640,151	09/16/2009	10/15/2024
92869A	AC	8	VALET_10-1.....	.....	..	.....1	..1FE	4,999,769	100.530	4,523,832	4,500,000	4,499,879	0	87	0	0	1.310	1.312	MON...	1,801	53,674	01/22/2010	01/20/2014
919152	AA	6	VALHALLA-BARCLAYS 2 PRINCIPAL UNIT.....	.....	R	1	1	1,945,251	34.775	3,477,500	10,000,000	4,859,197	0	415,400	0	0	0.000	9.139	MAT....	0	0	10/02/2000	02/28/2017
919152	AB	4	VALHALLA-LLOYDS 2 PRICIPAL UNIT SE.....	.....	R	4	1	(201,212)	30.849	2,865,900	9,290,000	2,639,351	0	445,358	0	0	0.000	9.163	MAT....	0	0	10/02/2000	11/30/2016
919152	AC	2	VALHALLA-LLOYDS 3 PRINCIPAL UNIT S.....	.....	..	.....4	1	(69,806)	31.976	1,496,500	4,680,000	1,308,962	0	213,535	0	0	0.000	9.160	MAT....	0	0	10/02/2000	02/28/2017
919152	AD	0	VALHALLA-MIDLAND 1M.....	.....	..	.....1	1	2,346,049	36.167	4,557,000	12,600,000	6,022,332	0	529,469	0	0	0.000	9.417	MAT....	0	0	10/02/2000	12/30/2016
919152	AE	8	VALHALLA-MIDLAND 2M PRIN UNIT SER.....	.....	..	.....1	1	2,937,897	35.592	5,748,100	16,150,000	7,542,810	0	663,252	0	0	0.000	9.419	MAT....	0	0	10/02/2000	03/31/2017
919152	AF	5	VALHALLA-MIDLAND 3M PRIN UNIT SER.....	.....	..	.....1	1	2,582,884	36.689	5,239,200	14,280,000	6,650,626	0	586,520	0	0	0.000	9.449	MAT....	0	0	10/02/2000	12/29/2016
919152	AH	1	VALHALLA-NATIONAL AUSTRALIA BANK P.....	.....	..	.....1	1	1,397,509	38.270	2,678,900	7,000,000	3,501,116	0	300,210	0	0	0.000	9.169	MAT....	0	0	10/02/2000	10/25/2016
919152	AG	3	VALHALLA-NATWEST C PRIN UNIT SER G.....	.....	R	4	1	(1,616,574)	28.888	13,288,600	46,000,000	11,892,829	0	2,103,683	0	0	0.000	9.399	MAT....	0	0	10/02/2000	11/30/2016
92328F	AA	6	VENTR_06-1A.....	.....	..	.....3	..1FE	12,000,000	90.710	10,885,200	12,000,000	12,000,000	0	0	0	0	0.526	0.526	FMAN.	10,343	69,671	06/29/2006	08/03/2020
92534C	AB	1	VERT_06-CR1A.....	.....	..	.....34	..6FE	26,500,465	3.000	870,000	29,000,000	0	0	4,344	0	0	0.808	1.621	JAJO..	0	0	05/15/2006	04/22/2046
94352M	AC	2	WAVE_07-2A.....	.....	..	.....34	..1FE	680,125	9.763	2,343,120	24,000,000	497,743	0	(182,382)	0	0	0.761	0.737	MON...	6,085	187,058	07/12/2007	07/20/2051
94352M	AD	0	WAVE_07-2A.....	.....	..	.....34	..1FE	10,254,334	9.965	2,730,410	27,400,000	297,216	0	(237,172)	0	0	0.861	0.876	MON...	7,860	241,263	07/12/2007	07/20/2051
94352M	AF	5	WAVE_07-2A.....	.....	..	.....34	..1FE	15,894,218	10.184	1,639,624	16,100,000												

SCHEDULE D - PART 1

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

1	2						Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized													Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
92977Q	AJ	7	WBCMT_06-C27.....	.....	..	.....3	..52*	.....	20,608,594	41.012	8,202,340	20,000,000	20,387,715	0	(58,332)	0	0	5.865	5.459	MON...	97,750	1,173,000	11/15/2006	07/01/2045			
92976B	HV	7	WBCMT_06-WL7A.....	.....	..	.....3	..32*	.....	2,968,000	63.577	1,886,956	2,968,000	2,968,000	0	0	0	0	0.600	0.600	MON...	841	18,393	09/19/2006	09/15/2021			
92976B	HW	5	WBCMT_06-WL7A.....	.....	..	.....3	..32*	.....	8,500,000	57.509	4,888,308	8,500,000	8,500,000	0	0	0	0	0.620	0.620	MON...	2,490	54,399	09/19/2006	09/15/2021			
92976B	HX	3	WBCMT_06-WL7A.....	.....	..	.....34	..12*	.....	6,777,282	51.732	6,172,404	11,931,500	6,748,938	0	(28,344)	5,154,218	0	0.660	0.630	MON...	3,720	81,200	09/19/2006	09/15/2021			
92976B	HY	1	WBCMT_06-WL7A.....	.....	..	.....34	..12*	.....	2,000,000	8.944	178,877	2,000,000	178,877	0	(15,942)	0	0	0.860	0.923	MON...	813	17,666	09/19/2006	09/15/2021			
92976B	JA	1	WBCMT_06-WL7A.....	.....	..	.....3	..12*	.....	9,177,368	98.263	9,017,948	9,177,368	9,177,368	0	0	0	0	1.060	1.060	MON...	4,595	99,676	09/19/2006	09/15/2021			
92976B	JB	9	WBCMT_06-WL7A.....	.....	..	.....3	..12*	.....	7,479,555	92.533	6,921,027	7,479,555	7,479,555	0	0	0	0	1.260	1.260	MON...	4,451	96,403	09/19/2006	09/15/2021			
92976B	LW	0	WBCMT_07-WHL8.....	.....	..	.....34	..12*	.....	13,789,325	71.364	17,840,975	25,000,000	14,557,002	0	767,677	11,210,675	0	0.560	19.320	MON...	6,615	144,790	06/15/2007	06/15/2020			
92976B	LY	6	WBCMT_07-WHL8.....	.....	..	.....34	..12*	.....	4,300,271	65.823	5,663,377	8,604,000	4,579,835	0	279,564	4,303,729	0	0.660	22.620	MON...	2,683	58,554	06/15/2007	06/15/2020			
92976B	MU	3	WBCMT_07-WHL8.....	.....	..	.....3	..12*	.....	1,783,316	47.156	840,940	1,783,316	1,783,316	0	0	0	0	1.060	1.060	MON...	893	19,369	06/15/2007	06/15/2020			
92976B	NA	6	WBCMT_07-WHL8.....	.....	..	.....3	..32*	.....	3,800,000	55.000	2,090,000	3,800,000	3,800,000	0	0	0	0	1.090	1.090	MON...	1,957	42,428	06/15/2007	06/15/2020			
92976B	NC	2	WBCMT_07-WHL8.....	.....	..	.....3	..32*	.....	9,074,456	40.000	3,640,000	9,100,000	9,096,881	0	2,442	0	0	1.110	1.139	MON...	4,771	103,449	06/15/2007	06/15/2020			
94977Y	AC	1	WFSLT_01-1.....	.....	..	.....3	..1FE	.....	9,395,000	88.065	8,273,754	9,395,000	9,395,000	0	0	0	0	0.788	0.788	FMAN.	7,399	79,533	11/15/2001	08/25/2035			
88653N	AA	2	WOLCOTT_CSO 10_07-1-C.....	.....	..	.....34	..6FE	.....	284,000	2.500	250,000	10,000,000	250,000	23,801	76,199	0	0	1.454	6.679	MJSD.	4,846	150,849	05/30/2007	06/22/2017			
88654F	AA	8	WOLCOTT_CSO 10_07-1-D.....	.....	..	.....34	..6FE	.....	4,000	2.500	100,000	4,000,000	0	0	0	0	0	1.654	6.882	MJSD.	2,205	68,451	05/30/2007	06/22/2017			
88654G	AA	6	WOLCOTT_CSO 10_07-1-E.....	.....	..	.....34	..6FE	.....	3,500	0.000	0	3,500,000	0	0	0	0	0	4.054	9.315	MJSD.	40,485	109,306	05/30/2007	06/22/2017			
88653L	AA	6	WOLCOTT_CSO 7.5_07-1-A.....	.....	..	.....34	..6FE	.....	19,937,800	39.000	7,800,000	20,000,000	281,084	0	(127,908)	0	0	0.604	5.811	MJSD.	4,025	129,338	05/30/2007	12/23/2014			
66858N	AA	1	WOODS_04-4A.....	.....	..	.....3	..1FE	.....	17,822,146	94.500	16,841,928	17,822,146	17,822,146	0	0	0	0	0.686	0.686	FMAN.	20,035	132,253	04/01/2004	05/03/2018			
66859G	AA	5	WOODS_07-8A.....	.....	R	3	..1FE	.....	72,426,050	90.680	65,743,000	72,500,000	72,484,189	0	2,793	0	0	0.528	0.533	JAJO.	69,174	423,152	05/24/2007	07/28/2022			
578325	AB	8	MAYF_06-1A.....	.....	..	.....34	..6Z	.....	678,089	0.000	0	15,000,000	0	0	0	0	0	0.752	6.069	MJSD.	0	0	07/28/2006	09/12/2046			
00764P	AU	4	AERCO-2A.....	.....	..	.....3	..3FE	.....	9,749,933	76.000	7,719,872	10,157,726	9,897,600	0	11,095	0	0	0.720	1.398	MON...	3,455	74,017	01/30/2002	07/15/2025			
00764P	AV	2	AERCO-2A.....	.....	..	.....3	..1FE	.....	155,500	93.159	144,863	155,500	155,500	0	0	0	0	0.780	0.780	MON...	57	1,036	07/12/2000	07/15/2025			
18060P	AC	7	CLARI-CAR3.....	.....	..	.....34	..6Z	.....	528,990	0.000	0	7,000,000	0	0	0	0	0	0.911	0.000	MON...	0	0	11/20/2007	02/25/2045			
85219#	AB	0	SPYGLASS TRUST 2.....	.....	F	.....	..1	.....	4,500,000	60.039	18,011,700	30,000,000	12,190,529	0	970,359	0	0	0.000	8.469	MAT....	0	0	12/23/1998	03/01/2019			
85219#	AA	2	SPYGLASS TRUST-1.....	.....	F	.....	..1	.....	10,824,940	62.329	43,630,300	70,000,000	29,194,052	0	2,314,184	0	0	0.000	8.432	MAT....	0	0	12/23/1998	01/28/2019			
3799999.	Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec.....									4,514,175,908	XXX.....	3,570,937,026	5,179,133,203	4,231,547,125	(23,110,405)	3,072,657	176,242,369	0	...XXX.....	...XXX.....	...XXX...	6,629,607	72,255,596	XXX.....	XXX.....		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									19,551,438,466	XXX.....	18,121,705,356	19,503,447,619	18,562,442,085	(39,751,228)	(94,429,641)	216,303,685	(6,232,728)	...XXX.....	...XXX.....	...XXX...	179,080,903	817,815,049	XXX.....	XXX.....		
Credit Tenant Loans - Issuer Obligations																											
52465#	AS	4	EIRE JACKSONVILLE FLA LLC LEASE BA.....	.....	..	.....2	2	.....	12,184,810	119.536	14,565,234	12,184,810	12,184,810	0	0	0	0	8.290	8.290	MON...	58,924	1,018,675	02/23/2000	09/10/2020			
33632*	TW	7	HOOK SUPERX INC GUARANTEED BY C.....	.....	..	.....2	2	.....	13,938,191	119.005	16,588,221	13,939,095	14,013,113	0	(3,782)	0	0	7.650	7.566	MON...	62,203	1,068,449	06/11/1999	01/10/2023			
94978#	AT	4	LEGG MASON MTGE CAPITAL (WALGREEN).....	.....	..	.....2	1	.....	14,813,817	116.032	16,779,024	14,460,687	14,734,460	0	(13,033)	0	0	6.650	6.329	MON...	80,136	966,832	10/27/2003	08/01/2027			
93114C	AA	9	LEHMAN C.P. INC. WAL-MART LEASE-BK.....	.....	..	.....2	1	.....	8,744,997	119.136	9,881,171	8,294,026	8,727,089	0	(17,908)	0	0	8.700	7.648	MON...	42,092	179,160	09/10/2010	01/10/2017			
74042#	AA	9	PREFCO IX LIMITED PARTNERSHIP.....	.....	..	.....2	..1FE	.....	1,533,530	99.990	1,300,331	1,300,461	1,300,461	0	(30,200)	0	0	8.970	5.839	JJ.....	58,326	58,326	11/25/2003	01/01/2011			
841281	AA	6	SOUTHBURY CREDIT LEASE 99-CTL1.....	.....	..	.....2	..12*	.....	4,844,125	109.807	5,314,193	4,839,576	4,839,576	0	0	0	0	7.110	7.203	MON...	29,630	342,930	08/04/1999	09/02/2014			
92929*	AA	3	WAL MART STORES INC SECURED PRIVAT.....	.....	..	.....2	1	.....	452,878	105.708	478,728	452,878	452,878	0	0	0	0	9.370	9.555	MON...	3,536	39,364	07/19/1991	01/01/2013			
93143*	AA	1	WALGREEN LEASE PT TR 05 (VO LTD).....	.....	..	.....	.....1	.....	4,050,725	110.954	4,372,025	3,940,394	4,041,942	0	(2,766)	0	0	6.060	5.847	MON...	10,613	239,819	10/27/2005	03/15/2031			
126650	AY	6	WELLS FARGO BANK NW (CVS 02 CTL) S.....	.....	..	.....2	2	.....	8,581,374	101.591	8,717,903	8,581,374	8,581,374	0	0	0	0	5.361	5.361	MON...	26,836	462,942	05/17/2005	10/10/2027			
136055	AA	8	CANADIAN IMPERIAL BANK OF COMMERCE.....	.....	A	2	..1FE	.....	23,046,597	108.488	24,556,168	22,635,000	22,925,495	0	(19,246)	0	0	7.262	7.086	AO.....	369,845	1,643,754	08/14/2003	04/10/2032			
3999999.	Credit Tenant Loans - Issuer Obligations.....									92,191,043	XXX.....	102,552,998	90,628,300	91,801,197	0	(86,935)	0	0	...XXX.....	...XXX.....	...XXX...	742,141	6,020,249	XXX.....	XXX.....		
4199999.	Total - Credit Tenant Loans.....									92,191,043	XXX.....	102,552,998	90,628,300	91,801,197	0	(86,935)	0	0	...XXX.....	...XXX.....	...XXX...	742,141	6,020,249	XXX.....	XXX.....		
Hybrid Securities - Issuer Obligations																											
003723	AA	1	ABN AMRO NA HOLDINGS CAPITAL.....	.....	..	.....1	..3FE	.....	8,684,160	84.783	6,782,655	8,000,000	8,181,498	0	(91,085)	0	0	6.523	5.183	MN.....	76,826	521,840	04/20/2005	12/31/2049			

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05518V AA 3	BANK OF AMERICA CAPITAL TRUST XIV.....				13	3FE	34,745,900	71.020	24,857,000	35,000,000	34,751,491	0	1,700	0	0	5.630	5.807	MS.....	580,203	1,970,500	06/15/2007	09/15/2049
06605V AA 5	BANKBOSTON CAPITAL TRUST III.....				13	2FE	4,825,275	69.169	3,631,383	5,250,000	4,935,023	0	16,759	0	0	1.052	4.488	MJSD.	2,607	57,782	10/04/2001	06/15/2027
06808N AE 0	BARNETT CAPITAL III.....				13	2FE	35,062,200	67.119	24,162,758	36,000,000	35,229,566	0	43,527	0	0	0.912	6.605	FMAN.	55,625	350,602	03/06/1997	02/01/2027
12480W AA 1	CBG FLORIDA REIT CORP.....				134	6*	7,500	0.020	3,000	15,000,000	3,000	(4,500)	0	0	0	7.114	8.318	MN.....	0	0	08/06/2007	05/29/2049
15346W AC 4	CENTRAL FIDELITY CAPITAL TRUST I.....				13	1FE	15,487,350	78.740	11,811,045	15,000,000	15,000,310	0	(17)	0	0	1.289	6.502	JAJO..	41,894	204,049	07/16/1997	04/15/2027
161480 AA 6	CHASE CAPITAL II.....				13	1FE	4,582,100	79.083	3,954,145	5,000,000	4,698,637	0	16,750	0	0	0.787	6.648	FMAN.	6,667	42,250	05/04/2001	02/01/2027
21869M AA 5	CORESTATES CAPITAL III.....				13	1FE	11,451,085	67.368	7,882,068	11,700,000	11,480,682	0	12,419	0	0	0.856	7.219	FMAN.	13,070	107,289	12/01/2000	02/15/2027
230000 AB 7	CULLEN/FROST CAP TRUST I.....				3	2FE	24,908,373	47.533	11,455,387	24,100,000	24,100,000	0	0	0	0	1.846	4.017	MJSD.	38,308	460,769	06/27/2005	03/01/2034
126650 BK 5	CVS ECAPS.....				13	2FE	35,127,922	96.375	33,854,610	35,128,000	35,127,926	0	1	0	0	6.302	5.365	JD.....	184,481	2,213,767	05/22/2007	06/01/2037
316781 AA 1	FIFTH THIRD CAPITAL TRUST IV.....				13	2FE	19,794,852	95.000	18,810,000	19,800,000	19,794,882	0	9	0	0	6.500	6.503	AO.....	271,700	1,287,000	03/26/2007	04/15/2067
320808 AD 0	FIRST MARYLAND CAPITAL I.....				13	2FE	12,940,300	75.990	9,878,747	13,000,000	12,951,767	0	2,672	0	0	1.289	3.985	JAJO..	36,309	176,842	01/18/2005	01/15/2027
32082C AC 1	FIRST MARYLAND CAPITAL II.....				13	2FE	16,473,180	74.020	12,435,293	16,800,000	16,535,909	0	14,677	0	0	1.137	4.579	FMAN.	32,363	201,940	02/11/2005	02/01/2027
302570 AW 6	FPL GROUP CAPITAL INC.....				13	2FE	98,653	97.750	94,818	97,000	98,161	0	(164)	0	0	6.350	6.099	AO.....	1,540	6,160	02/02/2007	10/01/2066
302570 AX 4	FPL GROUP CAPITAL INC.....				13	2FE	12,400,128	99.000	12,295,800	12,420,000	12,400,233	0	32	0	0	6.650	6.672	JD.....	36,708	825,930	06/06/2007	06/15/2067
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II.....				13	2FE	30,931,682	84.750	26,261,483	30,987,000	30,924,808	0	(1,978)	0	0	5.793	5.870	JD.....	149,590	1,795,077	02/01/2008	05/01/2049
48123K AA 4	JPMORGAN CHASE CAPITAL XXI.....				13	1FE	80,572,132	76.754	61,403,177	80,000,000	80,188,750	0	(171,742)	0	0	1.236	3.566	FMAN.	164,792	1,042,365	09/25/2008	02/02/2037
524908 WZ 9	LEHMAN BROTHERS HOLDING CAPITAL TR.....				134	1FE	1	0.000	0	40,000,000	0	0	(1)	12,199	0	3.011	6.190	FMAN.	0	0	05/08/2007	05/31/2049
564759 PS 1	MANUFACTURERS AND TRADERS TRUST CO.....				13	1FE	11,288,000	94.723	10,692,366	11,288,000	11,288,000	0	0	0	0	5.585	5.286	JD.....	5,254	630,435	12/28/2005	12/28/2020
55263K AA 9	MBNA CAPITAL B.....				13	2FE	4,924,625	70.076	3,503,782	5,000,000	3,705,300	0	60,637	0	0	1.087	2.561	FMAN.	9,208	57,566	05/07/2003	02/01/2027
59156R AP 3	METLIFE INC.....				13	2FE	16,333,898	94.000	15,382,160	16,364,000	16,334,101	0	55	0	0	6.400	6.415	JD.....	46,546	1,047,296	12/14/2006	12/15/2066
629394 AA 5	NTC CAPITAL I.....				13	1FE	29,864,900	79.615	24,123,253	30,300,000	30,005,120	0	16,973	0	0	0.809	6.398	JAJO..	53,115	264,216	03/06/1997	01/15/2027
69350K AA 4	PNC PREFERRED FUNDING TRUST II.....				13	2FE	14,216,000	74.518	10,656,031	14,300,000	14,216,000	0	0	0	0	6.113	6.383	MJSD.	38,852	874,159	04/16/2008	03/15/2049
7591EL AA 7	REGIONS FINANCING TRUST II.....				13	4FE	17,174,190	86.250	14,816,888	17,179,000	17,174,293	0	31	0	0	6.625	6.627	MN.....	145,425	1,138,109	04/24/2007	05/15/2047
857476 AA 3	STATE STREET CAPITAL TRUST I.....				13	1FE	6,596,010	77.938	5,455,669	7,000,000	6,689,022	0	16,075	0	0	0.846	3.418	FMAN.	7,728	63,255	07/31/2003	05/15/2028
86788L AA 8	SUNTRUST CAPITAL III.....				13	2FE	4,849,523	72.814	3,640,705	5,000,000	4,875,390	0	6,516	0	0	0.952	6.926	MJSD.	2,247	49,961	06/24/2005	03/15/2028
86787X AA 3	SUNTRUST CAPITAL TRUST I.....				13	2FE	10,799,930	71.908	7,909,853	11,000,000	10,861,796	0	7,680	0	0	0.960	6.769	FMAN.	13,787	111,784	11/13/1997	05/15/2027
903312 AA 4	USB REALTY CORP.....				13	1FE	13,899,971	75.375	10,477,125	13,900,000	13,899,971	0	0	0	0	6.091	6.090	JAJO..	178,737	846,649	12/19/2006	12/01/2049
929768 AA 7	WACHOVIA CAPITAL TRUST II.....				13	1FE	14,750,900	76.541	11,481,105	15,000,000	14,831,862	0	9,620	0	0	0.789	6.254	JAJO..	25,644	127,950	03/06/1997	01/15/2027
93934W AA 3	WASHINGTON MUTUAL PREFERRED FUNDIN.....				13	6FE	1	1.500	3,000	200,000	1	0	0	19	0	6.534	9.999.999	MJSD.	0	0	02/02/2007	12/31/2049
94974P AA 7	WELLS FARGO CAPITAL II.....				13	1FE	34,277,500	77.061	26,971,516	35,000,000	34,512,256	0	27,996	0	0	0.787	6.435	JAJO..	48,196	296,670	02/11/1997	01/30/2027
635192 AA 5	NATIONAL CAPITAL TRUST II.....			F	13	1FE	10,000,000	96.202	9,620,220	10,000,000	10,000,000	0	0	0	0	5.486	5.488	JD.....	21,334	548,600	03/16/2005	12/17/2049
05565A AA 1	BNP PARIBAS.....			F	13	1FE	18,387,283	91.000	17,244,500	18,950,000	18,406,377	0	4,197	0	0	5.186	5.591	JD.....	5,460	982,747	11/07/2006	06/29/2049
83367T AA 7	SOCIETE GENERALE.....			F	13	2FE	18,300,000	88.324	16,163,237	18,300,000	18,300,000	0	0	0	0	5.922	6.250	AO.....	258,890	1,083,726	03/29/2007	04/15/2049
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUS.....				13	2FE	8,046,051	89.500	7,177,900	8,020,000	8,034,692	0	(2,550)	0	0	5.628	5.585	JJ.....	203,115	451,366	10/25/2006	01/31/2049
05530R AB 4	BBVA INTERNATIONAL PREFERRED SA UN.....				13	1FE	9,273,220	76.000	9,272,000	12,200,000	9,273,220	0	0	0	0	5.920	5.987	AO.....	146,454	722,240	03/28/2007	04/18/2049
225448 AB 5	CREDIT SUISSE GUERNSEY BRANCH.....			F	13	1FE	65,000,000	72.250	46,962,500	65,000,000	65,000,000	0	0	0	0	0.976	8.461.980	FMAN.	82,793	672,810	05/08/2007	05/15/2049
N32307 AA 3	CSFB FINANCE BV.....				3	1FE	4,284,291	67.500	3,375,000	5,000,000	4,284,291	0	0	0	0	0.438	6.444	MJSD.	61	30,964	02/02/2005	03/29/2049
90264A AA 7	UBS PFD FUNDING TR V.....				13	2FE	20,757,960	96.000	19,872,000	20,700,000	20,735,626	0	(5,436)	0	0	6.243	---0.072	MN.....	165,127	1,292,301	06/02/2006	12/31/2049
06738C AG 4	BARCLAYS BANK PLC.....			F	1	1FE	7,215,129	95.256	6,429,773	6,750,000	7,160,414	0	(8,823)	0	0	6.860	6.337	JD.....	20,580	463,050	10/15/2003	09/29/2049
G07980 AF 5	BARCLAYS BANK PLC.....			F	13	1FE	18,153,750	57.000	11,850,300	20,790,000	18,153,750	0	0	0	0	0.625	8.537	JJ.....	59,555	191,513	01/06/2005	07/29/2049
G07980 AH 1	BARCLAYS BANK PLC.....			F	3	2FE	6,970,000	57.000	4,560,000	8,000,000	6,970,000	0	0	0	0	0.500	6.359	FA.....	13,778	56,056	01/05/2005	08/29/2049
N09612 AB 3	BARCLAYS OVERSEAS INVT CO BV.....			F	13	2FE	3,510,000	57.375	2,295,000	4,000,000	3,510,000	0	0	0	0	0.875	6.696	MN.....	4,278	32,972	08/11/1994	11/29/2049

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					F	O	B																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description				Code	n	Bond CHAR	NAIC Designation	Actual Cost		Par Value	Book/Adjusted Carrying Value												
Y35339 AA 1	HONGKONG & SHANGHAI BANKING CORP.....				.....	F	13	..1FE	4,309,106	59.750	2,987,500	5,000,000	4,309,106	0	0	0	0	0.438	11.573	JAJO.....	4,010	26,163	01/20/2005	07/09/2049
G4637E BF 1	HSBC BANK PLC.....				.....	F	13	..1FE	13,307,109	61.250	9,187,500	15,000,000	13,307,109	0	0	0	0	0.688	10.333	JD.....	76,625	157,266	02/25/2005	06/29/2049
G60956 AA 0	HSBC BANK PLC.....				.....	F	13	..1FE	3,139,000	60.000	2,190,000	3,650,000	3,139,000	0	0	0	0	0.600	11.867	JD.....	720	25,689	02/11/2005	06/29/2049
42999999	Hybrid Securities - Issuer Obligations.....								737,721,138	...XXX.....	583,874,250	806,173,000	735,379,337	(4,500)	(23,471)	12,218	XXX.....	...XXX.....	XXX.....	3,330,201	23,509,674	XXX.....	XXX.....	
48999999	Total - Hybrid Securities.....								737,721,138	...XXX.....	583,874,250	806,173,000	735,379,337	(4,500)	(23,471)	12,218	XXX.....	...XXX.....	XXX.....	3,330,201	23,509,674	XXX.....	XXX.....	
Totals																								
77999999	Total - Issuer Obligations.....								14,530,132,864	...XXX.....	14,754,166,029	14,778,655,822	14,575,940,171	(1,195,487)	(3,535,486)	7,271,389	(6,232,728)	...XXX.....	...XXX.....	XXX.....	180,700,292	615,133,213	XXX.....	XXX.....
78999999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....								1,290,061,372	...XXX.....	1,275,048,186	1,215,891,746	1,263,353,752	0	(2,973,871)	0	0	...XXX.....	...XXX.....	XXX.....	5,597,312	32,406,540	XXX.....	XXX.....
79999999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....								654,191,994	...XXX.....	580,309,987	663,472,854	653,245,321	0	2,667,913	768,074	0	...XXX.....	...XXX.....	XXX.....	913,424	14,208,793	...XXX.....	...XXX.....
80999999	Total - Other Multi-Class Residential Mortgage-Backed Securities.....								735,486,022	...XXX.....	394,918,158	901,496,099	499,477,530	(15,449,837)	(4,322,344)	31,642,764	0	...XXX.....	...XXX.....	XXX.....	504,944	13,113,816	...XXX.....	...XXX.....
81999999	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....								2,689,351,206	...XXX.....	2,153,621,632	2,006,035,250	2,227,391,171	0	(78,806,409)	391,307	0	...XXX.....	...XXX.....	XXX.....	14,372,824	186,390,427	...XXX.....	...XXX.....
82999999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....								4,514,175,908	...XXX.....	3,570,937,026	5,179,133,203	4,231,547,125	(23,110,405)	3,072,657	176,242,369	0	...XXX.....	...XXX.....	XXX.....	6,629,607	72,255,596	...XXX.....	...XXX.....
83999999	Grand Total - Bonds.....								24,413,399,367	...XXX.....	22,729,001,019	24,744,684,975	23,450,955,069	(39,755,728)	(83,897,540)	216,315,903	(6,232,728)	...XXX.....	...XXX.....	XXX.....	208,718,404	933,508,385	...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	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
03335*	11	8			192,308.000	1.00	1.300	250,000	1.300	250,000	250,000	0	0	0	0	0	0	0	RP6*V...	01/23/2008	
12535@	12	3			1,277.020	1.00	48.000	61,294	66.251	84,604	84,675	992	72,211	0	(23,380)	0	1,192,346	(1,215,726)	0	P6*V.....	12/30/2010
151327	20	2			18,239.000	1,000.00	1,281.650	23,376,026	1,081.000	19,716,359	23,686,629	228,414	1,242,076	0	0	(310,603)	0	(310,603)	0	RP2UFE	12/20/2004
151327	40	0			27,000.000	1,000.00	388.980	10,502,420	489.375	13,213,125	9,740,377	0	0	0	0	762,043	0	762,043	0	RP2UFE	03/18/2004
23307@	11	8			450.120	1.00	1,000.000	450,117	1,000.002	450,118	450,117	0	50,195	0	0	0	0	0	0	P5A.....	12/30/2010
23307@	12	6			450.120	1.00	1,000.000	450,117	1,000.005	450,119	450,117	0	50,195	0	0	0	0	0	0	P5A.....	12/30/2010
23989#	12	9			84,195.300	36.43	36.530	3,075,883	36.589	3,080,629	3,080,629	0	546,137	0	(4,747)	0	0	(4,747)	0	P6*V.....	12/21/2010
30549#	12	7			222.460	1,000.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6*A.....	06/24/2008
313400	62	4			5,898.000	25.00	0.310	1,828	0.629	3,710	1,828	0	0	0	0	0	0	0	0	P6UFE.....	12/05/2007
421991	27	4			15,596.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	RP6*V...	06/24/2008
44954*	12	0			132.780	1.00	10,000.000	1,327,778	10,000.173	1,327,801	1,327,778	0	76,750	0	0	0	0	0	0	P5A.....	12/30/2010
78499S	20	1		R..	0.000	1.00	0.000	0	0.000	0	0	0	157,789	0	0	0	0	0	0	P5VZ.....	12/22/2005
78632@	12	6			1,186,561.070	1.00	1.000	1,186,561	1.000	1,186,561	1,186,561	0	152,542	0	0	0	0	0	0	P5A.....	12/30/2010
786991	47	1			63,981.000	1.00	1.000	63,981	1.000	63,981	63,981	0	0	0	0	0	0	0	0	P6*V.....	09/30/2009
80909#	11	8			546.940	1,000.00	1,000.000	546,936	999.999	546,936	546,937	0	63,525	0	(1)	0	0	(1)	0	P5A.....	10/01/2010
80909#	12	6			546.940	1,000.00	1,000.000	546,936	999.999	546,936	546,937	0	63,525	0	(1)	0	0	(1)	0	P5A.....	10/01/2010
89157@	11	0			908.260	1.00	1,004.850	912,664	1,007.837	915,377	915,378	0	101,280	0	(859)	0	0	(859)	0	P5U.....	12/30/2010
89157@	12	8			908.260	1.00	1,004.850	912,664	1,007.837	915,377	915,378	0	101,280	0	(859)	0	0	(859)	0	P5U.....	12/30/2010
BHM034	8Y	4		R..	5,058.360	1.00	0.230	1,174	4.819	24,374	24,374	0	47,294	0	(23,199)	0	481,463	(504,662)	0	P6*V.....	12/30/2010
BHM0JM	51	2			270,000.000	1.00	1.000	270,000	1.000	270,000	270,000	0	0	0	0	0	0	0	0	P5VZ.....	12/20/2010
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							43,936,383	XXX.....	43,046,010	43,541,698	229,406	2,724,798	0	(53,046)	451,440	1,673,809	(1,275,414)	0	XXX.....	XXX.....
8999999.	Total - Preferred Stocks							43,936,383	XXX.....	43,046,010	43,541,698	229,406	2,724,798	0	(53,046)	451,440	1,673,809	(1,275,414)	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		
			F o r e i g n																Rate Per Share Used to Obtain Fair Value	Fair Value	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description		Code		Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
002535	20	1	AARONS INC.....			0.000	0	0.000	0	0	0	0	0	0	0	L.....	08/04/2010	
002535	30	0	AARONS INC.....			1,300.000	26,507	20.390	26,507	25,746	0	0	761	0	761	0	L.....	11/30/2010
00751Y	10	6	ADVANCE AUTO PARTS INC.....			281.000	18,588	66.150	18,588	16,208	17	10	2,380	0	2,380	0	L.....	10/08/2010
00766T	10	0	AECOM TECHNOLOGY CORP.....			820.000	22,935	27.970	22,935	21,240	0	0	1,696	0	1,696	0	L.....	11/30/2010
00130H	10	5	AES CORP.....			1,320.000	16,078	12.180	16,078	14,866	0	0	1,212	0	1,212	0	L.....	10/08/2010
001084	10	2	AGCO CORP.....			450.000	22,797	50.660	22,797	14,233	0	0	8,564	0	8,564	0	L.....	09/07/2010
00971T	10	1	AKAMAI TECHNOLOGIES INC.....			247.000	11,621	47.050	11,621	9,615	0	0	2,006	0	2,006	0	L.....	08/04/2010
018802	10	8	ALLIANT ENERGY CORP.....			620.000	22,797	36.770	22,797	20,497	0	537	2,300	0	2,300	0	L.....	09/07/2010
018804	10	4	ALLIANT TECHSYSTEMS INC.....			178.000	13,249	74.430	13,249	13,017	0	0	232	0	232	0	L.....	11/30/2010
02076X	10	2	ALPHA NATURAL RESOURCES INC.....			558.000	33,497	60.030	33,497	21,437	0	0	12,059	0	12,059	0	L.....	11/30/2010
G02602	10	3	AMDOCS LTD.....	R.		2,127.000	58,429	27.470	58,429	58,874	0	0	(598)	0	(598)	0	L.....	11/30/2010
023608	10	2	AMEREN CORP.....			590.000	16,632	28.190	16,632	16,898	0	227	(266)	0	(266)	0	L.....	11/30/2010
02553E	10	6	AMERICAN EAGLE OUTFITTERS INC.....			820.000	11,997	14.630	11,997	13,448	0	500	(1,451)	0	(1,451)	0	L.....	10/08/2010
025932	10	4	AMERICAN FINANCIAL GROUP INC.....			1,030.000	33,259	32.290	33,259	28,751	0	300	4,534	0	4,534	0	L.....	11/30/2010
03076C	10	6	AMERIPRISE FINANCIAL INC.....			384.000	22,099	57.550	22,099	19,950	0	0	2,149	0	2,149	0	L.....	11/30/2010
03073E	10	5	AMERISOURCEBERGEN CORP.....			900.000	30,708	34.120	30,708	28,457	0	77	2,251	0	2,251	0	L.....	11/30/2010
031100	10	0	AMETEK INC.....			472.000	18,526	39.250	18,526	18,189	0	28	337	0	337	0	L.....	11/30/2010
032654	10	5	ANALOG DEVICES INC.....			440.000	16,575	37.670	16,575	12,830	0	112	3,745	0	3,745	0	L.....	09/07/2010
035710	40	9	ANNALY CAPITAL MANAGEMENT INC.....			870.000	15,590	17.920	15,590	15,176	557	802	415	0	415	0	L.....	09/07/2010
037389	10	3	AON CORP.....			480.000	22,085	46.010	22,085	18,517	0	72	3,568	0	3,568	0	L.....	10/08/2010
038336	10	3	APTARGROUP INC.....			321.000	15,270	47.570	15,270	14,207	0	58	1,063	0	1,063	0	L.....	10/08/2010
G0450A	10	5	ARCH CAPITAL GROUP LTD.....	R.		242.000	21,308	88.050	21,308	18,757	0	0	2,559	0	2,559	0	L.....	11/30/2010
04247X	10	2	ARMSTRONG WORLD INDUSTRIES INC.....			664.000	28,552	43.000	28,552	22,330	0	9,123	6,222	0	6,222	0	L.....	10/08/2010
363576	10	9	ARTHUR J. GALLAGHER & CO.....			949.000	27,597	29.080	27,597	23,899	304	498	3,610	0	3,610	0	L.....	11/30/2010
044209	10	4	ASHLAND INC.....			601.000	30,567	50.860	30,567	26,133	0	259	4,409	0	4,409	0	L.....	10/08/2010
G05384	10	5	ASPEN INSURANCE HOLDINGS LTD.....	R.		630.000	18,031	28.620	18,031	18,190	0	83	(160)	0	(160)	0	L.....	11/30/2010
04621X	10	8	ASSURANT INC.....			540.000	20,801	38.520	20,801	18,908	0	0	1,893	0	1,893	0	L.....	11/30/2010
04743P	10	8	ATHEROS COMMUNICATIONS INC.....			380.000	13,650	35.920	13,650	11,308	0	0	2,341	0	2,341	0	L.....	06/29/2010
049513	10	4	ATMEL CORP.....			4,320.000	53,222	12.320	53,222	46,329	0	0	6,894	0	6,894	0	L.....	11/30/2010
049560	10	5	ATMOS ENERGY CORP.....			480.000	14,976	31.200	14,976	14,439	0	0	537	0	537	0	L.....	11/30/2010
050095	10	8	ATWOOD OCEANICS INC.....			1,220.000	45,591	37.370	45,591	42,140	0	0	3,452	0	3,452	0	L.....	11/30/2010
052769	10	6	AUTODESK INC.....			811.000	30,980	38.200	30,980	21,337	0	0	9,475	0	9,475	0	L.....	11/30/2010
053611	10	9	AVERY DENNISON CORP.....			1,760.000	74,518	42.340	74,518	61,365	0	786	13,154	0	13,154	0	L.....	11/30/2010
054303	10	2	AVON PRODUCTS INC.....			810.000	23,539	29.060	23,539	24,827	0	222	(1,288)	0	(1,288)	0	L.....	11/30/2010
G0692U	10	9	AXIS CAPITAL HOLDINGS LTD.....	R.		440.000	15,787	35.880	15,787	15,604	101	0	183	0	183	0	L.....	11/30/2010
05615F	10	2	BABCOCK & WILCOX CO.....			1,120.000	28,661	25.590	28,661	26,123	0	0	2,537	0	2,537	0	L.....	11/30/2010
058498	10	6	BALL CORP.....			431.000	29,330	68.050	29,330	26,870	0	19	2,460	0	2,460	0	L.....	11/30/2010
075896	10	0	BED BATH & BEYOND INC.....			612.000	30,080	49.150	30,080	25,125	0	0	4,957	0	4,957	0	L.....	11/30/2010
BHM02K	UA	6	BIG DUMPSTER COINVESTMENT LLC.....			375,000.000	0	0.000	0	0	0	0	0	0	0	0	V.....	06/11/2007
089302	10	3	BIG LOTS INC.....			450.000	13,707	30.460	13,707	13,664	0	0	44	0	44	0	L.....	11/30/2010
05548J	10	6	BJS WHOLESALE CLUB INC.....			1,178.000	56,426	47.900	56,426	51,063	0	0	5,363	0	5,363	0	L.....	11/30/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
				F o r e i g n			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									
09534T 50 8	BLUE COAT SYSTEMS INC.....				5,148.000	153,771	29.870	153,771	208,834	0	0	0	6,847	0	6,847	0	L.....	09/04/2007
055921 10 0	BMC SOFTWARE INC.....				328.000	15,462	47.140	15,462	12,370	0	0	0	3,013	0	3,013	0	L.....	11/30/2010
099724 10 6	BORGWARNER INC.....				252.000	18,235	72.360	18,235	13,139	0	0	0	5,095	0	5,095	0	L.....	10/08/2010
109641 10 0	BRINKER INTERNATIONAL INC.....				920.000	19,210	20.880	19,210	17,763	0	129	0	1,446	0	1,446	0	L.....	11/30/2010
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC.....				970.000	21,272	21.930	21,272	21,549	146	129	0	(277)	0	(277)	0	L.....	10/08/2010
115236 10 1	BROWN & BROWN INC.....				1,290.000	30,883	23.940	30,883	26,134	0	142	0	4,748	0	4,748	0	L.....	11/30/2010
115637 20 9	BROWN-FORMAN CORP. (CL B).....				227.000	15,804	69.620	15,804	14,536	0	300	0	1,268	0	1,268	0	L.....	11/30/2010
G16962 10 5	BUNGE LTD.....				584.000	38,264	65.520	38,264	35,209	0	0	0	3,054	0	3,054	0	L.....	11/30/2010
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.....				348.000	27,906	80.190	27,906	24,732	101	0	0	3,174	0	3,174	0	L.....	10/08/2010
067383 10 9	C.R. BARD INC.....				180.000	16,519	91.770	16,519	14,171	0	61	0	2,348	0	2,348	0	L.....	09/07/2010
12673P 10 5	CA INC.....				941.000	22,998	24.440	22,998	20,046	0	109	0	3,055	0	3,055	0	L.....	09/07/2010
12686C 10 9	CABLEVISION SYSTEMS CORP.....				630.000	21,319	33.840	21,319	19,782	0	0	0	1,537	0	1,537	0	L.....	11/30/2010
127387 10 8	CADENCE DESIGN SYSTEMS INC.....				3,451.000	28,505	8.260	28,505	23,708	0	0	0	4,797	0	4,797	0	L.....	10/08/2010
131347 30 4	CALPINE CORP.....				1,120.000	14,941	13.340	14,941	14,206	0	0	0	734	0	734	0	L.....	11/30/2010
133131 10 2	CAMDEN PROPERTY TRUST.....				295.000	15,924	53.980	15,924	14,530	133	0	0	1,394	0	1,394	0	L.....	11/30/2010
13342B 10 5	CAMERON INTERNATIONAL CORP.....				395.000	20,038	50.730	20,038	18,615	0	0	0	1,423	0	1,423	0	L.....	11/30/2010
141665 10 9	CAREER EDUCATION CORP.....				620.000	12,853	20.730	12,853	12,363	0	0	0	490	0	490	0	L.....	11/30/2010
14170T 10 1	CAREFUSION CORP.....				1,150.000	29,555	25.700	29,555	26,171	0	0	0	3,384	0	3,384	0	L.....	08/04/2010
143130 10 2	CARMAX INC.....				340.000	10,839	31.880	10,839	7,967	0	0	0	2,872	0	2,872	0	L.....	10/08/2010
124857 20 2	CBS CORP (CL B).....				1,020.000	19,431	19.050	19,431	14,953	51	100	0	4,463	0	4,463	0	L.....	10/08/2010
150870 10 3	CELANESE CORP. (SERIES A).....				910.000	37,465	41.170	37,465	32,728	0	0	0	4,737	0	4,737	0	L.....	11/30/2010
15189T 10 7	CENTERPOINT ENERGY INC.....				1,040.000	16,349	15.720	16,349	14,885	0	324	0	1,464	0	1,464	0	L.....	11/30/2010
125269 10 0	CF INDUSTRIES HOLDINGS INC.....				165.000	22,300	135.150	22,300	19,910	0	0	0	2,390	0	2,390	0	L.....	11/30/2010
16934Q 10 9	CHIMERA INVESTMENT CORP.....				6,400.000	26,304	4.110	26,304	26,007	1,088	0	0	297	0	297	0	L.....	11/30/2010
169656 10 5	CHIPOTLE MEXICAN GRILL INC.....				40.000	8,506	212.660	8,506	6,772	0	0	0	1,735	0	1,735	0	L.....	10/08/2010
169905 10 6	CHOICE HOTELS INTERNATIONAL INC.....				350.000	13,395	38.270	13,395	12,463	65	44	0	931	0	931	0	L.....	10/08/2010
171340 10 2	CHURCH & DWIGHT CO.....				460.000	31,749	69.020	31,749	29,963	0	0	0	1,786	0	1,786	0	L.....	11/30/2010
125509 10 9	CIGNA CORP.....				270.000	9,898	36.660	9,898	8,767	0	0	0	1,131	0	1,131	0	L.....	09/07/2010
172908 10 5	CINTAS CORP.....				800.000	22,368	27.960	22,368	21,162	0	392	0	1,206	0	1,206	0	L.....	10/08/2010
177376 10 0	CITRIX SYSTEMS INC.....				459.000	31,400	68.410	31,400	25,183	0	0	0	6,217	0	6,217	0	L.....	11/30/2010
178566 10 5	CITY NATIONAL CORP.....				262.000	16,076	61.360	16,076	14,172	0	0	0	1,904	0	1,904	0	L.....	11/30/2010
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS INC.....				1,140.000	16,006	14.040	16,006	15,534	0	0	0	472	0	472	0	L.....	11/30/2010
18683K 10 1	CLIFFS NATURAL RESOURCES INC.....				194.000	15,134	78.010	15,134	13,274	0	0	0	1,860	0	1,860	0	L.....	11/30/2010
189054 10 9	CLOROX CO.....				593.000	37,525	63.280	37,525	36,535	0	0	0	990	0	990	0	L.....	11/30/2010
125896 10 0	CMS ENERGY CORP.....				820.000	15,252	18.600	15,252	14,638	0	0	0	614	0	614	0	L.....	11/30/2010
189754 10 4	COACH INC.....				360.000	19,912	55.310	19,912	13,324	54	128	0	6,653	0	6,653	0	L.....	06/29/2010
19122T 10 9	COCA-COLA ENTERPRISES INC.....				393.000	9,837	25.030	9,837	8,984	0	3,370	0	853	0	853	0	L.....	11/30/2010
203372 10 7	COMMSCOPE INC.....				900.000	28,098	31.220	28,098	22,894	0	0	0	5,204	0	5,204	0	L.....	08/04/2010
203668 10 8	COMMUNITY HEALTH SYSTEMS INC.....				530.000	19,806	37.370	19,806	16,898	0	0	0	2,908	0	2,908	0	L.....	11/30/2010
205363 10 4	COMPUTER SCIENCES CORP.....				568.000	28,173	49.600	28,173	25,398	114	0	0	2,775	0	2,775	0	L.....	11/30/2010
205638 10 9	COMPUWARE CORP.....				2,220.000	25,907	11.670	25,907	22,709	0	0	0	3,199	0	3,199	0	L.....	11/30/2010
205887 10 2	CONAGRA FOODS INC.....				1,560.000	35,225	22.580	35,225	35,641	0	402	0	(417)	0	(417)	0	L.....	11/30/2010

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
CUSIP Identification			Description		3	4 F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
20854P	10	9	CONSOL ENERGY INC.....				430.000	20,958	48.740	20,958	16,841	0	43	0	4,118	0	4,118	0	L.....	10/08/2010
20911S	10	4	CONSOLIDATED EDISON INC.....				544.000	26,966	49.570	26,966	24,515	0	532	0	2,451	0	2,451	0	L.....	11/30/2010
21036P	10	8	CONSTELLATION BRANDS INC. (CL A).....				860.000	19,049	22.150	19,049	17,589	0	0	0	1,460	0	1,460	0	L.....	11/30/2010
21201S	10	1	CONTINENTAL RESOURCES INC. OKLAHOM.....				493.000	29,013	58.850	29,013	26,156	0	0	0	2,857	0	2,857	0	L.....	11/30/2010
21248S	10	6	CONVERGYS CORP.....				1,420.000	18,701	13.170	18,701	18,152	0	0	0	549	0	549	0	L.....	11/30/2010
217204	10	6	COPART INC.....				310.000	11,579	37.350	11,579	11,126	0	0	0	453	0	453	0	L.....	09/07/2010
219023	10	8	CORN PRODUCTS INTERNATIONAL INC.....				520.000	23,920	46.000	23,920	17,544	73	90	0	6,376	0	6,376	0	L.....	10/08/2010
22025Y	40	7	CORRECTIONS CORP. OF AMERICA.....				3,141.000	78,713	25.060	78,713	51,614	0	0	0	3,016	0	3,016	0	L.....	11/30/2010
222816	10	0	COVANCE INC.....				335.000	17,222	51.410	17,222	15,109	0	0	0	2,113	0	2,113	0	L.....	11/30/2010
22282E	10	2	COVANTA HOLDING CORP.....				1,360.000	23,378	17.190	23,378	21,056	0	0	0	2,322	0	2,322	0	L.....	11/30/2010
BHM0J9	5B	9	CP STOLLER LLC.....				3,500,000.000	3,500,000	1.000	3,500,000	3,500,000	0	55,205	0	0	0	0	0	V.....	07/30/2010
224399	10	5	CRANE CO.....				560.000	22,996	41.070	22,996	18,722	0	388	0	4,660	0	4,660	0	L.....	08/04/2010
228368	10	6	CROWN HOLDINGS INC.....				1,270.000	42,393	33.380	42,393	38,341	0	0	0	4,052	0	4,052	0	L.....	11/30/2010
229899	10	9	CULLEN/FROST BANKERS INC.....				779.000	47,612	61.120	47,612	41,974	0	409	0	5,638	0	5,638	0	L.....	11/30/2010
231082	90	0	CUMULUS MEDIA INC - WTS.....				2,146.490	9,251	4.310	9,251	0	0	0	0	4,357	0	4,357	0	U.....	07/08/2009
232806	10	9	CYPRESS SEMICONDUCTOR CORP.....				1,460.000	27,127	18.580	27,127	23,146	0	0	0	3,981	0	3,981	0	L.....	11/30/2010
23331A	10	9	D.R. HORTON INC.....				1,820.000	21,713	11.930	21,713	17,868	0	0	0	3,845	0	3,845	0	L.....	11/30/2010
237194	10	5	DARDEN RESTAURANTS INC.....				439.000	20,387	46.440	20,387	19,426	0	247	0	961	0	961	0	L.....	10/08/2010
BHM01H	MX	3	DAYTON PARTS HOLDINGS LLC.....				58,440.530	2,141,823	36.650	2,141,823	2,141,823	0	0	0	(0)	0	(0)	0	V.....	12/21/2010
BHM028	LF	2	DBP HOLDING CORPORATION.....				10,826.000	108,260	10.000	108,260	108,260	0	0	0	0	0	0	0	V.....	01/30/2007
24522P	10	3	DEL MONTE FOODS CO.....				520.000	9,776	18.800	9,776	9,798	0	0	0	(22)	0	(22)	0	L.....	11/30/2010
249030	10	7	DENTSPLY INTERNATIONAL INC.....				1,007.000	34,409	34.170	34,409	32,039	50	80	0	2,337	0	2,337	0	L.....	11/30/2010
25271C	10	2	DIAMOND OFFSHORE DRILLING INC.....				663.000	44,335	66.870	44,335	42,745	0	0	0	1,590	0	1,590	0	L.....	11/30/2010
253393	10	2	DICKS SPORTING GOODS INC.....				380.000	14,250	37.500	14,250	12,976	0	0	0	1,274	0	1,274	0	L.....	11/30/2010
253651	10	3	DIEBOLD INC.....				500.000	16,025	32.050	16,025	15,698	0	0	0	327	0	327	0	L.....	11/30/2010
253868	10	3	DIGITAL REALTY TRUST INC.....				492.000	25,358	51.540	25,358	28,386	261	173	0	(3,028)	0	(3,028)	0	L.....	11/30/2010
254709	10	8	DISCOVER FINANCIAL SERVICES.....				1,020.000	18,901	18.530	18,901	15,979	20	19	0	2,921	0	2,921	0	L.....	10/08/2010
25470F	10	4	DISCOVERY COMMUNICATIONS INC. (SER.....				450.000	18,765	41.700	18,765	18,501	0	0	0	265	0	265	0	L.....	11/30/2010
25470M	10	9	DISH NETWORK CORP. (CL A).....				1,020.000	20,053	19.660	20,053	19,591	0	0	0	462	0	462	0	L.....	11/30/2010
256677	10	5	DOLLAR GENERAL CORP.....				390.000	11,961	30.670	11,961	12,743	0	0	0	(782)	0	(782)	0	L.....	11/30/2010
256746	10	8	DOLLAR TREE INC.....				310.000	17,385	56.080	17,385	17,141	0	0	0	244	0	244	0	L.....	11/30/2010
257559	20	3	DOMTAR CORP.....		L.....		353.000	26,800	75.920	26,800	26,653	88	0	0	147	0	147	0	L.....	11/30/2010
257651	10	9	DONALDSON CO. INC.....				204.000	11,889	58.280	11,889	9,450	0	31	0	2,439	0	2,439	0	L.....	10/08/2010
26138E	10	9	DR PEPPER SNAPPLE GROUP INC.....				1,530.000	53,795	35.160	53,795	54,592	383	509	0	(700)	0	(700)	0	L.....	10/08/2010
999726	40	9	DREAMREACHER INC.....				19,900.000	0	0.000	0	0	0	0	0	0	0	0	0	V.....	01/31/2001
261608	10	3	DRESSER-RAND GROUP INC.....				290.000	12,351	42.590	12,351	10,953	0	0	0	1,398	0	1,398	0	L.....	11/30/2010
27579R	10	4	EAST WEST BANCORP INC.....				980.000	19,159	19.550	19,159	15,597	0	10	0	3,562	0	3,562	0	L.....	09/07/2010
277432	10	0	EASTMAN CHEMICAL CO.....				287.000	24,131	84.080	24,131	20,714	135	60	0	3,417	0	3,417	0	L.....	11/30/2010
278058	10	2	EATON CORP.....				203.000	20,607	101.510	20,607	14,025	0	344	0	6,618	0	6,618	0	L.....	08/04/2010
27826S	10	3	EATON VANCE CORP.....				780.000	23,579	30.230	23,579	24,326	0	282	0	(747)	0	(747)	0	L.....	11/30/2010
278768	10	6	ECHOSTAR CORP.....				1,780.000	44,447	24.970	44,447	35,553	0	0	0	8,894	0	8,894	0	L.....	11/30/2010
281020	10	7	EDISON INTERNATIONAL.....				920.000	35,512	38.600	35,512	33,803	294	0	0	1,709	0	1,709	0	L.....	11/30/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
28336L	10	9			3,240,000	44,582	13.760	44,582	43,587	32	0	0	995	0	995	0	L	11/30/2010
29084T	10	4			2,660,000	36,016	13.540	36,016	33,114	0	0	0	2,902	0	2,902	0	L	11/30/2010
29100P	10	2			218,000	14,085	64.610	14,085	11,127	0	0	0	2,957	0	2,957	0	L	10/08/2010
29265N	10	8			262,000	12,644	48.260	12,644	11,737	0	37	0	907	0	907	0	L	09/07/2010
302130	10	9			457,000	24,952	54.600	24,952	21,776	0	81	0	3,176	0	3,176	0	L	11/30/2010
303075	10	5			335,000	31,410	93.760	31,410	24,312	0	174	0	7,113	0	7,113	0	L	09/07/2010
30549#	10	1			193,832.120	0	0.000	0	0	0	0	0	0	0	0	0	V	10/03/2006
BHM025	M2	6			4,208,139,000	4,208,139	1.000	4,208,139	4,208,139	0	0	0	0	0	0	0	V	06/12/2007
307000	10	9			482,000	23,960	49.710	23,960	20,834	75	63	0	3,126	0	3,126	0	L	10/08/2010
313747	20	6			233,000	18,158	77.930	18,158	16,650	156	449	0	1,691	0	1,691	0	L	10/08/2010
313549	40	4			2,620,000	54,103	20.650	54,103	47,410	0	0	0	6,693	0	6,693	0	L	11/30/2010
314211	10	3			960,000	25,123	26.170	25,123	22,711	0	0	0	2,412	0	2,412	0	L	11/30/2010
316773	10	0			1,090,000	16,001	14.680	16,001	14,349	11	10	0	1,652	0	1,652	0	L	10/08/2010
31946M	10	3			84,000	15,880	189.050	15,880	16,663	25	42	0	(782)	0	(782)	0	L	09/07/2010
336433	10	7			274,000	35,658	130.140	35,658	33,424	0	0	0	2,234	0	2,234	0	L	11/30/2010
337932	10	7			410,000	15,178	37.020	15,178	14,509	0	0	0	669	0	669	0	L	11/30/2010
337738	10	8			366,000	21,433	58.560	21,433	20,314	0	0	0	1,119	0	1,119	0	L	11/30/2010
302445	10	1			390,000	11,603	29.750	11,603	10,497	0	0	0	1,105	0	1,105	0	L	11/30/2010
343498	10	1			1,340,000	36,059	26.910	36,059	34,042	0	334	0	2,018	0	2,018	0	L	11/30/2010
343412	10	2			1,368,000	90,644	66.260	90,644	76,674	171	0	0	13,970	0	13,970	0	L	11/30/2010
30249U	10	1			222,000	19,738	88.910	19,738	16,094	0	0	0	3,644	0	3,644	0	L	11/30/2010
344849	10	4			840,000	16,481	19.620	16,481	11,823	0	276	0	4,658	0	4,658	0	L	09/07/2010
345838	10	6			460,000	14,711	31.980	14,711	14,728	0	0	0	(17)	0	(17)	0	L	11/30/2010
35906A	10	8			2,260,000	21,990	9.730	21,990	18,939	0	424	0	3,051	0	3,051	0	L	10/08/2010
36467W	10	9			710,000	16,245	22.880	16,245	13,494	0	0	0	2,751	0	2,751	0	L	10/08/2010
365558	10	5			487,000	33,515	68.820	33,515	31,410	0	0	0	2,105	0	2,105	0	L	11/30/2010
37244E	10	7			7,144,000	27,219	3.810	27,219	25,255	0	0	0	1,964	0	1,964	0	L	11/30/2010
G3922B	10	7			1,300,000	19,760	15.200	19,760	18,589	0	0	0	1,171	0	1,171	0	L	11/30/2010
372460	10	5			739,000	37,940	51.340	37,940	32,014	303	201	0	5,927	0	5,927	0	L	10/08/2010
384556	10	6			0,000	0	0.000	0	0	0	71	0	0	0	0	0	L	08/10/2009
423074	10	3			1,082,000	53,516	49.460	53,516	50,128	487	646	0	3,410	0	3,410	0	L	11/30/2010
411310	10	5			325,000	16,991	52.280	16,991	17,192	0	0	0	(201)	0	(201)	0	L	11/30/2010
412822	10	8			320,000	11,094	34.670	11,094	8,580	0	64	0	2,514	0	2,514	0	L	09/07/2010
42217K	10	6			289,000	13,768	47.640	13,768	12,484	0	492	0	1,284	0	1,284	0	L	06/28/2010
421933	10	2			2,750,000	26,235	9.540	26,235	23,088	0	0	0	3,147	0	3,147	0	L	11/30/2010
42222G	10	8			370,000	10,097	27.290	10,097	9,434	0	0	0	663	0	663	0	L	10/08/2010
806407	10	2			308,000	18,908	61.390	18,908	16,786	0	0	0	2,079	0	2,079	0	L	10/08/2010
G4412G	10	1		R	209,000	14,289	68.370	14,289	10,754	0	111	0	3,554	0	3,554	0	L	10/08/2010
427866	10	8			1,270,000	59,881	47.150	59,881	54,532	0	925	0	5,471	0	5,471	0	L	11/30/2010
42805T	10	5			1,220,000	17,678	14.490	17,678	14,831	0	0	0	2,846	0	2,846	0	L	11/30/2010
42863#	11	2			44,016,000	0	0.000	0	285,664	0	0	0	0	0	0	0	V	09/29/2005
435758	30	5			860,000	35,062	40.770	35,062	24,005	129	89	0	11,057	0	11,057	0	L	10/08/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
436440	10	1			2,300,000	43,286	18.820	43,286	37,105	0	0	0	6,181	0	6,181	0	L	11/30/2010
440452	10	0			426,000	21,837	51.260	21,837	19,088	0	89	0	2,749	0	2,749	0	L	10/08/2010
44107P	10	4			1,560,000	27,877	17.870	27,877	25,338	16	0	0	2,539	0	2,539	0	L	11/30/2010
443510	20	1			208,000	12,507	60.130	12,507	11,749	75	0	0	758	0	758	0	L	11/30/2010
444859	10	2			408,000	22,334	54.740	22,334	18,921	0	0	0	3,412	0	3,412	0	L	10/08/2010
446150	10	4			2,150,000	14,771	6.870	14,771	12,598	22	38	0	2,173	0	2,173	0	L	09/07/2010
45167R	10	4			480,000	18,778	39.120	18,778	17,496	0	44	0	1,281	0	1,281	0	L	11/30/2010
45168D	10	4			151,000	10,452	69.220	10,452	9,652	0	0	0	800	0	800	0	L	11/30/2010
44954*	10	4			113,640	113,637	1,000.009	113,637	113,636	0	0	0	1	0	1	0	V	05/16/2008
45666Q	10	2			500,000	22,015	44.030	22,015	16,795	0	0	0	5,220	0	5,220	0	L	11/30/2010
G47791	10	1			510,000	24,016	47.090	24,016	19,759	0	59	0	4,256	0	4,256	0	L	11/30/2010
457153	10	4			1,040,000	19,854	19.090	19,854	18,343	0	0	0	1,511	0	1,511	0	L	11/30/2010
459902	10	2			680,000	12,029	17.690	12,029	10,580	41	41	0	1,449	0	1,449	0	L	08/04/2010
460146	10	3			2,290,000	62,380	27.240	62,380	55,637	0	544	0	6,923	0	6,923	0	L	10/08/2010
460690	10	0			2,940,000	31,223	10.620	31,223	30,806	0	0	0	417	0	417	0	L	11/30/2010
46069S	10	9			2,000,000	30,540	15.270	30,540	25,687	0	0	0	4,853	0	4,853	0	L	11/30/2010
461202	10	3			801,000	39,489	49.300	39,489	33,575	0	0	0	5,914	0	5,914	0	L	09/07/2010
462846	10	6			1,590,000	39,766	25.010	39,766	35,925	298	61	0	3,841	0	3,841	0	L	11/30/2010
450911	10	2			200,000	10,422	52.110	10,422	9,791	97	87	0	694	0	694	0	L	10/08/2010
46612H	40	2			340,000	14,668	43.140	14,668	14,819	0	0	0	(151)	0	(151)	0	L	11/30/2010
445658	10	7			570,000	23,262	40.810	23,262	20,414	0	43	0	2,848	0	2,848	0	L	11/30/2010
832696	40	5			194,000	12,736	65.650	12,736	12,102	0	0	0	634	0	634	0	L	11/30/2010
469814	10	7			380,000	17,423	45.850	17,423	14,573	0	0	0	2,850	0	2,850	0	L	11/30/2010
47102X	10	5			1,120,000	14,526	12.970	14,526	11,719	0	0	0	2,807	0	2,807	0	L	11/30/2010
968223	20	6			316,000	14,296	45.240	14,296	13,562	51	124	0	734	0	734	0	L	06/29/2010
481165	10	8			215,000	18,651	86.750	18,651	11,316	0	93	0	7,336	0	7,336	0	L	11/30/2010
485170	30	2			230,000	11,008	47.860	11,008	8,833	0	0	0	2,175	0	2,175	0	L	10/08/2010
48238T	10	9			2,200,000	30,360	13.800	30,360	27,665	0	0	0	2,695	0	2,695	0	L	11/30/2010
48242W	10	6			2,620,000	79,831	30.470	79,831	67,130	131	53	0	12,701	0	12,701	0	L	11/30/2010
49446R	10	9			860,000	15,514	18.040	15,514	14,259	155	0	0	1,255	0	1,255	0	L	11/30/2010
49460W	20	8			550,000	23,034	41.880	23,034	21,605	0	0	0	1,429	0	1,429	0	L	11/30/2010
495582	10	8			1,240,000	17,422	14.050	17,422	10,522	0	0	0	6,900	0	6,900	0	L	09/07/2010
482480	10	0			290,000	11,206	38.640	11,206	10,663	0	0	0	543	0	543	0	L	11/30/2010
502424	10	4			415,000	29,253	70.490	29,253	32,919	0	404	0	(3,933)	0	(3,933)	0	L	11/30/2010
50540R	40	9			284,000	24,969	87.920	24,969	21,629	0	0	0	3,478	0	3,478	0	L	10/08/2010
512807	10	8			316,000	16,362	51.780	16,362	14,314	0	0	0	2,049	0	2,049	0	L	11/30/2010
515098	10	1			350,000	14,329	40.940	14,329	12,672	0	0	0	1,657	0	1,657	0	L	11/30/2010
524660	10	7			540,000	12,290	22.760	12,290	10,980	146	0	0	1,311	0	1,311	0	L	11/30/2010
526107	10	7			310,000	14,660	47.290	14,660	13,301	47	0	0	1,359	0	1,359	0	L	11/30/2010
529771	10	7			1,457,000	50,733	34.820	50,733	51,468	0	0	0	(736)	0	(736)	0	L	11/30/2010
53071M	10	4			1,220,000	19,239	15.770	19,239	18,897	0	0	0	343	0	343	0	L	11/30/2010
53217V	10	9			211,000	11,711	55.500	11,711	9,605	0	0	0	2,106	0	2,106	0	L	09/07/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			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				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
53219L	10	9			370.000	13,598	36.750	13,598	13,314	0	0	0	284	0	284	0	L	11/30/2010
532716	10	7			924.000	28,395	30.730	28,395	25,301	0	3,088	0	3,093	0	3,093	0	L	11/30/2010
532791	10	0			1,745.000	46,818	26.830	46,818	47,012	0	406	0	(193)	0	(193)	0	L	11/30/2010
501889	20	8			780.000	17,722	22.720	17,722	16,577	0	0	0	1,145	0	1,145	0	L	11/30/2010
544147	10	1			668.000	54,816	82.060	54,816	51,524	0	789	0	3,293	0	3,293	0	L	11/30/2010
549271	10	4			271.000	28,964	106.880	28,964	21,827	0	335	0	6,982	0	6,982	0	L	06/29/2010
55616P	10	4			1,410.000	35,673	25.300	35,673	29,818	71	108	0	6,266	0	6,266	0	L	10/08/2010
55826P	10	0			1,320.000	34,030	25.780	34,030	29,445	0	0	0	4,585	0	4,585	0	L	11/30/2010
563571	10	8			2,120.000	27,793	13.110	27,793	23,490	0	170	0	4,304	0	4,304	0	L	11/30/2010
571903	20	2			420.000	17,447	41.540	17,447	16,352	0	0	0	1,095	0	1,095	0	L	11/30/2010
571748	10	2			1,030.000	28,160	27.340	28,160	24,242	0	287	0	3,918	0	3,918	0	L	11/30/2010
579064	10	6			464.000	21,488	46.310	21,488	16,863	0	0	0	4,569	0	4,569	0	L	10/08/2010
579780	20	6			320.000	14,890	46.530	14,890	13,996	90	0	0	894	0	894	0	L	11/30/2010
580037	10	9			1,140.000	23,587	20.690	23,587	20,449	0	0	0	3,138	0	3,138	0	L	11/30/2010
580645	10	9			999.000	36,374	36.410	36,374	30,135	0	387	0	6,238	0	6,238	0	L	11/30/2010
552690	10	9			0.000	0	20.270	0	0	0	0	0	0	0	0	0	L	03/04/2010
583334	10	7			530.000	13,865	26.160	13,865	14,095	0	406	0	(159)	0	(159)	0	L	10/08/2010
58502B	10	6			424.000	28,531	67.290	28,531	23,487	0	0	0	5,044	0	5,044	0	L	11/30/2010
589433	10	1			360.000	12,474	34.650	12,474	12,009	0	0	0	465	0	465	0	L	11/30/2010
591708	10	2			1,720.000	21,724	12.630	21,724	15,732	0	0	0	5,992	0	5,992	0	L	09/07/2010
595112	10	3			4,550.000	36,491	8.020	36,491	33,823	0	0	0	2,668	0	2,668	0	L	11/30/2010
615369	10	5			1,050.000	27,867	26.540	27,867	24,546	0	139	0	3,321	0	3,321	0	L	11/30/2010
626717	10	2			1,073.000	79,992	74.550	79,992	60,276	0	395	0	19,716	0	19,716	0	L	11/30/2010
BHM01E	2R	5			1,000,399.880	500,000	0.500	500,000	500,000	0	0	0	0	0	0	0	V	09/30/2005
636180	10	1			238.000	15,618	65.620	15,618	14,913	82	0	0	704	0	704	0	L	11/30/2010
637640	10	3			1,375.000	18,920	13.760	18,920	18,170	138	78	0	750	0	750	0	L	10/08/2010
64110D	10	4			525.000	28,854	54.960	28,854	21,025	0	0	0	7,829	0	7,829	0	L	09/07/2010
64110L	10	6			85.000	14,935	175.700	14,935	12,953	0	0	0	1,982	0	1,982	0	L	10/08/2010
650111	10	7			1,440.000	14,112	9.800	14,112	12,848	0	0	0	1,264	0	1,264	0	L	11/30/2010
651229	10	6			1,820.000	33,088	18.180	33,088	30,355	0	38	0	2,732	0	2,732	0	L	11/30/2010
62913F	20	1			465.000	20,767	44.660	20,767	17,558	0	0	0	3,300	0	3,300	0	L	11/30/2010
655044	10	5			161.000	13,859	86.080	13,859	12,249	0	29	0	1,610	0	1,610	0	L	10/08/2010
655664	10	0			596.000	25,258	42.380	25,258	21,806	0	270	0	3,436	0	3,436	0	L	11/30/2010
670008	10	1			710.000	22,947	32.320	22,947	21,469	0	0	0	1,478	0	1,478	0	L	11/30/2010
67019E	10	7			480.000	20,251	42.190	20,251	17,351	0	312	0	2,900	0	2,900	0	L	10/08/2010
67020Y	10	0			680.000	12,362	18.180	12,362	11,985	0	0	0	378	0	378	0	L	11/30/2010
67073Y	10	6			1,110.000	15,596	14.050	15,596	12,987	0	355	0	2,608	0	2,608	0	L	10/08/2010
67066G	10	4			2,294.000	35,328	15.400	35,328	26,765	0	0	0	8,562	0	8,562	0	L	11/30/2010
678026	10	5			177.000	11,344	64.090	11,344	7,315	0	0	0	4,029	0	4,029	0	L	06/29/2010
681904	10	8			2,574.000	65,354	25.390	65,354	60,205	0	145	0	5,123	0	5,123	0	L	11/30/2010
682189	10	5			2,750.000	27,170	9.880	27,170	17,482	0	0	0	9,688	0	9,688	0	L	09/07/2010
682680	10	3			447.000	24,795	55.470	24,795	22,601	0	0	0	2,194	0	2,194	0	L	11/30/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
67103H 10 7	OREILLY AUTOMOTIVE INC.....				248.000	14,984	60.420	14,984	11,862	0	0	0	3,122	0	3,122	0	L.....	08/04/2010
688239 20 1	OSHKOSH CORP.....				1,020.000	35,945	35.240	35,945	29,132	0	0	0	6,813	0	6,813	0	L.....	11/30/2010
690742 10 1	OWENS CORNING.....				2,351.000	73,234	31.150	73,234	63,544	0	0	0	9,934	0	9,934	0	L.....	11/30/2010
690768 40 3	OWENS-ILLINOIS INC.....				840.000	25,788	30.700	25,788	22,515	0	0	0	3,273	0	3,273	0	L.....	11/30/2010
696429 30 7	PALL CORP.....				436.000	21,617	49.580	21,617	16,291	0	136	0	5,326	0	5,326	0	L.....	08/04/2010
69840W 10 8	PANERA BREAD CO. (CL A).....				263.000	26,618	101.210	26,618	24,124	0	0	0	2,494	0	2,494	0	L.....	11/30/2010
701094 10 4	PARKER HANNIFIN CORP.....				262.000	22,611	86.300	22,611	15,123	0	230	0	7,677	0	7,677	0	L.....	09/07/2010
G6852T 10 5	PARTNERRE LTD.....			R.	334.000	26,837	80.350	26,837	25,908	0	0	0	929	0	929	0	L.....	11/30/2010
703395 10 3	PATTERSON COS. INC.....				1,190.000	36,450	30.630	36,450	34,576	0	107	0	1,874	0	1,874	0	L.....	11/30/2010
704326 10 7	PAYCHEX INC.....				1,243.000	38,421	30.910	38,421	36,846	0	1,166	0	1,801	0	1,801	0	L.....	11/30/2010
704549 10 4	PEABODY ENERGY CORP.....				374.000	23,929	63.980	23,929	19,379	0	29	0	4,549	0	4,549	0	L.....	11/30/2010
707569 10 9	PENN NATIONAL GAMING INC.....				340.000	11,951	35.150	11,951	11,720	0	0	0	231	0	231	0	L.....	11/30/2010
714046 10 9	PERKINELMER INC.....				730.000	18,849	25.820	18,849	16,992	0	0	0	1,856	0	1,856	0	L.....	11/30/2010
716768 10 6	PETSMART INC.....				700.000	27,874	39.820	27,874	24,889	0	78	0	2,985	0	2,985	0	L.....	11/30/2010
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT.....				560.000	15,198	27.140	15,198	13,605	0	150	0	1,593	0	1,593	0	L.....	10/08/2010
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC.....				820.000	16,515	20.140	16,515	15,392	0	233	0	1,122	0	1,122	0	L.....	11/30/2010
723484 10 1	PINNACLE WEST CAPITAL CORP.....				280.000	11,606	41.450	11,606	11,241	0	0	0	366	0	366	0	L.....	11/30/2010
724479 10 0	PITNEY BOWES INC.....				2,470.000	59,725	24.180	59,725	54,451	0	299	0	5,274	0	5,274	0	L.....	11/30/2010
BHMOJM 52 0	PKC HOLDING CORPORATION.....				30,000.000	30,000	1.000	30,000	30,000	0	0	0	0	0	0	0	V.....	12/20/2010
729251 10 8	PLUM CREEK TIMBER COMPANY INC.....				1,080.000	40,446	37.450	40,446	39,364	0	689	0	962	0	962	0	L.....	11/30/2010
69344F 10 6	PMC-SIERRA INC.....				7,700.000	66,143	8.590	66,143	56,172	0	0	0	9,971	0	9,971	0	L.....	11/30/2010
73172K 10 4	POLYCOM INC.....				490.000	19,100	38.980	19,100	17,782	0	0	0	1,318	0	1,318	0	L.....	11/30/2010
693506 10 7	PPG INDUSTRIES INC.....				665.000	55,907	84.070	55,907	44,536	0	594	0	11,371	0	11,371	0	L.....	11/30/2010
69351T 10 6	PPL CORP.....				1,340.000	35,269	26.320	35,269	36,100	469	322	0	(831)	0	(831)	0	L.....	11/30/2010
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC.....				560.000	18,234	32.560	18,234	14,133	0	292	0	4,100	0	4,100	0	L.....	11/30/2010
743263 10 5	PROGRESS ENERGY INC.....				360.000	15,653	43.480	15,653	15,734	0	0	0	(81)	0	(81)	0	L.....	11/30/2010
743315 10 3	PROGRESSIVE CORP.....				1,570.000	31,196	19.870	31,196	29,676	0	1,678	0	1,513	0	1,513	0	L.....	10/08/2010
74339* 90 9	PROJECT GRILL.....				161,194.030	0	0.000	0	0	0	0	0	0	0	0	0	V.....	08/24/2007
74733V 10 0	QEP RESOURCES INC.....				620.000	22,512	36.310	22,512	19,494	0	10	0	3,019	0	3,019	0	L.....	11/30/2010
747277 10 1	QLOGIC CORP.....				2,340.000	39,827	17.020	39,827	39,521	0	0	0	306	0	306	0	L.....	11/30/2010
74834L 10 0	QUEST DIAGNOSTICS INC.....				1,336.000	72,104	53.970	72,104	67,443	0	96	0	4,734	0	4,734	0	L.....	11/30/2010
749121 10 9	QWEST COMMUNICATIONS INTERNATIONAL.....				7,300.000	55,553	7.610	55,553	39,387	0	1,052	0	16,166	0	16,166	0	L.....	11/30/2010
257867 10 1	R.R. DONNELLEY & SONS CO.....				2,761.000	48,235	17.470	48,235	50,003	0	1,127	0	(1,820)	0	(1,820)	0	L.....	11/30/2010
750438 10 3	RADIOSHACK CORP.....				600.000	11,094	18.490	11,094	10,892	0	0	0	202	0	202	0	L.....	11/30/2010
754730 10 9	RAYMOND JAMES FINANCIAL INC.....				1,040.000	34,008	32.700	34,008	30,001	135	0	0	4,007	0	4,007	0	L.....	11/30/2010
754907 10 3	RAYONIER INC. REIT.....				1,891.000	99,315	52.520	99,315	92,174	0	1,892	0	7,141	0	7,141	0	L.....	11/30/2010
756109 10 4	REALTY INCOME CORP.....				710.000	24,282	34.200	24,282	22,506	102	601	0	1,776	0	1,776	0	L.....	11/30/2010
756577 10 2	RED HAT INC.....				300.000	13,695	45.650	13,695	9,256	0	0	0	4,256	0	4,256	0	L.....	08/04/2010
758766 10 9	REGAL ENTERTAINMENT GROUP.....				4,160.000	48,838	11.740	48,838	55,977	0	6,573	0	(7,139)	0	(7,139)	0	L.....	11/30/2010
758750 10 3	REGAL-BELOIT CORP.....				665.000	44,395	66.760	44,395	38,537	113	77	0	5,858	0	5,858	0	L.....	11/30/2010
7591EP 10 0	REGIONS FINANCIAL CORP. (NEW).....				4,180.000	29,260	7.000	29,260	25,430	42	86	0	3,954	0	3,954	0	L.....	11/30/2010
759351 60 4	REINSURANCE GROUP OF AMERICA INC.....				367.000	19,712	53.710	19,712	18,263	0	0	0	1,449	0	1,449	0	L.....	11/30/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			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				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
760759 10 0	REPUBLIC SERVICES INC.....				440.000	13,138	29.860	13,138	12,369	88	0	0	769	0	769	0	L.....	11/30/2010
BHM010 0Y 2	RESOURCE LABEL GROUP LLC.....				2,041.000	226,687	111.067	226,687	226,687	0	11,277	0	0	0	0	0	V.....	12/15/2004
773903 10 9	ROCKWELL AUTOMATION INC.....				177.000	12,693	71.710	12,693	10,969	0	62	0	1,724	0	1,724	0	L.....	10/08/2010
774341 10 1	ROCKWELL COLLINS INC.....				195.000	11,361	58.260	11,361	0	0	84	0	40	0	40	0	L.....	10/08/2010
776696 10 6	ROPER INDUSTRIES INC.....				261.000	19,948	76.430	19,948	18,690	0	0	0	1,259	0	1,259	0	L.....	11/30/2010
778296 10 3	ROSS STORES INC.....				594.000	37,571	63.250	37,571	28,105	0	287	0	9,769	0	9,769	0	L.....	09/07/2010
781258 10 8	RUDDICK CORP.....				0.000	0	36.840	0	0	0	91	0	0	0	0	0	L.....	09/29/2009
783549 10 8	RYDER SYSTEM INC.....				630.000	33,163	52.640	33,163	27,396	0	0	0	5,767	0	5,767	0	L.....	11/30/2010
786514 20 8	SAFEWAY INC.....				1,900.000	42,731	22.490	42,731	43,279	228	139	0	(548)	0	(548)	0	L.....	11/30/2010
78390X 10 1	SAIC INC.....				1,582.000	25,091	15.860	25,091	27,846	0	0	0	(2,669)	0	(2,669)	0	L.....	11/30/2010
803111 10 3	SARA LEE CORP.....				2,884.000	50,499	17.510	50,499	41,269	0	517	0	9,230	0	9,230	0	L.....	10/08/2010
80589M 10 2	SCANA CORP.....				320.000	12,992	40.600	12,992	12,631	152	114	0	361	0	361	0	L.....	11/30/2010
80909# 10 0	SCITOR HOLDINGS INC.....				1,876.000	18,760	10.000	18,760	18,760	0	0	0	0	0	0	0	V.....	09/25/2007
810186 10 6	SCOTTS MIRACLE-GRO CO.....				373.000	18,937	50.770	18,937	18,419	0	84	0	518	0	518	0	L.....	11/30/2010
81211K 10 0	SEALED AIR CORP.....				650.000	16,543	25.450	16,543	13,956	0	165	0	2,586	0	2,586	0	L.....	10/08/2010
784117 10 3	SEI INVESTMENTS CO.....				1,187.000	28,239	23.790	28,239	24,897	0	219	0	3,355	0	3,355	0	L.....	11/30/2010
816851 10 9	SEMPRA ENERGY.....				310.000	16,269	52.480	16,269	15,995	121	96	0	274	0	274	0	L.....	11/30/2010
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST.....				660.000	14,480	21.940	14,480	14,843	0	0	0	(363)	0	(363)	0	L.....	11/30/2010
817565 10 4	SERVICE CORP. INTERNATIONAL.....				3,500.000	28,875	8.250	28,875	28,411	0	0	0	464	0	464	0	L.....	11/30/2010
820280 10 5	SHAW GROUP INC.....				487.000	16,670	34.230	16,670	16,267	0	0	0	464	0	464	0	L.....	10/08/2010
824348 10 6	SHERWIN-WILLIAMS CO.....				740.000	61,975	83.750	61,975	52,926	0	421	0	9,118	0	9,118	0	L.....	11/30/2010
826919 10 2	SILICON LABORATORIES INC.....				475.000	21,860	46.020	21,860	18,336	0	0	0	3,524	0	3,524	0	L.....	10/08/2010
835495 10 2	SONOCO PRODUCTS CO.....				690.000	23,232	33.670	23,232	22,519	0	294	0	714	0	714	0	L.....	10/08/2010
844741 10 8	SOUTHWEST AIRLINES CO.....				2,340.000	30,373	12.980	30,373	31,083	11	0	0	(710)	0	(710)	0	L.....	11/30/2010
84748* 10 1	SPECIALTY BRANDS HOLDINGS LLC.....				2,559.640	2,559,640	1,000.000	2,559,640	2,559,641	0	0	0	(1)	0	(1)	0	V.....	06/02/2010
84748* 11 9	SPECIALTY BRANDS HOLDINGS LLC.....				2,735.880	1,411,133	515.789	1,411,133	1,411,134	0	0	0	(1)	0	(1)	0	V.....	06/02/2010
84748* 12 7	SPECIALTY BRANDS HOLDINGS LLC.....				4,285.720	2,066,800	482.253	2,066,800	2,066,801	0	0	0	(1)	0	(1)	0	V.....	06/02/2010
847560 10 9	SPECTRA ENERGY CORP.....				1,030.000	25,740	24.990	25,740	24,055	0	165	0	1,685	0	1,685	0	L.....	11/30/2010
852891 10 0	STANCORP FINANCIAL GROUP INC.....				360.000	16,250	45.140	16,250	14,940	0	0	0	1,311	0	1,311	0	L.....	11/30/2010
85590A 40 1	STARWOOD HOTELS & RESORTS WORLDWID.....				183.000	11,123	60.780	11,123	10,319	0	55	0	803	0	803	0	L.....	11/30/2010
858912 10 8	STERICYCLE INC.....				175.000	14,161	80.920	14,161	11,016	0	0	0	3,145	0	3,145	0	L.....	08/04/2010
86764P 10 9	SUNOCO INC.....				680.000	27,411	40.310	27,411	26,608	0	63	0	803	0	803	0	L.....	11/30/2010
867652 10 9	SUNPOWER CORP. (CL A).....				1,260.000	16,166	12.830	16,166	16,140	0	0	0	26	0	26	0	L.....	09/07/2010
868536 10 3	SUPERVALU INC.....				1,280.000	12,326	9.630	12,326	15,267	0	233	0	(2,940)	0	(2,940)	0	L.....	10/08/2010
87151Q 10 6	SYMETRA FINANCIAL CORP.....				1,440.000	19,728	13.700	19,728	15,598	0	78	0	4,130	0	4,130	0	L.....	10/08/2010
871607 10 7	SYNOPSIS INC.....				2,559.000	68,863	26.910	68,863	58,490	0	0	0	10,131	0	10,131	0	L.....	11/30/2010
74144T 10 8	T. ROWE PRICE GROUP INC.....				679.000	43,823	64.540	43,823	35,096	0	584	0	8,680	0	8,680	0	L.....	10/08/2010
878237 10 6	TECH DATA CORP.....				370.000	16,287	44.020	16,287	16,321	0	0	0	(33)	0	(33)	0	L.....	11/30/2010
879369 10 6	TELEFLEX INC.....				610.000	32,824	53.810	32,824	31,838	0	320	0	986	0	986	0	L.....	09/07/2010
879433 10 0	TELEPHONE & DATA SYSTEMS INC.....				1,040.000	38,012	36.550	38,012	34,381	0	117	0	3,631	0	3,631	0	L.....	11/30/2010
879664 10 0	TELLABS INC.....				2,800.000	18,984	6.780	18,984	19,749	0	82	0	(765)	0	(765)	0	L.....	11/30/2010
88076W 10 3	TERADATA CORP.....				260.000	10,702	41.160	10,702	9,253	0	0	0	1,449	0	1,449	0	L.....	10/08/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
880770 10 2	TERADYNE INC.....				3,220,000	45,209	14.040	45,209	37,999	0	0	0	7,210	0	7,210	0	L.....	11/30/2010
34955A 10 1	THE HARTFORD SMALL CAP GROWTH FUN.....				43,663,720	1,350,519	30.930	1,350,519	1,083,736	0	0	0	346,253	0	346,253	0	L.....	11/30/2007
884315 10 2	THOMAS & BETTS CORP.....				631,000	30,477	48.300	30,477	27,801	0	0	0	2,676	0	2,676	0	L.....	11/30/2010
885160 10 1	THOR INDUSTRIES INC.....				350,000	11,886	33.960	11,886	10,756	35	0	0	1,130	0	1,130	0	L.....	11/30/2010
887389 10 4	TIMKEN CO.....				311,000	14,844	47.730	14,844	10,927	0	56	0	3,917	0	3,917	0	L.....	09/07/2010
891027 10 4	TORCHMARK CORP.....				198,000	11,829	59.740	11,829	11,446	0	0	0	382	0	382	0	L.....	11/30/2010
891092 10 8	TORO CO.....				557,000	34,333	61.640	34,333	28,093	111	137	0	6,240	0	6,240	0	L.....	06/29/2010
BHM024 UF 1	TOURNEAU ACQUISITION HOLDINGS INC.....				1,503,830	139,800	92.963	139,800	139,800	0	0	0	0	0	0	0	V.....	07/09/2010
892356 10 6	TRACTOR SUPPLY CO.....				559,000	27,106	48.490	27,106	21,247	0	29	0	5,859	0	5,859	0	L.....	11/30/2010
87264S 10 6	TRW AUTOMOTIVE HOLDINGS CORP.....				327,000	17,233	52.700	17,233	15,426	0	0	0	1,807	0	1,807	0	L.....	11/30/2010
899896 10 4	TUPPERWARE BRANDS CORP.....				295,000	14,063	47.670	14,063	13,702	89	0	0	361	0	361	0	L.....	11/30/2010
911684 10 8	U.S. CELLULAR CORP.....				562,000	28,066	49.940	28,066	25,859	0	0	0	2,207	0	2,207	0	L.....	11/30/2010
902681 10 5	UGI CORP.....				1,980,000	62,528	31.580	62,528	57,847	495	145	0	4,681	0	4,681	0	L.....	11/30/2010
903914 10 9	ULTRA PETROLEUM CORP.....		L		221,000	10,557	47.770	10,557	10,385	0	0	0	172	0	172	0	L.....	11/30/2010
904708 10 4	UNIFIRST CORP.....				0,000	0	55.050	0	0	0	18	0	0	0	0	0	L.....	08/10/2009
913275 10 3	UNITRIN INC.....				670,000	16,442	24.540	16,442	16,019	0	0	0	422	0	422	0	L.....	11/30/2010
91529Y 10 6	UNUM GROUP.....				1,440,000	34,877	24.220	34,877	31,992	0	96	0	2,885	0	2,885	0	L.....	11/30/2010
917047 10 2	URBAN OUTFITTERS INC.....				500,000	17,905	35.810	17,905	15,700	0	0	0	2,205	0	2,205	0	L.....	10/08/2010
91913Y 10 0	VALERO ENERGY CORP.....				2,460,000	56,875	23.120	56,875	44,092	0	149	0	12,783	0	12,783	0	L.....	11/30/2010
918194 10 1	VCA ANTECH INC.....				500,000	11,645	23.290	11,645	11,001	0	0	0	644	0	644	0	L.....	11/30/2010
92240G 10 1	VECTREN CORP.....				480,000	12,182	25.380	12,182	12,465	0	0	0	(282)	0	(282)	0	L.....	11/30/2010
92276F 10 0	VENTAS INC.....				233,000	12,228	52.480	12,228	10,397	0	479	0	1,831	0	1,831	0	L.....	06/28/2010
92345Y 10 6	VERISK ANALYTICS INC. (CL A).....				1,220,000	41,578	34.080	41,578	35,816	0	0	0	5,762	0	5,762	0	L.....	11/30/2010
918204 10 8	VF CORP.....				219,000	18,873	86.180	18,873	16,923	0	381	0	1,995	0	1,995	0	L.....	08/04/2010
084423 10 2	W.R. BERKLEY CORP.....				410,000	11,226	27.380	11,226	11,000	0	29	0	226	0	226	0	L.....	11/30/2010
384802 10 4	W.W. GRAINGER INC.....			R	142,000	19,612	138.110	19,612	16,291	0	98	0	3,320	0	3,320	0	L.....	10/08/2010
930059 10 0	WADDELL & REED FINANCIAL INC. (CL.....				1,019,000	35,961	35.290	35,961	30,702	204	163	0	5,259	0	5,259	0	L.....	11/30/2010
941053 10 0	WASTE CONNECTIONS INC.....				750,000	20,648	27.530	20,648	19,380	0	0	0	1,268	0	1,268	0	L.....	11/30/2010
941848 10 3	WATERS CORP.....				185,000	14,376	77.710	14,376	12,220	0	0	0	2,153	0	2,153	0	L.....	09/07/2010
948626 10 6	WEIGHT WATCHERS INTERNATIONAL INC.....				390,000	14,621	37.490	14,621	12,539	68	0	0	2,082	0	2,082	0	L.....	10/08/2010
948741 10 3	WEINGARTEN REALTY INVESTORS.....				740,000	17,582	23.760	17,582	17,184	0	192	0	398	0	398	0	L.....	11/30/2010
950587 10 5	WENDYS/ARBYS GROUP INC.....				6,950,000	32,109	4.620	32,109	32,053	0	139	0	56	0	56	0	L.....	11/30/2010
958102 10 5	WESTERN DIGITAL CORP.....				920,000	31,188	33.900	31,188	30,768	0	0	0	420	0	420	0	L.....	11/30/2010
959802 10 9	WESTERN UNION CO.....				1,760,000	32,683	18.570	32,683	28,792	0	207	0	3,891	0	3,891	0	L.....	11/30/2010
969904 10 1	WILLIAMS-SONOMA INC.....				406,000	14,490	35.690	14,490	11,423	0	69	0	3,067	0	3,067	0	L.....	09/07/2010
97190* 11 4	WILSHIRE NEW YORK PARTNERS III LP.....				16,000	0	0.000	0	0	0	0	0	0	0	0	0	V.....	12/22/2000
97381W 10 4	WINDSTREAM CORP.....				2,400,000	33,456	13.940	33,456	29,005	600	405	0	4,451	0	4,451	0	L.....	11/30/2010
976657 10 6	WISCONSIN ENERGY CORP.....				292,000	17,187	58.860	17,187	15,384	0	279	0	1,803	0	1,803	0	L.....	09/07/2010
98310W 10 8	WYNDHAM WORLDWIDE CORP.....				540,000	16,178	29.960	16,178	14,013	0	109	0	2,165	0	2,165	0	L.....	11/30/2010
98389B 10 0	XCEL ENERGY INC.....				1,230,000	28,967	23.550	28,967	27,085	311	491	0	2,049	0	2,049	0	L.....	11/30/2010
984121 10 3	XEROX CORP.....				4,610,000	53,107	11.520	53,107	44,711	196	484	0	8,534	0	8,534	0	L.....	11/30/2010
98417K 10 6	XO HOLDINGS INC -CL A.....				86,000	59	0.690	59	0	0	0	0	9	0	9	0	U.....	05/15/2006

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Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
989207	10 5	ZEBRA TECHNOLOGIES CORP. (CL A).....				330.000	12,537	37.990	12,537	9,421	0	0	0	3,115	0	3,115	0	L.....	09/07/2010
989701	10 7	ZIONS BANCORPORATION.....				1,160.000	28,107	24.230	28,107	24,827	0	15	0	3,279	0	3,279	0	L.....	11/30/2010
G30397	10 6	ENDURANCE SPECIALTY HOLDINGS LTD.....		F..		560.000	25,799	46.070	25,799	24,516	0	140	0	1,283	0	1,283	0	L.....	11/30/2010
G5876H	10 5	MARVELL TECHNOLOGY GROUP LTD.....		F..		1,102.000	20,442	18.550	20,442	17,669	0	0	0	2,773	0	2,773	0	L.....	11/30/2010
G7496G	10 3	RENAISSANCERE HOLDINGS LTD.....				296.000	18,852	63.690	18,852	17,926	0	74	0	926	0	926	0	L.....	11/30/2010
G81075	10 6	SHIP FINANCE INTERNATIONAL LTD.....		F..		0.000	0	0.000	0	0	0	690	0	0	0	0	0	L.....	06/26/2009
899990	20 4	TURBO CAYMAN - WTS #1.....		F..		122.550	0	0.000	0	0	0	0	0	0	0	0	0	V.....	06/30/2009
G7945M	10 7	SEAGATE TECHNOLOGY INC.....		F..		3,390.000	50,952	15.030	50,952	46,232	0	0	0	4,670	0	4,670	0	L.....	11/30/2010
G94368	10 0	WARNER CHILCOTT PLC.....				840.000	18,950	22.560	18,950	16,226	0	0	0	2,724	0	2,724	0	L.....	11/30/2010
H01531	10 4	ALLIED WORLD ASSURANCE CO. HOLDING.....		F..		395.000	23,479	59.440	23,479	20,256	0	229	0	3,222	0	3,222	0	L.....	11/30/2010
G8766R	13 4	TETRAGON FINANCIAL GROUP LTD.....		F..		5,494,253.000	31,317,242	5.700	31,317,242	6,483,219	0	1,538,391	0	9,834,713	0	9,834,713	0	U.....	06/28/2007
92769L	10 1	VIRGIN MEDIA INC.....				590.000	16,072	27.240	16,072	14,951	0	24	0	1,121	0	1,121	0	L.....	11/30/2010
G87210	10 3	UTI WORLDWIDE INC.....		F..		800.000	16,960	21.200	16,960	15,353	0	0	0	1,607	0	1,607	0	L.....	11/30/2010
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						59,187,100	XXX	59,187,100	33,389,368	10,448	1,668,445	0	11,198,390	0	11,198,390	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																			
45070#	10 6	HARTFORD INTERNATIONAL LIFE REASSURANCE CORP.....				1,000,000.000	95,851,458	95.851	95,851,458	109,338,700	0	0	0	4,002,004	0	4,002,004	0	K.....	12/15/1993
45069#	10 9	HARTFORD LIFE & ANNUITY INSURANCE CO.....				2,000.000	4,062,539,104	2,031,269.552	4,062,539,104	2,698,704,825	0	0	0	(24,549,692)	0	(24,549,692)	0	K.....	07/31/1992
999753	07 2	HARTFORD HEDGE FUND.....				1.000	(261,257)	(261,256.550)	(261,257)	0	0	0	0	(597)	0	(597)	0	K.....	01/01/2006
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						4,158,129,305	XXX	4,158,129,305	2,808,043,525	0	0	0	(20,548,285)	0	(20,548,285)	0	XXX	XXX
Common Stocks - Mutual Funds																			
20759B	40 3	CHET ADVISOR AGE-BASED 0-8 CLASS A.....				2,497.800	27,161	10.874	27,161	24,978	0	0	0	2,183	0	2,183	0	U.....	09/20/2010
20759B	50 2	CHET ADVISOR AGE-BASED 0-8 CLASS C.....				2,500.000	27,132	10.853	27,132	25,000	0	0	0	2,132	0	2,132	0	U.....	09/20/2010
20759B	60 1	CHET ADVISOR AGE-BASED 0-8 CLASS E.....				2,502.200	27,218	10.878	27,218	25,022	0	0	0	2,196	0	2,196	0	U.....	09/20/2010
20759B	84 1	CHET ADVISOR AGE-BASED 14-15 A CLA.....				2,498.000	26,228	10.500	26,228	24,980	0	0	0	1,248	0	1,248	0	U.....	09/20/2010
20759B	83 3	CHET ADVISOR AGE-BASED 14-15 C CLA.....				2,500.200	26,210	10.483	26,210	25,002	0	0	0	1,208	0	1,208	0	U.....	09/20/2010
20759B	82 5	CHET ADVISOR AGE-BASED 14-15 E CLA.....				2,501.800	26,296	10.511	26,296	25,018	0	0	0	1,278	0	1,278	0	U.....	09/20/2010
20759B	81 7	CHET ADVISOR AGE-BASED 16-17 A CLA.....				2,498.100	25,528	10.219	25,528	24,981	0	0	0	547	0	547	0	U.....	09/20/2010
20759B	79 1	CHET ADVISOR AGE-BASED 16-17 C CLA.....				2,500.300	25,500	10.199	25,500	25,003	0	0	0	497	0	497	0	U.....	09/20/2010
20759B	78 3	CHET ADVISOR AGE-BASED 16-17 E CLA.....				2,501.600	25,580	10.226	25,580	25,016	0	0	0	564	0	564	0	U.....	09/20/2010
20759B	74 2	CHET ADVISOR AGE-BASED 18+ A CLASS.....				2,498.200	25,151	10.067	25,151	24,982	0	0	0	169	0	169	0	U.....	09/20/2010
20759B	73 4	CHET ADVISOR AGE-BASED 18+ C CLASS.....				2,500.400	25,139	10.054	25,139	25,004	0	0	0	135	0	135	0	U.....	09/20/2010
20759B	72 6	CHET ADVISOR AGE-BASED 18+ E CLASS.....				2,501.400	25,203	10.075	25,203	25,014	0	0	0	189	0	189	0	U.....	09/20/2010
20759B	86 6	CHET ADVISOR AGE-BASED 9-13 C CLAS.....				2,500.100	26,556	10.622	26,556	25,001	0	0	0	1,555	0	1,555	0	U.....	09/20/2010
20759B	87 4	CHET ADVISOR AGE-BASED 9-13 CLASS.....				2,497.900	26,589	10.645	26,589	24,979	0	0	0	1,610	0	1,610	0	U.....	09/20/2010
20759B	85 8	CHET ADVISOR AGE-BASED 9-13 E CLAS.....				2,502.000	26,643	10.649	26,643	25,020	0	0	0	1,623	0	1,623	0	U.....	09/20/2010
20759B	20 5	CHET ADVISOR AGGRESSIVE GROWTH C C.....				2,500.500	27,809	11.121	27,809	25,005	0	0	0	2,804	0	2,804	0	U.....	09/20/2010
20759B	10 6	CHET ADVISOR AGGRESSIVE GROWTH CLA.....				2,498.300	27,832	11.140	27,832	24,983	0	0	0	2,849	0	2,849	0	U.....	09/20/2010
20759B	30 4	CHET ADVISOR AGGRESSIVE GROWTH E C.....				2,501.200	27,886	11.149	27,886	25,012	0	0	0	2,874	0	2,874	0	U.....	09/20/2010
20759B	77 5	CHET ADVISOR CONSERVATIVE A CLASS.....				2,498.600	25,528	10.217	25,528	24,986	0	0	0	542	0	542	0	U.....	09/20/2010
20759B	76 7	CHET ADVISOR CONSERVATIVE C CLASS.....				2,500.850	25,514	10.202	25,514	25,009	0	0	0	505	0	505	0	U.....	09/20/2010
20759B	75 9	CHET ADVISOR CONSERVATIVE E CLASS.....				2,500.550	25,567	10.225	25,567	25,006	0	0	0	562	0	562	0	U.....	09/20/2010
20759B	70 0	CHET ADVISOR GROWTH CLASS A.....				2,498.450	27,165	10.873	27,165	24,985	0	0	0	2,181	0	2,181	0	U.....	09/20/2010

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1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
20759B 80 9	CHET ADVISOR GROWTH CLASS C.....				2,500.600	27,134	10.851	27,134	25,006	0	0	0	2,128	0	2,128	0	U.....	09/20/2010
20759B 88 2	CHET ADVISOR GROWTH CLASS E.....				2,500.950	27,212	10.881	27,212	25,010	0	0	0	2,202	0	2,202	0	U.....	09/20/2010
20759B 61 9	CHET HARTFORD CAP APPRCIATION CL A.....				2,498.700	27,996	11.204	27,996	24,987	0	0	0	3,009	0	3,009	0	U.....	09/20/2010
20759B 59 3	CHET HARTFORD CAP APPRCIATION CL C.....				2,501.180	27,979	11.186	27,979	25,012	0	0	0	2,967	0	2,967	0	U.....	09/20/2010
20759B 58 5	CHET HARTFORD CAP APPRCIATION CL E.....				2,500.130	28,032	11.212	28,032	25,001	0	0	0	3,031	0	3,031	0	U.....	09/20/2010
20759B 71 8	CHET HARTFORD CHECKS + BAL CL A.....				2,498.730	26,683	10.679	26,683	24,987	0	0	0	1,696	0	1,696	0	U.....	09/20/2010
20759B 69 2	CHET HARTFORD CHECKS + BAL CL C.....				2,500.930	26,661	10.661	26,661	25,009	0	0	0	1,652	0	1,652	0	U.....	09/20/2010
20759B 68 4	CHET HARTFORD CHECKS + BAL CL E.....				2,500.350	26,725	10.689	26,725	25,004	0	0	0	1,722	0	1,722	0	U.....	09/20/2010
20759B 37 9	CHET HARTFORD DIV + GRWTH CL A.....				2,499.500	27,382	10.955	27,382	24,995	0	0	0	2,387	0	2,387	0	U.....	09/20/2010
20759B 36 1	CHET HARTFORD DIV + GRWTH CL C.....				2,502.410	27,357	10.932	27,357	25,024	0	0	0	2,333	0	2,333	0	U.....	09/20/2010
20759B 35 3	CHET HARTFORD DIV + GRWTH CL E.....				2,498.100	27,372	10.957	27,372	24,981	0	0	0	2,391	0	2,391	0	U.....	09/20/2010
20759B 47 8	CHET HARTFORD FNDMNTL GRWTH CL A.....				2,499.200	27,549	11.023	27,549	24,992	0	0	0	2,557	0	2,557	0	U.....	09/20/2010
20759B 46 0	CHET HARTFORD FNDMNTL GRWTH CL C.....				2,501.810	27,526	11.003	27,526	25,018	0	0	0	2,508	0	2,508	0	U.....	09/20/2010
20759B 45 2	CHET HARTFORD FNDMNTL GRWTH CL E.....				2,499.000	27,565	11.030	27,565	24,990	0	0	0	2,575	0	2,575	0	U.....	09/20/2010
20759B 64 3	CHET HARTFORD GLOBAL RSRCH A CLASS.....				2,498.830	27,251	10.906	27,251	24,988	0	0	0	2,263	0	2,263	0	U.....	09/20/2010
20759B 63 5	CHET HARTFORD GLOBAL RSRCH C CLASS.....				2,501.030	27,221	10.884	27,221	25,010	0	0	0	2,211	0	2,211	0	U.....	09/20/2010
20759B 62 7	CHET HARTFORD GLOBAL RSRCH E CLASS.....				2,500.150	27,280	10.911	27,280	25,002	0	0	0	2,279	0	2,279	0	U.....	09/20/2010
20759B 54 4	CHET HARTFORD GRWTH OPPRTNTY CL A.....				2,499.000	28,469	11.392	28,469	24,990	0	0	0	3,479	0	3,479	0	U.....	09/20/2010
20759B 53 6	CHET HARTFORD GRWTH OPPRTNTY CL C.....				2,501.410	28,442	11.370	28,442	25,014	0	0	0	3,428	0	3,428	0	U.....	09/20/2010
20759B 52 8	CHET HARTFORD GRWTH OPPRTNTY CL E.....				2,499.600	28,492	11.399	28,492	24,996	0	0	0	3,496	0	3,496	0	U.....	09/20/2010
20759B 34 6	CHET HARTFORD INFLATION PLUS CL A.....				2,499.600	24,708	9.885	24,708	24,996	0	0	0	(288)	0	(288)	0	U.....	09/20/2010
20759B 33 8	CHET HARTFORD INFLATION PLUS CL C.....				2,502.700	24,692	9.866	24,692	25,027	0	0	0	(335)	0	(335)	0	U.....	09/20/2010
20759B 32 0	CHET HARTFORD INFLATION PLUS CL E.....				2,497.700	24,707	9.892	24,707	24,977	0	0	0	(270)	0	(270)	0	U.....	09/20/2010
20759B 56 9	CHET HARTFORD INTL OPRTNTY CL C.....				2,501.210	26,734	10.688	26,734	25,012	0	0	0	1,722	0	1,722	0	U.....	09/20/2010
20759B 55 1	CHET HARTFORD INTL OPRTNTY CL E.....				2,499.900	26,790	10.717	26,790	24,999	0	0	0	1,791	0	1,791	0	U.....	09/20/2010
20759B 57 7	CHET HARTFORD INTL OPRTNTY CLA.....				2,498.900	26,766	10.711	26,766	24,989	0	0	0	1,777	0	1,777	0	U.....	09/20/2010
20759B 27 0	CHET HARTFORD MONEY MARKET CL A.....				2,499.800	24,998	10.000	24,998	24,998	0	0	0	0	0	0	0	U.....	09/20/2010
20759B 26 2	CHET HARTFORD MONEY MARKET CL C.....				2,503.100	25,031	10.000	25,031	25,031	0	0	0	0	0	0	0	U.....	09/20/2010
20759B 25 4	CHET HARTFORD MONEY MARKET CL E.....				2,497.100	24,971	10.000	24,971	24,971	0	0	0	0	0	0	0	U.....	09/20/2010
20759B 31 2	CHET HARTFORD TTL RTRN BOND CL A.....				2,499.700	24,781	9.914	24,781	24,997	0	0	0	(216)	0	(216)	0	U.....	09/20/2010
20759B 29 6	CHET HARTFORD TTL RTRN BOND CL C.....				2,502.900	24,764	9.894	24,764	25,029	0	0	0	(265)	0	(265)	0	U.....	09/20/2010
20759B 28 8	CHET HARTFORD TTL RTRN BOND CL E.....				2,497.400	24,777	9.921	24,777	24,974	0	0	0	(197)	0	(197)	0	U.....	09/20/2010
20759B 67 6	CHET THE HARTFORD BALANCE A CLASS.....				2,498.480	26,248	10.506	26,248	24,985	0	0	0	1,263	0	1,263	0	U.....	09/20/2010
20759B 66 8	CHET THE HARTFORD BALANCE C CLASS.....				2,500.700	26,219	10.485	26,219	25,007	0	0	0	1,212	0	1,212	0	U.....	09/20/2010
20759B 65 0	CHET THE HARTFORD BALANCE E CLASS.....				2,500.830	26,288	10.512	26,288	25,008	0	0	0	1,279	0	1,279	0	U.....	09/20/2010
20759B 44 5	CHET THE HARTFORD MIDCAP A CLASS S.....				2,499.300	28,187	11.278	28,187	24,993	0	0	0	3,194	0	3,194	0	U.....	09/20/2010
20759B 43 7	CHET THE HARTFORD MIDCAP C CLASS S.....				2,502.010	28,171	11.259	28,171	25,020	0	0	0	3,151	0	3,151	0	U.....	09/20/2010
20759B 42 9	CHET THE HARTFORD MIDCAP E CLASS S.....				2,498.700	28,199	11.286	28,199	24,987	0	0	0	3,212	0	3,212	0	U.....	09/20/2010
20759B 51 0	CHET THE HARTFORD SMALL COMPANY A.....				2,499.100	28,844	11.542	28,844	24,991	0	0	0	3,853	0	3,853	0	U.....	09/20/2010
20759B 49 4	CHET THE HARTFORD SMALL COMPANY C.....				2,501.610	28,814	11.518	28,814	25,016	0	0	0	3,798	0	3,798	0	U.....	09/20/2010
20759B 48 6	CHET THE HARTFORD SMALL COMPANY E.....				2,499.300	28,861	11.548	28,861	24,993	0	0	0	3,868	0	3,868	0	U.....	09/20/2010
20759B 41 1	CHET THE HARTFORD VALUE A CLASS SH.....				2,499.400	27,821	11.131	27,821	24,994	0	0	0	2,827	0	2,827	0	U.....	09/20/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
20759B 39 5	CHET THE HARTFORD VALUE C CLASS SH.....				2,502,210	27,803	11.111	27,803	25,022	0	0	0	2,781	0	2,781	0	U.....	09/20/2010
20759B 38 7	CHET THE HARTFORD VALUE E CLASS SH.....				2,498,400	27,830	11.139	27,830	24,984	0	0	0	2,846	0	2,846	0	U.....	09/20/2010
416645 78 6	HARTFORD ADVISERS FUND-Y.....				7,278,140	108,808	14.950	108,808	100,369	546	369	0	8,439	0	8,439	0	U.....	09/30/2010
416649 63 0	HARTFORD ADVISORS FUND-R3.....				5,965,940	89,071	14.930	89,071	87,041	0	439	0	4,369	0	4,369	0	U.....	09/30/2010
416649 33 3	HARTFORD ADVISORS FUND-R4.....				7,282,570	108,729	14.930	108,729	100,284	0	284	0	8,445	0	8,445	0	U.....	09/30/2010
41664L 70 8	HARTFORD ADVISORS FUND-R5.....				7,047,990	105,297	14.940	105,297	103,676	0	791	0	5,088	0	5,088	0	U.....	09/30/2010
416649 46 5	HARTFORD AGGRSSV GROWTH ALLCTN-R4.....				9,389,670	110,141	11.730	110,141	100,000	0	0	0	10,141	0	10,141	0	U.....	10/25/2010
416649 16 8	HARTFORD AGGRSSV GROWTH ALLCTN-R5.....				9,794,320	115,573	11.800	115,573	100,000	0	0	0	15,573	0	15,573	0	U.....	08/20/2010
416649 14 3	HARTFORD BALANCED ALLOCATION-R5.....				9,216,590	104,424	11.330	104,424	100,000	0	0	0	4,424	0	4,424	0	U.....	10/25/2010
41664M 82 1	HARTFORD BALANCED INCOME FUND - I.....				0.000	(0)	10.420	(0)	(0)	0	0	0	0	0	0	0	U.....	12/27/2010
41664M 79 7	HARTFORD BALANCED INCOME FUND - R3.....				10,399,860	110,551	10.630	110,551	101,444	0	1,444	0	9,107	0	9,107	0	U.....	09/30/2010
41664M 78 9	HARTFORD BALANCED INCOME FUND - R4.....				10,412,780	110,688	10.630	110,688	101,572	0	1,572	0	9,116	0	9,116	0	U.....	09/30/2010
41664M 77 1	HARTFORD BALANCED INCOME FUND - R5.....				10,428,110	110,747	10.620	110,747	101,726	0	1,726	0	9,021	0	9,021	0	U.....	09/30/2010
416648 21 0	HARTFORD BALANCED INCOME F-Y.....				11,887,430	126,244	10.620	126,244	117,088	0	4,223	0	10,261	0	10,261	0	U.....	09/30/2010
41664L 50 0	HARTFORD CAPITAL APPRECIATION-R5.....				0.000	(0)	31.520	(0)	(0)	0	0	0	0	0	0	0	U.....	03/31/2008
41664L 27 8	HARTFORD CHECKS AND BALANCES R3.....				(0.010)	(0)	9.160	(0)	(0)	0	0	0	0	0	0	0	U.....	12/27/2010
41664L 26 0	HARTFORD CHECKS AND BALANCES R4.....				11,336,380	108,149	9.540	108,149	104,630	0	1,478	0	9,279	0	9,279	0	U.....	09/30/2010
41664L 25 2	HARTFORD CHECKS AND BALANCES R5.....				11,398,860	108,859	9.550	108,859	105,130	0	1,701	0	9,443	0	9,443	0	U.....	09/30/2010
416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5.....				9,898,810	105,323	10.640	105,323	100,481	0	481	0	4,842	0	4,842	0	U.....	09/30/2010
416649 56 4	HARTFORD DISCIPLINED EQUITY-R3.....				7,440,650	96,208	12.930	96,208	91,839	0	672	0	6,115	0	6,115	0	U.....	11/03/2010
416649 26 7	HARTFORD DISCIPLINED EQUITY-R4.....				8,615,730	111,229	12.910	111,229	106,061	0	951	0	6,915	0	6,915	0	U.....	11/03/2010
41664L 84 9	HARTFORD DISCIPLINED EQUITY-R5.....				8,588,440	111,564	12.990	111,564	106,284	0	1,146	0	6,998	0	6,998	0	U.....	11/03/2010
41664L 38 5	HARTFORD DIVERSIF INTL FUND CL A.....				405,464,460	3,527,541	8.700	3,527,541	1,946,767	0	31,679	0	414,119	0	414,119	0	U.....	12/24/2009
41664L 37 7	HARTFORD DIVERSIF INTL FUND CL B.....				100,508,710	872,416	8.680	872,416	480,831	0	3,831	0	102,585	0	102,585	0	U.....	12/24/2009
41664L 36 9	HARTFORD DIVERSIF INTL FUND CL C.....				100,570,390	871,945	8.670	871,945	481,295	0	4,295	0	101,650	0	101,650	0	U.....	12/24/2009
41664L 35 1	HARTFORD DIVERSIF INTL FUND CL I.....				101,747,820	887,241	8.720	887,241	490,362	0	9,948	0	104,971	0	104,971	0	U.....	12/24/2009
41664L 33 6	HARTFORD DIVERSIF INTL FUND CL R3.....				100,836,940	878,290	8.710	878,290	484,251	0	6,036	0	102,957	0	102,957	0	U.....	12/24/2009
41664L 32 8	HARTFORD DIVERSIF INTL FUND CL R4.....				101,221,460	882,651	8.720	882,651	486,826	0	7,664	0	104,390	0	104,390	0	U.....	12/24/2009
41664L 31 0	HARTFORD DIVERSIF INTL FUND CL R5.....				101,606,950	886,013	8.720	886,013	489,404	0	9,294	0	104,815	0	104,815	0	U.....	12/24/2009
41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y.....				1,017,615,590	8,873,608	8.720	8,873,608	4,904,393	0	99,493	0	1,049,855	0	1,049,855	0	U.....	12/24/2009
41664L 40 1	HARTFORD EQUITY INCOME-R5.....				8,699,430	111,527	12.820	111,527	107,106	0	1,156	0	6,342	0	6,342	0	U.....	09/30/2010
41664L 81 5	HARTFORD FLOATING RATE FD -R5.....				0.000	(0)	8.810	(0)	(0)	0	0	0	0	0	0	0	U.....	12/27/2010
41664M 52 4	HARTFORD FUNDAMENTAL GROWTH FD-I.....				10,288,070	115,947	11.270	115,947	100,000	0	0	0	15,947	0	15,947	0	U.....	06/01/2010
41664M 76 3	HARTFORD FUNDAMENTAL GROWTH FD-R3.....				9,930,490	115,591	11.640	115,591	100,000	0	0	0	15,591	0	15,591	0	U.....	06/01/2010
41664M 75 5	HARTFORD FUNDAMENTAL GROWTH FD-R4.....				9,930,490	115,789	11.660	115,789	100,000	0	0	0	15,789	0	15,789	0	U.....	06/01/2010
41664M 74 8	HARTFORD FUNDAMENTAL GROWTH FD-R5.....				9,930,490	115,988	11.680	115,988	100,000	0	0	0	15,988	0	15,988	0	U.....	06/01/2010
41664M 48 2	HARTFORD GLOBAL ALL-ASSET FD-C.....				1,534,350	17,231	11.230	17,231	16,847	0	0	0	384	0	384	0	U.....	11/30/2010
41664M 47 4	HARTFORD GLOBAL ALL-ASSET FD-I.....				0.000	(0)	10.820	(0)	(0)	0	0	0	0	0	0	0	U.....	12/27/2010
41664M 46 6	HARTFORD GLOBAL ALL-ASSET FD-Y.....				549,544,610	6,204,359	11.290	6,204,359	5,503,066	0	48,729	0	701,293	0	701,293	0	U.....	11/30/2010
41664M 45 8	HARTFORD GLOBAL ALL-ASSET FUND-R3.....				201,634,000	2,274,432	11.280	2,274,432	2,017,974	0	17,974	0	256,458	0	256,458	0	U.....	11/30/2010
41664M 44 1	HARTFORD GLOBAL ALL-ASSET FUND-R4.....				201,631,040	2,274,398	11.280	2,274,398	2,017,974	0	17,974	0	256,424	0	256,424	0	U.....	11/30/2010
41664M 43 3	HARTFORD GLOBAL ALL-ASSET FUND-R5.....				201,629,560	2,274,381	11.280	2,274,381	2,017,974	0	17,974	0	256,407	0	256,407	0	U.....	11/30/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
41664L 57 5	HARTFORD GLOBAL ENHANCED DVND CL A				948,373.880	6,536,952	6.893	6,536,952	4,337,431	0	329,943	0	216,083	0	216,083	0	V	09/30/2010
41664L 55 9	HARTFORD GLOBAL ENHANCED DVND CL C				35,287.340	243,013	6.887	243,013	163,081	0	10,640	0	7,985	0	7,985	0	V	09/30/2010
41664L 54 2	HARTFORD GLOBAL ENHANCED DVND CL I				36,258.500	250,010	6.895	250,010	168,870	0	13,171	0	8,285	0	8,285	0	V	09/30/2010
41664L 49 2	HARTFORD GLOBAL ENHANCED DVND CL Y				36,258.470	250,009	6.895	250,009	168,988	0	13,171	0	8,285	0	8,285	0	V	09/30/2010
41664L 53 4	HARTFORD GLOBAL ENHANCED DVND CLR3				35,574.970	245,080	6.889	245,080	164,695	0	11,391	0	8,074	0	8,074	0	V	09/30/2010
41664L 52 6	HARTFORD GLOBAL ENHANCED DVND CLR4				35,866.600	247,182	6.892	247,182	166,656	0	12,142	0	8,165	0	8,165	0	V	09/30/2010
41664L 51 8	HARTFORD GLOBAL ENHANCED DVND CLR5				36,160.200	249,296	6.894	249,296	168,312	0	12,908	0	8,252	0	8,252	0	V	09/30/2010
41664L 45 0	HARTFORD GLOBAL EQUITY FUND CL I				30,497.050	304,361	9.980	304,361	303,165	0	659	0	39,044	0	39,044	0	U	06/30/2010
41664L 44 3	HARTFORD GLOBAL EQUITY FUND CL R3				30,208.110	300,571	9.950	300,571	301,242	0	0	0	38,062	0	38,062	0	U	12/31/2008
41664L 43 5	HARTFORD GLOBAL EQUITY FUND CL R4				30,300.160	302,093	9.970	302,093	301,789	0	0	0	38,481	0	38,481	0	U	12/31/2008
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5				30,442.370	303,815	9.980	303,815	302,764	0	427	0	38,971	0	38,971	0	U	06/30/2010
41664L 30 2	HARTFORD GLOBAL HEALTH FUND - R5				6,246.100	104,622	16.750	104,622	100,000	0	0	0	4,622	0	4,622	0	U	10/25/2010
416645 36 4	HARTFORD GLOBAL HEALTH FUND-Y				6,480.880	108,879	16.800	108,879	100,000	0	0	0	8,879	0	8,879	0	L	08/20/2010
416649 61 4	HARTFORD GLOBAL LEADERS FUND - R3				7,380.070	116,900	15.840	116,900	100,000	0	0	0	16,900	0	16,900	0	U	08/20/2010
416649 31 7	HARTFORD GLOBAL LEADERS FUND - R4				7,892.850	125,970	15.960	125,970	111,339	0	9	0	18,048	0	18,048	0	U	08/20/2010
41664L 88 0	HARTFORD GLOBAL LEADERS FUND - R5				6,892.970	111,528	16.180	111,528	106,374	0	44	0	8,500	0	8,500	0	U	06/30/2010
41664M 58 1	HARTFORD GLOBAL REAL ASSET FD-A				344,939.470	4,046,140	11.730	4,046,140	3,454,162	0	24,222	0	591,978	0	591,978	0	U	11/30/2010
41664M 57 3	HARTFORD GLOBAL REAL ASSET FD-C				114,760.410	1,341,549	11.690	1,341,549	1,149,148	0	8,058	0	192,401	0	192,401	0	U	11/30/2010
41664M 56 5	HARTFORD GLOBAL REAL ASSET FD-I				115,053.080	1,349,573	11.730	1,349,573	1,152,131	0	8,079	0	197,442	0	197,442	0	U	11/30/2010
41664M 54 0	HARTFORD GLOBAL REAL ASSET FD-R3				201,263.350	2,362,832	11.740	2,362,832	2,014,200	0	14,200	0	348,632	0	348,632	0	U	11/30/2010
41664M 53 2	HARTFORD GLOBAL REAL ASSET FD-R4				201,261.100	2,362,805	11.740	2,362,805	2,014,200	0	14,200	0	348,605	0	348,605	0	U	11/30/2010
41664M 51 6	HARTFORD GLOBAL REAL ASSET FD-R5				201,259.980	2,362,792	11.740	2,362,792	2,014,200	0	14,200	0	348,592	0	348,592	0	U	12/07/2010
41664M 55 7	HARTFORD GLOBAL REAL ASSET FD-Y				733,399.600	8,610,111	11.740	8,610,111	7,341,247	0	51,669	0	1,268,864	0	1,268,864	0	U	11/30/2010
416649 45 7	HARTFORD GROWTH ALLOC FUND - R4				9,328.360	107,183	11.490	107,183	100,000	0	0	0	7,183	0	7,183	0	U	10/25/2010
416649 15 0	HARTFORD GROWTH ALLOC FUND - R5				9,671.180	111,509	11.530	111,509	100,000	0	0	0	11,509	0	11,509	0	U	08/20/2010
416641 88 4	HARTFORD GROWTH FUND - R4				6,301.190	113,358	17.990	113,358	100,000	0	0	0	13,359	0	13,359	0	U	10/25/2010
416641 84 3	HARTFORD GROWTH FUND - R5				6,657.140	120,428	18.090	120,428	100,390	0	390	0	20,038	0	20,038	0	U	12/31/2009
416529 81 6	HARTFORD GROWTH OPPORT FD - CL Y				92,113.160	2,582,853	28.040	2,582,853	1,516,886	0	5,318	0	386,910	0	386,910	0	U	06/30/2010
416641 60 3	HARTFORD GROWTH OPPORT FD - R3				0.000	(0)	22.710	(0)	(0)	0	0	0	(0)	0	(0)	0	U	03/31/2008
416641 83 5	HARTFORD GROWTH OPPORT FD - R5				0.000	(0)	23.120	(0)	(0)	0	0	0	0	0	0	0	U	03/31/2008
416645 45 5	HARTFORD HIGH YIELD CLASS Y: HYP				13,867.290	102,202	7.370	102,202	101,230	0	1,230	0	972	0	972	0	U	11/30/2010
416649 34 1	HARTFORD HIGH YIELD FUND - R4				12,041.850	88,869	7.380	88,869	86,838	0	4,744	0	2,987	0	2,987	0	U	11/30/2010
41664L 60 9	HARTFORD HIGH YIELD FUND - R5				16,100.300	118,659	7.370	118,659	115,890	0	3,762	0	3,684	0	3,684	0	U	11/30/2010
416649 42 4	HARTFORD INCOME ALLOC FUND - R4				0.000	(0)	9.430	(0)	(0)	0	0	0	0	0	0	0	U	03/31/2008
41664M 66 4	HARTFORD INTERNATIONAL VALUE FD-A				102,085.010	1,233,187	12.080	1,233,187	1,024,624	0	24,624	0	208,563	0	208,563	0	U	11/30/2010
41664M 65 6	HARTFORD INTERNATIONAL VALUE FD-C				51,046.050	615,615	12.060	615,615	512,312	0	12,312	0	103,303	0	103,303	0	U	11/30/2010
41664M 63 1	HARTFORD INTERNATIONAL VALUE FD-I				51,041.620	617,093	12.090	617,093	512,312	0	12,312	0	104,781	0	104,781	0	U	11/30/2010
41664M 62 3	HARTFORD INTERNATIONAL VALUE FD-R3				51,044.280	616,615	12.080	616,615	512,312	0	12,312	0	104,303	0	104,303	0	U	11/30/2010
41664M 61 5	HARTFORD INTERNATIONAL VALUE FD-R4				51,042.510	617,104	12.090	617,104	512,312	0	12,312	0	104,792	0	104,792	0	U	11/30/2010
41664M 59 9	HARTFORD INTERNATIONAL VALUE FD-R5				51,041.620	617,093	12.090	617,093	512,312	0	12,312	0	104,781	0	104,781	0	U	11/30/2010
41664M 64 9	HARTFORD INTERNATIONAL VALUE FD-Y				153,122.230	1,851,248	12.090	1,851,248	1,536,936	2,297	36,986	0	314,309	0	314,309	0	U	11/30/2010
416649 68 9	HARTFORD INTL CA APPREC FD - R3				(0.010)	(0)	7.830	(0)	(0)	0	0	0	0	0	0	0	U	03/31/2008

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
	CUSIP Identification	Description	Code	F o r e i g n			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
416649	38 2	HARTFORD INTL CA APPREC FD - R4.....			10,449.320	108,255	10.360	108,255	100,000	0	0	0	8,255	0	8,255	0	U.....	10/25/2010
41664L	20 3	HARTFORD INTL CA APPREC FD - R5.....			11,144.690	116,685	10.470	116,685	106,782	0	132	0	14,793	0	14,793	0	U.....	04/30/2010
416646	80 0	HARTFORD INTL CAP APPREC FD CL - Y.....			11,286.680	118,510	10.500	118,510	100,000	0	0	0	18,510	0	18,510	0	U.....	08/20/2010
41664L	82 3	HARTFORD INTL OPPORTUNITIES FUND.....			7,171.380	111,443	15.540	111,443	100,894	0	894	0	10,549	0	10,549	0	U.....	11/03/2010
41664M	73 0	HARTFORD INTL SMALL COMPANY FD-R3.....			9,803.920	130,098	13.270	130,098	100,000	0	0	0	30,098	0	30,098	0	U.....	06/01/2010
41664M	72 2	HARTFORD INTL SMALL COMPANY FD-R4.....			9,803.920	130,294	13.290	130,294	100,000	0	0	0	30,294	0	30,294	0	U.....	06/01/2010
41664M	71 4	HARTFORD INTL SMALL COMPANY FD-R5.....			9,803.920	130,196	13.280	130,196	100,000	0	0	0	30,196	0	30,196	0	U.....	06/01/2010
416648	64 0	HARTFORD MIDCAP GROWTH FUND-A.....			(0.890)	(8)	8.540	(8)	(5)	0	0	0	(1)	0	(1)	0	U.....	12/16/2008
416646	10 7	HARTFORD MIDCAP VALUE FUND - A.....			1,479,710.870	17,283,023	11.680	17,283,023	14,367,993	0	0	0	2,915,030	0	2,915,030	0	L.....	08/04/2010
416646	20 6	HARTFORD MIDCAP VALUE FUND - B.....			27,078.990	289,204	10.680	289,204	241,274	0	0	0	47,930	0	47,930	0	L.....	07/30/2010
416646	30 5	HARTFORD MIDCAP VALUE FUND - C.....			27,178.300	289,721	10.660	289,721	241,615	0	0	0	48,106	0	48,106	0	L.....	07/30/2010
416646	87 5	HARTFORD MIDCAP VALUE FUND - Y.....			9,250.900	113,231	12.240	113,231	94,174	227	0	0	19,057	0	19,057	0	U.....	08/04/2010
41664M	42 5	HARTFORD MIDCAP VALUE FUND-I.....			10,298.660	120,494	11.700	120,494	100,000	0	0	0	20,494	0	20,494	0	U.....	06/01/2010
41664M	69 8	HARTFORD MIDCAP VALUE FUND-R3.....			9,832.840	120,256	12.230	120,256	100,000	0	0	0	20,256	0	20,256	0	U.....	06/01/2010
41664M	67 2	HARTFORD MIDCAP VALUE FUND-R5.....			9,832.840	120,452	12.250	120,452	100,000	0	0	0	20,452	0	20,452	0	U.....	06/01/2010
416645	72 9	HARTFORD MMKT FUND CLASS Y: IMF.....			102,460.610	102,461	1.000	102,461	102,461	0	0	0	0	0	0	0	U.....	09/11/2009
41664L	80 7	HARTFORD MONEY MARKET FUND.....			100,000.000	100,000	1.000	100,000	100,000	0	0	0	0	0	0	0	U.....	10/25/2010
416648	16 0	HARTFORD SEL S/C VALUE FND-Y.....			0.000	0	8.730	0	(0)	0	0	0	0	0	0	0	U.....	08/06/2010
41664L	10 4	HARTFORD SMALL COMPANY FUND.....			0.000	(0)	17.490	(0)	(0)	0	0	0	(0)	0	(0)	0	U.....	03/31/2008
416641	82 7	HARTFORD SMALLCAP GROWTH FUND.....			3,947.890	125,069	31.680	125,069	100,000	0	0	0	25,069	0	25,069	0	U.....	08/20/2010
416649	11 9	HARTFORD STOCK FUND.....			0.000	(0)	16.720	(0)	(0)	0	0	0	0	0	0	0	U.....	10/20/2009
416649	41 6	HARTFORD STOCK FUND.....			0.000	(0)	16.730	(0)	(0)	0	0	0	0	0	0	0	U.....	10/20/2009
416649	71 3	HARTFORD STOCK FUND.....			0.000	(0)	16.680	(0)	(0)	0	0	0	0	0	0	0	U.....	10/20/2009
41664L	58 3	HARTFORD STRATEGIC INCOME CL Y.....			10,953.870	99,242	9.060	99,242	100,768	0	768	0	(1,526)	0	(1,526)	0	U.....	11/30/2010
416648	27 7	HARTFORD TARGET RETIRE 2030 FD-Y.....			11,750.880	110,928	9.440	110,928	100,000	0	0	0	10,928	0	10,928	0	U.....	08/20/2010
416649	21 8	HARTFORD TARGET RETIREMENT 2010.....			10,570.830	102,643	9.710	102,643	100,000	0	0	0	2,643	0	2,643	0	U.....	10/25/2010
41664L	78 1	HARTFORD TARGET RETIREMENT 2010.....			10,940.920	106,346	9.720	106,346	100,000	0	0	0	6,346	0	6,346	0	U.....	08/20/2010
41664L	22 9	HARTFORD TARGET RETIREMENT 2015.....			96,478.580	1,294,743	13.420	1,294,743	973,134	0	37,749	0	118,014	0	118,014	0	U.....	11/30/2010
41664L	23 7	HARTFORD TARGET RETIREMENT 2015.....			83,401.660	1,118,416	13.410	1,118,416	841,610	0	32,300	0	101,191	0	101,191	0	U.....	11/30/2010
41664L	24 5	HARTFORD TARGET RETIREMENT 2015.....			83,118.260	1,111,291	13.370	1,111,291	838,279	0	30,427	0	99,226	0	99,226	0	U.....	11/30/2010
41664L	77 3	HARTFORD TARGET RETIREMENT 2020.....			10,040.160	104,719	10.430	104,719	100,000	0	0	0	4,719	0	4,719	0	U.....	10/25/2010
416648	32 7	HARTFORD TARGET RETIREMENT 2020 FD.....			9,146.340	95,396	10.430	95,396	90,000	0	0	0	5,396	0	5,396	0	U.....	04/30/2010
41664L	21 1	HARTFORD TARGET RETIREMENT 2025 R3.....			87,570.150	1,193,581	13.630	1,193,581	880,138	0	19,128	0	121,791	0	121,791	0	U.....	11/30/2010
41664L	19 5	HARTFORD TARGET RETIREMENT 2025 R4.....			87,835.600	1,200,713	13.670	1,200,713	883,227	0	20,933	0	123,895	0	123,895	0	U.....	11/30/2010
41664L	18 7	HARTFORD TARGET RETIREMENT 2025 R5.....			95,257.220	1,303,119	13.680	1,303,119	957,733	0	23,045	0	135,309	0	135,309	0	U.....	11/30/2010
41664L	17 9	HARTFORD TARGET RETIREMENT 2035 R3.....			95,541.870	1,328,987	13.910	1,328,987	962,243	0	28,314	0	142,768	0	142,768	0	U.....	11/30/2010
41664L	16 1	HARTFORD TARGET RETIREMENT 2035 R4.....			88,930.240	1,239,688	13.940	1,239,688	896,318	0	28,455	0	134,612	0	134,612	0	U.....	11/30/2010
41664L	15 3	HARTFORD TARGET RETIREMENT 2035 R5.....			95,861.220	1,337,264	13.950	1,337,264	966,079	0	31,045	0	146,062	0	146,062	0	U.....	11/30/2010
41664M	10 2	HARTFORD TARGET RETIREMENT 2040 R3.....			95,012.580	1,334,927	14.050	1,334,927	955,294	0	21,388	0	157,514	0	157,514	0	U.....	11/30/2010
41664M	20 1	HARTFORD TARGET RETIREMENT 2040 R4.....			88,046.050	1,239,688	14.080	1,239,688	885,925	0	22,070	0	147,686	0	147,686	0	U.....	11/30/2010
41664M	30 0	HARTFORD TARGET RETIREMENT 2040 R5.....			95,330.600	1,343,208	14.090	1,343,208	959,110	0	24,157	0	160,850	0	160,850	0	U.....	11/30/2010
41664M	40 9	HARTFORD TARGET RETIREMENT 2045 R3.....			95,192.180	1,340,306	14.080	1,340,306	958,080	0	24,897	0	153,712	0	153,712	0	U.....	11/30/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4.....		.....	....	.....95,487,620	1,347,330	14.110	1,347,330	961,661	0	27,571	0	156,056	0	156,056	0	U.....	11/30/2010
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5.....		.....	....	.....95,531,840	1,348,910	14.120	1,348,910	962,207	0	28,000	0	157,070	0	157,070	0	U.....	11/30/2010
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3.....		.....	....	.....95,246,800	1,337,265	14.040	1,337,265	958,820	0	25,938	0	151,874	0	151,874	0	U.....	11/30/2010
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4.....		.....	....	.....95,549,920	1,345,343	14.080	1,345,343	962,509	0	28,719	0	155,164	0	155,164	0	U.....	11/30/2010
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5.....		.....	....	.....103,653,790	1,459,445	14.080	1,459,445	1,042,892	0	31,562	0	168,309	0	168,309	0	U.....	11/30/2010
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A.....		.....	....	.....304,209,580	2,737,886	9.000	2,737,886	3,155,872	0	131,753	0	(46,393)	0	(46,393)	0	U.....	11/30/2010
416641 79 3	HARTFORD TAX-FREE NATIONAL FUND.....		.....	....	.....0.000	(0)	9.330	(0)	(0)	0	0	0	0	0	0	0	U.....	03/31/2008
41664L 83 1	HARTFORD TOTAL RETURN BOND FUND.....		.....	....	.....9,250,770	98,336	10.630	98,336	100,551	0	551	0	(2,215)	0	(2,215)	0	U.....	11/30/2010
416649 27 5	HARTFORD VALUE FUND.....		.....	....	.....9,809,540	111,338	11.350	111,338	100,761	0	761	0	10,577	0	10,577	0	U.....	11/03/2010
41664L 85 6	HARTFORD VALUE FUND.....		.....	....	.....9,571,700	109,022	11.390	109,022	106,735	0	865	0	4,292	0	4,292	0	U.....	11/03/2010
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4.....		.....	....	.....9,069,850	122,262	13.480	122,262	111,706	0	53	0	14,347	0	14,347	0	U.....	08/20/2010
416641 85 0	HARTFORD VALUE OPORTUNITIES-R4.....		.....	....	.....0.000	(0)	11.370	(0)	(0)	0	0	0	(0)	0	(0)	0	U.....	03/31/2008
41664M 68 0	THE HARTFORD MIDCAP VALUE FUND-R4.....		.....	....	.....9,832,840	120,452	12.250	120,452	100,000	0	0	0	20,452	0	20,452	0	U.....	06/01/2010
9299999.	Total - Common Stocks - Mutual Funds.....					123,308,995	XXX.....	123,308,995	96,137,879	3,070	1,592,546	0	14,964,691	0	14,964,691	0	...XXX.....	...XXX.....
9799999.	Total - Common Stock.....					4,340,625,400	XXX.....	4,340,625,400	2,937,570,772	13,518	3,260,991	0	5,614,796	0	5,614,796	0	...XXX.....	...XXX.....
9899998.	Total - Preferred Stock from Section 1.....					43,936,383	XXX.....	43,046,010	43,541,698	229,406	2,724,798	0	(53,046)	1,673,809	(1,275,414)	0	...XXX.....	...XXX.....
9899999.	Total - Preferred and Common Stock.....					4,384,561,783	XXX.....	4,383,671,411	2,981,112,470	242,923	5,985,789	0	5,561,750	1,673,809	4,339,382	0	...XXX.....	...XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....195, the total \$ value (included in Column 8) of all such issues \$.....128,643,181.

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
E13	Bonds - U.S. Government								
	31398A	P7 1		04/19/2010	OUTSIDE MANAGED ACCT.....		4,003,200	4,000,000	1,528
	3620AA	SG 4		01/26/2010	CITIGROUP (Salomon/Smith Barney).....		6,948,108	6,858,096	14,573
	3620AF	HV 2		01/26/2010	GOLDMAN SACHS & CO.....		14,930,813	14,737,385	31,317
	3620AH	E5 8		01/26/2010	GOLDMAN SACHS & CO.....		4,346,852	4,290,539	9,117
	36202F	B4 7		09/17/2010	BARCLAYS CAPITAL INC.....		473,733	443,000	1,231
	36202F	E6 9		03/16/2010	BARCLAYS CAPITAL INC.....		10,463,934	10,323,000	21,936
	36202F	EH 5		03/16/2010	BARCLAYS CAPITAL INC.....		12,630,166	12,509,001	26,582
	36202F	GD 2		06/17/2010	Various.....		30,575,918	30,035,000	73,363
	36202F	GW 0		07/19/2010	Various.....		49,632,463	48,112,000	120,280
	36202F	GY 6		06/17/2010	Various.....		31,423,701	29,665,000	82,403
	36202F	HY 5		09/30/2010	JP MORGAN SECURITIES INC.....		15,794,697	14,780,825	39,005
	36202F	JR 8		09/16/2010	MORGAN STANLEY & CO. INCORPORATED.....		8,013,036	7,486,632	20,796
	36202F	KM 7		12/16/2010	Various.....		7,525,692	7,443,783	15,936
	36202F	KN 5		09/17/2010	Various.....		215,804,758	204,127,000	753,627
	36202F	LN 4		12/01/2010	Various.....		86,813,172	83,181,004	173,042
	36202F	LP 9		11/19/2010	Various.....		39,679,283	37,515,895	87,459
	742651	CW 0		06/03/2010	OUTSIDE MANAGED ACCT.....		81,613	75,000	272
	83162C	TB 9		02/09/2010	Various.....		9,714,000	9,714,000	0
	83162C	TD 5		03/09/2010	Various.....		3,835,000	3,835,000	0
	83162C	TE 3		04/06/2010	Various.....		3,808,000	3,808,000	0
	83162C	TG 8		05/04/2010	Various.....		37,000,000	37,000,000	0
	83162C	TH 6		06/08/2010	Various.....		9,293,000	9,293,000	0
	83162C	TK 9		07/06/2010	BANC OF AMERICA SECURITIES LLC.....		28,000,000	28,000,000	0
	83162C	TL 7		08/03/2010	Various.....		12,000,000	12,000,000	0
	83162C	TN 3		09/07/2010	Various.....		17,000,000	17,000,000	0
	83162C	TP 8		10/05/2010	Various.....		19,000,000	19,000,000	0
	83162C	TR 4		11/09/2010	BANC OF AMERICA SECURITIES LLC.....		500,000	500,000	0
	912810	EV 6		09/16/2010	Various.....		14,560,482	10,200,000	45,397
	912810	EW 4		07/02/2010	Various.....		11,493,355	9,060,000	187,866
	912810	QD 3		02/08/2010	Various.....		87,733,963	89,582,000	847,061
	912810	QE 1		06/29/2010	Various.....		290,953,790	263,188,000	4,252,800
	912810	QH 4		08/17/2010	Various.....		726,763,184	686,814,000	3,596,934
	912810	QK 7		11/10/2010	Various.....		278,560,991	277,830,000	1,833,996
	912810	QL 5		12/30/2010	Various.....		152,336,477	154,542,000	449,745
	912828	KT 6		04/19/2010	UBS SECURITIES LLC.....		23,506,693	24,218,000	34,574
	912828	LS 7		04/19/2010	GOLDMAN SACHS & CO.....		30,480,905	30,438,000	345,476
	912828	LY 4		06/29/2010	JP MORGAN SECURITIES INC.....		28,342,713	27,437,000	115,750
	912828	MJ 6		09/27/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		176,278,320	175,000,000	245,499
	912828	NB 2		05/19/2010	Various.....		6,126,047	6,112,000	1,957
	912828	NE 6		06/30/2010	MORGAN STANLEY & CO. INCORPORATED.....		408,616,753	407,439,000	258,824
	912828	NZ 9		10/27/2010	Various.....		183,451,914	182,922,000	77,613
	912828	PB 0		10/21/2010	Various.....		32,908,444	32,942,000	3,014
	912828	PC 8		12/30/2010	Various.....		152,723,024	158,592,000	218,057
	912828	PD 6		11/12/2010	Various.....		53,796,951	53,781,000	2,774
	912828	PU 8		11/24/2010	CITIGROUP (Salomon/Smith Barney).....		7,535,010	7,600,000	1,155
	912828	PW 4		12/30/2010	CITIGROUP (Salomon/Smith Barney).....		1,698,478	1,700,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828 NT 3	TREASURY NOTES 08/15/2020.....			11/08/2010	Various.....		521,270,446	516,616,000	1,819,489
912828 PF 1	TREASURY NOTES 10/31/2017.....			12/29/2010	Various.....		153,027,080	161,496,000	456,256
912803 DM 2	TREASURY STRIP (PRIN) 05/15/2040.....			11/16/2010	OUTSIDE MANAGED ACCT.....		1,030,722	4,200,000	0
880591 DS 8	TVA 12/15/2016.....			09/29/2010	OUTSIDE MANAGED ACCT.....		34,880	30,000	443
0399999.	Total - Bonds - U.S. Government.....						4,022,521,762	3,937,472,159	16,267,146
Bonds - All Other Government									
105756 BS 8	BRAZIL (FEDERATIVE REPUBLIC O 01/22/2021.....		F.....	07/27/2010	DEUTSCHE BANK SECURITIES INC.....		616,242	600,000	894
135087 XM 1	CANADA (GOVERNMENT OF) 06/01/2013.....		C.....	05/03/2010	Various.....		1,402,883	1,275,000	13,610
135087 XS 8	CANADA (GOVERNMENT OF) 06/01/2014.....		C.....	05/03/2010	Various.....		867,415	800,000	16,836
135087 XX 7	CANADA (GOVERNMENT OF) 06/01/2015.....		C.....	07/06/2010	CIBC WORLD MARKETS CORP.....		824,513	750,000	3,329
135087 YB 4	CANADA (GOVERNMENT OF) 06/01/2016.....		C.....	08/10/2010	Various.....		2,710,834	2,580,000	36,366
135087 YG 3	CANADA (GOVERNMENT OF) 06/01/2012.....		C.....	04/30/2010	Various.....		2,192,550	2,100,000	23,178
135087 YR 9	CANADA (GOVERNMENT OF) 06/01/2019.....		C.....	12/02/2010	CIBC WORLD MARKETS CORP.....		209,880	200,000	41
135087 YT 5	CANADA (GOVERNMENT OF) 06/01/2011.....		C.....	04/30/2010	NATIONAL BANK OF CANADA FINANCIAL INC.....		1,455,106	1,450,000	5,613
683234 8Y 7	ONTARIO CANADA (PROVINCE OF) 06/16/2015.....		A.....	06/09/2010	RBC CAPITAL MARKETS CORPORATION.....		2,998,620	3,000,000	0
1099999.	Total - Bonds - All Other Government.....						13,278,041	12,755,000	99,867
Bonds - U.S. States, Territories and Possessions									
13063B JA 1	STATE OF CALIFORNIA 11/01/2021.....			11/19/2010	CITIGROUP (Salomon/Smith Barney).....		7,278,981	7,280,000	0
13063B JC 7	STATE OF CALIFORNIA 11/01/2040.....			11/19/2010	CITIGROUP (Salomon/Smith Barney).....		2,079,549	2,060,000	0
19633S AB 9	COLORADO BRIDGE ENTERPRISE 12/01/2040.....			12/02/2010	RBC CAPITAL MARKETS CORPORATION.....		3,460,000	3,460,000	0
57582P WK 2	MASSACHUSETTS ST 12/01/2021.....			11/23/2010	JEFFERIES & CO. INC.....		15,291,600	15,000,000	0
68607L XP 7	OREGON ST 06/01/2023.....			11/16/2010	DEUTSCHE BANK SECURITIES INC.....		10,940,400	10,000,000	268,893
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						39,050,530	37,800,000	268,893
Bonds - U.S. Political Subdivisions of States									
64966H YV 6	NEW YORK N Y 06/01/2040.....			06/10/2010	MORGAN STANLEY & CO. INCORPORATED.....		7,500,000	7,500,000	0
592112 DR 4	METROPOLITAN GOVT NASHVILLE & 07/01/2034.....			06/04/2010	GOLDMAN SACHS & CO.....		8,000,000	8,000,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						15,500,000	15,500,000	0
Bonds - U.S. Special Revenue and Special Assessment									
3128KX LW 9	FGOLD 30YR 10/01/2037.....			06/10/2010	BARCLAYS CAPITAL INC.....		1,892,776	1,735,000	4,072
31297B AG 7	FGOLD 30YR 06/01/2034.....			08/05/2010	JP MORGAN SECURITIES INC.....		9,096,495	8,419,026	14,149
3128LX QD 5	FGOLD 30YR GIANT 07/01/2036.....			08/05/2010	RBS SECURITIES INC.....		47,989,286	44,502,127	74,788
3128M5 J2 7	FGOLD 30YR GIANT 11/01/2037.....			05/11/2010	NOMURA SECURITIES INTERNATIONAL INC.....		14,001,500	13,120,000	26,240
3128M6 AR 9	FGOLD 30YR GIANT 12/01/2037.....			08/05/2010	DEUTSCHE BANK SECURITIES INC.....		22,482,560	20,841,307	35,025
3128M7 2C 9	FGOLD 30YR GIANT 01/01/2038.....			08/05/2010	MORGAN STANLEY & CO. INCORPORATED.....		17,868,489	16,537,719	27,793
3128M7 PE 0	FGOLD 30YR GIANT 05/01/2037.....			08/05/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		26,395,176	24,418,781	41,037
3128M7 ZA 7	FGOLD 30YR GIANT 04/01/2039.....			07/12/2010	MORGAN STANLEY & CO. INCORPORATED.....		1,964,532	1,800,000	4,225
3128M8 AG 9	FGOLD 30YR GIANT 05/01/2040.....			09/15/2010	JP MORGAN SECURITIES INC.....		21,860,885	20,323,891	50,810
31395T LN 2	FHLMC_2957 03/01/2035.....			12/01/2010	SCHEDULED ACQUISITION.....		2,043,187	2,043,187	0
31396H AL 3	FHLMC_R005 02/01/2036.....			12/01/2010	SCHEDULED ACQUISITION.....		1,044,204	1,044,204	0
31410L A8 5	FNMA 15YR 08/01/2025.....			08/04/2010	WELLS FARGO ADVISORS, LLC.....		6,979,523	6,500,138	14,445
31412N 4L 7	FNMA 15YR 02/01/2024.....			11/12/2010	UBS SECURITIES LLC.....		12,978,829	12,400,001	20,667
31412V JV 1	FNMA 15YR 05/01/2025.....			08/02/2010	UBS SECURITIES LLC.....		9,623,960	9,184,811	16,329
31417Y T7 2	FNMA 15YR 11/01/2025.....			10/13/2010	Various.....		4,085,851	3,934,614	6,503
31417Y TC 1	FNMA 15YR 10/01/2025.....			10/04/2010	UBS SECURITIES LLC.....		5,015,967	4,848,907	8,014
31418M 5W 8	FNMA 15YR 03/01/2025.....			03/12/2010	BANC OF AMERICA SECURITIES LLC.....		9,332,189	8,935,000	16,753
31418M VX 7	FNMA 15YR 02/01/2024.....			06/15/2010	NOMURA SECURITIES INTERNATIONAL INC.....		2,238,714	2,100,000	4,667
31419A BG 1	FNMA 15YR 05/15/2025.....			08/02/2010	WELLS FARGO ADVISORS, LLC.....		21,038,943	20,072,933	35,685

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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
E13.2	31419A	BJ	5	FNMA 15YR 05/15/2025.....	.....	07/23/2010	WELLS FARGO ADVISORS, LLC.....	5,433,101	5,079,148	11,287
	31419A	X9	3	FNMA 15YR 01/01/2026.....	.....	12/14/2010	WELLS FARGO ADVISORS, LLC.....	15,122,127	14,848,360	21,654
	31419B	JZ	9	FNMA 15YR 08/01/2025.....	.....	10/04/2010	MORGAN STANLEY & CO. INCORPORATED.....	743,618	718,851	1,188
	31419D	MQ	1	FNMA 15YR 09/01/2025.....	.....	11/12/2010	UBS SECURITIES LLC.....	18,961,231	18,300,001	26,688
	31419G	CZ	5	FNMA 15YR 10/01/2025.....	.....	10/13/2010	WELLS FARGO ADVISORS, LLC.....	2,145,420	2,065,386	3,414
	31419G	DW	1	FNMA 15YR 10/01/2025.....	.....	10/04/2010	WELLS FARGO ADVISORS, LLC.....	2,048,575	1,980,346	3,273
	31419G	WJ	9	FNMA 15YR 10/01/2025.....	.....	10/04/2010	JP MORGAN SECURITIES INC.....	1,761,804	1,702,098	2,813
	31419H	F5	6	FNMA 15YR 10/01/2025.....	.....	10/04/2010	GOLDMAN SACHS & CO.....	7,081,641	6,844,232	11,312
	31419H	JW	3	FNMA 15YR 10/01/2025.....	.....	10/04/2010	GOLDMAN SACHS & CO.....	3,485,917	3,369,053	5,568
	31419J	AC	2	FNMA 15YR 11/01/2025.....	.....	11/23/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	7,363,232	7,157,455	10,438
	31385X	AW	7	FNMA 30YR 05/01/2033.....	.....	01/26/2010	GOLDMAN SACHS & CO.....	36,616,097	35,186,640	48,870
	31402C	P3	0	FNMA 30YR 01/01/2034.....	.....	06/02/2010	BANC OF AMERICA SECURITIES LLC.....	11,382,804	10,602,524	21,058
	31402C	PL	0	FNMA 30YR 11/01/2033.....	.....	06/02/2010	MORGAN STANLEY & CO. INCORPORATED.....	5,546,975	5,258,575	9,495
	31402R	F8	7	FNMA 30YR 06/01/2035.....	.....	06/11/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	9,839,401	9,309,901	19,396
	31410G	RA	3	FNMA 30YR 12/01/2037.....	.....	02/01/2010	DEUTSCHE BANK SECURITIES INC.....	12,154,333	11,257,269	20,326
	31410K	VW	1	FNMA 30YR 08/01/2037.....	.....	06/11/2010	BANC OF AMERICA SECURITIES LLC.....	5,686,475	5,302,847	10,532
	31410W	M9	6	FNMA 30YR 07/01/2037.....	.....	04/16/2010	BANC OF AMERICA SECURITIES LLC.....	6,088,295	5,688,334	11,377
	31412H	5W	5	FNMA 30YR 08/01/2039.....	.....	01/26/2010	MORGAN STANLEY & CO. INCORPORATED.....	1,485,221	1,517,225	1,686
	31414A	U6	7	FNMA 30YR 08/01/2037.....	.....	08/06/2010	UBS SECURITIES LLC.....	47,761,192	44,649,669	68,215
	31416W	HB	1	FNMA 30YR 06/01/2040.....	.....	09/16/2010	JP MORGAN SECURITIES INC.....	3,631,504	3,399,886	10,389
	31418M	PU	0	FNMA 30YR 03/01/2037.....	.....	01/26/2010	GOLDMAN SACHS & CO.....	26,948,256	25,166,910	41,945
	31419A	HK	6	FNMA 30YR 07/01/2039.....	.....	08/06/2010	RBS SECURITIES INC.....	23,231,584	21,507,614	36,145
	31402R	UN	7	FNMA 30YR 02/01/2035.....	.....	01/26/2010	MORGAN STANLEY & CO. INCORPORATED.....	28,181,875	26,565,138	40,586
	3138A1	HF	1	FNMA CONV INTERMEDIATE TERM 1 12/01/2025.....	.....	11/29/2010	RBS SECURITIES INC.....	23,467,384	22,888,030	33,378
	31396V	NH	7	FNMA_07-26 04/01/2037.....	.....	12/01/2010	SCHEDULED ACQUISITION.....	1,475,907	1,475,907	0
	31396W	G5	9	FNMA_07-65 07/01/2037.....	.....	12/01/2010	SCHEDULED ACQUISITION.....	752,874	752,874	0
	79741T	AR	5	SAN DIEGO CNTY CALIF WTR AUTH 05/01/2049.....	.....	01/21/2010	CITIGROUP (Salomon/Smith Barney).....	3,180,000	3,180,000	0
	79765R	SV	2	SAN FRANCISCO CALIF CITY & CN 11/01/2040.....	.....	06/11/2010	BARCLAYS CAPITAL INC.....	7,985,680	8,000,000	0
	759136	QP	2	REGIONAL TRANSN DIST COLO 11/01/2050.....	.....	11/10/2010	GOLDMAN SACHS & CO.....	3,250,000	3,250,000	0
	207758	KM	4	CONNECTICUT ST SPL TAX OBLIG 11/01/2030.....	.....	10/28/2010	CITIGROUP (Salomon/Smith Barney).....	14,825,000	14,825,000	0
	626207	YF	5	GEORGIA MUN ELEC AUTH PWR REV 04/01/2057.....	.....	03/04/2010	GOLDMAN SACHS & CO.....	14,443,054	14,330,000	0
	485424	NF	8	KANSAS ST DEPT TRANSN 09/01/2035.....	.....	08/18/2010	BARCLAYS CAPITAL INC.....	2,273,000	2,273,000	0
	57604T	AD	8	COMMONWEALTH OF MASSACHUSETS 06/01/2040.....	.....	12/16/2010	JP MORGAN SECURITIES INC.....	5,490,000	5,490,000	0
	914440	LJ	9	UNIVERSITY MASS BLDG AUTH PRO 11/01/2040.....	.....	12/22/2010	JP MORGAN SECURITIES INC.....	8,578,080	9,000,000	54,500
	231266	GC	5	CURATORS OF THE UNIV OF MISSO 11/01/2041.....	.....	12/09/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN.....	1,390,000	1,390,000	0
	59259Y	CA	5	METROPOLITAN TRANSN AUTH N Y 11/15/2031.....	.....	02/05/2010	BARCLAYS CAPITAL INC.....	5,000,000	5,000,000	0
	25477G	EU	5	DISTRICT COLUMBIA INCOME TAX 12/01/2035.....	.....	12/03/2010	CITIGROUP (Salomon/Smith Barney).....	4,800,000	4,800,000	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								617,544,722	586,893,919	926,731

Bonds - Industrial and Miscellaneous

88579E	AC	9	3M COMPANY 03/15/2037.....	.....	10/05/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	8,454,773	7,195,000	26,202
002824	AV	2	ABBOTT LABORATORIES 04/01/2039.....	.....	01/27/2010	BANC OF AMERICA SECURITIES LLC.....	5,294,300	5,000,000	100,000
002824	AX	8	ABBOTT LABORATORIES 05/27/2015.....	.....	05/24/2010	JP MORGAN SECURITIES INC.....	4,994,900	5,000,000	0
002824	AY	6	ABBOTT LABORATORIES 05/27/2040.....	.....	06/22/2010	Various.....	25,057,600	25,000,000	41,222
00724F	AA	9	ADOBE SYSTEMS INCORPORATED 02/01/2015.....	.....	01/25/2010	BANC OF AMERICA SECURITIES LLC.....	1,123,043	1,125,000	0
00724F	AB	7	ADOBE SYSTEMS INCORPORATED 02/01/2020.....	.....	03/05/2010	BANC OF AMERICA SECURITIES LLC.....	14,611,202	14,706,000	25,729
008190	AH	3	AFFILIATED COMPUTER SERVICES 06/01/2015.....		08/27/2010	OUTSIDE MANAGED ACCT.....	281,654	269,000	5,691

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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
E13.3	008916	AJ 7	AGRIUM INC. 01/15/2041.....	A.....	12/15/2010	BNP PARIBAS SECURITIES CORP.....		3,704,142	3,745,000	0
	00889V	AA 5	AIMCO_06-AA 08/20/2020.....		02/20/2010	SCHEDULED ACQUISITION.....		0	0	0
	009363	AH 5	AIRGAS INC 10/01/2013.....		03/10/2010	BARCLAYS CAPITAL INC.....		1,428,985	1,430,000	0
	018490	AN 2	ALLERGAN INC/UNITED STATES 09/15/2020.....		11/12/2010	GOLDMAN SACHS & CO.....		28,210,494	28,307,000	20,790
	018522	E* 9	ALLETE INC FIRST MORTGAGE BON 10/15/2025.....		06/10/2010	US BANKCORP INVESTMENTS, INC.....		3,000,000	3,000,000	0
	018522	E@ 7	ALLETE INC FIRST MORTGAGE BON 04/15/2040.....		06/10/2010	US BANKCORP INVESTMENTS, INC.....		5,000,000	5,000,000	0
	02005P	AC 9	ALLY AUTO RECEIVABLES TRUST A 11/17/2014.....		11/04/2010	BARCLAYS CAPITAL INC.....		3,999,976	4,000,000	0
	02005P	AD 7	ALLY AUTO RECEIVABLES TRUST A 12/15/2015.....		11/04/2010	BARCLAYS CAPITAL INC.....		2,749,495	2,750,000	0
	02005F	AD 9	ALLYA_09-A 10/15/2015.....		04/14/2010	JP MORGAN SECURITIES INC.....		9,451,203	9,200,000	3,067
	02005H	AB 9	ALLYA_10-1 05/15/2014.....		03/17/2010	BANC OF AMERICA SECURITIES LLC.....		4,999,630	5,000,000	0
	02005M	AE 2	ALLYA_10-3 08/17/2015.....		08/12/2010	RBS SECURITIES INC.....		1,019,636	1,020,000	0
	02361D	AG 5	AMEREN ILLINOIS CO 11/15/2018.....		01/05/2010	EXCHANGE.....		284,869	230,000	8,472
	02364W	AV 7	AMERICA MOVIL SAB DE CV 03/30/2020.....	F.....	03/23/2010	EXCHANGE.....		2,583,800	2,600,000	54,167
	02364W	AW 5	AMERICA MOVIL SAB DE CV 03/30/2040.....	F.....	03/25/2010	EXCHANGE.....		8,551,410	8,700,000	222,031
	02364W	AX 3	AMERICA MOVIL SAB DE CV 10/16/2019.....	F.....	01/05/2010	EXCHANGE.....		2,354,005	2,400,000	45,000
	02580E	CC 5	AMERICAN EXPRESS BK FSB 09/13/2017.....		03/16/2010	Various.....		7,482,180	7,000,000	6,667
	026874	BV 8	AMERICAN INTERNATIONAL GROUP 01/15/2014.....		11/30/2010	BANC OF AMERICA SECURITIES LLC.....		487,849	488,000	0
	031162	AV 2	AMGEN INC 06/01/2017.....		03/10/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		1,676,625	1,500,000	25,350
	031162	AZ 3	AMGEN INC. 02/01/2019.....		02/09/2010	BARCLAYS CAPITAL INC.....		5,415,300	5,000,000	8,708
	031162	BB 5	AMGEN INC. 03/15/2020.....		03/09/2010	MORGAN STANLEY & CO. INCORPORATED.....		3,682,232	3,684,000	0
	031162	BC 3	AMGEN INC. 03/15/2040.....		03/09/2010	BANC OF AMERICA SECURITIES LLC.....		7,460,625	7,500,000	0
	032511	BC 0	ANADARKO PETROLEUM CORP 03/15/2019.....		03/03/2010	Various.....		8,138,722	6,500,000	239,854
	034863	AA 8	ANGLO AMERICAN CAPITAL PLC 04/08/2014.....	F.....	01/07/2010	GOLDMAN SACHS & CO.....		9,676,800	8,000,000	195,833
	03512T	AA 9	ANGLOGOLD ASHANTI HOLDINGS PL 04/15/2020.....	F.....	04/21/2010	BARCLAYS CAPITAL INC.....		6,804,778	6,815,000	0
	03523T	AL 2	ANHEUSER-BUSCH INBEV WORLDWID 10/15/2012.....		01/05/2010	EXCHANGE.....		622,170	623,000	5,815
	03523T	AN 8	ANHEUSER-BUSCH INBEV WORLDWID 01/15/2020.....		01/05/2010	EXCHANGE.....		5,271,122	5,300,000	88,628
	037411	AP 0	APACHE CORP 07/01/2019.....		02/12/2010	GLEACHER & COMPANY SECURITIES, INC.....		5,478,795	4,500,000	44,797
	037411	AT 2	APACHE CORPORATION 04/15/2013.....		10/19/2010	OUTSIDE MANAGED ACCT.....		378,683	345,000	6,999
	037411	AX 3	APACHE CORPORATION 02/01/2021.....		11/30/2010	JP MORGAN SECURITIES INC.....		6,922,952	6,995,000	0
	037411	AY 1	APACHE CORPORATION 02/01/2042.....		11/30/2010	JP MORGAN SECURITIES INC.....		9,831,300	10,000,000	0
	03938L	AM 6	ARCELORMITTAL 06/01/2019.....	F.....	09/01/2010	HSBC SECURITIES (USA) INC.....		10,013,440	8,000,000	210,133
	03938L	AP 9	ARCELORMITTAL 10/15/2039.....	F.....	02/08/2010	GOLDMAN SACHS & CO.....		5,970,325	6,089,000	145,629
	03938L	AR 5	ARCELORMITTAL SA 08/05/2015.....	F.....	08/02/2010	CITIGROUP (Salomon/Smith Barney).....		2,478,075	2,500,000	0
	04012L	AB 7	ARES_07-3RA 04/16/2021.....		07/16/2010	SCHEDULED ACQUISITION.....		0	0	0
	00209T	AB 1	AT&T BROADBAND CORP 11/15/2022.....		03/03/2010	OUTSIDE MANAGED ACCT.....		314,707	235,000	6,974
	04650N	AA 2	AT&T INC 09/01/2040.....		09/02/2010	Various.....		16,297,350	16,628,895	0
	04963W	AA 4	ATRM-5A 07/20/2020.....	R.....	02/22/2010	SCHEDULED ACQUISITION.....		0	0	0
	BHMOJH	W3 9	AVISTA CORPORATION 12/30/2013.....		11/23/2010	KEYBANC CAPITAL MARKETS, INC.....		7,000,000	7,000,000	0
	06052J	AC 6	BAAT_10-1A 03/17/2014.....		03/24/2010	RBS SECURITIES INC.....		6,490,098	6,500,000	3,514
	06052J	AD 4	BAAT_10-1A 02/15/2017.....		04/15/2010	BANC OF AMERICA SECURITIES LLC.....		6,512,188	6,500,000	1,968
	06052M	AD 7	BAAT_10-2 06/15/2017.....		06/16/2010	BANC OF AMERICA SECURITIES LLC.....		8,998,260	9,000,000	0
	05947U	VM 7	BACM_04-4 07/01/2042.....		02/04/2010	NOMURA SECURITIES INTERNATIONAL INC.....		1,114,579	1,108,000	1,127
	05947U	VN 5	BACM_04-4 07/01/2042.....		01/26/2010	WELLS FARGO ADVISORS, LLC.....		2,513,867	2,500,000	9,483
	05523U	AJ 9	BAE SYSTEMS HOLDINGS INC 06/01/2019.....		03/24/2010	Various.....		1,787,693	1,635,000	34,165
	057224	AY 3	BAKER HUGHES INC 11/15/2018.....		11/03/2010	BANC OF AMERICA SECURITIES LLC.....		5,230,560	4,000,000	144,167
	057224	AZ 0	BAKER HUGHES INCORPORATED 09/15/2040.....		08/19/2010	JP MORGAN SECURITIES INC.....		5,351,888	5,375,000	0
	05965X	AH 2	BANCO SANTANDER CHILE SA 09/22/2015.....	F.....	09/15/2010	JP MORGAN SECURITIES INC.....		2,592,616	2,600,000	0

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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
E13.4	06406H BP 3 BANK OF NEW YORK MELLON 01/15/2020.....		10/21/2010	MF GLOBAL INC.....		4,391,920	4,000,000	51,622
	064149 A5 6 BANK OF NOVA SCOTIA 01/22/2013.....	A.....	01/19/2010	MORGAN STANLEY & CO. INCORPORATED.....		1,997,800	2,000,000	.0
	064149 A6 4 BANK OF NOVA SCOTIA 01/22/2015.....	A.....	09/28/2010	Various.....		11,402,620	11,000,000	39,100
	064149 B9 7 BANK OF NOVA SCOTIA 12/17/2013.....	A.....	06/10/2010	CITIGROUP (Salomon/Smith Barney).....		4,982,500	5,000,000	.0
	064255 AA 0 BANK OF TOKYO-MITSUBISHI UFJ 01/22/2013.....	F.....	01/13/2010	MORGAN STANLEY & CO. INCORPORATED.....		7,999,120	8,000,000	.0
	064255 AB 8 BANK OF TOKYO-MITSUBISHI UFJ 01/22/2015.....	F.....	01/13/2010	MORGAN STANLEY & CO. INCORPORATED.....		3,189,692	3,191,000	.0
	064255 AD 4 BANK OF TOKYO-MITSUBISHI UFJ 09/11/2015.....	F.....	09/08/2010	MORGAN STANLEY & CO. INCORPORATED.....		1,996,360	2,000,000	.0
	07324S DH 2 BAYC_06-1A 04/25/2036.....		03/25/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	05531F AA 1 BB&T CORP 04/30/2014.....		11/16/2010	NOMURA SECURITIES INTERNATIONAL INC.....		1,115,000	1,000,000	3,008
	05531F AB 9 BB&T CORP 04/30/2019.....		03/19/2010	BARCLAYS CAPITAL INC.....		11,441,000	10,000,000	274,000
	075887 AU 3 BECTON DICKINSON AND COMPANY 05/15/2019.....		06/23/2010	RBC CAPITAL MARKETS CORPORATION.....		2,467,218	2,255,000	13,467
	075887 AV 1 BECTON DICKINSON AND COMPANY 05/15/2039.....		06/24/2010	BARCLAYS CAPITAL INC.....		8,648,025	7,500,000	55,000
	084664 BL 4 BERKSHIRE HATHAWAY FINANCE CO 01/15/2040.....		01/06/2010	JP MORGAN SECURITIES INC.....		7,198,714	7,286,000	.0
	084670 AV 0 BERKSHIRE HATHAWAY INC 02/11/2015.....		02/04/2010	JP MORGAN SECURITIES INC.....		4,995,850	5,000,000	.0
	BHM02E 3S 1 BERRY PLASTICS HOLDING CORP 04/03/2015.....		11/05/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		.0	(0)	.0
	05541V AA 4 BG ENERGY CAPITAL PLC 12/09/2020.....	F.....	12/02/2010	JP MORGAN SECURITIES INC.....		13,640,886	13,800,000	.0
	05541V AC 0 BG ENERGY CAPITAL PLC 12/09/2015.....	F.....	12/02/2010	GOLDMAN SACHS & CO.....		3,728,513	3,750,000	.0
	055482 AJ 2 BJ SERVICES CO 06/01/2018.....		08/09/2010	CITIGROUP (Salomon/Smith Barney).....		5,127,468	4,450,000	52,658
	09247X AC 5 BLACKROCK INC 09/15/2017.....		12/01/2010	Various.....		7,228,962	6,290,000	111,470
	09247X AE 1 BLACKROCK INC 12/10/2019.....		07/20/2010	Various.....		20,368,406	20,124,000	304,740
	06423R BS 4 BOIT_04-A7 05/15/2014.....		05/24/2010	JP MORGAN SECURITIES INC.....		1,994,688	2,000,000	254
	108124 AA 6 BRDG_06-1A 07/21/2020.....		01/21/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	11283# AA 9 BROOKFIELD POWER NEW YORK FIN 12/18/2017.....	R.....	04/12/2010	SCOTIA CAPITAL (USA) INC.....		4,141,600	4,000,000	72,061
	07401D BC 4 BSCMS_07-PW18 06/01/2050.....		02/17/2010	BARCLAYS CAPITAL INC.....		4,999,805	5,300,000	17,623
	07383F BX 5 BSCMS_99-CLF1 05/15/2030.....		01/15/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	14068X AG 2 CAPMK_06-7A 08/15/2036.....		12/15/2010	SCHEDULED ACQUISITION.....		212,388	212,388	.0
	140553 CU 0 CAPS_06-1A 08/22/2016.....		06/21/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	14170T AB 7 CAREFUSION CORP 08/01/2019.....		03/03/2010	BANC OF AMERICA SECURITIES LLC.....		6,102,336	5,550,000	36,364
	14170T AF 8 CAREFUSION CORPORATION 08/01/2014.....		03/16/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		3,207,600	3,000,000	20,500
	141781 J# 2 CARGILL INC 08/20/2018.....		08/20/2010	Various.....		7,306,512	7,443,628	.0
	14313B AD 0 CARMAX_09-2 12/15/2014.....		11/04/2010	RBS SECURITIES INC.....		3,523,820	3,377,000	6,349
	14312Y AD 1 CARMX_10-3 02/16/2016.....		11/03/2010	BARCLAYS CAPITAL INC.....		5,499,293	5,500,000	.0
	147528 E@ 8 CASEYS GENERAL STORES INC. 08/09/2020.....		08/05/2010	DIRECT WITH ISSUER.....		12,000,000	12,000,000	.0
	14912L 4Q 1 CATERPILLAR FINANCIAL SERVICE 12/20/2013.....		12/13/2010	BANC OF AMERICA SECURITIES LLC.....		1,598,224	1,600,000	.0
	17305E DE 2 CCCIT_06-A3 03/15/2018.....		06/04/2010	NOMURA SECURITIES INTERNATIONAL INC.....		2,235,000	2,000,000	24,733
	17305E DT 9 CCCIT_07-A3 06/15/2039.....		06/14/2010	JP MORGAN SECURITIES INC.....		16,263,672	13,750,000	4,698
	17305E EQ 4 CCCIT_09-A4 06/23/2016.....		03/12/2010	JP MORGAN SECURITIES INC.....		5,430,273	5,000,000	57,167
	12513Y AF 7 CD_07-CD4 12/01/2049.....		02/11/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		1,786,958	1,990,000	4,707
	12514A AE 1 CD_07-CD5 11/01/2044.....		03/09/2010	Various.....		6,861,491	7,145,000	15,888
	125094 AB 8 CDP FINANCIAL INC 11/25/2014.....	A.....	01/05/2010	GOLDMAN SACHS & CO.....		4,913,750	5,000,000	17,917
	151020 AD 6 CELGENE CORPORATION 10/15/2015.....		11/01/2010	Various.....		8,034,680	8,000,000	14,019
	15135U AA 7 CENOVUS ENERGY INC 09/15/2014.....	A.....	04/14/2010	JEFFERIES & CO. INC.....		1,049,300	1,000,000	4,250
	15135U AB 5 CENOVUS ENERGY INC 09/15/2014.....	A.....	04/14/2010	EXCHANGE.....		2,577,632	2,500,000	35,313
	15135U AD 1 CENOVUS ENERGY INC 10/15/2019.....	A.....	01/05/2010	EXCHANGE.....		13,604,892	13,455,000	176,821
	15135U AF 6 CENOVUS ENERGY INC 11/15/2039.....	A.....	01/05/2010	EXCHANGE.....		14,943,486	15,000,000	149,063
	15641S AE 1 CENT7_04-7A 01/30/2016.....		02/01/2010	SCHEDULED ACQUISITION.....		.0	.0	.0

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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
E13.5	15189Y AB 2		11/19/2010	OUTSIDE MANAGED ACCT.....		28,501	25,000	290
	12535# AA 3		06/30/2010	SCHEDULED ACQUISITION.....		337,189	337,189	0
	17310M AE 0		03/10/2010	BANC OF AMERICA SECURITIES LLC.....		2,541,211	2,500,000	5,280
	17311Q BH 2		10/22/2010	BANC OF AMERICA SECURITIES LLC.....		5,861,797	5,500,000	23,373
	17311Q BK 5		02/11/2010	MORGAN STANLEY & CO. INCORPORATED.....		806,004	855,000	2,166
	17313K AF 8		01/26/2010	CITIGROUP (Salomon/Smith Barney).....		2,386,719	2,500,000	11,852
	161571 DA 9		06/03/2010	JP MORGAN SECURITIES INC.....		220,406	200,000	690
	167885 AA 0		11/04/2010	BARCLAYS CAPITAL INC.....		49,000,000	49,000,000	0
	17275R AF 9		06/28/2010	GOLDMAN SACHS & CO.....		5,221,150	5,000,000	126,806
	17275R AH 5		03/05/2010	Various.....		9,940,300	10,000,000	46,354
	18683K AB 7		09/15/2010	BANC OF AMERICA SECURITIES LLC.....		1,262,381	1,265,000	0
	191216 AL 4		11/29/2010	Various.....		6,012,231	5,623,000	38,943
	191216 AP 5		11/04/2010	GOLDMAN SACHS & CO.....		6,983,900	7,000,000	0
	191216 AR 1		11/04/2010	BANC OF AMERICA SECURITIES LLC.....		7,252,739	7,275,000	0
	1912EQ AC 6	F.....	12/06/2010	OUTSIDE MANAGED ACCT.....		21,682	20,000	233
	21987B AN 8	F.....	10/28/2010	DEUTSCHE BANK SECURITIES INC.....		12,623,712	12,850,000	0
	200340 AN 7		10/04/2010	JP MORGAN SECURITIES INC.....		4,441,974	4,370,000	7,648
	14041N DG 3		05/24/2010	BANC OF AMERICA SECURITIES LLC.....		1,528,250	1,600,000	172
	14041N DX 6		06/02/2010	JP MORGAN SECURITIES INC.....		10,144,414	9,003,000	17,223
	20047Q AE 5		03/10/2010	JP MORGAN SECURITIES INC.....		3,151,768	3,026,000	7,014
	20046G BQ 0		07/15/2010	SCHEDULED ACQUISITION.....		0	0	0
	20046G BS 6		07/15/2010	SCHEDULED ACQUISITION.....		0	0	0
	20046G BY 3		07/15/2010	SCHEDULED ACQUISITION.....		0	0	0
	20047R AE 3		02/10/2010	GOLDMAN SACHS & CO.....		4,296,445	4,500,000	10,905
	200476 AA 7		06/15/2010	SCHEDULED ACQUISITION.....		0	0	0
	202795 HS 2		04/19/2010	HSBC SECURITIES (USA) INC.....		3,338,490	3,000,000	18,963
	202795 HU 7		04/19/2010	HSBC SECURITIES (USA) INC.....		5,564,967	5,100,000	30,402
	209111 EZ 2		06/02/2010	JP MORGAN SECURITIES INC.....		8,316,913	8,335,000	0
	209111 ET 6		09/02/2010	COHEN & COMPANY SECURITIES, LLC.....		2,964,600	2,500,000	63,781
	210518 CL 8		02/12/2010	RBS SECURITIES INC.....		5,282,150	5,000,000	96,521
	210518 BV 7		10/14/2010	OUTSIDE MANAGED ACCT.....		159,312	145,000	87
	210805 CY 1		11/01/2010	SCHEDULED ACQUISITION.....		0	0	0
	216871 AE 3		12/02/2010	GOLDMAN SACHS & CO.....		7,563,748	7,600,000	0
	216871 AF 0		12/02/2010	BANC OF AMERICA SECURITIES LLC.....		2,495,425	2,500,000	0
	219023 AE 8		09/14/2010	JP MORGAN SECURITIES INC.....		798,584	800,000	0
	219350 AU 9		08/03/2010	DEUTSCHE BANK SECURITIES INC.....		3,834,473	3,870,000	0
	219868 BP 0	F.....	10/26/2010	Various.....		6,592,308	6,570,000	26,899
	22303Q AG 5	F.....	09/02/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		2,367,140	2,000,000	47,667
	22303Q AL 4	F.....	07/07/2010	Various.....		13,208,357	13,085,000	10,821
	067383 AB 5		12/15/2010	BANC OF AMERICA SECURITIES LLC.....		666,833	667,000	0
	067383 AC 3		12/15/2010	BANC OF AMERICA SECURITIES LLC.....		9,928,200	10,000,000	0
	126408 GB 3		01/26/2010	KEYBANC CAPITAL MARKETS, INC.....		1,794,656	1,650,000	38,693
	126408 GU 1		10/18/2010	MORGAN STANLEY & CO. INCORPORATED.....		17,811,180	18,000,000	0
	126408 GM 9		01/29/2010	UBS SECURITIES LLC.....		5,449,000	5,000,000	119,792
	126650 BN 9		01/08/2010	OUTSIDE MANAGED ACCT.....		313,575	280,000	6,057
	12667X AG 1		11/26/2010	SCHEDULED ACQUISITION.....		152,627	152,627	0
	126671 PZ 3		10/25/2010	SCHEDULED ACQUISITION.....		0	0	0

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12668V AC 3	CWL_06-S7 11/01/2035.....		05/01/2010	SCHEDULED ACQUISITION.....		0	0	0
240019 BQ 1	DAYTON POWER AND LIGHT CO 10/01/2013.....		11/23/2010	OUTSIDE MANAGED ACCT.....		61,047	55,000	454
G2615* AB 2	DCC PLC 03/24/2017.....	F.....	02/11/2010	RBS SECURITIES, INC.....		5,000,000	5,000,000	0
23311R AD 8	DCP MIDSTREAM LLC 03/15/2020.....		11/15/2010	Various.....		8,437,293	8,150,000	41,559
24668P AD 9	DELHAIZE GROUP 10/01/2040.....	F.....	11/03/2010	Various.....		19,905,859	21,372,500	71,250
24804# AA 2	DEMETS CANDY COMPANY 07/31/2016.....		09/30/2010	Various.....		7,387,500	7,537,500	0
250847 EF 3	DETROIT EDISON CO 10/01/2020.....		08/12/2010	BARCLAYS CAPITAL INC.....		4,984,880	5,005,000	0
25214B AE 4	DEXIA CREDIT LOCAL 01/10/2014.....	F.....	01/05/2010	CITIGROUP (Salomon/Smith Barney).....		4,984,350	5,000,000	0
25271C AK 8	DIAMOND OFFSHORE DRILLING INC 05/01/2019.....		03/15/2010	CITIGROUP (Salomon/Smith Barney).....		6,138,838	5,620,000	125,650
25459H AG 0	DIRECTV HOLDINGS LLC 05/15/2016.....		03/15/2010	Various.....		2,249,713	2,000,000	50,807
25459H AN 5	DIRECTV HOLDINGS LLC 03/15/2015.....		04/07/2010	EXCHANGE.....		14,913,979	15,000,000	130,167
257469 AF 3	DOMINION RESOURCES INC. 09/17/2012.....		11/10/2010	OUTSIDE MANAGED ACCT.....		260,251	240,000	2,242
260003 AE 8	DOVER CORP 10/15/2015.....		10/01/2010	GOLDMAN SACHS & CO.....		6,818,580	6,000,000	138,938
26138E AH 2	DR PEPPER SNAPPLE GROUP INC 05/01/2018.....		01/20/2010	Various.....		13,633,257	12,000,000	175,047
26358E AA 0	DUANE_07-4A 11/14/2021.....		08/16/2010	SCHEDULED ACQUISITION.....		0	0	0
26442C AE 4	DUKE ENERGY CAROLINAS LLC 04/15/2038.....		06/28/2010	Various.....		8,022,791	7,000,000	89,406
26442C AH 7	DUKE ENERGY CAROLINAS LLC 02/15/2040.....		07/06/2010	BANC OF AMERICA SECURITIES LLC.....		12,194,830	11,500,000	389,403
26442C AJ 3	DUKE ENERGY CAROLINAS LLC 06/15/2020.....		06/02/2010	JP MORGAN SECURITIES INC.....		2,444,243	2,450,000	0
263901 AA 8	DUKE ENERGY INDIANA INC 08/15/2038.....		11/23/2010	OUTSIDE MANAGED ACCT.....		105,644	95,000	2,632
263901 AC 4	DUKE ENERGY INDIANA INC (PSI 07/15/2020.....		07/06/2010	MORGAN STANLEY & CO. INCORPORATED.....		2,098,068	2,100,000	0
268270 AA 3	E.CL S.A. 01/15/2021.....	F.....	12/09/2010	JP MORGAN SECURITIES INC.....		1,279,616	1,300,000	0
Q3393* AB 7	ELECTRANET PTY LTD - B 08/16/2016.....	F.....	03/31/2010	JP MORGAN SECURITIES INC.....		10,000,000	10,000,000	0
28501* AA 3	ELECTRIC TRANSMISSION TEXAS L 02/16/2015.....		01/22/2010	CITIGROUP (Salomon/Smith Barney).....		4,000,000	4,000,000	0
28932M AA 3	ELM ROAD GENERATING STA SUPER 02/11/2030.....		02/03/2010	JP MORGAN SECURITIES INC.....		10,000,000	10,000,000	0
291011 BA 1	EMERSON ELECTRIC CO 04/15/2019.....		12/06/2010	OUTSIDE MANAGED ACCT.....		11,134	10,000	75
291011 AV 6	EMERSON ELECTRIC CO. 12/01/2016.....		03/18/2010	BNP PARIBAS SECURITIES CORP.....		5,426,200	5,000,000	79,722
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP 04/15/2018.....		11/16/2010	Various.....		8,148,140	7,000,000	42,431
29250R AS 5	ENBRIDGE ENERGY PARTNERS LP 03/15/2020.....		03/15/2010	Various.....		7,271,628	7,250,000	8,667
29273R AK 5	ENERGY TRANSFER PARTNERS LP 03/15/2019.....		10/28/2010	OUTSIDE MANAGED ACCT.....		349,153	265,000	3,356
29364W AM 0	ENTERGY LOUISIANA LLC 01/15/2026.....		09/21/2010	BARCLAYS CAPITAL INC.....		9,490,120	9,500,000	0
29379V AA 1	ENTERPRISE PRODUCTS OPERATING 09/15/2017.....		07/14/2010	BANC OF AMERICA SECURITIES LLC.....		14,598,814	12,969,000	281,427
29379V AD 5	ENTERPRISE PRODUCTS OPERATING 01/31/2014.....		11/23/2010	BANC OF AMERICA SECURITIES LLC.....		2,453,500	2,000,000	64,458
26875P AA 9	EOG RESOURCES INC. 09/15/2017.....		10/14/2010	CITIGROUP (Salomon/Smith Barney).....		12,231,126	10,200,000	56,596
26875P AD 3	EOG RESOURCES INC. 06/01/2019.....		02/23/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		5,422,300	5,000,000	66,406
26875P AG 6	EOG RESOURCES INC. 02/01/2021.....		11/18/2010	BARCLAYS CAPITAL INC.....		6,970,320	7,000,000	0
26875P AH 4	EOG RESOURCES INC. 02/01/2016.....		11/18/2010	JP MORGAN SECURITIES INC.....		997,360	1,000,000	0
26882P BB 7	ERAC USA FINANCE CO 10/15/2017.....		01/06/2010	BARCLAYS CAPITAL INC.....		1,059,160	1,000,000	15,229
26882P BD 3	ERAC USA FINANCE CO 10/15/2012.....		07/20/2010	JEFFERIES & CO. INC.....		2,157,340	2,000,000	31,578
54627R AG 5	ESGL LOUISIANA RESTORATION CO 08/01/2024.....		07/15/2010	CITIGROUP (Salomon/Smith Barney).....		1,997,660	2,000,000	0
300674 A* 9	EXCEL PARALUBES FUNDING CORP 08/12/2018.....		07/22/2010	RBS SECURITIES, INC.....		11,500,000	11,500,000	0
30161M AE 3	EXELON GENERATION CO LLC 10/01/2017.....		03/03/2010	BANC OF AMERICA SECURITIES LLC.....		10,189,800	9,250,000	250,110
302182 AE 0	EXPRESS SCRIPTS INC. 06/15/2019.....		03/08/2010	Various.....		14,729,706	12,650,000	160,547
30239X AB 3	FBG FINANCE LIMITED 06/01/2016.....	F.....	01/21/2010	BARCLAYS CAPITAL INC.....		5,994,650	5,000,000	60,156
32027N CY 5	FFML_03-FF2 07/25/2033.....		12/27/2010	SCHEDULED ACQUISITION.....		0	0	0
31677A AA 2	FIFTH THIRD BANK 02/01/2015.....		04/06/2010	Various.....		6,017,687	6,000,000	53,278
341081 FC 6	FLORIDA POWER AND LIGHT CO 03/01/2040.....		02/03/2010	CITIGROUP (Salomon/Smith Barney).....		4,993,300	5,000,000	0
344868 AA 2	FOOTBALL TRUST V 10/05/2020.....		03/24/2010	BANC OF AMERICA SECURITIES LLC.....		16,000,000	16,000,000	0

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35177P AU 1	FRANCE TELECOM SA 09/16/2015.....	F.....	09/07/2010	BANC OF AMERICA SECURITIES LLC.....		333,218	335,000	0
354613 AF 8	FRANKLIN RESOURCES INC. 05/20/2015.....		05/17/2010	BANC OF AMERICA SECURITIES LLC.....		1,997,800	2,000,000	0
354613 AG 6	FRANKLIN RESOURCES INC. 05/20/2020.....		05/17/2010	BANC OF AMERICA SECURITIES LLC.....		6,592,674	6,600,000	0
34511H AA 1	FTHL_07-1A 02/22/2021.....	R.....	02/22/2010	SCHEDULED ACQUISITION.....		0	0	0
396789 JU 4	GCCFC_05-GG3 08/01/2042.....		01/29/2010	CITIGROUP (Salomon/Smith Barney).....		5,894,051	5,900,000	9,571
20173M AE 0	GCCFC_06-GG7 07/01/2038.....		03/10/2010	JP MORGAN SECURITIES INC.....		2,130,574	2,102,000	4,974
20173Q AE 1	GCCFC_07-GG9 03/01/2039.....		03/10/2010	GOLDMAN SACHS & CO.....		1,239,874	1,285,000	2,720
36159J BM 2	GEMNT_09-2 07/15/2015.....		10/22/2010	RBS SECURITIES INC.....		37,855,209	36,485,000	84,728
36159J CC 3	GEMNT_10-3 06/15/2016.....		06/17/2010	BARCLAYS CAPITAL INC.....		21,997,573	22,000,000	0
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORP 05/01/2018.....		03/11/2010	CITIGROUP (Salomon/Smith Barney).....		10,347,700	10,000,000	210,938
370334 BH 6	GENERAL MILLS INC 02/15/2019.....		01/20/2010	GOLDMAN SACHS & CO.....		4,312,080	4,000,000	100,444
373334 JR 3	GEORGIA POWER COMPANY 06/01/2040.....		05/25/2010	Various.....		13,092,221	13,190,000	0
373334 JS 1	GEORGIA POWER COMPANY 09/01/2040.....		08/26/2010	BARCLAYS CAPITAL INC.....		14,261,184	14,400,000	0
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC 05/15/2038.....		09/01/2010	Various.....		34,129,040	28,000,000	451,208
BHM02Q 28 9	GOLDEN NUGGET FINANCE CORPORA 06/30/2014.....		12/15/2010	SCHEDULED ACQUISITION.....		10,032	10,032	0
BHM02Q 2D 8	GOLDEN NUGGET INC 06/30/2014.....		12/15/2010	SCHEDULED ACQUISITION.....		5,683	5,683	0
382388 AW 6	GOODRICH CORP 03/01/2020.....		07/30/2010	BANC OF AMERICA SECURITIES LLC.....		3,042,272	2,790,000	88,030
382388 AX 4	GOODRICH CORP 02/01/2021.....		11/03/2010	BANC OF AMERICA SECURITIES LLC.....		20,195,096	20,200,000	88,000
40049J AZ 0	GRUPO TELEvisa SAB 01/15/2040.....	F.....	01/05/2010	CONVERSION.....		11,406,358	11,589,000	240,995
36228C VT 7	GSMS_05-GG4 07/01/2039.....		02/25/2010	CITIGROUP (Salomon/Smith Barney).....		2,420,313	2,500,000	331
36228C WX 7	GSMS_06-GG6 04/01/2038.....		03/17/2010	BANC OF AMERICA SECURITIES LLC.....		371,490	366,000	1,186
40138# AC 1	GUARDIAN INDUSTRIES CORP 07/14/2015.....		04/07/2010	JP MORGAN SECURITIES INC.....		20,000,000	20,000,000	0
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF 09/30/2039.....		03/09/2010	Various.....		5,318,972	5,021,000	159,225
43812B AG 8	HAROT_10-1 10/21/2013.....		02/18/2010	RBS SECURITIES INC.....		4,999,372	5,000,000	0
43812K AD 5	HAROT_10-2 06/18/2013.....		05/12/2010	BARCLAYS CAPITAL INC.....		599,961	600,000	0
43813B AD 4	HAROT_10-3 12/21/2016.....		10/20/2010	JP MORGAN SECURITIES INC.....		2,149,498	2,150,000	0
413875 AN 5	HARRIS CORPORATION 12/15/2040.....		12/22/2010	Various.....		15,132,126	15,160,000	21,354
44923W AD 3	HART_10-A 12/15/2016.....		05/05/2010	JP MORGAN SECURITIES INC.....		2,099,965	2,100,000	0
418093 AE 0	HASCN_06-OPT1 12/26/2035.....		01/05/2010	CANCELLED TRADE.....		(48,697)	(48,697)	0
41283K AC 1	HDMOT_10-1 02/15/2015.....		11/17/2010	RBS SECURITIES INC.....		4,409,377	4,410,000	0
03335* AA 8	HEALTHCARE SOLUTIONS INC 01/23/2015.....		10/23/2010	SCHEDULED ACQUISITION.....		99,884	99,884	0
42241@ AC 3	HEARST COMMUNICATIONS INC 10/01/2022.....		07/20/2010	BANC OF AMERICA SECURITIES LLC.....		22,000,000	22,000,000	0
42809H AB 3	HESS CORP 02/15/2019.....		03/05/2010	BANC OF AMERICA SECURITIES LLC.....		8,577,450	7,000,000	39,497
42809H AD 9	HESS CORPORATION 02/15/2041.....		11/12/2010	Various.....		10,353,599	10,390,000	73,537
428236 AM 5	HEWLETT-PACKARD COMPANY 03/01/2017.....		11/05/2010	Various.....		16,379,230	14,000,000	143,250
428236 AT 0	HEWLETT-PACKARD COMPANY 03/01/2014.....		11/29/2010	Various.....		1,140,140	1,000,000	15,483
428236 BF 9	HEWLETT-PACKARD COMPANY 12/01/2020.....		11/29/2010	BANC OF AMERICA SECURITIES LLC.....		4,991,350	5,000,000	0
40536Y AC 8	HLCNL_07-2A 04/24/2021.....	R.....	04/26/2010	SCHEDULED ACQUISITION.....		0	0	0
441812 JW 5	HOUSEHOLD FINANCE CORPORATION 10/15/2011.....		08/13/2010	OUTSIDE MANAGED ACCT.....		417,713	395,000	8,604
44569* BH 3	HUNT OIL COMPANY 07/27/2020.....		07/01/2010	JP MORGAN SECURITIES INC.....		9,000,000	9,000,000	0
44569* BJ 9	HUNT OIL COMPANY 07/27/2022.....		07/01/2010	JP MORGAN SECURITIES INC.....		4,000,000	4,000,000	0
459200 GM 7	IBM CORP 10/15/2018.....		02/09/2010	MIZUHO SECURITIES USA INC.....		6,159,700	5,000,000	123,906
45138L AX 1	IDAHO POWER COMPANY 11/01/2020.....		08/25/2010	BANC OF AMERICA SECURITIES LLC.....		6,441,695	6,474,000	0
452308 AJ 8	ILLINOIS TOOL WORKS INC. 04/01/2019.....		03/10/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		5,118,795	4,500,000	128,125
449670 EE 4	IMCHE_98-1 06/01/2029.....		10/01/2010	SCHEDULED ACQUISITION.....		0	0	0
45320@ AA 4	IMPLUS FOOTCARE LLC 05/19/2015.....		12/31/2010	SCHEDULED ACQUISITION.....		200,584	200,584	0

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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
45326T AA 6	INCITEC PIVOT FINANCE LLC 12/10/2019.....	F.....	04/15/2010	BARCLAYS CAPITAL INC.....		2,041,780	2,000,000	43,333
459200 GJ 4	INTERNATIONAL BUSINESS MACHIN 09/14/2017.....		11/15/2010	Various.....		14,613,604	12,500,000	180,658
459284 AA 3	INTERNATIONAL CCE INC 09/15/2015.....		09/07/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		1,494,480	1,500,000	.0
459284 AB 1	INTERNATIONAL CCE INC 09/15/2020.....		11/03/2010	Various.....		7,023,795	7,045,000	36,986
BHM0JF U6 8	INTERTEK FINANCE PLC 12/15/2017.....	F.....	10/29/2010	RBS SECURITIES, INC.....		8,000,000	8,000,000	.0
478115 AA 6	JOHNS HOPKINS UNIVERSITY 07/01/2019.....		11/15/2010	Various.....		8,275,413	7,250,000	129,172
G5161* AG 2	JOHNSTON PRESS PLC 06/15/2014.....	F.....	06/30/2010	SCHEDULED ACQUISITION.....		37,178	37,178	.0
46625Y VV 2	JPMCC_05-CB13 01/01/2043.....		01/22/2010	CITIGROUP (Salomon/Smith Barney).....		3,156,006	3,125,000	11,916
46625Y GP 2	JPMCC_05-LDP1 03/01/2046.....		01/22/2010	BANC OF AMERICA SECURITIES LLC.....		1,537,694	1,520,000	5,531
46625Y NC 3	JPMCC_05-LDP2 07/01/2042.....		01/13/2010	BANC OF AMERICA SECURITIES LLC.....		2,488,379	2,500,000	5,923
46625Y XP 3	JPMCC_05-LDP5 12/01/2044.....		01/22/2010	WELLS FARGO ADVISORS, LLC.....		2,578,125	2,500,000	9,350
46630E AC 4	JPMCC_06-CB17 12/01/2043.....		03/08/2010	JEFFERIES & CO. INC.....		2,531,055	2,500,000	3,770
46629P AC 2	JPMCC_06-LDP9 05/01/2047.....		03/10/2010	GOLDMAN SACHS & CO.....		2,381,934	2,500,000	5,188
491674 BB 2	KENTUCKY UTILITIES COMPANY 11/01/2015.....		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		3,487,750	3,500,000	.0
491674 BD 8	KENTUCKY UTILITIES COMPANY 11/01/2020.....		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		9,962,200	10,000,000	.0
491674 BF 3	KENTUCKY UTILITIES COMPANY 11/01/2040.....		11/08/2010	BANC OF AMERICA SECURITIES LLC.....		8,244,565	8,335,000	.0
49306C AB 7	KEYBANK NATIONAL ASSOCIATION 02/01/2028.....		04/26/2010	KEYBANC CAPITAL MARKETS, INC.....		558,912	571,000	9,701
49326E EC 3	KEYCORP 08/13/2015.....		08/10/2010	JP MORGAN SECURITIES INC.....		6,492,070	6,500,000	.0
494368 BD 4	KIMBERLY-CLARK CORPORATION 11/01/2018.....		10/19/2010	OUTSIDE MANAGED ACCT.....		849,833	645,000	21,827
494550 BF 2	KINDER MORGAN ENERGY PARTNERS 09/15/2040.....		05/12/2010	WELLS FARGO ADVISORS, LLC.....		6,983,410	7,000,000	.0
49638N AQ 9	KING_06-2A 04/21/2021.....		07/21/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
K3752# AD 0	KOBENHAVNS LUFTHAVNE 06/29/2018.....	F.....	05/20/2010	RBS SECURITIES, INC.....		7,000,000	7,000,000	.0
500630 BP 2	KOREA DEVELOPMENT BANK (THE) 01/17/2013.....	F.....	11/03/2010	CAMBRIDGE INTERNATIONAL SECURITIES, INC.....		3,225,300	3,000,000	49,025
500630 BR 8	KOREA DEVELOPMENT BANK (THE) 08/10/2015.....	F.....	02/03/2010	BANC OF AMERICA SECURITIES LLC.....		2,792,272	2,800,000	.0
50075N AU 8	KRAFT FOODS INC 02/01/2018.....		03/04/2010	Various.....		6,922,848	6,300,000	39,251
50075N AV 6	KRAFT FOODS INC 08/23/2018.....		11/16/2010	CITIGROUP (Salomon/Smith Barney).....		4,661,840	4,000,000	58,528
50075N AC 8	KRAFT FOODS INC. 11/01/2031.....		12/17/2010	CITIGROUP (Salomon/Smith Barney).....		7,665,840	7,000,000	64,458
50075N AZ 7	KRAFT FOODS INC. 02/09/2040.....		02/04/2010	HSBC SECURITIES (USA) INC.....		9,903,600	10,000,000	.0
50075N BA 1	KRAFT FOODS INC. 02/10/2020.....		02/04/2010	DEUTSCHE BANK SECURITIES INC.....		5,833,532	5,882,000	.0
501044 CG 4	KROGER CO. 08/15/2017.....		01/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		7,797,230	7,000,000	184,178
501044 BK 6	KROGER CO. (THE) 05/01/2018.....		03/01/2010	BANC OF AMERICA SECURITIES LLC.....		4,552,040	4,000,000	95,667
501044 CH 2	KROGER CO. (THE) 01/15/2020.....		07/27/2010	Various.....		2,894,113	2,500,000	6,406
501044 CN 9	KROGER CO. (THE) 07/15/2040.....		07/06/2010	BANC OF AMERICA SECURITIES LLC.....		4,856,831	4,900,000	.0
52108H K7 8	LBUBS_04-C6 08/11/2029.....		01/13/2010	GOLDMAN SACHS & CO.....		3,103,578	3,070,000	3,425
52108H 2R 4	LBUBS_05-C1 02/11/2030.....		12/11/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
52108H 3D 4	LBUBS_05-C2 04/11/2030.....		11/11/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
50188F AA 3	LG&E AND KU ENERGY LLC 11/15/2015.....		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		676,988	680,000	.0
50188F AC 9	LG&E AND KU ENERGY LLC 11/15/2020.....		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		6,945,190	7,000,000	.0
53217V AB 5	LIFE TECHNOLOGIES CORP 03/01/2015.....		02/11/2010	BANC OF AMERICA SECURITIES LLC.....		4,983,400	5,000,000	.0
53217V AD 1	LIFE TECHNOLOGIES CORP 01/15/2016.....		12/09/2010	BANC OF AMERICA SECURITIES LLC.....		2,246,400	2,250,000	.0
539830 AT 6	LOCKHEED MARTIN CORPORATION 11/15/2019.....		03/05/2010	Various.....		9,764,600	10,000,000	119,826
539830 AU 3	LOCKHEED MARTIN CORPORATION 11/15/2039.....		11/04/2010	MORGAN STANLEY & CO. INCORPORATED.....		3,085,144	2,925,000	77,756
539830 AV 1	LOCKHEED MARTIN CORPORATION 06/01/2040.....		12/28/2010	GOLDMAN SACHS & CO.....		11,897,640	11,500,000	54,817
546676 AR 8	LOUISVILLE GAS AND ELECTRIC C 11/15/2015.....		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		3,487,645	3,500,000	.0
546676 AT 4	LOUISVILLE GAS AND ELECTRIC C 11/15/2040.....		11/08/2010	BANC OF AMERICA SECURITIES LLC.....		4,431,258	4,480,000	.0
532623 AB 1	LROCK_07-1A 04/24/2023.....		05/24/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
554694 AA 7	MACKINAW POWER LLC 10/31/2023.....		11/30/2010	PIPER JAFFRAY & CO.....		4,068,055	3,776,600	17,776

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BHM0JG 4H 1	MADISON GAS AND ELECTRIC CO 12/20/2020.....		11/05/2010	JP MORGAN SECURITIES INC.....		8,000,000	8,000,000	0
BHM0JG 4J 7	MADISON GAS AND ELECTRIC CO 12/20/2040.....	.....	11/05/2010	JP MORGAN SECURITIES INC.....	.....	15,000,000	15,000,000	0
565849 AD 8	MARATHON OIL CORPORATION 10/01/2017.....	.....	01/22/2010	Various.....	.....	11,027,261	10,335,000	195,781
575634 AS 9	MASSACHUSETTS ELECTRIC COMPAN 11/15/2039.....	.....	06/25/2010	Various.....	.....	9,210,249	8,875,000	100,689
57629W BK 5	MASSMUTUAL GLOBAL FUNDING II 04/21/2014.....	R.....	04/14/2010	MORGAN STANLEY & CO. INCORPORATED.....	.....	7,362,513	7,386,000	0
57629W BM 1	MASSMUTUAL GLOBAL FUNDING II 09/28/2015.....	R.....	09/20/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	.....	7,495,425	7,500,000	0
58013M EK 6	MCDONALDS CORPORATION 07/15/2040.....	.....	07/28/2010	BANC OF AMERICA SECURITIES LLC.....	.....	5,416,051	5,455,000	0
58154@ AA 8	MCKENZIE SPORTS PRODUCTS LLC 10/29/2017.....	.....	12/31/2010	Various.....	.....	5,792,325	5,910,325	0
581557 AV 7	MCKESSON CORP 03/01/2017.....	.....	07/15/2010	Various.....	.....	15,720,924	14,095,000	259,541
58174# AA 2	MCKINSEY & COMPANY INC 05/26/2015.....	.....	03/31/2010	BANC OF AMERICA SECURITIES LLC.....	.....	23,000,000	23,000,000	0
55817R AA 5	MDPK_06-2A 03/25/2020.....	.....	03/25/2010	SCHEDULED ACQUISITION.....	.....	0	0	0
582839 AA 4	MEAD JOHNSON NUTRITION CO 11/01/2014.....	.....	01/26/2010	MORGAN STANLEY & CO. INCORPORATED.....	.....	5,037,350	5,000,000	40,833
582839 AD 8	MEAD JOHNSON NUTRITION CO 11/01/2014.....	.....	01/26/2010	EXCHANGE.....	.....	5,781,165	5,750,000	38,014
582839 AE 6	MEAD JOHNSON NUTRITION CO 11/01/2019.....	.....	03/10/2010	EXCHANGE.....	.....	3,515,342	3,515,000	32,533
58405U AD 4	MEDCO HEALTH SOLUTIONS INC 03/15/2018.....	.....	04/13/2010	Various.....	.....	20,505,398	17,850,000	68,548
58405U AE 2	MEDCO HEALTH SOLUTIONS INC I 03/15/2013.....	.....	09/22/2010	Various.....	.....	1,109,140	1,000,000	2,042
585055 AQ 9	MEDTRONIC INC 03/15/2039.....	.....	01/15/2010	GOLDMAN SACHS & CO.....	.....	5,710,500	5,000,000	113,750
585055 AS 5	MEDTRONIC INC 03/15/2020.....	.....	03/11/2010	JP MORGAN SECURITIES INC.....	.....	2,079,667	2,083,000	0
585055 AT 3	MEDTRONIC INC 03/15/2040.....	.....	03/11/2010	GOLDMAN SACHS & CO.....	.....	9,979,700	10,000,000	0
G5963# AD 5	MEGGITT PLC 06/15/2020.....	F.....	04/21/2010	RBS SECURITIES, INC.....	.....	15,000,000	15,000,000	0
58933Y AA 3	MERCK & CO INC 01/15/2021.....	.....	12/07/2010	JP MORGAN SECURITIES INC.....	.....	1,495,470	1,500,000	0
59217E BW 3	MET LIFE GLOBAL FUNDING I 06/10/2014.....	.....	09/22/2010	DEUTSCHE BANK SECURITIES INC.....	.....	3,322,260	3,000,000	45,698
59156R AX 6	METLIFE INC 02/08/2021.....	.....	08/03/2010	UBS SECURITIES LLC.....	.....	5,976,506	5,978,000	0
59156R AY 4	METLIFE INC 02/06/2041.....	.....	08/03/2010	DEUTSCHE BANK SECURITIES INC.....	.....	1,566,055	1,590,000	0
59181# AA 1	METRO DOOR INC 12/31/2013.....	.....	09/30/2010	Various.....	.....	70,667	70,667	0
59217G AA 7	METROPOLITAN LIFE GLOBAL FUND 01/11/2013.....	.....	01/06/2010	UBS SECURITIES LLC.....	.....	6,982,570	7,000,000	0
594457 BD 4	MICHIGAN CONSOLIDATED GAS CO 05/01/2014.....	.....	03/23/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	.....	584,300	500,000	16,615
59456# AA 9	MICHIGAN ORTHOPEDIC SERVICES 07/31/2011.....	.....	12/31/2010	SCHEDULED ACQUISITION.....	.....	685,715	685,715	0
594918 AG 9	MICROSOFT CORPORATION 09/25/2015.....	.....	09/22/2010	JP MORGAN SECURITIES INC.....	.....	3,882,879	3,900,000	0
594918 AH 7	MICROSOFT CORPORATION 10/01/2020.....	.....	09/22/2010	JP MORGAN SECURITIES INC.....	.....	10,904,960	11,000,000	0
60040# AB 8	MILLENNIUM PIPELINE CO LLC 06/30/2032.....	.....	07/20/2010	JP MORGAN SECURITIES INC.....	.....	23,000,000	23,000,000	0
55312V AD 0	MLCFC_06-4 12/01/2049.....	.....	03/10/2010	RBS SECURITIES INC.....	.....	2,684,510	2,795,000	5,622
55312Y AE 2	MLCFC_07-5 08/01/2048.....	.....	03/11/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	.....	1,309,863	1,500,000	3,361
589929 A7 3	MLMI_02-HE1 10/25/2031.....	.....	01/25/2010	SCHEDULED ACQUISITION.....	.....	0	0	0
589929 A8 1	MLMI_02-HE1 05/25/2032.....	.....	01/25/2010	SCHEDULED ACQUISITION.....	.....	0	0	0
61980A AC 7	MOTIVA ENTERPRISES LLC 01/15/2020.....	.....	11/15/2010	Various.....	.....	11,520,580	10,000,000	195,340
61980A AD 5	MOTIVA ENTERPRISES LLC 01/15/2040.....	.....	11/29/2010	JP MORGAN SECURITIES INC.....	.....	4,661,040	4,000,000	104,272
617451 FL 8	MSC_06-HQ8 03/01/2044.....	.....	01/05/2010	Various.....	.....	0	0	(239)
61748H YC 9	MSM_06-4SL 03/25/2036.....	.....	06/17/2010	Various.....	.....	1,236,936	1,236,936	406
629568 AU 0	NABORS INDUSTRIES INC 09/15/2020.....	.....	09/09/2010	UBS SECURITIES LLC.....	.....	1,991,280	2,000,000	0
65476B AD 5	NAROT_10-A 09/15/2016.....	.....	09/15/2010	BANC OF AMERICA SECURITIES LLC.....	.....	2,149,637	2,150,000	0
631005 BB 0	NARRAGANSETT ELECTRIC COMPANY 03/15/2020.....	.....	03/17/2010	RBS SECURITIES INC.....	.....	3,750,000	3,750,000	0
631005 BC 8	NARRAGANSETT ELECTRIC COMPANY 03/15/2040.....	.....	03/17/2010	JP MORGAN SECURITIES INC.....	.....	6,000,000	6,000,000	0
BHM01Q 2W 7	NATIONAL RENAL INSTITUTES INC 03/31/2013.....	.....	01/15/2010	SCHEDULED ACQUISITION.....	.....	22,269	22,269	0
62875U AD 7	NBC UNIVERSAL INC 04/30/2040.....	.....	04/27/2010	MORGAN STANLEY & CO. INCORPORATED.....	.....	3,863,956	3,865,000	0
641423 BH 0	NEVADA POWER COMPANY 04/15/2012.....		04/21/2010	OUTSIDE MANAGED ACCT.....		331,065	305,000	606

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641423 BW 7	NEVADA POWER COMPANY 08/01/2018.....		02/02/2010	WELLS FARGO ADVISORS, LLC.....		8,827,040	8,000,000	5,778
641423 BY 3	NEVADA POWER COMPANY 03/15/2019.....		09/09/2010	DEUTSCHE BANK SECURITIES INC.....		4,279,800	3,500,000	123,995
641423 BZ 0	NEVADA POWER COMPANY 09/15/2040.....		09/09/2010	JP MORGAN SECURITIES INC.....		1,136,455	1,140,000	.0
64952W AW 3	NEW YORK LIFE GLOBAL FUNDING 05/04/2015.....		04/29/2010	BARCLAYS CAPITAL INC.....		8,975,520	9,000,000	.0
65537H AF 4	NMCRE_07-2A 05/21/2042.....		11/22/2010	SCHEDULED ACQUISITION.....		136,317	136,317	.0
65537H AG 2	NMCRE_07-2A 05/21/2042.....		11/22/2010	SCHEDULED ACQUISITION.....		88,554	88,554	.0
65537H AH 0	NMCRE_07-2A 05/21/2042.....		11/22/2010	SCHEDULED ACQUISITION.....		129,553	129,553	.0
65537H AJ 6	NMCRE_07-2A 05/21/2042.....		11/22/2010	SCHEDULED ACQUISITION.....		126,512	126,512	.0
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS 12/10/2032.....		07/09/2010	BOSTONIA GLOBAL SECURITIES LLC.....		13,000,000	13,000,000	.0
65556@ AD 1	NORDHAM GROUP INC 11/18/2012.....		05/18/2010	Various.....		714,286	714,286	.0
655844 AZ 1	NORFOLK SOUTHERN CORP 04/01/2018.....		03/02/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		9,794,700	9,000,000	221,375
655844 AE 8	NORFOLK SOUTHERN CORPORATION 05/15/2017.....		10/29/2010	GOLDMAN SACHS & CO.....		8,848,000	7,000,000	251,533
666807 BA 9	NORTHROP GRUMMAN CORP 08/01/2019.....		11/01/2010	BANC OF AMERICA SECURITIES LLC.....		9,000,880	8,000,000	104,367
666807 BC 5	NORTHROP GRUMMAN CORP 11/15/2015.....		11/01/2010	CITIGROUP (Salomon/Smith Barney).....		5,992,260	6,000,000	.0
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSU 03/30/2040.....		03/23/2010	JP MORGAN SECURITIES INC.....		13,000,000	13,000,000	.0
66989H AB 4	NOVARTIS CAPITAL CORP 04/24/2013.....	F.....	03/09/2010	JP MORGAN SECURITIES INC.....		1,426,101	1,428,000	.0
67021C AF 4	NSTAR ELECTRIC CO 03/15/2040.....		03/11/2010	JP MORGAN SECURITIES INC.....		12,914,738	13,125,000	.0
674599 BY 0	OCCIDENTAL PETROLEUM CORPORAT 02/01/2021.....		12/13/2010	BARCLAYS CAPITAL INC.....		12,067,224	12,070,000	.0
674599 CA 1	OCCIDENTAL PETROLEUM CORPORAT 12/13/2013.....		12/13/2010	BANC OF AMERICA SECURITIES LLC.....		998,810	1,000,000	.0
674812 AK 8	OCEAN ENERGY INC. 07/01/2018.....		03/16/2010	GOLDMAN SACHS & CO.....		6,060,956	4,955,000	88,571
67740Q AF 3	OHIO NATIONAL FINANCIAL SERVI 04/30/2020.....		04/20/2010	BANC OF AMERICA SECURITIES LLC.....		6,962,690	7,000,000	.0
68209# AB 8	OMEGA LEASING (US) NO 2 LLC 07/12/2017.....	F.....	06/04/2010	CITIGROUP (Salomon/Smith Barney).....		11,000,000	11,000,000	.0
68233J AG 9	ONCOR ELECTRIC DELIVERY CO 09/30/2040.....		09/29/2010	Various.....		7,390,080	7,305,000	13,758
68233J AJ 3	ONCOR ELECTRIC DELIVERY CO 09/30/2017.....		10/07/2010	CITIGROUP (Salomon/Smith Barney).....		1,123,650	1,000,000	694
68233D AL 1	ONCOR ELECTRIC DELIVERY CO. 01/15/2015.....		09/09/2010	JP MORGAN SECURITIES INC.....		1,157,150	1,000,000	10,448
68389X AC 9	ORACLE CORPORATION 04/15/2018.....		02/01/2010	BANC OF AMERICA SECURITIES LLC.....		5,460,650	5,000,000	87,049
68389X AH 8	ORACLE CORPORATION 07/08/2039.....		06/30/2010	Various.....		23,310,400	20,000,000	597,188
68389X AJ 4	ORACLE CORPORATION 07/15/2020.....		07/12/2010	BANC OF AMERICA SECURITIES LLC.....		2,883,613	2,890,000	.0
68389X AL 9	ORACLE CORPORATION 07/15/2040.....		07/28/2010	Various.....		8,349,216	8,430,000	2,911
694308 GJ 0	PACIFIC GAS & ELECTRIC CO 03/01/2037.....		03/26/2010	MORGAN STANLEY & CO. INCORPORATED.....		5,907,300	6,000,000	29,000
694308 GT 8	PACIFIC GAS & ELECTRIC CO 10/01/2020.....		09/08/2010	JP MORGAN SECURITIES INC.....		8,955,360	9,000,000	.0
695114 CH 9	PACIFICORP 07/15/2018.....		12/13/2010	OUTSIDE MANAGED ACCT.....		28,464	25,000	592
69882* AE 8	PAPA GINOS INC B NOTE 03/28/2012.....		03/30/2010	SCHEDULED ACQUISITION.....		53,058	53,058	.0
69882@ AA 4	PAPA GINOS INC/THE SMITH & WO 12/01/2016.....		09/30/2010	Various.....		10,136,951	10,136,951	.0
70109H AK 1	PARKER HANNIFIN CORP 09/15/2022.....		09/07/2010	BANC OF AMERICA SECURITIES LLC.....		3,904,496	3,950,000	.0
706451 BG 5	PEMEX PROJECT FUNDING MASTER 06/15/2035.....		08/25/2010	EXCHANGE.....		4,560,534	4,210,000	82,124
713291 AR 3	PEPCO HOLDINGS INC. 10/01/2015.....		09/27/2010	RBS SECURITIES INC.....		2,500,466	2,505,000	.0
713448 BK 3	PEPSICO INC 03/01/2014.....		11/18/2010	RBC CAPITAL MARKETS CORPORATION.....		2,138,760	2,000,000	17,083
713448 BM 9	PEPSICO INC 01/15/2015.....		01/11/2010	BANC OF AMERICA SECURITIES LLC.....		10,988,890	11,000,000	.0
713448 BN 7	PEPSICO INC 01/15/2020.....		01/13/2010	Various.....		6,986,900	7,000,000	3,125
713448 BR 8	PEPSICO INC 11/01/2020.....		10/19/2010	JP MORGAN SECURITIES INC.....		9,916,700	10,000,000	.0
713448 BS 6	PEPSICO INC 11/01/2040.....		10/19/2010	JP MORGAN SECURITIES INC.....		14,372,784	14,400,000	.0
714290 B* 3	PERRIGO COMPANY 04/30/2017.....		04/09/2010	JP MORGAN SECURITIES INC.....		11,000,000	11,000,000	.0
714290 B@ 1	PERRIGO COMPANY 04/30/2020.....		04/09/2010	JP MORGAN SECURITIES INC.....		4,000,000	4,000,000	.0
500472 AB 1	PHILIPS ELECTRONICS 03/11/2018.....	F.....	07/12/2010	Various.....		13,731,885	12,500,000	129,694
72650R AB 8	PLAINS ALL AMERICAN PIPELINE 12/15/2013.....		12/06/2010	OUTSIDE MANAGED ACCT.....		48,383	44,000	1,196
693476 BE 2	PNC FUNDING CORP 06/10/2014.....		09/30/2010	BANC OF AMERICA SECURITIES LLC.....		2,224,260	2,000,000	34,500

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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
693476 BF 9	PNC FUNDING CORP 06/10/2019.....		03/16/2010	WELLS FARGO ADVISORS, LLC.....		9,037,440	8,000,000	147,400
693476 BH 5	PNC FUNDING CORP 02/08/2015.....		10/07/2010	UBS SECURITIES LLC.....		5,306,150	5,000,000	32,726
73020* AA 1	PNG COMPANIES LLC 02/26/2015.....		02/12/2010	BNP PARIBAS SECURITIES CORP.....		5,000,000	5,000,000	.0
736508 K@ 0	PORTLAND GENERAL ELECTRIC COM 01/15/2015.....		01/05/2010	Various.....		.0	.0	.0
BHM0JM 4W 5	PPC INDUSTRIES INC 12/21/2016.....		12/20/2010	DIRECT WITH ISSUER.....		7,203,000	7,350,000	.0
740816 AH 6	PRESIDENT & FELLOWS OF HARVAR 10/15/2040.....		11/04/2010	GOLDMAN SACHS & CO.....		6,367,245	6,410,000	.0
740816 AD 5	PRESIDENT & FELLOWS OF HARVAR 10/01/2038.....		10/22/2010	Various.....		7,065,754	6,175,000	116,773
740816 AG 8	PRESIDENT AND FELLOWS OF HARV 01/15/2039.....		06/25/2010	Various.....		24,021,378	19,755,000	577,701
74153W BY 4	PRICOA GLOBAL FUNDING 1 06/11/2014.....		01/19/2010	DEUTSCHE BANK SECURITIES INC.....		15,108,602	13,975,000	74,661
742718 DS 5	PROCTER & GAMBLE COMPANY 11/15/2015.....		11/15/2010	MORGAN STANLEY & CO. INCORPORATED.....		9,564,120	9,643,000	.0
144141 CZ 9	PROGRESS ENERGY CAROLINAS INC 01/15/2019.....		10/06/2010	MIZUHO SECURITIES USA INC.....		3,243,739	2,745,000	35,159
74432Q BF 1	PRUDENTIAL FINANCIAL INC 01/15/2015.....		07/28/2010	UBS SECURITIES LLC.....		1,105,420	1,000,000	2,928
69362B AS 1	PSEG POWER LLC 09/15/2016.....		01/14/2010	EXCHANGE.....		4,671,050	4,500,000	.0
74456Q AV 8	PUBLIC SERVICE ELECTRIC AND G 03/01/2040.....		03/02/2010	RBS SECURITIES INC.....		5,224,853	5,250,000	.0
74456Q AW 6	PUBLIC SERVICE ELECTRIC AND G 05/01/2015.....		05/17/2010	BARCLAYS CAPITAL INC.....		1,232,802	1,235,000	.0
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND G 08/15/2020.....		08/03/2010	WELLS FARGO ADVISORS, LLC.....		4,987,400	5,000,000	.0
74834L AM 2	QUEST DIAGNOSTICS INC 07/01/2017.....		02/01/2010	DEUTSCHE BANK SECURITIES INC.....		11,146,600	10,000,000	58,667
759950 AT 5	RAMC_03-1 06/01/2033.....		11/01/2010	SCHEDULED ACQUISITION.....		.2	.2	.0
755111 BT 7	RAYTHEON COMPANY 10/15/2020.....		10/13/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		17,306,910	17,400,000	.0
755111 BU 4	RAYTHEON COMPANY 10/15/2040.....		10/13/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		11,923,320	12,000,000	.0
75719* AD 6	RED WING SHOE COMPANY 06/21/2011.....		06/21/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
75952* AS 9	RELIANCE STEEL & ALUMINUM CO. 07/01/2013.....		01/07/2010	WELLS FARGO SECURITIES LLC.....		8,192,600	8,000,000	22,589
760761 AB 2	REPUBLIC SERVICES INC 09/15/2019.....		01/27/2010	EXCHANGE.....		5,168,281	5,000,000	106,944
76121@ AA 0	RESOURCE LABEL GROUP LLC 12/30/2010.....		09/30/2010	SCHEDULED ACQUISITION.....		184,424	184,424	.0
76711@ AB 4	RIO GRANDE RESOURCES TRUST II 08/15/2017.....		07/28/2010	US BANKCORP INVESTMENTS, INC.....		7,000,000	7,000,000	.0
767201 AJ 5	RIO TINTO FINANCE (USA) LIMIT 11/02/2015.....	F.....	10/28/2010	MORGAN STANLEY & CO. INCORPORATED.....		4,511,343	4,515,000	.0
767201 AK 2	RIO TINTO FINANCE (USA) LIMIT 11/02/2020.....	F.....	10/28/2010	MORGAN STANLEY & CO. INCORPORATED.....		2,976,750	3,000,000	.0
767201 AL 0	RIO TINTO FINANCE (USA) LIMIT 11/02/2040.....	F.....	10/28/2010	MORGAN STANLEY & CO. INCORPORATED.....		11,428,139	11,435,000	.0
77509N AD 5	ROGERS CABLE INC 05/01/2012.....	A.....	04/28/2010	BARCLAYS CAPITAL INC.....		3,338,100	3,000,000	1,313
78008K BS 1	ROYAL BANK OF CANADA 12/15/2015.....	A.....	07/07/2010	RBC CAPITAL MARKETS CORPORATION.....		10,804,008	10,830,000	.0
78008K NA 7	ROYAL BANK OF CANADA 01/15/2014.....	A.....	09/29/2010	RBC CAPITAL MARKETS CORPORATION.....		3,994,120	4,000,000	.0
78572M AD 7	SABMILLER PLC 07/01/2016.....	F.....	07/08/2010	JP MORGAN SECURITIES INC.....		11,386,970	10,000,000	76,194
78632# AA 6	SADLERS SMOKEHOUSE LTD 10/23/2014.....		10/23/2010	SCHEDULED ACQUISITION.....		145,453	145,453	.0
786514 BQ 1	SAFEWAY INC. 03/15/2014.....		01/08/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		3,331,890	3,000,000	61,458
G7866# AB 3	SAGE GROUP PLC 03/11/2015.....	F.....	02/04/2010	RBS SECURITIES, INC.....		5,000,000	5,000,000	.0
G7866# AC 1	SAGE GROUP PLC 03/11/2016.....	F.....	02/04/2010	RBS SECURITIES, INC.....		10,000,000	10,000,000	.0
797440 BL 7	SAN DIEGO GAS AND ELECTRIC CO 05/15/2040.....		07/08/2010	CITIGROUP (Salomon/Smith Barney).....		7,444,990	7,000,000	62,417
797440 BM 5	SAN DIEGO GAS AND ELECTRIC CO 08/15/2040.....		08/23/2010	BANC OF AMERICA SECURITIES LLC.....		9,229,068	9,332,000	.0
G7815@ AA 9	SAP IRELAND US FINANCIAL SERV 10/14/2015.....	F.....	09/28/2010	BANC OF AMERICA SECURITIES LLC.....		11,000,000	11,000,000	.0
478165 AG 8	SC JOHNSON & SON INC 09/01/2040.....		08/25/2010	MORGAN STANLEY & CO. INCORPORATED.....		45,021,340	45,500,000	.0
80808# AD 4	SCHREIBER FOODS INC 11/10/2015.....		08/13/2010	JP MORGAN SECURITIES INC.....		4,500,000	4,500,000	.0
80808# AE 2	SCHREIBER FOODS INC 11/10/2017.....		08/13/2010	JP MORGAN SECURITIES INC.....		2,000,000	2,000,000	.0
78412D AN 9	SEMCO ENERGY INC. 04/21/2020.....		04/14/2010	RBC CAPITAL MARKETS CORPORATION.....		15,444,182	15,455,000	.0
822582 AN 2	SHELL INTERNATIONAL FINANCE B 03/25/2040.....	F.....	03/18/2010	BARCLAYS CAPITAL INC.....		5,971,200	6,000,000	.0
82340* AA 5	SHEPHERDS FLAT FUND TRUST I A 04/30/2032.....		12/10/2010	CITIGROUP (Salomon/Smith Barney).....		5,000,000	5,000,000	.0
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A 04/30/2032.....		12/10/2010	CITIGROUP (Salomon/Smith Barney).....		20,000,000	20,000,000	.0
78442F EJ 3	SLM CORPORATION 03/25/2020.....		03/17/2010	BANC OF AMERICA SECURITIES LLC.....		9,831,800	10,000,000	.0

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E13.12	842400 EY 5 SOUTHERN CALIFORNIA EDISON CO 01/15/2016.....		05/06/2010	BANC OF AMERICA SECURITIES LLC.....		10,992,200	10,000,000	161,111
	842400 FP 3 SOUTHERN CALIFORNIA EDISON CO 03/15/2040.....		03/08/2010	Various.....		11,008,318	11,142,000	.0
	842587 CE 5 SOUTHERN COMPANY (THE) 05/15/2014.....		11/18/2010	CITIGROUP (Salomon/Smith Barney).....		1,073,690	1,000,000	.922
	84265V AD 7 SOUTHERN COPPER CORPORATION 04/16/2020.....		04/13/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		4,660,685	4,685,000	.0
	84265V AE 5 SOUTHERN COPPER CORPORATION 04/16/2040.....		04/13/2010	MORGAN STANLEY & CO. INCORPORATED.....		12,837,988	12,935,000	.0
	845437 BL 5 SOUTHWESTERN ELECTRIC POWER C 03/15/2040.....		03/03/2010	JP MORGAN SECURITIES INC.....		5,780,571	5,783,000	.0
	84604K AD 1 SOVC_07-C1 07/01/2030.....		03/10/2010	GOLDMAN SACHS & CO.....		2,108,801	2,084,375	4,737
	26439V AB 3 SPECTRA ENERGY CAPITAL 08/15/2014.....		01/08/2010	JP MORGAN SECURITIES INC.....		4,353,240	4,000,000	93,207
	84755T AA 5 SPECTRA ENERGY CAPITAL LLC 04/15/2018.....		10/07/2010	JP MORGAN SECURITIES INC.....		5,853,750	5,000,000	153,278
	790849 AE 3 ST JUDE MEDICAL INC 07/15/2014.....		03/10/2010	BANC OF AMERICA SECURITIES LLC.....		2,070,600	2,000,000	12,500
	85771P AB 8 STATOIL ASA 08/17/2017.....	F.....	08/10/2010	JP MORGAN SECURITIES INC.....		13,899,633	13,930,000	.0
	85915# AE 1 STERICYCLE INC. 10/15/2020.....		07/16/2010	BANC OF AMERICA SECURITIES LLC.....		15,000,000	15,000,000	.0
	865622 AD 6 SUMITOMO MITSUI BANKING CORPO 07/22/2013.....	F.....	07/14/2010	GOLDMAN SACHS & CO.....		2,187,169	2,188,000	.0
	85746* BY 5 SUNOCO TRUST NO. 03/31/2017.....		11/24/2010	STONECASTLE SECURITIES, LLC.....		925,474	862,913	13,303
	87425E AM 5 TALISMAN ENERGY INC. 02/01/2021.....	A.....	11/09/2010	Various.....		1,982,612	2,000,000	.156
	875127 AS 1 TAMPA ELECTRIC COMPANY 06/15/2012.....		10/21/2010	OUTSIDE MANAGED ACCT.....		188,609	173,000	4,164
	89232E AD 4 TAOT_10-A 05/16/2016.....		04/29/2010	JP MORGAN SECURITIES INC.....		11,998,078	12,000,000	.0
	89235Y AD 7 TAOT_10-B 01/17/2017.....		07/14/2010	DEUTSCHE BANK SECURITIES INC.....		1,499,727	1,500,000	.0
	87612E AV 8 TARGET CORPORATION 07/15/2020.....		07/13/2010	JP MORGAN SECURITIES INC.....		4,985,650	5,000,000	.0
	238576 A* 3 TBG ACQUISITION CORPORATION 01/31/2017.....		08/01/2010	SCHEDULED ACQUISITION.....		56,726	56,726	.0
	872312 AA 1 TCM SUB LLC 01/15/2015.....		03/11/2010	Various.....		9,775,736	9,800,000	60,547
	878091 BC 0 TEACHERS INSURANCE AND ANNUIT 12/16/2039.....		06/23/2010	GOLDMAN SACHS & CO.....		5,725,400	5,000,000	11,417
	878742 AR 6 TECK RESOURCES LTD 08/15/2017.....	A.....	08/03/2010	BANC OF AMERICA SECURITIES LLC.....		2,998,560	3,000,000	.0
	87927V AU 2 TELECOM ITALIA CAPITAL 06/04/2018.....	F.....	01/07/2010	OUTSIDE MANAGED ACCT.....		350,749	315,000	2,327
	87938W AJ 2 TELEFONICA EMISIONES SAU 01/15/2015.....	F.....	05/13/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		13,136,125	12,500,000	211,364
	87938X AA 9 TELEFONICA MOVILES CHILE S.A. 11/09/2015.....	F.....	11/03/2010	DEUTSCHE BANK SECURITIES INC.....		4,088,807	4,100,000	.0
	88166C AA 6 TEVA PHARMACEUTICAL FINANCE B 06/15/2015.....	F.....	06/15/2010	GOLDMAN SACHS & CO.....		3,495,660	3,500,000	.0
	88166B AB 6 TEVA PHARMACEUTICAL FINANCE I 06/15/2012.....	F.....	06/15/2010	GOLDMAN SACHS & CO.....		5,594,512	5,600,000	.0
	88163V AD 1 TEVA PHARMACEUTICAL FINANCE L 02/01/2036.....		11/17/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		4,210,913	3,750,000	71,109
	882384 AB 6 TEXAS EASTERN TRANSMISSION LP 12/01/2020.....		12/03/2010	Various.....		3,986,811	4,000,000	.202
	665859 AL 8 THE NORTHERN TRUST COMPANY (L 11/04/2020.....		11/01/2010	BANC OF AMERICA SECURITIES LLC.....		10,987,130	11,000,000	.0
	883556 AS 1 THERMO FISHER SCIENTIFIC INC 05/01/2015.....		11/09/2010	Various.....		7,832,739	7,420,000	9,234
	883556 AU 6 THERMO FISHER SCIENTIFIC INC 11/20/2014.....		01/05/2010	EXCHANGE.....		5,007,200	5,000,000	1,806
	87244E AG 7 TIAA GLOBAL MARKETS INC 07/15/2013.....		07/14/2010	UBS SECURITIES LLC.....		3,280,380	3,000,000	1,650
	88732J AU 2 TIME WARNER CABLE INC 06/15/2039.....		07/01/2010	MORGAN STANLEY & CO. INCORPORATED.....		10,003,950	9,000,000	37,125
	88732J AW 8 TIME WARNER CABLE INC 02/01/2020.....		02/09/2010	UBS SECURITIES LLC.....		4,871,600	5,000,000	42,361
	887317 AF 2 TIME WARNER INC 03/15/2020.....		03/03/2010	BANC OF AMERICA SECURITIES LLC.....		9,967,000	10,000,000	.0
	89152U AD 4 TOTAL CAPITAL SA 06/24/2020.....	F.....	06/30/2010	Various.....		9,660,063	9,500,000	14,092
	89156@ AA 1 TOURNEAU ACQUISITION CORP 10/31/2016.....		07/15/2010	SCHEDULED ACQUISITION.....		1,169,786	1,169,786	.0
	893045 AC 8 TRANS-ALLEGHENY INTERSTATE LI 01/15/2015.....		01/19/2010	JP MORGAN SECURITIES INC.....		5,977,560	6,000,000	.0
	89346D AA 5 TRANSALTA CORP 07/15/2012.....	A.....	04/29/2010	JP MORGAN SECURITIES INC.....		1,832,758	1,670,000	34,131
	89346D AD 9 TRANSALTA CORPORATION 01/15/2015.....	A.....	07/23/2010	WELLS FARGO ADVISORS, LLC.....		2,991,760	2,825,000	4,846
	893526 DJ 9 TRANSCANADA PIPELINES LIMITED 06/01/2040.....	A.....	05/26/2010	DEUTSCHE BANK SECURITIES INC.....		4,984,300	5,000,000	.0
	893526 DK 6 TRANSCANADA PIPELINES LIMITED 10/01/2020.....	A.....	09/20/2010	JP MORGAN SECURITIES INC.....		10,802,167	10,830,000	.0
	89417E AG 4 TRAVELERS CO INC 11/01/2020.....		10/27/2010	WELLS FARGO ADVISORS, LLC.....		4,019,379	4,023,000	.0
	89417E AH 2 TRAVELERS CO INC 11/01/2040.....		10/27/2010	GOLDMAN SACHS & CO.....		13,320,761	13,404,000	.0

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E13.13	89420G AE 9 TRAVELERS PROPERTY CASUALTY C 03/15/2033.....		11/03/2010	GOLDMAN SACHS & CO.....		8,008,280	7,000,000	65,698
	89675* AN 7 TRITON CONTAINER INTERNATIONA 04/30/2020.....		03/26/2010	BANC OF AMERICA SECURITIES LLC.....		2,800,000	2,800,000	.0
	89675* AQ 0 TRITON CONTAINER INTERNATIONA 04/30/2020.....		03/26/2010	BANC OF AMERICA SECURITIES LLC.....		1,200,000	1,200,000	.0
	89837# AB 4 TRUSTEES OF THE ESTATE OF BER 03/01/2027.....		03/01/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	BHM03M 7Q 2 TURBO BETA LTD 03/12/2018.....	F.....	08/15/2010	SCHEDULED ACQUISITION.....		78,864	78,864	.0
	902133 AE 7 TYCO ELECTRONICS GROUP SA 10/01/2012.....		12/07/2010	JP MORGAN SECURITIES INC.....		377,174	350,000	4,025
	902133 AF 4 TYCO ELECTRONICS GROUP SA 10/01/2017.....		10/07/2010	Various.....		15,367,541	13,067,000	17,995
	904764 AK 3 UNILEVER CAPITAL CORP 02/15/2019.....		09/29/2010	OUTSIDE MANAGED ACCT.....		432,364	380,000	2,483
	90520E AB 7 UNION BANK NA 12/16/2013.....		12/09/2010	BARCLAYS CAPITAL INC.....		1,995,040	2,000,000	.0
	907818 DA 3 UNION PACIFIC CORPORATION 08/15/2018.....		03/04/2010	Various.....		10,691,700	10,000,000	33,250
	910637 R@ 8 UNITED ILLUMINATING CO 07/27/2040.....		04/28/2010	JP MORGAN SECURITIES INC.....		11,000,000	11,000,000	.0
	911312 AM 8 UNITED PARCEL SERVICE INC 01/15/2021.....		11/12/2010	JP MORGAN SECURITIES INC.....		12,872,550	13,000,000	1,302
	911312 AN 6 UNITED PARCEL SERVICE INC 11/15/2040.....		11/08/2010	MORGAN STANLEY & CO. INCORPORATED.....		7,687,446	7,800,000	.0
	913017 BM 0 UNITED TECHNOLOGIES CORPORATI 12/15/2017.....		11/01/2010	BANC OF AMERICA SECURITIES LLC.....		9,204,204	7,841,000	156,159
	913017 BR 9 UNITED TECHNOLOGIES CORPORATI 04/15/2020.....		02/23/2010	CITIGROUP (Salomon/Smith Barney).....		4,975,050	5,000,000	.0
	913017 BS 7 UNITED TECHNOLOGIES CORPORATI 04/15/2040.....		07/01/2010	JP MORGAN SECURITIES INC.....		2,871,249	2,550,000	52,891
	91324P BM 3 UNITEDHEALTH GROUP INCORPORAT 10/15/2020.....		10/20/2010	CITIGROUP (Salomon/Smith Barney).....		7,973,200	8,000,000	.0
	91324P BN 1 UNITEDHEALTH GROUP INCORPORAT 10/15/2040.....		10/20/2010	CITIGROUP (Salomon/Smith Barney).....		2,258,498	2,273,000	.0
	914744 AB 3 UNIVERSITY OF NOTRE DAME 03/01/2041.....		10/13/2010	BANC OF AMERICA SECURITIES LLC.....		10,966,120	11,000,000	.0
	91159H GW 4 US BANCORP 06/14/2013.....		06/09/2010	MORGAN STANLEY & CO. INCORPORATED.....		3,595,500	3,600,000	.0
	90333W AB 4 US BANK NATIONAL ASSOCIATION 02/04/2014.....		11/18/2010	Various.....		2,262,315	2,000,000	38,150
	91913Y AG 5 VALERO ENERGY CORPORATION 06/15/2013.....		02/04/2010	BARCLAYS CAPITAL INC.....		1,872,876	1,788,000	12,740
	91913Y AQ 3 VALERO ENERGY CORPORATION 02/01/2015.....		03/05/2010	Various.....		6,920,747	6,876,000	20,000
	92869A AC 8 VALET_10-1 01/20/2014.....		01/22/2010	RBS SECURITIES INC.....		4,999,769	5,000,000	.0
	92203# AN 8 VANGUARD GROUP INC/THE 02/22/2017.....		01/22/2010	BANC OF AMERICA SECURITIES LLC.....		17,000,000	17,000,000	.0
	Q9389# AD 2 VECTOR LTD 12/20/2022.....	F.....	09/21/2010	DIRECT WITH ISSUER.....		9,000,000	9,000,000	.0
	92343V AU 8 VERIZON COMMUNICATIONS INC. 04/01/2039.....		02/11/2010	CITIGROUP (Salomon/Smith Barney).....		5,699,600	5,000,000	138,833
	92344G AM 8 VERIZON GLOBAL FUNDING CORPORA 12/01/2030.....		09/03/2010	CITIGROUP (Salomon/Smith Barney).....		9,607,275	7,500,000	158,229
	92427X A# 6 VERMONT TEDDY BEAR CO INC (TH 09/30/2012.....		12/31/2010	Various.....		1,814,830	1,814,830	.0
	927804 FF 6 VIRGINIA ELECTRIC AND POWER C 04/30/2018.....		01/26/2010	DEUTSCHE BANK SECURITIES INC.....		5,314,100	5,000,000	66,750
	927804 FH 2 VIRGINIA ELECTRIC AND POWER C 06/30/2019.....		06/25/2010	BANC OF AMERICA SECURITIES LLC.....		3,259,380	3,000,000	.0
	931142 CB 7 WAL-MART STORES INC 09/01/2035.....		06/28/2010	JP MORGAN SECURITIES INC.....		8,316,800	8,000,000	140,000
	931142 CS 0 WAL-MART STORES INC 04/01/2040.....		03/24/2010	GOLDMAN SACHS & CO.....		8,923,950	9,000,000	.0
	931142 CX 9 WAL-MART STORES INC 10/25/2015.....		10/18/2010	BARCLAYS CAPITAL INC.....		994,590	1,000,000	.0
	931142 CZ 4 WAL-MART STORES INC 10/25/2020.....		10/18/2010	GOLDMAN SACHS & CO.....		12,452,375	12,500,000	.0
	92929Q AQ 0 WASTE MANAGEMENT INC. 08/01/2026.....		10/05/2010	BARCLAYS CAPITAL INC.....		3,259,541	2,675,000	35,347
	94107# AC 5 WASTEQUIP INC 02/05/2015.....		10/01/2010	SCHEDULED ACQUISITION.....		253,300	253,300	.0
	BHM0JG 3K 5 WATERS CORPORATION 03/15/2015.....		11/03/2010	RBS SECURITIES, INC.....		22,000,000	22,000,000	.0
	BHM0JG 3L 3 WATERS CORPORATION 03/15/2017.....		11/03/2010	RBS SECURITIES, INC.....		4,000,000	4,000,000	.0
	942683 AD 5 WATSON PHARMACEUTICALS INC 08/15/2014.....		01/28/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		8,374,720	8,000,000	175,556
	929766 WL 3 WBCMT_04-C15 10/01/2041.....		02/25/2010	NOMURA SECURITIES INTERNATIONAL INC.....		1,112,762	1,100,000	147
	92976B DT 6 WBCMT_06-C23 01/01/2045.....		03/12/2010	WELLS FARGO ADVISORS, LLC.....		2,515,625	2,500,000	6,020
	92978P AE 9 WBCMT_06-C29 11/01/2048.....		01/15/2010	WELLS FARGO ADVISORS, LLC.....		10,759,135	10,910,000	32,172
	92976B JA 1 WBCMT_06-WL7A 09/15/2021.....		06/15/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	92976B JB 9 WBCMT_06-WL7A 09/15/2021.....		06/15/2010	SCHEDULED ACQUISITION.....		.0	.0	.0
	94973V AS 6 WELLPOINT INC 08/15/2020.....		08/09/2010	UBS SECURITIES LLC.....		2,446,448	2,450,000	.0
	95709T AA 8 WESTAR ENERGY INC 07/01/2014.....		11/18/2010	WELLS FARGO ADVISORS, LLC.....		1,714,095	1,500,000	35,500

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
969457 BM 1	WILLIAMS COMPANIES INC 03/15/2032.....			08/26/2010	GOLDMAN SACHS & CO.....		2,098,883	1,650,000	66,573
96950F AD 6	WILLIAMS PARTNERS LP 03/15/2020.....			02/02/2010	EXCHANGE.....		7,496,006	7,500,000	164,063
96950F AG 9	WILLIAMS PARTNERS LP 11/15/2020.....			11/03/2010	Various.....		4,007,354	4,000,000	0
96950H AD 2	WILLIAMS PARTNERS LP 02/01/2017.....			07/29/2010	Various.....		9,273,670	8,000,000	47,528
983024 AF 7	WYETH 02/01/2024.....			03/01/2010	Various.....		5,603,560	5,000,000	103,200
984121 BP 7	XEROX CORP 03/15/2016.....			11/03/2010	GOLDMAN SACHS & CO.....		2,371,800	2,000,000	18,844
984121 BW 2	XEROX CORPORATION 05/15/2018.....			10/05/2010	DEUTSCHE BANK SECURITIES INC.....		8,211,150	7,000,000	171,097
98385X AF 3	XTO ENERGY INC 01/31/2015.....			02/04/2010	DEUTSCHE BANK SECURITIES INC.....		5,436,500	5,000,000	6,250
98385X AP 1	XTO ENERGY INC 06/15/2018.....			07/29/2010	CREDIT SUISSE SECURITIES (USA) LLC.....		15,006,300	13,000,000	94,340
98478* AQ 0	YANKEE GAS SERVICES CO 04/01/2020.....			04/09/2010	WELLS FARGO SECURITIES LLC.....		22,000,000	22,000,000	0
98956P AA 0	ZIMMER HOLDINGS INC. 11/30/2019.....			02/18/2010	Various.....		4,952,906	5,000,000	61,667
3899999.	Total - Bonds - Industrial and Miscellaneous.....						3,204,650,952	3,093,594,808	16,953,483
Bonds - Credit Tenant Loans									
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEA 01/10/2017.....			09/10/2010	Various.....		9,015,400	8,550,484	0
4199999.	Total - Bonds - Credit Tenant Loans.....						9,015,400	8,550,484	0
8399997.	Total - Bonds - Part 3.....						7,921,561,407	7,692,566,371	34,516,121
8399998.	Total - Bonds - Summary Item from Part 5.....						2,801,934,379	2,762,336,840	7,261,245
8399999.	Total - Bonds.....						10,723,495,786	10,454,903,211	41,777,366
Preferred Stocks - Industrial and Miscellaneous									
151327 20 2	CENTAUR FUNDING CORP.....			01/05/2010	EXCHANGE.....	18,239.000	23,686,629	0.00	0
151327 40 0	CENTAUR FUNDING CORPORATION.....			01/05/2010	EXCHANGE.....	27,000.000	9,740,377	0.00	0
12535@ 12 3	CFF HOLDING CORPORATION.....			12/30/2010	Various.....	97.250	97,251	0.00	0
23989# 12 9	DAYTON PARTS HOLDINGS LLC.....			12/21/2010	DIRECT WITH ISSUER.....	5,804.490	207,638	0.00	0
23307@ 11 8	DBP HOLDING CORPORATION SR A.....			12/30/2010	Various.....	50.200	50,195	0.00	0
23307@ 12 6	DBP HOLDING CORPORATION SR B.....			12/30/2010	Various.....	50.200	50,195	0.00	0
44954* 12 0	IFL HOLDING CORPORATION.....			12/30/2010	Various.....	7.680	76,750	0.00	0
BHM034 8Y 4	MOS HOLDINGS LLC.....		R	12/30/2010	Various.....	472.940	47,294	0.00	0
71710* 12 8	PGHC HOLDINGS INC.....			03/30/2010	Various.....	29.150	29,149	0.00	0
BHM0JM 51 2	PKC HOLDING CORPORATION - A.....			12/20/2010	DIRECT WITH ISSUER.....	270,000.000	270,000	0.00	0
78632@ 12 6	SADLERS BAR-B-QUE.....			12/30/2010	Various.....	152,541.640	152,542	0.00	0
80909# 12 6	SCITOR HOLDINGS INC JUNIOR.....			10/01/2010	Various.....	63.530	63,525	0.00	0
80909# 11 8	SCITOR HOLDINGS INC SENIOR.....			10/01/2010	Various.....	63.530	63,525	0.00	0
89157@ 11 0	TOURNEAU ACQUISITION HOLDINGS INC.....			12/30/2010	Various.....	101.280	101,280	0.00	0
89157@ 12 8	TOURNEAU ACQUISITION HOLDINGS INC.....			12/30/2010	Various.....	101.280	101,280	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						34,737,629	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....						34,737,629	XXX	0
8999999.	Total - Preferred Stocks.....						34,737,629	XXX	0
Common Stocks - Industrial and Miscellaneous									
002535 30 0	AARONS INC.....			11/30/2010	EXCHANGE.....	1,300.000	25,746	XXX	0
002896 20 7	ABERCROMBIE & FITCH CO. (CL A).....			10/08/2010	Various.....	1,580.000	56,745	XXX	0
00751Y 10 6	ADVANCE AUTO PARTS INC.....			10/08/2010	Various.....	281.000	16,208	XXX	0
007903 10 7	ADVANCED MICRO DEVICES INC.....			09/07/2010	Various.....	13,850.000	106,374	XXX	0
00766T 10 0	AECOM TECHNOLOGY CORP.....			11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	820.000	21,240	XXX	0
007865 10 8	AEROPOSTALE INC.....			09/07/2010	Various.....	347.000	8,910	XXX	0
00130H 10 5	AES CORP.....			10/08/2010	Various.....	3,355.000	35,704	XXX	0
008252 10 8	AFFILIATED MANAGERS GROUP INC.....			01/06/2010	ITG INC.....	3.000	210	XXX	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
E13.15	001084 10 2 AGCO CORP.....		09/07/2010	Various.....	1,640.000	51,557	XXX.	.0
	00971T 10 1 AKAMAI TECHNOLOGIES INC.....		08/04/2010	Various.....	439.000	17,028	XXX.	.0
	012653 10 1 ALBEMARLE CORP.....		10/08/2010	Various.....	221.000	10,529	XXX.	.0
	013078 10 0 ALBERTO-CULVER CO.....		04/07/2010	Various.....	250.000	6,938	XXX.	.0
	015271 10 9 ALEXANDRIA REAL ESTATE EQUITIES IN.....		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	170.000	10,630	XXX.	.0
	015351 10 9 ALEXION PHARMACEUTICALS INC.....		01/06/2010	ITG INC.....	2.000	96	XXX.	.0
	018802 10 8 ALLIANT ENERGY CORP.....		09/07/2010	Various.....	1,210.000	39,693	XXX.	.0
	018804 10 4 ALLIANT TECHSYSTEMS INC.....		11/30/2010	Various.....	303.000	22,588	XXX.	.0
	H01531 10 4 ALLIED WORLD ASSURANCE CO. HOLDING.....	F.....	11/30/2010	Various.....	233.000	12,793	XXX.	.0
	02076X 10 2 ALPHA NATURAL RESOURCES INC.....		11/30/2010	Various.....	1,354.000	52,837	XXX.	.0
	G02602 10 3 AMDOCS LTD.....	R.....	11/30/2010	Various.....	1,857.000	51,323	XXX.	.0
	023608 10 2 AMEREN CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	590.000	16,898	XXX.	.0
	02553E 10 6 AMERICAN EAGLE OUTFITTERS INC.....		10/08/2010	Various.....	2,680.000	40,245	XXX.	.0
	025932 10 4 AMERICAN FINANCIAL GROUP INC.....		11/30/2010	Various.....	640.000	18,994	XXX.	.0
	028591 10 5 AMERICAN NATIONAL INSURANCE CO.....		08/04/2010	Various.....	170.000	17,287	XXX.	.0
	03076C 10 6 AMERIPRISE FINANCIAL INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	384.000	19,950	XXX.	.0
	03073E 10 5 AMERISOURCEBERGEN CORP.....		11/30/2010	Various.....	900.000	28,457	XXX.	.0
	031100 10 0 AMETEK INC.....		11/30/2010	GOLDMAN SACHS & CO.....	315.000	18,208	XXX.	.0
	032095 10 1 AMPHENOL CORP. (CL A).....		01/06/2010	ITG INC.....	4.000	182	XXX.	.0
	032346 10 8 AMYLIN PHARMACEUTICALS INC.....		01/06/2010	ITG INC.....	18.000	269	XXX.	.0
	032654 10 5 ANALOG DEVICES INC.....		09/07/2010	Various.....	880.000	25,346	XXX.	.0
	035710 40 9 ANNALY CAPITAL MANAGEMENT INC.....		09/07/2010	Various.....	1,940.000	34,195	XXX.	.0
	03662Q 10 5 ANSYS INC.....		09/07/2010	Various.....	474.000	19,286	XXX.	.0
	037389 10 3 AON CORP.....		10/08/2010	Various.....	871.000	33,888	XXX.	.0
	037604 10 5 APOLLO GROUP INC. (CL A).....		10/08/2010	Various.....	451.000	21,683	XXX.	.0
	038336 10 3 APTARGROUP INC.....		10/08/2010	Various.....	344.000	15,211	XXX.	.0
	G0450A 10 5 ARCH CAPITAL GROUP LTD.....	R.....	11/30/2010	Various.....	219.000	17,104	XXX.	.0
	04247X 10 2 ARMSTRONG WORLD INDUSTRIES INC.....		10/08/2010	Various.....	1,290.000	44,346	XXX.	.0
	363576 10 9 ARTHUR J. GALLAGHER & CO.....		11/30/2010	Various.....	729.000	19,034	XXX.	.0
	044209 10 4 ASHLAND INC.....		10/08/2010	Various.....	217.000	10,944	XXX.	.0
	G05384 10 5 ASPEN INSURANCE HOLDINGS LTD.....	R.....	11/30/2010	Various.....	1,350.000	37,998	XXX.	.0
	04621X 10 8 ASSURANT INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	540.000	18,908	XXX.	.0
	04743P 10 8 ATHEROS COMMUNICATIONS INC.....		06/29/2010	Various.....	840.000	25,040	XXX.	.0
	049513 10 4 ATMEL CORP.....		11/30/2010	Various.....	7,120.000	60,711	XXX.	.0
	049560 10 5 ATMOS ENERGY CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	480.000	14,439	XXX.	.0
	050095 10 8 ATWOOD OCEANICS INC.....		11/30/2010	Various.....	1,700.000	56,465	XXX.	.0
	052769 10 6 AUTODESK INC.....		11/30/2010	Various.....	271.000	7,784	XXX.	.0
	053611 10 9 AVERY DENNISON CORP.....		11/30/2010	Various.....	2,193.000	77,056	XXX.	.0
	054303 10 2 AVON PRODUCTS INC.....		11/30/2010	Various.....	820.000	25,149	XXX.	.0
	002444 10 7 AVX CORP.....		09/07/2010	Various.....	1,982.000	26,864	XXX.	.0
	G0692U 10 9 AXIS CAPITAL HOLDINGS LTD.....	R.....	11/30/2010	Various.....	760.000	25,622	XXX.	.0
	05615F 10 2 BABCOCK & WILCOX CO.....		11/30/2010	Various.....	2,110.000	48,232	XXX.	.0
	058498 10 6 BALL CORP.....		11/30/2010	Various.....	650.000	40,065	XXX.	.0
	067774 10 9 BARNES & NOBLE INC.....		05/21/2010	Various.....	527.000	9,690	XXX.	.0
	075896 10 0 BED BATH & BEYOND INC.....		11/30/2010	Various.....	601.000	24,697	XXX.	.0
	081437 10 5 BEMIS CO. INC.....		10/08/2010	Various.....	910.000	27,112	XXX.	.0
	089302 10 3 BIG LOTS INC.....		11/30/2010	Various.....	1,140.000	38,316	XXX.	.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
E13.16	05548J 10 6 BJS WHOLESALE CLUB INC.....		11/30/2010	Various.....	1,238.000	53,757	XXX.....	0
	055921 10 0 BMC SOFTWARE INC.....		11/30/2010	Various.....	257.000	9,601	XXX.....	0
	099724 10 6 BORGWARNER INC.....		10/08/2010	SANFORD C BERNSTEIN & CO, LLC.....	274.000	14,286	XXX.....	0
	101121 10 1 BOSTON PROPERTIES INC.....		08/04/2010	Various.....	96.000	7,496	XXX.....	0
	109641 10 0 BRINKER INTERNATIONAL INC.....		11/30/2010	Various.....	3,420.000	60,831	XXX.....	0
	11133T 10 3 BROADRIDGE FINANCIAL SOLUTIONS INC.....		10/08/2010	Various.....	3,290.000	70,735	XXX.....	0
	115236 10 1 BROWN & BROWN INC.....		11/30/2010	Various.....	1,520.000	30,699	XXX.....	0
	115637 20 9 BROWN-FORMAN CORP. (CL B).....		11/30/2010	Various.....	803.000	46,702	XXX.....	0
	G16962 10 5 BUNGE LTD.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	584.000	35,209	XXX.....	0
	12541W 20 9 C.H. ROBINSON WORLDWIDE INC.....		10/08/2010	Various.....	355.000	25,126	XXX.....	0
	067383 10 9 C.R. BARD INC.....		09/07/2010	Various.....	220.000	17,493	XXX.....	0
	12673P 10 5 CA INC.....		10/08/2010	Various.....	1,351.000	26,776	XXX.....	0
	12686C 10 9 CABLEVISION SYSTEMS CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	630.000	19,782	XXX.....	0
	127097 10 3 CABOT OIL & GAS CORP.....		04/07/2010	Various.....	54.000	2,169	XXX.....	0
	127387 10 8 CADENCE DESIGN SYSTEMS INC.....		10/08/2010	Various.....	3,841.000	26,329	XXX.....	0
	131347 30 4 CALPINE CORP.....		11/30/2010	Various.....	2,680.000	33,034	XXX.....	0
	133131 10 2 CAMDEN PROPERTY TRUST.....		11/30/2010	Various.....	295.000	14,530	XXX.....	0
	13342B 10 5 CAMERON INTERNATIONAL CORP.....		11/30/2010	Various.....	561.000	24,529	XXX.....	0
	134429 10 9 CAMPBELL SOUP CO.....		10/08/2010	Various.....	1,240.000	44,127	XXX.....	0
	141665 10 9 CAREER EDUCATION CORP.....		11/30/2010	Various.....	1,040.000	24,463	XXX.....	0
	14170T 10 1 CAREFUSION CORP.....		08/04/2010	Various.....	3,300.000	75,899	XXX.....	0
	142339 10 0 CARLISLE COS.....		10/08/2010	Various.....	776.000	28,182	XXX.....	0
	143130 10 2 CARMAX INC.....		10/08/2010	Various.....	1,312.000	28,821	XXX.....	0
	124857 20 2 CBS CORP (CL B).....		10/08/2010	Various.....	780.000	11,596	XXX.....	0
	150870 10 3 CELANESE CORP. (SERIES A).....		11/30/2010	Various.....	956.000	34,237	XXX.....	0
	15189T 10 7 CENTERPOINT ENERGY INC.....		11/30/2010	Various.....	2,133.000	30,554	XXX.....	0
	156700 10 6 CENTURYLINK INC.....		05/21/2010	SANFORD C BERNSTEIN & CO, LLC.....	590.000	19,264	XXX.....	0
	156708 10 9 CEPHALON INC.....		06/28/2010	Various.....	1,064.000	65,160	XXX.....	0
	125269 10 0 CF INDUSTRIES HOLDINGS INC.....		11/30/2010	Various.....	391.000	42,292	XXX.....	0
	168615 10 2 CHICOS FAS INC.....		03/03/2010	Various.....	649.000	9,197	XXX.....	0
	16934Q 10 9 CHIMERA INVESTMENT CORP.....		11/30/2010	Various.....	12,400.000	49,384	XXX.....	0
	169656 10 5 CHIPOTLE MEXICAN GRILL INC.....		10/08/2010	Various.....	152.000	23,063	XXX.....	0
	169905 10 6 CHOICE HOTELS INTERNATIONAL INC.....		10/08/2010	Various.....	1,210.000	43,382	XXX.....	0
	171340 10 2 CHURCH & DWIGHT CO.....		11/30/2010	Various.....	591.000	38,437	XXX.....	0
	125509 10 9 CIGNA CORP.....		09/07/2010	Various.....	660.000	21,321	XXX.....	0
	171798 10 1 CIMAREX ENERGY CO.....		09/07/2010	Various.....	974.000	64,522	XXX.....	0
	172908 10 5 CINTAS CORP.....		10/08/2010	Various.....	1,180.000	31,796	XXX.....	0
	177376 10 0 CITRIX SYSTEMS INC.....		11/30/2010	Various.....	465.000	25,443	XXX.....	0
	178566 10 5 CITY NATIONAL CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	262.000	14,172	XXX.....	0
	18451C 10 9 CLEAR CHANNEL OUTDOOR HOLDINGS INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	1,140.000	15,534	XXX.....	0
	18683K 10 1 CLIFFS NATURAL RESOURCES INC.....		11/30/2010	GOLDMAN SACHS & CO.....	421.000	27,011	XXX.....	0
	189054 10 9 CLOROX CO.....		11/30/2010	Various.....	593.000	36,535	XXX.....	0
	125896 10 0 CMS ENERGY CORP.....		11/30/2010	Various.....	2,040.000	33,965	XXX.....	0
	126117 10 0 CNA FINANCIAL CORP.....		08/04/2010	Various.....	260.000	6,831	XXX.....	0
	189754 10 4 COACH INC.....		06/29/2010	Various.....	223.000	8,254	XXX.....	0
	191219 10 4 COCA-COLA ENTERPRISES INC.....		09/07/2010	Various.....	583.000	15,169	XXX.....	0
	19122T 10 9 COCA-COLA ENTERPRISES INC.....		11/30/2010	Various.....	793.000	19,540	XXX.....	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
E13.17	200525 10 3		05/20/2010	Various.....	438.000	16,841	XXX.	.0
	203372 10 7		08/04/2010	Various.....	1,560.000	40,605	XXX.	.0
	203668 10 8		11/30/2010	Various.....	1,184.000	37,104	XXX.	.0
	205363 10 4		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	568.000	25,398	XXX.	.0
	205638 10 9		11/30/2010	Various.....	5,122.000	46,386	XXX.	.0
	205887 10 2		11/30/2010	Various.....	3,650.000	86,359	XXX.	.0
	20854P 10 9		10/08/2010	ITG INC.....	470.000	18,407	XXX.	.0
	209115 10 4		11/30/2010	Various.....	554.000	24,942	XXX.	.0
	21036P 10 8		11/30/2010	Various.....	1,780.000	33,557	XXX.	.0
	210371 10 0		09/07/2010	Various.....	1,497.000	53,548	XXX.	.0
	212015 10 1		11/30/2010	Various.....	493.000	26,156	XXX.	.0
	212485 10 6		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	1,420.000	18,152	XXX.	.0
	217204 10 6		09/07/2010	Various.....	860.000	30,974	XXX.	.0
	219023 10 8		10/08/2010	Various.....	830.000	28,204	XXX.	.0
	22025Y 40 7		11/30/2010	Various.....	2,170.000	51,864	XXX.	.0
	222816 10 0		11/30/2010	GOLDMAN SACHS & CO.....	335.000	15,109	XXX.	.0
	22282E 10 2		11/30/2010	GOLDMAN SACHS & CO.....	1,360.000	21,056	XXX.	.0
	222862 10 4		10/08/2010	Various.....	1,836.000	43,322	XXX.	.0
	BHM0J9 5B 9		07/30/2010	DIRECT WITH ISSUER.....	3,500,000.000	3,500,000	XXX.	.0
	224399 10 5		08/04/2010	Various.....	300.000	10,378	XXX.	.0
	228368 10 6		11/30/2010	Various.....	1,277.000	38,529	XXX.	.0
	12642X 10 6		01/06/2010	ITG INC.....	14.000	223	XXX.	.0
	229899 10 9		11/30/2010	Various.....	867.000	46,735	XXX.	.0
	231021 10 6		06/29/2010	Various.....	453.000	28,531	XXX.	.0
	232806 10 9		11/30/2010	Various.....	4,060.000	54,884	XXX.	.0
	23331A 10 9		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	1,820.000	17,868	XXX.	.0
	237194 10 5		10/08/2010	Various.....	494.000	21,901	XXX.	.0
	BHM01H MX 3		12/21/2010	DIRECT WITH ISSUER.....	3,869.660	141,823	XXX.	.0
	242370 10 4		01/06/2010	ITG INC.....	26.000	479	XXX.	.0
	24522P 10 3		11/30/2010	Various.....	1,660.000	26,706	XXX.	.0
	249030 10 7		11/30/2010	Various.....	827.000	25,742	XXX.	.0
	251893 10 3		06/29/2010	Various.....	127.000	7,188	XXX.	.0
	25271C 10 2		11/30/2010	Various.....	663.000	42,745	XXX.	.0
	253393 10 2		11/30/2010	GOLDMAN SACHS & CO.....	720.000	22,235	XXX.	.0
	253651 10 3		11/30/2010	Various.....	521.000	16,341	XXX.	.0
	253868 10 3		11/30/2010	Various.....	806.000	46,972	XXX.	.0
	254709 10 8		10/08/2010	Various.....	1,860.000	27,815	XXX.	.0
	25470F 10 4		11/30/2010	Various.....	1,630.000	63,183	XXX.	.0
	25470F 30 2		05/21/2010	Various.....	532.000	15,735	XXX.	.0
	25470M 10 9		11/30/2010	Various.....	1,850.000	37,658	XXX.	.0
	25659T 10 7		09/07/2010	Various.....	277.000	17,006	XXX.	.0
	256677 10 5		11/30/2010	Various.....	1,020.000	28,070	XXX.	.0
	256746 10 8		11/30/2010	Various.....	475.000	27,292	XXX.	.0
	257559 20 3		11/30/2010	Various.....	699.000	44,795	XXX.	.0
	257651 10 9		10/08/2010	Various.....	325.000	14,602	XXX.	.0
	233293 10 9		06/28/2010	Various.....	1,540.000	39,510	XXX.	.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
E13.18	26138E 10 9 DR PEPPER SNAPPLE GROUP INC.....		10/08/2010	Various.....	2,420.000	87,954	XXX.	.0
	261608 10 3 DRESSER-RAND GROUP INC.....		11/30/2010	Various.....	1,220.000	41,641	XXX.	.0
	26483E 10 0 DUN & BRADSTREET CORP.....		01/06/2010	ITG INC.....	1.000	83	XXX.	.0
	27579R 10 4 EAST WEST BANCORP INC.....		09/07/2010	Various.....	2,960.000	47,203	XXX.	.0
	277432 10 0 EASTMAN CHEMICAL CO.....		11/30/2010	Various.....	632.000	42,353	XXX.	.0
	278058 10 2 EATON CORP.....		08/04/2010	Various.....	145.000	10,299	XXX.	.0
	278265 10 3 EATON VANCE CORP.....		11/30/2010	Various.....	810.000	25,275	XXX.	.0
	278768 10 6 ECHOSTAR CORP.....		11/30/2010	Various.....	2,700.000	53,938	XXX.	.0
	281020 10 7 EDISON INTERNATIONAL.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	920.000	33,803	XXX.	.0
	28336L 10 9 EL PASO CORP.....		11/30/2010	Various.....	3,240.000	43,587	XXX.	.0
	29084T 10 4 EMDEON INC. (CL A).....		11/30/2010	Various.....	2,660.000	33,114	XXX.	.0
	29100P 10 2 EMERGENCY MEDICAL SERVICES CORP. (.....		10/08/2010	Various.....	815.000	42,793	XXX.	.0
	G30397 10 6 ENDURANCE SPECIALTY HOLDINGS LTD.....	F.....	11/30/2010	Various.....	1,510.000	60,136	XXX.	.0
	29265N 10 8 ENERGEN CORP.....		09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	807.000	36,734	XXX.	.0
	29358Q 10 9 ENSCO PLC ADS.....		01/06/2010	ITG INC.....	4.000	174	XXX.	.0
	29530P 10 2 ERIE INDEMNITY CO. (CL A).....		03/03/2010	CREDIT SUISSE SECURITIES (USA) LLC.....	240.000	9,544	XXX.	.0
	297178 10 5 ESSEX PROPERTY TRUST INC.....		09/07/2010	Various.....	257.000	26,246	XXX.	.0
	G3223R 10 8 EVEREST RE GROUP LTD.....	R.....	06/28/2010	Various.....	223.000	17,908	XXX.	.0
	30212P 10 5 EXPEDIA INC.....		10/08/2010	Various.....	1,761.000	42,122	XXX.	.0
	302130 10 9 EXPEDITORS INTERNATIONAL OF WASHIN.....		11/30/2010	Various.....	751.000	32,464	XXX.	.0
	30225X 10 3 EXTERRAN HOLDINGS INC.....		09/07/2010	Various.....	1,771.000	42,711	XXX.	.0
	303075 10 5 FACTSET RESEARCH SYSTEMS INC.....		09/07/2010	Various.....	282.000	20,805	XXX.	.0
	307000 10 9 FAMILY DOLLAR STORES INC.....		10/08/2010	Various.....	635.000	27,106	XXX.	.0
	313747 20 6 FEDERAL REALTY INVESTMENT TRUST.....		10/08/2010	Various.....	149.000	10,778	XXX.	.0
	313549 40 4 FEDERAL-MOGUL CORP.....		11/30/2010	Various.....	4,280.000	76,978	XXX.	.0
	314211 10 3 FEDERATED INVESTORS INC.....		11/30/2010	GOLDMAN SACHS & CO.....	1,410.000	32,204	XXX.	.0
	31620M 10 6 FIDELITY NATIONAL INFORMATION SERV.....		08/04/2010	Various.....	580.000	16,053	XXX.	.0
	316773 10 0 FIFTH THIRD BANCORP.....		10/08/2010	Various.....	2,160.000	28,524	XXX.	.0
	31946M 10 3 FIRST CITIZENS BANCSHARES INC. (CL.....		09/07/2010	Various.....	137.000	27,541	XXX.	.0
	336433 10 7 FIRST SOLAR INC.....		11/30/2010	GOLDMAN SACHS & CO.....	274.000	33,424	XXX.	.0
	337932 10 7 FIRSTENERGY CORP.....		11/30/2010	Various.....	634.000	22,576	XXX.	.0
	337738 10 8 FISERV INC.....		11/30/2010	Various.....	883.000	46,729	XXX.	.0
	302445 10 1 FLIR SYSTEMS INC.....		11/30/2010	Various.....	1,117.000	30,999	XXX.	.0
	343498 10 1 FLOWERS FOODS INC.....		11/30/2010	Various.....	2,056.000	51,591	XXX.	.0
	34354P 10 5 FLOWSERVE CORP.....		08/04/2010	Various.....	111.000	11,420	XXX.	.0
	343412 10 2 FLUOR CORP.....		11/30/2010	Various.....	2,103.000	108,725	XXX.	.0
	30249U 10 1 FMC TECHNOLOGIES INC.....		11/30/2010	Various.....	424.000	29,957	XXX.	.0
	344849 10 4 FOOT LOCKER INC.....		09/07/2010	Various.....	2,160.000	32,213	XXX.	.0
	345838 10 6 FOREST LABORATORIES INC.....		11/30/2010	Various.....	970.000	28,646	XXX.	.0
	349631 10 1 FORTUNE BRANDS INC.....		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	34.000	1,522	XXX.	.0
	35906A 10 8 FRONTIER COMMUNICATIONS CORP.....		10/08/2010	Various.....	7,470.000	59,529	XXX.	.0
	G3682E 12 7 FRONTLINE LTD. ADS.....	F.....	03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	40.000	1,111	XXX.	.0
	36467W 10 9 GAMESTOP CORP. (CL A).....		10/08/2010	Various.....	1,000.000	19,415	XXX.	.0
	365558 10 5 GARDNER DENVER INC.....		11/30/2010	Various.....	487.000	31,410	XXX.	.0
	H2906T 10 9 GARMIN LTD.....	F.....	09/07/2010	Various.....	909.000	27,068	XXX.	.0
	37244E 10 7 GENON ENERGY INC.....		11/30/2010	MERGER.....	7,144.200	25,256	XXX.	.0
	G3922B 10 7 GENPACT LTD.....		11/30/2010	GOLDMAN SACHS & CO.....	1,300.000	18,589	XXX.	.0

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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
E13.19	371901 10 9 GENTEX CORP.....		06/29/2010	Various.....	369.000	7,130	XXX	.0
	372460 10 5 GENUINE PARTS CO.....		10/08/2010	Various.....	796.000	34,294	XXX	.0
	37940X 10 2 GLOBAL PAYMENTS INC.....		03/03/2010	Various.....	153.000	6,735	XXX	.0
	384109 10 4 GRACO INC.....		01/06/2010	ITG INC.....	12.000	349	XXX	.0
	093671 10 5 H&R BLOCK INC.....		08/04/2010	Various.....	2,033.000	32,530	XXX	.0
	423074 10 3 H.J. HEINZ CO.....		11/30/2010	Various.....	1,171.000	54,627	XXX	.0
	410345 10 2 HANESBRANDS INC.....		01/06/2010	ITG INC.....	6.000	149	XXX	.0
	411310 10 5 HANSEN NATURAL CORP.....		11/30/2010	Various.....	821.000	37,163	XXX	.0
	412822 10 8 HARLEY-DAVIDSON INC.....		09/07/2010	GOLDMAN SACHS & CO.....	800.000	21,450	XXX	.0
	415864 10 7 HARSCO CORP.....		09/07/2010	Various.....	1,074.000	29,203	XXX	.0
	404132 10 2 HCC INSURANCE HOLDINGS INC.....		08/04/2010	Various.....	530.000	13,823	XXX	.0
	42217K 10 6 HEALTH CARE REIT INC.....		06/28/2010	Various.....	302.000	13,033	XXX	.0
	421933 10 2 HEALTH MANAGEMENT ASSOCIATES INC.....		11/30/2010	Various.....	2,839.000	23,830	XXX	.0
	42222G 10 8 HEALTH NET INC.....		10/08/2010	Various.....	1,180.000	29,614	XXX	.0
	423452 10 1 HELMERICH & PAYNE INC.....		05/20/2010	Various.....	467.000	16,615	XXX	.0
	806407 10 2 HENRY SCHEIN INC.....		10/08/2010	Various.....	144.000	8,203	XXX	.0
	G4412G 10 1 HERBALIFE LTD.....	R	10/08/2010	Various.....	144.000	8,098	XXX	.0
	427866 10 8 HERSHEY CO.....		11/30/2010	Various.....	962.000	43,386	XXX	.0
	42805T 10 5 HERTZ GLOBAL HOLDINGS INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	1,220.000	14,831	XXX	.0
	431571 10 8 HILLENBRAND INC.....		08/04/2010	Various.....	1,108.000	25,430	XXX	.0
	431475 10 2 HILL-ROM HOLDINGS INC.....		10/08/2010	Various.....	395.000	12,854	XXX	.0
	435758 30 5 HOLLY CORP.....		10/08/2010	Various.....	860.000	24,005	XXX	.0
	436440 10 1 HOLOGIC INC.....		11/30/2010	Various.....	5,160.000	84,850	XXX	.0
	440452 10 0 HORMEL FOODS CORP.....		10/08/2010	Various.....	1,535.000	64,777	XXX	.0
	441060 10 0 HOSPIRA INC.....		09/07/2010	Various.....	76.000	4,062	XXX	.0
	44106M 10 2 HOSPITALITY PROPERTIES TRUST.....		06/28/2010	Various.....	210.000	4,518	XXX	.0
	44107P 10 4 HOST HOTELS & RESORTS INC.....		11/30/2010	Various.....	1,740.000	27,479	XXX	.0
	443510 20 1 HUBBELL INC. (CL B).....		11/30/2010	Various.....	331.000	17,264	XXX	.0
	443683 10 7 HUDSON CITY BANCORP INC.....		08/04/2010	Various.....	1,100.000	14,337	XXX	.0
	444859 10 2 HUMANA INC.....		10/08/2010	Various.....	568.000	26,469	XXX	.0
	446150 10 4 HUNTINGTON BANCSHARES INC.....		09/07/2010	Various.....	3,150.000	18,495	XXX	.0
	447011 10 7 HUNTSMAN CORP.....		06/28/2010	Various.....	820.000	9,218	XXX	.0
	45167R 10 4 IDEX CORP.....		11/30/2010	Various.....	480.000	17,496	XXX	.0
	45168D 10 4 IDEXX LABORATORIES INC.....		11/30/2010	GOLDMAN SACHS & CO.....	151.000	9,652	XXX	.0
	45666Q 10 2 INFORMATICA CORP.....		11/30/2010	GOLDMAN SACHS & CO.....	700.000	22,890	XXX	.0
	G47791 10 1 INGERSOLL-RAND PLC.....		11/30/2010	Various.....	840.000	32,300	XXX	.0
	457153 10 4 INGRAM MICRO INC. (CL A).....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	1,040.000	18,343	XXX	.0
	458118 10 6 INTEGRATED DEVICE TECHNOLOGY INC.....		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	1,000.000	5,663	XXX	.0
	45822P 10 5 INTEGRYS ENERGY GROUP INC.....		10/08/2010	Various.....	750.000	36,642	XXX	.0
	45841N 10 7 INTERACTIVE BROKERS GROUP INC.....		09/07/2010	Various.....	980.000	16,389	XXX	.0
	45840J 10 7 INTERACTIVE DATA CORP.....		06/29/2010	Various.....	517.000	16,646	XXX	.0
	459506 10 1 INTERNATIONAL FLAVORS & FRAGRANCES.....		09/07/2010	Various.....	428.000	19,691	XXX	.0
	459902 10 2 INTERNATIONAL GAME TECHNOLOGY.....		08/04/2010	Various.....	828.000	12,910	XXX	.0
	460146 10 3 INTERNATIONAL PAPER CO.....		10/08/2010	Various.....	2,890.000	69,752	XXX	.0
	460335 20 1 INTERNATIONAL SPEEDWAY CORP. (CL A).....		10/08/2010	Various.....	1,160.000	29,146	XXX	.0
	460690 10 0 INTERPUBLIC GROUP OF COS.....		11/30/2010	Various.....	6,540.000	61,269	XXX	.0

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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
E13.20	46069S 10 9 INTERSIL CORP. (CL A).....		11/30/2010	Various.....	6,480.000	87,452	XXX.	.0
	461202 10 3 INTUIT INC.....		09/07/2010	Various.....	1,495.000	57,827	XXX.	.0
	G491BT 10 8 INVESCO LTD.....		03/04/2010	Various.....	138.000	2,843	XXX.	.0
	462846 10 6 IRON MOUNTAIN INC.....		11/30/2010	Various.....	1,836.000	41,981	XXX.	.0
	464287 48 1 ISHARES RUSSELL MID CAP GROWTH IND.....		08/12/2010	Various.....	1,935.000	87,985	XXX.	.0
	464287 47 3 ISHARES RUSSELL MID CAP VALUE INDE.....		08/12/2010	ITG INC.....	1,610.000	60,051	XXX.	.0
	465685 10 5 ITC HOLDINGS CORP.....		09/07/2010	Various.....	562.000	30,849	XXX.	.0
	450911 10 2 ITT CORP.....		10/08/2010	Various.....	249.000	12,722	XXX.	.0
	46612H 40 2 J. CREW GROUP INC.....		11/30/2010	GOLDMAN SACHS & CO.....	340.000	14,819	XXX.	.0
	445658 10 7 J.B. HUNT TRANSPORT SERVICES INC.....		11/30/2010	Various.....	570.000	20,414	XXX.	.0
	832696 40 5 J.M. SMUCKER CO.....		11/30/2010	Various.....	559.000	34,164	XXX.	.0
	469814 10 7 JACOBS ENGINEERING GROUP INC.....		11/30/2010	Various.....	884.000	35,912	XXX.	.0
	47102X 10 5 JANUS CAPITAL GROUP INC.....		11/30/2010	Various.....	1,136.000	11,950	XXX.	.0
	471109 10 8 JARDEN CORP.....		04/07/2010	Various.....	150.000	5,093	XXX.	.0
	46612J 50 7 JDS UNIPHASE CORP.....		05/21/2010	SANFORD C BERNSTEIN & CO, LLC.....	40.000	404	XXX.	.0
	472319 10 2 JEFFERIES GROUP INC.....		04/06/2010	Various.....	227.000	5,738	XXX.	.0
	968223 20 6 JOHN WILEY & SONS INC. (CL A).....		06/29/2010	Various.....	577.000	24,687	XXX.	.0
	48020Q 10 7 JONES LANG LASALLE INC.....		10/08/2010	SANFORD C BERNSTEIN & CO, LLC.....	123.000	10,235	XXX.	.0
	481165 10 8 JOY GLOBAL INC.....		11/30/2010	Various.....	296.000	15,649	XXX.	.0
	485170 30 2 KANSAS CITY SOUTHERN.....		10/08/2010	Various.....	710.000	26,937	XXX.	.0
	48238T 10 9 KAR AUCTION SERVICES INC.....		11/30/2010	Various.....	2,780.000	36,551	XXX.	.0
	48242W 10 6 KBR INC.....		11/30/2010	Various.....	3,280.000	82,583	XXX.	.0
	49446R 10 9 KIMCO REALTY CORP.....		11/30/2010	Various.....	960.000	15,659	XXX.	.0
	49460W 20 8 KINETIC CONCEPTS INC.....		11/30/2010	Various.....	889.000	34,534	XXX.	.0
	495582 10 8 KING PHARMACEUTICALS INC.....		09/07/2010	Various.....	1,840.000	15,540	XXX.	.0
	482480 10 0 KLA-TENCOR CORP.....		11/30/2010	Various.....	1,440.000	45,355	XXX.	.0
	502424 10 4 L-3 COMMUNICATIONS HOLDINGS INC.....		11/30/2010	Various.....	228.000	16,927	XXX.	.0
	50540R 40 9 LABORATORY CORP. OF AMERICA HOLDIN.....		10/08/2010	Various.....	98.000	7,571	XXX.	.0
	512807 10 8 LAM RESEARCH CORP.....		11/30/2010	GOLDMAN SACHS & CO.....	636.000	26,160	XXX.	.0
	515098 10 1 LANDSTAR SYSTEM INC.....		11/30/2010	GOLDMAN SACHS & CO.....	350.000	12,672	XXX.	.0
	524660 10 7 LEGGETT & PLATT INC.....		11/30/2010	Various.....	1,100.000	23,109	XXX.	.0
	52602E 10 2 LENDER PROCESSING SERVICES INC.....		01/06/2010	ITG INC.....	12.000	478	XXX.	.0
	526107 10 7 LENNOX INTERNATIONAL INC.....		11/30/2010	GOLDMAN SACHS & CO.....	310.000	13,301	XXX.	.0
	527288 10 4 LEUCADIA NATIONAL CORP.....		06/28/2010	Various.....	300.000	6,507	XXX.	.0
	529771 10 7 LEXMARK INTERNATIONAL INC.....		11/30/2010	Various.....	1,730.000	60,997	XXX.	.0
	530555 10 1 LIBERTY GLOBAL INC. (CL A).....		09/07/2010	Various.....	340.000	9,770	XXX.	.0
	53071M 10 4 LIBERTY MEDIA HOLDING CORP. INTERA.....		11/30/2010	Various.....	1,960.000	30,703	XXX.	.0
	531172 10 4 LIBERTY PROPERTY TRUST.....		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	140.000	4,368	XXX.	.0
	53217V 10 9 LIFE TECHNOLOGIES CORP.....		09/07/2010	Various.....	626.000	29,747	XXX.	.0
	53219L 10 9 LIFEPOINT HOSPITALS INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	370.000	13,314	XXX.	.0
	532716 10 7 LIMITED BRANDS INC.....		11/30/2010	Various.....	934.000	25,490	XXX.	.0
	532791 10 0 LINCARE HOLDINGS INC.....		11/30/2010	Various.....	1,625.000	47,326	XXX.	.0
	535678 10 6 LINEAR TECHNOLOGY CORP.....		06/29/2010	Various.....	191.000	5,323	XXX.	.0
	501889 20 8 LKQ CORP.....		11/30/2010	Various.....	1,458.000	30,124	XXX.	.0
	544147 10 1 LORILLARD INC.....		11/30/2010	Various.....	1,332.000	102,107	XXX.	.0
	502161 10 2 LSI CORP.....		09/07/2010	Various.....	5,350.000	24,222	XXX.	.0
	549271 10 4 LUBRIZOL CORP.....		06/29/2010	Various.....	291.000	27,029	XXX.	.0

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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
E13.21	554489	10	4		06/25/2010	Various.....	330.000	10,128	XXX.....	.0
	55616P	10	4		10/08/2010	Various.....	1,620.000	34,329	XXX.....	.0
	55826P	10	0		11/30/2010	Various.....	1,320.000	29,445	XXX.....	.0
	563571	10	8		11/30/2010	GOLDMAN SACHS & CO.....	2,120.000	23,490	XXX.....	.0
	571903	20	2		11/30/2010	GOLDMAN SACHS & CO.....	420.000	16,352	XXX.....	.0
	571748	10	2		11/30/2010	Various.....	1,116.000	26,246	XXX.....	.0
	G5876H	10	5	F.....	11/30/2010	Various.....	1,652.000	28,074	XXX.....	.0
	574599	10	6		09/07/2010	Various.....	1,497.000	17,025	XXX.....	.0
	576206	10	6		05/20/2010	Various.....	309.000	10,563	XXX.....	.0
	577081	10	2		08/04/2010	Various.....	1,351.000	30,612	XXX.....	.0
	579064	10	6		10/08/2010	Various.....	422.000	15,215	XXX.....	.0
	579780	20	6		11/30/2010	Various.....	1,114.000	44,969	XXX.....	.0
	580037	10	9		11/30/2010	Various.....	1,660.000	34,812	XXX.....	.0
	580645	10	9		11/30/2010	Various.....	1,499.000	46,253	XXX.....	.0
	582839	10	6		04/06/2010	Various.....	46.000	2,213	XXX.....	.0
	583334	10	7		10/08/2010	Various.....	240.000	5,721	XXX.....	.0
	58502B	10	6		11/30/2010	Various.....	669.000	36,111	XXX.....	.0
	589400	10	0		06/28/2010	Various.....	384.000	16,594	XXX.....	.0
	589433	10	1		11/30/2010	Various.....	700.000	23,395	XXX.....	.0
	591708	10	2		10/08/2010	Various.....	8,220.000	69,670	XXX.....	.0
	592688	10	5	R.....	10/08/2010	Various.....	109.000	12,566	XXX.....	.0
	595017	10	4		03/03/2010	Various.....	74.000	2,033	XXX.....	.0
	595112	10	3		11/30/2010	Various.....	8,070.000	64,862	XXX.....	.0
	594901	10	0		06/29/2010	Various.....	208.000	6,978	XXX.....	.0
	601073	10	9		01/06/2010	ITG INC.....	4.000	292	XXX.....	.0
	60467R	10	0		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	2,520.000	25,256	XXX.....	.0
	60871R	20	9		06/28/2010	Various.....	770.000	32,755	XXX.....	.0
	615369	10	5		11/30/2010	Various.....	2,180.000	56,560	XXX.....	.0
	55354G	10	0		06/29/2010	Various.....	277.000	9,005	XXX.....	.0
	626717	10	2		11/30/2010	Various.....	1,152.000	64,250	XXX.....	.0
	628530	10	7		01/06/2010	ITG INC.....	12.000	221	XXX.....	.0
	G6359F	10	3	R.....	10/08/2010	Various.....	3,840.000	69,649	XXX.....	.0
	62985Q	10	1		04/06/2010	Various.....	246.000	6,026	XXX.....	.0
	636180	10	1		11/30/2010	Various.....	479.000	26,482	XXX.....	.0
	637640	10	3		10/08/2010	Various.....	3,255.000	45,638	XXX.....	.0
	638620	10	4		09/07/2010	Various.....	584.000	19,609	XXX.....	.0
	62886E	10	8		10/08/2010	Various.....	2,216.000	28,173	XXX.....	.0
	64110D	10	4		09/07/2010	Various.....	716.000	28,564	XXX.....	.0
	64110L	10	6		10/22/2010	Various.....	25,573.000	3,596,133	XXX.....	.0
	64126X	20	1		09/07/2010	Various.....	402.000	9,581	XXX.....	.0
	650111	10	7		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	2,900.000	29,418	XXX.....	.0
	651229	10	6		11/30/2010	Various.....	1,820.000	30,355	XXX.....	.0
	651290	10	8		08/04/2010	Various.....	270.000	14,099	XXX.....	.0
	62913F	20	1		11/30/2010	Various.....	414.000	16,167	XXX.....	.0
	655044	10	5		10/08/2010	Various.....	469.000	30,963	XXX.....	.0
	655664	10	0		11/30/2010	Various.....	576.000	21,071	XXX.....	.0
	670006	10	5		01/06/2010	ITG INC.....	111.000	511	XXX.....	.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
670008 10 1	NOVELLUS SYSTEMS INC.....		11/30/2010	Various.....	1,230.000	34,128	XXX.....	0
67019E 10 7	NSTAR.....		10/08/2010	Various.....	570.000	20,583	XXX.....	0
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		11/30/2010	Various.....	694.000	12,214	XXX.....	0
67073Y 10 6	NV ENERGY INC.....		10/08/2010	Various.....	2,320.000	28,063	XXX.....	0
67066G 10 4	NVIDIA CORP.....		11/30/2010	Various.....	2,394.000	28,532	XXX.....	0
62944T 10 5	NVR INC.....		04/07/2010	Various.....	3.000	2,153	XXX.....	0
675232 10 2	OCEANEERING INTERNATIONAL INC.....		05/20/2010	Various.....	36.000	2,160	XXX.....	0
676220 10 6	OFFICE DEPOT INC.....		01/06/2010	ITG INC.....	26.000	173	XXX.....	0
678026 10 5	OIL STATES INTERNATIONAL INC.....		06/29/2010	Various.....	713.000	29,549	XXX.....	0
681904 10 8	OMNICARE INC.....		11/30/2010	Various.....	2,064.000	47,914	XXX.....	0
682189 10 5	ON SEMICONDUCTOR CORP.....		09/07/2010	GOLDMAN SACHS & CO.....	3,650.000	23,204	XXX.....	0
G67742 10 9	ONEBEACON INSURANCE GROUP LTD. (CL.....		10/08/2010	Various.....	980.000	14,785	XXX.....	0
682680 10 3	ONEOK INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	447.000	22,601	XXX.....	0
67103H 10 7	OREILLY AUTOMOTIVE INC.....		08/04/2010	Various.....	676.000	32,339	XXX.....	0
688239 20 1	OSHKOSH CORP.....		11/30/2010	GOLDMAN SACHS & CO.....	1,020.000	29,132	XXX.....	0
671040 10 3	OSI PHARMACEUTICALS INC.....		01/06/2010	ITG INC.....	13.000	410	XXX.....	0
690742 10 1	OWENS CORNING.....		11/30/2010	Various.....	2,231.000	59,831	XXX.....	0
690768 40 3	OWENS-ILLINOIS INC.....		11/30/2010	Various.....	1,869.000	51,594	XXX.....	0
695156 10 9	PACKAGING CORP. OF AMERICA.....		10/08/2010	Various.....	700.000	16,716	XXX.....	0
695257 10 5	PACTIV CORP.....		03/03/2010	Various.....	18.000	439	XXX.....	0
696429 30 7	PALL CORP.....		08/04/2010	Various.....	670.000	25,743	XXX.....	0
69840W 10 8	PANERA BREAD CO. (CL A).....		11/30/2010	Various.....	614.000	50,991	XXX.....	0
701094 10 4	PARKER HANNIFIN CORP.....		09/07/2010	Various.....	501.000	30,789	XXX.....	0
G6852T 10 5	PARTNERRE LTD.....	R.....	11/30/2010	Various.....	452.000	34,620	XXX.....	0
703395 10 3	PATTERSON COS. INC.....		11/30/2010	Various.....	1,540.000	45,429	XXX.....	0
703481 10 1	PATTERSON-UTI ENERGY INC.....		01/06/2010	ITG INC.....	10.000	176	XXX.....	0
704326 10 7	PAYCHEX INC.....		11/30/2010	Various.....	613.000	17,316	XXX.....	0
704549 10 4	PEABODY ENERGY CORP.....		11/30/2010	Various.....	599.000	30,227	XXX.....	0
707569 10 9	PENN NATIONAL GAMING INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	340.000	11,720	XXX.....	0
714046 10 9	PERKINELMER INC.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	730.000	16,992	XXX.....	0
716768 10 6	PETSMART INC.....		11/30/2010	Various.....	1,077.000	36,627	XXX.....	0
71710* 11 0	PGHC HOLDINGS INC.....		06/01/2010	Various.....	168.700	.0	XXX.....	0
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT.....		10/08/2010	Various.....	857.000	20,783	XXX.....	0
718592 10 8	PHILLIPS-VAN HEUSEN CORP.....		05/21/2010	Various.....	215.000	9,313	XXX.....	0
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC.....		11/30/2010	Various.....	1,680.000	30,657	XXX.....	0
723484 10 1	PINNACLE WEST CAPITAL CORP.....		11/30/2010	Various.....	470.000	18,529	XXX.....	0
724479 10 0	PITNEY BOWES INC.....		11/30/2010	Various.....	2,520.000	55,541	XXX.....	0
BHMOJM 52 0	PKC HOLDING CORPORATION.....		12/20/2010	DIRECT WITH ISSUER.....	30,000.000	30,000	XXX.....	0
729251 10 8	PLUM CREEK TIMBER COMPANY INC.....		11/30/2010	Various.....	730.000	26,268	XXX.....	0
69344F 10 6	PMC-SIERRA INC.....		11/30/2010	Various.....	11,790.000	88,924	XXX.....	0
73172K 10 4	POLYCOM INC.....		11/30/2010	GOLDMAN SACHS & CO.....	490.000	17,782	XXX.....	0
693506 10 7	PPG INDUSTRIES INC.....		11/30/2010	Various.....	768.000	50,765	XXX.....	0
69351T 10 6	PPL CORP.....		11/30/2010	Various.....	2,130.000	56,262	XXX.....	0
740189 10 5	PRECISION CASTPARTS CORP.....		04/06/2010	Various.....	48.000	6,027	XXX.....	0
741503 40 3	PRICELINE.COM INC.....		08/04/2010	Various.....	75.000	14,769	XXX.....	0
74153Q 10 2	PRIDE INTERNATIONAL INC.....		06/28/2010	Various.....	450.000	12,731	XXX.....	0

E13.22

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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
E13.23	74251V	10	2		11/30/2010	Various.....	868.000	22,051	XXX.....	0
	743263	10	5		11/30/2010	Various.....	717.000	29,780	XXX.....	0
	743315	10	3		10/08/2010	Various.....	1,640.000	31,897	XXX.....	0
	74733V	10	0		11/30/2010	Various.....	1,020.000	33,260	XXX.....	0
	747277	10	1		11/30/2010	Various.....	3,060.000	52,781	XXX.....	0
	74834L	10	0		11/30/2010	Various.....	1,285.000	64,290	XXX.....	0
	749121	10	9		11/30/2010	Various.....	7,450.000	40,134	XXX.....	0
	257867	10	1		11/30/2010	Various.....	3,401.000	60,561	XXX.....	0
	750438	10	3		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	600.000	10,892	XXX.....	0
	754730	10	9		11/30/2010	Various.....	1,920.000	53,636	XXX.....	0
	754907	10	3		11/30/2010	Various.....	2,263.000	109,317	XXX.....	0
	756109	10	4		11/30/2010	Various.....	1,200.000	36,270	XXX.....	0
	756577	10	2		08/04/2010	Various.....	120.000	3,877	XXX.....	0
	758766	10	9		11/30/2010	Various.....	6,220.000	87,459	XXX.....	0
	758750	10	3		11/30/2010	Various.....	959.000	55,406	XXX.....	0
	7591EP	10	0		11/30/2010	Various.....	3,350.000	20,915	XXX.....	0
	759351	60	4		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	367.000	18,263	XXX.....	0
	759509	10	2		08/04/2010	Various.....	643.000	26,360	XXX.....	0
	G7496G	10	3		11/30/2010	Various.....	618.000	36,209	XXX.....	0
	760759	10	0		11/30/2010	Various.....	960.000	27,619	XXX.....	0
	773903	10	9		10/08/2010	Various.....	530.000	28,995	XXX.....	0
	774341	10	1		10/08/2010	Various.....	330.000	19,150	XXX.....	0
	776696	10	6		11/30/2010	GOLDMAN SACHS & CO.....	261.000	18,690	XXX.....	0
	778296	10	3		09/07/2010	Various.....	244.000	12,853	XXX.....	0
	779382	10	0		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	230.000	6,304	XXX.....	0
	749685	10	3		06/29/2010	Various.....	1,722.000	33,440	XXX.....	0
	783549	10	8		11/30/2010	Various.....	630.000	27,396	XXX.....	0
	786514	20	8		11/30/2010	Various.....	2,240.000	51,959	XXX.....	0
	78390X	10	1		11/30/2010	Various.....	892.000	14,691	XXX.....	0
	79466L	30	2		01/06/2010	ITG INC.....	3.000	224	XXX.....	0
	80004C	10	1		09/07/2010	Various.....	1,090.000	37,784	XXX.....	0
	803111	10	3		10/08/2010	Various.....	3,864.000	54,931	XXX.....	0
	80589M	10	2		11/30/2010	Various.....	820.000	31,767	XXX.....	0
	810186	10	6		11/30/2010	GOLDMAN SACHS & CO.....	454.000	22,413	XXX.....	0
	811065	10	1		06/29/2010	Various.....	219.000	9,117	XXX.....	0
	811904	10	1		09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	213.000	16,858	XXX.....	0
	G7945M	10	7	F.....	11/30/2010	Various.....	6,020.000	91,284	XXX.....	0
	81211K	10	0		10/08/2010	Various.....	980.000	21,084	XXX.....	0
	812350	10	6		06/28/2010	Various.....	61.000	5,776	XXX.....	0
	784117	10	3		11/30/2010	Various.....	1,067.000	22,781	XXX.....	0
	816851	10	9		11/30/2010	Various.....	318.000	16,407	XXX.....	0
	81721M	10	9		11/30/2010	Various.....	1,250.000	28,391	XXX.....	0
	817565	10	4		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	3,500.000	28,411	XXX.....	0
	820280	10	5		10/08/2010	Various.....	417.000	14,194	XXX.....	0
	824348	10	6		11/30/2010	Various.....	817.000	60,054	XXX.....	0
	G81276	10	0	F.....	06/28/2010	Various.....	620.000	18,182	XXX.....	0
	826919	10	2		10/08/2010	Various.....	705.000	28,581	XXX.....	0

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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
E13.24	83408W 10 3 SOHU.COM INC.....	F.....	01/06/2010	ITG INC.....	2.000	120	XXX.....	0
	835495 10 2 SONOCO PRODUCTS CO.....		10/08/2010	Various.....	950.000	30,362	XXX.....	0
	844030 10 6 SOUTHERN UNION CO.....		09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	1,100.000	25,463	XXX.....	0
	844741 10 8 SOUTHWEST AIRLINES CO.....		11/30/2010	Various.....	4,080.000	53,080	XXX.....	0
	84748* 10 1 SPECIALTY BRANDS HOLDINGS LLC.....		06/02/2010	Various.....	2,559.640	2,559,641	XXX.....	0
	84748* 11 9 SPECIALTY BRANDS HOLDINGS LLC.....		06/02/2010	Various.....	2,735.880	1,411,134	XXX.....	0
	84748* 12 7 SPECIALTY BRANDS HOLDINGS LLC.....		06/02/2010	Various.....	4,285.720	2,066,801	XXX.....	0
	847560 10 9 SPECTRA ENERGY CORP.....		11/30/2010	Various.....	1,570.000	36,178	XXX.....	0
	852891 10 0 STANCORP FINANCIAL GROUP INC.....		11/30/2010	Various.....	540.000	22,593	XXX.....	0
	854502 10 1 STANLEY BLACK & DECKER INC.....		01/05/2010	MERGER.....	390.150	20,382	XXX.....	0
	85590A 40 1 STARWOOD HOTELS & RESORTS WORLDWID.....		11/30/2010	GOLDMAN SACHS & CO.....	183.000	10,319	XXX.....	0
	858912 10 8 STERICYCLE INC.....		08/04/2010	Various.....	245.000	14,943	XXX.....	0
	863236 10 5 STRAYER EDUCATION INC.....		09/07/2010	Various.....	47.000	10,537	XXX.....	0
	86764P 10 9 SUNOCO INC.....		11/30/2010	Various.....	680.000	26,608	XXX.....	0
	867652 10 9 SUNPOWER CORP. (CL A).....		09/07/2010	Various.....	5,300.000	69,746	XXX.....	0
	867914 10 3 SUNTRUST BANKS INC.....		09/07/2010	Various.....	270.000	6,570	XXX.....	0
	868536 10 3 SUPERVALU INC.....		10/08/2010	Various.....	1,520.000	18,324	XXX.....	0
	871130 10 0 SYBASE INC.....		06/29/2010	Various.....	166.000	7,731	XXX.....	0
	87151Q 10 6 SYMETRA FINANCIAL CORP.....		10/08/2010	Various.....	2,440.000	26,836	XXX.....	0
	871607 10 7 SYNOPSYS INC.....		11/30/2010	Various.....	2,049.000	47,379	XXX.....	0
	74144T 10 8 T. ROWE PRICE GROUP INC.....		10/08/2010	Various.....	358.000	18,050	XXX.....	0
	87236Y 10 8 TD AMERITRADE HOLDING CORP.....		06/25/2010	Various.....	297.000	5,069	XXX.....	0
	878237 10 6 TECH DATA CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	370.000	16,321	XXX.....	0
	872375 10 0 TECO ENERGY INC.....		08/04/2010	Various.....	1,100.000	17,771	XXX.....	0
	Y8564W 10 3 TEEKAY CORP.....	F.....	03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	30.000	727	XXX.....	0
	879369 10 6 TELEFLEX INC.....		09/07/2010	Various.....	1,764.000	93,517	XXX.....	0
	879433 10 0 TELEPHONE & DATA SYSTEMS INC.....		11/30/2010	Various.....	2,100.000	69,383	XXX.....	0
	879664 10 0 TELLABS INC.....		11/30/2010	Various.....	3,000.000	21,207	XXX.....	0
	879868 10 7 TEMPLE-INLAND INC.....		08/04/2010	Various.....	1,590.000	33,083	XXX.....	0
	88033G 10 0 TENET HEALTHCARE CORP.....		01/06/2010	ITG INC.....	51.000	304	XXX.....	0
	88076W 10 3 TERADATA CORP.....		10/08/2010	Various.....	650.000	20,948	XXX.....	0
	880770 10 2 TERADYNE INC.....		11/30/2010	Various.....	4,466.000	51,231	XXX.....	0
	881609 10 1 TESORO CORP.....		10/08/2010	Various.....	2,278.000	31,172	XXX.....	0
	884315 10 2 THOMAS & BETTS CORP.....		11/30/2010	Various.....	810.000	34,537	XXX.....	0
	885160 10 1 THOR INDUSTRIES INC.....		11/30/2010	GOLDMAN SACHS & CO.....	350.000	10,756	XXX.....	0
	886547 10 8 TIFFANY & CO.....		05/21/2010	Various.....	450.000	20,680	XXX.....	0
	887389 10 4 TIMKEN CO.....		09/07/2010	Various.....	2,281.000	79,699	XXX.....	0
	872540 10 9 TJX COS.....		05/20/2010	Various.....	505.000	21,404	XXX.....	0
	891027 10 4 TORCHMARK CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	198.000	11,446	XXX.....	0
	891092 10 8 TORO CO.....		06/29/2010	Various.....	901.000	43,391	XXX.....	0
	891906 10 9 TOTAL SYSTEM SERVICES INC.....		10/08/2010	Various.....	1,136.000	17,153	XXX.....	0
	BHM024 UF 1 TOURNEAU ACQUISITION HOLDINGS INC.....		07/09/2010	DIRECT WITH ISSUER.....	105.830	0	XXX.....	0
	892356 10 6 TRACTOR SUPPLY CO.....		11/30/2010	Various.....	582.000	26,676	XXX.....	0
	893521 10 4 TRANSATLANTIC HOLDINGS INC.....		06/28/2010	Various.....	220.000	10,527	XXX.....	0
	896239 10 0 TRIMBLE NAVIGATION LTD.....		08/04/2010	Various.....	619.000	17,887	XXX.....	0
	87264S 10 6 TRW AUTOMOTIVE HOLDINGS CORP.....		11/30/2010	Various.....	577.000	25,655	XXX.....	0

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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
E13.25	899896 10 4 TUPPERWARE BRANDS CORP.....		11/30/2010	GOLDMAN SACHS & CO.....	295.000	13,702	XXX.	.0
	911684 10 8 U.S. CELLULAR CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	562.000	25,859	XXX.	.0
	902681 10 5 UGI CORP.....		11/30/2010	Various.....	2,040.000	59,429	XXX.	.0
	903914 10 9 ULTRA PETROLEUM CORP.....	I.....	11/30/2010	GOLDMAN SACHS & CO.....	221.000	10,385	XXX.	.0
	91307C 10 2 UNITED THERAPEUTICS CORP.....		01/06/2010	ITG INC.....	3.000	162	XXX.	.0
	913275 10 3 UNITRIN INC.....		11/30/2010	Various.....	1,200.000	29,063	XXX.	.0
	91529Y 10 6 UNUM GROUP.....		11/30/2010	Various.....	1,900.000	43,742	XXX.	.0
	917047 10 2 URBAN OUTFITTERS INC.....		10/08/2010	SANFORD C BERNSTEIN & CO, LLC.....	560.000	17,584	XXX.	.0
	903236 10 7 URS CORP.....		05/20/2010	Various.....	118.000	5,425	XXX.	.0
	G87210 10 3 UTI WORLDWIDE INC.....	F.....	11/30/2010	Various.....	1,920.000	32,072	XXX.	.0
	91911X 10 4 VALEANT PHARMACEUTICALS INTERNATIO.....		01/06/2010	ITG INC.....	5.000	165	XXX.	.0
	91913Y 10 0 VALERO ENERGY CORP.....		11/30/2010	Various.....	2,460.000	44,092	XXX.	.0
	920253 10 1 VALMONT INDUSTRIES INC.....		10/08/2010	Various.....	456.000	35,700	XXX.	.0
	920355 10 4 VALSPAR CORP.....		09/07/2010	Various.....	1,796.000	55,602	XXX.	.0
	918194 10 1 VCA ANTECH INC.....		11/30/2010	GOLDMAN SACHS & CO.....	500.000	11,001	XXX.	.0
	92240G 10 1 VECTREN CORP.....		11/30/2010	SANFORD C BERNSTEIN & CO, LLC.....	480.000	12,465	XXX.	.0
	92276F 10 0 VENTAS INC.....		06/28/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	279.000	12,435	XXX.	.0
	92343E 10 2 VERISIGN INC.....		06/29/2010	Various.....	181.000	4,964	XXX.	.0
	92345Y 10 6 VERISK ANALYTICS INC. (CL A).....		11/30/2010	Various.....	1,460.000	42,464	XXX.	.0
	918204 10 8 VF CORP.....		08/04/2010	Various.....	306.000	24,037	XXX.	.0
	92769L 10 1 VIRGIN MEDIA INC.....		11/30/2010	Various.....	1,490.000	30,873	XXX.	.0
	084423 10 2 W.R. BERKLEY CORP.....		11/30/2010	Various.....	1,060.000	28,554	XXX.	.0
	384802 10 4 W.W. GRAINGER INC.....	R.....	10/08/2010	Various.....	145.000	16,586	XXX.	.0
	92927K 10 2 WABCO HOLDINGS INC.....		01/06/2010	ITG INC.....	7.000	189	XXX.	.0
	930059 10 0 WADDELL & REED FINANCIAL INC. (CL.....		11/30/2010	Various.....	1,169.000	35,271	XXX.	.0
	93317Q 10 5 WALTER ENERGY INC.....		01/06/2010	ITG INC.....	3.000	241	XXX.	.0
	G94368 10 0 WARNER CHILCOTT PLC.....		11/30/2010	GOLDMAN SACHS & CO.....	840.000	16,226	XXX.	.0
	939640 10 8 WASHINGTON POST CO. (CL B).....		10/08/2010	Various.....	54.000	23,354	XXX.	.0
	941053 10 0 WASTE CONNECTIONS INC.....		11/30/2010	GOLDMAN SACHS & CO.....	1,000.000	28,138	XXX.	.0
	941848 10 3 WATERS CORP.....		09/07/2010	Various.....	179.000	11,852	XXX.	.0
	948626 10 6 WEIGHT WATCHERS INTERNATIONAL INC.....		10/08/2010	SANFORD C BERNSTEIN & CO, LLC.....	510.000	16,398	XXX.	.0
	948741 10 3 WEINGARTEN REALTY INVESTORS.....		11/30/2010	Various.....	1,770.000	37,966	XXX.	.0
	950587 10 5 WENDYS/ARBYS GROUP INC.....		11/30/2010	Various.....	11,900.000	55,148	XXX.	.0
	958102 10 5 WESTERN DIGITAL CORP.....		11/30/2010	Various.....	2,595.000	89,350	XXX.	.0
	959802 10 9 WESTERN UNION CO.....		11/30/2010	Various.....	1,820.000	29,752	XXX.	.0
	963320 10 6 WHIRLPOOL CORP.....		03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	36.000	3,091	XXX.	.0
	G9618E 10 7 WHITE MOUNTAINS INSURANCE GROUP LT.....		06/28/2010	Various.....	18.000	6,368	XXX.	.0
	969904 10 1 WILLIAMS-SONOMA INC.....		09/07/2010	Various.....	1,366.000	35,911	XXX.	.0
	97381W 10 4 WINDSTREAM CORP.....		11/30/2010	Various.....	4,776.000	54,976	XXX.	.0
	976657 10 6 WISCONSIN ENERGY CORP.....		09/07/2010	Various.....	328.000	17,168	XXX.	.0
	98310W 10 8 WYNDHAM WORLDWIDE CORP.....		11/30/2010	Various.....	1,360.000	33,869	XXX.	.0
	98389B 10 0 XCEL ENERGY INC.....		11/30/2010	Various.....	740.000	16,520	XXX.	.0
	984121 10 3 XEROX CORP.....		11/30/2010	Various.....	5,980.000	58,980	XXX.	.0
	983919 10 1 XILINX INC.....		08/04/2010	Various.....	402.000	9,958	XXX.	.0
	G98290 10 2 XL GROUP PLC.....	F.....	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC.....	920.000	17,198	XXX.	.0
	989207 10 5 ZEBRA TECHNOLOGIES CORP. (CL A).....		09/07/2010	Various.....	495.000	13,993	XXX.	.0
	989701 10 7 ZIONS BANCORPORATION.....		11/30/2010	Various.....	1,240.000	26,649	XXX.	.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
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							27,750,918	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
45069#	10	9	HARTFORD LIFE & ANNUITY INSURANCE CO.....		11/30/2010	CORPORATE ACTION DISTRIBUTION.....		1,488,281	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							1,488,281	XXX	0
Common Stocks - Mutual Funds										
20759B	40	3	CHET ADVISOR AGE-BASED 0-8 CLASS A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,497.800	24,978	XXX	0
20759B	50	2	CHET ADVISOR AGE-BASED 0-8 CLASS C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.000	25,000	XXX	0
20759B	60	1	CHET ADVISOR AGE-BASED 0-8 CLASS E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.200	25,022	XXX	0
20759B	84	1	CHET ADVISOR AGE-BASED 14-15 A CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.000	24,980	XXX	0
20759B	83	3	CHET ADVISOR AGE-BASED 14-15 C CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.200	25,002	XXX	0
20759B	82	5	CHET ADVISOR AGE-BASED 14-15 E CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.800	25,018	XXX	0
20759B	81	7	CHET ADVISOR AGE-BASED 16-17 A CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.100	24,981	XXX	0
20759B	79	1	CHET ADVISOR AGE-BASED 16-17 C CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.300	25,003	XXX	0
20759B	78	3	CHET ADVISOR AGE-BASED 16-17 E CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.600	25,016	XXX	0
20759B	74	2	CHET ADVISOR AGE-BASED 18+ A CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.200	24,982	XXX	0
20759B	73	4	CHET ADVISOR AGE-BASED 18+ C CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.400	25,004	XXX	0
20759B	72	6	CHET ADVISOR AGE-BASED 18+ E CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.400	25,014	XXX	0
20759B	86	6	CHET ADVISOR AGE-BASED 9-13 C CLAS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.100	25,001	XXX	0
20759B	87	4	CHET ADVISOR AGE-BASED 9-13 CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,497.900	24,979	XXX	0
20759B	85	8	CHET ADVISOR AGE-BASED 9-13 E CLAS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.000	25,020	XXX	0
20759B	20	5	CHET ADVISOR AGGRESSIVE GROWTH C C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.500	25,005	XXX	0
20759B	10	6	CHET ADVISOR AGGRESSIVE GROWTH CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.300	24,983	XXX	0
20759B	30	4	CHET ADVISOR AGGRESSIVE GROWTH E C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.200	25,012	XXX	0
20759B	77	5	CHET ADVISOR CONSERVATIVE A CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.600	24,986	XXX	0
20759B	76	7	CHET ADVISOR CONSERVATIVE C CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.850	25,009	XXX	0
20759B	75	9	CHET ADVISOR CONSERVATIVE E CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.550	25,006	XXX	0
20759B	70	0	CHET ADVISOR GROWTH CLASS A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.450	24,985	XXX	0
20759B	80	9	CHET ADVISOR GROWTH CLASS C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.600	25,006	XXX	0
20759B	88	2	CHET ADVISOR GROWTH CLASS E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.950	25,010	XXX	0
20759B	61	9	CHET HARTFORD CAP APPRCIATION CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.700	24,987	XXX	0
20759B	59	3	CHET HARTFORD CAP APPRCIATION CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.180	25,012	XXX	0
20759B	58	5	CHET HARTFORD CAP APPRCIATION CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.130	25,001	XXX	0
20759B	71	8	CHET HARTFORD CHECKS + BAL CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.730	24,987	XXX	0
20759B	69	2	CHET HARTFORD CHECKS + BAL CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.930	25,009	XXX	0
20759B	68	4	CHET HARTFORD CHECKS + BAL CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.350	25,004	XXX	0
20759B	37	9	CHET HARTFORD DIV + GRWTH CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.500	24,995	XXX	0
20759B	36	1	CHET HARTFORD DIV + GRWTH CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.410	25,024	XXX	0
20759B	35	3	CHET HARTFORD DIV + GRWTH CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.100	24,981	XXX	0
20759B	47	8	CHET HARTFORD FNDMNTL GRWTH CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.200	24,992	XXX	0
20759B	46	0	CHET HARTFORD FNDMNTL GRWTH CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.810	25,018	XXX	0
20759B	45	2	CHET HARTFORD FNDMNTL GRWTH CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.000	24,990	XXX	0
20759B	64	3	CHET HARTFORD GLOBAL RSRCH A CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.830	24,988	XXX	0
20759B	63	5	CHET HARTFORD GLOBAL RSRCH C CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.030	25,010	XXX	0
20759B	62	7	CHET HARTFORD GLOBAL RSRCH E CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.150	25,002	XXX	0
20759B	54	4	CHET HARTFORD GRWTH OPPRTNTY CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.000	24,990	XXX	0
20759B	53	6	CHET HARTFORD GRWTH OPPRTNTY CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.410	25,014	XXX	0
20759B	52	8	CHET HARTFORD GRWTH OPPRTNTY CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.600	24,996	XXX	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
E13.27	20759B 34 6	CHET HARTFORD INFLATION PLUS CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.600	24,996	XXX.....	0
	20759B 33 8	CHET HARTFORD INFLATION PLUS CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.700	25,027	XXX.....	0
	20759B 32 0	CHET HARTFORD INFLATION PLUS CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,497.700	24,977	XXX.....	0
	20759B 56 9	CHET HARTFORD INTL OPRTNTY CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.210	25,012	XXX.....	0
	20759B 55 1	CHET HARTFORD INTL OPRTNTY CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.900	24,999	XXX.....	0
	20759B 57 7	CHET HARTFORD INTL OPRTNTY CLA.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.900	24,989	XXX.....	0
	20759B 27 0	CHET HARTFORD MONEY MARKET CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.800	24,998	XXX.....	0
	20759B 26 2	CHET HARTFORD MONEY MARKET CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,503.100	25,031	XXX.....	0
	20759B 25 4	CHET HARTFORD MONEY MARKET CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,497.100	24,971	XXX.....	0
	20759B 31 2	CHET HARTFORD TTL RTRN BOND CL A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.700	24,997	XXX.....	0
	20759B 29 6	CHET HARTFORD TTL RTRN BOND CL C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.900	25,029	XXX.....	0
	20759B 28 8	CHET HARTFORD TTL RTRN BOND CL E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,497.400	24,974	XXX.....	0
	20759B 67 6	CHET THE HARTFORD BALANCE A CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.480	24,985	XXX.....	0
	20759B 66 8	CHET THE HARTFORD BALANCE C CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.700	25,007	XXX.....	0
	20759B 65 0	CHET THE HARTFORD BALANCE E CLASS.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,500.830	25,008	XXX.....	0
	20759B 44 5	CHET THE HARTFORD MIDCAP A CLASS S.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.300	24,993	XXX.....	0
	20759B 43 7	CHET THE HARTFORD MIDCAP C CLASS S.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.010	25,020	XXX.....	0
	20759B 42 9	CHET THE HARTFORD MIDCAP E CLASS S.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.700	24,987	XXX.....	0
	20759B 51 0	CHET THE HARTFORD SMALL COMPANY A.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.100	24,991	XXX.....	0
	20759B 49 4	CHET THE HARTFORD SMALL COMPANY C.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,501.610	25,016	XXX.....	0
	20759B 48 6	CHET THE HARTFORD SMALL COMPANY E.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.300	24,993	XXX.....	0
	20759B 41 1	CHET THE HARTFORD VALUE A CLASS SH.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,499.400	24,994	XXX.....	0
	20759B 39 5	CHET THE HARTFORD VALUE C CLASS SH.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,502.210	25,022	XXX.....	0
	20759B 38 7	CHET THE HARTFORD VALUE E CLASS SH.....		09/20/2010	DIVIDEND REINVESTMENT.....	2,498.400	24,984	XXX.....	0
	416645 78 6	HARTFORD ADVISERS FUND-Y.....		09/30/2010	DIVIDEND REINVESTMENT.....	7,278.140	100,369	XXX.....	0
	416649 63 0	HARTFORD ADVISORS FUND-R3.....		09/30/2010	DIVIDEND REINVESTMENT.....	5,280.780	75,439	XXX.....	0
	416649 33 3	HARTFORD ADVISORS FUND-R4.....		09/30/2010	DIVIDEND REINVESTMENT.....	7,282.570	100,284	XXX.....	0
	41664L 70 8	HARTFORD ADVISORS FUND-R5.....		09/30/2010	DIVIDEND REINVESTMENT.....	6,351.910	90,791	XXX.....	0
	416649 46 5	HARTFORD AGGRSSV GROWTH ALLCTN-R4.....		10/25/2010	DIVIDEND REINVESTMENT.....	9,389.670	100,000	XXX.....	0
	416649 16 8	HARTFORD AGGRSSV GROWTH ALLCTN-R5.....		08/20/2010	DIVIDEND REINVESTMENT.....	9,794.320	100,000	XXX.....	0
	416649 14 3	HARTFORD BALANCED ALLOCATION-R5.....		10/25/2010	DIVIDEND REINVESTMENT.....	9,216.590	100,000	XXX.....	0
	41664M 82 1	HARTFORD BALANCED INCOME FUND - I.....		12/27/2010	DIVIDEND REINVESTMENT.....	10,458.110	102,643	XXX.....	0
	41664M 79 7	HARTFORD BALANCED INCOME FUND - R3.....		09/30/2010	DIVIDEND REINVESTMENT.....	10,399.860	101,444	XXX.....	0
	41664M 78 9	HARTFORD BALANCED INCOME FUND - R4.....		09/30/2010	DIVIDEND REINVESTMENT.....	10,412.780	101,572	XXX.....	0
	41664M 77 1	HARTFORD BALANCED INCOME FUND - R5.....		09/30/2010	DIVIDEND REINVESTMENT.....	10,428.110	101,726	XXX.....	0
	416648 21 0	HARTFORD BALANCED INCOME F-Y.....		09/30/2010	DIVIDEND REINVESTMENT.....	424.780	4,223	XXX.....	0
	41664L 27 8	HARTFORD CHECKS AND BALANCES R3.....		12/27/2010	DIVIDEND REINVESTMENT.....	131.050	1,154	XXX.....	0
	41664L 26 0	HARTFORD CHECKS AND BALANCES R4.....		09/30/2010	DIVIDEND REINVESTMENT.....	167.510	1,478	XXX.....	0
	41664L 25 2	HARTFORD CHECKS AND BALANCES R5.....		09/30/2010	DIVIDEND REINVESTMENT.....	193.000	1,701	XXX.....	0
	416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5.....		09/30/2010	DIVIDEND REINVESTMENT.....	9,898.810	100,481	XXX.....	0
	416649 56 4	HARTFORD DISCIPLINED EQUITY-R3.....		11/03/2010	DIVIDEND REINVESTMENT.....	6,716.700	81,804	XXX.....	0
	416649 26 7	HARTFORD DISCIPLINED EQUITY-R4.....		11/03/2010	DIVIDEND REINVESTMENT.....	7,884.750	95,951	XXX.....	0
	41664L 84 9	HARTFORD DISCIPLINED EQUITY-R5.....		11/03/2010	DIVIDEND REINVESTMENT.....	7,855.610	96,146	XXX.....	0
	41664L 38 5	HARTFORD DIVERSIF INTL FUND CL A.....		01/05/2010	DIVIDEND REINVESTMENT.....	4,195.830	31,679	XXX.....	0
	41664L 37 7	HARTFORD DIVERSIF INTL FUND CL B.....		01/05/2010	DIVIDEND REINVESTMENT.....	508.710	3,831	XXX.....	0
	41664L 36 9	HARTFORD DIVERSIF INTL FUND CL C.....		01/05/2010	DIVIDEND REINVESTMENT.....	570.390	4,295	XXX.....	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
E13.28	41664L	35 1	HARTFORD DIVERSIF INTL FUND CL I.....		01/05/2010	DIVIDEND REINVESTMENT.....	1,315.870	9.948	XXX.....	0
	41664L	33 6	HARTFORD DIVERSIF INTL FUND CL R3.....		01/05/2010	DIVIDEND REINVESTMENT.....	798.440	6.036	XXX.....	0
	41664L	32 8	HARTFORD DIVERSIF INTL FUND CL R4.....		01/05/2010	DIVIDEND REINVESTMENT.....	1,013.820	7.664	XXX.....	0
	41664L	31 0	HARTFORD DIVERSIF INTL FUND CL R5.....		01/05/2010	DIVIDEND REINVESTMENT.....	1,229.330	9.294	XXX.....	0
	41664L	34 4	HARTFORD DIVERSIF INTL FUND CL Y.....		01/05/2010	DIVIDEND REINVESTMENT.....	13,160.490	99.493	XXX.....	0
	41664L	40 1	HARTFORD EQUITY INCOME-R5.....		09/30/2010	DIVIDEND REINVESTMENT.....	7,907.460	96.156	XXX.....	0
	41664L	81 5	HARTFORD FLOATING RATE FD -R5.....		12/27/2010	DIVIDEND REINVESTMENT.....	11,778.580	101.788	XXX.....	0
	41664M	52 4	HARTFORD FUNDAMENTAL GROWTH FD-I.....		06/01/2010	DIVIDEND REINVESTMENT.....	10,288.070	100.000	XXX.....	0
	41664M	76 3	HARTFORD FUNDAMENTAL GROWTH FD-R3.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,930.490	100.000	XXX.....	0
	41664M	75 5	HARTFORD FUNDAMENTAL GROWTH FD-R4.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,930.490	100.000	XXX.....	0
	41664M	74 8	HARTFORD FUNDAMENTAL GROWTH FD-R5.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,930.490	100.000	XXX.....	0
	41664M	48 2	HARTFORD GLOBAL ALL-ASSET FD-C.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,636.980	2,017.974	XXX.....	0
	41664M	47 4	HARTFORD GLOBAL ALL-ASSET FD-I.....		12/27/2010	DIVIDEND REINVESTMENT.....	201,629.550	2,017.974	XXX.....	0
	41664M	46 6	HARTFORD GLOBAL ALL-ASSET FD-Y.....		11/30/2010	DIVIDEND REINVESTMENT.....	907,326.360	9,080.883	XXX.....	0
	41664M	45 8	HARTFORD GLOBAL ALL-ASSET FUND-R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,634.000	2,017.974	XXX.....	0
	41664M	44 1	HARTFORD GLOBAL ALL-ASSET FUND-R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,631.040	2,017.974	XXX.....	0
	41664M	43 3	HARTFORD GLOBAL ALL-ASSET FUND-R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,629.560	2,017.974	XXX.....	0
	41664L	57 5	HARTFORD GLOBAL ENHANCED DVND CL A.....		09/30/2010	DIVIDEND REINVESTMENT.....	50,413.050	329.943	XXX.....	0
	41664L	55 9	HARTFORD GLOBAL ENHANCED DVND CL C.....		09/30/2010	DIVIDEND REINVESTMENT.....	1,626.720	10.640	XXX.....	0
	41664L	54 2	HARTFORD GLOBAL ENHANCED DVND CL I.....		09/30/2010	DIVIDEND REINVESTMENT.....	2,011.630	13.171	XXX.....	0
	41664L	49 2	HARTFORD GLOBAL ENHANCED DVND CL Y.....		09/30/2010	DIVIDEND REINVESTMENT.....	2,011.630	13.171	XXX.....	0
	41664L	53 4	HARTFORD GLOBAL ENHANCED DVND CLR3.....		09/30/2010	DIVIDEND REINVESTMENT.....	1,741.600	11.391	XXX.....	0
	41664L	52 6	HARTFORD GLOBAL ENHANCED DVND CLR4.....		09/30/2010	DIVIDEND REINVESTMENT.....	1,855.910	12.142	XXX.....	0
	41664L	51 8	HARTFORD GLOBAL ENHANCED DVND CLR5.....		09/30/2010	DIVIDEND REINVESTMENT.....	1,972.250	12.908	XXX.....	0
	41664L	45 0	HARTFORD GLOBAL EQUITY FUND CL I.....		06/30/2010	DIVIDEND REINVESTMENT.....	76.580	659	XXX.....	0
	41664L	42 7	HARTFORD GLOBAL EQUITY FUND CL R5.....		06/30/2010	DIVIDEND REINVESTMENT.....	49.700	427	XXX.....	0
	41664L	30 2	HARTFORD GLOBAL HEALTH FUND - R5.....		10/25/2010	DIVIDEND REINVESTMENT.....	6,246.100	100.000	XXX.....	0
	416645	36 4	HARTFORD GLOBAL HEALTH FUND-Y.....		08/20/2010	DIVIDEND REINVESTMENT.....	6,480.880	100.000	XXX.....	0
	416649	61 4	HARTFORD GLOBAL LEADERS FUND - R3.....		08/20/2010	DIVIDEND REINVESTMENT.....	7,380.070	100.000	XXX.....	0
	416649	31 7	HARTFORD GLOBAL LEADERS FUND - R4.....		08/20/2010	DIVIDEND REINVESTMENT.....	7,332.000	100.009	XXX.....	0
	41664L	88 0	HARTFORD GLOBAL LEADERS FUND - R5.....		06/30/2010	DIVIDEND REINVESTMENT.....	6,332.280	95.044	XXX.....	0
	41664M	58 1	HARTFORD GLOBAL REAL ASSET FD-A.....		11/30/2010	DIVIDEND REINVESTMENT.....	603,783.300	6,042.600	XXX.....	0
	41664M	57 3	HARTFORD GLOBAL REAL ASSET FD-C.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,265.600	2,014.200	XXX.....	0
	41664M	56 5	HARTFORD GLOBAL REAL ASSET FD-I.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,259.980	2,014.200	XXX.....	0
	41664M	54 0	HARTFORD GLOBAL REAL ASSET FD-R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,263.350	2,014.200	XXX.....	0
	41664M	53 2	HARTFORD GLOBAL REAL ASSET FD-R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	201,261.100	2,014.200	XXX.....	0
	41664M	51 6	HARTFORD GLOBAL REAL ASSET FD-R5.....		12/07/2010	DIVIDEND REINVESTMENT.....	201,259.980	2,014.200	XXX.....	0
	41664M	55 7	HARTFORD GLOBAL REAL ASSET FD-Y.....		11/30/2010	DIVIDEND REINVESTMENT.....	905,664.890	9,063.900	XXX.....	0
	416649	45 7	HARTFORD GROWTH ALLOC FUND - R4.....		10/25/2010	DIVIDEND REINVESTMENT.....	9,328.360	100.000	XXX.....	0
	416649	15 0	HARTFORD GROWTH ALLOC FUND - R5.....		08/20/2010	DIVIDEND REINVESTMENT.....	9,671.180	100.000	XXX.....	0
	416641	88 4	HARTFORD GROWTH FUND - R4.....		10/25/2010	DIVIDEND REINVESTMENT.....	6,301.190	100.000	XXX.....	0
	416641	84 3	HARTFORD GROWTH FUND - R5.....		01/05/2010	DIVIDEND REINVESTMENT.....	6,657.140	100.390	XXX.....	0
	416529	81 6	HARTFORD GROWTH OPPORT FD - CL Y.....		06/30/2010	DIVIDEND REINVESTMENT.....	224.540	5.318	XXX.....	0
	416645	45 5	HARTFORD HIGH YIELD CLASS Y: HYP.....		11/30/2010	DIVIDEND REINVESTMENT.....	13,867.290	101,230	XXX.....	0
	416649	34 1	HARTFORD HIGH YIELD FUND - R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	10,441.500	74,744	XXX.....	0
	41664L	60 9	HARTFORD HIGH YIELD FUND - R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	14,489.340	103,763	XXX.....	0
	41664M	66 4	HARTFORD INTERNATIONAL VALUE FD-A.....		11/30/2010	DIVIDEND REINVESTMENT.....	102,085.010	1,024,624	XXX.....	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
E13.29	41664M	65 6	HARTFORD INTERNATIONAL VALUE FD-C.....		11/30/2010	DIVIDEND REINVESTMENT.....	51,046.050	512,312	XXX.....	0
	41664M	63 1	HARTFORD INTERNATIONAL VALUE FD-I.....		11/30/2010	DIVIDEND REINVESTMENT.....	51,041.620	512,312	XXX.....	0
	41664M	62 3	HARTFORD INTERNATIONAL VALUE FD-R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	51,044.280	512,312	XXX.....	0
	41664M	61 5	HARTFORD INTERNATIONAL VALUE FD-R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	51,042.510	512,312	XXX.....	0
	41664M	59 9	HARTFORD INTERNATIONAL VALUE FD-R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	51,041.620	512,312	XXX.....	0
	41664M	64 9	HARTFORD INTERNATIONAL VALUE FD-Y.....		11/30/2010	DIVIDEND REINVESTMENT.....	153,122.230	1,536,936	XXX.....	0
	416649	38 2	HARTFORD INTL CA APPREC FD - R4.....		10/25/2010	DIVIDEND REINVESTMENT.....	10,449.320	100,000	XXX.....	0
	41664L	20 3	HARTFORD INTL CA APPREC FD - R5.....		04/30/2010	DIVIDEND REINVESTMENT.....	10,364.140	95,132	XXX.....	0
	416646	80 0	HARTFORD INTL CAP APPREC FD CL - Y.....		08/20/2010	DIVIDEND REINVESTMENT.....	11,286.680	100,000	XXX.....	0
	41664L	82 3	HARTFORD INTL OPPORTUNITIES FUND.....		11/03/2010	DIVIDEND REINVESTMENT.....	7,171.380	100,894	XXX.....	0
	41664M	73 0	HARTFORD INTL SMALL COMPANY FD-R3.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,803.920	100,000	XXX.....	0
	41664M	72 2	HARTFORD INTL SMALL COMPANY FD-R4.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,803.920	100,000	XXX.....	0
	41664M	71 4	HARTFORD INTL SMALL COMPANY FD-R5.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,803.920	100,000	XXX.....	0
	416646	10 7	HARTFORD MIDCAP VALUE FUND - A.....		08/04/2010	DIVIDEND REINVESTMENT.....	1,479,710.870	14,367,993	XXX.....	0
	416646	20 6	HARTFORD MIDCAP VALUE FUND - B.....		07/30/2010	DIVIDEND REINVESTMENT.....	27,078.990	241,274	XXX.....	0
	416646	30 5	HARTFORD MIDCAP VALUE FUND - C.....		07/30/2010	DIVIDEND REINVESTMENT.....	27,178.300	241,615	XXX.....	0
	416646	87 5	HARTFORD MIDCAP VALUE FUND - Y.....		08/04/2010	DIVIDEND REINVESTMENT.....	9,250.900	94,174	XXX.....	0
	41664M	42 5	HARTFORD MIDCAP VALUE FUND-I.....		06/01/2010	DIVIDEND REINVESTMENT.....	10,298.660	100,000	XXX.....	0
	41664M	69 8	HARTFORD MIDCAP VALUE FUND-R3.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,832.840	100,000	XXX.....	0
	41664M	67 2	HARTFORD MIDCAP VALUE FUND-R5.....		06/01/2010	DIVIDEND REINVESTMENT.....	9,832.840	100,000	XXX.....	0
	41664L	80 7	HARTFORD MONEY MARKET FUND.....		10/25/2010	DIVIDEND REINVESTMENT.....	100,000.000	100,000	XXX.....	0
	416648	19 4	HARTFORD SEL S/C VALUE FND-A.....		08/03/2010	DIVIDEND REINVESTMENT.....	8,275.740	73,311	XXX.....	0
	416648	16 0	HARTFORD SEL S/C VALUE FND-Y.....		08/06/2010	Various.....	10,787.420	100,412	XXX.....	0
	416641	82 7	HARTFORD SMALLCAP GROWTH FUND.....		08/20/2010	DIVIDEND REINVESTMENT.....	3,947.890	100,000	XXX.....	0
	41664L	58 3	HARTFORD STRATEGIC INCOME CL Y.....		11/30/2010	DIVIDEND REINVESTMENT.....	10,953.870	100,768	XXX.....	0
	416648	27 7	HARTFORD TARGET RETIRE 2030 FD-Y.....		08/20/2010	DIVIDEND REINVESTMENT.....	11,750.880	100,000	XXX.....	0
	416649	21 8	HARTFORD TARGET RETIREMENT 2010.....		10/25/2010	DIVIDEND REINVESTMENT.....	10,570.830	100,000	XXX.....	0
	41664L	78 1	HARTFORD TARGET RETIREMENT 2010.....		08/20/2010	DIVIDEND REINVESTMENT.....	10,940.920	100,000	XXX.....	0
	41664L	22 9	HARTFORD TARGET RETIREMENT 2015.....		11/30/2010	DIVIDEND REINVESTMENT.....	3,086.570	39,214	XXX.....	0
	41664L	23 7	HARTFORD TARGET RETIREMENT 2015.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,844.540	36,039	XXX.....	0
	41664L	24 5	HARTFORD TARGET RETIREMENT 2015.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,661.480	33,711	XXX.....	0
	41664L	77 3	HARTFORD TARGET RETIREMENT 2020.....		10/25/2010	DIVIDEND REINVESTMENT.....	10,040.160	100,000	XXX.....	0
	416648	32 7	HARTFORD TARGET RETIREMENT 2020 FD.....		04/30/2010	DIVIDEND REINVESTMENT.....	9,146.340	90,000	XXX.....	0
	41664L	21 1	HARTFORD TARGET RETIREMENT 2025 R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,627.270	20,709	XXX.....	0
	41664L	19 5	HARTFORD TARGET RETIREMENT 2025 R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,795.070	22,822	XXX.....	0
	41664L	18 7	HARTFORD TARGET RETIREMENT 2025 R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,889.590	24,056	XXX.....	0
	41664L	17 9	HARTFORD TARGET RETIREMENT 2035 R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,218.570	29,010	XXX.....	0
	41664L	16 1	HARTFORD TARGET RETIREMENT 2035 R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,308.890	30,105	XXX.....	0
	41664L	15 3	HARTFORD TARGET RETIREMENT 2035 R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,449.500	31,962	XXX.....	0
	41664M	10 2	HARTFORD TARGET RETIREMENT 2040 R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,685.440	22,023	XXX.....	0
	41664M	20 1	HARTFORD TARGET RETIREMENT 2040 R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,821.090	23,675	XXX.....	0
	41664M	30 0	HARTFORD TARGET RETIREMENT 2040 R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,921.450	25,019	XXX.....	0
	41664M	40 9	HARTFORD TARGET RETIREMENT 2045 R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	1,921.250	25,371	XXX.....	0
	41664M	50 8	HARTFORD TARGET RETIREMENT 2045 R4.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,148.980	28,275	XXX.....	0
	41664M	60 7	HARTFORD TARGET RETIREMENT 2045 R5.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,185.040	28,739	XXX.....	0
	41664M	70 6	HARTFORD TARGET RETIREMENT 2050 R3.....		11/30/2010	DIVIDEND REINVESTMENT.....	2,007.390	26,425	XXX.....	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
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4.....			.....	11/30/2010	DIVIDEND REINVESTMENT.....	2,242.650	29,437	XXX.....	0
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5.....			.....	11/30/2010	DIVIDEND REINVESTMENT.....	2,401.860	31,562	XXX.....	0
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A.....			.....	11/30/2010	DIVIDEND REINVESTMENT.....	29,555.580	273,942	XXX.....	0
41664L 83 1	HARTFORD TOTAL RETURN BOND FUND.....			.....	11/30/2010	DIVIDEND REINVESTMENT.....	9,250.770	100,551	XXX.....	0
416649 27 5	HARTFORD VALUE FUND.....			.....	11/03/2010	DIVIDEND REINVESTMENT.....	9,809.540	100,761	XXX.....	0
41664L 85 6	HARTFORD VALUE FUND.....			.....	11/03/2010	DIVIDEND REINVESTMENT.....	8,694.890	95,865	XXX.....	0
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4.....			.....	08/20/2010	DIVIDEND REINVESTMENT.....	8,386.800	100,053	XXX.....	0
41664M 68 0	THE HARTFORD MIDCAP VALUE FUND-R4.....			.....	06/01/2010	DIVIDEND REINVESTMENT.....	9,832.840	100,000	XXX.....	0
9299999.	Total - Common Stocks - Mutual Funds.....							73,118,611	XXX.....	0
9799997.	Total - Common Stocks - Part 3.....							102,357,810	XXX.....	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....							9,441,241	XXX.....	0
9799999.	Total - Common Stocks.....							111,799,051	XXX.....	0
9899999.	Total - Preferred and Common Stocks.....							146,536,679	XXX.....	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							10,870,032,466	XXX.....	41,777,366

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Government																					
3133XP	Y5	7	FHLB	03/12/2010	MATURED		3,200,000	3,200,000	3,193,408	3,199,299	0	701	0	701	0	3,200,000	0	0	0	44,000	03/12/2010
3133XV	QF	1	FHLB	05/19/2010	CALL TRANSACTION		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	300,000	11/20/2012
36200Q	JD	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		887	887	925	927	0	(40)	0	(40)	0	887	0	0	0	47	03/01/2032
36200Q	WP	5	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		847	847	883	882	0	(36)	0	(36)	0	847	0	0	0	40	01/01/2032
36200R	MP	4	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		1,805	1,805	1,839	1,890	0	(85)	0	(85)	0	1,805	0	0	0	78	09/01/2031
36200R	QV	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		83	83	87	90	0	(7)	0	(7)	0	83	0	0	0	4	01/01/2032
36200W	TB	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		740	740	755	775	0	(35)	0	(35)	0	740	0	0	0	15	11/01/2031
36201C	PY	4	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		2,197	2,197	2,230	2,242	0	(45)	0	(45)	0	2,197	0	0	0	89	01/01/2032
36201D	KV	3	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		144,599	144,599	148,621	151,736	0	(7,137)	0	(7,137)	0	144,599	0	0	0	8,059	05/01/2032
36201E	3C	2	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		127,224	127,224	130,762	134,148	0	(6,924)	0	(6,924)	0	127,224	0	0	0	6,451	05/01/2032
36201F	PK	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		35,474	35,474	36,461	37,602	0	(2,128)	0	(2,128)	0	35,474	0	0	0	2,408	05/01/2032
36201F	Q6	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		4,204	4,204	4,321	4,413	0	(209)	0	(209)	0	4,204	0	0	0	235	05/01/2032
36201F	T5	6	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		724	724	737	756	0	(32)	0	(32)	0	724	0	0	0	32	03/01/2032
36201J	EW	5	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		8,523	8,523	8,768	8,959	0	(436)	0	(436)	0	8,523	0	0	0	372	04/01/2032
36201K	KP	0	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		45	45	45	47	0	(2)	0	(2)	0	45	0	0	0	2	04/01/2032
36201M	YX	4	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		20,814	20,814	21,220	21,672	0	(858)	0	(858)	0	20,814	0	0	0	903	03/01/2032
36201T	6Z	5	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		82,884	82,884	86,627	90,659	0	(7,775)	0	(7,775)	0	82,884	0	0	0	2,427	07/01/2032
36201U	AH	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		6,143	6,143	6,405	6,837	0	(694)	0	(694)	0	6,143	0	0	0	262	08/01/2032
36203A	7J	9	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		1,161	1,161	1,192	1,180	0	(19)	0	(19)	0	1,161	0	0	0	54	06/01/2023
36203A	EN	2	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		863	863	843	850	0	13	0	13	0	863	0	0	0	34	01/01/2023
36203A	MJ	2	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		387	387	398	394	0	(7)	0	(7)	0	387	0	0	0	18	05/01/2023
36203B	UC	6	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		485	485	498	495	0	(10)	0	(10)	0	485	0	0	0	23	05/01/2023
36203B	VU	5	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		487	487	491	490	0	(3)	0	(3)	0	487	0	0	0	20	10/01/2023
36203C	T4	4	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		1,179	1,179	1,152	1,159	0	20	0	20	0	1,179	0	0	0	56	01/01/2023
36203C	TY	8	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		218	218	213	215	0	3	0	3	0	218	0	0	0	10	01/01/2023
36203C	VJ	8	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		2,035	2,035	2,053	2,048	0	(13)	0	(13)	0	2,035	0	0	0	77	11/01/2023
36203D	5N	6	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		191	191	195	194	0	(3)	0	(3)	0	191	0	0	0	9	05/01/2023
36203F	5E	1	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	3	05/01/2023
36203F	B7	9	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		501	501	514	511	0	(10)	0	(10)	0	501	0	0	0	23	04/01/2023
36203F	QZ	1	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		271	271	265	267	0	4	0	4	0	271	0	0	0	13	01/01/2023
36203G	4M	2	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		1,337	1,337	1,371	1,362	0	(26)	0	(26)	0	1,337	0	0	0	63	05/01/2023
36203H	KZ	3	GNMA 30YR	09/01/2010	SCHEDULED REDEMPTION		23,225	23,225	23,827	23,769	0	(544)	0	(544)	0	23,225	0	0	0	1,271	05/01/2023
36203H	Q4	6	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		383	383	394	391	0	(7)	0	(7)	0	383	0	0	0	18	05/01/2023
36203K	2F	0	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		21,423	21,423	21,979	21,790	0	(366)	0	(366)	0	21,423	0	0	0	811	06/01/2023
36203K	5A	8	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		7,702	7,702	7,905	7,834	0	(132)	0	(132)	0	7,702	0	0	0	190	04/01/2023
36203K	PE	8	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		645	645	662	654	0	(9)	0	(9)	0	645	0	0	0	30	06/01/2023
36203L	FE	7	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		84	84	86	86	0	(2)	0	(2)	0	84	0	0	0	4	06/01/2023
36203L	KA	9	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		1,401	1,401	1,413	1,410	0	(10)	0	(10)	0	1,401	0	0	0	57	11/01/2023
36203L	TP	7	GNMA 30YR	11/01/2010	SCHEDULED REDEMPTION		4,179	4,179	4,274	4,243	0	(64)	0	(64)	0	4,179	0	0	0	273	04/01/2023
36203M	2C	3	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		4,592	4,592	4,714	4,679	0	(87)	0	(87)	0	4,592	0	0	0	335	05/01/2023
36203M	JQ	4	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		6,190	6,190	6,353	6,313	0	(123)	0	(123)	0	6,190	0	0	0	349	05/01/2023
36203N	VR	6	GNMA 30YR	12/01/2010	SCHEDULED REDEMPTION		390	390	400	400	0	(10)	0	(10)	0	390	0	0	0	18	06/01/2023

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For re- ign	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
36203P 2Q 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,557	1,557	1,598	1,597	0	(40)	0	(40)	0	1,557	0	0	0	113	05/01/2023.
36203Q CT 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,428	2,428	2,492	2,485	0	(56)	0	(56)	0	2,428	0	0	0	115	05/01/2023.
36203Q DE 8	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		582	582	597	593	0	(11)	0	(11)	0	582	0	0	0	28	06/01/2023.
36203Q PW 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		829	829	851	844	0	(15)	0	(15)	0	829	0	0	0	39	06/01/2023.
36203R 7L 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		4,367	4,367	4,466	4,424	0	(58)	0	(58)	0	4,367	0	0	0	205	05/01/2023.
36203R Q8 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,517	1,517	1,557	1,548	0	(30)	0	(30)	0	1,517	0	0	0	71	06/01/2023.
36203S 6P 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		124	124	127	126	0	(2)	0	(2)	0	124	0	0	0	6	05/01/2023.
36203S 6T 9	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		98	98	101	100	0	(2)	0	(2)	0	98	0	0	0	4	05/01/2023.
36203S 6U 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		545	545	558	555	0	(9)	0	(9)	0	545	0	0	0	27	05/01/2023.
36203S AF 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		478	478	489	486	0	(8)	0	(8)	0	478	0	0	0	23	05/01/2023.
36203T BR 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,037	2,037	2,090	2,069	0	(31)	0	(31)	0	2,037	0	0	0	95	06/01/2023.
36203T DC 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,319	1,319	1,331	1,327	0	(8)	0	(8)	0	1,319	0	0	0	52	08/01/2023.
36203T TD 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,239	1,239	1,250	1,247	0	(8)	0	(8)	0	1,239	0	0	0	50	10/01/2023.
36203X E5 1	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,081	1,081	1,110	1,100	0	(19)	0	(19)	0	1,081	0	0	0	51	06/01/2023.
36203X ZN 9	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		284	284	286	286	0	(2)	0	(2)	0	284	0	0	0	12	10/01/2023.
36204C 5D 9	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,873	1,873	1,890	1,885	0	(12)	0	(12)	0	1,873	0	0	0	75	10/01/2023.
36204D KG 3	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		824	824	832	829	0	(5)	0	(5)	0	824	0	0	0	33	01/01/2024.
36204D MP 1	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		4,186	4,186	4,224	4,211	0	(25)	0	(25)	0	4,186	0	0	0	195	04/01/2024.
36204H LJ 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		174	174	176	175	0	(1)	0	(1)	0	174	0	0	0	7	11/01/2023.
36204H ZP 8	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,464	1,464	1,477	1,472	0	(8)	0	(8)	0	1,464	0	0	0	59	09/01/2023.
36204L YF 2	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		3,079	3,079	3,108	3,099	0	(19)	0	(19)	0	3,079	0	0	0	125	11/01/2023.
36204U RQ 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,580	1,580	1,595	1,590	0	(10)	0	(10)	0	1,580	0	0	0	64	12/01/2023.
36204Y MY 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		76	76	77	77	0	(0)	0	(0)	0	76	0	0	0	3	04/01/2024.
36205D DD 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		860	860	863	862	0	(2)	0	(2)	0	860	0	0	0	27	03/01/2024.
36205J U9 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,126	2,126	2,146	2,139	0	(13)	0	(13)	0	2,126	0	0	0	102	05/01/2024.
36206Y RM 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		190	190	195	198	0	(7)	0	(7)	0	190	0	0	0	9	06/01/2026.
362072 JH 4	GNMA	30YR			02/01/2010.	SCHEDULED REDEMPTION		571	571	614	573	0	(2)	0	(2)	0	571	0	0	0	8	06/01/2010.
362075 UK 7	GNMA	30YR			07/01/2010.	SCHEDULED REDEMPTION		676	676	726	679	0	(3)	0	(3)	0	676	0	0	0	30	10/01/2010.
36207A LG 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		535	535	548	554	0	(20)	0	(20)	0	535	0	0	0	25	07/01/2026.
36207M DT 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		480	480	492	496	0	(16)	0	(16)	0	480	0	0	0	21	04/01/2027.
36207Q JY 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,316	1,316	1,350	1,361	0	(45)	0	(45)	0	1,316	0	0	0	92	03/01/2027.
36207R GE 9	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		64	64	66	66	0	(2)	0	(2)	0	64	0	0	0	3	02/01/2027.
36207T X3 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		234	234	240	242	0	(8)	0	(8)	0	234	0	0	0	11	03/01/2027.
36207W 3V 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		3,769	3,769	3,864	3,892	0	(123)	0	(123)	0	3,769	0	0	0	229	02/01/2027.
362089 Y2 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		444	444	477	454	0	(10)	0	(10)	0	444	0	0	0	32	02/01/2013.
36208G L2 2	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,541	1,541	1,580	1,592	0	(51)	0	(51)	0	1,541	0	0	0	75	12/01/2027.
36208M 3T 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		364	364	373	379	0	(15)	0	(15)	0	364	0	0	0	17	08/01/2027.
362091 3W 8	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		172	172	185	177	0	(5)	0	(5)	0	172	0	0	0	12	07/01/2013.
362093 GK 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		657	657	706	673	0	(16)	0	(16)	0	657	0	0	0	47	03/01/2013.
362097 TM 9	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,165	1,165	1,251	1,196	0	(31)	0	(31)	0	1,165	0	0	0	84	06/01/2013.
36209A 6R 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		25	25	25	25	0	(1)	0	(1)	0	25	0	0	0	1	07/01/2030.
36209E BV 3	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		3,339	3,339	3,377	3,427	0	(88)	0	(88)	0	3,339	0	0	0	169	08/01/2030.
36209E VR 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		50	50	52	53	0	(2)	0	(2)	0	50	0	0	0	2	10/01/2028.

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21											
CUSIP Identification			Description				Disposal Date			Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/ Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)			Current Year's (Amortization)/ Accretion			Current Year's Other Than Temporary Impairment Recognized			Total Change in B./A.C.V. (11+12-13)			Total Foreign Exchange Change in B./A.C.V.			Book/ Adjusted Carrying Value at Disposal Date			Foreign Exchange Gain (Loss) on Disposal			Realized Gain (Loss) on Disposal			Total Gain (Loss) on Disposal			Bond Interest/ Stock Dividends Received During Year			Maturity Date	
36209S	TU	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			2,764		2,764		2,882		3,025		0		(261)		0		(261)		0		2,764		0		0		0		0		94		06/01/2028.																			
36209U	WT	9	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			115		115		116		118		0		(3)		0		(3)		0		115		0		0		0		0		5		08/01/2030.																			
3620A1	X7	8	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			89,441		89,441		92,341		92,229		0		(2,788)		0		(2,788)		0		89,441		0		0		0		0		3,394		06/01/2039.																			
3620A8	LU	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			149,500		149,500		154,347		154,154		0		(4,654)		0		(4,654)		0		149,500		0		0		0		0		6,102		08/01/2039.																			
3620A9	SH	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			254,556		254,556		262,809		262,476		0		(7,920)		0		(7,920)		0		254,556		0		0		0		0		9,640		09/01/2039.																			
3620AA	SG	4	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			356,603		356,603		361,283		0		0		(4,680)		0		(4,680)		0		356,603		0		0		0		0		6,433		08/01/2039.																			
3620AC	3Z	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			606,174		606,174		625,827		625,034		0		(18,860)		0		(18,860)		0		606,174		0		0		0		0		22,945		09/01/2039.																			
3620AC	4G	6	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			83,097		83,097		85,791		85,682		0		(2,585)		0		(2,585)		0		83,097		0		0		0		0		2,961		09/01/2039.																			
3620AF	HV	2	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			317,777		317,777		321,948		0		0		(4,171)		0		(4,171)		0		317,777		0		0		0		0		5,033		12/01/2039.																			
3620AH	E5	8	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			115,748		115,748		117,267		0		0		(1,519)		0		(1,519)		0		115,748		0		0		0		0		2,115		12/01/2039.																			
36210P	UP	7	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			10		10		10		10		0		(0)		0		(0)		0		10		0		0		0		0		0		0		02/01/2029.																	
36210X	JR	9	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			7,998		7,998		8,071		8,146		0		(148)		0		(148)		0		7,998		0		0		0		0		322		11/01/2029.																			
36211S	XZ	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			130		130		135		143		0		(13)		0		(13)		0		130		0		0		0		0		6		11/01/2029.																			
36211Y	YP	3	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			803		803		810		820		0		(17)		0		(17)		0		803		0		0		0		0		40		08/01/2030.																			
36212J	WR	3	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			5,071		5,071		5,129		5,170		0		(100)		0		(100)		0		5,071		0		0		0		0		207		08/01/2030.																			
36212W	NT	0	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			29,467		29,467		30,728		30,936		0		(1,469)		0		(1,469)		0		29,467		0		0		0		0		744		09/01/2031.																			
36213D	3C	0	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			2,762		2,762		2,803		2,824		0		(62)		0		(62)		0		2,762		0		0		0		0		133		02/01/2032.																			
36213E	FP	6	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			2,315		2,315		2,359		2,429		0		(115)		0		(115)		0		2,315		0		0		0		0		101		01/01/2032.																			
36213E	QC	3	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			48,735		48,735		50,814		51,017		0		(2,281)		0		(2,281)		0		48,735		0		0		0		0		2,436		12/01/2031.																			
36213E	SK	3	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			4,478		4,478		4,544		4,590		0		(112)		0		(112)		0		4,478		0		0		0		0		144		01/01/2032.																			
36213E	YA	8	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			2,359		2,359		2,405		2,458		0		(99)		0		(99)		0		2,359		0		0		0		0		99		04/01/2032.																			
36213F	2M	4	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			27,943		27,943		29,139		29,471		0		(1,528)		0		(1,528)		0		27,943		0		0		0		0		1,678		04/01/2032.																			
36213G	AL	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			15,600		15,600		15,904		16,205		0		(605)		0		(605)		0		15,600		0		0		0		0		683		02/01/2032.																			
36213S	EB	7	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			394		394		402		413		0		(19)		0		(19)		0		394		0		0		0		0		17		06/01/2031.																			
36213T	6Y	4	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			12,386		12,386		12,624		12,873		0		(486)		0		(486)		0		12,386		0		0		0		0		734		10/01/2031.																			
36213X	QX	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			99,793		99,793		101,165		102,107		0		(2,315)		0		(2,315)		0		99,793		0		0		0		0		3,554		03/01/2032.																			
36215R	LQ	6	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			4,320		4,320		4,682		4,628		0		(308)		0		(308)		0		4,320		0		0		0		0		192		03/01/2016.																			
36216X	3Q	2	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			893		893		899		897		0		(4)		0		(4)		0		893		0		0		0		0		38		02/01/2024.																			
36217M	ZM	9	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			3,884		3,884		3,795		3,817		0		66		0		66		0		3,884		0		0		0		0		280		01/01/2023.																			
362194	A7	7	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			1,903		1,903		1,953		1,956		0		(53)		0		(53)		0		1,903		0		0		0		0		89		06/01/2023.																			
36220C	V6	5	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			6,153		6,153		6,832		7,234		0		(1,080)		0		(1,080)		0		6,153		0		0		0		0		385		05/01/2019.																			
36220K	6H	1	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			20,073		20,073		22,287		22,483		0		(2,410)		0		(2,410)		0		20,073		0		0		0		0		922		08/01/2019.																			
36223M	7D	2	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			466		466		477		474		0		(7)		0		(7)		0		466		0		0		0		0		22		05/01/2023.																			
36223S	GQ	0	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			121		121		118		119		0		2		0		2		0		121		0		0		0		0		5		02/01/2022.																			
36223W	PU	2	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			251		251		245		247		0		4		0		4		0		251		0		0		0		0		12		01/01/2023.																			
36223X	RY	0	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			321		321		314		317		0		5		0		5		0		321		0		0		0		0		15		01/01/2023.																			
36223Y	TX	8	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			822		822		841		836		0		(14)		0		(14)		0		822		0		0		0		0		29		05/01/2023.																			
36224B	LV	9	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			28		28		28		28		0		0		0		0		0		28		0		0		0		0		1		11/01/2022.																			
36224C	YH	4	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			116		116		117		117		0		(1)		0		(1)		0		116		0		0		0		0		5		09/01/2023.																			
36224E	TU	7	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			982		982		991		988		0		(6)		0		(6)		0		982		0		0		0		0		47		11/01/2023.																			
36224F	DV	9	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			195		195		191		192		0		3		0		3		0		195		0		0		0		0		9		01/01/2023.																			
36224J	F5	6	GNMA	30YR		12/01/2010.	SCHEDULED REDEMPTION			429		429		441		436		0		(7)		0		(7)		0		429		0		0		0		0		20		10/01/2022.																			

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For re i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36224J L7 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,151	1,151	1,125	1,135	0	17	0	17	0	1,151	0	0	0	62	01/01/2023.
36224K X5 3	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,126	2,126	2,174	2,149	0	(23)	0	(23)	0	2,126	0	0	0	100	01/01/2023.
36224N MP 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,242	0	7	0	7	0	1,250	0	0	0	58	03/01/2023.
36224P 6G 8	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		534	534	522	526	0	8	0	8	0	534	0	0	0	25	01/01/2023.
36224P SX 7	GNMA	30YR			09/01/2010.	SCHEDULED REDEMPTION		604	604	590	594	0	10	0	10	0	604	0	0	0	33	01/01/2023.
36224R WB 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		165	165	161	162	0	3	0	3	0	165	0	0	0	8	02/01/2023.
36224S BC 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		411	411	401	403	0	7	0	7	0	411	0	0	0	19	01/01/2023.
36224S TX 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,963	1,963	1,919	1,937	0	27	0	27	0	1,963	0	0	0	90	02/01/2023.
36224T VN 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		153	153	149	150	0	2	0	2	0	153	0	0	0	9	11/01/2022.
36224U AX 5	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		874	874	854	860	0	14	0	14	0	874	0	0	0	32	12/01/2022.
36224U FW 2	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,295	2,295	2,243	2,258	0	37	0	37	0	2,295	0	0	0	108	01/01/2023.
36224U T6 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		230	230	236	234	0	(4)	0	(4)	0	230	0	0	0	11	11/01/2022.
36224U VE 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		243	243	237	239	0	3	0	3	0	243	0	0	0	11	01/01/2023.
36224V 6V 2	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		304	304	312	314	0	(10)	0	(10)	0	304	0	0	0	14	05/01/2023.
36224V C8 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		4,047	4,047	4,154	4,119	0	(72)	0	(72)	0	4,047	0	0	0	213	05/01/2023.
36224V DA 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		771	771	792	785	0	(14)	0	(14)	0	771	0	0	0	36	05/01/2023.
36224W GP 2	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,547	1,547	1,533	1,536	0	10	0	10	0	1,547	0	0	0	71	04/01/2023.
36224W GU 1	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		80	80	83	83	0	(3)	0	(3)	0	80	0	0	0	4	04/01/2023.
36224W RM 7	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		17,585	17,585	17,983	17,869	0	(285)	0	(285)	0	17,585	0	0	0	1,137	05/01/2023.
36224X 4A 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		12,822	12,822	12,710	12,745	0	78	0	78	0	12,822	0	0	0	432	04/01/2023.
36224X L6 6	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		168	168	172	171	0	(3)	0	(3)	0	168	0	0	0	8	01/01/2023.
36224X ZT 1	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		138	138	135	136	0	2	0	2	0	138	0	0	0	7	02/01/2023.
36224X ZY 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		322	322	315	317	0	5	0	5	0	322	0	0	0	15	02/01/2023.
36224Y 5G 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,381	1,381	1,350	1,361	0	21	0	21	0	1,381	0	0	0	65	01/01/2023.
36224Y JN 0	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		179	179	175	176	0	3	0	3	0	179	0	0	0	8	01/01/2023.
36224Y QD 4	GNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	1	03/01/2023.
36203C 2A 9	GNMA	30YR 1994			12/01/2010.	SCHEDULED REDEMPTION		2,326	2,326	2,347	2,340	0	(14)	0	(14)	0	2,326	0	0	0	95	02/01/2024.
36203M BR 0	GNMA	30YR 1994			12/01/2010.	SCHEDULED REDEMPTION		3,533	3,533	3,566	3,551	0	(18)	0	(18)	0	3,533	0	0	0	129	04/01/2024.
362129 7J 1	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		110	110	110	110	0	(0)	0	(0)	0	110	0	0	0	9	04/01/2011.
362131 Q9 8	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		2,518	2,518	2,539	2,521	0	(3)	0	(3)	0	2,518	0	0	0	180	01/01/2011.
362134 3G 1	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		4,412	4,412	4,412	4,412	0	0	0	0	0	4,412	0	0	0	375	03/01/2011.
362136 A6 0	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		265	265	279	283	0	(18)	0	(18)	0	265	0	0	0	19	05/01/2013.
362137 5D 9	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		5,343	5,343	4,205	4,749	0	594	0	594	0	5,343	0	0	0	352	08/01/2013.
36221A YT 5	GNMA	30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		1,849	1,849	1,849	1,849	0	0	0	0	0	1,849	0	0	0	154	09/01/2013.
36225B G7 7	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		5,025	5,025	5,197	5,392	0	(367)	0	(367)	0	5,025	0	0	0	207	12/01/2029.
36225B LL 0	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		17,406	17,406	18,002	18,662	0	(1,256)	0	(1,256)	0	17,406	0	0	0	770	12/01/2030.
36225B MV 7	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		35,618	35,618	37,143	39,240	0	(3,621)	0	(3,621)	0	35,618	0	0	0	1,652	08/01/2029.
36225B NC 8	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		98,754	98,754	102,113	105,559	0	(6,805)	0	(6,805)	0	98,754	0	0	0	4,048	05/01/2031.
36225B PM 4	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		99,337	99,337	101,833	104,559	0	(5,222)	0	(5,222)	0	99,337	0	0	0	3,969	09/01/2031.
36225B TE 8	GNMA	30YR PLATINUM			12/01/2010.	SCHEDULED REDEMPTION		78,075	78,075	81,405	81,398	0	(3,323)	0	(3,323)	0	78,075	0	0	0	2,931	05/01/2032.
36202D 4Q 1	GNMA2	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,063,745	1,063,745	1,102,805	1,096,513	0	(32,767)	0	(32,767)	0	1,063,745	0	0	0	34,308	03/01/2034.
36202E 3E 7	GNMA2	30YR			12/01/2010.	Various		11,955,308	11,745,887	11,984,475	11,960,456	0	(94,149)	0	(94,149)	0	11,866,308	0	89,000	89,000	328,143	03/01/2039.
36202E AL 3	GNMA2	30YR			12/01/2010.	SCHEDULED REDEMPTION		978,828	978,828	1,016,452	1,005,730	0	(26,901)	0	(26,901)	0	978,828	0	0	0	33,976	09/01/2034.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36202E KL 2	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		16,271	16,271	16,374	16,329	0	(58)	0	(58)	0	16,271	0	0	0	554	09/01/2036.
36202F B4 7	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		34,361	34,361	36,745	0	0	(2,384)	0	(2,384)	0	34,361	0	0	0	382	10/01/2039.
36202F CN 4	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		146,936	146,936	148,595	148,561	0	(1,625)	0	(1,625)	0	146,936	0	0	0	5,142	11/01/2039.
36202F DB 9	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		200,277	200,277	205,464	205,440	0	(5,163)	0	(5,163)	0	200,277	0	0	0	7,130	12/01/2039.
36202F E6 9	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		597,022	597,022	605,173	0	0	(8,151)	0	(8,151)	0	597,022	0	0	0	16,175	03/01/2040.
36202F EH 5	GNMA2 30YR			12/01/2010.	Various		1,660,447	1,615,932	1,629,707	0	0	(6,772)	0	(6,772)	0	1,622,934	0	37,513	37,513	52,168	02/01/2040.
36202F GD 2	GNMA2 30YR			12/01/2010.	Various		19,974,956	19,372,489	19,683,202	0	0	(8,297)	0	(8,297)	0	19,674,905	0	300,051	300,051	129,955	05/01/2040.
36202F GW 0	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		1,092,387	1,092,387	1,126,791	0	0	(34,404)	0	(34,404)	0	1,092,387	0	0	0	19,174	06/01/2040.
36202F GY 6	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		1,223,954	1,223,954	1,296,517	0	0	(72,563)	0	(72,563)	0	1,223,954	0	0	0	26,743	06/01/2040.
36202F HY 5	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		299,779	299,779	320,342	0	0	(20,563)	0	(20,563)	0	299,779	0	0	0	2,498	07/01/2040.
36202F JR 8	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		120,724	120,724	129,212	0	0	(8,488)	0	(8,488)	0	120,724	0	0	0	1,426	08/01/2040.
36202F KN 5	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		1,517,002	1,517,002	1,603,782	0	0	(86,780)	0	(86,780)	0	1,517,002	0	0	0	15,677	09/01/2040.
36202F LN 4	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		265,235	265,235	277,472	0	0	(12,236)	0	(12,236)	0	265,235	0	0	0	1,691	10/01/2040.
36202F LP 9	GNMA2 30YR			12/01/2010.	SCHEDULED REDEMPTION		42,270	42,270	44,753	0	0	(2,483)	0	(2,483)	0	42,270	0	0	0	245	10/01/2040.
36202L AV 5	GNMA2 30YR GPM			12/01/2010.	SCHEDULED REDEMPTION		706	706	704	705	0	1	0	1	0	706	0	0	0	57	12/01/2013.
83162C NC 3	SBAP_03-20G			07/01/2010.	SCHEDULED REDEMPTION		483,900	483,900	459,860	460,331	0	23,570	0	23,570	0	483,900	0	0	0	21,376	07/01/2023.
83162C SK 0	SBAP_09-20C			09/01/2010.	SCHEDULED REDEMPTION		208,548	208,548	208,548	208,548	0	0	0	0	0	208,548	0	0	0	9,773	03/01/2029.
83162C SL 8	SBAP_09-20D			10/01/2010.	SCHEDULED REDEMPTION		528,823	528,823	528,823	528,823	0	0	0	0	0	528,823	0	0	0	22,792	04/01/2029.
83162C TB 9	SBAP_10-20B			08/01/2010.	SCHEDULED REDEMPTION		192,984	192,984	192,984	0	0	0	0	0	0	192,984	0	0	0	3,640	02/01/2030.
83162C TD 5	SBAP_10-20C			09/01/2010.	SCHEDULED REDEMPTION		101,574	101,574	101,574	0	0	0	0	0	0	101,574	0	0	0	1,939	03/01/2030.
83162C TE 3	SBAP_10-20D			10/01/2010.	SCHEDULED REDEMPTION		69,353	69,353	69,353	0	0	0	0	0	0	69,353	0	0	0	1,403	04/01/2030.
83162C TG 8	SBAP_10-20E			11/01/2010.	SCHEDULED REDEMPTION		1,412,878	1,412,878	1,412,878	0	0	0	0	0	0	1,412,878	0	0	0	27,335	05/01/2030.
83162C TH 6	SBAP_10-20F			12/01/2010.	SCHEDULED REDEMPTION		216,892	216,892	216,892	0	0	0	0	0	0	216,892	0	0	0	3,857	06/01/2030.
912810 EW 4	TREASURY BOND			07/13/2010.	Various		11,564,436	9,060,000	11,493,355	0	0	(4,472)	0	(4,472)	0	11,488,883	0	75,553	75,553	217,281	02/15/2026.
912810 FP 8	TREASURY BOND			11/04/2010.	Various		40,560,835	32,376,300	39,724,508	39,560,942	0	(140,192)	0	(140,192)	0	39,420,750	0	1,140,085	1,140,085	1,760,731	02/15/2031.
912810 PU 6	TREASURY BOND			11/30/2010.	Various		42,438,097	36,027,000	53,894,140	53,442,449	0	(348,608)	0	(348,608)	0	53,093,841	0	(10,655,744)	(10,655,744)	1,641,782	05/15/2037.
912810 QC 5	TREASURY BOND			06/29/2010.	Various		85,653,748	84,257,000	85,978,452	85,974,311	0	(5,618)	0	(5,618)	0	85,968,693	0	(314,944)	(314,944)	2,371,759	08/15/2039.
912810 QD 3	TREASURY BOND			06/29/2010.	Various		213,519,143	215,111,000	210,716,412	122,982,802	0	20,270	0	20,270	0	210,737,035	0	2,782,108	2,782,108	4,129,711	11/15/2039.
912810 QE 1	TREASURY BOND			06/30/2010.	Various		258,773,858	232,688,000	256,822,384	0	0	(1,223)	0	(1,223)	0	256,821,161	0	1,952,697	1,952,697	3,945,530	02/15/2040.
912810 QH 4	TREASURY BOND			12/02/2010.	Various		691,223,759	641,417,000	677,996,875	0	0	(65,603)	0	(65,603)	0	677,931,272	0	13,292,487	13,292,487	5,923,231	05/15/2040.
912810 QK 7	TREASURY BOND			12/28/2010.	Various		107,671,923	111,108,000	110,406,994	0	0	464	0	464	0	110,407,458	0	(2,735,535)	(2,735,535)	947,672	08/15/2040.
912810 QL 5	TREASURY NOTE			12/28/2010.	Various		69,682,464	72,105,000	72,237,176	0	0	(326)	0	(326)	0	72,236,850	0	(2,554,386)	(2,554,386)	301,571	11/15/2040.
912828 HA 1	TREASURY NOTE			03/31/2010.	MORGAN STANLEY & CO. INCORPORATED		1,586,441	1,450,000	1,623,320	1,603,985	0	(4,426)	0	(4,426)	0	1,599,559	0	(13,117)	(13,117)	42,999	08/15/2017.
912828 JB 7	TREASURY NOTE			05/19/2010.	JP MORGAN SECURITIES INC		3,584,391	3,358,000	3,334,914	3,341,636	0	1,781	0	1,781	0	3,343,417	0	240,974	240,974	56,505	05/31/2013.
912828 JT 8	TREASURY NOTE			06/30/2010.	Various		17,947,148	17,501,000	18,113,840	17,988,627	0	(60,820)	0	(60,820)	0	17,927,807	0	19,341	19,341	199,844	11/30/2013.
912828 KT 6	TREASURY NOTE			06/11/2010.	Various		30,501,659	31,218,000	30,394,065	6,897,470	0	9,832	0	9,832	0	30,413,995	0	87,664	87,664	154,682	03/31/2016.
912828 LJ 7	TREASURY NOTE			10/06/2010.	Various		51,359,406	51,217,700	52,215,348	52,200,837	0	(7,885)	0	(7,885)	0	52,192,953	0	(833,547)	(833,547)	868,789	08/15/2019.
912828 LS 7	TREASURY NOTE			06/10/2010.	Various		54,734,849	54,799,000	55,096,670	24,610,643	0	(1,954)	0	(1,954)	0	55,089,595	0	(354,746)	(354,746)	488,445	10/31/2014.
912828 LX 6	TREASURY NOTE			01/07/2010.	Various		3,270,209	3,283,000	3,296,989	6,516	0	(82)	0	(82)	0	3,296,434	0	(26,226)	(26,226)	6,655	11/15/2012.
912828 LY 4	TREASURY NOTE			10/06/2010.	Various		46,627,703	46,245,000	47,012,956	18,670,210	0	1,132	0	1,132	0	47,014,054	0	(386,352)	(386,352)	230,145	11/15/2019.
912828 LZ 1	TREASURY NOTE			09/28/2010.	Various		23,757,236	24,095,000	23,938,040	23,939,406	0	5,253	0	5,253	0	23,944,659	0	(187,423)	(187,423)	110,729	11/30/2014.
912828 MA 5	TREASURY NOTE			02/04/2010.	Various		35,561,454	36,500,000	35,554,130	35,557,201	0	5,825	0	5,825	0	35,563,026	0	(1,572)	(1,572)	138,462	11/30/2016.

SCHEDULE D - PART 4

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
912828 MB 3	TREASURY NOTE			02/04/2010.	Various		88,751,590	89,339,000	88,868,431	88,875,638	0	11,960	0	11,960	0	88,887,598	0	(136,008)	(136,008)	126,157	12/15/2012.
912828 MK 3	TREASURY NOTE			04/07/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/31/2017.
912828 MM 9	TREASURY NOTE			01/29/2010.	Various		33,428,603	33,500,000	33,484,780	33,485,176	0	513	0	513	0	33,485,689	0	(57,085)	(57,085)	32,808	11/30/2011.
912828 MP 2	TREASURY NOTE			06/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2020.
912828 MR 8	TREASURY NOTE			10/06/2010.	BARCLAYS CAPITAL INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/28/2015.
912828 MU 1	TREASURY NOTE			06/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2012.
912828 MW 7	TREASURY NOTE			06/30/2010.	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2015.
912828 MZ 0	TREASURY NOTE			06/11/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2015.
912828 NA 4	TREASURY NOTE			06/29/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2017.
912828 NB 2	TREASURY NOTE			11/04/2010.	Various		2,520,187	2,512,000	2,510,144	0	0	159	0	159	0	2,510,303	0	9,885	9,885	4,326	04/30/2012.
912828 ND 8	TREASURY NOTE			10/19/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2020.
912828 NE 6	TREASURY NOTE			10/15/2010.	BANC OF AMERICA SECURITIES LLC		79,447,966	78,918,000	79,146,122	0	0	(35,306)	0	(35,306)	0	79,110,817	0	337,149	337,149	226,404	05/31/2012.
912828 NF 3	TREASURY NOTE			06/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2015.
912828 NK 2	TREASURY NOTE			08/09/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2017.
912828 NL 0	TREASURY NOTE			12/28/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2015.
912828 NN 6	TREASURY NOTE			08/05/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/15/2013.
912828 NQ 9	TREASURY NOTE			12/16/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2012.
912828 NR 7	TREASURY NOTE			12/13/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2017.
912828 NV 8	TREASURY NOTE			12/28/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2015.
912828 NZ 9	TREASURY NOTE			12/29/2010.	Various		165,589,648	168,022,000	168,458,091	0	0	(7,457)	0	(7,457)	0	168,450,634	0	...(2,860,986)	...(2,860,986)	335,311	09/30/2015.
912828 PA 2	TREASURY NOTE			11/04/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2017.
912828 PB 0	TREASURY NOTE			11/23/2010.	Various		11,349,515	11,417,000	11,407,673	0	0	226	0	226	0	11,407,899	0	(58,384)	(58,384)	5,249	10/15/2013.
912828 PC 8	TREASURY NOTE			12/30/2010.	Various		85,762,914	88,777,000	86,640,951	0	0	4,693	0	4,693	0	86,645,644	0	(882,730)	(882,730)	109,669	11/15/2020.
912828 PD 6	TREASURY NOTE			11/29/2010.	Various		50,110,192	50,161,000	50,174,818	0	0	(253)	0	(253)	0	50,174,566	0	(64,374)	(64,374)	8,725	10/31/2012.
912828 PE 4	TREASURY NOTE			12/28/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/31/2015.
912828 PJ 3	TREASURY NOTE			12/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/30/2015.
912828 PK 0	TREASURY NOTE			12/28/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/30/2017.
912828 PU 8	TREASURY NOTE			12/09/2010.	Various		4,805,621	4,852,000	4,810,509	0	0	310	0	310	0	4,810,819	0	(5,198)	(5,198)	1,282	11/15/2013.
912828 PV 6	TREASURY NOTE			12/16/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/30/2012.
912828 MS 6	TREASURY NOTES			03/31/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/28/2017.
912828 NP 1	TREASURY NOTES			09/03/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2015.
912828 NT 3	TREASURY NOTES			12/28/2010.	Various		429,737,981	431,616,000	434,411,071	0	0	(17,170)	0	(17,170)	0	434,393,902	0	...(4,655,920)	...(4,655,920)	...2,359,539	08/15/2020.
912828 NU 0	TREASURY NOTES			10/20/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2013.
912828 NW 6	TREASURY NOTES			12/13/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2017.
912828 PF 1	TREASURY NOTES			12/02/2010.	Various		14,069,440	14,246,000	14,339,747	0	0	(359)	0	(359)	0	14,339,387	0	(269,948)	(269,948)	14,480	10/31/2017.
912828 PH 7	TREASURY NOTES			09/22/2010.	BARCLAYS CAPITAL INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2012.
912803 BP 7	TREASURY STRIP (PRIN)			12/22/2010.	RBS SECURITIES INC.		135,702,000	300,000,000	168,702,000	173,893,665	0	5,111,627	0	5,111,627	0	179,005,292	0	(43,303,292)	(43,303,292)	0	08/15/2028.
912803 CH 4	TREASURY STRIP (PRIN)			12/22/2010.	DEUTSCHE BANK SECURITIES INC		144,690,000	350,000,000	188,386,320	194,076,704	0	5,637,877	0	5,637,877	0	199,714,581	0	(55,024,581)	(55,024,581)	0	05/15/2030.
0399999.	Total - Bonds - U.S. Government						..3,146,839,387	..3,437,174,567	..3,232,139,903	...1,061,787,783	0	9,601,138	0	9,601,138	0	3,251,856,979	0	(105,017,591)	(105,017,591)	..27,988,815	XXX.....
Bonds - All Other Government																					
B11204 ER 9	BELGIUM KINGDOM OF		F.	06/28/2010.	MATURED		18,500,000	18,500,000	22,474,793	18,686,700	0	(186,700)	0	(186,700)	0	18,500,000	0	0	0	...1,702,000	06/28/2010.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
135087 XM 1	CANADA (GOVERNMENT OF).....	C	11/03/2010.	Various.....			2,541,757	2,323,000	2,576,123	2,536,869	0	(38,915)	0	(38,915)	0	2,497,954	0	43,803	43,803	84,442	06/01/2013.
135087 XX 7	CANADA (GOVERNMENT OF).....	C	12/14/2010.	CIBC WORLD MARKETS CORP ..			228,291	210,000	230,864	0	0	(1,772)	0	(1,772)	0	229,091	0	(800)	(800)	5,087	06/01/2015.
135087 XY 5	CANADA (GOVERNMENT OF).....	C	04/30/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.			101,137	100,000	102,485	100,756	0	(383)	0	(383)	0	100,373	0	764	764	2,690	09/01/2010.
135087 YB 4	CANADA (GOVERNMENT OF).....	C	06/29/2010.	TD SECURITIES (USA) LLC.....			215,604	200,000	208,818	0	0	(209)	0	(209)	0	208,609	0	6,995	6,995	4,636	06/01/2016.
135087 YG 3	CANADA (GOVERNMENT OF).....	C	11/03/2010.	BMO CAPITAL MARKETS CORP..			2,668,323	2,566,000	2,691,925	1,534,856	0	(31,293)	0	(31,293)	0	2,641,423	0	26,900	26,900	76,607	06/01/2012.
135087 YT 5	CANADA (GOVERNMENT OF).....	C	08/10/2010.	Various.....			850,072	850,000	855,007	0	0	(1,101)	0	(1,101)	0	853,905	0	(3,834)	(3,834)	5,613	06/01/2011.
13509P BD 4	CANADA HOUSING TRUST.....	C	10/26/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.			531,425	500,000	499,985	499,991	0	2	0	2	0	499,993	0	31,432	31,432	19,852	12/15/2012.
G1980# AA 9	CAYMAN ISLANDS (GOVERNMENT OF).....	F	10/08/2010.	SCHEDULED REDEMPTION.....			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,333	04/08/2018.
514886 AC 4	LB BADEN-WUERTTTEMBERG.....	F	06/14/2010.	ALADDIN CAPITAL LLC.....			18,603,000	15,900,000	18,228,870	17,568,556	0	(38,514)	0	(38,514)	0	17,530,041	0	1,072,959	1,072,959	1,066,099	02/01/2023.
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND TOB.....	F	09/23/2010.	SCHEDULED REDEMPTION.....			1,662,500	1,662,500	1,662,500	1,662,500	0	0	0	0	0	1,662,500	0	0	0	92,103	03/23/2017.
1099999.	Total - Bonds - All Other Government.....						46,902,108	43,811,500	50,531,369	43,590,228	0	(298,886)	0	(298,886)	0	45,723,890	0	1,178,218	1,178,218	3,094,463	...XXX.....

Bonds - U.S. Political Subdivisions of States

167505 KH 8	CHICAGO ILL BRD ED BUILD AMERICA.....	...	05/20/2010.	BARCLAYS CAPITAL INC.....			11,050,531	10,625,000	10,806,024	10,805,423	0	(909)	0	(909)	0	10,804,514	0	246,017	246,017	436,587	12/01/2039.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						11,050,531	10,625,000	10,806,024	10,805,423	0	(909)	0	(909)	0	10,804,514	0	246,017	246,017	436,587	...XXX.....

Bonds - U.S. Special Revenue and Special Assessment

312963 J6 9	FGOLD 15YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			143,504	143,504	143,213	143,333	0	171	0	171	0	143,504	0	0	0	3,683	12/01/2018.
312963 P5 4	FGOLD 15YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			108,470	108,470	108,249	108,325	0	145	0	145	0	108,470	0	0	0	3,893	12/01/2018.
31336W CC 1	FGOLD 15YR GIANT.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			8,504	8,504	8,575	8,543	0	(39)	0	(39)	0	8,504	0	0	0	199	07/01/2020.
31283G HU 4	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			231	231	229	230	0	1	0	1	0	231	0	0	0	8	06/01/2024.
31287P 6S 7	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			137,486	137,486	142,502	147,138	0	(9,653)	0	(9,653)	0	137,486	0	0	0	5,344	03/01/2032.
31288G BF 8	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			78,154	78,154	80,780	80,023	0	(1,869)	0	(1,869)	0	78,154	0	0	0	3,086	02/01/2033.
3128FW DW 6	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			30,720	30,720	31,539	31,351	0	(631)	0	(631)	0	30,720	0	0	0	1,522	02/01/2028.
3128FY 5N 1	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			4,073	4,073	4,181	4,181	0	(108)	0	(108)	0	4,073	0	0	0	191	04/01/2028.
3128FY DD 4	FGOLD 30YR.....	...	03/01/2010.	SCHEDULED REDEMPTION.....			84,251	84,251	86,496	86,871	0	(2,619)	0	(2,619)	0	84,251	0	0	0	1,576	04/01/2028.
3128KQ AU 0	FGOLD 30YR.....	...	02/10/2010.	Various.....			483,778	450,952	461,732	457,855	0	(252)	0	(252)	0	457,604	0	26,175	26,175	6,042	05/01/2037.
3128KR WQ 3	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			3,586,333	3,586,333	3,783,021	3,779,132	0	(192,799)	0	(192,799)	0	3,586,333	0	0	0	125,699	10/01/2036.
3128KX 3Z 2	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			450,559	450,559	467,737	466,521	0	(15,962)	0	(15,962)	0	450,559	0	0	0	11,690	10/01/2037.
3128KX 4C 2	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			259,415	259,415	259,902	259,723	0	(308)	0	(308)	0	259,415	0	0	0	7,687	10/01/2037.
3128KX LW 9	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			489,683	489,683	534,213	0	0	(44,531)	0	(44,531)	0	489,683	0	0	0	10,247	10/01/2037.
312927 H7 4	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			164,217	164,217	168,220	167,594	0	(3,377)	0	(3,377)	0	164,217	0	0	0	6,333	08/01/2038.
312928 W7 5	FGOLD 30YR.....	...	10/01/2010.	Various.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2038.
31292G 5P 7	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			2,049	2,049	2,021	2,023	0	27	0	27	0	2,049	0	0	0	78	07/01/2029.
31292G HM 1	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			2,007	2,007	2,019	2,014	0	(8)	0	(8)	0	2,007	0	0	0	88	02/01/2023.
31292G JM 9	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			510	510	506	508	0	2	0	2	0	510	0	0	0	23	11/01/2023.
31292G K5 4	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			872	872	878	875	0	(3)	0	(3)	0	872	0	0	0	33	04/01/2024.
31292G LM 6	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			2,983	2,983	3,002	2,995	0	(12)	0	(12)	0	2,983	0	0	0	110	06/01/2024.
31292G TN 6	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			31,866	31,866	32,419	32,373	0	(507)	0	(507)	0	31,866	0	0	0	1,411	10/01/2027.
31292G Y5 9	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			9,636	9,636	9,808	9,779	0	(143)	0	(143)	0	9,636	0	0	0	356	03/01/2029.
31292H 4H 4	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			2,796,770	2,796,770	2,756,567	2,773,660	0	23,110	0	23,110	0	2,796,770	0	0	0	97,859	12/01/2033.
31292H JR 6	FGOLD 30YR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....			6,746	6,746	6,993	7,099	0	(353)	0	(353)	0	6,746	0	0	0	266	05/01/2031.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For re i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31292H K9 4	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		7,353	7,353	7,622	7,723	0	(370)	0	(370)	0	7,353	0	0	0	277	09/01/2031.
31292H W4 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		3,965,967	3,965,967	3,951,095	3,957,441	0	8,526	0	8,526	0	3,965,967	0	0	0	138,830	05/01/2033.
31292H WJ 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		42,495	42,495	43,923	43,508	0	(1,013)	0	(1,013)	0	42,495	0	0	0	1,467	04/01/2033.
31293J VX 4	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		365	365	371	372	0	(7)	0	(7)	0	365	0	0	0	16	02/01/2029.
31293V MY 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		3,307	3,307	3,261	3,264	0	43	0	43	0	3,307	0	0	0	155	08/01/2029.
31296J LL 8	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		133,408	133,408	137,890	135,360	0	(1,952)	0	(1,952)	0	133,408	0	0	0	3,541	06/01/2033.
31296T KL 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		8,178	8,178	8,453	8,398	0	(220)	0	(220)	0	8,178	0	0	0	181	02/01/2034.
31297A 5J 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		14,302	14,302	13,688	13,964	0	338	0	338	0	14,302	0	0	0	603	06/01/2034.
31297B AG 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,316,015	1,316,015	1,421,913	0	0	(105,898)	0	(105,898)	0	1,316,015	0	0	0	20,055	06/01/2034.
31297B AK 8	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		261,423	261,423	250,190	255,941	0	5,481	0	5,481	0	261,423	0	0	0	8,704	06/01/2034.
31298F 2A 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		62,774	62,774	62,554	62,397	0	377	0	377	0	62,774	0	0	0	2,706	01/01/2031.
31298F JL 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,363	1,363	1,358	1,357	0	6	0	6	0	1,363	0	0	0	58	01/01/2031.
31298F VN 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		592	592	590	588	0	4	0	4	0	592	0	0	0	24	01/01/2031.
31335G C4 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		873	873	866	869	0	4	0	4	0	873	0	0	0	36	01/01/2024.
31335G HK 4	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		524	524	528	527	0	(2)	0	(2)	0	524	0	0	0	23	09/01/2024.
31356A SB 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		2,879	2,879	2,857	2,867	0	12	0	12	0	2,879	0	0	0	35	02/01/2024.
31356C JH 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		5,775	5,775	5,812	5,795	0	(20)	0	(20)	0	5,775	0	0	0	303	03/01/2024.
31356D CV 6	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		23	23	23	23	0	0	0	0	0	23	0	0	0	1	04/01/2024.
31356E AA 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,442	1,442	1,451	1,447	0	(5)	0	(5)	0	1,442	0	0	0	63	04/01/2024.
31356E X5 8	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,091	1,091	1,098	1,095	0	(4)	0	(4)	0	1,091	0	0	0	48	05/01/2024.
31356F EA 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		5,810	5,810	5,847	5,832	0	(22)	0	(22)	0	5,810	0	0	0	213	05/01/2024.
31356F MC 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		3,819	3,819	3,843	3,833	0	(14)	0	(14)	0	3,819	0	0	0	246	05/01/2024.
31356F NL 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,255	1,255	1,263	1,260	0	(5)	0	(5)	0	1,255	0	0	0	55	05/01/2024.
31356F R7 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		901	901	907	905	0	(3)	0	(3)	0	901	0	0	0	40	05/01/2024.
31356G DV 8	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,032	1,032	1,039	1,036	0	(4)	0	(4)	0	1,032	0	0	0	41	06/01/2024.
31356G JE 0	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		2,461	2,461	2,477	2,471	0	(10)	0	(10)	0	2,461	0	0	0	84	06/01/2024.
31356G JF 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,162	1,162	1,170	1,166	0	(4)	0	(4)	0	1,162	0	0	0	51	06/01/2024.
31356G NE 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		873	873	879	876	0	(3)	0	(3)	0	873	0	0	0	38	06/01/2024.
31356G PC 7	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		3,647	3,647	3,745	3,749	0	(101)	0	(101)	0	3,647	0	0	0	155	06/01/2024.
31356H J4 0	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		992	992	985	988	0	0	0	0	0	988	0	4	4	63	07/01/2024.
31356H XH 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		22,778	22,778	22,923	22,860	0	(82)	0	(82)	0	22,778	0	0	0	1,270	07/01/2024.
31356J BA 0	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,327	1,327	1,317	1,322	0	5	0	5	0	1,327	0	0	0	54	07/01/2024.
31356J V7 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		386	386	383	384	0	1	0	1	0	386	0	0	0	16	07/01/2024.
31356L AF 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		106	106	105	105	0	0	0	0	0	106	0	0	0	4	10/01/2024.
31356L N9 5	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		2,044	2,044	2,057	2,051	0	(7)	0	(7)	0	2,044	0	0	0	95	11/01/2024.
31356L Z5 0	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		311	311	313	312	0	(1)	0	(1)	0	311	0	0	0	14	11/01/2024.
313985 PU 1	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		1,179	1,179	1,170	1,174	0	5	0	5	0	1,179	0	0	0	48	12/01/2023.
313986 QX 2	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		450	450	447	448	0	2	0	2	0	450	0	0	0	18	12/01/2023.
313986 Z7 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		281	281	279	280	0	1	0	1	0	281	0	0	0	11	01/01/2024.
313987 F7 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		2,626	2,626	2,606	2,613	0	13	0	13	0	2,626	0	0	0	106	12/01/2023.
313987 GK 9	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		25,851	25,851	25,657	25,741	0	110	0	110	0	25,851	0	0	0	708	12/01/2023.
313987 LK 3	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		836	836	830	832	0	4	0	4	0	836	0	0	0	33	01/01/2024.
313987 UQ 0	FGOLD 30YR				12/01/2010.	SCHEDULED REDEMPTION		559	559	555	556	0	2	0	2	0	559	0	0	0	16	12/01/2023.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
313987	VU	0		12/01/2010.	SCHEDULED REDEMPTION.....		1,939	1,939	1,925	1,931	0	8	0	8	0	1,939	0	0	0	75	01/01/2024.
313988	N2	9		12/01/2010.	SCHEDULED REDEMPTION.....		2,179	2,179	2,163	2,170	0	10	0	10	0	2,179	0	0	0	83	01/01/2024.
313988	NW	3		12/01/2010.	SCHEDULED REDEMPTION.....		499	499	495	497	0	2	0	2	0	499	0	0	0	31	01/01/2024.
313988	QY	6		12/01/2010.	SCHEDULED REDEMPTION.....		2,506	2,506	2,487	2,495	0	11	0	11	0	2,506	0	0	0	103	01/01/2024.
313988	RD	1		12/01/2010.	SCHEDULED REDEMPTION.....		6,282	6,282	6,235	6,254	0	28	0	28	0	6,282	0	0	0	254	01/01/2024.
313988	VC	8		12/01/2010.	SCHEDULED REDEMPTION.....		1,542	1,542	1,530	1,535	0	7	0	7	0	1,542	0	0	0	62	01/01/2024.
313989	4A	0		12/01/2010.	SCHEDULED REDEMPTION.....		1,580	1,580	1,569	1,574	0	7	0	7	0	1,580	0	0	0	65	02/01/2024.
3128KX	4N	8		02/10/2010.	Various.....		577,954	536,849	557,652	552,057	0	116	0	116	0	552,173	0	25,781	25,781	7,264	10/01/2037.
3128L0	YL	0		02/10/2010.	Various.....		944,174	881,659	915,823	907,850	0	(1,805)	0	(1,805)	0	906,045	0	38,129	38,129	11,753	11/01/2037.
3128L4	G6	5		02/10/2010.	Various.....		2,900,213	2,700,357	2,804,996	2,771,045	0	(2,267)	0	(2,267)	0	2,768,778	0	131,435	131,435	36,295	01/01/2038.
31283H	QX	6		12/01/2010.	SCHEDULED REDEMPTION.....		77,804	77,804	80,418	79,734	0	(1,930)	0	(1,930)	0	77,804	0	0	0	2,960	03/01/2032.
31283H	X8	3		12/01/2010.	SCHEDULED REDEMPTION.....		1,179,765	1,179,765	1,226,956	1,220,443	0	(40,678)	0	(40,678)	0	1,179,765	0	0	0	42,554	08/01/2033.
31283H	Y5	8		12/01/2010.	SCHEDULED REDEMPTION.....		107,905	107,905	113,637	111,902	0	(3,997)	0	(3,997)	0	107,905	0	0	0	3,310	12/01/2033.
3128LX	QD	5		12/01/2010.	Various.....		43,657,237	41,198,469	44,426,756	0	0	(273,035)	0	(273,035)	0	44,153,721	0	(496,484)	(496,484)	472,021	07/01/2036.
3128M4	YR	8		09/15/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037.
3128M5	J2	7		12/01/2010.	SCHEDULED REDEMPTION.....		2,905,520	2,905,520	3,100,734	0	0	(195,215)	0	(195,215)	0	2,905,520	0	0	0	68,036	11/01/2037.
3128M5	KT	6		12/01/2010.	SCHEDULED REDEMPTION.....		300,311	300,311	305,003	303,714	0	(3,403)	0	(3,403)	0	300,311	0	0	0	9,654	12/01/2037.
3128M5	LF	5		12/01/2010.	SCHEDULED REDEMPTION.....		237,690	237,690	243,186	242,325	0	(4,635)	0	(4,635)	0	237,690	0	0	0	7,265	12/01/2037.
3128M6	AR	9		12/01/2010.	Various.....		19,078,748	18,028,700	19,448,460	0	0	(152,619)	0	(152,619)	0	19,295,841	0	(217,093)	(217,093)	194,816	12/01/2037.
3128M6	F5	2		12/01/2010.	SCHEDULED REDEMPTION.....		38,685	38,685	37,672	38,009	0	676	0	676	0	38,685	0	0	0	1,265	07/01/2038.
3128M7	2C	9		12/01/2010.	SCHEDULED REDEMPTION.....		1,945,528	1,945,528	2,102,082	0	0	(156,554)	0	(156,554)	0	1,945,528	0	0	0	29,214	01/01/2038.
3128M7	BX	3		12/01/2010.	Various.....		1,769,170	1,703,596	1,793,833	1,787,096	0	(38,740)	0	(38,740)	0	1,748,356	0	20,814	20,814	34,756	12/01/2038.
3128M7	PE	0		12/01/2010.	SCHEDULED REDEMPTION.....		3,348,293	3,348,293	3,619,295	0	0	(271,002)	0	(271,002)	0	3,348,293	0	0	0	49,391	05/01/2037.
3128M7	ZA	7		12/01/2010.	SCHEDULED REDEMPTION.....		299,733	299,733	327,130	0	0	(27,397)	0	(27,397)	0	299,733	0	0	0	5,892	04/01/2039.
3128M8	AG	9		12/01/2010.	SCHEDULED REDEMPTION.....		2,155,609	2,155,609	2,318,627	0	0	(163,018)	0	(163,018)	0	2,155,609	0	0	0	28,171	05/01/2040.
3128MJ	CF	5		12/01/2010.	SCHEDULED REDEMPTION.....		130,046	130,046	133,155	132,034	0	(1,988)	0	(1,988)	0	130,046	0	0	0	4,708	07/01/2035.
3128MJ	EJ	5		12/01/2010.	SCHEDULED REDEMPTION.....		46,670	46,670	47,749	47,673	0	(1,003)	0	(1,003)	0	46,670	0	0	0	1,768	06/01/2036.
3128S4	BJ	5		10/04/2010.	Various.....		85,689	82,199	82,028	82,069	0	37	0	37	0	82,107	0	3,582	3,582	3,600	03/01/2036.
31347D	AY	4		06/01/2010.	SCHEDULED REDEMPTION.....		3,441	3,441	3,310	3,333	0	108	0	108	0	3,441	0	0	0	131	09/01/2020.
31349U	AE	8		10/04/2010.	Various.....		5,698,675	5,457,500	5,415,716	5,429,744	0	6,491	0	6,491	0	5,436,236	0	262,440	262,440	241,092	06/01/2036.
312904	2V	6		12/01/2010.	SCHEDULED REDEMPTION.....		12,971	12,971	12,553	12,971	0	0	0	0	0	12,971	0	0	0	752	02/01/2021.
312905	3M	2		12/01/2010.	SCHEDULED REDEMPTION.....		69	69	2,173	202	0	(133)	0	(133)	0	69	0	0	0	431	06/01/2021.
31340Y	CX	5		12/15/2010.	SCHEDULED REDEMPTION.....		7,956	7,956	7,457	7,811	0	146	0	146	0	7,956	0	0	0	497	06/15/2019.
312903	NH	6		12/15/2010.	SCHEDULED REDEMPTION.....		129	129	619	0	0	94	0	94	0	94	0	36	36	468	02/13/2021.
312909	D5	0		12/01/2010.	SCHEDULED REDEMPTION.....		6,799	6,799	4,963	5,027	0	1,772	0	1,772	0	6,799	0	0	0	0	04/01/2022.
312903	QQ	3		12/15/2010.	SCHEDULED REDEMPTION.....		21	21	154	0	0	17	0	17	0	17	0	4	4	35	02/13/2021.
312910	ZD	7		12/01/2010.	SCHEDULED REDEMPTION.....		124	124	3,502	294	0	(170)	0	(170)	0	124	0	0	0	806	06/01/2022.
3133TB	BH	2		12/01/2010.	SCHEDULED REDEMPTION.....		128,490	128,490	130,963	132,319	0	(3,828)	0	(3,828)	0	128,490	0	0	0	5,108	09/01/2027.
3133TD	HP	4		12/01/2010.	SCHEDULED REDEMPTION.....		598,639	598,639	579,183	587,973	0	10,666	0	10,666	0	598,639	0	0	0	20,989	04/01/2028.
3133TP	QW	2		12/01/2010.	SCHEDULED REDEMPTION.....		74,105	74,105	76,606	77,355	0	(3,250)	0	(3,250)	0	74,105	0	0	0	3,503	09/01/2030.
3133TP	NT	2		12/01/2010.	SCHEDULED REDEMPTION.....		213,222	213,222	221,418	221,516	0	(8,294)	0	(8,294)	0	213,222	0	0	0	8,950	09/01/2030.
31392X	7J	1		07/01/2010.	SCHEDULED REDEMPTION.....		72,581	72,581	73,480	72,824	0	(243)	0	(243)	0	72,581	0	0	0	1,308	09/01/2032.
31394J	WW	3		12/15/2010.	SCHEDULED REDEMPTION.....		521,949	521,949	522,928	522,358	0	(409)	0	(409)	0	521,949	0	0	0	2,465	10/15/2022.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31395U QC 8	FHLMC_2982			12/01/2010.	SCHEDULED REDEMPTION		497,182	497,182	501,222	500,488	0	(3,306)	0	(3,306)	0	497,182	0	0	0	14,594	05/01/2035.
31340Y AV 1	FHLMC_4			12/15/2010.	SCHEDULED REDEMPTION		8,586	8,586	7,388	8,586	0	0	0	0	0	8,586	0	0	0	478	04/15/2019.
31340Y S4 2	FHLMC_81			12/15/2010.	SCHEDULED REDEMPTION		30,432	30,432	31,497	31,177	0	(744)	0	(744)	0	30,432	0	0	0	1,775	10/16/2020.
31407G CY 2	FN 5/1 1Y CMT ARM			10/04/2010.	Various		9,328	8,981	9,029	9,011	0	(5)	0	(5)	0	9,006	0	322	322	331	05/01/2035.
31362P VJ 7	FN 5/12 11TH COFI ARM			12/01/2010.	SCHEDULED REDEMPTION		2,015	2,015	1,974	1,998	0	18	0	18	0	2,015	0	0	0	37	09/01/2018.
31362J UN 3	FN 6/12 11TH COFI ARM			12/01/2010.	SCHEDULED REDEMPTION		10,045	10,045	9,784	9,847	0	198	0	198	0	10,045	0	0	0	270	06/01/2028.
31403C 7J 4	FN 7/1 1Y CMT ARM			10/04/2010.	Various		6,865,209	6,611,839	6,524,800	6,546,462	0	15,103	0	15,103	0	6,561,565	0	303,644	303,644	254,235	12/01/2035.
31406X XD 9	FN 7/1 1Y CMT ARM			10/04/2010.	Various		5,490,824	5,293,313	5,341,284	5,327,858	0	(7,218)	0	(7,218)	0	5,320,640	0	170,184	170,184	202,086	05/01/2035.
31407B YA 1	FN 7/1 1Y CMT ARM			07/23/2010.	Various		10,263	9,906	10,008	9,973	0	(22)	0	(22)	0	9,951	0	312	312	279	07/01/2035.
31405C NR 6	FN 7/1 1Y LIBOR ARM			10/04/2010.	Various		17,967	17,378	17,473	17,456	0	(20)	0	(20)	0	17,437	0	530	530	604	06/01/2034.
31406M 3F 1	FN 7/1 1Y LIBOR ARM			07/23/2010.	Various		19,105	18,448	18,538	18,509	0	(20)	0	(20)	0	18,490	0	615	615	480	03/01/2035.
31406N JF 2	FN 7/1 1Y LIBOR ARM			10/04/2010.	Various		2,047,325	1,985,806	1,993,718	1,991,606	0	(1,944)	0	(1,944)	0	1,989,662	0	57,662	57,662	65,512	04/01/2035.
31406W D8 4	FN 7/1 1Y LIBOR ARM			10/04/2010.	Various		5,990,406	5,762,292	5,799,207	5,788,088	0	(6,422)	0	(6,422)	0	5,781,666	0	208,740	208,740	217,024	06/01/2035.
31407Y ZA 0	FN 7/1 1Y LIBOR ARM			10/04/2010.	Various		84,130	80,838	79,559	79,854	0	186	0	186	0	80,040	0	4,090	4,090	2,906	09/01/2035.
31408D DH 4	FN 7/1 1Y LIBOR ARM			02/18/2010.	Various		60,646	57,853	57,423	57,527	0	15	0	15	0	57,542	0	3,105	3,105	643	11/01/2035.
31409A NJ 4	FN 7]1 1Y LIBOR ARM			07/23/2010.	Various		9,349,995	9,007,718	9,020,385	9,016,644	0	(3,345)	0	(3,345)	0	9,013,299	0	336,696	336,696	267,733	02/01/2036.
31371H S5 8	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		58,091	58,091	56,266	56,947	0	1,144	0	1,144	0	58,091	0	0	0	0	08/01/2014.
31371K WE 7	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		323,350	323,350	324,676	324,209	0	(859)	0	(859)	0	323,350	0	0	0	10,128	12/01/2017.
31383B MS 3	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		66,928	66,928	66,091	66,535	0	392	0	392	0	66,928	0	0	0	2,209	08/01/2014.
31383K HJ 9	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		35,096	35,096	34,657	34,862	0	234	0	234	0	35,096	0	0	0	1,481	08/01/2014.
31383N W3 1	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		26,818	26,818	25,975	26,259	0	559	0	559	0	26,818	0	0	0	1,061	08/01/2014.
31383S 5R 7	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		92,340	92,340	89,440	90,791	0	1,549	0	1,549	0	92,340	0	0	0	2,111	07/01/2014.
31383S K4 1	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		7,736	7,736	7,639	7,685	0	51	0	51	0	7,736	0	0	0	313	08/01/2014.
31383S X6 2	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		84,640	84,640	84,706	84,681	0	(41)	0	(41)	0	84,640	0	0	0	3,769	10/01/2014.
31384T JG 3	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		6,584	6,584	6,589	6,588	0	(4)	0	(4)	0	6,584	0	0	0	292	03/01/2015.
31384V AF 9	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		7,943	7,943	7,949	7,949	0	(6)	0	(6)	0	7,943	0	0	0	372	05/01/2015.
31384V RW 4	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		40,983	40,983	41,015	41,006	0	(23)	0	(23)	0	40,983	0	0	0	1,851	03/01/2015.
31387E FC 6	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		56,348	56,348	57,642	57,568	0	(1,220)	0	(1,220)	0	56,348	0	0	0	3,224	06/01/2016.
31387S MC 7	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		164,655	164,655	168,437	167,614	0	(2,959)	0	(2,959)	0	164,655	0	0	0	4,672	06/01/2016.
31391Y 6A 0	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		182,344	182,344	189,154	186,599	0	(4,255)	0	(4,255)	0	182,344	0	0	0	6,394	03/01/2018.
31400A AL 2	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		663,909	663,909	688,702	680,483	0	(16,573)	0	(16,573)	0	663,909	0	0	0	22,589	03/01/2018.
31400S Z9 3	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		1,224,147	1,224,147	1,276,556	1,262,498	0	(38,351)	0	(38,351)	0	1,224,147	0	0	0	37,090	04/01/2018.
31403A 5R 2	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		701,037	701,037	727,217	717,587	0	(16,550)	0	(16,550)	0	701,037	0	0	0	23,337	10/01/2018.
31406B Q5 2	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		35,890	35,890	35,968	35,937	0	(47)	0	(47)	0	35,890	0	0	0	1,121	01/01/2020.
31410L A8 5	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		114,469	114,469	122,912	0	0	(8,442)	0	(8,442)	0	114,469	0	0	0	1,561	08/01/2025.
31412N 4L 7	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		654,253	654,253	684,793	0	0	(30,540)	0	(30,540)	0	654,253	0	0	0	2,181	02/01/2024.
31412V JV 1	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		256,972	256,972	269,259	0	0	(12,286)	0	(12,286)	0	256,972	0	0	0	2,722	05/01/2025.
31416N A2 8	FNMA 15YR			09/13/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2024.
31417T YA 0	FNMA 15YR			09/13/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2024.
31417Y T2 2	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		45,406	45,406	47,151	0	0	(1,745)	0	(1,745)	0	45,406	0	0	0	265	11/01/2025.
31417Y TC 1	FNMA 15YR			12/01/2010.	SCHEDULED REDEMPTION		77,714	77,714	80,391	0	0	(2,677)	0	(2,677)	0	77,714	0	0	0	453	10/01/2025.
31418M 5W 8	FNMA 15YR			12/01/2010.	Various		8,429,648	8,070,408	8,429,163	0	0	(81,737)	0	(81,737)	0	8,347,425	0	82,222	82,222	190,620	03/01/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31418M VX 7	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		414,281	414,281	441,646	0	0	(27,365)	0	(27,365)	0	414,281	0	0	0	7,701	02/01/2024.
31418X EB 0	FNMA 15YR.....			09/13/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2025.
31419A BG 1	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		853,502	853,502	894,577	0	0	(41,075)	0	(41,075)	0	853,502	0	0	0	9,489	05/15/2025.
31419A BJ 5	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		540,369	540,369	578,026	0	0	(37,657)	0	(37,657)	0	540,369	0	0	0	6,981	05/15/2025.
31419B JZ 9	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		7,258	7,258	7,508	0	0	(250)	0	(250)	0	7,258	0	0	0	42	08/01/2025.
31419D MQ 1	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		175,431	175,431	181,770	0	0	(6,339)	0	(6,339)	0	175,431	0	0	0	512	09/01/2025.
31419G CZ 5	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		23,300	23,300	24,203	0	0	(903)	0	(903)	0	23,300	0	0	0	136	10/01/2025.
31419G DW 1	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		19,132	19,132	19,791	0	0	(659)	0	(659)	0	19,132	0	0	0	112	10/01/2025.
31419G WJ 9	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		15,612	15,612	16,160	0	0	(548)	0	(548)	0	15,612	0	0	0	91	10/01/2025.
31419H F5 6	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		71,627	71,627	74,112	0	0	(2,485)	0	(2,485)	0	71,627	0	0	0	418	10/01/2025.
31419H JW 3	FNMA 15YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		32,369	32,369	33,491	0	0	(1,123)	0	(1,123)	0	32,369	0	0	0	189	10/01/2025.
31381H TP 1	FNMA 20YR.....			06/04/2010.	Various.....		581,497	571,743	578,800	577,039	0	(211)	0	(211)	0	576,828	0	4,669	4,669	15,414	07/01/2023.
313615 US 3	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		127	127	124	125	0	2	0	2	0	127	0	0	0	6	02/01/2024.
313615 UT 1	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		15,437	15,437	15,041	15,224	0	213	0	213	0	15,437	0	0	0	656	03/01/2024.
31371C ZU 6	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		5,161	5,161	5,029	5,089	0	72	0	72	0	5,161	0	0	0	226	03/01/2024.
31371J 7F 5	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		46,388	46,388	47,134	47,442	0	(1,054)	0	(1,054)	0	46,388	0	0	0	1,927	08/01/2031.
31371K AG 6	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		29,679	29,679	30,059	29,924	0	(380)	0	(380)	0	29,679	0	0	0	1,209	07/01/2031.
31371K EX 5	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		395,733	395,733	400,341	401,591	0	(5,858)	0	(5,858)	0	395,733	0	0	0	15,123	11/01/2031.
31371L CD 9	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		172,814	172,814	177,944	177,842	0	(5,029)	0	(5,029)	0	172,814	0	0	0	6,071	09/01/2033.
31371L DH 9	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,467,870	1,467,870	1,477,732	1,473,826	0	(5,957)	0	(5,957)	0	1,467,870	0	0	0	52,418	10/01/2033.
31371L EW 5	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,375,519	1,375,519	1,350,158	1,360,051	0	15,468	0	15,468	0	1,375,519	0	0	0	46,054	10/01/2033.
31371L SA 8	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		3,362,673	3,362,673	3,433,342	3,402,061	0	(39,388)	0	(39,388)	0	3,362,673	0	0	0	122,147	08/01/2034.
31371M DT 1	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		143,058	143,058	144,198	143,683	0	(625)	0	(625)	0	143,058	0	0	0	5,051	08/01/2035.
31371M DV 6	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		65,719	65,719	67,917	67,755	0	(2,035)	0	(2,035)	0	65,719	0	0	0	2,476	07/01/2035.
31372A ZW 5	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		858	858	836	845	0	13	0	13	0	858	0	0	0	37	03/01/2024.
31372E UA 0	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,060	2,060	2,007	2,023	0	37	0	37	0	2,060	0	0	0	108	03/01/2024.
31372L V3 9	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		53	53	52	52	0	1	0	1	0	53	0	0	0	3	03/01/2023.
31382S GP 0	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		175,823	175,823	182,114	189,451	0	(13,628)	0	(13,628)	0	175,823	0	0	0	7,306	04/01/2029.
31383M QB 2	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		67,870	67,870	68,666	68,661	0	(791)	0	(791)	0	67,870	0	0	0	3,793	12/01/2028.
31385H Y6 3	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		43,120	43,120	44,134	45,066	0	(1,946)	0	(1,946)	0	43,120	0	0	0	1,745	12/01/2031.
31385J DJ 4	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		93,642	93,642	96,085	97,693	0	(4,051)	0	(4,051)	0	93,642	0	0	0	3,743	05/01/2032.
31385J EK 0	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		163,453	163,453	169,225	171,984	0	(8,531)	0	(8,531)	0	163,453	0	0	0	6,434	05/01/2032.
31385N 7F 0	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		714	714	729	746	0	(33)	0	(33)	0	714	0	0	0	34	10/01/2030.
31385X AW 7	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		7,934,605	7,934,605	8,256,949	0	0	(322,343)	0	(322,343)	0	7,934,605	0	0	0	180,709	05/01/2033.
31385X EC 7	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,981,287	1,981,287	1,981,287	1,981,287	0	0	0	0	0	1,981,287	0	0	0	72,686	06/01/2033.
31386E C4 8	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		61,846	61,846	63,624	63,827	0	(1,981)	0	(1,981)	0	61,846	0	0	0	2,356	04/01/2031.
31386M ZB 9	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		40,600	40,600	41,320	41,402	0	(802)	0	(802)	0	40,600	0	0	0	1,311	10/01/2030.
31387N WC 7	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		79,477	79,477	80,235	80,519	0	(1,042)	0	(1,042)	0	79,477	0	0	0	3,648	06/01/2031.
31388M NB 0	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		3,154	3,154	3,210	3,245	0	(91)	0	(91)	0	3,154	0	0	0	128	09/01/2031.
31388P CM 1	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		46,063	46,063	47,244	49,197	0	(3,133)	0	(3,133)	0	46,063	0	0	0	1,774	10/01/2031.
31388Q T6 6	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,379	1,379	1,403	1,404	0	(25)	0	(25)	0	1,379	0	0	0	56	10/01/2031.
31388W QJ 8	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		67,178	67,178	68,757	70,026	0	(2,848)	0	(2,848)	0	67,178	0	0	0	2,088	11/01/2031.
31389A 6A 6	FNMA 30YR.....			12/01/2010.	SCHEDULED REDEMPTION.....		138,980	138,980	140,196	140,442	0	(1,462)	0	(1,462)	0	138,980	0	0	0	5,736	12/01/2031.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For re i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31389C HA 0	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		30,976	30,976	31,087	31,085	0	(109)	0	(109)	0	30,976	0	0	0	1,775	12/01/2031.
31390F 6M 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		14,067	14,067	14,494	14,909	0	(842)	0	(842)	0	14,067	0	0	0	294	06/01/2032.
31390P GK 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		608,532	608,532	636,296	648,095	0	(39,563)	0	(39,563)	0	608,532	0	0	0	23,578	08/01/2032.
31391B N4 5	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		20,239	20,239	20,954	21,093	0	(854)	0	(854)	0	20,239	0	0	0	1,011	02/01/2032.
31391Q W6 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		93,356	93,356	93,984	93,649	0	(292)	0	(292)	0	93,356	0	0	0	1,336	01/01/2033.
31391S LS 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		303,656	303,656	310,441	311,404	0	(7,748)	0	(7,748)	0	303,656	0	0	0	12,101	02/01/2033.
31391U J2 2	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		17,298	17,298	18,117	18,228	0	(930)	0	(930)	0	17,298	0	0	0	936	01/01/2033.
31391W 5H 0	FNMA	30YR			12/01/2010.	Various		526,157	521,711	537,199	536,907	0	(12,057)	0	(12,057)	0	524,850	0	1,307	1,307	14,693	04/01/2033.
31400C 6B 5	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		28,227	28,227	28,417	28,326	0	(99)	0	(99)	0	28,227	0	0	0	1,076	04/01/2033.
31400D 2K 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		132,599	132,599	133,490	133,014	0	(415)	0	(415)	0	132,599	0	0	0	6,464	04/01/2033.
31400F C6 2	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		84,053	84,053	84,618	84,453	0	(400)	0	(400)	0	84,053	0	0	0	3,142	03/01/2033.
31400H Y2 3	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		64,180	64,180	64,612	64,409	0	(229)	0	(229)	0	64,180	0	0	0	2,968	02/01/2033.
31400H Y3 1	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		43,176	43,176	43,466	43,341	0	(165)	0	(165)	0	43,176	0	0	0	1,526	03/01/2033.
31400H Y6 4	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		56,402	56,402	56,781	56,601	0	(200)	0	(200)	0	56,402	0	0	0	2,643	03/01/2033.
31400J PF 0	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		17,524	17,524	18,052	18,042	0	(518)	0	(518)	0	17,524	0	0	0	600	05/01/2033.
31400J RY 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		995,886	995,886	1,017,204	1,006,640	0	(10,754)	0	(10,754)	0	995,886	0	0	0	34,171	02/01/2033.
31400J SJ 9	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		20,273	20,273	20,885	20,873	0	(600)	0	(600)	0	20,273	0	0	0	732	02/01/2033.
31400K G2 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		54,715	54,715	55,082	54,957	0	(242)	0	(242)	0	54,715	0	0	0	2,408	03/01/2033.
31400K GZ 3	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		38,422	38,422	38,680	38,581	0	(159)	0	(159)	0	38,422	0	0	0	1,065	03/01/2033.
31400Q TN 3	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		124,891	124,891	125,730	125,406	0	(514)	0	(514)	0	124,891	0	0	0	4,519	04/01/2033.
31400R 6J 5	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		58,351	58,351	58,743	58,595	0	(244)	0	(244)	0	58,351	0	0	0	2,811	04/01/2033.
31400R UE 9	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		70,042	70,042	70,512	70,335	0	(293)	0	(293)	0	70,042	0	0	0	2,395	04/01/2033.
31400U Q5 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		2,686	2,686	2,704	2,696	0	(10)	0	(10)	0	2,686	0	0	0	73	04/01/2033.
31400U QP 2	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		124,182	124,182	125,016	124,805	0	(623)	0	(623)	0	124,182	0	0	0	3,450	04/01/2033.
31400W CW 8	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		68,096	68,096	68,554	68,429	0	(333)	0	(333)	0	68,096	0	0	0	3,199	04/01/2033.
31400Y E4 4	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		17,849	17,849	17,969	17,919	0	(70)	0	(70)	0	17,849	0	0	0	548	04/01/2033.
31401B 4L 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		56,386	56,386	56,765	56,618	0	(232)	0	(232)	0	56,386	0	0	0	1,958	05/01/2033.
31401J EZ 7	FNMA	30YR			03/01/2010.	Various		7,758,637	7,474,357	7,585,305	7,583,565	0	(4,639)	0	(4,639)	0	7,578,926	0	179,711	179,711	101,725	07/01/2033.
31401N 4U 0	FNMA	30YR			12/01/2010.	Various		2,246,916	2,225,068	2,309,204	2,307,970	0	(63,170)	0	(63,170)	0	2,244,800	0	2,116	2,116	61,480	09/01/2033.
31402C P3 0	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,457,204	1,457,204	1,564,445	0	0	(107,241)	0	(107,241)	0	1,457,204	0	0	0	30,187	01/01/2034.
31402C PL 0	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		3,972,783	3,972,783	4,119,497	3,202,414	0	(144,757)	0	(144,757)	0	3,972,783	0	0	0	126,328	11/01/2033.
31402C U6 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		243,350	243,350	250,575	250,420	0	(7,070)	0	(7,070)	0	243,350	0	0	0	8,335	03/01/2034.
31402E AQ 1	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		84,038	84,038	86,572	86,524	0	(2,486)	0	(2,486)	0	84,038	0	0	0	2,921	07/01/2033.
31402H KT 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		130,151	130,151	132,693	131,711	0	(1,560)	0	(1,560)	0	130,151	0	0	0	4,928	08/01/2033.
31402K CE 2	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		10,868	10,868	11,196	11,190	0	(322)	0	(322)	0	10,868	0	0	0	405	08/01/2033.
31402R F8 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,462,230	1,462,230	1,545,394	0	0	(83,164)	0	(83,164)	0	1,462,230	0	0	0	28,373	06/01/2035.
31402W 3A 4	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		935,471	935,471	940,075	937,888	0	(2,417)	0	(2,417)	0	935,471	0	0	0	41,601	10/01/2033.
31404B SQ 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		58,306	58,306	61,577	61,512	0	(3,206)	0	(3,206)	0	58,306	0	0	0	1,093	02/01/2034.
31405A U9 2	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		703,989	703,989	690,129	696,258	0	7,731	0	7,731	0	703,989	0	0	0	25,302	06/01/2034.
31405T 3E 0	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		264,340	264,340	266,694	265,609	0	(1,269)	0	(1,269)	0	264,340	0	0	0	10,625	11/01/2034.
31405U FZ 7	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,113,323	1,113,323	1,123,239	1,118,660	0	(5,337)	0	(5,337)	0	1,113,323	0	0	0	33,529	11/01/2034.
31405V GX 9	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,064,228	1,064,228	1,084,764	1,075,161	0	(10,933)	0	(10,933)	0	1,064,228	0	0	0	35,215	12/01/2034.
31406A 4F 6	FNMA	30YR			12/01/2010.	SCHEDULED REDEMPTION		1,661,214	1,661,214	1,693,270	1,678,056	0	(16,842)	0	(16,842)	0	1,661,214	0	0	0	45,951	12/01/2034.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31406A	6R	8	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		123,226	123,226	124,323	123,773	0	(547)	0	(547)	0	123,226	0	0	0	4,097	12/01/2034.
31406B	6L	9	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		274,343	274,343	276,786	275,824	0	(1,481)	0	(1,481)	0	274,343	0	0	0	5,900	11/01/2034.
31406B	Y4	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		11,985	11,985	12,092	12,068	0	(84)	0	(84)	0	11,985	0	0	0	411	11/01/2034.
31406D	EL	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		52,245	52,245	52,915	52,607	0	(361)	0	(361)	0	52,245	0	0	0	1,744	12/01/2034.
31406K	DP	2	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		211,933	211,933	213,820	212,805	0	(872)	0	(872)	0	211,933	0	0	0	3,878	01/01/2035.
31406K	VR	8	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,637,045	1,637,045	1,671,577	1,656,395	0	(19,350)	0	(19,350)	0	1,637,045	0	0	0	53,929	02/01/2035.
31406P	HR	3	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		395,686	395,686	399,210	397,631	0	(1,945)	0	(1,945)	0	395,686	0	0	0	13,849	02/01/2035.
31407X	FQ	9	FNMA 30YR.....		04/09/2010.	Various.....		43,954	41,552	41,698	41,658	0	(27)	0	(27)	0	41,631	0	2,323	2,323	904	12/01/2035.
31408E	G5	5	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		225,298	225,298	218,152	219,456	0	5,842	0	5,842	0	225,298	0	0	0	7,378	01/01/2036.
31410F	UZ	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,014,014	1,014,014	1,075,172	1,073,973	0	(59,959)	0	(59,959)	0	1,014,014	0	0	0	36,450	09/01/2036.
31410G	RA	3	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		4,820,844	4,820,844	5,205,005	0	0	(384,161)	0	(384,161)	0	4,820,844	0	0	0	82,300	12/01/2037.
31410K	JR	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		4,811,623	4,811,623	4,959,731	4,952,840	0	(141,217)	0	(141,217)	0	4,811,623	0	0	0	160,669	06/01/2038.
31410K	VW	1	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		760,272	760,272	815,272	0	0	(55,001)	0	(55,001)	0	760,272	0	0	0	13,735	08/01/2037.
31410W	M9	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		958,109	958,109	1,025,476	0	0	(67,367)	0	(67,367)	0	958,109	0	0	0	22,533	07/01/2037.
31410W	YZ	5	FNMA 30YR.....		04/09/2010.	Various.....		15,792,361	15,050,804	15,749,255	15,722,100	0	(160,371)	0	(160,371)	0	15,561,729	0	230,632	230,632	305,473	12/01/2037.
31411N	W8	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		362,730	362,730	371,034	370,534	0	(7,803)	0	(7,803)	0	362,730	0	0	0	9,122	03/01/2037.
31411U	CN	9	FNMA 30YR.....		03/01/2010.	Various.....		1,060,127	997,337	1,017,099	1,015,115	0	(1,340)	0	(1,340)	0	1,013,775	0	46,352	46,352	17,608	04/01/2037.
31411U	NS	6	FNMA 30YR.....		03/01/2010.	Various.....		746,574	701,286	715,816	715,390	0	(727)	0	(727)	0	714,662	0	31,912	31,912	12,360	04/01/2037.
31411Y	JG	9	FNMA 30YR.....		03/01/2010.	Various.....		5,034,091	4,862,568	5,056,501	5,052,791	0	(7,459)	0	(7,459)	0	5,045,333	0	(11,242)	(11,242)	65,959	05/01/2037.
31412D	PF	9	FNMA 30YR.....		04/09/2010.	Various.....		137,071	131,532	132,421	132,026	0	(141)	0	(141)	0	131,885	0	5,186	5,186	2,218	04/01/2037.
31412H	5W	5	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		87,831	87,831	85,978	0	0	1,853	0	1,853	0	87,831	0	0	0	1,610	08/01/2039.
31412N	SL	1	FNMA 30YR.....		12/01/2010.	Various.....		995,745	954,770	1,007,134	1,003,883	0	(18,287)	0	(18,287)	0	985,597	0	10,148	10,148	17,908	12/01/2038.
31412U	JF	8	FNMA 30YR.....		06/01/2010.	Various.....		709,499	695,476	702,648	701,668	0	(463)	0	(463)	0	701,205	0	8,294	8,294	16,537	04/01/2039.
31413F	BS	0	FNMA 30YR.....		04/09/2010.	Various.....		824,718	780,935	769,953	774,612	0	1,131	0	1,131	0	775,743	0	48,975	48,975	16,774	07/01/2037.
31413G	B2	5	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		137,300	137,300	135,669	136,236	0	1,064	0	1,064	0	137,300	0	0	0	4,716	07/01/2037.
31413U	TQ	2	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,397,290	1,397,290	1,472,831	1,469,526	0	(72,236)	0	(72,236)	0	1,397,290	0	0	0	47,577	12/01/2037.
31414A	D5	8	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,287,386	1,287,386	1,350,951	1,348,689	0	(61,303)	0	(61,303)	0	1,287,386	0	0	0	41,082	11/01/2037.
31414A	QP	0	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		8,322,297	8,322,297	8,578,467	8,569,222	0	(246,925)	0	(246,925)	0	8,322,297	0	0	0	264,142	01/01/2038.
31414A	U6	7	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		5,183,126	5,183,126	5,544,326	0	0	(361,199)	0	(361,199)	0	5,183,126	0	0	0	71,641	08/01/2037.
31414C	JU	3	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		2,230,882	2,230,882	2,410,747	2,406,864	0	(175,981)	0	(175,981)	0	2,230,882	0	0	0	64,144	03/01/2038.
31414K	6T	2	FNMA 30YR.....		03/01/2010.	Various.....		4,202,666	3,953,076	4,096,375	4,054,084	0	(8,921)	0	(8,921)	0	4,045,162	0	157,504	157,504	69,287	01/01/2038.
31415T	US	7	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		300,579	300,579	313,635	310,667	0	(10,088)	0	(10,088)	0	300,579	0	0	0	12,121	09/01/2038.
31416B	VH	8	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		125,058	125,058	128,830	128,430	0	(3,371)	0	(3,371)	0	125,058	0	0	0	4,134	12/01/2034.
31416C	HV	1	FNMA 30YR.....		03/01/2010.	Various.....		6,588,375	6,345,192	6,479,035	6,471,722	0	(7,006)	0	(7,006)	0	6,464,716	0	123,659	123,659	86,575	06/01/2039.
31416S	SK	8	FNMA 30YR.....		06/01/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2039.
31416W	HB	1	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		287,860	287,860	307,470	0	0	(19,610)	0	(19,610)	0	287,860	0	0	0	3,640	06/01/2040.
31417S	AA	8	FNMA 30YR.....		06/01/2010.	Various.....		4,309,739	4,224,266	4,309,741	4,306,617	0	(7,592)	0	(7,592)	0	4,299,025	0	10,714	10,714	100,658	10/01/2039.
31418M	A2	8	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		124,141	124,141	129,417	129,109	0	(4,968)	0	(4,968)	0	124,141	0	0	0	4,400	08/01/2037.
31418M	PU	0	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		7,395,380	7,395,380	7,918,834	0	0	(523,454)	0	(523,454)	0	7,395,380	0	0	0	135,455	03/01/2037.
31419A	HK	6	FNMA 30YR.....		12/01/2010.	SCHEDULED REDEMPTION.....		2,421,052	2,421,052	2,615,114	0	0	(194,062)	0	(194,062)	0	2,421,052	0	0	0	35,691	07/01/2039.
31360A	KK	1	FNMA 30YR FHA/VA.....		12/01/2010.	SCHEDULED REDEMPTION.....		10,915	10,915	11,531	11,047	0	(132)	0	(132)	0	10,915	0	0	0	795	04/01/2012.
31377T	KD	7	FNMA 30YR MULTI.....		06/03/2010.	Various.....		3,299,387	3,235,209	3,554,055	3,510,149	0	(3,311)	0	(3,311)	0	3,506,838	0	(207,451)	(207,451)	106,836	09/01/2033.

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				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31377T N8 5	FNMA 30YR MULTI					06/03/2010	Various		1,850,019	1,710,179	1,773,776	1,764,696	0	(680)	0	(680)	0	1,764,016	0	86,002	86,002	50,528	11/01/2033
31377T R4 0	FNMA 30YR MULTI					06/03/2010	Various		1,494,294	1,382,908	1,494,837	1,478,467	0	(1,177)	0	(1,177)	0	1,477,290	0	17,004	17,004	44,226	12/01/2033
31377T TL 0	FNMA 30YR MULTI					06/03/2010	Various		5,106,584	4,832,706	4,779,849	4,789,551	0	913	0	913	0	4,790,464	0	316,119	316,119	138,198	12/01/2028
31377T VR 4	FNMA 30YR MULTI					06/04/2010	Various		2,382,326	2,295,185	2,333,468	2,327,799	0	(420)	0	(420)	0	2,327,379	0	54,947	54,947	65,477	02/01/2034
31402R UN 7	FNMA 30YR					12/01/2010	SCHEDULED REDEMPTION		6,267,890	6,267,890	6,647,650	96,454	0	(379,698)	0	(379,698)	0	6,267,890	0	0	0	146,095	02/01/2035
31413L 2G 3	FNMA 30YR					12/01/2010	SCHEDULED REDEMPTION		952,872	952,872	967,314	961,897	0	(9,025)	0	(9,025)	0	952,872	0	0	0	31,434	09/01/2037
31413Q 6M 5	FNMA 30YR					12/01/2010	SCHEDULED REDEMPTION		1,431,583	1,431,583	1,453,280	1,444,776	0	(13,193)	0	(13,193)	0	1,431,583	0	0	0	44,010	09/01/2037
31402R B2 4	FNMA 7/1 1Y LIBOR ARM					07/23/2010	Various		20,965	20,215	20,342	20,301	0	(25)	0	(25)	0	20,276	0	689	689	567	04/01/2035
31381H TM 8	FNMA DUS MBS MULTI 15 YR					06/04/2010	Various		3,029,263	2,956,172	2,871,413	2,901,009	0	839	0	839	0	2,901,848	0	127,415	127,415	74,062	08/01/2018
31377T BQ 8	FNMA DUS MBS MULTI 30 YR					06/03/2010	Various		18,311,804	17,826,531	16,862,784	17,009,253	0	18,091	0	18,091	0	17,027,344	0	1,284,459	1,284,459	462,796	06/01/2033
31359S J3 5	FNMA_01-19					12/01/2010	SCHEDULED REDEMPTION		773,977	773,977	812,071	810,470	0	(36,494)	0	(36,494)	0	773,977	0	0	0	30,539	05/01/2031
31359S JT 8	FNMA_01-5					12/01/2010	SCHEDULED REDEMPTION		88,803	88,803	89,857	89,819	0	(1,016)	0	(1,016)	0	88,803	0	0	0	4,078	03/01/2031
313921 A5 7	FNMA_01-65					12/25/2010	SCHEDULED REDEMPTION		379,821	379,821	380,558	380,509	0	(689)	0	(689)	0	379,821	0	0	0	2,000	11/25/2031
31392D WQ 1	FNMA_02-51					12/25/2010	SCHEDULED REDEMPTION		271,530	271,530	271,954	271,710	0	(180)	0	(180)	0	271,530	0	0	0	1,273	08/25/2032
31392H GX 5	FNMA_02-95					12/25/2010	SCHEDULED REDEMPTION		306,326	306,326	307,331	306,326	0	0	0	0	0	306,326	0	0	0	1,487	01/25/2033
31393C MB 6	FNMA_03-48					12/01/2010	SCHEDULED REDEMPTION		4,357,475	4,357,475	4,266,921	4,301,179	0	56,297	0	56,297	0	4,357,475	0	0	0	144,197	06/01/2022
31394A 3D 6	FNMA_04-70					05/01/2010	SCHEDULED REDEMPTION		1,023,984	1,023,984	1,043,504	1,026,157	0	(2,173)	0	(2,173)	0	1,023,984	0	0	0	10,123	01/01/2016
313602 DP 6	FNMA_88-14					12/01/2010	SCHEDULED REDEMPTION		39,022	39,022	36,137	38,075	0	947	0	947	0	39,022	0	0	0	1,910	06/01/2018
313602 HB 3	FNMA_88-27					12/01/2010	SCHEDULED REDEMPTION		3,489	3,489	2,163	2,572	0	917	0	917	0	3,489	0	0	0	0	11/01/2018
313602 U7 7	FNMA_89-60					12/01/2010	SCHEDULED REDEMPTION		11,190	11,190	8,721	10,294	0	896	0	896	0	11,190	0	0	0	530	09/01/2019
313603 BF 8	FNMA_89-77					12/01/2010	SCHEDULED REDEMPTION		2,952	2,952	2,694	2,841	0	111	0	111	0	2,952	0	0	0	173	11/01/2019
313603 B4 3	FNMA_90-18					12/01/2010	SCHEDULED REDEMPTION		10,407	10,407	9,234	9,936	0	471	0	471	0	10,407	0	0	0	464	03/01/2020
31358K CE 6	FNMA_91-152					12/01/2010	SCHEDULED REDEMPTION		77	77	2,772	0	0	73	0	73	0	73	0	4	4	495	11/01/2021
31358G SM 0	FNMA_91-42					12/01/2010	SCHEDULED REDEMPTION		249	249	9,925	16,701	0	(16,457)	0	(16,457)	0	244	0	4	4	1,412	05/01/2021
31358G WN 3	FNMA_G-12					12/01/2010	SCHEDULED REDEMPTION		185	185	8,976	7,433	0	(7,248)	0	(7,248)	0	185	0	0	0	1,166	05/01/2021
38373T NX 9	GNMA_01-65					12/20/2010	SCHEDULED REDEMPTION		281,694	281,694	283,014	281,986	0	(292)	0	(292)	0	281,694	0	0	0	1,134	02/20/2029
38373Q WX 5	GNMA_03-40					12/16/2010	SCHEDULED REDEMPTION		531,758	531,758	533,420	531,758	0	0	0	0	0	531,758	0	0	0	1,614	05/16/2033
38374J Z4 1	GNMA_04-102					12/20/2010	SCHEDULED REDEMPTION		248,647	248,647	248,919	248,647	0	0	0	0	0	248,647	0	0	0	854	01/20/2030
493915 AB 8	KPAC-A					12/01/2010	SCHEDULED REDEMPTION		3,369	3,369	3,020	3,228	0	142	0	142	0	3,369	0	0	0	151	02/01/2017
69412A AD 6	PCM-1					12/01/2010	SCHEDULED REDEMPTION		5,485	5,485	5,431	5,485	0	0	0	0	0	5,485	0	0	0	347	03/02/2018
795485 AB 7	SBM6_86-1 IS					12/01/2010	SCHEDULED REDEMPTION		0	719	719	0	0	0	0	0	0	0	0	0	0	3	12/01/2011
795485 AE 1	SBM6_87-2					12/01/2010	SCHEDULED REDEMPTION		1,532	1,532	1,234	1,487	0	45	0	45	0	1,532	0	0	0	0	03/06/2017
812373 AD 0	SMS_84-1					12/01/2010	SCHEDULED REDEMPTION		11,757	11,757	12,545	12,976	0	(1,219)	0	(1,219)	0	11,757	0	0	0	938	02/01/2014
072024 ND 0	BAY AREA TOLL AUTHORITY CA SANFRAN					06/11/2010	BARCLAYS CAPITAL INC.		8,505,600	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	505,600	505,600	307,583	04/01/2049
752123 JH 3	RANCHO CUCAMONGA REDEV TAX ALLOC					07/28/2010	STONE & YOUNGBERG LLC		2,243,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(256,250)	(256,250)	143,939	09/01/2031
769123 DD 9	RIVERSIDE CNTY CA TAX ALLOC XLCA					10/14/2010	Various		5,296,016	6,335,000	6,335,000	6,335,000	0	0	0	0	0	6,335,000	0	(1,038,985)	(1,038,985)	311,094	10/01/2028
785846 CT 1	SACRAMENTO CA FIN AUTH-ARCO					07/21/2010	CALL TRANSACTION		194,000	194,000	194,000	194,000	0	0	0	0	0	194,000	0	0	0	778	07/15/2027
61790L AH 2	MSMT-L					12/01/2010	SCHEDULED REDEMPTION		18,444	18,444	16,867	18,012	0	433	0	433	0	18,444	0	0	0	995	06/01/2018
167725 AF 7	CHICAGO ILL TRAN AUTH					05/25/2010	BARCLAYS CAPITAL INC.		16,514,100	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,514,100	1,514,100	508,801	12/01/2040
485424 NF 8	KANSAS ST DEPT TRANSN					10/08/2010	BARCLAYS CAPITAL INC.		3,042	3,000	3,000	0	0	0	0	0	0	3,000	0	42	42	16	09/01/2035
487312 AA 8	KEENAN FT DETRICK ENERGY 144A					11/15/2010	SCHEDULED REDEMPTION		350,441	350,441	350,441	350,441	0	0	0	0	0	350,441	0	0	0	21,352	05/15/2033
89543Y AA 0	TRI-COMMAND MILITARY HSG LLC					08/15/2010	SCHEDULED REDEMPTION		376,444	376,444	376,444	376,444	0	0	0	0	0	376,444	0	0	0	20,264	02/15/2048
48730P AC 4	KEENAN DEV ASSOC TN OAK RIDGE XLCA					07/15/2010	SCHEDULED REDEMPTION		586,408	586,408	586,408	586,408	0	0	0	0	0	586,408	0	0	0	14,719	07/15/2028

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
48730P AD 2	KEENAN DEV ASSOC TN OAK RIDGE XLCA.....	...	07/15/2010.	SCHEDULED REDEMPTION.....		103,000	103,000	103,000	103,000	0	0	0	0	0	103,000	0	0	0	6,087	07/15/2028.
66285W FB 7	NORTH TEX TWY BABS.....	...	08/24/2010.	GOLDMAN SACHS & CO.....		5,451,600	5,000,000	5,514,500	5,513,541	0	(2,235)	0	(2,235)	0	5,511,306	0	(59,706)	(59,706)	349,896	01/01/2049.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					372,901,764	362,858,963	374,836,505	243,149,042	0	(5,964,165)	0	(5,964,165)	0	368,742,566	0	4,159,198	4,159,198	9,271,706	XXX.....
Bonds - Industrial and Miscellaneous																				
00764M AW 7	AABST_03-3.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		783,661	783,661	783,661	783,661	0	0	0	0	0	783,661	0	0	0	12,974	01/25/2034.
00764M CS 4	AABST_04-4.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		880,011	880,011	880,011	880,011	0	0	0	0	0	880,011	0	0	0	2,657	10/25/2034.
00764M DX 2	AABST_04-6.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		661,940	661,940	664,629	663,523	0	(1,583)	0	(1,583)	0	661,940	0	0	0	3,076	03/25/2035.
00764M EK 9	AABST_05-1.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		4,585,524	4,585,524	4,585,524	4,585,524	0	0	0	0	0	4,585,524	0	0	0	22,478	03/25/2035.
682439 AG 9	AACMT_05-C6A.....	...	09/16/2010.	GLEACHER & COMPANY SECURITIES, INC.		14,402,500	14,402,500	14,402,605	14,402,597	0	(1)	0	(1)	0	14,402,595	0	(95)	(95)	637,346	10/11/2037.
002824 AW 0	ABBOTT LABORATORIES.....	...	06/22/2010.	CREDIT SUISSE SECURITIES (USA) LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/27/2020.
N7891# AD 0	ABN-CNG LINKED NOTE CONS NATL GAS.....	...	12/22/2010.	MATURED.....		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	117,082	12/22/2010.
04541G GB 2	ABSHE_03-HE6.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		309,091	309,091	309,091	309,091	0	0	0	0	0	309,091	0	0	0	2,677	11/25/2033.
04541G GC 0	ABSHE_03-HE6.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		949,522	949,522	949,522	949,522	0	0	0	0	0	949,522	0	0	0	7,948	11/25/2033.
05366V AA 6	ACAP_00-1A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		836,499	836,499	812,450	826,065	0	10,435	0	10,435	0	836,499	0	0	0	4,237	11/15/2025.
004375 BD 2	ACCR_04-3.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		822,899	822,899	822,594	822,739	0	160	0	160	0	822,899	0	0	0	26,604	10/01/2034.
00432C AG 6	ACCCS_01.....	...	11/26/2010.	SCHEDULED REDEMPTION.....		277,360	277,360	277,360	277,360	0	0	0	0	0	277,360	0	0	0	2,650	05/25/2034.
004406 AA 2	ACE_06-GP1.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		1,993,092	1,993,092	1,993,092	1,993,092	0	0	0	0	0	1,993,092	0	0	0	4,351	02/25/2031.
00443M AB 2	ACE_07-ASL1.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		132,575	132,575	118,592	19,505	0	113,070	0	113,070	0	132,575	0	0	0	348	12/25/2036.
00086R AB 3	ACLC_97-A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		100,441	100,441	100,441	100,441	0	0	0	0	0	100,441	0	0	0	474	09/17/2012.
00503N AA 9	ACT_05-RR.....	...	10/22/2010.	Various.....		394,609	394,609	295,077	362,968	0	131,173	99,532	31,641	0	394,609	0	0	0	1,364	09/22/2041.
00503N AC 5	ACT_05-RR.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		0	1,752,175	655,291	0	0	0	0	0	0	0	0	0	0	69,733	09/01/2041.
00764P AU 4	AERCO-2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		2,848,516	2,848,516	2,734,160	2,772,458	0	76,058	0	76,058	0	2,848,516	0	0	0	11,617	07/15/2025.
00764P AV 2	AERCO-2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		378,500	378,500	378,500	378,500	0	0	0	0	0	378,500	0	0	0	1,837	07/15/2025.
00817Y AF 5	AETNA INC.....	...	06/23/2010.	Various.....		11,124,844	10,125,000	10,105,155	10,106,007	0	132	0	132	0	10,106,139	0	1,018,705	1,018,705	355,266	06/15/2036.
BHM01P KE 9	AFFILIATED COMPUTER SERVICES INC.....	...	06/11/2010.	SINKING FUND TRANSACTION....		0	0	0	0	0	0	0	0	0	0	0	(0)	(0)	0	03/20/2013.
BHM01Q VB 1	AGA MEDICAL CORP.....	...	01/05/2010.	BARCLAYS CAPITAL INC.....		1,040,445	1,149,663	1,011,703	1,055,950	0	984	0	984	0	1,056,934	0	(16,489)	(16,489)	4,979	04/28/2013.
00846U AC 5	AGILENT TECHNOLOGIES INC.....	...	06/09/2010.	GLEACHER & COMPANY SECURITIES, INC.		171,388	157,000	156,372	156,476	0	24	0	24	0	156,500	0	14,888	14,888	6,321	11/01/2017.
03702W AA 2	AHR_04-1A.....	...	12/23/2010.	SCHEDULED REDEMPTION.....		2,300,834	2,300,834	2,301,209	2,300,835	0	(0)	0	(0)	0	2,300,834	0	0	0	9,612	03/23/2019.
00889V AA 5	AIMCO_06-AA.....	...	08/20/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/20/2020.
021374 AB 9	ALTALINK LP.....	C	10/26/2010.	SCOTIA CAPITAL (USA) INC.....		271,150	250,000	249,943	249,977	0	5	0	5	0	249,982	0	21,168	21,168	12,199	06/05/2013.
03063T AG 9	AMCAR_07-DF.....	...	12/06/2010.	SCHEDULED REDEMPTION.....		3,165,996	3,165,996	3,165,996	3,165,996	0	0	0	0	0	3,165,996	0	0	0	31,223	06/06/2014.
02364W AQ 8	AMERICA MOVIL SAB DE CV.....	F.	08/31/2010.	EXCHANGE.....		2,354,005	2,400,000	2,350,875	2,351,433	0	2,572	0	2,572	0	2,354,005	0	0	0	105,000	10/16/2019.
02364W AS 4	AMERICA MOVIL SAB DE CV.....	F.	08/31/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/30/2020.
02364W AT 2	AMERICA MOVIL SAB DE CV.....	F.	08/31/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/30/2040.
029171 AF 2	AMERICAN REAL ESTATE PARTNERS LP.....	...	01/15/2010.	TENDER TRANSACTION.....		110,000	110,000	107,403	108,344	0	18	0	18	0	108,362	0	1,638	1,638	5,775	02/15/2013.
03215P DA 4	AMRES_97-3.....	...	06/01/2010.	Various.....		(2,883)	3,847	722	798	0	(888)	0	(888)	0	(2,883)	0	0	0	107	09/01/2027.
03072S DB 8	AMSL_02-AR1.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		277,160	277,160	271,141	270,885	0	6,276	0	6,276	0	277,160	0	0	0	1,728	09/25/2032.
032479 AC 1	ANADARKO FINANCE COMPANY.....	...	03/16/2010.	TENDER TRANSACTION.....		14,096,013	13,250,000	13,201,505	13,241,491	0	1,280	0	1,280	0	13,242,771	0	853,242	853,242	335,391	05/01/2011.
032511 AY 3	ANADARKO PETROLEUM CORP.....	...	06/21/2010.	CITIGROUP (Salomon/Smith Barney)		2,532,465	2,997,000	2,652,884	2,655,083	0	2,025	0	2,025	0	2,657,108	0	(124,643)	(124,643)	149,813	09/15/2036.

E14.14

SCHEDULE D - PART 4

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

E14.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
03523T AG 3	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			02/08/2010.	EXCHANGE.....		622,170	623,000	622,078	622,140	0	30	0	30	0	622,170	0	0	0	5,815	10/15/2012.
03523T AJ 7	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			02/08/2010.	EXCHANGE.....		5,271,122	5,300,000	5,270,445	5,270,897	0	226	0	226	0	5,271,122	0	0	0	88,628	01/15/2020.
036510 AA 3	ANSON_06-1A.....			12/28/2010.	Various.....		909,559	909,559	909,559	331,851	0	0	0	0	0	909,559	0	0	0	3,431	07/28/2046.
037411 AR 6	APACHE CORPORATION.....			06/10/2010.	RBC CAPITAL MARKETS CORPORATION.....		18,928,880	18,000,000	17,034,440	17,064,292	0	6,055	0	6,055	0	17,070,347	0	1,858,533	1,858,533	989,211	01/15/2037.
037411 AW 5	APACHE CORPORATION.....			09/09/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2040.
031733 AF 5	ARC_04-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		4,707,767	4,707,767	4,707,767	4,707,767	0	0	0	0	0	4,707,767	0	0	0	27,782	10/25/2034.
039279 AA 2	ARCAP_04-1A.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,296,239	1,296,239	1,296,267	1,296,244	0	(5)	0	(5)	0	1,296,239	0	0	0	44,376	04/01/2024.
03938L AF 1	ARCELORMITTAL.....		F.	09/01/2010.	HSBC SECURITIES (USA) INC.....		8,450,400	8,000,000	8,199,120	8,198,244	0	(12,823)	0	(12,823)	0	8,185,421	0	264,979	264,979	375,667	06/01/2018.
039483 AR 3	ARCHER-DANIELS-MIDLAND COMPANY.....			06/16/2010.	MORGAN STANLEY & CO. INCORPORATED.....		13,760,759	11,945,000	12,169,746	12,140,839	0	(3,137)	0	(3,137)	0	12,137,703	0	1,623,057	1,623,057	505,589	05/01/2029.
04012L AB 7	ARES_07-3RA.....			04/16/2010.	SCHEDULED REDEMPTION.....		6,343	6,343	6,334	6,342	0	1	0	1	0	6,343	0	0	0	16	04/16/2021.
04010K AA 3	ARES8_04-1A.....			11/26/2010.	SCHEDULED REDEMPTION.....		4,037,294	4,037,294	4,037,294	4,037,294	0	0	0	0	0	4,037,294	0	0	0	31,159	02/26/2016.
045424 DY 1	ASC_97-D4.....			12/11/2010.	SCHEDULED REDEMPTION.....		5,629,921	5,629,921	6,147,890	5,679,314	0	(49,393)	0	(49,393)	0	5,629,921	0	0	0	199,211	04/11/2029.
045424 DZ 8	ASC_97-D4.....			12/11/2010.	SCHEDULED REDEMPTION.....		201,212	201,212	218,055	204,879	0	(3,667)	0	(3,667)	0	201,212	0	0	0	14,261	04/11/2029.
04650N AA 2	AT&T INC.....			09/07/2010.	TENDER TRANSACTION.....		893	895	877	0	0	0	0	0	0	877	0	16	16	0	09/01/2040.
04963W AA 4	ATRM-5A.....		R	05/20/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/20/2020.
05947U BB 3	BACM_00-2.....			07/01/2010.	SCHEDULED REDEMPTION.....		2,258,175	2,258,175	2,637,608	2,268,273	0	(10,099)	0	(10,099)	0	2,258,175	0	0	0	62,117	09/01/2032.
05947U HU 5	BACM_02-2 IS.....			01/01/2010.	SCHEDULED REDEMPTION.....		0	3,286,133	3,178,233	0	0	0	0	0	0	0	0	0	0	40,543	07/01/2043.
05947U ES 3	BACM_02-PB2.....			12/01/2010.	SCHEDULED REDEMPTION.....		483,735	483,735	486,174	484,388	0	(653)	0	(653)	0	483,735	0	0	0	14,566	06/01/2035.
05947U LU 0	BACM_03-1 IS.....			04/01/2010.	SCHEDULED REDEMPTION.....		0	5,987,933	5,987,933	244,805	0	(244,805)	0	(244,805)	0	0	0	0	0	326,860	09/01/2036.
05947U PR 3	BACM_04-1.....			12/01/2010.	SCHEDULED REDEMPTION.....		84,559	84,559	81,996	83,452	0	1,107	0	1,107	0	84,559	0	0	0	1,727	11/01/2039.
05947U VB 1	BACM_04-3.....			12/01/2010.	SCHEDULED REDEMPTION.....		979,827	979,827	984,728	980,720	0	(893)	0	(893)	0	979,827	0	0	0	19,755	06/01/2039.
05947U D2 1	BACM_05-1.....			12/01/2010.	SCHEDULED REDEMPTION.....		494,016	494,016	486,432	490,680	0	3,336	0	3,336	0	494,016	0	0	0	13,003	11/01/2042.
05950W AH 1	BACM_06-4.....			10/15/2010.	JP MORGAN SECURITIES INC.....		3,864,867	3,800,000	3,903,758	3,875,239	0	(7,891)	0	(7,891)	0	3,867,348	0	(2,481)	(2,481)	208,588	07/01/2046.
059497 AV 9	BACM_07-1.....			02/10/2010.	GOLDMAN SACHS & CO.....		14,474,512	14,500,000	14,558,652	14,537,274	0	(999)	0	(999)	0	14,536,275	0	(61,763)	(61,763)	164,605	01/01/2049.
059512 AB 9	BACM_07-3.....			02/10/2010.	NOMURA SECURITIES INTERNATIONAL INC.....		14,492,188	14,000,000	14,498,203	14,302,856	0	(14,196)	0	(14,196)	0	14,288,659	0	203,528	203,528	165,388	06/01/2049.
05947U DP 0	BAFU_01-3.....			12/01/2010.	SCHEDULED REDEMPTION.....		589,222	589,222	627,081	597,137	0	(7,915)	0	(7,915)	0	589,222	0	0	0	18,630	04/01/2037.
05947N FC 3	BALL_04-BBA4.....			06/15/2010.	Various.....		707,091	707,091	707,091	707,091	0	0	0	0	0	707,091	0	0	0	1,437	06/15/2018.
05947N FD 1	BALL_04-BBA4.....			06/15/2010.	SCHEDULED REDEMPTION.....		3,359,951	3,359,951	3,360,264	3,359,951	0	0	0	0	0	3,359,951	0	0	0	16,189	06/15/2018.
05947N FE 9	BALL_04-BBA4.....			06/15/2010.	SCHEDULED REDEMPTION.....		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	5,170	06/15/2018.
05947N FF 6	BALL_04-BBA4.....			11/15/2010.	SCHEDULED REDEMPTION.....		671,488	671,488	667,382	671,488	0	0	0	0	0	671,488	0	0	0	6,675	06/15/2018.
063671 SA 0	BANK OF MONTREAL.....		C	10/26/2010.	RBC CAPITAL MARKETS CORPORATION.....		1,060,100	1,000,000	994,820	997,033	0	876	0	876	0	997,909	0	62,191	62,191	57,995	09/04/2012.
06406J AS 4	BANK OF NEW YORK COMPANY INC.....			09/24/2010.	CALL TRANSACTION.....		19,626,447	70,000,000	12,600,000	18,611,779	0	1,014,633	0	1,014,633	0	19,626,412	0	36	36	0	03/24/2028.
064149 AR 8	BANK OF NOVA SCOTIA.....		C	10/26/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.....		876,795	750,000	945,150	837,686	0	(18,079)	0	(18,079)	0	819,607	0	57,188	57,188	67,708	09/27/2013.
06479* AC 3	BANK OF SCOTLAND.....		F.	03/18/2010.	BARCLAYS CAPITAL INC.....		13,905,000	30,900,000	14,214,000	14,214,000	0	0	0	0	0	14,214,000	0	(309,000)	(309,000)	0	11/29/2049.
06983* AH 1	BASHAS INC.....			08/30/2010.	SCHEDULED REDEMPTION.....		129,553	129,553	104,189	95,869	8,421	25,263	0	33,684	0	129,553	0	0	0	12,348	09/30/2012.
071813 BC 2	BAXTER INTERNATIONAL INC.....			06/25/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2020.
07324S AY 8	BAYC_04-3.....			12/27/2010.	SCHEDULED REDEMPTION.....		45,900	45,900	45,984	45,900	0	0	0	0	0	45,900	0	0	0	180	01/25/2035.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
07324S BQ 4	BAYC_05-2A				12/27/2010.	SCHEDULED REDEMPTION		311,354	311,354	312,376	311,354	0	0	0	0	0	311,354	0	0	0	1,458	08/25/2035.
07324S BS 0	BAYC_05-2A				12/27/2010.	SCHEDULED REDEMPTION		270,614	270,614	270,614	270,614	0	0	0	0	0	270,614	0	0	0	1,394	08/25/2035.
07324S BT 8	BAYC_05-2A				12/27/2010.	SCHEDULED REDEMPTION		246,013	246,013	246,013	246,013	0	0	0	0	0	246,013	0	0	0	1,449	08/25/2035.
07324S BU 5	BAYC_05-2A				12/27/2010.	SCHEDULED REDEMPTION		93,633	93,633	93,633	93,633	0	0	0	0	0	93,633	0	0	0	558	08/25/2035.
07324S CE 0	BAYC_05-3A				12/27/2010.	SCHEDULED REDEMPTION		125,566	125,566	126,174	125,566	0	0	0	0	0	125,566	0	0	0	564	11/25/2035.
07324S CF 7	BAYC_05-3A				12/27/2010.	SCHEDULED REDEMPTION		251,131	251,131	251,131	251,131	0	0	0	0	0	251,131	0	0	0	1,158	11/25/2035.
07324S CH 3	BAYC_05-3A				12/27/2010.	SCHEDULED REDEMPTION		547,165	547,165	547,165	547,165	0	0	0	0	0	547,165	0	0	0	2,946	11/25/2035.
07324S CX 8	BAYC_05-4A				12/27/2010.	SCHEDULED REDEMPTION		125,979	125,979	125,979	125,979	0	0	0	0	0	125,979	0	0	0	731	01/25/2036.
07324S CY 6	BAYC_05-4A				12/27/2010.	SCHEDULED REDEMPTION		134,881	134,881	134,881	134,881	0	0	0	0	0	134,881	0	0	0	825	01/25/2036.
07324S DG 4	BAYC_06-1A				12/27/2010.	SCHEDULED REDEMPTION		301,074	301,074	301,568	301,074	0	0	0	0	0	301,074	0	0	0	1,249	04/25/2036.
07324S DH 2	BAYC_06-1A				12/27/2010.	SCHEDULED REDEMPTION		156,011	156,011	160,267	160,561	0	(4,550)	0	(4,550)	0	156,011	0	0	0	667	04/25/2036.
07324Y AC 3	BAYC_06-2A				12/27/2010.	SCHEDULED REDEMPTION		1,352,313	1,352,313	1,350,623	1,352,290	0	23	0	23	0	1,352,313	0	0	0	4,568	07/25/2036.
07324N AA 1	BAYC_06-3A				12/27/2010.	SCHEDULED REDEMPTION		460,588	460,588	460,588	460,588	0	0	0	0	0	460,588	0	0	0	1,394	10/25/2036.
07324N AB 9	BAYC_06-3A				12/27/2010.	SCHEDULED REDEMPTION		653,738	653,738	653,738	653,738	0	0	0	0	0	653,738	0	0	0	2,170	10/25/2036.
07325B AD 0	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		213,339	213,339	213,339	213,339	0	0	0	0	0	213,339	0	0	0	703	12/25/2036.
07325B AE 8	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		135,529	135,529	135,529	135,529	0	0	0	0	0	135,529	0	0	0	463	12/25/2036.
07325B AF 5	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		135,114	135,114	135,114	135,114	0	0	0	0	0	135,114	0	0	0	486	12/25/2036.
07325B AG 3	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		177,782	177,782	177,782	177,782	0	0	0	0	0	177,782	0	0	0	702	12/25/2036.
07325B AH 1	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		163,441	163,441	152,534	163,441	0	0	0	0	0	163,441	0	0	0	685	12/25/2036.
07325B AJ 7	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		147,500	147,500	137,051	147,500	0	0	0	0	0	147,500	0	0	0	688	12/25/2036.
07325B AK 4	BAYC_06-4A				12/27/2010.	SCHEDULED REDEMPTION		59,261	59,261	54,907	59,261	0	0	0	0	0	59,261	0	0	0	340	12/25/2036.
07325M AA 2	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		586,041	586,041	586,041	586,041	0	0	0	0	0	586,041	0	0	0	1,530	03/25/2037.
07325M AB 0	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		293,020	293,020	293,020	293,020	0	0	0	0	0	293,020	0	0	0	844	03/25/2037.
07325M AC 8	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		181,673	181,673	181,673	181,673	0	0	0	0	0	181,673	0	0	0	523	03/25/2037.
07325M AD 6	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		87,906	87,906	87,906	87,906	0	0	0	0	0	87,906	0	0	0	263	03/25/2037.
07325M AE 4	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		69,153	69,153	69,153	69,153	0	0	0	0	0	69,153	0	0	0	218	03/25/2037.
07325M AF 1	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		87,906	87,906	87,906	87,906	0	0	0	0	0	87,906	0	0	0	301	03/25/2037.
07325M AG 9	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		120,138	120,138	120,138	120,138	0	0	0	0	0	120,138	0	0	0	443	03/25/2037.
07325M AH 7	BAYC_07-1				12/27/2010.	SCHEDULED REDEMPTION		175,812	175,812	175,812	175,812	0	0	0	0	0	175,812	0	0	0	725	03/25/2037.
07325X AC 4	BAYC_07-2A				12/27/2010.	SCHEDULED REDEMPTION		425,515	425,515	425,515	425,515	0	0	0	0	0	425,515	0	0	0	1,585	07/25/2037.
07325X AD 2	BAYC_07-2A				12/27/2010.	SCHEDULED REDEMPTION		227,731	227,731	227,731	227,731	0	0	0	0	0	227,731	0	0	0	902	07/25/2037.
07325X AE 0	BAYC_07-2A				12/27/2010.	SCHEDULED REDEMPTION		170,798	170,798	170,798	170,798	0	0	0	0	0	170,798	0	0	0	756	07/25/2037.
07325X AN 0	BAYC_07-2A IS				11/25/2010.	Various		1,231,363	2,262,604	2,127,918	1,976,933	0	(346,051)	134,686	(480,737)	0	1,496,196	0	(264,833)	(264,833)	357,722	07/25/2037.
07324Q CU 8	BAYV_03-AA				12/01/2010.	SCHEDULED REDEMPTION		43,941	43,941	42,760	42,983	0	957	0	957	0	43,941	0	0	0	1,204	02/01/2033.
073250 BM 3	BAYV_05-A				12/28/2010.	SCHEDULED REDEMPTION		2,784,363	2,784,363	2,784,363	2,784,363	0	0	0	0	0	2,784,363	0	0	0	22,728	02/28/2040.
073250 BQ 4	BAYV_05-A				12/28/2010.	SCHEDULED REDEMPTION		1,030,053	1,030,053	1,030,053	1,030,053	0	0	0	0	0	1,030,053	0	0	0	11,725	02/28/2040.
07325D AH 7	BAYV_06-C				12/28/2010.	SCHEDULED REDEMPTION		1,496,947	1,496,947	1,496,947	1,496,947	0	0	0	0	0	1,496,947	0	0	0	4,090	11/28/2036.
07325V AP 9	BAYV_07-A				12/28/2010.	SCHEDULED REDEMPTION		0	1,210,956	1,210,956	8,895	0	(8,895)	0	(8,895)	0	0	0	0	0	29,733	05/28/2037.
05531F AB 9	BB&T CORP				10/26/2010.	OUTSIDE MANAGED ACCT		425,271	350,000	394,758	394,049	0	(3,116)	0	(3,116)	0	390,933	0	34,338	34,338	23,908	04/30/2019.
BHM02E 3S 1	BERRY PLASTICS HOLDING CORP				11/05/2010.	Various		4,689,531	4,902,355	4,451,074	4,552,549	0	51,865	0	51,865	0	4,604,414	0	85,116	85,116	105,761	04/03/2015.
09247X AD 3	BLACKROCK INC				04/09/2010.	CREDIT SUISSE SECURITIES (USA) LLC		11,022,213	10,874,000	10,858,233	10,858,403	0	833	0	833	0	10,859,235	0	162,977	162,977	131,092	12/10/2014.
12328M AW 1	BLX_06-AA				12/20/2010.	Various		323,051	323,051	263,046	369,333	0	0	0	0	0	323,051	0	0	0	1,780	10/20/2038.

SCHEDULE D - PART 4

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

1		2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date														
05565A	AB	9	BNP PARIBAS.....	F.	09/30/2010.	MORGAN STANLEY & CO. INCORPORATED		15,000,000	15,000,000	14,978,250	14,978,465	0	75	0	14,978,539	0	21,461	21,461	839,417	12/31/2049.															
05577@	AG	5	BNSF RAILWAY CO 2009-A.....		08/26/2010.	SCHEDULED REDEMPTION.....		278,724	278,724	278,724	278,724	0	0	0	278,724	0	0	0	9,128	02/26/2021.															
05577@	AH	3	BNSF RAILWAY CO 2009-B.....		08/26/2010.	SCHEDULED REDEMPTION.....		268,256	268,256	268,256	268,256	0	0	0	268,256	0	0	0	8,785	02/26/2021.															
05577@	AJ	9	BNSF RAILWAY CO 2009-C.....		08/26/2010.	SCHEDULED REDEMPTION.....		83,658	83,658	83,658	83,658	0	0	0	83,658	0	0	0	2,740	02/26/2021.															
05577@	AK	6	BNSF RAILWAY CO 2009-D.....		08/26/2010.	SCHEDULED REDEMPTION.....		84,353	84,353	84,353	84,353	0	0	0	84,353	0	0	0	2,763	02/26/2021.															
05577@	AM	2	BNSF RAILWAY CO 2009-E.....		08/26/2010.	SCHEDULED REDEMPTION.....		35,009	35,009	35,009	35,009	0	0	0	35,009	0	0	0	2,293	02/26/2021.															
12189P	AK	8	BNSF RAILWAY COMPANY.....		07/15/2010.	SCHEDULED REDEMPTION.....		372,971	372,971	372,971	372,971	0	0	0	372,971	0	0	0	12,051	01/15/2021.															
05567@	AD	4	BOCNY LLC SERIES 1998B-2 SENIOR S.....		03/14/2010.	Various.....		536,610	1,741,310	1,741,310	551,911	0	(15,302)	0	536,610	0	0	0	0	03/15/2010.															
05565Q	BJ	6	BP CAPITAL MARKETS PLC.....	F.	07/08/2010.	Various.....		4,457,544	5,000,000	4,986,600	4,987,374	0	534	0	4,987,909	0	(530,365)	(530,365)	187,579	03/10/2019.															
10510K	AA	5	BRAMBLES USA INC.....		06/01/2010.	BARCLAYS CAPITAL INC.....		0	0	0	0	0	0	0	0	0	0	0	0	04/01/2020.															
111021	AE	1	BRITISH TELECOMMUNICATIONS PUBLIC.....	F.	06/17/2010.	Various.....		22,159,427	18,385,000	19,855,010	19,573,778	0	(11,286)	0	19,562,492	0	2,596,935	2,596,935	1,018,204	12/15/2030.															
07384Y	GY	6	BSABS_03-1.....		12/27/2010.	SCHEDULED REDEMPTION.....		65,412	65,412	65,412	65,412	0	0	0	65,412	0	0	0	499	11/25/2042.															
07384Y	JQ	0	BSABS_03-2.....		12/27/2010.	SCHEDULED REDEMPTION.....		663,510	663,510	663,510	663,510	0	0	0	663,510	0	0	0	5,765	03/25/2043.															
055654	AB	3	BSCH ISSUANCES.....	F.	09/14/2010.	MATURED.....		20,000	20,000	21,654	20,325	0	(325)	0	20,000	0	0	0	1,525	09/14/2010.															
07383F	CX	4	BSCMS_00-WF1.....		02/01/2010.	SCHEDULED REDEMPTION.....		4,000,000	4,000,000	4,018,415	4,000,608	0	(608)	0	4,000,000	0	0	0	34,199	02/01/2032.															
07383F	FP	8	BSCMS_01-TOP2.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,372,973	1,372,973	1,507,061	1,397,859	0	(24,886)	0	1,372,973	0	0	0	74,541	02/01/2035.															
07383F	FQ	6	BSCMS_01-TOP2.....		07/29/2010.	JEFFERIES & CO. INC.....		5,087,500	5,000,000	5,414,063	5,112,225	0	(57,579)	0	5,054,646	0	32,854	32,854	222,842	02/01/2035.															
07383F	JB	5	BSCMS_02-TOP6.....		08/01/2010.	SCHEDULED REDEMPTION.....		1,467,686	1,467,686	1,470,934	1,468,007	0	(321)	0	1,467,686	0	0	0	46,663	10/01/2036.															
07383F	NU	8	BSCMS_02-TOP8 IS.....		10/01/2010.	SCHEDULED REDEMPTION.....		0	356,759	356,759	46,985	0	(46,985)	0	0	0	0	0	53,081	08/01/2038.															
07383F	YG	7	BSCMS_04-PWR3.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,127,593	1,127,593	1,073,988	1,107,586	0	20,007	0	1,127,593	0	0	0	40,377	02/01/2041.															
07383F	E9	5	BSCMS_04-PWR4.....		12/01/2010.	SCHEDULED REDEMPTION.....		375,521	375,521	377,582	376,218	0	(697)	0	375,521	0	0	0	8,457	06/01/2041.															
07383F	W9	5	BSCMS_04-PWR6.....		10/01/2010.	SCHEDULED REDEMPTION.....		1,192,229	1,192,229	1,198,762	1,192,229	0	0	0	1,192,229	0	0	0	24,766	11/01/2041.															
07387B	EF	6	BSCMS_05-PW10.....		09/28/2010.	GOLDMAN SACHS & CO.....		6,046,240	9,752,000	9,795,392	9,780,773	0	(3,106)	0	9,777,667	0	(3,731,427)	(3,731,427)	450,460	12/01/2040.															
07387B	EG	4	BSCMS_05-PW10.....		09/28/2010.	MORGAN STANLEY & CO. INCORPORATED		5,550,000	10,000,000	2,755,999	2,746,145	0	(303,553)	0	2,442,591	0	3,107,409	3,107,409	461,915	12/01/2040.															
07387B	AE	3	BSCMS_05-PWR9.....		12/01/2010.	SCHEDULED REDEMPTION.....		216,693	216,693	217,877	216,840	0	(147)	0	216,693	0	0	0	6,900	09/01/2042.															
07387B	CL	5	BSCMS_05-T20.....		05/10/2010.	MIZUHO SECURITIES USA INC....		263,633	250,000	249,688	249,750	0	14	0	249,764	0	13,869	13,869	5,836	10/01/2042.															
07388P	AG	6	BSCMS_06-PW14.....		10/15/2010.	JEFFERIES & CO. INC.....		8,732,625	8,700,000	8,508,957	8,551,797	0	15,509	0	8,567,307	0	165,318	165,318	442,203	12/01/2038.															
07388R	AE	7	BSCMS_07-PW15.....		06/11/2010.	MORGAN STANLEY & CO. INCORPORATED		0	0	0	0	0	0	0	0	0	0	0	0	02/01/2044.															
07383F	BX	5	BSCMS_99-CLF1.....		06/11/2010.	Various.....		20,030,760	18,230,982	20,579,926	19,711,072	0	(123,002)	0	19,588,070	0	442,690	442,690	641,565	05/15/2030.															
07401P	AA	2	BSMF_07-SL1.....		12/27/2010.	SCHEDULED REDEMPTION.....		300,878	18,938,304	8,986,655	1,267,319	0	(966,440)	0	300,878	0	0	0	20,155	03/25/2037.															
07400S	AB	5	BSSBC_06-1A.....		12/27/2010.	SCHEDULED REDEMPTION.....		750,074	750,074	750,074	750,074	0	0	0	750,074	0	0	0	2,234	01/25/2034.															
120568	AM	2	BUNGE LTD FINANCE CORP.....		10/18/2010.	BARCLAYS CAPITAL INC.....		12,877,920	12,000,000	11,642,400	11,775,507	0	37,987	0	11,813,494	0	1,064,426	1,064,426	652,700	04/15/2014.															
12189P	AH	5	BURLINGTON NORTHERN AND SANTE FE R.....		07/15/2010.	SCHEDULED REDEMPTION.....		209,966	209,966	209,966	209,966	0	0	0	209,966	0	0	0	8,302	01/15/2020.															
12189T	AW	4	BURLINGTON NORTHERN SANTA FE CORP.....		02/05/2010.	OUTSIDE MANAGED ACCT.....		320,304	300,000	270,631	275,110	0	451	0	275,561	0	44,743	44,743	8,328	01/15/2015.															
12189P	AF	9	BURLINGTON NORTHERN SANTE FE R.....		01/02/2010.	SCHEDULED REDEMPTION.....		115,330	115,330	115,330	115,330	0	0	0	115,330	0	0	0	4,365	01/02/2021.															
12322U	AA	7	BUSHNELL LOAN FUND II_08-1A.....		10/28/2010.	SCHEDULED REDEMPTION.....		40,641,894	40,641,894	39,831,274	40,054,942	0	586,952	0	40,641,894	0	0	0	791,364	10/28/2015.															
13591Z	KY	5	CANADIAN IMPERIAL BANK OF COMMERCE.....	C	10/26/2010.	BMO CAPITAL MARKETS CORP..		1,084,700	1,000,000	1,016,140	1,008,107	0	(1,532)	0	1,006,575	0	78,125	78,125	62,790	01/23/2014.															
13874T	AA	0	CANWEST MEDIAWORKS.....		01/12/2010.	BTIG, LLC.....		17,100	115,000	11,366	11,480	0	5	0	11,485	0	5,615	5,615	0	08/01/2015.															
140553	CS	5	CAPS_06-1A.....		05/20/2010.	SCHEDULED REDEMPTION.....		823,462	823,462	823,462	823,462	0	0	0	823,462	0	0	0	1,013	08/22/2016.															
140553	CU	0	CAPS_06-1A.....		12/20/2010.	SCHEDULED REDEMPTION.....		1,834,772	1,834,772	1,834,795	1,834,773	0	(1)	0	1,834,772	0	0	0	15,083	08/22/2016.															

SCHEDULE D - PART 4

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

E14.18

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
141781 J# 2	CARGILL INC.....			11/20/2010.	Various.....		7,572,300	7,709,416	7,486,164	7,492,443	0	14,307	0	14,307	0	7,571,973	0	327	327	377,274	08/20/2018.
33632* UD 7	CARGILL RAIL TRUST SENIOR SECURED.....			12/31/2010.	Various.....		328,612	328,612	328,612	328,612	0	0	0	0	0	328,612	0	0	0	18,157	05/31/2015.
G1418# AE 3	CARIBBEAN UTILITIES COMPANY LIMIT.....			06/01/2010.	SCHEDULED REDEMPTION.....		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	77,640	06/01/2013.
G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S.....			06/01/2010.	SCHEDULED REDEMPTION.....		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	57,300	06/01/2014.
14312D AF 2	CARMX_06-2.....			10/15/2010.	SCHEDULED REDEMPTION.....		1,400,000	1,400,000	1,399,913	1,399,987	0	13	0	13	0	1,400,000	0	0	0	64,517	03/15/2013.
14984W AA 8	CBAC_07-1A.....			08/16/2010.	Various.....		4,514,834	8,631,094	7,748,866	6,783,008	0	(60,896)	879,346	(940,242)	0	5,842,766	0	(1,327,932)	(1,327,932)	349,020	07/01/2039.
12489W GD 0	CBASS_02-CB6.....			12/27/2010.	SCHEDULED REDEMPTION.....		686,199	686,199	686,199	686,199	0	0	0	0	0	686,199	0	0	0	17,162	01/25/2033.
12498S AA 0	CBASS_06-SC1.....			12/27/2010.	SCHEDULED REDEMPTION.....		940,506	940,506	918,404	933,009	0	7,497	0	7,497	0	940,506	0	0	0	3,181	05/25/2036.
20162F AC 2	CCAO-2.....			08/01/2010.	SCHEDULED REDEMPTION.....		4,057,000	4,057,000	4,310,563	4,216,361	0	(159,361)	0	(159,361)	0	4,057,000	0	0	0	184,729	11/01/2027.
20162F AD 0	CCAO-2.....			08/01/2010.	SCHEDULED REDEMPTION.....		8,133,120	8,133,120	7,133,000	7,685,785	0	447,335	0	447,335	0	8,133,120	0	0	0	380,088	11/01/2027.
17305E CW 3	CCCIT_05-C6.....			11/15/2010.	SCHEDULED REDEMPTION.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	44,862	11/15/2012.
17305E DE 2	CCCIT_06-A3.....			07/15/2010.	JP MORGAN SECURITIES INC.....		1,819,063	1,600,000	1,788,000	0	0	(3,236)	0	(3,236)	0	1,784,764	0	34,299	34,299	40,044	03/15/2018.
17305E DN 2	CCCIT_06-C4.....			01/07/2010.	SCHEDULED REDEMPTION.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	7,831	01/09/2012.
17305E DT 9	CCCIT_07-A3.....			06/09/2010.	JP MORGAN SECURITIES INC.....		45,011,719	37,500,000	37,408,125	37,411,003	0	659	0	659	0	37,411,662	0	7,600,057	7,600,057	1,146,719	06/15/2039.
17305E EP 6	CCCIT_09-A3.....			02/04/2010.	JP MORGAN SECURITIES INC.....		255,898	250,000	251,641	251,286	0	(91)	0	(91)	0	251,195	0	4,703	4,703	863	06/24/2013.
17305E EQ 4	CCCIT_09-A4.....			02/04/2010.	CITIGROUP (Salomon/Smith Barney).....		271,875	250,000	264,316	263,354	0	(293)	0	(293)	0	263,062	0	8,813	8,813	7,690	06/23/2016.
199650 BL 5	CCIC_06-WEM.....	C		11/02/2010.	BANC OF AMERICA SECURITIES LLC.....		1,675,000	2,000,000	1,999,944	1,999,958	0	5	0	5	0	1,999,963	0	(324,963)	(324,963)	105,138	01/11/2022.
161505 FB 3	CCMSC_00-2.....			09/01/2010.	SCHEDULED REDEMPTION.....		13,665,000	13,665,000	14,323,432	13,722,989	0	(57,989)	0	(57,989)	0	13,665,000	0	0	0	599,156	07/01/2032.
161505 GM 8	CCMSC_00-3.....			09/01/2010.	SCHEDULED REDEMPTION.....		76,663	76,663	81,472	76,972	0	(309)	0	(309)	0	76,663	0	0	0	2,738	10/01/2032.
161505 DN 9	CCMSC_99-2.....			08/01/2010.	SCHEDULED REDEMPTION.....		7,000,000	7,000,000	6,999,769	6,999,998	0	2	0	2	0	7,000,000	0	0	0	153,016	01/01/2032.
12513E AJ 3	CD_05-CD1.....			09/14/2010.	MIZUHO SECURITIES USA INC.....		6,864,961	6,750,000	6,599,824	6,599,824	0	16,143	0	16,143	0	6,615,967	0	248,994	248,994	284,545	07/01/2044.
12513X AB 8	CD_06-CD2.....			04/27/2010.	DEUTSCHE BANK SECURITIES INC.....		2,143,243	2,108,000	2,096,390	2,103,624	0	1,766	0	1,766	0	2,105,390	0	37,853	37,853	47,184	01/01/2046.
14986D AF 7	CD_06-CD3.....			04/19/2010.	MORGAN STANLEY & CO. INCORPORATED.....		51,450,641	50,000,000	51,384,766	51,012,779	0	(41,254)	0	(41,254)	0	50,971,560	0	479,080	479,080	631,912	10/01/2048.
15135U AA 7	CENOVUS ENERGY INC.....	A.		07/08/2010.	EXCHANGE.....		2,577,632	2,500,000	2,584,920	1,534,090	0	(5,757)	0	(5,757)	0	2,577,632	0	0	0	68,500	09/15/2014.
15135U AC 3	CENOVUS ENERGY INC.....	A.		07/08/2010.	EXCHANGE.....		13,604,892	13,455,000	13,614,185	13,611,348	0	(6,455)	0	(6,455)	0	13,604,892	0	0	0	617,809	10/15/2019.
15135U AE 9	CENOVUS ENERGY INC.....	A.		07/08/2010.	EXCHANGE.....		14,943,486	15,000,000	14,943,000	14,943,170	0	317	0	317	0	14,943,486	0	0	0	815,625	11/15/2039.
15641S AE 1	CENT7_04-7A.....			11/01/2010.	SCHEDULED REDEMPTION.....		47,858	47,858	47,858	47,858	0	0	0	0	0	47,858	0	0	0	360	01/30/2016.
173067 EC 9	CGCMT_04-C2.....			12/01/2010.	SCHEDULED REDEMPTION.....		41,207	41,207	39,483	40,661	0	546	0	546	0	41,207	0	0	0	1,354	10/01/2041.
173067 GZ 6	CGCMT_05-C3.....			09/14/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		100,141	100,000	96,109	97,542	0	297	0	297	0	97,838	0	2,302	2,302	3,837	05/01/2043.
17309D AB 9	CGCMT_06-C4.....			01/15/2010.	GOLDMAN SACHS & CO.....		5,187,305	5,000,000	4,976,625	4,987,734	0	182	0	182	0	4,987,916	0	199,389	199,389	39,757	03/01/2049.
17309D AF 0	CGCMT_06-C4.....			09/08/2010.	GOLDMAN SACHS & CO.....		10,103,156	10,100,000	10,339,984	10,271,713	0	(16,322)	0	(16,322)	0	10,255,391	0	(152,235)	(152,235)	459,622	03/01/2049.
158715 AA 0	CHAM_04-1A.....			12/15/2010.	SCHEDULED REDEMPTION.....		1,194,424	1,194,424	1,194,424	1,194,424	0	0	0	0	0	1,194,424	0	0	0	8,665	06/15/2016.
172850 AU 3	CITRV_98-A.....			12/15/2010.	SCHEDULED REDEMPTION.....		645,064	645,064	644,799	577,739	0	67,325	0	67,325	0	645,064	0	0	0	24,299	01/15/2017.
17307G JF 6	CMLTI_04-OPT1.....			06/25/2010.	SCHEDULED REDEMPTION.....		72,988	72,988	72,988	72,988	0	0	0	0	0	72,988	0	0	0	184	10/25/2034.
17307G UR 7	CMLTI_05-OPT4.....			12/27/2010.	SCHEDULED REDEMPTION.....		1,068,503	1,068,503	1,068,503	1,068,503	0	0	0	0	0	1,068,503	0	0	0	6,957	07/25/2035.
17307G 6P 8	CMLTI_06-AR2.....			12/07/2010.	Various.....		0	5,371,322	4,637,121	147,131	342	(111,469)	0	(111,128)	0	0	0	0	0	69,236	03/01/2036.
17313F AR 3	CMLTI_07-AR8.....			11/01/2010.	Various.....		22,620,425	28,751,892	28,436,112	20,817,839	0	767,670	0	767,670	0	21,585,509	0	1,034,916	1,034,916	1,465,269	07/01/2037.
17311C AP 6	CMLTI_07-WFH1.....			04/30/2010.	DIRECT WITH ISSUER.....		0	75,000	(5,969)	122	560	(66)	0	495	0	616	0	(616)	(616)	88	01/25/2037.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
20847T BA 8	CNFHE_01-C			10/15/2010.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033.
191219 BW 3	COCA-COLA REFRESHMENTS USA INC.			11/23/2010.	Various		6,704,400	6,000,000	5,938,920	5,940,863	0	4,469	0	4,469	0	5,945,332	0	759,068	759,068	349,500	08/15/2019.
20030N AK 7	COMCAST CORPORATION			04/27/2010.	GOLDMAN SACHS & CO		5,183,700	5,000,000	5,345,350	5,343,735	0	(1,879)	0	(1,879)	0	5,341,856	0	(158,156)	(158,156)	148,958	11/15/2035.
14041N BZ 3	COMET_05-C1			04/15/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	10,617	02/15/2013.
14041N DX 6	COMET_07-A7			07/15/2010.	JP MORGAN SECURITIES INC		9,790,989	8,603,000	9,691,054	0	0	(20,460)	0	(20,460)	0	9,670,594	0	120,395	120,395	95,867	07/15/2020.
20046F AG 5	COMM_01-J2A			04/26/2010.	BANC OF AMERICA SECURITIES LLC		9,756,250	10,000,000	10,134,375	10,042,919	0	(9,531)	0	(9,531)	0	10,033,388	0	(277,138)	(277,138)	27,329	07/16/2034.
126171 AB 3	COMM_05-C6			12/01/2010.	SCHEDULED REDEMPTION		1,566,673	1,566,673	1,574,470	1,567,215	0	(543)	0	(543)	0	1,566,673	0	0	0	47,969	06/01/2044.
126164 AW 2	COMM_05-FL11			10/15/2010.	SCHEDULED REDEMPTION		598,810	598,810	598,810	598,810	0	0	0	0	0	598,810	0	0	0	3,239	11/15/2017.
126164 BA 9	COMM_05-FL11			10/15/2010.	SCHEDULED REDEMPTION		419,167	419,167	419,167	419,167	0	0	0	0	0	419,167	0	0	0	2,674	11/15/2017.
126164 BC 5	COMM_05-FL11			10/15/2010.	SCHEDULED REDEMPTION		2,361,826	2,361,826	2,322,185	2,361,826	0	0	0	0	0	2,361,826	0	0	0	16,113	11/15/2017.
126164 BE 1	COMM_05-FL11			10/15/2010.	SCHEDULED REDEMPTION		1,197,620	1,197,620	1,197,620	1,197,620	0	0	0	0	0	1,197,620	0	0	0	10,075	11/15/2017.
20047Q AG 0	COMM_06-C7			10/15/2010.	Various		7,872,033	7,735,000	7,932,941	7,877,609	0	(12,496)	0	(12,496)	0	7,865,112	0	6,920	6,920	416,694	06/01/2046.
20047E AE 2	COMM_06-C8			07/30/2010.	BARCLAYS CAPITAL INC.		50,908,827	50,000,000	50,249,000	50,185,185	0	(13,707)	0	(13,707)	0	50,171,478	0	737,349	737,349	1,180,585	12/01/2046.
20047E AH 5	COMM_06-C8			11/04/2010.	Various		44,607,828	49,300,000	49,544,035	49,482,806	0	(12,443)	0	(12,443)	0	49,470,363	0	(4,862,535)	(4,862,535)	1,909,904	12/01/2046.
20046G BG 2	COMM_06-FL12			12/15/2010.	Various		78,697	78,697	76,332	77,706	0	1,242	250	991	0	78,697	0	0	0	424	12/15/2020.
20046G BJ 6	COMM_06-FL12			12/15/2010.	SCHEDULED REDEMPTION		201,464	201,464	201,464	201,464	0	0	0	0	0	201,464	0	0	0	1,157	12/15/2020.
20046G BQ 0	COMM_06-FL12			06/15/2010.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2020.
20046G BS 6	COMM_06-FL12			06/15/2010.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2020.
20046G BU 1	COMM_06-FL12			09/15/2010.	Various		32,425	32,425	32,433	32,428	0	(4)	0	(4)	0	32,425	0	0	0	82	12/15/2020.
20046G BV 7	COMM_06-FL12			09/15/2010.	Various		28,060	28,060	28,064	28,062	0	(2)	0	(2)	0	28,060	0	0	0	74	12/15/2020.
20046G BY 3	COMM_06-FL12			09/15/2010.	SCHEDULED REDEMPTION		68,591	68,591	68,591	68,591	0	0	0	0	0	68,591	0	0	0	189	12/15/2020.
20046G DU 9	COMM_06-FL12			03/09/2010.	GLEACHER & COMPANY SECURITIES, INC.		602,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(397,500)	(397,500)	1,770	12/15/2020.
20046G DW 5	COMM_06-FL12			03/09/2010.	GLEACHER & COMPANY SECURITIES, INC.		602,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(397,500)	(397,500)	2,012	12/15/2020.
200476 AA 7	COMM_07-FL14			04/15/2010.	SCHEDULED REDEMPTION		8,799	8,799	8,711	8,791	0	8	0	8	0	8,799	0	0	0	12	06/15/2022.
201615 BX 8	COMMERCIAL CREDIT CO			06/15/2010.	MATURED		9,290,000	9,290,000	11,187,238	9,373,303	0	(83,303)	0	(83,303)	0	9,290,000	0	0	0	404,115	06/15/2010.
21075W DE 2	CONHE_96-3			12/15/2010.	SCHEDULED REDEMPTION		12,042	12,042	12,042	12,042	0	0	0	0	0	12,042	0	0	0	37	09/15/2027.
20825U AB 0	CONOCO FUNDING			08/03/2010.	CALL TRANSACTION		352,775	330,000	345,158	336,355	0	(2,030)	0	(2,030)	0	334,325	0	18,450	18,450	16,764	10/15/2011.
209111 DE 0	CONSOLIDATED EDISON COMPANY OF NY			05/01/2010.	MATURED		5,000,000	5,000,000	5,254,100	5,012,620	0	(12,620)	0	(12,620)	0	5,000,000	0	0	0	203,125	05/01/2010.
209115 A* 5	CONSOLIDATED EDISON INC			12/30/2010.	SCHEDULED REDEMPTION		122,716	122,716	122,716	122,716	0	0	0	0	0	122,716	0	0	0	10,689	06/30/2022.
209111 DJ 9	CONSOLIDATED EDISON INC			09/01/2010.	MATURED		4,900,000	4,900,000	5,065,816	4,915,477	0	(15,477)	0	(15,477)	0	4,900,000	0	0	0	367,500	09/01/2010.
210371 AH 3	CONSTELLATION ENERGY GROUP INC.			02/04/2010.	TENDER TRANSACTION		5,400,000	5,000,000	5,274,700	5,137,360	0	(5,255)	0	(5,255)	0	5,132,105	0	267,895	267,895	269,583	04/01/2012.
210805 A@ 6	CONTINENTAL AIRLINES PASS THROUGH			01/01/2010.	SCHEDULED REDEMPTION		989,294	989,294	989,294	989,294	0	0	0	0	0	989,294	0	0	0	34,724	01/01/2014.
210805 BE 6	CONTINENTAL AIRLINES PASS THROUGH			10/01/2010.	SCHEDULED REDEMPTION		548,822	548,822	548,822	299,048	0	249,773	0	249,773	0	548,822	0	0	0	41,792	04/01/2013.
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH			05/01/2010.	SCHEDULED REDEMPTION		485,941	485,941	487,210	486,947	0	(1,006)	0	(1,006)	0	485,941	0	0	0	39,109	11/01/2020.
210805 CZ 8	CONTINENTAL AIRLINES PASS THROUGH			05/01/2010.	MATURED		8,435,000	8,435,000	8,876,338	8,480,582	0	(45,582)	0	(45,582)	0	8,435,000	0	0	0	333,942	05/01/2010.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH			12/15/2010.	SCHEDULED REDEMPTION		2,132	2,132	2,053	2,066	0	66	0	66	0	2,132	0	0	0	143	06/15/2021.
140274 AA 9	CPLSE_05-1A			10/29/2010.	SCHEDULED REDEMPTION		962,004	962,004	961,721	962,004	0	0	0	0	0	962,004	0	0	0	38,745	01/29/2040.
12619V AA 7	CPS_07-A			05/15/2010.	Various		747,388	803,691	788,312	795,249	0	2,545	0	2,545	0	797,794	0	(50,406)	(50,406)	25,271	11/15/2013.
22608W AA 7	CREST_04-1A			10/28/2010.	SCHEDULED REDEMPTION		1,229,196	1,229,196	1,230,677	1,230,053	0	(856)	0	(856)	0	1,229,196	0	0	0	7,353	01/28/2020.
12626P AD 5	CRH AMERICA INC.			12/29/2010.	Various		4,807,345	4,600,000	4,595,492	4,598,725	0	534	0	534	0	4,599,259	0	208,086	208,086	540,067	03/15/2012.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
E14.20	17312H	AF 6		12/01/2010.	SCHEDULED REDEMPTION.....		190,589	190,589	190,585	190,586	0	3	0	3	0	190,589	0	0	0	10,284	06/01/2037.
	22540A	SB 5		06/11/2010.	SCHEDULED REDEMPTION.....		4,000,000	4,000,000	4,635,999	4,052,515	0	(52,515)	0	(52,515)	0	4,000,000	0	0	0	161,504	04/11/2062.
	22540A	SQ 2		05/11/2010.	SCHEDULED REDEMPTION.....		6,500,000	6,500,000	7,668,737	6,594,487	0	(94,487)	0	(94,487)	0	6,500,000	0	0	0	217,857	04/11/2062.
	22540A	SR 0		05/11/2010.	SCHEDULED REDEMPTION.....		3,000,000	3,000,000	3,546,356	3,044,268	0	(44,268)	0	(44,268)	0	3,000,000	0	0	0	102,011	04/11/2062.
	22540A	J7 4		06/02/2010.	Various.....		8,162,810	8,074,474	8,529,925	8,119,637	0	(28,854)	0	(28,854)	0	8,090,782	0	72,027	72,027	263,504	02/01/2034.
	22540A	XM 5		12/01/2010.	SCHEDULED REDEMPTION.....		4,000,000	4,000,000	4,572,656	4,101,461	0	(101,461)	0	(101,461)	0	4,000,000	0	0	0	264,419	12/01/2035.
	22540A	3F 3		12/01/2010.	SCHEDULED REDEMPTION.....		6,162,203	6,162,203	6,194,940	6,168,081	0	(5,878)	0	(5,878)	0	6,162,203	0	0	0	229,371	06/01/2034.
	22540V	GE 6		12/01/2010.	SCHEDULED REDEMPTION.....		2,465,502	2,465,502	2,477,830	2,467,382	0	(1,880)	0	(1,880)	0	2,465,502	0	0	0	51,230	09/01/2034.
	22540A	6G 8		12/01/2010.	SCHEDULED REDEMPTION.....		4,034,094	4,034,094	4,426,788	4,100,077	0	(65,983)	0	(65,983)	0	4,034,094	0	0	0	141,161	12/01/2035.
	22540A	5H 7		01/15/2010.	BARCLAYS CAPITAL INC.....		5,276,563	5,000,000	5,038,281	5,008,239	0	(248)	0	(248)	0	5,007,991	0	268,571	268,571	45,243	08/01/2018.
	22540V	N9 9		12/01/2010.	SCHEDULED REDEMPTION.....		6,348,383	6,348,383	6,849,707	6,434,784	0	(86,401)	0	(86,401)	0	6,348,383	0	0	0	240,827	04/01/2037.
	22540V	C7 5		12/01/2010.	SCHEDULED REDEMPTION.....		161,358	161,358	162,165	161,577	0	(219)	0	(219)	0	161,358	0	0	0	8,448	12/01/2035.
	22540V	N4 0		12/27/2010.	SCHEDULED REDEMPTION.....		146,930	146,930	146,930	146,930	0	0	0	0	0	146,930	0	0	0	1,254	10/25/2032.
	22540V	2L 5		12/27/2010.	SCHEDULED REDEMPTION.....		928,404	928,404	928,404	928,404	0	0	0	0	0	928,404	0	0	0	8,381	10/25/2032.
	22541N	2W 8		04/01/2010.	SCHEDULED REDEMPTION.....		0	2,015,507	2,015,507	34,486	0	(34,486)	0	(34,486)	0	0	0	0	0	56,477	03/01/2036.
	22541N	A4 1		04/15/2010.	CITIGROUP (Salomon/Smith Barney).....		7,658,789	7,500,000	7,537,500	7,513,848	0	(1,238)	0	(1,238)	0	7,512,611	0	146,178	146,178	136,770	03/01/2035.
	225458	N2 0		11/01/2010.	SCHEDULED REDEMPTION.....		5,000,000	5,000,000	5,025,000	5,002,644	0	(2,644)	0	(2,644)	0	5,000,000	0	0	0	123,034	08/01/2038.
	225470	K6 9		12/13/2010.	MESIROW FINANCIAL INC.....		2,632,670	11,690,465	11,690,465	4,384,949	0	(996,837)	0	(996,837)	0	3,388,112	0	(755,441)	(755,441)	1,314,580	02/01/2039.
	225470	TA 1		03/30/2010.	BANC OF AMERICA SECURITIES LLC.....		2,579,688	2,500,000	2,512,500	2,509,077	0	(431)	0	(431)	0	2,508,646	0	71,041	71,041	46,362	05/01/2023.
	225470	XD 0		07/29/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		2,593,750	2,500,000	2,512,500	2,510,024	0	(472)	0	(472)	0	2,509,552	0	84,198	84,198	93,069	05/01/2023.
	22545R	AV 8		09/15/2010.	SCHEDULED REDEMPTION.....		17,304	17,304	17,277	17,304	0	0	0	0	0	17,304	0	0	0	45	09/15/2021.
	22545X	AB 9		02/10/2010.	NOMURA SECURITIES INTERNATIONAL INC.....		12,601,734	12,300,000	12,301,922	12,300,831	0	(55)	0	(55)	0	12,300,776	0	300,959	300,959	134,993	02/01/2040.
	14845T	AA 4		10/15/2010.	SCHEDULED REDEMPTION.....		5,428,120	5,428,120	5,401,828	5,428,120	0	0	0	0	0	5,428,120	0	0	0	38,904	10/15/2014.
	126408	AP 8		02/09/2010.	JEFFERIES & CO. INC.....		6,262,080	5,930,000	6,808,885	6,082,874	0	(14,044)	0	(14,044)	0	6,068,830	0	193,250	193,250	163,446	03/15/2011.
	22943E	AB 9		09/16/2010.	BARCLAYS CAPITAL INC.....		7,027,195	7,025,000	7,071,318	7,038,887	0	(6,032)	0	(6,032)	0	7,032,854	0	(5,659)	(5,659)	292,006	06/01/2035.
	12642V	AB 6		10/20/2010.	SCHEDULED REDEMPTION.....		309,852	309,852	309,852	309,852	0	0	0	0	0	309,852	0	0	0	1,408	10/20/2043.
	12642V	AC 4		10/20/2010.	SCHEDULED REDEMPTION.....		737,508	737,508	737,508	737,508	0	0	0	0	0	737,508	0	0	0	3,924	10/20/2043.
	12642V	AD 2		10/20/2010.	SCHEDULED REDEMPTION.....		373,707	373,707	50,212	373,707	0	0	0	0	0	373,707	0	0	0	2,947	10/20/2043.
	12642V	AF 7		10/20/2010.	Various.....		306,450	306,450	41,032	307,107	0	13,173	13,830	(657)	0	306,450	0	0	0	3,496	10/20/2043.
	BHM02K	AV 2		01/05/2010.	CUMULUS MEDIA INC.....		600	0	0	0	0	744	0	744	0	744	0	(144)	(144)	(2,647)	06/11/2014.
	12665*	AA 9		12/10/2010.	SCHEDULED REDEMPTION.....		179,111	179,111	179,111	179,111	0	0	0	0	0	179,111	0	0	0	8,800	10/10/2031.
	126650	BP 4		12/10/2010.	SCHEDULED REDEMPTION.....		303,964	303,964	299,042	296,915	0	7,048	0	7,048	0	303,964	0	0	0	11,428	12/10/2028.
	126659	AA 9		12/10/2010.	SCHEDULED REDEMPTION.....		173,143	173,143	173,143	173,143	0	0	0	0	0	173,143	0	0	0	9,034	07/10/2031.
	12667G	7Y 3		12/25/2010.	SCHEDULED REDEMPTION.....		3,385,871	3,385,871	3,385,871	3,385,871	0	0	0	0	0	3,385,871	0	0	0	10,940	10/25/2035.
	12667X	AA 4		11/26/2010.	SCHEDULED REDEMPTION.....		1,361,329	1,361,329	1,361,329	1,361,329	0	0	0	0	0	1,361,329	0	0	0	8,177	05/25/2045.
	190749	AH 4		11/04/2010.	Various.....		22,752,241	24,020,000	23,784,704	23,840,723	0	18,172	0	18,172	0	23,858,895	0	(1,106,654)	(1,106,654)	1,249,191	08/01/2048.
	12544K	AB 9		12/01/2010.	SCHEDULED REDEMPTION.....		1,405,307	1,405,307	1,382,031	1,310,311	0	94,996	0	94,996	0	1,405,307	0	0	0	52,606	10/01/2037.
	126671	PZ 3		12/27/2010.	SCHEDULED REDEMPTION.....		0	52,903	17,614	630	0	(630)	0	(630)	0	0	0	0	0	432	04/25/2032.
	126671	ZE 9		12/27/2010.	SCHEDULED REDEMPTION.....		31,754	31,754	31,810	31,802	0	(48)	0	(48)	0	31,754	0	0	0	543	09/25/2032.

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1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
126673 SD 5	CWL_04-SD4.....	...	12/27/2010.	SCHEDULED REDEMPTION.....					601,351	601,351	601,351	601,351	0	0	0	0	0	601,351	0	0	0	2,944	12/25/2034.
126683 AC 5	CWL_06-S5.....	...	12/01/2010.	SCHEDULED REDEMPTION.....					0	960,290	294,429	294,438	0	(294,438)	0	(294,438)	0	0	0	0	0	25,572	06/01/2035.
12668V AC 3	CWL_06-S7.....	...	05/04/2010.	Various.....					6,048,873	15,000,000	9,548,527	4,608,844	0	(127,916)	0	(127,916)	0	4,480,928	0	1,567,945	1,567,945	305,373	11/01/2035.
12669R AC 1	CWL_07-S1.....	...	12/01/2010.	SCHEDULED REDEMPTION.....					778,220	778,220	273,562	265,138	0	513,082	0	513,082	0	778,220	0	0	0	24,036	11/01/2036.
233835 AC 3	DAIMLERCHRYSLER NORTH AMERICA HLDG....	...	06/15/2010.	MATURED.....					8,000,000	8,000,000	8,201,440	8,013,185	0	(13,185)	0	(13,185)	0	8,000,000	0	0	0	320,000	06/15/2010.
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG....	...	06/29/2010.	Various.....					15,823,154	12,565,000	13,325,655	13,250,200	0	(6,353)	0	(6,353)	0	13,243,846	0	2,579,307	2,579,307	984,849	01/18/2031.
25151U AA 5	DBALT_07-AR2.....	...	12/27/2010.	SCHEDULED REDEMPTION.....					3,486,447	3,486,447	3,402,790	2,525,000	0	961,447	0	961,447	0	3,486,447	0	0	0	8,577	03/25/2037.
23383V DL 1	DCAT_06-A.....	...	12/08/2010.	SCHEDULED REDEMPTION.....					4,200,000	4,200,000	4,199,305	4,200,000	0	0	0	0	0	4,200,000	0	0	0	147,076	09/08/2012.
24668P AD 9	DELHAIZE GROUP.....	F.	10/18/2010.	Various.....					500	500	364	0	0	0	0	0	0	364	0	136	136	0	10/01/2040.
24763L FY 1	DELHE_99-3.....	...	12/01/2010.	SCHEDULED REDEMPTION.....					83,692	94,399	84,061	76,524	0	7,168	0	7,168	0	83,692	0	0	0	5,056	01/01/2030.
250847 DS 6	DETROIT EDISON CO.....	...	09/30/2010.	CALL TRANSACTION.....					316,051	316,000	328,818	318,310	0	(2,302)	0	(2,302)	0	316,009	0	42	42	19,301	10/01/2010.
25156P AL 7	DEUTSCHE TELEKOM INTERNATIONAL FIN.....	F.	01/07/2010.	OUTSIDE MANAGED ACCT.....					337,338	300,000	299,955	299,960	0	0	0	0	0	299,960	0	37,378	37,378	7,988	08/20/2018.
25156P AB 9	DEUTSCHE TELEKOM INTL FIN.....	R	06/15/2010.	MATURED.....					5,000,000	5,000,000	4,987,950	5,000,000	0	0	0	0	0	5,000,000	0	0	0	212,500	06/15/2010.
251547 AL 9	DFCS_98-I.....	...	12/01/2010.	SCHEDULED REDEMPTION.....					8,423	8,423	8,418	8,423	0	0	0	0	0	8,423	0	0	0	311	04/01/2028.
25243Y AH 2	DIAGEO CAPITAL PLC.....	F.	06/18/2010.	Various.....					21,716,997	20,141,000	19,423,682	19,447,471	0	4,896	0	4,896	0	19,452,368	0	2,264,629	2,264,629	861,145	09/30/2036.
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.....	...	07/15/2010.	JP MORGAN SECURITIES INC.....					10,790,169	10,161,000	10,905,995	7,822,831	0	(30,150)	0	(30,150)	0	10,862,100	0	(71,931)	(71,931)	429,479	05/01/2019.
25459H AM 7	DIRECTV HOLDINGS LLC.....	...	06/09/2010.	EXCHANGE.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2015.
25467L A@ 5	DISCOVERY COMMUN SENIOR NOTES.....	...	06/03/2010.	CALL TRANSACTION.....					10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	63,243	12/01/2012.
23322B CM 8	DLJCM_98-CG1.....	...	12/01/2010.	SCHEDULED REDEMPTION.....					1,284,044	1,284,044	1,427,596	1,284,044	0	0	0	0	0	1,284,044	0	0	0	54,977	06/01/2031.
25654# AA 0	DODGER TICKETS LLC SER A SR SEC.....	...	03/31/2010.	SCHEDULED REDEMPTION.....					507,318	507,318	507,318	507,318	0	0	0	0	0	507,318	0	0	0	28,714	03/31/2030.
26054C AD 5	DOW CAPITAL B V.....	R	06/08/2010.	MATURED.....					13,500,000	13,500,000	14,782,635	13,601,408	0	(101,408)	0	(101,408)	0	13,500,000	0	0	0	933,938	06/08/2010.
26249W AA 3	DRYD_06-11A.....	...	01/12/2010.	SCHEDULED REDEMPTION.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/12/2020.
26358E AA 3	DUANE_07-4A.....	...	05/14/2010.	SCHEDULED REDEMPTION.....					51,978	51,978	51,978	51,978	0	0	0	0	0	51,978	0	0	0	127	11/14/2021.
29078P AA 8	EAST_00-A.....	...	12/15/2010.	Various.....					3,313,164	3,313,164	3,204,382	3,440,041	0	(36,027)	90,851	(126,878)	0	3,313,164	0	0	0	14,449	08/15/2025.
277432 AB 6	EASTMAN CHEMICAL CO.....	...	12/10/2010.	Various.....					15,889,003	13,250,000	13,670,980	13,587,983	0	(14,077)	0	(14,077)	0	13,573,907	0	2,315,096	2,315,096	1,745,043	01/15/2024.
277432 AC 4	EASTMAN CHEMICAL CO.....	...	12/10/2010.	Various.....					3,088,800	2,500,000	2,496,100	2,500,000	0	0	0	0	0	2,500,000	0	588,800	588,800	262,977	06/15/2024.
277432 AD 2	EASTMAN CHEMICAL CO.....	...	12/10/2010.	Various.....					25,604,007	21,650,000	22,806,373	22,622,260	0	(32,076)	0	(32,076)	0	22,590,183	0	3,013,823	3,013,823	2,701,779	02/01/2027.
278642 AC 7	EBAY INC.....	...	10/25/2010.	Various.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2020.
26835P AC 4	EDP FINANCE BV.....	F.	12/09/2010.	Various.....					16,579,497	18,083,000	17,967,269	17,969,584	0	8,231	0	8,231	0	17,977,815	0	(1,398,318)	(1,398,318)	1,013,681	10/01/2019.
268317 AC 8	ELECTRICITE DE FRANCE.....	F.	06/29/2010.	Various.....					11,830,195	10,000,000	9,855,100	9,856,477	0	736	0	736	0	9,857,213	0	1,972,982	1,972,982	628,490	01/26/2039.
532457 AM 0	ELI LILLY AND COMPANY.....	...	05/24/2010.	JP MORGAN SECURITIES INC.....					8,766,519	6,870,420	6,711,507	6,743,958	0	1,838	0	1,838	0	6,745,796	0	2,020,722	2,020,722	239,320	06/01/2025.
532457 BC 1	ELI LILLY AND COMPANY.....	...	06/02/2010.	Various.....					7,702,100	7,000,000	6,931,330	6,932,092	0	403	0	403	0	6,932,495	0	769,605	769,605	227,340	11/15/2037.
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC.....	...	08/11/2010.	SCHEDULED REDEMPTION.....					121,961	121,961	121,961	0	0	0	0	0	0	121,961	0	0	0	3,176	02/11/2030.
29078E AA 3	EMBARQ CORP.....	...	02/08/2010.	BARCLAYS CAPITAL INC.....					5,795,295	5,500,000	5,967,555	5,955,717	0	(652)	0	(652)	0	5,955,065	0	(159,770)	(159,770)	85,502	06/01/2036.
29290Z AD 2	ENBRIDGE GAS DISTRIBUTION INC.....	C	10/26/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.....					552,550	500,000	512,000	506,543	0	(1,040)	0	(1,040)	0	505,503	0	47,047	47,047	28,274	09/24/2014.
292505 AF 1	ENCANA CORP.....	A.	10/28/2010.	OUTSIDE MANAGED ACCT.....					293,928	250,000	255,893	255,044	0	(435)	0	(435)	0	254,609	0	39,318	39,318	13,562	12/01/2017.
292562 A* 6	ENCORE WIRE LTD SRNT SER 2004-A.....	...	01/14/2010.	Various.....					10,650,043	10,000,000	10,000,000	10,276,757	0	(5,847)	0	(5,847)	0	10,270,910	0	379,133	379,133	200,553	08/27/2011.
29268B AD 3	ENEL FINANCE INTERNATIONAL SA.....	F.	03/25/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....					506,597	500,000	498,650	498,708	0	60	0	60	0	498,767	0	7,830	7,830	9,203	10/07/2014.
29266R J# 6	ENERGIZER HOLDINGS INC.....	...	10/15/2010.	MATURED.....					2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	114,200	10/15/2010.
292845 AE 4	ENGELHARD CORP.....	...	07/08/2010.	ALADDIN CAPITAL LLC.....					9,922,542	9,300,000	8,853,569	8,915,636	0	5,393	0	5,393	0	8,921,030	0	1,001,512	1,001,512	398,583	06/01/2028.
29364D AE 0	ENTERGY ARK INC.....	...	12/13/2010.	CALL TRANSACTION.....					5,000,000	5,000,000	4,744,050	4,804,978	0	17,693	0	17,693	0	4,822,671	0	177,329	177,329	301,500	05/01/2018.

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

E14.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29364W AG 3	ENTERGY LOUISIANA LLC.....			11/01/2010.	MATURED.....		7,500,000	7,500,000	7,472,400	7,494,539	0	5,461	0	5,461	0	7,500,000	0	0	0	437,250	11/01/2010.
294751 BP 6	EQABS_02-5.....			12/01/2010.	SCHEDULED REDEMPTION.....		445,934	445,934	445,934	445,934	0	0	0	0	0	445,934	0	0	0	15,946	11/01/2032.
294752 AC 4	EQUITY ONE INC.....			04/27/2010.	BANC OF AMERICA SECURITIES LLC.....		11,757,715	11,500,000	11,435,215	11,454,142	0	1,853	0	1,853	0	11,455,995	0	301,720	301,720	431,250	09/15/2016.
29481# AB 9	ERGON INC SR NT.....			02/10/2010.	SCHEDULED REDEMPTION.....		222,222	222,222	224,827	224,054	0	(1,832)	0	(1,832)	0	222,222	0	0	0	5,744	02/10/2015.
29989# AD 2	EVERETT SMITH GROUP LTD.....			09/12/2010.	SCHEDULED REDEMPTION.....		250,000	250,000	249,625	249,842	0	158	0	158	0	250,000	0	0	0	17,408	09/12/2014.
30065# AA 3	EXCEL HOMES ACQUISITION LLC.....			06/01/2010.	DIRECT WITH ISSUER.....		0	12,294,089	(428,740)	0	0	0	0	0	0	0	0	0	0	0	12/31/2011.
30161M AE 3	EXELON GENERATION CO LLC.....			07/06/2010.	BANC OF AMERICA SECURITIES LLC.....		5,252,566	4,625,000	5,094,900	0	0	(17,676)	0	(17,676)	0	5,077,224	0	175,342	175,342	221,435	10/01/2017.
313855 F* 4	FEDERAL SIGNAL CORPORATION.....			05/30/2010.	SCHEDULED REDEMPTION.....		1,028,571	1,028,571	1,092,804	1,045,744	0	(17,173)	0	(17,173)	0	1,028,571	0	0	0	54,381	05/30/2011.
32027N CY 5	FFML_03-FF2.....			05/25/2010.	SCHEDULED REDEMPTION.....		0	18,243	1,767	0	0	0	0	0	0	0	0	0	0	198	07/25/2033.
32027N CP 4	FFML_03-FFC.....			12/27/2010.	SCHEDULED REDEMPTION.....		368,550	368,550	368,550	368,550	0	0	0	0	0	368,550	0	0	0	3,435	11/25/2032.
32051G Z7 3	FHABS_06-HE1.....			12/27/2010.	Various.....		914,035	914,035	643,631	829,970	0	0	0	0	0	914,035	0	0	0	2,890	10/25/2034.
35729P AT 7	FHLT_03-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		67,351	67,351	67,299	12,075	55,276	0	0	55,276	0	67,351	0	0	0	1,538	02/25/2033.
35729P JC 5	FHLT_05-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		4,877,971	4,877,971	4,877,971	4,877,971	0	0	0	0	0	4,877,971	0	0	0	20,738	06/25/2035.
35729P HL 7	FHLT_05-A.....			04/26/2010.	SCHEDULED REDEMPTION.....		1,506,798	1,506,798	1,506,798	1,506,798	0	0	0	0	0	1,506,798	0	0	0	1,984	01/25/2035.
35729P HM 5	FHLT_05-A.....			12/27/2010.	SCHEDULED REDEMPTION.....		2,502,502	2,502,502	2,502,502	2,502,502	0	0	0	0	0	2,502,502	0	0	0	13,264	01/25/2035.
33763@ AA 4	FIRSTSERVICE DELAWARE LP.....			06/29/2010.	SCHEDULED REDEMPTION.....		442,866	442,866	445,381	443,316	0	(450)	0	(450)	0	442,866	0	0	0	35,693	06/29/2011.
339464 AN 9	FLINT-1A.....			11/20/2010.	SCHEDULED REDEMPTION.....		735,597	735,597	735,597	735,597	0	0	0	0	0	735,597	0	0	0	59,458	11/20/2013.
31377T P9 1	FNMA 15YR BALLOON MULTI.....			06/03/2010.	Various.....		3,934,635	3,653,958	3,723,612	3,704,577	0	(2,359)	0	(2,359)	0	3,702,219	0	232,416	232,416	106,258	11/01/2021.
344775 AC 5	FOOD LION INC.....			10/08/2010.	Various.....		4,637,359	5,000,000	4,573,900	4,629,956	0	7,296	0	7,296	0	4,637,252	0	107	107	394,674	04/15/2027.
34527R LS 0	FORDO_06-A.....			05/15/2010.	SCHEDULED REDEMPTION.....		50,000	50,000	49,986	49,999	0	1	0	1	0	50,000	0	0	0	946	04/15/2011.
34528R AD 4	FORDO_09-A.....			12/15/2010.	SCHEDULED REDEMPTION.....		2,165,661	2,165,661	2,220,057	2,207,825	0	(42,164)	0	(42,164)	0	2,165,661	0	0	0	55,303	05/15/2013.
34529E AC 4	FORDO_09-B.....			07/14/2010.	JP MORGAN SECURITIES INC.....		1,019,492	1,000,000	1,005,313	1,004,553	0	(1,833)	0	(1,833)	0	1,002,720	0	16,772	16,772	16,585	08/15/2013.
350846 AA 9	FOURC_06-3A.....			10/22/2010.	SCHEDULED REDEMPTION.....		3,574,060	3,574,060	3,574,060	3,574,060	0	0	0	0	0	3,574,060	0	0	0	15,854	07/22/2020.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....			07/10/2010.	SCHEDULED REDEMPTION.....		124,800	124,800	124,800	124,800	0	0	0	0	0	124,800	0	0	0	9,472	07/10/2018.
35177P AK 3	FRANCE TELECOM.....			10/08/2010.	Various.....		5,691,336	5,340,000	5,671,228	5,399,867	0	(12,818)	0	(12,818)	0	5,387,049	0	304,287	304,287	209,892	03/01/2011.
35177P AL 1	FRANCE TELECOM.....		F.	06/16/2010.	BARCLAYS CAPITAL INC.....		29,094,477	22,000,000	24,131,128	23,955,023	0	(19,267)	0	(19,267)	0	23,935,756	0	5,158,721	5,158,721	1,500,524	03/01/2031.
34511H AA 1	FTHIL_07-1A.....		R	05/24/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/22/2021.
337367 AD 8	FULBA_98-C2.....			12/01/2010.	SCHEDULED REDEMPTION.....		6,503,801	6,503,801	6,502,261	6,503,663	0	138	0	138	0	6,503,801	0	0	0	350,643	11/01/2035.
33736X AC 3	FUNBC_00-C1.....			04/01/2010.	SCHEDULED REDEMPTION.....		10,500,000	10,500,000	11,171,914	10,505,692	0	(5,692)	0	(5,692)	0	10,500,000	0	0	0	232,725	05/03/2032.
33736X BZ 1	FUNBC_01-C2.....			12/01/2010.	SCHEDULED REDEMPTION.....		3,846,972	3,846,972	4,045,031	3,868,447	0	(21,475)	0	(21,475)	0	3,846,972	0	0	0	209,629	01/01/2043.
33736X EA 3	FUNBC_01-C4.....			05/01/2010.	SCHEDULED REDEMPTION.....		156,275	156,275	167,648	156,949	0	(674)	0	(674)	0	156,275	0	0	0	2,583	12/01/2033.
396789 DT 8	GCCFC_03-C1.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,215,581	1,215,581	1,184,669	1,213,782	0	1,799	0	1,799	0	1,215,581	0	0	0	13,665	07/01/2035.
396789 EQ 8	GCCFC_03-C2.....			07/01/2010.	SCHEDULED REDEMPTION.....		1,096,820	1,096,820	1,102,292	1,097,090	0	(270)	0	(270)	0	1,096,820	0	0	0	15,814	01/01/2036.
396789 ER 6	GCCFC_03-C2.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,595,249	2,595,249	2,533,004	2,574,706	0	20,543	0	20,543	0	2,595,249	0	0	0	84,014	01/01/2036.
396789 NJ 4	GCCFC_05-FL3A.....			12/05/2010.	SCHEDULED REDEMPTION.....		868,687	868,687	868,687	868,687	0	0	0	0	0	868,687	0	0	0	7,909	10/05/2020.
396789 JU 4	GCCFC_05-GG3.....			06/11/2010.	BANC OF AMERICA SECURITIES LLC.....		20,535,156	20,000,000	18,009,766	18,099,300	0	158,951	0	158,951	0	18,258,251	0	2,276,905	2,276,905	519,892	08/01/2042.
20173R AD 1	GCCFC_06-FL4A.....			04/07/2010.	JP MORGAN SECURITIES INC.....		630,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(370,000)	(370,000)	1,158	11/05/2021.
20173R AG 4	GCCFC_06-FL4A.....			05/20/2010.	JP MORGAN SECURITIES INC.....		3,206,250	7,500,000	7,338,281	7,482,481	0	3,469	0	3,469	0	7,485,950	0	(4,279,700)	(4,279,700)	2,708	11/05/2021.
20173R AJ 8	GCCFC_06-FL4A.....			05/20/2010.	MORGAN STANLEY & CO. INCORPORATED.....		1,063,744	17,589,000	17,240,008	223,541	0	809	0	809	0	224,350	0	839,394	839,394	8,404	11/05/2021.

SCHEDULE D - PART 4

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

E14.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
20173R AK 5	GCCFC_06-FL4A.....			05/20/2010.	MORGAN STANLEY & CO. INCORPORATED		465,065	9,191,000	8,942,275	0	0	0	0	0	0	0	0	465,065	465,065	5,515	11/05/2021.
20173M AB 6	GCCFC_06-GG7.....			12/01/2010.	SCHEDULED REDEMPTION.....		702,273	702,273	718,678	708,101	0	(5,828)	0	(5,828)	0	702,273	0	0	0	22,565	07/01/2038.
20173M AG 5	GCCFC_06-GG7.....			09/14/2010.	BANC OF AMERICA SECURITIES LLC		3,002,930	3,000,000	2,992,563	2,994,665	0	488	0	488	0	2,995,154	0	7,776	7,776	142,251	07/01/2038.
20173Q AB 7	GCCFC_07-GG9.....			04/27/2010.	CITIGROUP (Salomon/Smith Barney)		4,123,438	4,000,000	4,019,988	4,009,872	0	(2,153)	0	(2,153)	0	4,007,719	0	115,719	115,719	89,085	03/01/2039.
36158Z AV 8	GE CAPITAL CAN FUNDING.....		C	01/20/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.		632,676	600,000	603,180	602,244	0	(20)	0	(20)	0	602,224	0	30,452	30,452	4,611	06/01/2016.
36159G BD 8	GEBL_05-1A.....			12/15/2010.	SCHEDULED REDEMPTION.....		870,642	870,642	870,642	870,642	0	0	0	0	0	870,642	0	0	0	3,117	06/15/2033.
36159G BE 6	GEBL_05-1A.....			12/15/2010.	SCHEDULED REDEMPTION.....		231,612	231,612	231,612	231,612	0	0	0	0	0	231,612	0	0	0	1,204	06/15/2033.
36159N AE 2	GEBL_06-1A.....			12/15/2010.	SCHEDULED REDEMPTION.....		2,206	2,206	2,206	2,206	0	0	0	0	0	2,206	0	0	0	17	05/15/2034.
36158Y EK 1	GECMC_02-1A.....			09/01/2010.	SCHEDULED REDEMPTION.....		1,320,366	1,320,366	1,450,264	1,339,497	0	(19,131)	0	(19,131)	0	1,320,366	0	0	0	30,467	12/01/2035.
36158Y EQ 8	GECMC_02-1A.....			12/01/2010.	SCHEDULED REDEMPTION.....		151,630	151,630	169,385	156,814	0	(5,185)	0	(5,185)	0	151,630	0	0	0	6,413	12/01/2035.
36158Y FS 3	GECMC_02-2A.....			12/01/2010.	SCHEDULED REDEMPTION.....		420,508	420,508	422,605	420,923	0	(415)	0	(415)	0	420,508	0	0	0	13,152	08/01/2036.
36828Q AH 9	GECMC_03-C1 IS.....			04/01/2010.	SCHEDULED REDEMPTION.....		0	9,945,529	9,945,529	308,690	0	(308,690)	0	(308,690)	0	0	0	0	0	433,151	01/01/2038.
36828Q BW 5	GECMC_03-C2 IS.....			08/01/2010.	SCHEDULED REDEMPTION.....		0	4,019,531	4,019,531	331,719	0	(331,719)	0	(331,719)	0	0	0	0	0	374,577	07/01/2037.
36828Q HU 3	GECMC_04-C3.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,820,755	1,820,755	1,829,797	1,821,291	0	(536)	0	(536)	0	1,820,755	0	0	0	21,086	07/01/2039.
36828Q NR 3	GECMC_05-C3.....			07/01/2010.	SCHEDULED REDEMPTION.....		465,000	465,000	458,134	464,540	0	460	0	460	0	465,000	0	0	0	10,404	07/01/2045.
36828Q NT 9	GECMC_05-C3.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,123,378	2,123,378	2,145,291	2,127,214	0	(3,836)	0	(3,836)	0	2,123,378	0	0	0	106,874	07/01/2045.
36828Q QH 2	GECMC_05-C4.....			09/15/2010.	CITIGROUP (Salomon/Smith Barney)		5,856,000	6,400,000	6,366,695	6,378,067	0	2,313	0	2,313	0	6,380,381	0	(524,381)	(524,381)	277,938	11/01/2045.
37362@ AA 0	GEORGIA TRANSMISSION CORP.....			06/22/2010.	STONECASTLE SECURITIES, LLC.		16,656,450	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,656,450	1,656,450	435,554	06/30/2030.
36170U BX 8	GFORC_05-RR2.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,077,363	2,077,363	2,083,055	2,078,124	0	(761)	0	(761)	0	2,077,363	0	0	0	74,201	12/01/2039.
38500V AD 8	GKKRE_06-1A.....			06/10/2010.	MORGAN STANLEY & CO. INCORPORATED		5,919,049	20,000,000	498,898	498,898	0	(55,720)	0	(55,720)	0	443,178	0	5,475,872	5,475,872	83,309	07/25/2041.
361849 MK 5	GMACC_00-C2.....			06/01/2010.	SCHEDULED REDEMPTION.....		11,031,988	11,031,988	12,438,489	11,097,967	0	(65,979)	0	(65,979)	0	11,031,988	0	0	0	287,595	08/01/2033.
361849 NH 1	GMACC_00-C3.....			10/01/2010.	SCHEDULED REDEMPTION.....		4,748,076	4,748,076	5,126,439	4,779,502	0	(31,426)	0	(31,426)	0	4,748,076	0	0	0	196,885	09/01/2035.
361849 QE 5	GMACC_01-C1.....			12/01/2010.	SCHEDULED REDEMPTION.....		3,732,610	3,732,610	4,118,848	3,800,254	0	(67,644)	0	(67,644)	0	3,732,610	0	0	0	229,234	04/01/2034.
361849 VM 1	GMACC_02-C2.....			03/16/2010.	BANC OF AMERICA SECURITIES LLC		1,498,684	1,415,000	1,500,232	1,440,288	0	(5,621)	0	(5,621)	0	1,434,667	0	64,017	64,017	24,252	10/01/2038.
361849 XG 2	GMACC_03-C1.....			07/29/2010.	ROBERT W. BAIRD & CO. INCORPORATED		2,451,855	2,500,000	2,512,385	2,504,904	0	(946)	0	(946)	0	2,503,958	0	(52,103)	(52,103)	71,978	05/01/2036.
361849 XH 0	GMACC_03-C1.....			08/02/2010.	GOLDMAN SACHS & CO.....		2,511,740	2,563,000	2,575,627	2,568,009	0	(973)	0	(973)	0	2,567,036	0	(55,296)	(55,296)	75,427	05/01/2036.
361849 Q3 9	GMACC_05-C1.....			09/15/2010.	MORGAN STANLEY & CO. INCORPORATED		5,040,820	5,000,000	4,714,453	4,814,103	0	24,432	0	24,432	0	4,838,535	0	202,285	202,285	190,820	05/01/2043.
361849 R6 1	GMACC_06-C1.....			08/05/2010.	Various.....		4,786,943	9,500,000	1,260,559	9,531,815	0	(186,581)	8,286,859	(8,473,440)	0	1,058,375	0	3,728,568	3,728,568	357,439	11/01/2045.
361849 R7 9	GMACC_06-C1.....			08/05/2010.	Various.....		762,789	2,000,000	261,348	2,006,647	0	(33,975)	1,748,550	(1,782,525)	0	224,122	0	538,667	538,667	75,649	11/01/2045.
361849 R8 7	GMACC_06-C1.....			08/05/2010.	Various.....		1,608,775	5,717,000	573,379	5,735,847	0	(101,014)	5,171,670	(5,272,684)	0	463,162	0	1,145,613	1,145,613	217,389	11/01/2045.
361849 CP 5	GMACC_97-C2.....			03/01/2010.	SCHEDULED REDEMPTION.....		25,295	25,295	27,175	25,295	0	0	0	0	0	25,295	0	0	0	267	04/01/2029.
361849 ED 0	GMACC_98-C2.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,321,309	1,321,309	1,422,730	1,327,241	0	(5,932)	0	(5,932)	0	1,321,309	0	0	0	47,981	05/01/2035.
38012T AB 8	GMACM_06-HE3.....			12/01/2010.	SCHEDULED REDEMPTION.....		6,380	9,916	8,069	8,044	0	(1,663)	0	(1,663)	0	6,380	0	0	0	328	10/01/2036.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
BHM02Q 28 9	GOLDEN NUGGET FINANCE CORPORATION.....			12/31/2010.	Various.....		8,638	8,638	7,286	10,021	0	156	0	156	0	7,779	0	859	859	247	06/30/2014.
BHM02Q 2D 8	GOLDEN NUGGET INC.....			12/31/2010.	Various.....		6,572	6,572	5,542	7,017	0	91	0	91	0	5,855	0	718	718	146	06/30/2014.
382388 AP 1	GOODRICH CORP.....			10/12/2010.	CALL TRANSACTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2012.
BHM02F GW 5	GOODYEAR TIRE & RUBBER COMPANY.....			03/24/2010.	JP MORGAN SECURITIES INC....		3,869,899	4,041,670	3,833,263	3,895,197	0	8,273	0	8,273	0	3,903,470	0	(33,571)	(33,571)	42,264	04/30/2014.
387477 AA 0	GRANV_06-3A.....		R	10/20/2010.	SCHEDULED REDEMPTION.....		2,447,852	2,447,852	2,447,852	2,447,852	0	0	0	0	0	2,447,852	0	0	0	14,902	04/20/2018.
389406 A# 6	GRAYBAR ELECTRIC COMPANY.....			11/01/2010.	SCHEDULED REDEMPTION.....		95,240	95,240	99,762	96,268	0	(1,028)	0	(1,028)	0	95,240	0	0	0	7,009	05/01/2011.
389406 B# 5	GRAYBAR ELECTRIC COMPANY INC.....			07/01/2010.	SCHEDULED REDEMPTION.....		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	53,500	07/01/2011.
389406 B* 9	GRAYBAR ELECTRIC COMPANY INC.....			10/01/2010.	SCHEDULED REDEMPTION.....		800,000	800,000	816,368	805,677	0	(5,677)	0	(5,677)	0	800,000	0	0	0	52,720	04/01/2013.
38980M AA 3	GRAYS_04-1A.....			11/15/2010.	SCHEDULED REDEMPTION.....		12,140,481	12,140,481	12,140,481	12,140,481	0	0	0	0	0	12,140,481	0	0	0	70,528	08/15/2016.
39843# AB 1	GRIFOLS INC SENIOR NOTES.....			02/17/2010.	BARCLAYS CAPITAL INC.....		3,226,260	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	226,260	226,260	79,232	10/07/2019.
40049J AY 3	GRUPO TELEVISION SAB.....		F	03/23/2010.	CONVERSION.....		11,406,358	11,589,000	11,405,762	11,405,915	0	442	0	442	0	11,406,358	0	0	0	240,995	01/15/2040.
36242D 2A 0	GSAMP_05-AHL.....			12/27/2010.	SCHEDULED REDEMPTION.....		231,023	231,023	231,023	231,023	0	0	0	0	0	231,023	0	0	0	1,590	04/25/2035.
36228C QM 8	GSMS_03-C1.....			12/01/2010.	SCHEDULED REDEMPTION.....		163,551	163,551	156,805	160,923	0	2,629	0	2,629	0	163,551	0	0	0	2,991	01/01/2040.
36228C TP 8	GSMS_04-GG2 IS.....			01/05/2010.	Various.....		0	0	0	0	0	(56,104)	0	(56,104)	0	(56,104)	0	56,104	56,104	(470)	08/01/2038.
36298U AE 8	GSMS_06-FL8A.....			12/06/2010.	SCHEDULED REDEMPTION.....		5,130,292	5,130,292	5,130,292	5,130,292	0	0	0	0	0	5,130,292	0	0	0	21,944	06/06/2020.
362332 AG 3	GSMS_06-GG8.....			11/04/2010.	CITIGROUP (Salomon/Smith Barney).....		1,445,349	1,468,000	1,479,254	1,476,524	0	(984)	0	(984)	0	1,475,540	0	(30,191)	(30,191)	81,840	11/01/2039.
3622G0 AC 4	GSMS_06-RR3.....			09/08/2010.	CITIGROUP (Salomon/Smith Barney).....		1,024,404	14,000,000	4,622,316	572,660	0	(531,544)	0	(531,544)	0	41,116	0	983,287	983,287	595,551	07/01/2056.
36246L AG 6	GSMS_07-GG10.....			04/15/2010.	NOMURA SECURITIES INTERNATIONAL INC.....		7,201,500	9,600,000	9,439,125	9,469,700	0	4,286	0	4,286	0	9,473,987	0	(2,272,487)	(2,272,487)	216,720	08/01/2045.
393505 BR 2	GT_93-4.....			06/30/2010.	Various.....		348,354	343,180	363,127	346,495	0	1,391	0	1,391	0	347,886	0	468	468	12,252	01/15/2019.
393505 ST 0	GT_97-2.....			06/21/2010.	Various.....		2,627,579	2,509,341	2,744,591	2,583,476	0	20,976	0	20,976	0	2,604,452	0	23,127	23,127	92,014	06/15/2028.
093662 AD 6	H&R BLOCK INC.....			10/21/2010.	Various.....		19,398,750	20,000,000	19,979,200	19,986,737	0	3,280	0	3,280	0	19,990,016	0	(591,266)	(591,266)	2,015,781	01/15/2013.
406216 AR 2	HALLIBURTON COMPANY.....			10/15/2010.	MATURED.....		325,000	325,000	333,018	326,818	0	(1,818)	0	(1,818)	0	325,000	0	0	0	17,875	10/15/2010.
449182 BT 0	HART_06-A.....			03/15/2010.	SCHEDULED REDEMPTION.....		5,332	5,332	5,331	5,332	0	0	0	0	0	5,332	0	0	0	65	11/15/2012.
BHM023 D8 8	HCA INC.....			01/05/2010.	BANC OF AMERICA SECURITIES LLC.....		4,955,321	5,121,779	4,864,624	4,942,704	0	2,175	0	2,175	0	4,944,879	0	10,442	10,442	38,343	11/17/2013.
421915 AG 4	HEALTH CARE PROPERTY INVESTORS INC.....			03/24/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		5,374,300	5,000,000	5,685,200	5,416,402	0	(16,353)	0	(16,353)	0	5,400,048	0	(25,748)	(25,748)	109,027	06/08/2015.
421915 ED 7	HEALTH CARE PROPERTY INVESTORS INC.....			04/28/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		9,890,900	10,000,000	9,969,620	9,979,115	0	785	0	785	0	9,979,900	0	(89,000)	(89,000)	284,375	05/01/2017.
22541N 3T 4	HEAT_03-3.....			12/27/2010.	SCHEDULED REDEMPTION.....		223,017	223,017	223,017	194,882	28,135	0	0	28,135	0	223,017	0	0	0	3,260	08/25/2033.
22541Q TT 9	HEAT_03-6.....			12/27/2010.	Various.....		721,235	721,235	721,473	341,274	121,296	260,117	1,452	379,961	0	721,235	0	0	0	7,867	02/25/2034.
437084 AE 6	HEAT_03-7.....			12/27/2010.	SCHEDULED REDEMPTION.....		2,943,308	2,943,308	2,958,025	2,943,308	0	0	0	0	0	2,943,308	0	0	0	21,870	03/25/2034.
437084 AF 3	HEAT_03-7.....			10/25/2010.	SCHEDULED REDEMPTION.....		72,257	72,257	72,257	72,257	0	0	0	0	0	72,257	0	0	0	1,197	03/25/2034.
42778# AF 5	HERSCHEM FAMILY ENTMT CORP SENIOR.....			09/20/2010.	SCHEDULED REDEMPTION.....		255,945	255,945	255,945	255,945	0	0	0	0	0	255,945	0	0	0	17,379	09/20/2013.
441917 AZ 4	HFCNC_04-1.....			11/22/2010.	SCHEDULED REDEMPTION.....		8,131,839	8,131,839	8,131,839	8,131,839	0	0	0	0	0	8,131,839	0	0	0	45,612	09/20/2033.
42823B AB 8	HICDO_06-5A.....			03/05/2010.	SCHEDULED REDEMPTION.....		63,935	63,935	63,935	63,935	0	0	0	0	0	63,935	0	0	0	160	12/05/2018.
40536Y AC 8	HLCNL_07-2A.....		R	01/25/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/24/2021.
42327U AE 1	HLIOS_07-S1.....			05/13/2010.	Various.....		2,141,412	5,000,000	566,506	48,562	0	(61,488)	0	(61,488)	0	(12,926)	0	2,154,338	2,154,338	158,750	10/20/2014.
43739E AP 2	HMBT_05-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		1,747,802	1,747,802	1,685,972	1,747,802	0	0	0	0	0	1,747,802	0	0	0	5,577	03/25/2035.
43474T AA 1	HOLCIM US FINANCE.....			11/22/2010.	BARCLAYS CAPITAL INC.....		2,142,200	2,000,000	1,973,480	1,973,957	0	1,759	0	1,759	0	1,975,715	0	166,485	166,485	108,667	12/30/2019.

SCHEDULE D - PART 4

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

E14.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
441812 GM 0	HOUSEHOLD FINANCE CORPORATION.....			07/15/2010.	MATURED.....		275,000	275,000	306,694	279,173	0	(4,173)	0	(4,173)	0	275,000	0	0	0	22,000	07/15/2010.
40426W AR 2	HRPT PROPERTIES TRUST.....			10/01/2010.	Various.....		7,857,259	7,530,000	7,975,359	7,819,845	0	(23,170)	0	(23,170)	0	7,796,675	0	60,584	60,584	446,414	08/15/2016.
44701Q AP 7	HUNTSMAN INTERNATIONAL LLC.....			11/29/2010.	CALL TRANSACTION.....		3,014,202	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	114,202	114,202	236,244	11/15/2014.
404398 AA 7	HVB FUNDING TRUST I.....		R	02/16/2010.	TENDER TRANSACTION.....		22,220,000	22,000,000	22,485,620	22,421,853	0	(1,448)	0	(1,448)	0	22,420,406	0	(200,406)	(200,406)	245,719	06/30/2031.
452092 CX 5	ILLINOIS POWER COMPANY.....			10/01/2010.	EXCHANGE.....		284,869	230,000	289,871	288,731	0	(3,862)	0	(3,862)	0	284,869	0	0	0	19,684	11/15/2018.
449670 BB 3	IMCHE_96-2.....			12/01/2010.	SCHEDULED REDEMPTION.....		32,769	32,769	33,993	33,456	0	(687)	0	(687)	0	32,769	0	0	0	1,307	07/01/2026.
449670 EE 4	IMCHE_98-1.....			12/01/2010.	SCHEDULED REDEMPTION.....		18,840	18,840	18,799	18,830	0	10	0	10	0	18,840	0	0	0	1,211	06/01/2029.
45254N RV 1	IMM_05-8.....			12/27/2010.	SCHEDULED REDEMPTION.....		246,904	246,904	246,904	246,904	0	0	0	0	0	246,904	0	0	0	1,407	02/25/2036.
45254N RW 9	IMM_05-8.....			12/27/2010.	SCHEDULED REDEMPTION.....		492,624	492,624	492,624	492,624	0	0	0	0	0	492,624	0	0	0	3,720	02/25/2036.
45257E AE 4	IMSA_06-5.....			12/27/2010.	SCHEDULED REDEMPTION.....		1,082,753	1,082,753	1,082,753	1,082,753	0	0	0	0	0	1,082,753	0	0	0	3,780	12/25/2036.
45670A AD 9	INDX_07-FLX3.....			12/24/2010.	SCHEDULED REDEMPTION.....		2,724,465	2,724,465	2,692,688	2,724,465	0	0	0	0	0	2,724,465	0	0	0	8,442	06/25/2037.
463556 AA 2	IROQUOIS GAS TRANSMISSION SYSTEM.....			10/30/2010.	SCHEDULED REDEMPTION.....		471,249	471,249	471,249	471,249	0	0	0	0	0	471,249	0	0	0	28,746	10/31/2027.
464187 AF 0	IRWHE_02-A.....			12/01/2010.	SCHEDULED REDEMPTION.....		211,838	211,838	211,780	211,838	0	0	0	0	0	211,838	0	0	0	8,924	05/01/2032.
708130 AC 3	JC PENNEY CORPORATION INC.....			10/27/2010.	Various.....		4,718,995	5,052,000	4,986,071	4,988,288	0	746	0	746	0	4,989,034	0	(270,039)	(270,039)	328,723	10/15/2036.
477839 A* 5	JOHN BEAN TECHNOLOGIES CORP.....			05/27/2010.	BARCLAYS CAPITAL INC.....		3,259,170	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	259,170	259,170	168,165	07/31/2015.
G5161* AG 2	JOHNSTON PRESS PLC.....		F	09/30/2010.	SCHEDULED REDEMPTION.....		379,262	379,262	379,262	375,219	0	0	0	0	0	379,262	0	0	0	28,710	06/15/2014.
46625M DT 3	JPMCC_01-A.....			04/01/2010.	SCHEDULED REDEMPTION.....		3,090,192	3,090,192	3,121,007	3,090,192	0	0	0	0	0	3,090,192	0	0	0	35,941	10/01/2032.
46625M DU 0	JPMCC_01-A.....			12/01/2010.	SCHEDULED REDEMPTION.....		3,737,989	3,737,989	3,775,257	3,737,989	0	0	0	0	0	3,737,989	0	0	0	132,847	10/01/2032.
46625M CT 4	JPMCC_01-CIB2.....			04/01/2010.	SCHEDULED REDEMPTION.....		878,851	878,851	883,344	880,339	0	(1,488)	0	(1,488)	0	878,851	0	0	0	15,207	04/01/2035.
46625M LU 1	JPMCC_02-C1.....			06/17/2010.	BARCLAYS CAPITAL INC.....		7,134,531	7,000,000	7,034,790	7,011,446	0	(2,407)	0	(2,407)	0	7,009,039	0	125,492	125,492	219,375	07/01/2037.
46625M RE 1	JPMCC_02-C3.....			09/16/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		4,066,250	4,000,000	4,139,844	4,060,822	0	(15,859)	0	(15,859)	0	4,044,964	0	21,286	21,286	171,229	07/01/2035.
46625M KK 4	JPMCC_02-CIB4.....			03/16/2010.	Various.....		1,731,420	1,672,338	1,821,080	1,695,536	0	(4,311)	0	(4,311)	0	1,691,225	0	40,195	40,195	28,362	05/01/2034.
46625M UD 9	JPMCC_03-C1 IS.....			03/01/2010.	SCHEDULED REDEMPTION.....		0	5,004,555	5,004,555	110,494	0	(110,494)	0	(110,494)	0	0	0	0	0	143,108	01/01/2037.
46625M Q2 8	JPMCC_03-CB7 IS.....			12/01/2010.	SCHEDULED REDEMPTION.....		0	9,174,769	9,174,769	1,007,320	0	(1,007,320)	0	(1,007,320)	0	0	0	0	0	1,137,751	01/01/2038.
46625M WA 3	JPMCC_03-ML1A.....			09/16/2010.	DEUTSCHE BANK SECURITIES INC.....		2,271,969	2,246,000	2,334,963	2,285,378	0	(8,302)	0	(8,302)	0	2,277,076	0	(5,106)	(5,106)	104,916	03/01/2039.
46625M VZ 9	JPMCC_03-ML1A IS.....			04/01/2010.	SCHEDULED REDEMPTION.....		0	5,941,090	5,941,090	128,484	0	(128,484)	0	(128,484)	0	0	0	0	0	181,506	03/01/2039.
46625M YS 2	JPMCC_03-PM1A.....			10/01/2010.	SCHEDULED REDEMPTION.....		892,712	892,712	897,162	892,813	0	(101)	0	(101)	0	892,712	0	0	0	20,309	08/01/2040.
46625M 2L 2	JPMCC_04-CB8.....			10/21/2010.	Various.....		6,815,617	6,644,010	6,186,456	6,339,104	0	66,522	0	66,522	0	6,405,626	0	409,992	409,992	245,480	01/01/2039.
46625Y AN 3	JPMCC_04-FL1A.....			08/16/2010.	SCHEDULED REDEMPTION.....		2,542,743	2,542,743	2,542,743	2,542,743	0	0	0	0	0	2,542,743	0	0	0	13,327	04/16/2019.
46625Y AP 8	JPMCC_04-FL1A.....			08/16/2010.	SCHEDULED REDEMPTION.....		2,542,743	2,542,743	2,542,743	2,542,743	0	0	0	0	0	2,542,743	0	0	0	14,185	04/16/2019.
46625Y AR 6	JPMCC_04-FL1A.....			08/16/2010.	SCHEDULED REDEMPTION.....		2,179,494	2,179,494	2,179,494	2,179,494	0	0	0	0	0	2,179,494	0	0	0	13,629	04/16/2019.
46625Y AQ 4	JPMCC_04-FL1A.....			08/16/2010.	SCHEDULED REDEMPTION.....		3,130,117	3,130,117	3,130,117	3,130,117	0	0	0	0	0	3,130,117	0	0	0	25,913	04/16/2019.
46625Y JD 6	JPMCC_05-CB11.....			12/01/2010.	SCHEDULED REDEMPTION.....		380,185	380,185	382,075	380,355	0	(171)	0	(171)	0	380,185	0	0	0	12,823	08/01/2037.
46625Y VV 2	JPMCC_05-CB13.....			05/18/2010.	GOLDMAN SACHS & CO.....		4,182,891	4,050,000	4,088,016	929,474	0	(1,851)	0	(1,851)	0	4,083,629	0	99,262	99,262	88,223	01/01/2043.
46625Y SF 1	JPMCC_05-LDP3.....			12/01/2010.	SCHEDULED REDEMPTION.....		237,692	237,692	238,879	238,226	0	(533)	0	(533)	0	237,692	0	0	0	9,466	08/01/2042.
46625Y TY 9	JPMCC_05-LDP4.....			03/16/2010.	Various.....		2,067,585	2,055,802	2,066,023	2,056,763	0	(369)	0	(369)	0	2,056,393	0	11,192	11,192	29,353	10/01/2042.
46625Y UC 5	JPMCC_05-LDP4.....			09/15/2010.	GOLDMAN SACHS & CO.....		4,827,577	4,787,000	4,654,236	4,690,584	0	10,761	0	10,761	0	4,701,345	0	126,232	126,232	192,106	10/01/2042.
46625Y XP 3	JPMCC_05-LDP5.....			07/22/2010.	NOMURA SECURITIES INTERNATIONAL INC.....		3,249,609	3,000,000	3,080,597	501,579	0	(6,522)	0	(6,522)	0	3,073,181	0	176,428	176,428	92,401	12/01/2044.
46625Y A7 8	JPMCC_06-CB14.....			09/28/2010.	Various.....		2,625,000	8,750,000	1,196,010	8,731,456	0	(214,497)	7,526,891	(7,741,388)	0	990,068	0	1,634,932	1,634,932	408,840	12/01/2044.
46630E AJ 9	JPMCC_06-CB17.....			10/06/2010.	Various.....		3,786,206	6,786,000	3,373,439	6,811,104	0	9,101	3,446,134	(3,437,034)	0	3,374,071	0	412,135	412,135	324,950	12/01/2043.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46625Y H8 9	JPMCC_06-FL1A.....	...	11/15/2010.	SCHEDULED REDEMPTION.....		138,376	138,376	138,376	138,376	0	0	0	0	0	138,376	0	0	0	812	02/15/2020.
46625Y J2 0	JPMCC_06-FL1A.....	...	11/15/2010.	SCHEDULED REDEMPTION.....		118,608	118,608	118,608	118,608	0	0	0	0	0	118,608	0	0	0	750	02/15/2020.
46625Y J4 6	JPMCC_06-FL1A.....	...	11/15/2010.	SCHEDULED REDEMPTION.....		112,019	112,019	112,019	112,019	0	0	0	0	0	112,019	0	0	0	759	02/15/2020.
46625Y J6 1	JPMCC_06-FL1A.....	...	11/15/2010.	Various.....		787,161	787,161	786,078	787,176	0	1,646	1,662	(16)	0	787,161	0	0	0	7,346	02/15/2020.
46625Y J8 7	JPMCC_06-FL1A.....	...	11/15/2010.	Various.....		376,185	376,185	375,149	376,187	0	1,105	1,107	(3)	0	376,185	0	0	0	4,026	02/15/2020.
46629R AG 9	JPMCC_06-FL2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		382,112	382,112	382,112	382,112	0	0	0	0	0	382,112	0	0	0	1,122	11/15/2018.
46629R AH 7	JPMCC_06-FL2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		1,150,003	1,150,003	1,150,003	1,150,003	0	0	0	0	0	1,150,003	0	0	0	3,716	11/15/2018.
46629R AJ 3	JPMCC_06-FL2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		1,532,115	1,532,115	1,532,115	1,532,115	0	0	0	0	0	1,532,115	0	0	0	5,403	11/15/2018.
46629R AK 0	JPMCC_06-FL2A.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		1,681,291	1,681,291	1,681,291	1,681,291	0	0	0	0	0	1,681,291	0	0	0	6,227	11/15/2018.
46628F AM 3	JPMCC_06-LDP7.....	...	10/18/2010.	MORGAN STANLEY & CO. INCORPORATED		4,074,672	3,950,000	3,920,984	3,929,203	0	20,797	0	20,797	0	3,950,000	0	124,672	124,672	229,099	04/01/2045.
46629M AL 9	JPMCC_06-LDP8.....	...	10/18/2010.	DEUTSCHE BANK SECURITIES INC		4,779,313	4,700,000	4,735,801	4,726,750	0	(2,908)	0	(2,908)	0	4,723,842	0	55,470	55,470	245,858	05/01/2045.
48123H AA 1	JPMCC_06-RR1.....	...	09/08/2010.	Various.....		3,277,992	8,800,000	8,191,806	4,191,047	0	(161,301)	348,678	(509,979)	0	3,681,068	0	(403,076)	(403,076)	381,589	10/01/2052.
48123H AC 7	JPMCC_06-RR1.....	...	09/08/2010.	JP MORGAN SECURITIES INC.....		61,875	1,200,000	655,705	11,055	0	(13,833)	0	(13,833)	0	(2,778)	0	64,653	64,653	10/01/2052.	
46625H HL 7	JPMORGAN CHASE & CO.....	...	10/26/2010.	OUTSIDE MANAGED ACCT.....		416,070	360,000	363,762	363,593	0	(243)	0	(243)	0	363,350	0	52,720	52,720	23,058	04/23/2019.
49239@ AB 4	KERR-MCGEE GUNNISON TRUST KMG II.....	...	07/30/2010.	SCHEDULED REDEMPTION.....		210,387	210,387	214,151	212,605	0	(2,218)	0	(2,218)	0	210,387	0	0	0	7,069	01/30/2020.
G5241# AC 1	KERRY GROUP FINANCIAL SERVICES.....	...	10/21/2010.	STONECASTLE SECURITIES, LLC.		5,420,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	420,000	420,000	259,856	04/30/2015.
G5241# AD 9	KERRY GROUP FINANCIAL SERVICES.....	...	11/04/2010.	STONECASTLE SECURITIES, LLC.		10,366,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	366,500	366,500	359,311	01/20/2017.
494368 BD 4	KIMBERLY-CLARK CORPORATION.....	...	10/20/2010.	OUTSIDE MANAGED ACCT.....		421,635	320,000	421,440	0	0	(613)	0	(613)	0	420,827	0	808	808	11,600	11/01/2018.
49638N AQ 9	KING_06-2A.....	...	04/21/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/21/2021.
780641 AH 9	KONINKLIJKE KPN NV.....	F. ...	06/16/2010.	MORGAN STANLEY & CO. INCORPORATED		19,541,872	15,500,000	15,636,130	15,649,598	0	(1,899)	0	(1,899)	0	15,647,699	0	3,894,172	3,894,172	927,010	10/01/2030.
500769 DJ 0	KREDITANSTALT FUER WIEDERAUFBA.....	F. ...	04/28/2010.	RBC CAPITAL MARKETS CORPORATION		5,330,650	5,000,000	4,985,150	4,985,780	0	405	0	405	0	4,986,186	0	344,464	344,464	92,083	06/17/2019.
493268 AW 6	KSLT_00-A.....	...	11/26/2010.	SCHEDULED REDEMPTION.....		250,083	250,083	250,083	250,083	0	0	0	0	0	250,083	0	0	0	1,333	05/25/2029.
493268 BB 1	KSLT_01-A.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		300,920	300,920	300,920	300,920	0	0	0	0	0	300,920	0	0	0	2,133	06/29/2037.
51804X AU 2	LASL_06-MF2.....	...	12/01/2010.	Various.....		0	1,765,668	1,797,019	20,157	0	(7,946)	12,211	(20,157)	0	0	0	0	0	8,272	01/01/2043.
51804X AV 0	LASL_06-MF2.....	...	11/29/2010.	Various.....		0	3,122,750	3,187,403	0	0	14,757	0	14,757	0	14,757	0	(14,757)	(14,757)	0	01/01/2043.
51804X AW 8	LASL_06-MF2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	937,000	188,535	100	0	0	0	0	0	100	0	(100)	(100)	0	01/01/2043.
51804X AX 6	LASL_06-MF2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	1,249,750	185,891	0	0	0	0	0	0	0	0	0	0	0	01/01/2043.
51804X AY 4	LASL_06-MF2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	1,404,750	96,598	0	2,746	0	0	2,746	0	2,746	0	(2,746)	(2,746)	0	01/01/2043.
51804X AZ 1	LASL_06-MF2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	780,501	74,276	0	572	0	0	572	0	572	0	(572)	(572)	0	01/01/2043.
51804X BA 5	LASL_06-MF2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	468,251	41,484	0	358	0	0	358	0	358	0	(358)	(358)	0	01/01/2043.
51804X BH 0	LASL_06-MF2.....	...	09/30/2010.	Various.....		0	2,030,000	2,063,546	0	0	8,945	8,646	300	0	300	0	(300)	(300)	0	01/01/2043.
51804W AC 4	LASL_06-MF3.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		0	654,124	669,799	4,185	0	(4,185)	0	(4,185)	0	0	0	0	0	30,171	06/01/2043.
51804W AD 2	LASL_06-MF3.....	...	09/30/2010.	Various.....		0	2,331,540	2,378,667	0	0	0	0	0	0	0	0	0	0	89,937	06/01/2043.
51804W AE 0	LASL_06-MF3.....	...	08/31/2010.	Various.....		0	1,443,200	1,473,132	0	0	0	0	0	0	0	0	0	0	32,138	06/01/2043.
51804W AF 7	LASL_06-MF3.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	666,200	676,287	0	0	0	0	0	0	0	0	0	0	25	06/01/2043.
51804W AG 5	LASL_06-MF3.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	888,300	877,196	0	0	0	0	0	0	0	0	0	0	0	06/01/2043.
51804W AH 3	LASL_06-MF3.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	898,891	868,024	0	0	0	0	0	0	0	0	0	0	0	06/01/2043.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
51804W AJ 9	LASL_06-MF3.....			04/30/2010.	DIRECT WITH ISSUER.....		0	444,280	60,987	0	0	0	0	0	0	0	0	0	0	0	06/01/2043.
51804W AK 6	LASL_06-MF3.....			04/30/2010.	DIRECT WITH ISSUER.....		0	333,000	27,225	0	0	0	0	0	0	0	0	0	0	0	06/01/2043.
51804V AD 4	LASL_06-MF4.....			12/01/2010.	SCHEDULED REDEMPTION.....		0	393,799	401,650	0	0	0	0	0	0	0	0	0	0	3,439	09/01/2043.
51804V AE 2	LASL_06-MF4.....			12/30/2010.	Various.....		0	4,509,000	4,579,100	0	0	19,825	19,825	0	0	0	0	0	0	56,982	09/01/2043.
51804V AF 9	LASL_06-MF4.....			08/30/2010.	Various.....		0	1,127,500	350,315	1,150	0	512	1,663	(1,150)	0	0	0	0	0	5,123	09/01/2043.
51804V AG 7	LASL_06-MF4.....			08/30/2010.	Various.....		0	2,254,500	483,906	10,194	0	0	10,194	(10,194)	0	0	0	0	0	0	09/01/2043.
51804V AA 0	LASL_06-MF4 IS.....			04/09/2010.	MORGAN STANLEY & CO. INCORPORATED.....		1,515,679	5,175,228	5,175,228	1,904,555	0	(249,904)	0	(249,904)	0	1,654,650	0	(138,971)	(138,971)	393,962	09/01/2043.
52519N JF 2	LBFRC_04-LLFA.....			07/15/2010.	SCHEDULED REDEMPTION.....		4,000,000	4,000,000	4,004,375	4,000,000	0	0	0	0	0	4,000,000	0	0	0	15,005	10/15/2017.
52519N LA 0	LBFRC_05-LLFA.....			08/15/2010.	SCHEDULED REDEMPTION.....		3,490,400	3,490,400	3,491,958	3,490,401	0	(1)	0	(1)	0	3,490,400	0	0	0	13,047	07/15/2018.
52519N LB 8	LBFRC_05-LLFA.....			08/15/2010.	SCHEDULED REDEMPTION.....		2,635,000	2,635,000	2,635,000	2,635,000	0	0	0	0	0	2,635,000	0	0	0	11,676	07/15/2018.
52519N LC 6	LBFRC_05-LLFA.....			08/15/2010.	SCHEDULED REDEMPTION.....		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	9,380	07/15/2018.
52519N LD 4	LBFRC_05-LLFA.....			08/15/2010.	SCHEDULED REDEMPTION.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,266	07/15/2018.
542514 RL 0	LBMLT_06-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		1,044,640	1,044,640	743,936	739,334	0	305,306	0	305,306	0	1,044,640	0	0	0	2,603	02/25/2036.
86359D AD 9	LBSBC_05-1A.....			12/27/2010.	SCHEDULED REDEMPTION.....		188,924	188,924	188,924	188,924	0	0	0	0	0	188,924	0	0	0	725	02/25/2030.
86359D AE 7	LBSBC_05-1A.....			12/27/2010.	SCHEDULED REDEMPTION.....		113,354	113,354	113,354	113,354	0	0	0	0	0	113,354	0	0	0	576	02/25/2030.
86359D UE 5	LBSBC_05-2A.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,694,545	1,694,545	1,694,334	1,694,372	0	172	0	172	0	1,694,545	0	0	0	67,772	09/01/2030.
52520V AB 9	LBSBC_06-2A.....			06/01/2010.	SCHEDULED REDEMPTION.....		921,823	921,823	921,779	921,786	0	37	0	37	0	921,823	0	0	0	16,173	09/01/2036.
52520V AC 7	LBSBC_06-2A.....			12/01/2010.	Various.....		1,640,908	1,900,783	1,900,045	1,900,453	0	55	0	55	0	1,900,508	0	(259,599)	(259,599)	53,567	09/01/2036.
52108H AT 1	LBUBS_00-C3.....			02/11/2010.	SCHEDULED REDEMPTION.....		692,442	692,442	774,101	692,442	0	0	0	0	0	692,442	0	0	0	6,459	05/11/2025.
52108H FL 3	LBUBS_01-C3.....			12/11/2010.	SCHEDULED REDEMPTION.....		861,908	861,908	896,621	867,429	0	(5,521)	0	(5,521)	0	861,908	0	0	0	42,223	12/11/2028.
52108H MU 5	LBUBS_02-C4.....			01/29/2010.	MORGAN STANLEY & CO. INCORPORATED.....		6,268,359	6,000,000	6,029,597	6,009,037	0	(300)	0	(300)	0	6,008,738	0	259,622	259,622	42,059	09/11/2031.
52108H QJ 6	LBUBS_03-C1 IS.....			03/11/2010.	SCHEDULED REDEMPTION.....		0	7,105,407	7,105,407	152,860	0	(152,860)	0	(152,860)	0	0	0	0	0	161,990	12/11/2036.
52108H RF 3	LBUBS_03-C3.....			07/30/2010.	MESIROW FINANCIAL INC.....		996,875	1,000,000	1,004,971	1,001,922	0	(318)	0	(318)	0	1,001,605	0	(4,730)	(4,730)	27,662	02/11/2037.
52108H P8 1	LBUBS_04-C7.....			10/21/2010.	Various.....		7,992,453	7,711,119	7,420,747	7,552,955	0	22,301	0	22,301	0	7,575,256	0	417,197	417,197	299,836	10/11/2029.
52108H 2R 4	LBUBS_05-C1.....			07/11/2010.	SCHEDULED REDEMPTION.....		4,162,167	4,162,167	4,102,335	4,159,325	0	2,842	0	2,842	0	4,162,167	0	0	0	37,411	02/11/2030.
52108H 3D 4	LBUBS_05-C2.....			12/11/2010.	SCHEDULED REDEMPTION.....		3,009,599	3,009,599	3,024,567	3,010,281	0	(682)	0	(682)	0	3,009,599	0	0	0	99,767	04/11/2030.
50179A AC 1	LBUBS_07-C1.....			02/10/2010.	RBS SECURITIES INC.....		4,929,191	4,850,000	4,879,744	4,869,806	0	(499)	0	(499)	0	4,869,307	0	59,885	59,885	47,270	02/11/2040.
52109P AB 1	LBUBS_07-C6.....			01/15/2010.	Various.....		11,265,910	10,850,000	10,903,890	10,881,465	0	(626)	0	(626)	0	10,880,838	0	385,071	385,071	68,660	07/11/2040.
54265S AA 3	LGCL0_04-1A.....			11/26/2010.	SCHEDULED REDEMPTION.....		8,490,392	8,490,392	8,490,392	8,490,392	0	0	0	0	0	8,490,392	0	0	0	48,130	05/25/2016.
52204P AJ 8	LIFT-1.....			12/15/2010.	SCHEDULED REDEMPTION.....		1,415,954	1,415,954	1,377,900	1,415,954	0	0	0	0	0	1,415,954	0	0	0	6,227	07/15/2016.
532716 AN 7	LIMITED BRANDS INC.....			11/08/2010.	JP MORGAN SECURITIES INC.....		6,444,060	6,412,000	6,385,005	6,385,650	0	257	0	257	0	6,385,907	0	58,153	58,153	645,688	07/15/2037.
G55356 AG 7	LLOYDS BANK PLC.....	F.		03/08/2010.	BARCLAYS CAPITAL INC.....		26,405,625	57,250,000	28,055,477	27,901,646	153,831	0	0	153,831	0	28,055,907	0	(1,649,852)	(1,649,852)	0	06/29/2049.
G55356 AH 5	LLOYDS BANK PLC PERP.....	F.		03/18/2010.	BARCLAYS CAPITAL INC.....		14,520,000	33,000,000	15,228,543	15,180,000	48,543	0	0	48,543	0	15,228,543	0	(708,543)	(708,543)	35,292	11/29/2049.
53954* AA 3	LLOYDS BANK PLCSERIES 3.....	F.		03/18/2010.	BARCLAYS CAPITAL INC.....		7,480,000	17,000,000	8,878,352	8,840,000	38,352	0	0	38,352	0	8,878,352	0	(1,398,352)	(1,398,352)	75,347	08/29/2049.
52521R CN 9	LMT_07-5.....			12/01/2010.	Various.....		2,139,824	2,139,824	2,161,689	1,457,577	0	0	0	0	0	2,139,824	0	0	0	99,203	06/01/2037.
548661 CQ 8	LOWES COMPANIES INC.....			04/13/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2020.
50212Y AA 2	LPL HOLDINGS INC.....			06/22/2010.	CALL TRANSACTION.....		263,438	250,000	252,350	250,934	0	(304)	0	(304)	0	250,630	0	12,808	12,808	13,960	12/15/2015.
532623 AB 1	LROCK_07-1A.....			04/26/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/24/2023.
549271 AF 1	LUBRIZOL CORP.....			12/02/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2034.
549271 AE 4	LUBRIZOL CORPORATION (THE).....			11/04/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		82,946	74,000	74,763	74,411	0	(67)	0	(67)	0	74,344	0	8,602	8,602	4,494	10/01/2014.

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
52524P AN 2	LXS_07-6.....			12/01/2010.	SCHEDULED REDEMPTION.....		837,138	837,138	351,921	345,280	0	491,858	0	491,858	0	837,138	0	0	0	34,828	05/01/2037.
57643L BG 0	MABS_03-OPT2.....			12/27/2010.	SCHEDULED REDEMPTION.....		945,054	945,054	945,054	945,054	0	0	0	0	0	945,054	0	0	0	16,565	05/25/2033.
56063D AA 5	MAINS_06-I-A.....			08/31/2010.	Various.....		0	25,000,000	25,000,000	0	0	0	0	0	0	0	0	0	0	20,330	06/22/2051.
55262T FK 4	MBNAM_00-E.....			05/15/2010.	SCHEDULED REDEMPTION.....		250,000	250,000	259,473	250,718	0	(718)	0	(718)	0	250,000	0	0	0	(32,260)	10/15/2012.
55817R AA 5	MDPK_06-2A.....			06/25/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2020.
582839 AA 4	MEAD JOHNSON NUTRITION CO.....			07/09/2010.	EXCHANGE.....		5,781,165	5,750,000	5,783,990	746,737	0	(2,922)	0	(2,922)	0	5,781,165	0	0	0	136,403	11/01/2014.
582839 AB 2	MEAD JOHNSON NUTRITION CO.....			07/09/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2019.
583491 AA 3	MECCANICA HOLDINGS USA INC.....	F.		10/05/2010.	Various.....		4,183,930	3,869,000	4,136,689	4,131,058	0	(12,308)	0	(12,308)	0	4,118,750	0	65,180	65,180	249,687	07/15/2019.
58526# BP 3	MEIJER FINANCE INC. SERIES A-1.....			11/01/2010.	SCHEDULED REDEMPTION.....		244,462	244,462	247,893	246,370	0	(1,908)	0	(1,908)	0	244,462	0	0	0	18,041	05/01/2016.
58526# BQ 1	MEIJER FINANCE INC. SERIES A-2.....			11/01/2010.	SCHEDULED REDEMPTION.....		236,908	236,908	231,176	233,678	0	3,229	0	3,229	0	236,908	0	0	0	17,484	05/01/2016.
58526# BR 9	MEIJER FINANCE INC. SERIES A-3.....			11/01/2010.	SCHEDULED REDEMPTION.....		287,862	287,862	284,968	286,239	0	1,623	0	1,623	0	287,862	0	0	0	21,244	05/01/2016.
589433 D# 5	MEREDITH CORP SENIOR SERIES E.....			07/01/2010.	MATURED.....		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	305,500	07/01/2010.
59021Z AL 7	MERRILL LYNCH CANADA FINANCE COMPA.....	C		10/26/2010.	HSBC SECURITIES (USA) INC.....		725,620	700,000	710,047	706,315	0	(1,170)	0	(1,170)	0	705,145	0	20,475	20,475	41,904	02/18/2014.
59181# AA 1	METRO DOOR INC.....			12/10/2010.	Various.....		5,366,385	5,345,893	5,245,893	5,197,197	0	39,270	0	39,270	0	5,281,883	0	84,503	84,503	779,396	12/31/2013.
59456# AA 9	MICHIGAN ORTHOPEDIC SERVICES.....			06/30/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2011.
602720 AB 1	MINE SAFETY APPLIANCES COMPANY.....			08/29/2010.	SCHEDULED REDEMPTION.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	41,950	08/29/2012.
E756AA AB 4	MINICENTRALES DOS SCOM PA.....			04/20/2010.	Various.....		14,741,364	23,311,001	15,276,160	17,478,778	0	130,474	0	130,474	(2,628,976)	14,962,003	1,586,563	(1,807,202)	(220,639)	1,302,933	11/29/2034.
543047 AC 8	MLCBO-1.....			08/10/2010.	SCHEDULED REDEMPTION.....		814,211	814,211	814,211	814,211	0	0	0	0	0	814,211	0	0	0	23,762	05/10/2012.
60687U AB 3	MLCFC_06-2.....			12/01/2010.	SCHEDULED REDEMPTION.....		399,511	399,511	401,693	400,126	0	(615)	0	(615)	0	399,511	0	0	0	13,826	06/01/2046.
59022B MQ 5	MLFA_07-CA22.....		C	10/25/2010.	BANC OF AMERICA SECURITIES LLC		674,375	650,000	649,984	649,990	0	2	0	2	0	649,992	0	24,383	24,383	27,815	03/01/2049.
59023U AU 6	MLFT_06-1.....			12/15/2010.	SCHEDULED REDEMPTION.....		662,881	662,881	662,881	662,881	0	0	0	0	0	662,881	0	0	0	5,180	06/15/2022.
589929 A7 3	MLMI_02-HE1.....			02/25/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2031.
589929 A8 1	MLMI_02-HE1.....			02/25/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2032.
59022H JH 6	MLMT_05-CIP1.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,389,023	2,389,023	2,402,137	2,390,408	0	(1,385)	0	(1,385)	0	2,389,023	0	0	0	63,954	07/01/2038.
59022H LK 6	MLMT_05-CK1.....			09/15/2010.	BANC OF AMERICA SECURITIES LLC		750,813	800,000	800,344	800,240	0	(26)	0	(26)	0	800,214	0	(49,402)	(49,402)	34,074	11/01/2037.
59022H ND 0	MLMT_05-LC1.....			08/25/2010.	WELLS FARGO ADVISORS, LLC..		3,535,000	3,500,000	3,393,906	3,427,299	0	6,867	0	6,867	0	3,434,166	0	100,834	100,834	139,723	01/01/2044.
59022H HF 2	MLMT_05-MCP1.....			12/01/2010.	SCHEDULED REDEMPTION.....		966,708	966,708	962,195	966,287	0	420	0	420	0	966,708	0	0	0	19,729	06/01/2043.
59023B AB 0	MLMT_06-C1.....			01/15/2010.	BARCLAYS CAPITAL INC.....		4,608,984	4,500,000	4,524,740	4,506,865	0	(306)	0	(306)	0	4,506,559	0	102,426	102,426	35,071	05/01/2039.
59022K AF 2	MLMT_06-C2.....			09/02/2010.	MORGAN STANLEY & CO. INCORPORATED		16,598,000	17,200,000	17,441,376	17,375,374	0	(15,495)	0	(15,495)	0	17,359,879	0	(761,879)	(761,879)	765,216	08/01/2043.
57118N AE 8	MLR_05-1A.....			02/15/2010.	SCHEDULED REDEMPTION.....		71,388	71,388	71,382	71,388	0	0	0	0	0	71,388	0	0	0	398	08/15/2012.
57117P AH 7	MLR_06-1A.....			12/15/2010.	SCHEDULED REDEMPTION.....		404,836	404,836	404,815	404,833	0	3	0	3	0	404,836	0	0	0	19,612	09/16/2013.
61746R DB 4	MSAC_03-HE2.....			12/27/2010.	SCHEDULED REDEMPTION.....		39,945	39,945	39,945	39,945	0	0	0	0	0	39,945	0	0	0	563	08/25/2033.
61744C DZ 6	MSAC_04-SD2.....			12/27/2010.	SCHEDULED REDEMPTION.....		696,015	696,015	696,015	696,015	0	0	0	0	0	696,015	0	0	0	2,682	04/25/2034.
61744C GN 0	MSAC_04-SD3.....			12/27/2010.	SCHEDULED REDEMPTION.....		688,312	688,312	688,312	688,312	0	0	0	0	0	688,312	0	0	0	3,527	06/25/2034.
61745M UB 7	MSC_03-IQ6.....			09/01/2010.	SCHEDULED REDEMPTION.....		1,855,178	1,855,178	1,864,734	1,856,046	0	(868)	0	(868)	0	1,855,178	0	0	0	37,852	12/01/2041.
61745M UC 5	MSC_03-IQ6.....			12/01/2010.	SCHEDULED REDEMPTION.....		423,991	423,991	426,123	424,715	0	(724)	0	(724)	0	423,991	0	0	0	7,214	12/01/2041.
61745M S8 7	MSC_04-HQ4.....			06/01/2010.	SCHEDULED REDEMPTION.....		1,837,359	1,837,359	1,847,279	1,837,359	0	0	0	0	0	1,837,359	0	0	0	29,441	04/01/2040.
61745M L2 7	MSC_04-T15.....			02/01/2010.	Various.....		3,772,346	3,731,463	3,751,162	3,733,817	0	(132)	0	(132)	0	3,733,686	0	38,660	38,660	29,814	06/01/2041.
62474L AA 8	MSC_05-RR6.....			12/01/2010.	SCHEDULED REDEMPTION.....		790,586	790,586	798,476	791,914	0	(1,327)	0	(1,327)	0	790,586	0	0	0	32,639	05/01/2043.

E14.28

SCHEDULE D - PART 4

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

E14.29

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
61745M 7N 7	MSC_05-XLF			02/15/2010.	SCHEDULED REDEMPTION		12,000,000	12,000,000	11,934,609	12,000,000	0	0	0	0	0	12,000,000	0	0	0	12,896	08/15/2019.
61745M 7P 2	MSC_05-XLF			06/15/2010.	SCHEDULED REDEMPTION		19,000,000	19,000,000	18,963,125	19,000,000	0	0	0	0	0	19,000,000	0	0	0	38,230	08/15/2019.
61745M 7Q 0	MSC_05-XLF			10/15/2010.	SCHEDULED REDEMPTION		3,593,138	3,593,138	3,593,138	3,593,138	0	0	0	0	0	3,593,138	0	0	0	19,397	08/15/2019.
61745M 7R 8	MSC_05-XLF			02/02/2010.	WELLS FARGO ADVISORS, LLC.		7,560,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	1,440,000	13,437	08/15/2019.
61750C AG 2	MSC_06-HQ9			09/08/2010.	GOLDMAN SACHS & CO		12,574,219	12,500,000	12,568,263	12,549,346	0	(4,414)	0	(4,414)	0	12,544,932	0	29,287	29,287	565,273	07/01/2044.
617453 AU 9	MSC_06-IQ11			09/01/2010.	PRINCERIDGE GROUP LLC		2,100,000	2,100,000	2,107,533	2,105,389	0	(504)	0	(504)	0	2,104,885	0	0	(4,885)	94,139	10/01/2042.
617451 CM 9	MSC_06-T21			07/01/2010.	SCHEDULED REDEMPTION		1,164,641	1,164,641	1,167,518	1,164,937	0	(296)	0	(296)	0	1,164,641	0	0	0	31,238	10/01/2052.
61745S AK 6	MSC_06-XLF			12/15/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	39,897	07/15/2019.
61745S AP 5	MSC_06-XLF			12/15/2010.	SCHEDULED REDEMPTION		0	5,368,151	5,368,151	0	0	0	0	0	0	0	0	0	0	0	01/15/2021.
					NOMURA SECURITIES																
61754K AC 9	MSC_07-IQ14			02/10/2010.	INTERNATIONAL INC		9,559,297	9,250,000	9,196,885	9,222,501	0	1,466	0	1,466	0	9,223,967	0	335,330	335,330	108,109	04/01/2049.
61752L AN 5	MSC_07-XLFA			01/15/2010.	SCHEDULED REDEMPTION		25,923	25,923	25,923	25,923	0	0	0	0	0	25,923	0	0	0	55	10/15/2020.
61745M GP 2	MSC_98-XL1			08/01/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,105,365	5,000,000	0	0	0	0	0	5,000,000	0	0	0	477,374	06/01/2030.
61746W BH 2	MSDWC_00-LIFE			08/01/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,021,780	5,000,486	0	(486)	0	(486)	0	5,000,000	0	0	0	94,567	11/01/2036.
61746W GB 0	MSDWC_01-TOP1			12/01/2010.	SCHEDULED REDEMPTION		4,508,652	4,508,652	4,853,669	4,544,620	0	(35,968)	0	(35,968)	0	4,508,652	0	0	0	103,529	02/01/2033.
61746W HF 0	MSDWC_01-TOP3			12/01/2010.	SCHEDULED REDEMPTION		2,591,316	2,591,316	2,870,660	2,636,901	0	(45,585)	0	(45,585)	0	2,591,316	0	0	0	95,722	07/01/2033.
61744C LE 4	MSHEL_05-1			12/27/2010.	SCHEDULED REDEMPTION		2,733,986	2,733,986	2,733,986	2,733,986	0	0	0	0	0	2,733,986	0	0	0	11,470	12/25/2034.
61748H QL 8	MSM_05-8SL			08/31/2010.	Various		0	8,776,000	2,201,161	19,856	0	(2,359)	0	(2,359)	0	17,497	0	(17,497)	(17,497)	3,730	11/25/2035.
61748H YC 9	MSM_06-4SL			12/27/2010.	Various		80,684	80,684	45,306	0	0	35,379	35,379	0	0	80,684	0	0	0	151	03/25/2036.
Q6503* AA 9	MURRAY GOULBURN SENIOR NOTES D13		F	10/18/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,869,150	4,946,741	0	53,259	0	53,259	0	5,000,000	0	0	0	249,000	10/18/2013.
65535V NS 3	NAA_05-S3			12/27/2010.	SCHEDULED REDEMPTION		0	1,176,384	(105,411)	106,347	0	(106,347)	0	(106,347)	0	0	0	0	0	7,168	08/25/2035.
					MORGAN STANLEY & CO. INCORPORATED																
655356 JK 0	NASC_98-D6			06/10/2010.	INCORPORATED		16,659,375	15,000,000	15,228,040	15,064,461	0	(8,858)	0	(8,858)	0	15,055,603	0	1,603,772	1,603,772	546,425	03/11/2030.
					MORGAN STANLEY & CO. INCORPORATED																
655356 JL 8	NASC_98-D6			06/10/2010.	INCORPORATED		27,015,625	25,000,000	25,568,482	25,170,414	0	(22,366)	0	(22,366)	0	25,148,048	0	1,867,577	1,867,577	937,541	03/11/2030.
63615# AB 7	NATIONAL FOOTBALL LEAGUE			10/15/2010.	SCHEDULED REDEMPTION		267,913	267,913	267,913	267,913	0	0	0	0	0	267,913	0	0	0	17,575	10/15/2017.
BHM01Q 2W 7	NATIONAL RENAL INSTITUTES INC.			01/14/2010.	Various		984,576	1,023,505	932,838	936,638	0	1,415	0	1,415	0	960,322	0	24,254	24,254	30,680	03/31/2013.
635414 AC 9	NCCMT_05-1			08/16/2010.	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	33,411	08/15/2012.
64318@ AA 9	NEW CARDINALS STADIUM LLC			06/30/2010.	SCHEDULED REDEMPTION		360,610	360,610	360,610	360,610	0	0	0	0	0	360,610	0	0	0	22,286	06/30/2032.
00209A AE 6	NEW CINGULAR WIRELESS SV			12/31/2010.	Various		8,603,700	8,500,000	8,815,860	8,550,974	0	(43,505)	0	(43,505)	0	8,507,469	0	96,231	96,231	892,500	03/01/2011.
00209A AF 3	NEW CINGULAR WIRELESS SV			09/02/2010.	Various		18,986,820	13,500,000	16,541,935	16,337,121	0	(43,209)	0	(43,209)	0	16,293,912	0	2,692,909	2,692,909	1,589,531	03/01/2031.
65334H AD 4	NEXEN INC		A	11/10/2010.	OUTSIDE MANAGED ACCT		336,949	305,000	292,443	294,332	0	1,543	0	1,543	0	295,875	0	41,074	41,074	18,768	03/10/2015.
66987X GE 9	NHEL_05-1			12/27/2010.	SCHEDULED REDEMPTION		3,891,604	3,891,604	3,891,604	3,891,604	0	0	0	0	0	3,891,604	0	0	0	16,076	06/25/2035.
65473Q AU 7	NISOURCE FINANCE CORP			12/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2016.
654902 AC 9	NOKIA CORP		F	06/25/2010.	Various		5,848,951	5,265,000	5,247,578	5,247,707	0	87	0	87	0	5,247,793	0	601,157	601,157	207,932	05/15/2039.
65556@ AD 1	NORDHAM GROUP INC			12/06/2010.	SINKING FUND TRANSACTION		70,484	70,484	70,484	0	0	0	0	0	0	70,484	0	0	0	3,332	11/18/2012.
662696 AA 1	NORTH_00-2A			12/13/2010.	UBS SECURITIES LLC		5,742,000	5,800,000	5,732,000	114,008	0	3,682,412	0	3,682,412	0	3,796,420	0	1,945,580	1,945,580	67,884	10/30/2011.
66644P AA 5	NORTHGROUP PREFERRED CAPITAL CORP			11/08/2010.	Various		6,709,945	7,115,000	7,115,000	7,115,000	0	0	0	0	0	7,115,000	0	(405,055)	(405,055)	477,908	10/15/2049.
662697 AA 9	NSRLN_00-1A			07/30/2010.	SCHEDULED REDEMPTION		11,000,000	11,000,000	10,713,594	123,161	0	10,876,839	0	10,876,839	0	11,000,000	0	0	0	82,504	04/28/2011.
674135 DD 7	OAK_98-A			12/01/2010.	SCHEDULED REDEMPTION		95,378	95,378	95,198	0	0	0	0	0	0	95,378	0	0	0	0	05/01/2028.
674135 DM 7	OAK_98-B			12/01/2010.	SCHEDULED REDEMPTION		397,082	397,082	396,908	397,082	0	0	0	0	0	397,082	0	0	0	15,393	03/01/2017.
674627 A* 5	OCE NV		F	04/19/2010.	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	866,860	04/19/2011.
67481E AA 4	OCEAN ENERGY INC			06/25/2010.	CALL TRANSACTION		3,344,759	3,100,000	3,083,229	3,096,139	0	1,020	0	1,020	0	3,097,159	0	247,600	247,600	164,817	10/01/2011.

SCHEDULE D - PART 4

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

E14.30

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
68209# AB 8	OMEGA LEASING (US) NO 2 LLC.....	F.	10/12/2010.	SCHEDULED REDEMPTION.....		134,906	134,906	134,906	0	0	0	0	0	0	134,906	0	0	0	1,187	07/12/2017.
68233D AS 6	ONCOR ELECTRIC DELIVERY CO.....	...	09/20/2010.	CITIGROUP (Salomon/Smith Barney)		1,666,330	1,528,000	1,666,574	1,664,204	0	(41,188)	0	(41,188)	0	1,623,017	0	43,313	43,313	86,316	05/01/2012.
68389F CC 6	OOMLT_02-1.....	...	11/26/2010.	SCHEDULED REDEMPTION.....		104,462	104,462	104,462	42,585	61,877	0	0	61,877	0	104,462	0	0	0	812	02/25/2032.
68389F CD 4	OOMLT_02-1.....	...	10/25/2010.	SCHEDULED REDEMPTION.....		34,359	34,359	34,359	11,339	22,702	318	0	23,020	0	34,359	0	0	0	434	02/25/2032.
68403B AN 5	OOMLT_07-FXD2.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		0	217,710	176,228	7,534	0	(7,534)	0	(7,534)	0	0	0	0	0	11,246	03/01/2037.
68403B AR 6	OOMLT_07-FXD2.....	...	12/07/2010.	Various.....		0	175,000	145,101	6,251	5,034	(5,735)	6,630	(7,331)	0	(738)	0	738	738	3,995	03/01/2037.
68403B AS 4	OOMLT_07-FXD2.....	...	12/13/2010.	Various.....		0	175,000	137,648	5,269	2,597	1,044	0	3,641	0	8,910	0	(8,910)	(8,910)	993	03/01/2037.
68403B AT 2	OOMLT_07-FXD2.....	...	04/30/2010.	DIRECT WITH ISSUER.....		0	3,500,000	2,388,750	0	0	0	0	0	0	0	0	0	0	0	03/01/2037.
68389X AJ 4	ORACLE CORPORATION.....	...	07/28/2010.	WELLS FARGO ADVISORS, LLC..		1,349,525	1,335,000	1,332,050	0	0	9	0	9	0	1,332,058	0	17,466	17,466	1,868	07/15/2020.
695156 AM 1	PACKAGING CORPORATION OF AMERICA.....	...	10/18/2010.	MORGAN STANLEY & CO. INCORPORATED		8,623,680	8,000,000	7,861,040	7,918,484	0	16,857	0	16,857	0	7,935,341	0	688,339	688,339	562,222	08/01/2013.
880394 AB 7	PACTIV CORP.....	...	10/05/2010.	MORGAN STANLEY & CO. INCORPORATED		23,036,265	26,943,000	34,417,496	33,189,206	0	(190,294)	0	(190,294)	0	32,998,913	0	(9,962,648)	(9,962,648)	1,743,324	12/15/2025.
880394 AE 1	PACTIV CORP.....	...	10/04/2010.	RBS SECURITIES INC.....		4,250,750	4,900,000	5,686,352	5,569,988	0	(15,846)	0	(15,846)	0	5,554,143	0	(1,303,393)	(1,303,393)	401,256	04/15/2027.
698525 AA 0	PANOCH ENERGY CENTER LLC.....	...	08/31/2010.	SCHEDULED REDEMPTION.....		306,450	306,450	306,450	306,450	0	0	0	0	0	306,450	0	0	0	10,550	07/31/2029.
69882* AA 6	PAPA GINOS INC.....	...	06/02/2010.	Various.....		4,833,499	4,833,499	4,750,884	4,793,929	0	8,427	0	8,427	0	4,802,356	0	31,143	31,143	478,130	03/28/2012.
69882* AE 8	PAPA GINOS INC B NOTE.....	...	06/02/2010.	Various.....		5,358,908	5,358,908	5,224,756	5,210,316	0	14,547	0	14,547	0	5,277,922	0	80,986	80,986	534,407	03/28/2012.
74432G AC 1	PCMT_03-PWR1.....	...	04/15/2010.	NOMURA SECURITIES INTERNATIONAL INC		4,281,375	4,200,000	4,222,865	4,208,573	0	(746)	0	(746)	0	4,207,827	0	73,548	73,548	74,710	02/01/2036.
74432G AD 9	PCMT_03-PWR1.....	...	04/15/2010.	BARCLAYS CAPITAL INC.....		2,502,734	2,500,000	2,513,641	2,505,130	0	(446)	0	(446)	0	2,504,684	0	(1,949)	(1,949)	45,426	02/01/2036.
706448 BK 2	PEMEX FINANCE LTD.....	F.	11/15/2010.	SCHEDULED REDEMPTION.....		80,000	80,000	86,564	81,752	0	(1,752)	0	(1,752)	0	80,000	0	0	0	5,869	02/15/2011.
709631 G* 0	PENTAIR INC.....	...	05/10/2010.	KNIGHT LIBERTAS LLC.....		19,520,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(480,000)	(480,000)	76,566	05/17/2012.
709631 F* 1	PENTAIR INC SER B SENIOR.....	...	05/10/2010.	KNIGHT LIBERTAS LLC.....		22,310,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	(690,000)	(690,000)	113,535	07/25/2013.
713291 A* 3	PEPCO HOLDINGS INC.....	...	05/26/2010.	CRT CAPITAL GROUP LLC.....		24,392,420	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	1,392,420	1,392,420	719,964	12/12/2016.
713291 AG 7	PEPCO HOLDINGS INC.....	...	07/02/2010.	TENDER TRANSACTION.....		29,963,086	27,655,000	28,697,229	28,082,057	0	(77,127)	0	(77,127)	0	28,004,930	0	1,958,156	1,958,156	2,400,339	08/15/2012.
713448 BM 9	PEPSICO INC.....	...	04/29/2010.	MF GLOBAL INC.....		7,619,025	7,500,000	7,492,425	0	0	431	0	431	0	7,492,856	0	126,169	126,169	71,042	01/15/2015.
71656L AE 1	PETROLEOS MEXICANOS.....	F.	10/01/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2035.
74338P AB 8	PFC-1A.....	...	10/15/2010.	SCHEDULED REDEMPTION.....		462,653	462,653	462,653	0	0	462,653	0	462,653	0	462,653	0	0	0	2,797	01/15/2012.
74438W AB 2	PMCF_01-ROCK.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		2,489,057	2,489,057	2,561,396	2,510,635	0	(21,578)	0	(21,578)	0	2,489,057	0	0	0	138,894	05/01/2034.
69348H BK 3	PNCMA_00-C1.....	...	03/01/2010.	SCHEDULED REDEMPTION.....		631,925	631,925	722,443	632,711	0	(786)	0	(786)	0	631,925	0	0	0	5,978	03/15/2033.
69348H BR 8	PNCMA_00-C1.....	...	08/18/2010.	JP MORGAN SECURITIES INC.....		2,496,875	2,500,000	2,342,020	2,490,278	0	9,722	0	9,722	0	2,500,000	0	(3,125)	(3,125)	140,659	03/15/2033.
69348H AE 8	PNCMA_99-CM1.....	...	01/01/2010.	SCHEDULED REDEMPTION.....		203,499	203,499	204,549	203,499	0	0	0	0	0	203,499	0	0	0	1,299	12/01/2032.
69348H AF 5	PNCMA_99-CM1.....	...	05/01/2010.	SCHEDULED REDEMPTION.....		4,000,000	4,000,000	4,019,375	4,000,231	0	(231)	0	(231)	0	4,000,000	0	0	0	89,360	12/01/2032.
70069F DK 0	PPSI_04-WWF1.....	...	12/27/2010.	SCHEDULED REDEMPTION.....		230,986	230,986	230,986	230,986	0	0	0	0	0	230,986	0	0	0	2,134	12/25/2034.
21686@ AB 1	PRICEWATERHOUSECOOPERS LLP.....	...	03/18/2010.	SCHEDULED REDEMPTION.....		818,182	818,182	858,551	829,609	0	(11,427)	0	(11,427)	0	818,182	0	0	0	28,964	03/18/2012.
74160M DK 5	PRIME_04-CL1.....	...	01/14/2010.	Various.....		2,023,837	2,012,840	2,065,756	2,057,200	0	(742)	0	(742)	0	2,056,458	0	(32,621)	(32,621)	16,255	02/01/2034.
742741 AA 9	PROCTER & GAMBLE - ESOP.....	...	07/01/2010.	SCHEDULED REDEMPTION.....		219,800	219,800	273,143	251,313	0	(31,513)	0	(31,513)	0	219,800	0	0	0	10,287	01/01/2021.
742718 DL 0	PROCTER & GAMBLE COMPANY.....	...	06/28/2010.	CALL TRANSACTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2014.
742718 DF 3	PROCTER & GAMBLE COMPANY (THE).....	...	11/16/2010.	OUTSIDE MANAGED ACCT.....		403,009	375,000	343,418	343,908	0	406	0	406	0	344,314	0	58,694	58,694	25,091	03/05/2037.
743263 AK 1	PROGRESS ENERGY INC.....	...	01/15/2010.	MATURED.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	18,768	01/15/2010.
69362B AR 3	PSEG POWER LLC.....	...	09/15/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2016.
74436J FX 0	PSSF_00-C1.....	...	02/01/2010.	SCHEDULED REDEMPTION.....		225,330	225,330	268,610	225,679	0	(349)	0	(349)	0	225,330	0	0	0	2,011	05/03/2032.

SCHEDULE D - PART 4

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

E14.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
74436J FZ 5	PSSF_00-C1.....			10/01/2010.	SCHEDULED REDEMPTION.....		10,000,000	10,000,000	11,854,453	10,065,105	0	(65,105)	0	(65,105)	0	10,000,000	0	0	0	459,395	05/03/2032.
74531E AE 2	PUGET SOUND ENERGY INC.....			02/22/2010.	MATURED.....		5,000,000	5,000,000	5,256,400	5,007,473	0	(7,473)	0	(7,473)	0	5,000,000	0	0	0	140,406	02/22/2010.
BHM01T FT 4	R.H. DONNELLEY INC.....			01/05/2010.	Various.....		0	0	0	0	0	(1,118)	0	(1,118)	0	(1,118)	0	1,118	1,118	935	06/30/2011.
759950 AS 7	RAMC_03-1.....			10/25/2010.	SCHEDULED REDEMPTION.....		212,401	212,401	212,401	212,401	0	0	0	0	0	212,401	0	0	0	1,214	06/25/2033.
759950 AT 5	RAMC_03-1.....			10/01/2010.	SCHEDULED REDEMPTION.....		43,431	43,431	43,431	43,431	0	0	0	0	0	43,431	0	0	0	1,556	06/01/2033.
759950 BD 9	RAMC_03-3.....			12/27/2010.	SCHEDULED REDEMPTION.....		189,078	189,078	189,078	189,078	0	0	0	0	0	189,078	0	0	0	960	12/25/2033.
759950 GY 8	RAMC_06-1.....			03/10/2010.	Various.....		22,247	38,886	38,884	38,885	0	(0)	0	(0)	0	38,885	0	(16,638)	(16,638)	644	05/01/2036.
75970J AS 5	RAMC_07-1.....			04/30/2010.	DIRECT WITH ISSUER.....		0	1,425,000	155,221	0	0	0	0	0	0	0	0	0	0	2,179	04/01/2037.
76112B AF 7	RAMP_04-RS8.....			12/01/2010.	SCHEDULED REDEMPTION.....		659,907	659,907	659,803	659,907	0	0	0	0	0	659,907	0	0	0	21,192	08/01/2034.
76112B RL 6	RAMP_05-EFC1.....			12/27/2010.	SCHEDULED REDEMPTION.....		2,554,416	2,554,416	2,554,416	2,554,416	0	0	0	0	0	2,554,416	0	0	0	11,689	05/25/2035.
75405T AA 7	RAS LAFFAN LIQUEFIED NATURAL GAS C.....	F.		09/30/2010.	SCHEDULED REDEMPTION.....		387,000	387,000	380,447	382,152	0	4,848	0	4,848	0	387,000	0	0	0	20,503	09/30/2020.
75405U AA 4	RAS LAFFAN LIQUEFIED NATURAL GAS C.....	F.		05/13/2010.	BARCLAYS CAPITAL INC.....		7,043,750	7,000,000	6,922,165	6,932,107	0	1,092	0	1,092	0	6,933,199	0	110,551	110,551	258,818	09/30/2027.
76110W VV 5	RASC_03-KS11.....			12/27/2010.	SCHEDULED REDEMPTION.....		582,220	582,220	566,548	582,220	0	0	0	0	0	582,220	0	0	0	3,709	01/25/2034.
74924P AH 5	RASC_04-KS1.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,517	2,517	2,477	961	1,540	17	0	1,556	0	2,517	0	0	0	72	02/01/2034.
76110W G3 4	RASC_04-KS10.....			12/27/2010.	SCHEDULED REDEMPTION.....		3,069,761	3,069,761	3,069,761	3,069,761	0	0	0	0	0	3,069,761	0	0	0	15,674	11/25/2034.
76110W 5F 9	RASC_05-AHL2.....			12/27/2010.	SCHEDULED REDEMPTION.....		888,610	888,610	888,610	888,610	0	0	0	0	0	888,610	0	0	0	2,741	10/25/2035.
74924X AD 7	RASC_07-EMX1.....			05/25/2010.	SCHEDULED REDEMPTION.....		0	367,391	208,771	208,771	0	(208,771)	0	(208,771)	0	0	0	0	0	861	01/25/2037.
75719* AD 6	RED WING SHOE COMPANY.....			06/21/2010.	SCHEDULED REDEMPTION.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	31,905	06/21/2011.
758202 AB 1	REED ELSEVIER CAPITAL INC.....			12/15/2010.	CALL TRANSACTION.....		6,621,250	6,370,000	6,576,324	6,456,962	0	(51,586)	0	(51,586)	0	6,405,375	0	215,874	215,874	590,021	08/01/2011.
758202 AG 0	REED ELSEVIER CAPITAL INC.....			07/28/2010.	GOLDMAN SACHS & CO.....		6,383,845	5,000,000	4,980,600	4,981,830	0	743	0	743	0	4,982,573	0	1,401,272	1,401,272	432,927	01/15/2019.
758940 AF 7	REGIONS FINANCIAL CORP.....			12/08/2010.	CREDIT SUISSE SECURITIES (USA) LLC.....		6,975,000	6,975,000	7,992,653	7,158,658	0	(148,989)	0	(148,989)	0	7,009,668	0	(34,668)	(34,668)	626,588	03/01/2011.
760761 AA 4	REPUBLIC SERVICES INC.....			08/05/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2019.
76121@ AA 0	RESOURCE LABEL GROUP LLC.....			12/30/2010.	MATURED.....		5,684,456	5,684,456	5,457,769	0	5,467,562	32,470	0	5,500,032	0	5,684,456	0	0	0	782,086	12/30/2010.
767201 AE 6	RIO TINTO FINANCE (USA) LIMITED.....	F.		11/02/2010.	Various.....		1,414,963	1,250,000	1,297,767	1,298,761	0	(11,666)	0	(11,666)	0	1,287,095	0	127,868	127,868	95,265	07/15/2013.
77472@ AA 3	ROCKY MOUNTAIN METAL CONTAINER LL.....			12/30/2010.	SCHEDULED REDEMPTION.....		1,196,364	1,196,364	1,196,364	1,196,364	0	0	0	0	0	1,196,364	0	0	0	86,138	12/30/2013.
77472@ AB 1	ROCKY MOUNTAIN METAL CONTAINER LL.....			12/30/2010.	SCHEDULED REDEMPTION.....		3,589,091	3,589,091	3,589,091	3,589,091	0	0	0	0	0	3,589,091	0	0	0	323,018	12/30/2013.
780085 BZ 8	ROYAL BANK OF CANADA.....	C		10/26/2010.	RBC CAPITAL MARKETS CORPORATION.....		1,092,200	1,000,000	1,014,600	1,009,811	0	(1,488)	0	(1,488)	0	1,008,324	0	83,876	83,876	40,196	12/22/2014.
74986@ AH 4	RREEF AMERICA REIT II INC.....			09/23/2010.	CRT CAPITAL GROUP LLC.....		16,743,840	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	743,840	743,840	1,005,058	02/09/2016.
81378E AG 8	SABR_07-BR4.....			08/31/2010.	Various.....		0	10,000,000	929,048	17,643	0	995	0	995	0	18,638	0	(18,638)	(18,638)	16,607	05/25/2037.
785778 FK 2	SACO_05-4.....			12/27/2010.	SCHEDULED REDEMPTION.....		2,384,851	2,384,851	1,901,957	1,086,264	0	1,298,587	0	1,298,587	0	2,384,851	0	0	0	16,957	06/25/2035.
785778 HE 4	SACO_05-6.....			12/27/2010.	SCHEDULED REDEMPTION.....		0	2,809,669	109,886	33,228	0	(33,228)	0	(33,228)	0	0	0	0	0	20,816	09/25/2035.
785778 JY 8	SACO_05-WM2.....			12/27/2010.	SCHEDULED REDEMPTION.....		770,703	2,883,552	1,081,606	524,111	0	246,592	0	246,592	0	770,703	0	0	0	17,648	07/25/2035.
785778 LV 1	SACO_05-WM3.....			12/27/2010.	SCHEDULED REDEMPTION.....		0	14,340,412	362,884	0	0	0	0	0	0	0	0	0	0	23,940	09/25/2035.
786514 BL 2	SAFEWAY INC.....			08/16/2010.	MATURED.....		9,520,000	9,520,000	9,275,336	9,476,179	0	43,821	0	43,821	0	9,520,000	0	0	0	471,240	08/16/2010.
786514 BM 0	SAFEWAY INC.....			01/08/2010.	OUTSIDE MANAGED ACCT.....		272,178	250,000	251,125	250,810	0	(5)	0	(5)	0	250,805	0	21,373	21,373	5,781	08/15/2014.
86359A 2H 5	SAIL_03-BC10.....			12/27/2010.	SCHEDULED REDEMPTION.....		814,498	814,498	814,498	814,498	0	0	0	0	0	814,498	0	0	0	7,132	10/25/2033.
86359A 2J 1	SAIL_03-BC10.....			10/25/2010.	SCHEDULED REDEMPTION.....		267,872	267,872	57,895	59,659	0	208,213	0	208,213	0	267,872	0	0	0	4,351	10/25/2033.
86358E CL 8	SAIL_03-BC6.....			12/27/2010.	SCHEDULED REDEMPTION.....		344,381	344,381	346,816	344,381	0	0	0	0	0	344,381	0	0	0	2,889	07/25/2033.
86358H QT 9	SAMI_02-AR4.....			02/19/2010.	SCHEDULED REDEMPTION.....		7,277	7,277	7,174	7,277	0	0	0	0	0	7,277	0	0	0	19	02/19/2033.
803111 AK 9	SARA LEE CORPORATION.....			07/27/2010.	BANC OF AMERICA SECURITIES LLC.....		26,424,500	25,000,000	25,392,250	25,145,588	0	(47,967)	0	(47,967)	0	25,097,621	0	1,326,879	1,326,879	1,367,188	09/15/2011.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
86359A PY 3	SASC_03-BC2			12/27/2010.	SCHEDULED REDEMPTION		297,521	297,521	285,947	291,830	0	5,691	0	5,691	0	297,521	0	0	0	3,586	02/25/2033.
86362Q AA 1	SASC_07-GEL1			12/27/2010.	SCHEDULED REDEMPTION		1,727,502	1,727,502	1,714,017	1,727,502	0	0	0	0	0	1,727,502	0	0	0	3,561	01/25/2037.
86358B AN 2	SASC_07-WF1			04/30/2010.	Various		0	2,479,000	88,656	41,328	0	(15,982)	25,345	(41,328)	0	0	0	0	0	0	02/25/2037.
805564 PX 3	SAST_04-2			12/01/2010.	SCHEDULED REDEMPTION		2,704,486	2,704,486	2,756,041	2,718,541	0	(14,055)	0	(14,055)	0	2,704,486	0	0	0	80,137	08/01/2035.
83162C QM 8	SBAP_06-10E			07/30/2010.	Various		2,647,830	2,463,321	2,463,321	2,463,321	0	0	0	0	0	2,463,321	0	184,509	184,509	118,985	09/01/2016.
83162C QQ 9	SBAP_06-10F			07/30/2010.	Various		2,868,587	2,656,360	2,656,360	2,656,360	0	0	0	0	0	2,656,360	0	212,228	212,228	103,198	11/01/2016.
79548C AB 2	SBM7_00-C3			11/01/2010.	SCHEDULED REDEMPTION		12,215,578	12,215,578	13,750,124	12,341,843	0	(126,266)	0	(126,266)	0	12,215,578	0	0	0	356,733	12/01/2033.
79548C AJ 5	SBM7_00-C3			09/28/2010.	STORMHARBOUR SECURITIES LP		1,022,500	2,000,000	118,880	444,147	0	(70,863)	0	(70,863)	0	373,284	0	649,216	649,216	106,368	12/01/2033.
808626 AE 5	SCIENCE APPLICATIONS INTERNATIONAL			06/22/2010.	GLEACHER & COMPANY SECURITIES, INC.		21,026,962	18,550,000	19,149,104	19,089,767	0	(5,094)	0	(5,094)	0	19,084,672	0	1,942,290	1,942,290	1,287,784	07/01/2032.
80909@ AA 0	SCITOR CORPORATION			03/03/2010.	Various		2,833,207	2,833,207	2,776,543	2,773,834	0	(1,987)	0	(1,987)	0	2,771,847	0	61,360	61,360	368,502	09/26/2017.
80281W AD 3	SDART_07-3			02/15/2010.	SCHEDULED REDEMPTION		438,226	438,226	438,199	438,226	0	0	0	0	0	438,226	0	0	0	3,074	08/15/2012.
81879M AB 5	SGMS_05-OPT1			12/27/2010.	SCHEDULED REDEMPTION		681,445	681,445	681,445	681,445	0	0	0	0	0	681,445	0	0	0	1,957	10/25/2035.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV	F.		06/15/2010.	Various		7,404,360	6,675,000	7,413,789	7,403,673	0	(4,748)	0	(4,748)	0	7,398,925	0	5,435	5,435	215,137	12/15/2038.
826671 AD 1	SIGMH_98-2			06/23/2010.	Various		2,239,587	2,209,382	2,301,900	2,242,832	0	(5,202)	0	(5,202)	0	2,237,630	0	1,958	1,958	90,079	04/01/2030.
78443* AP 6	SLBP HOLDINGS CORP.			11/30/2010.	Various		3,687,375	3,687,375	3,687,375	3,687,375	0	0	0	0	0	3,687,375	0	0	0	69,462	06/30/2016.
784420 AE 1	SLCLT_05-1			11/15/2010.	SCHEDULED REDEMPTION		280,803	280,803	278,346	278,923	0	1,880	0	1,880	0	280,803	0	0	0	1,515	02/15/2045.
78442G KP 0	SLMA_03-14			10/25/2010.	SCHEDULED REDEMPTION		1,300,105	1,300,105	1,318,642	1,311,393	0	(11,288)	0	(11,288)	0	1,300,105	0	0	0	9,280	10/25/2038.
78442G GM 2	SLMA_03-4			12/15/2010.	SCHEDULED REDEMPTION		975,756	975,756	996,186	989,420	0	(13,664)	0	(13,664)	0	975,756	0	0	0	7,896	06/15/2038.
78442G HK 5	SLMA_03-7			12/15/2010.	SCHEDULED REDEMPTION		299,729	299,729	299,729	299,729	0	0	0	0	0	299,729	0	0	0	2,225	09/15/2039.
78442G KV 7	SLMA_04-1			10/25/2010.	SCHEDULED REDEMPTION		1,061,299	1,061,299	1,061,299	1,061,299	0	0	0	0	0	1,061,299	0	0	0	7,120	07/25/2039.
78442G MR 4	SLMA_04-8			10/25/2010.	SCHEDULED REDEMPTION		338,985	338,985	342,931	343,938	0	(4,953)	0	(4,953)	0	338,985	0	0	0	2,729	01/25/2040.
870752 AD 4	SMRTF_07-2			10/15/2010.	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	78,052	10/15/2012.
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD)			12/28/2010.	SCHEDULED REDEMPTION		1,493,462	1,493,462	1,493,462	1,493,462	0	0	0	0	0	1,493,462	0	0	0	50,398	08/05/2015.
835495 AA 0	SONOCO PRODUCTS CO			11/23/2010.	Various		13,881,800	10,000,000	12,528,600	11,899,196	0	(100,164)	0	(100,164)	0	11,799,032	0	2,082,768	2,082,768	1,506,222	08/01/2021.
84163* AF 4	SOUTHEASTERN CONTAINER INC GTD SR			11/15/2010.	SCHEDULED REDEMPTION		1,111,111	1,111,111	1,111,111	1,111,111	0	0	0	0	0	1,111,111	0	0	0	54,222	11/15/2014.
842400 FQ 1	SOUTHERN CALIFORNIA EDISON COMPANY			09/01/2010.	DEUTSCHE BANK SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2040.
84604K AD 1	SOVC_07-C1			12/01/2010.	SCHEDULED REDEMPTION		789,124	789,124	783,560	709,537	0	2,975	0	2,975	0	789,124	0	0	0	30,493	07/01/2030.
84861# AA 6	SPIRIT OF ST LOUIS BASKETBALL CLUB			09/30/2010.	SCHEDULED REDEMPTION		1,488,529	1,488,529	1,488,529	1,488,529	0	0	0	0	0	1,488,529	0	0	0	66,872	12/31/2021.
84860R AA 1	SPMF_06-1A			12/01/2010.	SCHEDULED REDEMPTION		222,782	222,782	222,711	222,725	0	57	0	57	0	222,782	0	0	0	7,992	03/01/2024.
84860P AA 5	SPMF_07-1A			12/01/2010.	SCHEDULED REDEMPTION		1,027,808	1,027,808	1,024,955	1,025,366	0	2,441	0	2,441	0	1,027,808	0	0	0	36,742	03/01/2025.
843590 CM 0	SPSAC_98-1			05/01/2010.	SCHEDULED REDEMPTION		82,496	82,496	82,840	82,496	0	0	0	0	0	82,496	0	0	0	1,331	10/01/2019.
858051 AA 3	STDMA_08-1A			10/15/2010.	SCHEDULED REDEMPTION		19,943,404	19,943,404	19,943,404	19,943,404	0	0	0	0	0	19,943,404	0	0	0	401,197	05/15/2015.
Q8773# AS 5	STOCKLAND FINANCE PTY LTD	F.		09/02/2010.	CRESAP, INC		13,155,156	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	555,156	555,156	548,366	06/21/2018.
863667 AB 7	STRYKER CORPORATION			04/13/2010.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2020.
867363 AH 6	SUNGARD DATA SYSTEMS INC			11/16/2010.	Various		45,000	45,000	46,800	45,679	0	(356)	0	(356)	0	45,323	0	(323)	(323)	6,269	08/15/2013.
86764P AD 1	SUNOCO INC			03/22/2010.	DEUTSCHE BANK SECURITIES INC		19,638,823	19,930,000	19,856,060	19,874,124	0	1,523	0	1,523	0	19,875,647	0	(236,824)	(236,824)	795,816	01/15/2017.
85746* BY 5	SUNOCO TRUST NO			09/30/2010.	SCHEDULED REDEMPTION		756,622	756,622	733,984	748,024	0	8,598	0	8,598	0	756,622	0	0	0	56,747	03/31/2017.
84751X AC 6	SURF_06-AB3			12/27/2010.	Various		2,513,108	2,513,108	2,164,812	2,169,656	0	549,179	205,727	343,452	0	2,513,108	0	0	0	6,312	09/25/2037.

E14.32

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
869049 AE 6	SUSA PARTNERSHIP L P.....	...		04/29/2010.	WELLS FARGO ADVISORS, LLC..		6,523,340	6,000,000	5,946,840	5,956,155	0	404	0	404	0	5,956,559	0	566,781	566,781	191,042	12/01/2027.
869049 AC 0	SUSA PARTNERSHIP L.P.....	...		04/30/2010.	WELLS FARGO ADVISORS, LLC..		4,687,650	4,000,000	3,983,565	3,990,122	0	338	0	338	0	3,990,460	0	697,190	697,190	139,856	06/01/2017.
875484 AD 9	TANGER FACTORY OUTLET CENTERS INC.....	...		02/24/2010.	CREDIT SUISSE SECURITIES (USA) LLC		10,319,600	10,000,000	9,963,500	9,975,991	0	571	0	571	0	9,976,562	0	343,038	343,038	181,083	11/15/2015.
87905P B* 7	TEICHERT INC.....	...		07/23/2010.	SCHEDULED REDEMPTION.....		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	40,375	07/23/2011.
87927V AT 5	TELECOM ITALIA CAPITAL.....	F.		12/10/2010.	Various.....		13,463,173	13,500,000	13,532,940	13,511,526	0	(7,026)	0	(7,026)	0	13,504,501	0	(41,328)	(41,328)	148,267	07/18/2011.
879385 AC 6	TELEFONICA EUROPE BV.....	F.		09/15/2010.	MATURED.....		1,923,000	1,923,000	1,916,193	1,922,332	0	668	0	668	0	1,923,000	0	0	0	149,033	09/15/2010.
87971M AC 7	TELUS CORP.....	A.		09/02/2010.	CALL TRANSACTION.....		1,663,689	1,576,000	1,567,773	1,574,551	0	666	0	666	0	1,575,218	0	88,471	88,471	94,907	06/01/2011.
BHM030 19 4	TEXAS COMPETITIVE ELECTRIC HOLDING.....	...		12/31/2010.	SINKING FUND TRANSACTION....		15,342	15,342	15,304	15,314	0	3	0	3	0	15,317	0	25	25	603	10/10/2014.
BHM030 M8 3	TEXAS COMPETITIVE ELECTRIC HOLDING.....	...		12/31/2010.	SINKING FUND TRANSACTION....		56,760	56,760	56,760	56,760	0	0	0	0	0	56,760	0	0	0	2,169	10/10/2014.
65556@ AC 3	THE NORDHAM GROUP INC.....	...		05/18/2010.	SCHEDULED REDEMPTION.....		714,286	714,286	710,081	710,777	0	3,509	0	3,509	0	714,286	0	0	0	54,411	05/18/2014.
831758 A* 8	THE SMITH & WOLLENSKY RESTAURANT G.....	...		06/02/2010.	Various.....		3,171,962	10,244,571	4,993,633	5,633,457	0	(715,477)	0	(715,477)	0	4,917,980	0	(1,746,018)	(1,746,018)	0	08/28/2013.
883556 AR 3	THERMO FISHER SCIENTIFIC INC.....	...		05/24/2010.	EXCHANGE.....		5,007,200	5,000,000	5,007,850	5,007,788	0	(589)	0	(589)	0	5,007,200	0	0	0	83,056	11/20/2014.
884903 AN 5	THOMSON CORPORATION (THE).....	A.		03/30/2010.	TENDER TRANSACTION.....		21,700,000	20,000,000	20,695,200	20,352,092	0	(41,589)	0	(41,589)	0	20,310,503	0	1,389,497	1,389,497	912,778	01/05/2012.
88732J AV 0	TIME WARNER CABLE INC.....	...		07/01/2010.	JEFFERIES & CO. INC.....		2,033,497	1,981,000	1,968,183	1,968,309	0	1,186	0	1,186	0	1,969,495	0	64,002	64,002	39,675	02/01/2015.
88732J AW 8	TIME WARNER CABLE INC.....	...		07/01/2010.	DEUTSCHE BANK SECURITIES INC		7,158,340	7,000,000	6,830,000	1,958,572	0	5,627	0	5,627	0	6,835,799	0	322,541	322,541	200,278	02/01/2020.
887317 AB 1	TIME WARNER INC.....	...		07/14/2010.	TENDER TRANSACTION.....		31,875,000	30,000,000	29,642,800	29,836,448	0	45,107	0	45,107	0	29,881,556	0	1,993,444	1,993,444	1,095,417	11/15/2011.
891160 FQ 1	TORONTO-DOMINION BANK (THE).....	C		10/26/2010.	NATIONAL BANK OF CANADA FINANCIAL INC.		1,084,880	1,000,000	1,060,590	1,034,936	0	(7,964)	0	(7,964)	0	1,026,972	0	57,908	57,908	51,522	06/03/2018.
892329 AE 3	TOYOTA CREDIT CANADA INC.....	C		10/26/2010.	RBC CAPITAL MARKETS CORPORATION		526,600	500,000	499,740	499,858	0	44	0	44	0	499,902	0	26,698	26,698	31,753	07/27/2012.
89837# AB 4	TRUSTEES OF THE ESTATE OF BERNICE.....	...		03/01/2010.	SCHEDULED REDEMPTION.....		238,095	238,095	237,857	237,902	0	193	0	193	0	238,095	0	0	0	16,190	03/01/2027.
906619 AJ 0	UFSSL_96-C.....	...		12/01/2010.	SCHEDULED REDEMPTION.....		7,475,000	7,475,000	7,477,031	7,498,481	0	(23,481)	0	(23,481)	0	7,475,000	0	0	0	56,764	07/01/2025.
90466G AC 6	UNICREDITO LUXEMBOURG FINANCE SA.....	F.		12/09/2010.	Various.....		8,754,983	8,795,000	8,788,492	8,789,598	0	346	0	346	0	8,789,944	0	(34,961)	(34,961)	419,070	10/31/2017.
907831 AA 9	UNION PACIFIC RAILROAD CO.....	...		07/27/2010.	SCHEDULED REDEMPTION.....		117,051	117,051	117,051	117,051	0	0	0	0	0	117,051	0	0	0	3,880	01/27/2022.
907833 AJ 6	UNION PACIFIC RAILROAD COMPANY.....	...		07/10/2010.	SCHEDULED REDEMPTION.....		193,393	193,393	193,393	193,393	0	0	0	0	0	193,393	0	0	0	7,736	01/10/2021.
94978# CM 7	UNION PACIFIC RAILROAD LEV LEASE.....	...		07/02/2010.	SCHEDULED REDEMPTION.....		57,558	57,558	57,558	57,558	0	0	0	0	0	57,558	0	0	0	2,912	07/02/2025.
05577@ AN 0	UNION PACIFIC RR 2009-1 LEASE.....	...		10/15/2010.	SCHEDULED REDEMPTION.....		963,902	963,902	963,902	963,902	0	0	0	0	0	963,902	0	0	0	46,556	10/15/2024.
908594 AB 0	UNION TANK CAR CO.....	...		06/01/2010.	SCHEDULED REDEMPTION.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	112,800	06/01/2019.
91324P BK 7	UNITEDHEALTH GROUP INCORPORATED.....	...		06/16/2010.	BARCLAYS CAPITAL INC.....		10,816,500	10,000,000	9,847,500	9,850,590	0	834	0	834	0	9,851,424	0	965,076	965,076	584,375	02/15/2038.
90312# AC 4	UNS ELECTRIC INC SENIOR NOTES.....	...		05/20/2010.	BARCLAYS CAPITAL INC.....		5,446,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	446,150	446,150	261,806	08/07/2015.
BHM02D 8B 5	US AIRWAYS GROUP INC.....	...		03/23/2010.	Various.....		1,022,400	1,314,000	1,011,780	1,083,886	0	12,333	0	12,333	0	1,096,220	0	(73,820)	(73,820)	10,948	03/21/2014.
903279 AE 7	USAOT_06-3.....	...		07/15/2010.	SCHEDULED REDEMPTION.....		15,824,513	15,824,513	15,821,141	15,823,934	0	579	0	579	0	15,824,513	0	0	0	522,473	03/15/2013.
902905 AK 4	USX CORP CONSOLIDATED.....	...		04/06/2010.	TENDER TRANSACTION.....		268,436	235,000	288,249	255,376	0	(2,421)	0	(2,421)	0	252,955	0	15,481	15,481	14,137	02/15/2012.
902905 AM 0	USX CORP CONSOLIDATED.....	...		04/06/2010.	TENDER TRANSACTION.....		41,410	35,000	40,267	38,215	0	(259)	0	(259)	0	37,956	0	3,454	3,454	2,315	01/15/2013.
92869A AC 8	VALET_10-1.....	...		07/14/2010.	BARCLAYS CAPITAL INC.....		501,973	500,000	499,977	0	0	5	0	5	0	499,982	0	1,991	1,991	2,165	01/20/2014.
922501 AA 9	VEGA CONTAINER VESSEL VCV_06-1 PLC.....	F.		11/10/2010.	SCHEDULED REDEMPTION.....		2,507,413	2,507,413	2,507,413	2,507,413	0	0	0	0	0	2,507,413	0	0	0	91,522	02/10/2018.
92427X A# 6	VERMONT TEDDY BEAR CO INC (THE).....	...		12/31/2010.	SCHEDULED REDEMPTION.....		1,138,279	1,138,279	1,096,041	938,223	0	(11,583)	0	(11,583)	0	1,138,279	0	0	0	190,662	09/30/2012.
92857T AG 2	VODAFONE GROUP.....	F.		02/15/2010.	MATURED.....		10,000,000	10,000,000	9,958,700	9,999,270	0	730	0	730	0	10,000,000	0	0	0	387,500	02/15/2010.
92921* AB 9	VYTIMNS 1991-1-R TRT CERT - PRIVA.....	...		05/03/2010.	Various.....		649,392	649,392	672,933	68,699	0	109	0	109	0	68,808	0	580,584	580,584	0	05/03/2010.
931142 CU 5	WAL-MART STORES INC.....	...		10/18/2010.	GOLDMAN SACHS & CO.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/08/2020.
863572 L8 4	WAMU_00-1.....	...		12/27/2010.	SCHEDULED REDEMPTION.....		138,340	138,340	138,340	138,340	0	0	0	0	0	138,340	0	0	0	953	01/25/2040.

SCHEDULE D - PART 4

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

E14.34

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
942749 A* 3	WATTS INDUSTRIES INC.....			05/15/2010.	MATURED.....		14,000,000	14,000,000	13,993,175	13,998,794	0	1,206	0	1,206	0	14,000,000	0	0	0	340,900	05/15/2010.
929766 AC 7	WBCMT_02-C1.....			12/01/2010.	SCHEDULED REDEMPTION.....		2,100,520	2,100,520	2,254,075	2,120,847	0	(20,328)	0	(20,328)	0	2,100,520	0	0	0	45,857	04/01/2034.
929766 CX 9	WBCMT_03-C3.....			08/02/2010.	ROBERT W. BAIRD & CO. INCORPORATED.....		6,335,469	6,500,000	6,532,181	6,511,929	0	(2,578)	0	(2,578)	0	6,509,350	0	(173,882)	(173,882)	223,450	02/01/2035.
929766 JC 8	WBCMT_03-C6.....			09/01/2010.	SCHEDULED REDEMPTION.....		1,119,485	1,119,485	1,125,045	1,119,914	0	(430)	0	(430)	0	1,119,485	0	0	0	26,855	08/01/2035.
929766 JD 6	WBCMT_03-C6.....			01/15/2010.	COHEN & COMPANY SECURITIES, LLC.....		10,226,172	10,000,000	10,049,668	10,009,859	0	(406)	0	(406)	0	10,009,453	0	216,719	216,719	68,847	08/01/2035.
929766 MT 7	WBCMT_03-C9.....			05/01/2010.	Various.....		4,286,028	4,201,386	4,222,281	4,206,664	0	(1,833)	0	(1,833)	0	4,204,832	0	81,196	81,196	80,432	12/01/2035.
929766 SD 6	WBCMT_04-C12.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,898,094	1,898,094	1,907,161	1,899,362	0	(1,268)	0	(1,268)	0	1,898,094	0	0	0	26,961	07/01/2041.
929766 YV 9	WBCMT_05-C16.....			07/22/2010.	Various.....		1,242,600	1,210,181	1,216,212	1,210,181	0	0	0	0	0	1,210,181	0	32,418	32,418	34,743	10/01/2041.
929766 B8 5	WBCMT_05-C17.....			12/01/2010.	SCHEDULED REDEMPTION.....		1,018,673	1,018,673	1,023,732	1,018,792	0	(119)	0	(119)	0	1,018,673	0	0	0	29,622	03/01/2042.
929766 4X 8	WBCMT_05-C20.....			10/06/2010.	Various.....		2,000,000	4,000,000	1,738,215	3,996,862	0	9,546	2,256,805	(2,247,259)	0	1,749,603	0	250,397	250,397	183,740	07/01/2042.
929766 6C 2	WBCMT_05-WL6A.....			08/03/2010.	RBS SECURITIES INC.....		13,262,588	13,346,000	13,346,000	13,346,000	0	0	0	0	0	13,346,000	0	(83,413)	(83,413)	84,490	10/15/2017.
92976B FP 2	WBCMT_06-C24.....			12/01/2010.	SCHEDULED REDEMPTION.....		437,097	437,097	439,282	438,354	0	(1,257)	0	(1,257)	0	437,097	0	0	0	18,607	03/01/2045.
92976V AH 1	WBCMT_06-C25.....			08/31/2010.	PRINCERIDGE GROUP LLC.....		14,826,563	15,000,000	15,013,140	15,009,215	0	(833)	0	(833)	0	15,008,383	0	(181,820)	(181,820)	659,696	05/01/2043.
92977Q AG 3	WBCMT_06-C27.....			10/18/2010.	Various.....		45,461,594	45,325,000	46,813,803	46,428,737	0	(109,738)	0	(109,738)	0	46,318,999	0	(857,405)	(857,405)	2,362,022	07/01/2045.
92978P AH 2	WBCMT_06-C29.....			10/18/2010.	Various.....		68,006,641	70,000,000	70,347,970	70,260,150	0	(23,575)	0	(23,575)	0	70,236,575	0	(2,229,934)	(2,229,934)	3,284,968	11/01/2048.
92976B JA 1	WBCMT_06-WL7A.....			07/15/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2021.
92976B JB 9	WBCMT_06-WL7A.....			07/15/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2021.
92979C AJ 6	WBCMT_07-ESH.....			10/15/2010.	SCHEDULED REDEMPTION.....		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	555,913	06/15/2019.
92979C AL 1	WBCMT_07-ESH.....			10/15/2010.	SCHEDULED REDEMPTION.....		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	899,703	06/15/2019.
92976B MQ 2	WBCMT_07-WHL8.....			10/12/2010.	Various.....		16,874,814	26,315,500	11,082,237	26,315,500	0	(48,365)	15,233,263	(15,281,628)	0	11,033,872	0	5,840,942	5,840,942	238,777	06/15/2020.
947074 AH 3	WEATHERFORD INTERNATIONAL INC.....			10/21/2010.	Various.....		20,995,800	20,000,000	20,534,800	20,327,665	0	(103,079)	0	(103,079)	0	20,224,586	0	771,214	771,214	1,611,500	06/15/2012.
94975Z AX 4	WELLS FARGO FIN CANADA.....	C		10/26/2010.	Various.....		1,051,555	1,000,000	987,660	991,400	0	629	0	629	0	992,029	0	59,526	59,526	41,610	06/30/2015.
94978# CY 1	WELLS FARGO-WACHOVIA BANK.....			07/02/2010.	SCHEDULED REDEMPTION.....		41,313	41,313	41,313	41,313	0	0	0	0	0	41,313	0	0	0	1,132	01/02/2025.
94978# CZ 8	WELLS FARGO-WACHOVIA BANK.....			10/04/2010.	Various.....		230,314	230,314	230,314	230,314	0	0	0	0	0	230,314	0	0	0	12,824	01/02/2025.
94978# DA 2	WELLS FARGO-WACHOVIA BANK.....			07/02/2010.	SCHEDULED REDEMPTION.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK.....			07/02/2010.	SCHEDULED REDEMPTION.....		6,707	6,707	6,707	6,707	0	0	0	0	0	6,707	0	0	0	368	01/02/2025.
94978# DC 8	WELLS FARGO-WACHOVIA BANK.....			07/02/2010.	SCHEDULED REDEMPTION.....		277,024	277,024	277,024	277,024	0	0	0	0	0	277,024	0	0	0	7,590	01/02/2025.
96008Y AB 1	WESTFIELD HOLDINGS LIMITED.....	F		04/29/2010.	MORGAN STANLEY & CO. INCORPORATED.....		17,040,888	16,250,000	16,224,325	18,309,947	0	(136,777)	0	(136,777)	0	18,173,170	0	(1,132,282)	(1,132,282)	390,959	11/15/2014.
962166 AT 1	WEYERHAEUSER CO.....			11/29/2010.	DEUTSCHE BANK SECURITIES INC.....		5,387,500	5,000,000	5,580,400	5,472,504	0	(16,427)	0	(16,427)	0	5,456,077	0	(68,577)	(68,577)	586,736	01/15/2025.
962166 BR 4	WEYERHAUSER CO.....			11/29/2010.	MORGAN STANLEY & CO. INCORPORATED.....		4,428,450	4,500,000	4,552,663	4,549,803	0	(870)	0	(870)	0	4,548,933	0	(120,483)	(120,483)	402,859	03/15/2032.
94985F AA 6	WFALT_07-PA2.....			12/01/2010.	Various.....		1,475,279	1,475,279	1,371,605	1,341,140	0	206,522	72,382	134,139	0	1,475,279	0	0	0	60,009	06/01/2037.
949922 AA 6	WFALT_07-PA5.....			12/01/2010.	SCHEDULED REDEMPTION.....		17,290	17,290	13,919	14,219	0	3,072	0	3,072	0	17,290	0	0	0	794	11/01/2037.
86359B MW 8	WFHET_04-1.....			12/27/2010.	SCHEDULED REDEMPTION.....		2,122,250	2,122,250	2,128,219	2,122,251	0	(1)	0	(1)	0	2,122,250	0	0	0	6,139	04/25/2034.
9497EV AL 9	WFHET_07-1.....			04/30/2010.	DIRECT WITH ISSUER.....		0	3,399,000	42,915	0	0	0	0	0	0	0	0	0	0	0	03/25/2037.
949837 AA 6	WFMB5_07-10.....			12/01/2010.	Various.....		1,013,470	1,013,470	975,575	993,122	0	38,449	18,101	20,348	0	1,013,470	0	0	0	42,068	07/01/2037.
96950F AC 8	WILLIAMS PARTNERS LP.....			07/09/2010.	EXCHANGE.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2020.
BHMOGT J1 5	WINDSTREAM CORP.....			01/29/2010.	Various.....		9,775,000	9,775,000	9,775,000	9,775,000	0	0	0	0	0	9,775,000	0	0	0	93,626	07/17/2015.
66858N AA 1	WOODS_04-4A.....			11/03/2010.	SCHEDULED REDEMPTION.....		177,854	177,854	177,854	177,854	0	0	0	0	0	177,854	0	0	0	1,321	05/03/2018.

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
CUSIP Identification	Description		Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date															
92931B AC 0	WPS RESOURCES CORP.....		12/07/2010.	Various.....		13,582,944	13,985,000	13,989,855	13,984,969	0	(1,644)	0	(1,644)	0	13,983,325	0	(400,382)	(400,382)	840,135	12/01/2066.																
984121 BL 6	XEROX CORPORATION.....		06/15/2010.	MATURED.....		11,000,000	11,000,000	11,411,400	11,070,638	0	(70,638)	0	(70,638)	0	11,000,000	0	0	0	391,875	06/15/2010.																
98385X AF 3	XTO ENERGY INC.....		12/17/2010.	Various.....		19,013,140	17,000,000	17,183,860	11,856,526	0	(46,771)	0	(46,771)	0	17,246,256	0	1,766,884	1,766,884	...1,048,472	01/31/2015.																
98385X AM 8	XTO ENERGY INC.....		07/27/2010.	TENDER TRANSACTION.....		18,669,734	14,200,000	15,369,694	15,337,555	0	(9,296)	0	(9,296)	0	15,328,258	0	3,341,476	3,341,476	947,850	08/01/2037.																
98876X AA 0	ZFS FINANCE USA TRUST I.....		04/20/2010.	CREDIT SUISSE SECURITIES (USA) LLC		41,160,000	42,000,000	42,453,600	42,131,519	0	(42,180)	0	(42,180)	0	42,089,339	0	(929,339)	(929,339)	918,400	12/15/2065.																
3899999. Total - Bonds - Industrial and Miscellaneous.....						3,282,903,383	3,685,116,795	3,418,011,220	3,186,641,343	6,019,744	12,393,604	..45,657,669	(27,244,321)	..(2,628,976)	3,210,595,549	..1,586,563	..70,721,271	..72,307,834	124,971,113	XXX.....																
Bonds - Credit Tenant Loans																																				
857449 *T 1	CONNECTICUT RIVER PLAZA TRUST SEN.....		07/09/2010.	Various.....		1,953,215	1,953,215	1,953,215	1,953,215	0	0	0	0	0	1,953,215	0	0	0	51,972	07/09/2010.																
52465# AS 4	EIRE JACKSONVILLE FLA LLC LEASE BA.....		12/10/2010.	SCHEDULED REDEMPTION.....		546,882	546,882	546,882	546,882	0	0	0	0	0	546,882	0	0	0	16,676	09/10/2020.																
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C.....		12/10/2010.	SCHEDULED REDEMPTION.....		371,490	371,490	371,466	373,563	0	(2,073)	0	(2,073)	0	371,490	0	0	0	13,459	01/10/2023.																
525170 AQ 9	LABS_95-C10.....		02/18/2010.	Various.....		413,890	295,426	134,846	162,671	0	7,325	0	7,325	0	169,996	0	243,894	243,894	0	02/01/2012.																
525170 AS 5	LABS_95-C11.....		02/18/2010.	Various.....		80,500	117,258	53,522	64,029	0	2,621	0	2,621	0	66,650	0	13,850	13,850	0	02/01/2012.																
525170 AU 0	LABS_95-C12.....		02/18/2010.	Various.....		520,000	328,267	149,837	180,755	0	8,139	0	8,139	0	188,894	0	331,107	331,107	0	02/01/2012.																
525170 AE 6	LABS_95-C5.....		02/18/2010.	Various.....		169,510	253,252	115,598	128,914	0	4,868	0	4,868	0	133,782	0	35,728	35,728	0	02/01/2012.																
525170 AJ 5	LABS_95-C7.....		02/18/2010.	Various.....		98,400	246,200	112,378	123,426	0	0	0	0	0	123,426	0	(25,026)	(25,026)	0	02/01/2012.																
525170 AL 0	LABS_95-C8.....		02/18/2010.	Various.....		105,700	154,730	72,428	80,967	0	1,645	0	1,645	0	82,613	0	23,087	23,087	0	02/01/2012.																
525170 AN 6	LABS_95-C9.....		02/18/2010.	Various.....		180,000	225,114	102,754	113,593	0	3,855	0	3,855	0	117,448	0	62,552	62,552	0	02/01/2012.																
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN).....		12/01/2010.	Various.....		459,315	459,315	470,531	468,425	0	(9,110)	0	(9,110)	0	459,315	0	0	0	11,515	08/01/2027.																
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK.....		12/10/2010.	Various.....		10,008,349	9,543,434	10,683,118	9,837,415	0	(101,237)	0	(101,237)	0	10,006,581	0	1,769	1,769	585,564	01/10/2017.																
74042# AA 9	PREFCO IX LIMITED PARTNERSHIP.....		01/01/2010.	SCHEDULED REDEMPTION.....		1,305,356	1,305,356	1,539,302	1,335,670	0	(30,314)	0	(30,314)	0	1,305,356	0	0	0	116,871	01/01/2011.																
841281 AA 6	SOUTHBURY CREDIT LEASE 99-CTL1.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,084,629	1,084,629	1,085,648	1,084,629	0	0	0	0	0	1,084,629	0	0	0	48,700	09/02/2014.																
92929* AA 3	WAL MART STORES INC SECURED PRIVAT.....		12/01/2010.	SCHEDULED REDEMPTION.....		430,646	430,646	430,646	430,646	0	0	0	0	0	430,646	0	0	0	25,239	01/01/2013.																
93143* AA 1	WALGREEN LEASE PT TR 05 (VO LTD).....		12/15/2010.	SCHEDULED REDEMPTION.....		96,266	96,266	98,961	98,814	0	(2,548)	0	(2,548)	0	96,266	0	0	0	2,158	03/15/2031.																
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S.....		12/10/2010.	SCHEDULED REDEMPTION.....		306,004	306,004	306,004	306,004	0	0	0	0	0	306,004	0	0	0	6,064	10/10/2027.																
4199999. Total - Bonds - Credit Tenant Loans.....						18,130,152	17,717,484	18,227,137	17,289,617	0	(116,830)	0	(116,830)	0	17,443,191	0	686,961	686,961	878,217	XXX.....																
Bonds - Hybrid Securities																																				
002927 AA 9	ABBEY NATIONAL CAPITAL TRUST I.....		03/17/2010.	GOLDMAN SACHS & CO.....		43,734,578	41,800,000	47,112,462	46,469,652	0	(21,670)	0	(21,670)	0	46,447,982	0	...(2,713,405)	...(2,713,405)	654,692	12/29/2049.																
06738C AE 9	BARCLAYS BK PLC.....		F. 04/07/2010.	BARCLAYS CAPITAL INC.....		4,060,000	4,000,000	3,994,520	3,994,626	0	5	0	5	0	3,994,630	0	65,370	65,370	111,150	09/29/2049.																
073294 AA 8	BB&T CAPITAL TRUST IV.....		10/06/2010.	Various.....		9,897,503	9,899,000	9,786,830	9,787,568	0	239	0	239	0	9,787,807	0	109,696	109,696	534,949	06/12/2057.																
05530R AB 4	BBVA INTERNATIONAL PREFERRED SA UN.....		12/08/2010.	Various.....		6,440,000	7,800,000	5,928,780	5,928,780	0	0	0	0	0	5,928,780	0	511,220	511,220	435,369	04/18/2049.																
05565A AA 1	BNP PARIBAS.....		F. 11/10/2010.	Various.....		29,829,058	31,050,000	30,127,967	30,152,376	0	5,738	0	5,738	0	30,158,114	0	(329,056)	(329,056)	...1,355,977	06/29/2049.																
17133P AA 6	CHUO MITSUI TRUST & BANKING CO LTD.....		F. 03/30/2010.	Various.....		14,512,690	14,900,000	14,708,662	14,900,000	0	0	191,338	(191,338)	0	14,708,662	0	(195,972)	(195,972)	318,309	12/15/2049.																
20036C AA 7	COMERICA CAPITAL TRUST II.....		10/01/2010.	CALL TRANSACTION.....		423,000	423,000	423,000	423,000	0	0	0	0	0	423,000	0	0	0	30,984	02/20/2082.																
12479B AA 0	COMMONWEALTH BANK OF AUSTRALIA.....		F. 12/03/2010.	Various.....		15,713,225	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	(286,775)	(286,775)	...1,097,935	03/15/2049.																
126650 BK 5	CVS ECAPS.....		05/13/2010.	Various.....		22,109,220	23,396,000	23,392,278	23,392,398	0	19	0	19	0	23,392,417	0	(1,283,197)	(1,283,197)	681,406	06/01/2037.																
316781 AA 1	FIFTH THIRD CAPITAL TRUST IV.....		10/21/2010.	MF GLOBAL INC.....		190,000	200,000	199,948	199,948	0	0	0	0	0	199,948	0	(9,948)	(9,948)	13,397	04/15/2067.																
302570 AX 4	FPL GROUP CAPITAL INC.....		12/16/2010.	BARCLAYS CAPITAL INC.....		4,250,000	4,250,000	4,243,200	4,243,225	0	10	0	10	0	4,243,235	0	6,765	6,765	284,720	06/15/2067.																
48123C AA 2	JPMORGAN CHASE CAPITAL XX.....		10/20/2010.	CREDIT SUISSE SECURITIES (USA) LLC		12,138,500	12,500,000	11,681,250	11,703,958	0	8,557	0	8,557	0	11,712,515	0	425,985	425,985	877,882	09/29/2036.																
58551T AA 5	MELLON CAPITAL IV.....		11/04/2010.	Various.....		203,638	221,000	212,245	221,000	0	4	8,755	(8,751)	0	212,249	0	(8,611)	(8,611)	10,387	06/20/2049.																
749768 AA 5	RABOBANK CAPITAL FUNDING TRUST II.....		10/21/2010.	MORGAN STANLEY & CO. INCORPORATED		39,928,525	40,255,000	39,815,634	39,823,612	0	2,585	0	2,585	0	39,826,196	0	102,329	102,329	...1,726,350	12/29/2049.																

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date			
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
CUSIP Identification	Description																									
74927F AA 9	RBS CAPITAL TRUST IV.....	...	02/09/2010.	BARCLAYS CAPITAL INC.....		14,531,000	33,025,000	10,242,808	10,361,594	0	20,674	0	20,674	0	10,382,268	0	4,148,732	4,148,732	91,479	12/30/2049.						
76117J AB 4	RESONA BANK LTD.....	F.	04/29/2010.	GOLDMAN SACHS & CO.....		12,044,265	12,420,000	12,351,087	12,352,839	0	141	0	141	0	12,352,980	0	(308,715)	(308,715)	397,606	09/15/2049.						
85748B AB 9	STATE STREET CAPITAL TRUST III.....	...	04/09/2010.	BARCLAYS CAPITAL INC.....		92,813	90,000	90,000	90,000	0	0	0	0	0	90,000	0	2,813	2,813	4,311	03/15/2042.						
870191 AD 5	SWEDBANK.....	F.	09/09/2010.	MORGAN STANLEY & CO. INCORPORATED		5,985,000	6,000,000	6,955,020	6,362,003	0	(89,633)	0	(89,633)	0	6,272,371	0	(287,371)	(287,371)	453,750	09/11/2049.						
87019X AA 1	SWEDBANK.....	F.	03/16/2010.	CALL TRANSACTION.....		20,000	20,000	22,038	20,138	0	(138)	0	(138)	0	20,000	0	0	0	900	12/29/2049.						
89417E AA 7	TRAVELERS CO INC.....	...	11/09/2010.	Various.....		20,732,150	20,063,000	20,207,868	20,174,113	0	(10,404)	0	(10,404)	0	20,163,709	0	568,441	568,441	1,342,292	03/15/2067.						
90264A AA 7	UBS PFD FUNDING TR V.....	...	12/01/2010.	MORGAN STANLEY & CO. INCORPORATED		4,099,335	4,300,000	4,312,040	4,308,530	0	(1,045)	0	(1,045)	0	4,307,485	0	(208,150)	(208,150)	283,363	12/31/2049.						
90262P AA 6	UBS PREFERRED FUNDING TRUST I.....	...	04/07/2010.	MORGAN STANLEY & CO. INCORPORATED		15,624,309	15,800,000	16,274,791	15,855,714	0	(18,632)	0	(18,632)	0	15,837,082	0	(212,774)	(212,774)	701,097	10/29/2049.						
94986E AA 8	WELLS FARGO CAPITAL XIII.....	...	04/06/2010.	Various.....		163,330	158,000	157,210	157,214	0	1	0	1	0	157,215	0	6,115	6,115	6,455	12/31/2049.						
96122B AA 4	WESTPAC CAPITAL TRST III.....	...	05/21/2010.	MORGAN STANLEY & CO. INCORPORATED		27,725	30,000	29,746	29,751	0	1	0	1	0	29,752	0	(2,027)	(2,027)	1,138	12/29/2049.						
4899999.	Total - Bonds - Hybrid Securities.....						276,749,862	298,600,000	278,269,383	276,952,038	0	(103,547)	200,093	(303,640)	0	276,648,398	0	101,464	101,464	11,415,897	XXX.....					
8399997.	Total - Bonds - Part 4.....						7,155,477,187	7,855,904,309	7,382,821,540	4,840,215,475	6,019,744	15,510,405	45,857,762	(24,327,613)	(2,628,976)	7,181,815,086	1,586,563	(27,924,462)	(26,337,899)	178,056,798	XXX.....					
8399998.	Total - Bonds - Summary Item from Part 5.....						2,818,278,183	2,762,336,840	2,801,934,379	0	0	(610,370)	0	(610,370)	0	2,801,324,010	0	16,954,174	16,954,174	14,085,700	XXX.....					
8399999.	Total - Bonds.....						9,973,755,370	10,618,241,149	10,184,755,919	4,840,215,475	6,019,744	14,900,035	45,857,762	(24,937,983)	(2,628,976)	9,983,139,096	1,586,563	(10,970,288)	(9,383,725)	192,142,498	XXX.....					
Preferred Stocks - Industrial and Miscellaneous																										
999753 54 4	CENTAUR FUNDING CORP.....	...	03/31/2010.	EXCHANGE.....		18,239,000	23,686,629	0	23,686,629	23,686,629	0	0	0	0	23,686,629	0	0	0	414,025	XXX.....						
999753 53 6	CENTAUR FUNDING CORPORATION.....	...	03/31/2010.	EXCHANGE.....		27,000,000	9,740,377	0	9,740,377	9,740,377	0	0	0	0	9,740,377	0	0	0	0	XXX.....						
71710* 12 8	PGHC HOLDINGS INC.....	...	06/02/2010.	Various.....		1,486,586	2,516,776	0	1,486,586	1,457,437	0	0	0	0	1,486,586	0	1,030,190	1,030,190	29,149	XXX.....						
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						35,943,782	XXX.....	34,913,592	34,884,443	0	0	0	0	0	34,913,592	0	1,030,190	1,030,190	443,174	XXX.....					
8999997.	Total - Preferred Stocks - Part 4.....						35,943,782	XXX.....	34,913,592	34,884,443	0	0	0	0	0	34,913,592	0	1,030,190	1,030,190	443,174	XXX.....					
8999999.	Total - Preferred Stocks.....						35,943,782	XXX.....	34,913,592	34,884,443	0	0	0	0	0	34,913,592	0	1,030,190	1,030,190	443,174	XXX.....					
Common Stocks - Industrial and Miscellaneous																										
002535 20 1	AARONS INC.....	...	12/13/2010.	Various.....		0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....						
002896 20 7	ABERCROMBIE & FITCH CO. (CL A).....	...	11/30/2010.	Various.....		1,940,000	82,353	69,474	12,546	183	0	0	183	0	69,474	0	12,879	12,879	145	XXX.....						
00374N 12 3	ABOVENET INC.....	...	08/26/2010.	ITG INC.....		331,000	24,947	0	35,112	(35,112)	0	0	0	0	0	0	24,947	24,947	0	XXX.....						
007903 10 7	ADVANCED MICRO DEVICES INC.....	...	11/30/2010.	Various.....		15,910,000	116,514	126,776	19,941	461	0	0	461	0	126,776	0	(10,261)	(10,261)	0	XXX.....						
007865 10 8	AEROPOSTALE INC.....	...	10/08/2010.	Various.....		2,215,500	58,198	49,295	41,541	(1,156)	0	0	(1,156)	0	49,295	0	8,903	8,903	0	XXX.....						
00130H 10 5	AES CORP.....	...	11/30/2010.	Various.....		4,505,000	46,476	55,032	32,876	1,318	0	0	1,318	0	55,032	0	(8,556)	(8,556)	0	XXX.....						
008252 10 8	AFFILIATED MANAGERS GROUP INC.....	...	05/20/2010.	Various.....		233,000	17,771	15,939	15,491	238	0	0	238	0	15,939	0	1,832	1,832	0	XXX.....						
001084 10 2	AGCO CORP.....	...	11/30/2010.	Various.....		1,190,000	41,315	37,324	0	0	0	0	0	0	37,324	0	3,990	3,990	0	XXX.....						
001204 10 6	AGL RESOURCES INC.....	...	10/08/2010.	Various.....		0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....						
009363 10 2	AIRGAS INC.....	...	03/04/2010.	BNY CONVERGEX EXECUTION SC.....		200,000	13,154	9,594	9,520	74	0	0	74	0	9,594	0	3,560	3,560	0	XXX.....						
00971T 10 1	AKAMAI TECHNOLOGIES INC.....	...	11/30/2010.	Various.....		192,000	9,393	7,412	0	0	0	0	0	0	7,412	0	1,981	1,981	0	XXX.....						
012653 10 1	ALBEMARLE CORP.....	...	11/30/2010.	Various.....		901,000	40,079	35,323	24,732	63	0	0	63	0	35,323	0	4,756	4,756	40	XXX.....						
013078 10 0	ALBERTO-CULVER CO.....	...	06/25/2010.	Various.....		660,000	18,040	19,108	12,009	161	0	0	161	0	19,108	0	(1,068)	(1,068)	91	XXX.....						
015271 10 9	ALEXANDRIA REAL ESTATE EQUITIES IN.....	...	05/21/2010.	Various.....		330,000	21,762	21,214	10,286	297	(0)	0	297	0	21,214	0	548	548	172	XXX.....						
015351 10 9	ALEXION PHARMACEUTICALS INC.....	...	03/03/2010.	CREDIT SUISSE SECURITIES (US.....		182,000	9,448	8,716	8,788	(168)	0	0	(168)	0	8,716	0	732	732	0	XXX.....						
017175 10 0	ALLEGHANY CORP.....	...	09/07/2010.	BNY CONVERGEX EXECUTION SC.....		0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....						
017361 10 6	ALLEGHENY ENERGY INC.....	...	05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....		0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....						

SCHEDULE D - PART 4

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

E14.37

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
018802	10	8		11/30/2010.	ALLIANT ENERGY CORP.....	590.000	19,618	XXX	19,196	0	0	0	0	0	0	19,196	0	421	421	379	XXX.....
018804	10	4		06/25/2010.	ALLIANT TECHSYSTEMS INC.....	405.000	26,274	XXX	34,612	24,716	326	0	0	326	0	34,612	0	(8,338)	(8,338)	0	XXX.....
H01531	10	4	F	10/08/2010.	ALLIED WORLD ASSURANCE CO. HOLDING.....	488.000	22,919	XXX	22,481	22,482	(2)	0	0	(2)	0	22,481	0	438	438	158	XXX.....
02076X	10	2		11/30/2010.	ALPHA NATURAL RESOURCES INC.....	1,216.000	53,506	XXX	49,726	18,220	106	0	0	106	0	49,726	0	3,780	3,780	0	XXX.....
021441	10	0		11/30/2010.	ALTERA CORP.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
G02602	10	3	R	05/20/2010.	AMDOCS LTD.....	210.000	6,416	XXX	5,873	5,991	(119)	0	0	(119)	0	5,873	0	544	544	0	XXX.....
02553E	10	6		09/07/2010.	AMERICAN EAGLE OUTFITTERS INC.....	1,860.000	24,052	XXX	26,797	0	0	0	0	0	0	26,797	0	(2,745)	(2,745)	151	XXX.....
025932	10	4		10/08/2010.	AMERICAN FINANCIAL GROUP INC.....	360.000	10,325	XXX	9,007	8,982	25	0	0	25	0	9,007	0	1,318	1,318	107	XXX.....
028591	10	5		10/08/2010.	AMERICAN NATIONAL INSURANCE CO.....	280.000	21,714	XXX	30,377	13,138	(48)	0	0	(48)	0	30,377	0	(8,663)	(8,663)	473	XXX.....
030420	10	3		11/30/2010.	AMERICAN WATER WORKS CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
031100	10	0		12/22/2010.	AMETEK INC.....	0.500	0	XXX	19	0	0	0	0	0	0	19	0	(19)	(19)	0	XXX.....
032095	10	1		04/06/2010.	AMPHENOL CORP. (CL A).....	294.000	12,543	XXX	13,000	13,392	(574)	0	0	(574)	0	13,000	0	(457)	(457)	4	XXX.....
032346	10	8		03/03/2010.	CREDIT SUISSE SECURITIES (US.....	1,298.000	26,082	XXX	20,014	18,163	1,581	0	0	1,581	0	20,014	0	6,069	6,069	0	XXX.....
032654	10	5		11/30/2010.	ANALOG DEVICES INC.....	440.000	14,612	XXX	12,515	0	0	0	0	0	0	12,515	0	2,096	2,096	156	XXX.....
035710	40	9		11/30/2010.	ANNALY CAPITAL MANAGEMENT INC.....	4,180.000	74,470	XXX	74,486	53,959	1,508	0	0	1,508	0	74,486	0	(16)	(16)	7,539	XXX.....
03662Q	10	5		11/30/2010.	ANSYS INC.....	1,034.000	46,220	XXX	43,159	24,338	(465)	0	0	(465)	0	43,159	0	3,061	3,061	0	XXX.....
037389	10	3		11/30/2010.	AON CORP.....	781.000	32,685	XXX	30,558	14,953	235	0	0	235	0	30,558	0	2,127	2,127	107	XXX.....
037604	10	5		11/30/2010.	APOLLO GROUP INC. (CL A).....	691.000	28,503	XXX	35,546	14,539	(676)	0	0	(676)	0	35,546	0	(7,044)	(7,044)	0	XXX.....
038336	10	3		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	23.000	1,045	XXX	1,004	0	0	0	0	0	0	1,004	0	41	41	4	XXX.....
03836W	10	3		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
G0450A	10	5	R	08/04/2010.	ARCH CAPITAL GROUP LTD.....	167.000	12,600	XXX	12,001	11,949	52	0	0	52	0	12,001	0	600	600	0	XXX.....
039380	10	0		11/30/2010.	ARCH COAL INC.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
04247X	10	2		11/30/2010.	GOLDMAN SACHS & CO.....	1,096.000	44,008	XXX	40,714	18,297	401	0	0	401	0	40,714	0	3,293	3,293	0	XXX.....
363576	10	9		06/25/2010.	ARTHUR J. GALLAGHER & CO.....	400.000	9,982	XXX	8,845	9,004	(159)	0	0	(159)	0	8,845	0	1,138	1,138	246	XXX.....
044209	10	4		11/30/2010.	ASHLAND INC.....	1,456.000	75,671	XXX	57,641	57,687	(46)	0	0	(46)	0	57,641	0	18,031	18,031	321	XXX.....
G05384	10	5	R	10/08/2010.	ASPEN INSURANCE HOLDINGS LTD.....	1,330.000	35,556	XXX	35,350	15,525	18	0	0	18	0	35,350	0	206	206	249	XXX.....
04621X	10	8		03/04/2010.	BNY CONVERGEX EXECUTION SC.....	320.000	9,917	XXX	9,473	9,434	39	0	0	39	0	9,473	0	444	444	48	XXX.....
G0585R	10	6	F	08/04/2010.	ASSURED GUARANTY LTD.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
04743P	10	8		11/30/2010.	ATHEROS COMMUNICATIONS INC.....	460.000	13,459	XXX	13,732	0	0	0	0	0	0	13,732	0	(273)	(273)	0	XXX.....
049513	10	4		11/30/2010.	ATMEL CORP.....	2,800.000	26,201	XXX	14,382	0	0	0	0	0	0	14,382	0	11,819	11,819	0	XXX.....
050095	10	8		10/08/2010.	ATWOOD OCEANICS INC.....	1,430.000	45,055	XXX	49,099	34,058	717	0	0	717	0	49,099	0	(4,045)	(4,045)	0	XXX.....
052769	10	6		10/08/2010.	AUTODESK INC.....	900.000	27,293	XXX	22,778	22,869	(91)	0	0	(91)	0	22,778	0	4,514	4,514	0	XXX.....
052800	10	9	R	11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
05329W	10	2		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
Y0486S	10	4	F	11/30/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
053611	10	9		10/08/2010.	AVERY DENNISON CORP.....	653.000	22,127	XXX	23,836	8,028	117	0	0	117	0	23,836	0	(1,709)	(1,709)	85	XXX.....
054303	10	2		05/20/2010.	AVON PRODUCTS INC.....	710.000	21,082	XXX	22,670	22,050	298	(0)	0	298	0	22,670	0	(1,588)	(1,588)	235	XXX.....
002444	10	7		11/30/2010.	AVX CORP.....	3,502.000	48,742	XXX	46,267	19,258	145	0	0	145	0	46,267	0	2,475	2,475	141	XXX.....
G0692U	10	9	R	10/08/2010.	AXIS CAPITAL HOLDINGS LTD.....	810.000	26,474	XXX	24,157	13,921	218	0	0	218	0	24,157	0	2,317	2,317	502	XXX.....
05615F	10	2		11/30/2010.	BABCOCK & WILCOX CO.....	990.000	24,219	XXX	22,109	0	0	0	0	0	0	22,109	0	2,110	2,110	0	XXX.....
058498	10	6		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	219.000	13,985	XXX	13,195	0	0	0	0	0	0	13,195	0	791	791	22	XXX.....
062540	10	9		11/30/2010.	BANK OF HAWAII CORP.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0
067774	10	9		06/25/2010.	BARNES & NOBLE INC.....	1,487.000	27,646	XXX	28,178	18,307	181	0	0	181	0	28,178	0	(533)	(533)	130	XXX.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
073302	10	1		06/25/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
075896	10	0		08/04/2010.	Various.....	519,000	20,318	XXX	20,188	20,049	139	(0)	0	139	0	20,188	0	130	130	0	XXX.....
081437	10	5		11/30/2010.	Various.....	1,260,000	37,329	XXX	37,685	10,378	195	0	0	195	0	37,685	0	(355)	(355)	285	XXX.....
089302	10	3		10/08/2010.	Various.....	690,000	22,369	XXX	24,653	0	0	0	0	0	0	24,653	0	(2,284)	(2,284)	0	XXX.....
090572	20	7		10/08/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
05548J	10	6		11/30/2010.	Various.....	60,000	2,695	XXX	2,694	0	0	0	0	0	0	2,694	0	1	1	0	XXX.....
055921	10	0		10/08/2010.	Various.....	449,000	17,381	XXX	17,508	18,005	(497)	0	0	(497)	0	17,508	0	(128)	(128)	0	XXX.....
05561Q	20	1		05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
099724	10	6		11/30/2010.	GOLDMAN SACHS & CO.....	22,000	1,307	XXX	1,147	0	0	0	0	0	0	1,147	0	160	160	0	XXX.....
101121	10	1		10/08/2010.	Various.....	526,000	41,811	XXX	37,871	28,840	1,535	(0)	0	1,535	0	37,871	0	3,940	3,940	593	XXX.....
05564E	10	6		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
109641	10	0		11/30/2010.	Various.....	2,500,000	44,882	XXX	43,068	0	0	0	0	0	0	43,068	0	1,814	1,814	84	XXX.....
11133T	10	3		11/30/2010.	Various.....	3,390,000	68,317	XXX	73,754	24,139	430	0	0	430	0	73,754	0	(5,437)	(5,437)	485	XXX.....
111621	30	6		06/25/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
112463	10	4		03/04/2010.	BNY CONVERGEX EXECUTION SC.....	700,000	13,217	XXX	13,059	12,733	326	0	0	326	0	13,059	0	158	158	0	XXX.....
115236	10	1		09/07/2010.	GOLDMAN SACHS & CO.....	230,000	4,555	XXX	4,565	0	0	0	0	0	0	4,565	0	(10)	(10)	18	XXX.....
115637	20	9		10/08/2010.	Various.....	896,000	54,656	XXX	49,247	17,142	(61)	0	0	(61)	0	49,247	0	5,409	5,409	251	XXX.....
121208	20	1		06/25/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
12541W	20	9		04/06/2010.	SANFORD C BERNSTEIN & CO, LL.....	387,000	21,447	XXX	22,660	22,317	(51)	0	0	(51)	0	22,660	0	(1,213)	(1,213)	96	XXX.....
067383	10	9		11/30/2010.	Various.....	270,000	22,388	XXX	21,467	17,917	228	0	0	228	0	21,467	0	921	921	135	XXX.....
12673P	10	5		11/30/2010.	Various.....	2,630,000	57,597	XXX	57,305	39,754	610	(0)	0	610	0	57,305	0	293	293	162	XXX.....
127055	10	1		04/07/2010.	ITG INC.....	460,000	14,634	XXX	12,279	12,066	213	0	0	213	0	12,279	0	2,355	2,355	83	XXX.....
127097	10	3		05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....	374,000	11,143	XXX	16,772	13,949	655	0	0	655	0	16,772	0	(5,629)	(5,629)	21	XXX.....
127387	10	8		11/30/2010.	Various.....	3,200,000	23,754	XXX	19,032	16,832	(421)	0	0	(421)	0	19,032	0	4,722	4,722	0	XXX.....
131347	30	4		10/08/2010.	Various.....	3,240,000	39,788	XXX	37,295	16,720	(12)	0	0	(12)	0	37,295	0	2,493	2,493	0	XXX.....
13342B	10	5		08/04/2010.	Various.....	626,000	26,440	XXX	24,661	19,228	(480)	0	0	(480)	0	24,661	0	1,778	1,778	0	XXX.....
134429	10	9		11/30/2010.	Various.....	1,550,000	53,024	XXX	54,757	10,478	152	0	0	152	0	54,757	0	(1,732)	(1,732)	795	XXX.....
14057J	10	1		09/07/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
141665	10	9		06/25/2010.	BNY CONVERGEX EXECUTION SC.....	420,000	10,738	XXX	12,100	0	0	0	0	0	0	12,100	0	(1,363)	(1,363)	0	XXX.....
14170T	10	1		11/30/2010.	Various.....	2,150,000	48,710	XXX	49,728	0	0	0	0	0	0	49,728	0	(1,018)	(1,018)	0	XXX.....
142339	10	0		11/30/2010.	Various.....	2,116,000	77,214	XXX	74,695	45,908	605	0	0	605	0	74,695	0	2,518	2,518	601	XXX.....
143130	10	2		11/30/2010.	Various.....	1,812,000	51,466	XXX	41,150	20,370	(74)	0	0	(74)	0	41,150	0	10,316	10,316	0	XXX.....
144285	10	3		09/07/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
124857	20	2		11/30/2010.	Various.....	1,080,000	16,313	XXX	15,110	15,174	(64)	(0)	0	(64)	0	15,110	0	1,203	1,203	119	XXX.....
150870	10	3		04/06/2010.	SANFORD C BERNSTEIN & CO, LL.....	456,000	14,967	XXX	14,680	13,161	10	0	0	10	0	14,680	0	287	287	17	XXX.....
15189T	10	7		09/07/2010.	Various.....	3,983,000	54,717	XXX	58,293	41,934	690	0	0	690	0	58,293	0	(3,577)	(3,577)	955	XXX.....
156700	10	6		06/25/2010.	BNY CONVERGEX EXECUTION SC.....	1,030,000	35,349	XXX	35,238	15,932	41	0	0	41	0	35,238	0	111	111	428	XXX.....
156708	10	9		11/30/2010.	Various.....	1,224,000	73,157	XXX	74,688	9,986	(457)	0	0	(457)	0	74,688	0	(1,531)	(1,531)	0	XXX.....
125269	10	0		09/07/2010.	Various.....	226,000	18,853	XXX	22,382	0	0	0	0	0	0	22,382	0	(3,529)	(3,529)	34	XXX.....
167250	10	9	F	11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
168615	10	2		05/20/2010.	Various.....	1,279,000	16,048	XXX	17,986	8,852	(63)	0	0	(63)	0	17,986	0	(1,938)	(1,938)	51	XXX.....
16934Q	10	9		10/08/2010.	Various.....	6,000,000	23,949	XXX	23,377	0	0	0	0	0	0	23,377	0	572	572	1,385	XXX.....
169656	10	5		11/30/2010.	GOLDMAN SACHS & CO.....	112,000	28,251	XXX	16,292	0	0	0	0	0	0	16,292	0	11,959	11,959	0	XXX.....

SCHEDULE D - PART 4

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

E14.39

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21					
CUSIP Identification			Description		Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Maturity Date	
169905	10	6	CHOICE HOTELS INTERNATIONAL INC.....		11/30/2010.		Various.....		860.000		29,743		XXX.....		30,919		0		0		0		0		0		30,919		0		(1,176)		(1,176)		17		XXX.....			
171340	10	2	CHURCH & DWIGHT CO.....		08/04/2010.		Various.....		431.000		28,519		XXX.....		26,605		18,135		(4)		0		0		(4)		26,605		0		1,914		1,914		64		XXX.....			
171779	30	9	CIENA CORP.....		04/07/2010.		Various.....		1,810.000		26,893		XXX.....		20,079		19,620		458		0		0		458		20,079		0		6,814		6,814		0		XXX.....			
125509	10	9	CIGNA CORP.....		11/30/2010.		Various.....		900.000		31,262		XXX.....		31,149		17,988		608		0		0		608		31,149		0		113		113		0		XXX.....			
171798	10	1	CIMAREX ENERGY CO.....		11/30/2010.		Various.....		1,174.000		83,564		XXX.....		75,224		10,594		108		0		0		108		75,224		0		8,340		8,340		53		XXX.....			
172062	10	1	CINCINNATI FINANCIAL CORP.....		09/07/2010.		BNY CONVERGEX EXECUTION SC.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
172908	10	5	CINTAS CORP.....		11/30/2010.		Various.....		680.000		17,599		XXX.....		18,556		7,815		107		0		0		107		18,556		0		(957)		(957)		320		XXX.....			
125581	80	1	CIT GROUP INC.....		09/07/2010.		BNY CONVERGEX EXECUTION SC.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
177376	10	0	CITRIX SYSTEMS INC.....		09/07/2010.		Various.....		336.000		17,871		XXX.....		13,632		13,731		(359)		(0)		0		(359)		13,632		0		4,239		4,239		0		XXX.....			
18451C	10	9	CLEAR CHANNEL OUTDOOR HOLDINGS INC.....		03/04/2010.		Various.....		1,020.000		10,296		XXX.....		11,182		10,598		585		0		0		585		11,182		0		(887)		(887)		0		XXX.....			
18683K	10	1	CLIFFS NATURAL RESOURCES INC.....		10/08/2010.		Various.....		227.000		15,156		XXX.....		13,736		0		0		0		0		0		13,736		0		1,420		1,420		32		XXX.....			
125896	10	0	CMS ENERGY CORP.....		09/07/2010.		Various.....		1,910.000		31,524		XXX.....		30,219		10,805		87		0		0		87		30,219		0		1,305		1,305		419		XXX.....			
126117	10	0	CNA FINANCIAL CORP.....		11/30/2010.		Various.....		1,960.000		51,597		XXX.....		45,789		40,800		(1,842)		0		0		(1,842)		45,789		0		5,808		5,808		0		XXX.....			
N20935	20	6	CNH GLOBAL N.V.....		F. 08/04/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
189754	10	4	COACH INC.....		11/30/2010.		Various.....		803.000		35,238		XXX.....		29,715		29,334		381		0		0		381		29,715		0		5,523		5,523		208		XXX.....			
191219	10	4	COCA-COLA ENTERPRISES INC.....		10/05/2010.		Various.....		1,513.000		39,611		XXX.....		34,439		19,716		(446)		0		0		(446)		34,439		0		5,172		5,172		207		XXX.....			
19122T	10	9	COCA-COLA ENTERPRISES INC.....		11/30/2010.		SANFORD C BERNSTEIN & CO, LL.....		400.000		9,496		XXX.....		10,556		0		0		0		0		0		10,556		0		(1,060)		(1,060)		4,048		XXX.....			
200340	10	7	COMERICA INC.....		06/25/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
200525	10	3	COMMERCE BANCSHARES INC.....		06/25/2010.		Various.....		638.000		24,858		XXX.....		24,719		7,744		134		0		0		134		24,719		0		139		139		150		XXX.....			
203372	10	7	COMMSCOPE INC.....		11/30/2010.		Various.....		1,000.000		26,337		XXX.....		27,053		9,020		322		0		0		322		27,053		0		(716)		(716)		0		XXX.....			
203668	10	8	COMMUNITY HEALTH SYSTEMS INC.....		10/08/2010.		Various.....		964.000		32,195		XXX.....		31,252		11,036		11		0		0		11		31,252		0		942		942		0		XXX.....			
204166	10	2	COMMVAULT SYSTEMS INC.....		11/30/2010.		CREDIT SUISSE SECURITIES (US.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
20451N	10	1	COMPASS MINERALS INTERNATIONAL INC.....		04/07/2010.		Various.....		380.000		29,551		XXX.....		25,987		25,532		455		0		0		455		25,987		0		3,564		3,564		148		XXX.....			
205638	10	9	COMPUWARE CORP.....		09/07/2010.		GOLDMAN SACHS & CO.....		2,902.000		22,273		XXX.....		23,677		0		0		0		0		0		23,677		0		(1,404)		(1,404)		0		XXX.....			
205887	10	2	CONAGRA FOODS INC.....		11/30/2010.		Various.....		2,090.000		46,350		XXX.....		50,718		0		0		0		0		0		50,718		0		(4,367)		(4,367)		892		XXX.....			
20605P	10	1	CONCHO RESOURCES INC.....		06/25/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
20854P	10	9	CONSOL ENERGY INC.....		11/30/2010.		SANFORD C BERNSTEIN & CO, LL.....		40.000		1,681		XXX.....		1,567		0		0		0		0		0		1,567		0		115		115		4		XXX.....			
209115	10	4	CONSOLIDATED EDISON INC.....		06/28/2010.		Various.....		200.000		8,680		XXX.....		9,105		8,632		47		0		0		47		9,105		0		(424)		(424)		113		XXX.....			
21036P	10	8	CONSTELLATION BRANDS INC. (CL A).....		10/08/2010.		ITG INC.....		920.000		17,185		XXX.....		15,969		0		0		0		0		0		15,969		0		1,216		1,216		0		XXX.....			
210371	10	0	CONSTELLATION ENERGY GROUP INC.....		11/30/2010.		Various.....		3,517.000		113,477		XXX.....		125,595		71,043		1,003		0		0		1,003		125,595		0		(12,118)		(12,118)		1,427		XXX.....			
212485	10	6	CONVERGYS CORP.....		04/07/2010.		Various.....		1,430.000		18,034		XXX.....		16,255		15,373		883		0		0		883		16,255		0		1,778		1,778		0		XXX.....			
205944	10	1	CON-WAY INC.....		11/30/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
216648	40	2	COOPER COS.....		10/08/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
217204	10	6	COPART INC.....		10/08/2010.		Various.....		550.000		19,227		XXX.....		19,848		0		0		0		0		0		19,848		0		(621)		(621)		0		XXX.....			
21871D	10	3	CORELOGIC INC.....		11/30/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
219023	10	8	CORN PRODUCTS INTERNATIONAL INC.....		11/30/2010.		Various.....		310.000		12,545		XXX.....		10,660		0		0		0		0		0		10,660		0		1,885		1,885		70		XXX.....			
22025Y	40	7	CORRECTIONS CORP. OF AMERICA.....		03/03/2010.		CREDIT SUISSE SECURITIES (US.....		740.000		15,546		XXX.....		18,409		17,922		238		0		0		238		18,409		0		(2,863)		(2,863)		0		XXX.....			
222862	10	4	COVENTRY HEALTH CARE INC.....		11/30/2010.		Various.....		3,616.000		76,021		XXX.....		88,054		43,236		1,496		0		0		1,496		88,054		0		(12,032)		(12,032)		0		XXX.....			
224399	10	5	CRANE CO.....		11/30/2010.		Various.....		520.000		17,759		XXX.....		16,689		15,922		767		0		0		767		16,689		0		1,070		1,070		222		XXX.....			
228227	10	4	CROWN CASTLE INTERNATIONAL CORP.....		06/25/2010.		Various.....		0		0		XXX.....		0		0		0		0		0		0		0		0		0		0		0		XXX.....			
228368	10	6	CROWN HOLDINGS INC.....		03/03/2010.		CREDIT SUISSE SECURITIES (US.....		497.000		13,530		XXX.....		12,674		12,534		(48)		0		0		(48)		12,674		0		856		856		0		XXX.....			
12642X	10	6	CTC MEDIA INC.....		04/06/2010.		Various.....		1,034.000		17,937		XXX.....		14,299		15,198		(1,122)		0		0		(1,122)		14,299		0		3,638		3,638		57		XXX.....			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
229899	10	9		09/07/2010.	CULLEN/FROST BANKERS INC.....	88.000	4,664	XXX	4,760	0	0	0	0	0	0	4,760	0	(96)	(96)	74	XXX
231021	10	6		11/30/2010.	CUMMINS INC.....	933.000	73,344	XXX	51,024	22,013	481	(0)	0	481	0	51,024	0	22,319	22,319	337	XXX
232806	10	9		06/25/2010.	CYPRESS SEMICONDUCTOR CORP.....	4,630.000	51,334	XXX	53,529	21,437	353	0	0	353	0	53,529	0	(2,195)	(2,195)	0	XXX
232820	10	0		11/30/2010.	CYTEC INDUSTRIES INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
23331A	10	9		03/04/2010.	D.R. HORTON INC.....	2,360.000	29,542	XXX	26,259	25,653	606	0	0	606	0	26,259	0	3,283	3,283	89	XXX
237194	10	5		08/04/2010.	DARDEN RESTAURANTS INC.....	55.000	2,332	XXX	2,475	0	0	0	0	0	0	2,475	0	(143)	(143)	31	XXX
23918K	10	8		11/30/2010.	DAVITA INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
242370	10	4		05/20/2010.	DEAN FOODS CO.....	1,826.000	23,908	XXX	32,466	32,472	(485)	0	0	(485)	0	32,466	0	(8,559)	(8,559)	0	XXX
24522P	10	3		08/04/2010.	DEL MONTE FOODS CO.....	1,140.000	15,617	XXX	16,909	0	0	0	0	0	0	16,909	0	(1,292)	(1,292)	113	XXX
249030	10	7		08/04/2010.	DENTSPLY INTERNATIONAL INC.....	320.000	10,373	XXX	11,195	11,254	(60)	0	0	(60)	0	11,195	0	(822)	(822)	40	XXX
251893	10	3		10/08/2010.	DEVRY INC.....	457.000	23,285	XXX	25,880	18,721	(29)	0	0	(29)	0	25,880	0	(2,595)	(2,595)	29	XXX
253393	10	2		09/07/2010.	DICKS SPORTING GOODS INC.....	340.000	8,878	XXX	9,259	0	0	0	0	0	0	9,259	0	(380)	(380)	0	XXX
253651	10	3		05/20/2010.	DIEBOLD INC.....	1,511.000	45,899	XXX	41,364	42,391	(1,670)	0	0	(1,670)	0	41,364	0	4,535	4,535	611	XXX
253868	10	3		10/08/2010.	DIGITAL REALTY TRUST INC.....	314.000	19,080	XXX	18,586	0	0	0	0	0	0	18,586	0	493	493	79	XXX
254709	10	8		11/30/2010.	DISCOVER FINANCIAL SERVICES.....	2,360.000	34,744	XXX	34,463	22,359	268	0	0	268	0	34,463	0	281	281	88	XXX
25470F	10	4		11/30/2010.	DISCOVERY COMMUNICATIONS INC. (SER.....	1,180.000	49,679	XXX	44,683	0	0	0	0	0	0	44,683	0	4,996	4,996	0	XXX
25470F	30	2		06/25/2010.	DISCOVERY COMMUNICATIONS INC. (SER.....	1,382.000	43,735	XXX	38,804	22,542	527	0	0	527	0	38,804	0	4,931	4,931	0	XXX
25470M	10	9		08/04/2010.	DISH NETWORK CORP. (CL A).....	830.000	16,849	XXX	18,066	0	0	0	0	0	0	18,066	0	(1,217)	(1,217)	0	XXX
25659T	10	7		11/30/2010.	DOLBY LABORATORIES INC. (CL A).....	487.000	29,089	XXX	26,948	10,023	(82)	0	0	(82)	0	26,948	0	2,141	2,141	0	XXX
256677	10	5		04/07/2010.	DOLLAR GENERAL CORP.....	630.000	16,880	XXX	15,326	0	0	0	0	0	0	15,326	0	1,553	1,553	0	XXX
256746	10	8		08/04/2010.	DOLLAR TREE INC.....	247.500	10,453	XXX	10,151	0	0	0	0	0	0	10,151	0	302	302	0	XXX
257559	20	3		10/08/2010.	DOMTAR CORP.....	346.000	22,450	XXX	18,141	0	0	0	0	0	0	18,141	0	4,309	4,309	46	XXX
257651	10	9		11/30/2010.	DONALDSON CO. INC.....	781.000	38,787	XXX	33,263	28,076	35	(0)	0	35	0	33,263	0	5,524	5,524	167	XXX
25960P	10	9		09/07/2010.	DOUGLAS EMMETT INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
260003	10	8		04/07/2010.	DOVER CORP.....	340.000	15,961	XXX	14,445	14,147	297	0	0	297	0	14,445	0	1,517	1,517	88	XXX
233293	10	9		09/07/2010.	DPL INC.....	2,690.000	69,664	XXX	71,306	31,740	56	0	0	56	0	71,306	0	(1,642)	(1,642)	623	XXX
26138E	10	9		11/30/2010.	DR PEPPER SNAPPLE GROUP INC.....	1,240.000	45,247	XXX	43,576	6,792	212	0	0	212	0	43,576	0	1,671	1,671	301	XXX
261608	10	3		10/08/2010.	DRESSER-RAND GROUP INC.....	930.000	34,788	XXX	30,688	0	0	0	0	0	0	30,688	0	4,100	4,100	0	XXX
233331	10	7		09/07/2010.	DTE ENERGY CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
264411	50	5		04/07/2010.	DUKE REALTY CORP.....	1,430.000	18,595	XXX	18,024	17,403	621	0	0	621	0	18,024	0	572	572	243	XXX
26483E	10	0		03/03/2010.	CREDIT SUISSE SECURITIES (US.....	101.000	7,089	XXX	8,354	8,437	(166)	0	0	(166)	0	8,354	0	(1,265)	(1,265)	35	XXX
269246	40	1		08/04/2010.	E*TRADE FINANCIAL CORP.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
27579R	10	4		11/30/2010.	EAST WEST BANCORP INC.....	1,980.000	33,859	XXX	31,606	0	0	0	0	0	0	31,606	0	2,253	2,253	34	XXX
277432	10	0		11/30/2010.	EASTMAN CHEMICAL CO.....	345.000	24,653	XXX	21,639	0	0	0	0	0	0	21,639	0	3,014	3,014	75	XXX
278058	10	2		11/30/2010.	EATON CORP.....	322.000	24,947	XXX	20,689	20,486	204	0	0	204	0	20,689	0	4,257	4,257	389	XXX
278265	10	3		09/07/2010.	EATON VANCE CORP.....	30.000	847	XXX	949	0	0	0	0	0	0	949	0	(102)	(102)	10	XXX
278768	10	6		10/08/2010.	ECHOSTAR CORP.....	920.000	17,734	XXX	18,385	0	0	0	0	0	0	18,385	0	(651)	(651)	0	XXX
285512	10	9		11/30/2010.	ELECTRONIC ARTS INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
29100P	10	2		11/30/2010.	EMERGENCY MEDICAL SERVICES CORP. (.....	597.000	29,713	XXX	31,666	0	0	0	0	0	0	31,666	0	(1,953)	(1,953)	0	XXX
29264F	20	5		11/30/2010.	ENDO PHARMACEUTICALS HOLDINGS INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G30397	10	6		10/08/2010.	ENDURANCE SPECIALTY HOLDINGS LTD.....	1,440.000	55,182	XXX	54,042	18,243	180	(0)	0	180	0	54,042	0	1,140	1,140	535	XXX
29265N	10	8		11/30/2010.	ENERGEN CORP.....	545.000	24,484	XXX	24,998	0	0	0	0	0	0	24,998	0	(514)	(514)	58	XXX
29266R	10	8		11/30/2010.	ENERGIZER HOLDINGS INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29358Q 10 9	ENSCO PLC ADS.....			03/04/2010.	Various.....	534.000	24,250	XXX	22,677	21,168	1,335	0	0	1,335	0	22,677	0	1,573	1,573	6	XXX....
294429 10 5	EQUIFAX INC.....			06/25/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
29476L 10 7	EQUITY RESIDENTIAL.....			11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
29530P 10 2	ERIE INDEMNITY CO. (CL A).....			04/06/2010.	Various.....	640.000	26,475	XXX	25,527	15,608	375	0	0	375	0	25,527	0	949	949	307	XXX....
297178 10 5	ESSEX PROPERTY TRUST INC.....			11/30/2010.	Various.....	367.000	36,827	XXX	35,758	9,202	311	0	0	311	0	35,758	0	1,069	1,069	255	XXX....
518439 10 4	ESTEE LAUDER COS. (CL A).....			10/08/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
G3223R 10 8	EVEREST RE GROUP LTD.....		R	09/07/2010.	Various.....	473.000	37,375	XXX	39,210	21,420	(118)	0	0	(118)	0	39,210	0	(1,835)	(1,835)	465	XXX....
30065@ 11 5	EXCEL HOMES ACQUISITION CORP.....			06/01/2010.	Various.....	360.000	0	XXX	0	0	99	0	99	0	0	0	0	0	0	0	XXX....
269279 40 2	EXCO RESOURCES INC.....			04/07/2010.	Various.....	1,040.000	20,090	XXX	22,936	22,079	857	0	0	857	0	22,936	0	(2,846)	(2,846)	31	XXX....
30212P 10 5	EXPEDIA INC.....			11/30/2010.	Various.....	2,871.000	67,321	XXX	71,709	28,538	1,050	0	0	1,050	0	71,709	0	(4,388)	(4,388)	192	XXX....
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN.....			09/07/2010.	Various.....	624.000	26,248	XXX	22,299	11,461	150	(0)	0	150	0	22,299	0	3,950	3,950	57	XXX....
30225X 10 3	EXTERRAN HOLDINGS INC.....			11/30/2010.	Various.....	3,941.000	94,426	XXX	88,157	46,547	(1,100)	(0)	0	(1,100)	0	88,157	0	6,269	6,269	0	XXX....
315616 10 2	F5 NETWORKS INC.....			06/25/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
303075 10 5	FACTSET RESEARCH SYSTEMS INC.....			10/08/2010.	Various.....	177.000	14,062	XXX	11,711	11,659	52	0	0	52	0	11,711	0	2,351	2,351	95	XXX....
307000 10 9	FAMILY DOLLAR STORES INC.....			11/30/2010.	GOLDMAN SACHS & CO.....	153.000	6,804	XXX	6,271	0	0	0	0	0	0	6,271	0	533	533	32	XXX....
313747 20 6	FEDERAL REALTY INVESTMENT TRUST.....			11/30/2010.	Various.....	516.000	39,191	XXX	36,068	34,944	1,125	0	0	1,125	0	36,068	0	3,123	3,123	979	XXX....
313549 40 4	FEDERAL-MOGUL CORP.....			10/08/2010.	Various.....	1,660.000	28,689	XXX	29,568	0	0	0	0	0	0	29,568	0	(879)	(879)	0	XXX....
314211 10 3	FEDERATED INVESTORS INC.....			09/07/2010.	GOLDMAN SACHS & CO.....	450.000	9,838	XXX	9,493	0	0	0	0	0	0	9,493	0	345	345	0	XXX....
31620R 10 5	FIDELITY NATIONAL FINANCIAL INC.....			10/08/2010.	ITG INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
31620M 10 6	FIDELITY NATIONAL INFORMATION SERV.....			09/07/2010.	Various.....	1,080.000	27,800	XXX	27,806	11,720	33	0	0	33	0	27,806	0	(7)	(7)	25	XXX....
316773 10 0	FIFTH THIRD BANCORP.....			11/30/2010.	Various.....	5,000.000	62,153	XXX	53,798	38,318	1,305	0	0	1,305	0	53,798	0	8,356	8,356	112	XXX....
31847R 10 2	FIRST AMERICAN FINANCIAL CORP.....			06/25/2010.	BNY CONVERGEX EXECUTION SC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
31946M 10 3	FIRST CITIZENS BANCSHARES INC. (CL.....			11/30/2010.	Various.....	143.000	26,007	XXX	25,453	14,761	(186)	0	0	(186)	0	25,453	0	554	554	21	XXX....
320517 10 5	FIRST HORIZON NATIONAL CORP.....			03/04/2010.	BNY CONVERGEX EXECUTION SC.....	830.000	10,762	XXX	11,317	11,122	195	0	0	195	0	11,317	0	(554)	(554)	0	XXX....
337932 10 7	FIRSTENERGY CORP.....			08/04/2010.	ITG INC.....	224.000	8,452	XXX	8,067	0	0	0	0	0	0	8,067	0	385	385	123	XXX....
337738 10 8	FISERV INC.....			11/30/2010.	Various.....	697.000	35,346	XXX	35,101	8,726	(40)	0	0	(40)	0	35,101	0	245	245	0	XXX....
302445 10 1	FLIR SYSTEMS INC.....			09/07/2010.	Various.....	1,257.000	33,841	XXX	37,065	17,342	(779)	0	0	(779)	0	37,065	0	(3,223)	(3,223)	0	XXX....
343498 10 1	FLOWERS FOODS INC.....			09/07/2010.	Various.....	1,126.000	28,925	XXX	27,289	9,742	(2)	0	0	(2)	0	27,289	0	1,636	1,636	91	XXX....
34354P 10 5	FLOWSERVE CORP.....			09/07/2010.	Various.....	331.000	31,839	XXX	33,058	20,797	842	0	0	842	0	33,058	0	(1,219)	(1,219)	62	XXX....
343412 10 2	FLUOR CORP.....			08/04/2010.	Various.....	955.000	44,863	XXX	41,773	9,909	(187)	0	0	(187)	0	41,773	0	3,090	3,090	52	XXX....
30249U 10 1	FMC TECHNOLOGIES INC.....			05/20/2010.	CREDIT SUISSE SECURITIES (US.....	202.000	11,497	XXX	13,863	0	0	0	0	0	0	13,863	0	(2,366)	(2,366)	0	XXX....
344849 10 4	FOOT LOCKER INC.....			11/30/2010.	Various.....	1,320.000	21,374	XXX	20,390	0	0	0	0	0	0	20,390	0	984	984	453	XXX....
345838 10 6	FOREST LABORATORIES INC.....			10/08/2010.	Various.....	1,260.000	38,306	XXX	38,053	24,083	52	0	0	52	0	38,053	0	253	253	0	XXX....
349631 10 1	FORTUNE BRANDS INC.....			06/25/2010.	Various.....	324.000	13,933	XXX	13,905	12,528	(145)	(0)	0	(145)	0	13,905	0	28	28	113	XXX....
349882 10 0	FOSSIL INC.....			08/04/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
35906A 10 8	FRONTIER COMMUNICATIONS CORP.....			11/30/2010.	Various.....	5,210.000	45,375	XXX	40,591	0	0	0	0	0	0	40,591	0	4,785	4,785	838	XXX....
G3682E 12 7	FRONTLINE LTD. ADS.....		F.	05/21/2010.	Various.....	560.000	16,834	XXX	16,089	14,206	772	0	0	772	0	16,089	0	744	744	140	XXX....
36467W 10 9	GAMESTOP CORP. (CL A).....			11/30/2010.	Various.....	290.000	5,875	XXX	5,921	0	0	0	0	0	0	5,921	0	(46)	(46)	0	XXX....
364730 10 1	GANNETT CO. INC.....			05/21/2010.	Various.....	1,630.000	25,046	XXX	25,513	24,206	1,308	0	0	1,308	0	25,513	0	(467)	(467)	65	XXX....
H2906T 10 9	GARMIN LTD.....		F.	11/30/2010.	Various.....	1,869.000	57,157	XXX	56,607	29,472	67	0	0	68	0	56,607	0	550	550	1,349	XXX....
369300 10 8	GENERAL CABLE CORP.....			11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
37244E 10 7	GENON ENERGY INC.....			12/08/2010.	Various.....	0.200	0	XXX	1	0	0	0	0	0	0	1	0	(1)	(1)	0	XXX....
371901 10 9	GENTEX CORP.....			09/07/2010.	Various.....	1,019.000	19,139	XXX	18,644	11,603	(89)	0	0	(89)	0	18,644	0	494	494	254	XXX....

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
372460	10	5		11/30/2010.	SANFORD C BERNSTEIN & CO, LL	57.000	2,727	XXX	2,280	0	0	0	0	0	0	2,280	0	447	447	23	XXX
37940X	10	2		06/25/2010.	Various	913.000	37,228	XXX	46,775	40,934	(894)	0	0	(894)	0	46,775	0	(9,547)	(9,547)	29	XXX
384109	10	4		05/20/2010.	Various	872.000	27,367	XXX	25,558	24,570	638	0	0	638	0	25,558	0	1,809	1,809	295	XXX
391164	10	0		11/30/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
395259	10	4		06/25/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
401617	10	5		11/30/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
093671	10	5		09/07/2010.	Various	2,953.000	45,217	XXX	51,419	20,810	(1,921)	0	0	(1,921)	0	51,419	0	(6,202)	(6,202)	346	XXX
423074	10	3		11/30/2010.	Various	1,409.000	64,087	XXX	60,934	51,013	(30)	(0)	0	(30)	0	60,934	0	3,153	3,153	1,127	XXX
410345	10	2		03/03/2010.	CREDIT SUISSE SECURITIES (US	466.000	12,204	XXX	11,871	11,091	631	0	0	631	0	11,871	0	333	333	0	XXX
411310	10	5		11/30/2010.	Various	496.000	25,834	XXX	19,971		0	0	0	0	0	19,971	0	5,863	5,863	0	XXX
412822	10	8		11/30/2010.	Various	480.000	14,962	XXX	12,870	0	0	0	0	0	0	12,870	0	2,092	2,092	48	XXX
413875	10	5		11/30/2010.	GOLDMAN SACHS & CO		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
415864	10	7		11/30/2010.	Various	1,654.000	43,556	XXX	48,204	18,693	308	0	0	308	0	48,204	0	(4,648)	(4,648)	306	XXX
418056	10	7		11/30/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
419870	10	0		09/07/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
404132	10	2		11/30/2010.	Various	1,180.000	31,380	XXX	32,351	18,181	347	0	0	347	0	32,351	0	(971)	(971)	372	XXX
42217K	10	6		11/30/2010.	Various	413.000	19,327	XXX	18,949	17,728	672	0	0	672	0	18,949	0	377	377	974	XXX
421933	10	2		05/20/2010.	CREDIT SUISSE SECURITIES (US	2,099.000	16,324	XXX	15,719	14,613	364	0	0	364	0	15,719	0	606	606	0	XXX
42222G	10	8		11/30/2010.	Various	810.000	21,203	XXX	20,180		0	0	0	0	0	20,180	0	1,023	1,023	0	XXX
42330P	10	7		05/21/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
423452	10	1		06/25/2010.	Various	967.000	36,150	XXX	37,408	19,940	853	0	0	853	0	37,408	0	(1,258)	(1,258)	42	XXX
806407	10	2		11/30/2010.	Various	236.000	13,283	XXX	12,352	12,414	(62)	0	0	(62)	0	12,352	0	932	932	0	XXX
G4412G	10	1	R	11/30/2010.	Various	595.000	31,627	XXX	24,311	24,139	172	(0)	0	172	0	24,311	0	7,316	7,316	263	XXX
427866	10	8		09/07/2010.	Various	1,292.000	60,248	XXX	46,585	46,241	345	0	0	345	0	46,585	0	13,662	13,662	718	XXX
42822Q	10	0		10/04/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
431571	10	8		11/30/2010.	Various	1,688.000	33,805	XXX	36,315	10,927	(42)	0	0	(42)	0	36,315	0	(2,510)	(2,510)	311	XXX
431475	10	2		11/30/2010.	Various	1,635.000	49,122	XXX	42,517	29,748	(85)	0	0	(85)	0	42,517	0	6,605	6,605	75	XXX
436440	10	1		10/08/2010.	Various	4,300.000	63,437	XXX	69,000	20,880	374	(0)	0	374	0	69,000	0	(5,563)	(5,563)	0	XXX
440452	10	0		11/30/2010.	Various	1,109.000	46,661	XXX	45,690	0	0	0	0	0	0	45,690	0	972	972	86	XXX
441060	10	0		10/08/2010.	Various	626.000	34,223	XXX	30,700	28,050	(1,412)	0	0	(1,412)	0	30,700	0	3,524	3,524	0	XXX
44106M	10	2		08/04/2010.	Various	1,030.000	22,792	XXX	23,631	19,442	(329)	0	0	(329)	0	23,631	0	(840)	(840)	887	XXX
44107P	10	4		08/04/2010.	Various	2,630.000	39,177	XXX	31,487	28,592	754	0	0	754	0	31,487	0	7,691	7,691	33	XXX
443510	20	1		11/30/2010.	Various	1,043.000	52,319	XXX	48,863	43,516	(169)	0	0	(169)	0	48,863	0	3,457	3,457	452	XXX
443683	10	7		11/30/2010.	Various	1,800.000	21,004	XXX	23,970	9,611	22	0	0	22	0	23,970	0	(2,965)	(2,965)	687	XXX
444859	10	2		11/30/2010.	Various	1,860.000	93,749	XXX	84,963	74,613	2,803	0	0	2,803	0	84,963	0	8,786	8,786	0	XXX
446150	10	4		10/08/2010.	Various	1,000.000	6,044	XXX	5,897	0	0	0	0	0	0	5,897	0	147	147	15	XXX
447011	10	7		09/07/2010.	Various	3,200.000	34,858	XXX	36,482	26,870	394	0	0	394	0	36,482	0	(1,624)	(1,624)	346	XXX
44919P	50	8		08/04/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
451734	10	7		11/30/2010.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
449934	10	8		02/26/2010.	TENDER TRANSACTION	570.000	12,540	XXX	11,988	12,004	(16)	0	0	(16)	0	11,988	0	552	552	0	XXX
45666Q	10	2		10/08/2010.	Various	200.000	7,089	XXX	6,095	0	0	0	0	0	0	6,095	0	994	994	0	XXX
G47791	10	1		09/07/2010.	Various	330.000	11,365	XXX	12,541	0	0	0	0	0	0	12,541	0	(1,175)	(1,175)	0	XXX

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CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
458118	10	6		06/25/2010.	Various.....	3,990.000	22,662	XXX	24,479	19,345	(529)	0	0	(529)	0	24,479	0	(1,817)	(1,817)	0	XXX
45822P	10	5		11/30/2010.	Various.....	1,990.000	90,322	XXX	89,482	52,068	772	0	0	772	0	89,482	0	840	840	1,820	XXX
45841N	10	7		10/08/2010.	Various.....	2,180.000	36,858	XXX	37,899	21,264	246	0	0	246	0	37,899	0	(1,041)	(1,041)	0	XXX
45840J	10	7		07/30/2010.	Various.....	1,007.000	33,550	XXX	28,975	12,397	(67)	0	0	(67)	0	28,975	0	4,574	4,574	99	XXX
45865V	10	0		10/08/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
459506	10	1		10/08/2010.	Various.....	938.000	43,239	XXX	40,843	20,981	171	0	0	171	0	40,843	0	2,396	2,396	385	XXX
459902	10	2		11/30/2010.	Various.....	708.000	12,003	XXX	13,173	10,511	332	0	0	332	0	13,173	0	(1,170)	(1,170)	42	XXX
460146	10	3		11/30/2010.	Various.....	2,130.000	50,982	XXX	56,404	35,350	1,135	0	0	1,135	0	56,404	0	(5,421)	(5,421)	392	XXX
460335	20	1		11/30/2010.	Various.....	1,670.000	41,262	XXX	43,762	14,510	106	0	0	106	0	43,762	0	(2,501)	(2,501)	0	XXX
460690	10	0		10/08/2010.	Various.....	3,600.000	34,883	XXX	30,463	0	0	0	0	0	0	30,463	0	4,419	4,419	0	XXX
46069S	10	9		10/08/2010.	Various.....	5,170.000	62,669	XXX	72,119	10,585	(231)	0	0	(231)	0	72,119	0	(9,449)	(9,449)	460	XXX
461202	10	3		11/30/2010.	Various.....	694.000	27,891	XXX	24,252	0	0	0	0	0	0	24,252	0	3,639	3,639	0	XXX
G491BT	10	8		04/07/2010.	Various.....	1,328.000	29,825	XXX	30,085	27,953	(711)	0	0	(711)	0	30,085	0	(260)	(260)	123	XXX
462846	10	6		10/08/2010.	Various.....	716.000	17,185	XXX	17,094	10,697	342	0	0	342	0	17,094	0	91	91	30	XXX
464287	48	1		09/07/2010.	Various.....	3,155.000	145,787	XXX	143,861	55,315	562	0	0	562	0	143,861	0	1,926	1,926	49	XXX
464287	47	3		10/08/2010.	Various.....	2,510.000	98,001	XXX	93,935	33,255	629	0	0	629	0	93,935	0	4,066	4,066	197	XXX
465685	10	5		11/30/2010.	Various.....	822.000	48,785	XXX	44,431	13,543	39	0	0	39	0	44,431	0	4,354	4,354	551	XXX
450911	10	2		11/30/2010.	Various.....	809.000	38,051	XXX	41,296	33,624	500	0	0	500	0	41,296	0	(3,245)	(3,245)	416	XXX
45068B	10	9		10/08/2010.	SANFORD C BERNSTEIN & CO, LL	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
708160	10	6		05/21/2010.	SANFORD C BERNSTEIN & CO, LL	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
832696	40	5		10/08/2010.	Various.....	365.000	21,514	XXX	22,062	0	0	0	0	0	0	22,062	0	(548)	(548)	61	XXX
469814	10	7		06/25/2010.	Various.....	504.000	20,227	XXX	21,338	0	0	0	0	0	0	21,338	0	(1,111)	(1,111)	0	XXX
47102X	10	5		04/06/2010.	Various.....	1,146.000	16,569	XXX	15,395	15,199	(34)	0	0	(34)	0	15,395	0	1,174	1,174	0	XXX
471109	10	8		05/21/2010.	SANFORD C BERNSTEIN & CO, LL	640.000	17,177	XXX	20,580	15,146	341	0	0	341	0	20,580	0	(3,403)	(3,403)	81	XXX
46612J	50	7		06/25/2010.	Various.....	2,280.000	26,469	XXX	19,364	18,480	480	(0)	0	480	0	19,364	0	7,105	7,105	0	XXX
472319	10	2		06/25/2010.	Various.....	707.000	16,504	XXX	17,017	11,390	(111)	0	0	(111)	0	17,017	0	(514)	(514)	90	XXX
968223	20	6		11/30/2010.	Various.....	261.000	10,637	XXX	11,125	0	0	0	0	0	0	11,125	0	(488)	(488)	83	XXX
48020Q	10	7		11/30/2010.	Various.....	333.000	23,698	XXX	23,055	12,684	136	0	0	136	0	23,055	0	643	643	12	XXX
481165	10	8		10/08/2010.	Various.....	511.000	30,851	XXX	27,369	22,184	852	0	0	852	0	27,369	0	3,483	3,483	167	XXX
485170	30	2		11/30/2010.	GOLDMAN SACHS & CO.....	480.000	19,251	XXX	18,104	0	0	0	0	0	0	18,104	0	1,147	1,147	0	XXX
48238T	10	9		10/08/2010.	Various.....	580.000	7,387	XXX	8,886	0	0	0	0	0	0	8,886	0	(1,498)	(1,498)	0	XXX
48666K	10	9		08/04/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
48242W	10	6		11/30/2010.	GOLDMAN SACHS & CO.....	660.000	17,999	XXX	15,453	0	0	0	0	0	0	15,453	0	2,546	2,546	33	XXX
493267	10	8		04/07/2010.	Various.....	2,120.000	17,430	XXX	12,138	11,766	372	0	0	372	0	12,138	0	5,292	5,292	21	XXX
49446R	10	9		04/07/2010.	ITG INC.....	1,170.000	19,289	XXX	16,260	14,477	382	0	0	382	0	16,260	0	3,030	3,030	358	XXX
49460W	20	8		10/08/2010.	Various.....	1,579.000	67,584	XXX	60,159	46,686	544	0	0	544	0	60,159	0	7,425	7,425	0	XXX
495582	10	8		10/08/2010.	ITG INC.....	600.000	6,091	XXX	5,019	0	0	0	0	0	0	5,019	0	1,072	1,072	0	XXX
497266	10	6		11/30/2010.	SANFORD C BERNSTEIN & CO, LL	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
482480	10	0		10/08/2010.	Various.....	1,150.000	36,658	XXX	34,692	0	0	0	0	0	0	34,692	0	1,966	1,966	65	XXX
502424	10	4		09/07/2010.	Various.....	123.000	9,352	XXX	10,519	10,695	(176)	0	0	(176)	0	10,519	0	(1,166)	(1,166)	112	XXX
50540R	40	9		11/30/2010.	LABORATORY CORP. OF AMERICA HOLDIN.....	334.000	26,223	XXX	25,243	24,997	247	0	0	247	0	25,243	0	979	979	0	XXX
512807	10	8		10/08/2010.	SANFORD C BERNSTEIN & CO, LL	320.000	12,730	XXX	11,846	0	0	0	0	0	0	11,846	0	884	884	0	XXX
512815	10	1		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G54050 10 2	LAZARD LTD.....	F.	04/06/2010.	SANFORD C BERNSTEIN & CO, LL			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
521865 20 4	LEAR CORP.....		11/30/2010.	Various			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
524901 10 5	LEGG MASON INC.....		10/08/2010.	Various			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
524660 10 7	LEGGETT & PLATT INC.....		08/04/2010.	Various		560.000	11,762	XXX	12,129	0	0	0	0	0	0	12,129	0	(367)	(367)	140	XXX
52602E 10 2	LENDER PROCESSING SERVICES INC.....		05/20/2010.	Various		852.000	30,789	XXX	36,495	34,154	1,862	0	0	1,862	0	36,495	0	(5,706)	(5,706)	68	XXX
527288 10 4	LEUCADIA NATIONAL CORP.....		09/07/2010.	Various		760.000	17,611	XXX	17,740	10,943	289	0	0	289	0	17,740	0	(129)	(129)	0	XXX
529771 10 7	LEXMARK INTERNATIONAL INC.....		10/08/2010.	Various		843.000	31,802	XXX	24,458	14,809	121	0	0	121	0	24,458	0	7,343	7,343	0	XXX
530555 10 1	LIBERTY GLOBAL INC. (CL A).....		11/30/2010.	Various		1,260.000	41,003	XXX	29,761	20,157	(167)	0	0	(167)	0	29,761	0	11,243	11,243	0	XXX
53071M 30 2	LIBERTY MEDIA CORP.....		03/04/2010.	BNY CONVERGEX EXECUTION SC		600.000	19,421	XXX	14,501	14,328	173	0	0	173	0	14,501	0	4,920	4,920	0	XXX
53071M 70 8	LIBERTY MEDIA CORP. LIBERTY STARZ.....		09/07/2010.	Various			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
53071M 10 4	LIBERTY MEDIA HOLDING CORP. INTERA.....		05/21/2010.	SANFORD C BERNSTEIN & CO, LL		740.000	9,035	XXX	11,806	0	0	0	0	0	0	11,806	0	(2,771)	(2,771)	0	XXX
531172 10 4	LIBERTY PROPERTY TRUST.....		05/21/2010.	Various		910.000	29,422	XXX	29,488	24,648	472	0	0	472	0	29,488	0	(66)	(66)	798	XXX
53217V 10 9	LIFE TECHNOLOGIES CORP.....		11/30/2010.	Various		415.000	20,491	XXX	20,142	0	0	0	0	0	0	20,142	0	349	349	0	XXX
532716 10 7	LIMITED BRANDS INC.....		10/08/2010.	Various		2,490.000	61,019	XXX	48,660	47,715	756	0	0	756	0	48,660	0	12,359	12,359	2,857	XXX
532791 10 0	LINCARE HOLDINGS INC.....		06/16/2010.	Various		608.500	26,535	XXX	22,978	22,272	392	0	0	392	0	22,978	0	3,557	3,557	0	XXX
533900 10 6	LINCOLN ELECTRIC HOLDINGS INC.....		05/21/2010.	Various			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
535678 10 6	LINEAR TECHNOLOGY CORP.....		11/30/2010.	Various		981.000	29,628	XXX	29,098	24,127	(351)	(0)	0	(351)	0	29,098	0	529	529	555	XXX
501889 20 8	LKQ CORP.....		10/08/2010.	Various		1,278.000	25,965	XXX	25,152	11,754	(149)	0	0	(149)	0	25,152	0	814	814	0	XXX
544147 10 1	LORILLARD INC.....		09/07/2010.	Various		814.000	59,916	XXX	62,415	12,035	(203)	0	0	(203)	0	62,415	0	(2,500)	(2,500)	836	XXX
502161 10 2	LSI CORP.....		11/30/2010.	Various		8,450.000	47,162	XXX	43,155	18,631	302	0	0	302	0	43,155	0	4,007	4,007	0	XXX
549271 10 4	LUBRIZOL CORP.....		11/30/2010.	Various		680.000	60,594	XXX	52,731	37,132	(462)	0	0	(462)	0	52,731	0	7,863	7,863	429	XXX
552676 10 8	M.D.C. HOLDINGS INC.....		05/21/2010.	Various		1,210.000	38,971	XXX	38,537	37,558	979	(0)	0	979	0	38,537	0	434	434	505	XXX
554489 10 4	MACK-CALI REALTY CORP.....		08/04/2010.	Various		830.000	27,787	XXX	27,885	17,285	472	0	0	472	0	27,885	0	(97)	(97)	374	XXX
55616P 10 4	MACYS INC.....		11/30/2010.	Various		1,020.000	20,182	XXX	18,898	6,704	400	0	0	400	0	18,898	0	1,284	1,284	41	XXX
56418H 10 0	MANPOWER INC.....		04/07/2010.	Various		410.000	23,557	XXX	22,912	22,378	534	0	0	534	0	22,912	0	645	645	0	XXX
56845T 30 5	MARINER ENERGY.....		09/07/2010.	GOLDMAN SACHS & CO.....			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
570535 10 4	MARKEL CORP.....		05/21/2010.	SANFORD C BERNSTEIN & CO, LL			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
571748 10 2	MARSH & MCLENNAN COS.....		04/07/2010.	Various		896.000	21,332	XXX	19,851	17,885	(38)	0	0	(38)	0	19,851	0	1,481	1,481	251	XXX
571837 10 3	MARSHALL & ILSLEY CORP.....		06/25/2010.	BNY CONVERGEX EXECUTION SC			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
57383T 10 3	MARVEL ENTERTAINMENT.....		01/04/2010.	TENDER TRANSACTION.....		340.000	18,390	XXX	18,390	18,387	3	0	0	3	0	18,390	0	0	0	0	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.....	F.	10/08/2010.	Various		2,170.000	38,385	XXX	43,186	33,615	(834)	0	0	(834)	0	43,186	0	(4,801)	(4,801)	0	XXX
574599 10 6	MASCO CORP.....		11/30/2010.	Various		4,027.000	49,899	XXX	52,186	34,939	222	0	0	222	0	52,186	0	(2,287)	(2,287)	500	XXX
576206 10 6	MASSEY ENERGY CO.....		06/25/2010.	Various		649.000	22,024	XXX	24,732	14,283	(115)	0	0	(115)	0	24,732	0	(2,707)	(2,707)	45	XXX
577081 10 2	MATTEL INC.....		11/30/2010.	Various		2,121.000	48,572	XXX	46,015	15,385	18	0	0	18	0	46,015	0	2,557	2,557	0	XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC.....		09/07/2010.	GOLDMAN SACHS & CO.....			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
579064 10 6	MCAFFEE INC.....		11/30/2010.	Various		358.000	15,985	XXX	14,051	14,524	(473)	0	0	(473)	0	14,051	0	1,935	1,935	0	XXX
579780 20 6	MCCORMICK & CO. INC.....		11/30/2010.	Various		1,294.000	52,099	XXX	48,959	18,065	(80)	0	0	(80)	0	48,959	0	3,140	3,140	494	XXX
580037 10 9	MCDERMOTT INTERNATIONAL INC.....		06/25/2010.	GOLDMAN SACHS & CO.....		520.000	11,838	XXX	14,363	0	0	0	0	0	0	14,363	0	(2,525)	(2,525)	0	XXX
580645 10 9	MCGRAW-HILL COS.....		11/30/2010.	Various		1,130.000	36,508	XXX	37,582	21,111	352	0	0	352	0	37,582	0	(1,074)	(1,074)	599	XXX
552690 10 9	MDU RESOURCES GROUP INC.....		11/30/2010.	Various			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
582839 10 6	MEAD JOHNSON NUTRITION CO.....		05/20/2010.	CREDIT SUISSE SECURITIES (US		256.000	12,900	XXX	11,177	9,177	(213)	0	0	(213)	0	11,177	0	1,722	1,722	99	XXX
583334 10 7	MEADWESTVACO CORP.....		08/04/2010.	Various		230.000	5,683	XXX	6,642	6,585	57	0	0	57	0	6,642	0	(958)	(958)	101	XXX
58502B 10 6	MEDNAX INC.....		11/30/2010.	Various		875.000	50,768	XXX	50,693	37,869	200	(0)	0	200	0	50,693	0	74	74	0	XXX

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
589400	10	0		10/08/2010.	Various.....	764.000	31,121	XXX	31,476	14,919	(37)	0	0	(37)	0	31,476	0	(356)	(356)	858	XXX....
589433	10	1		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	340.000	11,302	XXX	11,385	0	0	0	0	0	0	11,385	0	(83)	(83)	78	XXX....
591708	10	2		11/30/2010.	Various.....	6,500.000	75,479	XXX	53,938	0	0	0	0	0	0	53,938	0	21,541	21,541	0	XXX....
592688	10	5		11/30/2010.	Various.....	299.000	35,993	XXX	32,425	19,948	(89)	0	0	(89)	0	32,425	0	3,568	3,568	0	XXX....
595017	10	4		05/20/2010.	Various.....	414.000	11,243	XXX	11,940	9,880	26	0	0	26	0	11,940	0	(697)	(697)	249	XXX....
595112	10	3		10/08/2010.	Various.....	5,440.000	44,687	XXX	50,629	20,275	(685)	(0)	0	(685)	0	50,629	0	(5,942)	(5,942)	0	XXX....
594901	10	0		09/07/2010.	Various.....	788.000	28,478	XXX	24,877	17,997	(98)	(0)	0	(98)	0	24,877	0	3,600	3,600	0	XXX....
601073	10	9		05/20/2010.	Various.....	304.000	32,067	XXX	21,818	21,705	(179)	0	0	(179)	0	21,818	0	10,249	10,249	0	XXX....
60467R	10	0		12/06/2010.	Various.....	5,640.000	61,194	XXX	73,964	47,642	1,065	0	0	1,065	0	73,964	0	(12,770)	(12,770)	0	XXX....
608190	10	4		09/07/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
60871R	20	9		11/30/2010.	Various.....	1,230.000	55,356	XXX	53,253	20,774	(276)	0	0	(276)	0	53,253	0	2,103	2,103	642	XXX....
615369	10	5		08/04/2010.	GOLDMAN SACHS & CO.....	1,130.000	25,124	XXX	32,014	0	0	0	0	0	0	32,014	0	(6,890)	(6,890)	119	XXX....
617700	10	9		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
55354G	10	0		10/08/2010.	Various.....	757.000	25,565	XXX	24,328	15,264	59	0	0	59	0	24,328	0	1,237	1,237	0	XXX....
626717	10	2		06/28/2010.	Various.....	79.000	4,134	XXX	3,973	0	0	0	0	0	0	3,973	0	161	161	0	XXX....
628530	10	7		04/06/2010.	Various.....	832.000	18,759	XXX	15,759	15,113	425	0	0	425	0	15,759	0	3,000	3,000	0	XXX....
62855J	10	4		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
G6359F	10	3		11/30/2010.	Various.....	4,730.000	93,824	XXX	90,224	19,482	1,092	0	0	1,092	0	90,224	0	3,600	3,600	0	XXX....
62985Q	10	1		05/20/2010.	CREDIT SUISSE SECURITIES (US.....	686.000	15,501	XXX	17,031	11,224	(219)	0	0	(219)	0	17,031	0	(1,530)	(1,530)	23	XXX....
636180	10	1		08/04/2010.	Various.....	511.000	24,284	XXX	25,382	13,500	313	0	0	313	0	25,382	0	(1,098)	(1,098)	264	XXX....
636518	10	2		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
637640	10	3		11/30/2010.	Various.....	2,960.000	40,634	XXX	44,041	16,589	(16)	0	0	(16)	0	44,041	0	(3,406)	(3,406)	426	XXX....
638620	10	4		11/30/2010.	Various.....	1,174.000	40,816	XXX	40,124	20,756	(241)	0	0	(241)	0	40,124	0	692	692	770	XXX....
628782	10	4		06/25/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
62886E	10	8		11/30/2010.	Various.....	4,736.000	66,204	XXX	55,904	28,048	(316)	0	0	(316)	0	55,904	0	10,299	10,299	0	XXX....
64110D	10	4		10/08/2010.	Various.....	951.000	34,163	XXX	33,053	26,136	(622)	0	0	(622)	0	33,053	0	1,110	1,110	0	XXX....
64110L	10	6		11/30/2010.	Various.....	25,488.000	3,403,828	XXX	3,583,180	0	0	0	0	0	0	3,583,180	0	(179,352)	(179,352)	0	XXX....
64126X	20	1		11/30/2010.	Various.....	1,232.000	30,608	XXX	28,756	19,123	52	0	0	52	0	28,756	0	1,853	1,853	0	XXX....
650111	10	7		06/25/2010.	Various.....	1,460.000	13,734	XXX	16,570	0	0	0	0	0	0	16,570	0	(2,836)	(2,836)	0	XXX....
651290	10	8		11/30/2010.	Various.....	890.000	51,565	XXX	45,376	29,903	1,374	0	0	1,374	0	45,376	0	6,189	6,189	0	XXX....
62913F	20	1		10/08/2010.	Various.....	1,109.000	43,776	XXX	38,456	34,420	803	0	0	803	0	38,456	0	5,320	5,320	0	XXX....
65473P	10	5		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
655044	10	5		11/30/2010.	Various.....	528.000	37,897	XXX	34,754	15,668	371	0	0	371	0	34,754	0	3,143	3,143	45	XXX....
655664	10	0		10/08/2010.	Various.....	420.000	15,990	XXX	15,435	15,784	(349)	(0)	0	(349)	0	15,435	0	556	556	153	XXX....
664397	10	6		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX....
670006	10	5		05/21/2010.	Various.....	10,581.000	63,030	XXX	43,824	43,451	(138)	0	0	(138)	0	43,824	0	19,206	19,206	0	XXX....
670008	10	1		10/08/2010.	ITG INC.....	520.000	13,294	XXX	12,660	0	0	0	0	0	0	12,660	0	635	635	0	XXX....
629377	50	8		04/06/2010.	ITG INC.....	2,611.000	56,482	XXX	0	61,646	(61,646)	0	0	(61,646)	0	0	0	56,482	56,482	0	XXX....
67019E	10	7		08/04/2010.	Various.....	90.000	3,334	XXX	3,231	0	0	0	0	0	0	3,231	0	103	103	28	XXX....
67020Y	10	0		04/06/2010.	Various.....	1,014.000	16,605	XXX	15,484	15,540	(286)	0	0	(286)	0	15,484	0	1,121	1,121	0	XXX....
67073Y	10	6		11/30/2010.	Various.....	3,280.000	40,752	XXX	41,190	25,627	487	(0)	0	487	0	41,190	0	(437)	(437)	657	XXX....
67066G	10	4		10/08/2010.	Various.....	2,440.000	26,297	XXX	43,264	43,711	(2,214)	0	0	(2,214)	0	43,264	0	(16,966)	(16,966)	0	XXX....

E14.45

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
62944T 10 5	NVR INC.....			06/25/2010.	Various.....	30.000	19,415	XXX	21,558	19,189	216	0	0	216	0	21,558	0	(2,144)	(2,144)	0	XXX.....
67072V 10 3	NXSTAGE MEDICAL INC.....			11/23/2010.	ITG INC.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
675232 10 2	OCEANEERING INTERNATIONAL INC.....			06/25/2010.	Various.....	386.000	19,791	XXX	22,614	20,482	(29)	0	0	(29)	0	22,614	0	(2,823)	(2,823)	0	XXX.....
676220 10 6	OFFICE DEPOT INC.....			05/20/2010.	Various.....	5,206.000	38,102	XXX	36,573	33,411	2,988	0	0	2,988	0	36,573	0	1,530	1,530	0	XXX.....
678026 10 5	OIL STATES INTERNATIONAL INC.....			11/30/2010.	Various.....	946.000	44,082	XXX	38,529	16,109	186	0	0	186	0	38,529	0	5,553	5,553	0	XXX.....
681904 10 8	OMNICARE INC.....			11/30/2010.	Various.....	2,120.000	52,488	XXX	51,619	50,294	342	0	0	342	0	51,619	0	869	869	98	XXX.....
682189 10 5	ON SEMICONDUCTOR CORP.....			10/08/2010.	SANFORD C BERNSTEIN & CO, LL.....	900.000	6,218	XXX	5,721	0	0	0	0	0	0	5,721	0	496	496	0	XXX.....
G67742 10 9	ONEBEACON INSURANCE GROUP LTD. (CL.....			11/30/2010.	Various.....	2,100.000	31,394	XXX	30,250	15,434	32	0	0	32	0	30,250	0	1,144	1,144	3,568	XXX.....
682680 10 3	ONEOK INC.....			04/07/2010.	Various.....	380.000	18,040	XXX	16,789	16,937	(147)	0	0	(147)	0	16,789	0	1,250	1,250	167	XXX.....
67103H 10 7	O'REILLY AUTOMOTIVE INC.....			11/30/2010.	Various.....	738.000	35,197	XXX	32,389	11,817	96	0	0	96	0	32,389	0	2,808	2,808	0	XXX.....
688239 20 1	OSHKOSH CORP.....			05/21/2010.	Various.....	490.000	16,706	XXX	18,582	18,145	437	0	0	437	0	18,582	0	(1,875)	(1,875)	0	XXX.....
671040 10 3	OSI PHARMACEUTICALS INC.....			05/20/2010.	Various.....	963.000	56,183	XXX	29,823	29,479	(65)	0	0	(65)	0	29,823	0	26,360	26,360	0	XXX.....
690368 10 5	OVERSEAS SHIPHOLDING GROUP INC.....			04/07/2010.	Various.....	470.000	20,475	XXX	21,308	20,657	652	0	0	652	0	21,308	0	(833)	(833)	206	XXX.....
690742 10 1	OWENS CORNING.....			11/30/2010.	Various.....	670.000	18,953	XXX	17,013	9,743	226	0	0	226	0	17,013	0	1,941	1,941	0	XXX.....
690768 40 3	OWENS-ILLINOIS INC.....			11/30/2010.	Various.....	1,699.000	47,341	XXX	51,139	22,023	36	0	0	36	0	51,139	0	(3,798)	(3,798)	0	XXX.....
695156 10 9	PACKAGING CORP. OF AMERICA.....			11/30/2010.	Various.....	2,300.000	52,388	XXX	54,666	36,816	1,134	(0)	0	1,134	0	54,666	0	(2,278)	(2,278)	546	XXX.....
695257 10 5	PACTIV CORP.....			04/06/2010.	SANFORD C BERNSTEIN & CO, LL.....	598.000	15,398	XXX	14,225	14,001	(215)	0	0	(215)	0	14,225	0	1,173	1,173	0	XXX.....
696429 30 7	PALL CORP.....			11/30/2010.	Various.....	234.000	10,222	XXX	9,452	0	0	0	0	0	0	9,452	0	771	771	112	XXX.....
69840W 10 8	PANERA BREAD CO. (CL A).....			08/04/2010.	Various.....	351.000	26,942	XXX	26,866	0	0	0	0	0	0	26,866	0	75	75	0	XXX.....
701094 10 4	PARKER HANNIFIN CORP.....			11/30/2010.	Various.....	639.000	43,981	XXX	37,668	12,500	261	(0)	0	261	0	37,668	0	6,314	6,314	185	XXX.....
G6852T 10 5	PARTNERRE LTD.....	R		10/08/2010.	Various.....	418.000	31,968	XXX	31,023	22,398	(87)	0	0	(87)	0	31,023	0	945	945	401	XXX.....
703395 10 3	PATTERSON COS. INC.....			10/08/2010.	Various.....	350.000	10,115	XXX	10,853	0	0	0	0	0	0	10,853	0	(739)	(739)	38	XXX.....
703481 10 1	PATTERSON-UTI ENERGY INC.....			03/03/2010.	CREDIT SUISSE SECURITIES (US.....	750.000	11,561	XXX	11,788	11,359	253	0	0	253	0	11,788	0	(227)	(227)	0	XXX.....
704326 10 7	PAYCHEX INC.....			05/20/2010.	Various.....	280.000	8,283	XXX	8,680	8,579	101	0	0	101	0	8,680	0	(397)	(397)	152	XXX.....
704549 10 4	PEABODY ENERGY CORP.....			09/07/2010.	BNY CONVERGEX EXECUTION SC.....	225.000	10,218	XXX	10,848	0	0	0	0	0	0	10,848	0	(630)	(630)	0	XXX.....
712704 10 5	PEOPLES UNITED FINANCIAL INC.....			11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
713291 10 2	PEPCO HOLDINGS INC.....			10/08/2010.	ITG INC.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
714290 10 3	PERRIGO CO.....			09/07/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
716768 10 6	PETSMART INC.....			09/07/2010.	Various.....	887.000	28,592	XXX	25,669	13,612	318	0	0	318	0	25,669	0	2,924	2,924	52	XXX.....
71710* 11 0	PGHC HOLDINGS INC.....			06/02/2010.	Various.....	303.653	348,837	XXX	2,615	0	2,615	0	0	2,615	0	2,615	0	346,222	346,222	0	XXX.....
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT..			11/30/2010.	Various.....	1,477.000	36,936	XXX	34,417	27,659	(420)	0	0	(420)	0	34,417	0	2,519	2,519	207	XXX.....
718592 10 8	PHILLIPS-VAN HEUSEN CORP.....			06/25/2010.	Various.....	495.000	26,445	XXX	20,737	11,390	33	0	0	33	0	20,737	0	5,708	5,708	29	XXX.....
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC.....			06/25/2010.	BNY CONVERGEX EXECUTION SC.....	860.000	16,378	XXX	15,264	0	0	0	0	0	0	15,264	0	1,114	1,114	271	XXX.....
723484 10 1	PINNACLE WEST CAPITAL CORP.....			10/08/2010.	Various.....	970.000	36,933	XXX	36,296	28,532	475	0	0	475	0	36,296	0	637	637	992	XXX.....
723787 10 7	PIONEER NATURAL RESOURCES CO.....			04/07/2010.	Various.....	290.000	16,590	XXX	14,297	13,969	328	0	0	328	0	14,297	0	2,293	2,293	9	XXX.....
724479 10 0	PITNEY BOWES INC.....			06/25/2010.	Various.....	960.000	22,225	XXX	21,973	20,712	171	0	0	171	0	21,973	0	252	252	500	XXX.....
726505 10 0	PLAINS EXPLORATION & PRODUCTION CO.....			03/04/2010.	BNY CONVERGEX EXECUTION SC.....	360.000	12,019	XXX	10,258	9,958	300	0	0	300	0	10,258	0	1,761	1,761	0	XXX.....
729251 10 8	PLUM CREEK TIMBER COMPANY INC.....			09/07/2010.	Various.....	960.000	33,837	XXX	35,919	36,250	(330)	0	0	(330)	0	35,919	0	(2,082)	(2,082)	836	XXX.....
69344F 10 6	PMC-SIERRA INC.....			11/30/2010.	Various.....	5,270.000	40,020	XXX	42,807	10,219	(164)	0	0	(164)	0	42,807	0	(2,787)	(2,787)	0	XXX.....
731572 10 3	POLO RALPH LAUREN CORP.....			11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
733174 10 6	POPULAR INC.....			06/25/2010.	BNY CONVERGEX EXECUTION SC.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
693506 10 7	PPG INDUSTRIES INC.....			11/30/2010.	Various.....	293.000	19,637	XXX	17,532	11,123	180	0	0	180	0	17,532	0	2,105	2,105	138	XXX.....
69351T 10 6	PPL CORP.....			10/08/2010.	Various.....	790.000	19,969	XXX	20,162	0	0	0	0	0	0	20,162	0	(194)	(194)	277	XXX.....

SCHEDULE D - PART 4

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

1		2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
CUSIP Identification		Description																								
740189	10	5	PRECISION CASTPARTS CORP.....	06/25/2010.	Various.....	228.000	25,505	XXX.....	26,611	19,863	721	0	0	721	0	26,611	0	(1,106)	(1,106)	10	XXX.....					
741503	40	3	PRICELINE.COM INC.....	11/30/2010.	Various.....	175.000	48,728	XXX.....	36,738	21,850	119	0	0	119	0	36,738	0	11,990	11,990	0	XXX.....					
74153Q	10	2	PRIDE INTERNATIONAL INC.....	08/04/2010.	Various.....	1,130.000	28,403	XXX.....	35,207	21,699	778	0	0	778	0	35,207	0	(6,804)	(6,804)	0	XXX.....					
74251V	10	2	PRINCIPAL FINANCIAL GROUP INC.....	10/08/2010.	Various.....	888.000	23,308	XXX.....	22,057	13,943	195	0	0	195	0	22,057	0	1,251	1,251	0	XXX.....					
743263	10	5	PROGRESS ENERGY INC.....	09/07/2010.	Various.....	357.000	15,491	XXX.....	14,046	0	0	0	0	0	0	14,046	0	1,444	1,444	221	XXX.....					
743315	10	3	PROGRESSIVE CORP.....	11/30/2010.	Various.....	2,250.000	44,877	XXX.....	41,417	27,165	(15)	0	0	(15)	0	41,417	0	3,460	3,460	244	XXX.....					
743674	10	3	PROTECTIVE LIFE CORP.....	11/30/2010.	Various.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
74460D	10	9	PUBLIC STORAGE.....	06/25/2010.	GOLDMAN SACHS & CO.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
745867	10	1	PULTEGROUP INC.....	06/25/2010.	Various.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
74733V	10	0	QEP RESOURCES INC.....	09/07/2010.	BNY CONVERGEX EXECUTION SO.....	400.000	12,588	XXX.....	13,766	0	0	0	0	0	0	13,766	0	(1,178)	(1,178)	8	XXX.....					
747277	10	1	QLOGIC CORP.....	05/20/2010.	CREDIT SUISSE SECURITIES (US.....	720.000	12,962	XXX.....	13,260	0	0	0	0	0	0	13,260	0	(297)	(297)	0	XXX.....					
74834L	10	0	QUEST DIAGNOSTICS INC.....	11/30/2010.	Various.....	139.000	7,153	XXX.....	8,593	8,393	200	0	0	200	0	8,593	0	(1,440)	(1,440)	40	XXX.....					
748356	10	2	QUESTAR CORP.....	11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
749121	10	9	QWEST COMMUNICATIONS INTERNATIONAL.....	06/28/2010.	Various.....	3,970.000	19,887	XXX.....	17,224	16,082	394	0	0	394	0	17,224	0	2,663	2,663	306	XXX.....					
257867	10	1	R.R. DONNELLEY & SONS CO.....	11/30/2010.	Various.....	3,920.000	74,581	XXX.....	83,485	68,146	(66)	0	0	(66)	0	83,485	0	(8,904)	(8,904)	1,716	XXX.....					
750917	10	6	RAMBUS INC.....	11/30/2010.	Various.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
754730	10	9	RAYMOND JAMES FINANCIAL INC.....	09/07/2010.	Various.....	880.000	23,149	XXX.....	23,635	0	0	0	0	0	0	23,635	0	(486)	(486)	95	XXX.....					
754907	10	3	RAYONIER INC. REIT.....	08/04/2010.	Various.....	372.000	18,485	XXX.....	17,143	0	0	0	0	0	0	17,143	0	1,343	1,343	54	XXX.....					
756109	10	4	REALTY INCOME CORP.....	10/08/2010.	Various.....	490.000	15,843	XXX.....	13,763	0	0	0	0	0	0	13,763	0	2,080	2,080	329	XXX.....					
756577	10	2	RED HAT INC.....	11/30/2010.	Various.....	1,250.000	38,643	XXX.....	37,356	38,625	(1,269)	0	0	(1,269)	0	37,356	0	1,287	1,287	0	XXX.....					
758766	10	9	REGAL ENTERTAINMENT GROUP.....	09/07/2010.	Various.....	2,060.000	27,325	XXX.....	31,482	0	0	0	0	0	0	31,482	0	(4,157)	(4,157)	364	XXX.....					
758750	10	3	REGAL-BELOIT CORP.....	11/30/2010.	Various.....	294.000	17,772	XXX.....	16,868	0	0	0	0	0	0	16,868	0	903	903	32	XXX.....					
7591EP	10	0	REGIONS FINANCIAL CORP. (NEW).....	10/08/2010.	Various.....	1,900.000	15,719	XXX.....	10,334	10,051	283	0	0	283	0	10,334	0	5,384	5,384	28	XXX.....					
759509	10	2	RELIANCE STEEL & ALUMINUM CO.....	09/07/2010.	Various.....	863.000	37,664	XXX.....	36,359	9,508	491	0	0	491	0	36,359	0	1,304	1,304	86	XXX.....					
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....	08/04/2010.	Various.....	322.000	18,422	XXX.....	18,283	0	0	0	0	0	0	18,283	0	139	139	78	XXX.....					
760759	10	0	REPUBLIC SERVICES INC.....	05/20/2010.	CREDIT SUISSE SECURITIES (US.....	520.000	14,976	XXX.....	15,250	0	0	0	0	0	0	15,250	0	(274)	(274)	61	XXX.....					
773903	10	9	ROCKWELL AUTOMATION INC.....	09/07/2010.	Various.....	653.000	36,603	XXX.....	32,356	14,094	236	0	0	236	0	32,356	0	4,247	4,247	190	XXX.....					
774341	10	1	ROCKWELL COLLINS INC.....	09/07/2010.	GOLDMAN SACHS & CO.....	135.000	7,736	XXX.....	7,830	0	0	0	0	0	0	7,830	0	(94)	(94)	15	XXX.....					
778296	10	3	ROSS STORES INC.....	11/30/2010.	Various.....	320.000	17,814	XXX.....	13,945	13,667	277	0	0	277	0	13,945	0	3,869	3,869	87	XXX.....					
779382	10	0	ROWAN COS. INC.....	06/25/2010.	Various.....	650.000	15,161	XXX.....	16,144	9,509	331	0	0	331	0	16,144	0	(983)	(983)	0	XXX.....					
780287	10	8	ROYAL GOLD INC.....	05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
749685	10	3	RPM INTERNATIONAL INC.....	11/30/2010.	Various.....	3,092.000	62,774	XXX.....	61,246	27,852	(46)	0	0	(46)	0	61,246	0	1,528	1,528	1,148	XXX.....					
786514	20	8	SAFEWAY INC.....	08/04/2010.	Various.....	340.000	7,018	XXX.....	8,680	0	0	0	0	0	0	8,680	0	(1,662)	(1,662)	41	XXX.....					
78390X	10	1	SAIC INC.....	04/06/2010.	SANFORD C BERNSTEIN & CO, LL.....	180.000	3,112	XXX.....	3,432	3,409	23	0	0	23	0	3,432	0	(320)	(320)	0	XXX.....					
79466L	30	2	SALESFORCE.COM INC.....	04/06/2010.	Various.....	223.000	16,834	XXX.....	15,687	16,229	(767)	0	0	(767)	0	15,687	0	1,147	1,147	0	XXX.....					
80004C	10	1	SANDISK CORP.....	11/30/2010.	Various.....	2,090.000	90,203	XXX.....	66,628	28,990	(146)	0	0	(146)	0	66,628	0	23,575	23,575	0	XXX.....					
803111	10	3	SARA LEE CORP.....	11/30/2010.	Various.....	5,260.000	77,475	XXX.....	66,380	52,130	588	0	0	588	0	66,380	0	11,095	11,095	1,230	XXX.....					
78388J	10	6	SBA COMMUNICATIONS CORP.....	06/25/2010.	Various.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
80589M	10	2	SCANA CORP.....	10/08/2010.	Various.....	830.000	31,086	XXX.....	31,747	12,434	177	0	0	177	0	31,747	0	(661)	(661)	499	XXX.....					
806882	10	6	SCHNITZER STEEL INDUSTRIES INC.....	05/21/2010.	Various.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
80874P	10	9	SCIENTIFIC GAMES CORP.....	05/20/2010.	CREDIT SUISSE SECURITIES (US.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....					
810186	10	6	SCOTTS MIRACLE-GRO CO.....	10/08/2010.	SANFORD C BERNSTEIN & CO, LL.....	81.000	4,204	XXX.....	3,994	0	0	0	0	0	0	3,994	0	210	210	0	XXX.....					
811065	10	1	SCRIPPS NETWORKS INTERACTIVE INC.....	11/30/2010.	Various.....	669.000	31,653	XXX.....	27,935	18,675	143	0	0	143	0	27,935	0	3,718	3,718	100	XXX.....					

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
811904	10	1		11/30/2010.	Various.....	583.000	55,024	XXX	44,761	28,213	(309)	0	0	(309)	0	44,761	0	10,263	10,263	0	XXX
G7945M	10	7	F.	11/30/2010.	Various.....	3,300.000	43,658	XXX	57,139	6,185	(51)	0	0	(51)	0	57,139	0	(13,482)	(13,482)	0	XXX
81201R	10	7		06/25/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
81211K	10	0		11/30/2010.	Various.....	740.000	15,936	XXX	16,195	8,963	104	0	0	104	0	16,195	0	(259)	(259)	121	XXX
812350	10	6		08/04/2010.	Various.....	271.000	19,459	XXX	23,069	17,525	(232)	0	0	(232)	0	23,069	0	(3,609)	(3,609)	0	XXX
784117	10	3		10/08/2010.	Various.....	1,060.000	20,185	XXX	18,688	18,571	117	0	0	117	0	18,688	0	1,497	1,497	173	XXX
816851	10	9		09/07/2010.	Various.....	388.000	17,990	XXX	21,870	21,272	186	0	0	186	0	21,870	0	(3,880)	(3,880)	276	XXX
81721M	10	9		05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....	590.000	11,557	XXX	13,548	0	0	0	0	0	0	13,548	0	(1,992)	(1,992)	212	XXX
820280	10	5		11/30/2010.	Various.....	1,150.000	37,699	XXX	34,071	33,063	1,009	0	0	1,009	0	34,071	0	3,628	3,628	0	XXX
824348	10	6		08/04/2010.	Various.....	357.000	24,958	XXX	24,538	9,186	79	0	0	79	0	24,538	0	421	421	73	XXX
826552	10	1		11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G81276	10	0	F.	10/08/2010.	Various.....	1,040.000	33,323	XXX	29,137	11,222	(267)	0	0	(267)	0	29,137	0	4,186	4,186	0	XXX
826919	10	2		11/30/2010.	GOLDMAN SACHS & CO.....	230.000	9,669	XXX	10,245	0	0	0	0	0	0	10,245	0	(576)	(576)	0	XXX
83088M	10	2		09/07/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
78454L	10	0		08/04/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
832110	10	0		06/25/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
832248	10	8		04/06/2010.	SANFORD C BERNSTEIN & CO, LL.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
83408W	10	3	F.	03/03/2010.	CREDIT SUISSE SECURITIES (US).....	202.000	10,129	XXX	11,103	11,456	(473)	0	0	(473)	0	11,103	0	(974)	(974)	0	XXX
835495	10	2		11/30/2010.	Various.....	640.000	19,748	XXX	19,262	11,115	304	0	0	304	0	19,262	0	486	486	248	XXX
844030	10	6		11/30/2010.	Various.....	1,730.000	41,516	XXX	39,771	14,301	8	0	0	8	0	39,771	0	1,744	1,744	354	XXX
844741	10	8		08/04/2010.	Various.....	1,740.000	20,555	XXX	21,997	0	0	0	0	0	0	21,997	0	(1,442)	(1,442)	0	XXX
847560	10	9		09/07/2010.	Various.....	1,080.000	22,406	XXX	23,259	11,075	60	0	0	60	0	23,259	0	(853)	(853)	540	XXX
784635	10	4		03/04/2010.	BNY CONVERGEX EXECUTION SC.....	200.000	12,305	XXX	11,320	10,940	380	0	0	380	0	11,320	0	985	985	0	XXX
852891	10	0		09/07/2010.	Various.....	460.000	17,713	XXX	18,930	11,206	72	0	0	72	0	18,930	0	(1,217)	(1,217)	0	XXX
854502	10	1		05/21/2010.	Various.....	390.150	22,279	XXX	20,382	0	0	0	0	0	0	20,382	0	1,897	1,897	0	XXX
858912	10	8		11/30/2010.	Various.....	310.000	20,763	XXX	17,302	13,241	134	(0)	0	134	0	17,302	0	3,461	3,461	0	XXX
863236	10	5		10/08/2010.	Various.....	127.000	23,876	XXX	27,861	16,999	325	0	0	325	0	27,861	0	(3,985)	(3,985)	163	XXX
866810	20	3		01/28/2010.	TENDER TRANSACTION.....	1,020.000	9,690	XXX	9,557	9,557	0	0	0	0	0	9,557	0	133	133	0	XXX
867652	10	9		11/30/2010.	Various.....	4,040.000	50,908	XXX	53,607	0	0	0	0	0	0	53,607	0	(2,699)	(2,699)	0	XXX
867914	10	3		11/30/2010.	Various.....	860.000	21,700	XXX	18,780	11,971	239	0	0	239	0	18,780	0	2,920	2,920	20	XXX
868536	10	3		11/30/2010.	Various.....	240.000	2,486	XXX	3,057	0	0	0	0	0	0	3,057	0	(571)	(571)	42	XXX
871130	10	0		08/11/2010.	Various.....	386.000	24,978	XXX	17,134	9,548	(145)	0	0	(145)	0	17,134	0	7,844	7,844	0	XXX
87151Q	10	6		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....	1,000.000	11,921	XXX	11,238	0	0	0	0	0	0	11,238	0	683	683	100	XXX
871607	10	7		10/08/2010.	Various.....	1,250.000	27,931	XXX	27,546	24,954	(314)	0	0	(314)	0	27,546	0	385	385	0	XXX
87161C	10	5		05/21/2010.	SANFORD C BERNSTEIN & CO, LL.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
74144T	10	8		11/30/2010.	Various.....	219.000	10,626	XXX	11,629	11,662	(32)	0	0	(32)	0	11,629	0	(1,003)	(1,003)	117	XXX
874227	10	1		11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
87236Y	10	8		09/07/2010.	Various.....	1,517.000	26,241	XXX	28,505	23,644	(207)	0	0	(207)	0	28,505	0	(2,264)	(2,264)	0	XXX
878237	10	6		03/04/2010.	BNY CONVERGEX EXECUTION SC.....	350.000	14,777	XXX	16,654	16,331	323	0	0	323	0	16,654	0	(1,876)	(1,876)	0	XXX
878377	10	0		06/25/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
872375	10	0		11/30/2010.	Various.....	2,470.000	40,838	XXX	40,570	22,221	577	0	0	577	0	40,570	0	268	268	920	XXX
Y8564W	10	3	F.	04/07/2010.	ITG INC.....	470.000	11,781	XXX	11,583	10,212	644	0	0	644	0	11,583	0	198	198	139	XXX

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
879369	10	6		11/30/2010.	Various.....	1,154,000	61,721	XXX	61,679	0	0	0	0	0	0	61,679	0	42	42	482	XXX
879433	10	0		09/07/2010.	BNY CONVERGEX EXECUTION SC	1,060,000	32,679	XXX	35,002	0	0	0	0	0	0	35,002	0	(2,322)	(2,322)	46	XXX
879664	10	0		10/08/2010.	Various.....	2,910,000	20,791	XXX	16,833	15,393	(18)	(0)	0	(18)	0	16,833	0	3,958	3,958	90	XXX
879868	10	7		11/30/2010.	Various.....	2,950,000	58,794	XXX	63,197	28,710	1,405	0	0	1,405	0	63,197	0	(4,403)	(4,403)	657	XXX
88023U	10	1		11/30/2010.	GOLDMAN SACHS & CO.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
88033G	10	0		03/03/2010.	CREDIT SUISSE SECURITIES (US	3,571,000	19,157	XXX	18,665	18,973	(612)	0	0	(612)	0	18,665	0	492	492	0	XXX
88076W	10	3		11/30/2010.	Various.....	1,100,000	37,699	XXX	33,494	22,315	(516)	0	0	(516)	0	33,494	0	4,205	4,205	0	XXX
880770	10	2		08/04/2010.	Various.....	3,076,000	34,479	XXX	32,944	19,636	75	0	0	75	0	32,944	0	1,535	1,535	0	XXX
880779	10	3		08/04/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
880915	10	3		04/06/2010.	SANFORD C BERNSTEIN & CO, LL	310,000	14,226	XXX	10,184	9,979	205	0	0	205	0	10,184	0	4,042	4,042	62	XXX
881609	10	1		11/30/2010.	Various.....	3,508,000	47,321	XXX	47,704	16,667	(134)	0	0	(134)	0	47,704	0	(383)	(383)	0	XXX
87240R	10	7		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
091797	10	0		03/15/2010.	Various.....	320,000	21,420	XXX	21,314	20,746	569	(0)	0	569	0	21,314	0	105	105	38	XXX
410867	10	5		03/04/2010.	BNY CONVERGEX EXECUTION SC	250,000	10,610	XXX	11,227	11,108	120	0	0	120	0	11,227	0	(617)	(617)	63	XXX
884315	10	2		08/04/2010.	Various.....	1,209,000	47,970	XXX	43,839	36,864	240	0	0	240	0	43,839	0	4,131	4,131	0	XXX
885160	10	1		04/07/2010.	ITG INC.....	310,000	9,661	XXX	9,688	9,734	(46)	0	0	(46)	0	9,688	0	(28)	(28)	22	XXX
886547	10	8		06/25/2010.	Various.....	770,000	31,547	XXX	34,697	13,760	257	0	0	257	0	34,697	0	(3,149)	(3,149)	298	XXX
887389	10	4		11/30/2010.	Various.....	1,970,000	84,234	XXX	68,772	0	0	0	0	0	0	68,772	0	15,462	15,462	436	XXX
888339	20	7		06/25/2010.	BNY CONVERGEX EXECUTION SC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
872540	10	9		06/25/2010.	GOLDMAN SACHS & CO.....	1,015,000	44,495	XXX	40,362	18,641	318	0	0	318	0	40,362	0	4,133	4,133	205	XXX
891092	10	8		11/30/2010.	Various.....	1,364,000	73,130	XXX	57,694	42,646	(250)	0	0	(250)	0	57,694	0	15,437	15,437	483	XXX
891906	10	9		11/30/2010.	Various.....	2,266,000	33,642	XXX	36,913	19,515	245	0	0	245	0	36,913	0	(3,271)	(3,271)	187	XXX
892356	10	6		09/07/2010.	GOLDMAN SACHS & CO.....	152,000	6,305	XXX	5,429	0	0	0	0	0	0	5,429	0	877	877	18	XXX
893521	10	4		09/07/2010.	Various.....	620,000	29,795	XXX	31,459	20,844	88	0	0	88	0	31,459	0	(1,664)	(1,664)	285	XXX
896239	10	0		09/07/2010.	Various.....	1,259,000	35,968	XXX	33,992	16,128	(23)	0	0	(23)	0	33,992	0	1,977	1,977	0	XXX
896522	10	9		05/21/2010.	SANFORD C BERNSTEIN & CO, LL	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
87264S	10	6		11/30/2010.	SANFORD C BERNSTEIN & CO, LL	250,000	11,723	XXX	10,229	0	0	0	0	0	0	10,229	0	1,494	1,494	0	XXX
87311L	10	4		05/20/2010.	CREDIT SUISSE SECURITIES (US	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
902494	10	3		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
902681	10	5		10/08/2010.	ITG INC.....	440,000	11,784	XXX	11,072	9,192	298	0	0	298	0	11,072	0	712	712	90	XXX
909218	10	9		05/21/2010.	SANFORD C BERNSTEIN & CO, LL	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
910047	10	9		11/30/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
91307C	10	2		03/03/2010.	CREDIT SUISSE SECURITIES (US	213,000	12,498	XXX	11,092	11,057	(126)	0	0	(126)	0	11,092	0	1,406	1,406	0	XXX
913275	10	3		10/08/2010.	ITG INC.....	530,000	12,769	XXX	13,043	0	0	0	0	0	0	13,043	0	(274)	(274)	84	XXX
91529Y	10	6		09/07/2010.	BNY CONVERGEX EXECUTION SC	460,000	10,140	XXX	11,750	0	0	0	0	0	0	11,750	0	(1,610)	(1,610)	64	XXX
917047	10	2		11/30/2010.	GOLDMAN SACHS & CO.....	60,000	2,279	XXX	1,884	0	0	0	0	0	0	1,884	0	395	395	0	XXX
903236	10	7		06/25/2010.	Various.....	978,000	40,547	XXX	44,032	38,287	319	0	0	319	0	44,032	0	(3,484)	(3,484)	0	XXX
G87210	10	3	F.	10/08/2010.	ITG INC.....	1,120,000	18,697	XXX	16,719	0	0	0	0	0	0	16,719	0	1,978	1,978	0	XXX
91911X	10	4		04/06/2010.	Various.....	385,000	16,960	XXX	12,462	12,080	217	0	0	217	0	12,462	0	4,497	4,497	0	XXX
918905	10	0		06/25/2010.	BNY CONVERGEX EXECUTION SC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G9319H	10	2		10/08/2010.	Various.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
920253	10	1		11/30/2010.	GOLDMAN SACHS & CO.....	626,000	46,587	XXX	49,706	13,337	670	0	0	670	0	49,706	0	(3,119)	(3,119)	138	XXX
920355	10	4		11/30/2010.	Various.....	2,206,000	70,725	XXX	66,777	11,127	47	0	0	47	0	66,777	0	3,948	3,948	496	XXX

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
92220P	10	5		09/07/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
922207	10	5		06/25/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
92276F	10	0		11/30/2010.	Various.....	616.000	29,812	XXX	27,087	24,932	117	(0)	0	117	0	27,087	0	2,725	2,725	668	XXX.....
92343E	10	2		10/08/2010.	Various.....	1,661.000	46,256	XXX	40,186	35,875	(654)	0	0	(654)	0	40,186	0	6,070	6,070	0	XXX.....
92345Y	10	6		09/07/2010.	GOLDMAN SACHS & CO.....	240.000	6,757	XXX	6,648	0	0	0	0	0	0	6,648	0	109	109	0	XXX.....
918204	10	8		11/30/2010.	Various.....	237.000	18,117	XXX	18,208	6,445	63	0	0	63	0	18,208	0	(91)	(91)	225	XXX.....
92769L	10	1		08/04/2010.	Various.....	900.000	18,722	XXX	15,923	0	0	0	0	0	0	15,923	0	2,800	2,800	35	XXX.....
928298	10	8		06/25/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
929042	10	9		11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
084423	10	2		08/04/2010.	Various.....	1,300.000	34,479	XXX	33,114	16,016	(456)	0	0	(456)	0	33,114	0	1,365	1,365	35	XXX.....
384802	10	4	R	11/30/2010.	Various.....	263.000	30,388	XXX	25,731	25,176	261	0	0	261	0	25,731	0	4,658	4,658	375	XXX.....
92927K	10	2		03/03/2010.	CREDIT SUISSE SECURITIES (US.....	517.000	14,362	XXX	13,306	13,153	(36)	0	0	(36)	0	13,306	0	1,056	1,056	0	XXX.....
930059	10	0		10/08/2010.	Various.....	780.000	19,905	XXX	23,537	19,240	(272)	0	0	(272)	0	23,537	0	(3,633)	(3,633)	443	XXX.....
254687	10	6		01/07/2010.	CREDIT SUISSE SECURITIES (US.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
93317Q	10	5		03/03/2010.	CREDIT SUISSE SECURITIES (US.....	233.000	19,838	XXX	17,808	17,321	245	0	0	245	0	17,808	0	2,031	2,031	23	XXX.....
939640	10	8		11/30/2010.	Various.....	84.000	33,169	XXX	36,702	13,188	159	0	0	159	0	36,702	0	(3,533)	(3,533)	356	XXX.....
941053	10	0		09/07/2010.	GOLDMAN SACHS & CO.....	250.000	9,705	XXX	8,758	0	0	0	0	0	0	8,758	0	947	947	0	XXX.....
941848	10	3		11/30/2010.	Various.....	284.000	20,374	XXX	17,441	17,597	(155)	0	0	(155)	0	17,441	0	2,933	2,933	0	XXX.....
942683	10	3		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
H27013	10	3		11/30/2010.	SANFORD C BERNSTEIN & CO, LL.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
94770V	10	2		09/07/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
948626	10	6		11/30/2010.	GOLDMAN SACHS & CO.....	120.000	4,104	XXX	3,858	0	0	0	0	0	0	3,858	0	245	245	0	XXX.....
948741	10	3		06/25/2010.	Various.....	1,030.000	20,940	XXX	20,782	0	0	0	0	0	0	20,782	0	157	157	244	XXX.....
950587	10	5		10/08/2010.	Various.....	4,950.000	21,269	XXX	23,095	0	0	0	0	0	0	23,095	0	(1,826)	(1,826)	53	XXX.....
95709T	10	0		11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
958102	10	5		11/30/2010.	Various.....	2,055.000	64,179	XXX	75,148	16,777	(211)	0	0	(211)	0	75,148	0	(10,969)	(10,969)	0	XXX.....
959802	10	9		08/04/2010.	GOLDMAN SACHS & CO.....	60.000	962	XXX	960	0	0	0	0	0	0	960	0	2	2	0	XXX.....
963320	10	6		06/25/2010.	Various.....	156.000	14,610	XXX	13,029	9,679	260	0	0	260	0	13,029	0	1,580	1,580	117	XXX.....
G9618E	10	7		11/30/2010.	Various.....	78.000	24,748	XXX	26,290	19,960	(38)	0	0	(38)	0	26,290	0	(1,543)	(1,543)	60	XXX.....
966387	10	2		11/30/2010.	Various.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
966837	10	6		11/30/2010.	GOLDMAN SACHS & CO.....		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
969904	10	1		11/30/2010.	Various.....	2,290.000	63,340	XXX	53,886	27,637	1,760	0	0	1,760	0	53,886	0	9,454	9,454	550	XXX.....
97381W	10	4		11/30/2010.	Various.....	4,386.000	46,689	XXX	48,635	22,090	575	0	0	575	0	48,635	0	(1,947)	(1,947)	998	XXX.....
976657	10	6		11/30/2010.	Various.....	356.000	19,688	XXX	17,708	15,946	(21)	0	0	(21)	0	17,708	0	1,980	1,980	422	XXX.....
98310W	10	8		10/08/2010.	Various.....	820.000	18,403	XXX	19,855	0	0	0	0	0	0	19,855	0	(1,453)	(1,453)	163	XXX.....
98389B	10	0		06/28/2010.	Various.....	130.000	2,793	XXX	2,803	2,759	44	0	0	44	0	2,803	0	(10)	(10)	39	XXX.....
984121	10	3		10/08/2010.	Various.....	6,160.000	55,844	XXX	55,721	34,517	791	0	0	791	0	55,721	0	124	124	454	XXX.....
983919	10	1		09/07/2010.	Various.....	1,222.000	31,218	XXX	30,595	20,549	87	0	0	87	0	30,595	0	623	623	347	XXX.....
G98290	10	2	F	11/30/2010.	Various.....	2,030.000	40,215	XXX	38,225	20,346	680	0	0	680	0	38,225	0	1,991	1,991	343	XXX.....
98417K	11	4		01/15/2010.	Various.....	172.000	0	XXX	0	0	(1)	0	0	(1)	0	0	0	0	0	0	XXX.....
98417K	12	2		01/15/2010.	Various.....	129.000	0	XXX	0	0	(1)	0	0	(1)	0	0	0	0	0	0	XXX.....
98417K	13	0		01/15/2010.	Various.....	129.000	0	XXX	0	0	(0)	0	0	(0)	0	0	0	0	0	0	XXX.....
989207	10	5		11/30/2010.	Various.....	565.000	18,097	XXX	15,686	11,344	(229)	0	0	(229)	0	15,686	0	2,411	2,411	0	XXX.....

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
989701 10 7	ZIONS BANCORPORATION.....			10/08/2010.	Various.....	1,800.000	38,773	XXX.....	24,114	22,068	225	0	0	225	0	24,114	0	14,659	14,659	27	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						18,083,015	XXX.....	17,337,661	7,227,033	(38,853)	(0)	99	(38,952)	0	17,337,661	0	745,354	745,354	92,331	XXX.....
Common Stocks - Mutual Funds																					
41664M 82 1	HARTFORD BALANCED INCOME FUND - I.....			12/27/2010.	DIVIDEND REINVESTMENT.....	10,458.108	111,185	XXX.....	102,643	0	0	0	0	0	102,643	0	8,542	8,542	2,643	XXX.....	
41664L 27 8	HARTFORD CHECKS AND BALANCES R3.....			12/27/2010.	DIVIDEND REINVESTMENT.....	11,270.555	107,302	XXX.....	104,086	97,025	5,907	0	0	5,907	0	104,086	0	3,216	3,216	1,154	XXX.....
41664L 81 5	HARTFORD FLOATING RATE FD -R5.....			12/27/2010.	DIVIDEND REINVESTMENT.....	11,778.579	104,861	XXX.....	101,788	0	0	0	0	0	101,788	0	3,073	3,073	1,788	XXX.....	
41664M 49 0	HARTFORD GLOBAL ALL-ASSET FD-A.....			12/27/2010.	DIVIDEND REINVESTMENT.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
41664M 48 2	HARTFORD GLOBAL ALL-ASSET FD-C.....			12/27/2010.	DIVIDEND REINVESTMENT.....	200,102.630	2,227,142	XXX.....	2,001,127	0	0	0	0	0	2,001,127	0	226,015	226,015	17,974	XXX.....	
41664M 47 4	HARTFORD GLOBAL ALL-ASSET FD-I.....			12/27/2010.	DIVIDEND REINVESTMENT.....	201,629.556	2,261,266	XXX.....	2,017,974	0	0	0	0	0	2,017,974	0	243,292	243,292	17,974	XXX.....	
41664M 46 6	HARTFORD GLOBAL ALL-ASSET FD-Y.....			12/27/2010.	DIVIDEND REINVESTMENT.....	357,781.750	4,000,000	XXX.....	3,577,818	0	0	0	0	0	3,577,818	0	422,182	422,182	32,154	XXX.....	
41664M 58 1	HARTFORD GLOBAL REAL ASSET FD-A.....			12/27/2010.	DIVIDEND REINVESTMENT.....	258,843.830	3,000,000	XXX.....	2,588,438	0	0	0	0	0	2,588,438	0	411,562	411,562	18,378	XXX.....	
41664M 57 3	HARTFORD GLOBAL REAL ASSET FD-C.....			12/27/2010.	DIVIDEND REINVESTMENT.....	86,505.190	1,000,000	XXX.....	865,052	0	0	0	0	0	865,052	0	134,948	134,948	6,142	XXX.....	
41664M 56 5	HARTFORD GLOBAL REAL ASSET FD-I.....			12/27/2010.	DIVIDEND REINVESTMENT.....	86,206.900	1,000,000	XXX.....	862,069	0	0	0	0	0	862,069	0	137,931	137,931	6,121	XXX.....	
41664M 55 7	HARTFORD GLOBAL REAL ASSET FD-Y.....			12/27/2010.	DIVIDEND REINVESTMENT.....	172,265.290	2,000,000	XXX.....	1,722,653	0	0	0	0	0	1,722,653	0	277,347	277,347	12,231	XXX.....	
41664L 60 9	HARTFORD HIGH YIELD FUND - R5.....			01/29/2010.	DIVIDEND REINVESTMENT.....	30.677	0	XXX.....	150	214	(63)	0	0	(63)	0	150	0	(150)	(150)	2	XXX.....
41664M 86 2	HARTFORD MIDCAP FUND-R3.....			05/06/2010.	Various.....	6,289.308	135,215	XXX.....	100,010	122,075	(22,075)	0	0	(22,075)	0	100,010	0	35,205	35,205	0	XXX.....
41664M 84 7	HARTFORD MIDCAP FUND-R5.....			05/06/2010.	Various.....	6,289.308	135,908	XXX.....	100,000	122,516	(22,516)	0	0	(22,516)	0	100,000	0	35,908	35,908	0	XXX.....
416645 72 9	HARTFORD MMKT FUND CLASS Y: IMF.....			12/27/2010.	DIVIDEND REINVESTMENT.....	1,500,000.000	1,500,000	XXX.....	1,500,000	1,500,000	0	0	0	0	1,500,000	0	0	0	0	0	XXX.....
416648 19 4	HARTFORD SEL S/C VALUE FND-A.....			08/04/2010.	DIVIDEND REINVESTMENT.....	1,582,378.031	14,367,993	XXX.....	10,585,143	13,789,136	(3,277,304)	0	0	(3,277,304)	0	10,585,143	0	3,782,849	3,782,849	73,311	XXX.....
416648 18 6	HARTFORD SEL S/C VALUE FND-B.....			07/30/2010.	DIVIDEND REINVESTMENT.....	26,957.963	241,274	XXX.....	269,796	233,995	35,801	0	0	35,801	0	269,796	0	(28,523)	(28,523)	0	XXX.....
416648 17 8	HARTFORD SEL S/C VALUE FND-C.....			07/30/2010.	DIVIDEND REINVESTMENT.....	26,905.913	241,615	XXX.....	269,472	234,081	35,391	0	0	35,391	0	269,472	0	(27,857)	(27,857)	0	XXX.....
416648 16 0	HARTFORD SEL S/C VALUE FND-Y.....			08/04/2010.	DIVIDEND REINVESTMENT.....	10,787.417	94,174	XXX.....	100,412	0	0	0	0	0	100,412	0	(6,238)	(6,238)	412	XXX.....	
41664M 81 3	HARTFORD SHORT DURATION FUND - I.....			12/27/2010.	DIVIDEND REINVESTMENT.....	0	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX.....
41664L 22 9	HARTFORD TARGET RETIREMENT 2015.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,892.663	100,000	XXX.....	78,066	96,133	(18,067)	0	0	(18,067)	0	78,066	0	21,934	21,934	1,454	XXX.....
41664L 23 7	HARTFORD TARGET RETIREMENT 2015.....			08/20/2010.	DIVIDEND REINVESTMENT.....	20,719.407	265,000	XXX.....	206,339	252,362	(46,024)	0	0	(46,024)	0	206,339	0	58,661	58,661	3,739	XXX.....
41664L 24 5	HARTFORD TARGET RETIREMENT 2015.....			08/20/2010.	DIVIDEND REINVESTMENT.....	20,764.399	265,000	XXX.....	206,826	252,495	(45,669)	0	0	(45,669)	0	206,826	0	58,174	58,174	3,284	XXX.....
41664L 21 1	HARTFORD TARGET RETIREMENT 2025 R3.....			08/20/2010.	DIVIDEND REINVESTMENT.....	15,297.683	195,000	XXX.....	152,022	187,091	(35,069)	0	0	(35,069)	0	152,022	0	42,978	42,978	1,581	XXX.....
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4.....			08/20/2010.	DIVIDEND REINVESTMENT.....	15,255.461	195,000	XXX.....	151,557	186,879	(35,323)	0	0	(35,323)	0	151,557	0	43,443	43,443	1,889	XXX.....
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,936.509	100,000	XXX.....	78,361	97,222	(18,861)	0	0	(18,861)	0	78,361	0	21,639	21,639	1,011	XXX.....
41664L 17 9	HARTFORD TARGET RETIREMENT 2035 R3.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,898.899	100,000	XXX.....	77,938	97,946	(20,008)	0	0	(20,008)	0	77,938	0	22,062	22,062	696	XXX.....
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4.....			08/20/2010.	DIVIDEND REINVESTMENT.....	14,656.232	190,000	XXX.....	145,464	181,884	(36,420)	0	0	(36,420)	0	145,464	0	44,536	44,536	1,650	XXX.....
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,874.013	100,000	XXX.....	77,634	97,717	(20,082)	0	0	(20,082)	0	77,634	0	22,366	22,366	917	XXX.....
41664M 10 2	HARTFORD TARGET RETIREMENT 2040 R3.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,911.395	100,000	XXX.....	77,975	97,943	(19,969)	0	0	(19,969)	0	77,975	0	22,026	22,026	635	XXX.....
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4.....			08/20/2010.	DIVIDEND REINVESTMENT.....	15,062.474	195,000	XXX.....	149,440	186,624	(37,184)	0	0	(37,184)	0	149,440	0	45,560	45,560	1,605	XXX.....
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,886.434	100,000	XXX.....	77,672	97,713	(20,041)	0	0	(20,041)	0	77,672	0	22,328	22,328	862	XXX.....
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,923.932	100,000	XXX.....	78,104	98,653	(20,549)	0	0	(20,549)	0	78,104	0	21,896	21,896	483	XXX.....
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,905.139	100,000	XXX.....	77,870	98,498	(20,628)	0	0	(20,628)	0	77,870	0	22,130	22,130	703	XXX.....
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,905.134	100,000	XXX.....	77,862	98,498	(20,636)	0	0	(20,636)	0	77,862	0	22,138	22,138	739	XXX.....
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,955.452	100,000	XXX.....	78,419	98,886	(20,467)	0	0	(20,467)	0	78,419	0	21,581	21,581	488	XXX.....
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4.....			08/20/2010.	DIVIDEND REINVESTMENT.....	7,936.509	100,000	XXX.....	78,184	98,730	(20,547)	0	0	(20,547)	0	78,184	0	21,817	21,817	717	XXX.....
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A.....			09/20/2010.	DIVIDEND REINVESTMENT.....	801,366.619	7,450,000	XXX.....	7,345,207	7,324,491	20,716	(0)	0	20,716	0	7,345,207	0	104,793	104,793	142,189	XXX.....
9299999.	Total - Common Stocks - Mutual Funds.....						42,382,935	XXX.....	36,083,571	25,748,808	(3,679,686)	(0)	0	(3,679,686)	0	36,083,571	0	6,299,364	6,299,364	354,926	XXX.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
9799997.	Total - Common Stocks - Part 4.....					60,465,950	XXX.....	53,421,232	32,975,841	...(3,718,539)	(0)	99	(3,718,638)	0	53,421,232	0	7,044,718	7,044,718	447,257	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....					10,228,113	XXX.....	9,441,241	0	0	0	0	0	0	9,441,241	0	786,872	786,872	64,889	XXX.....
9799999.	Total - Common Stocks.....					70,694,063	XXX.....	62,862,473	32,975,841	...(3,718,539)	(0)	99	(3,718,638)	0	62,862,473	0	7,831,590	7,831,590	512,146	XXX.....
9899999.	Total - Preferred and Common Stocks.....					106,637,845	XXX.....	97,776,065	67,860,284	...(3,718,539)	(0)	99	(3,718,638)	0	97,776,065	0	8,861,780	8,861,780	955,320	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					10,080,393,215	XXX.....	10,282,531,984	4,908,075,759	2,301,205	14,900,035	...45,857,861	(28,656,621)	...(2,628,976)	...10,080,915,161	..1,586,563	...(2,108,508)	(521,945)	193,097,818	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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

912828	MK	3	TREASURY NOTE 01/31/2017.....	...	02/25/2010	Various.....	04/07/2010	Various.....	15,569,000	15,602,110	15,477,223	15,601,662	0	(449)	0	(449)	0	0	(124,439)	(124,439)	63,738	25,797
912828	MP	2	TREASURY NOTE 02/15/2020.....	...	06/29/2010	Various.....	06/30/2010	Various.....	236,473,000	245,781,096	247,790,786	245,770,186	0	(10,910)	0	(10,910)	0	0	2,020,600	2,020,600	3,031,215	2,720,535
912828	MR	8	TREASURY NOTE 02/28/2015.....	...	03/24/2010	MORGAN STANLEY & CO. INCORPORATED	10/06/2010	BARCLAYS CAPITAL INC.....	365,000	362,851	387,084	363,068	0	217	0	217	0	0	24,017	24,017	5,220	648
912828	MU	1	TREASURY NOTE 03/31/2012.....	...	04/27/2010	BARCLAYS CAPITAL INC.....	06/30/2010	Various.....	447,504,000	447,020,987	450,868,258	447,081,531	0	60,543	0	60,543	0	0	3,786,727	3,786,727	1,119,205	2,872
912828	MW	7	TREASURY NOTE 03/31/2015.....	...	03/25/2010	JP MORGAN SECURITIES INC.	06/30/2010	GOLDMAN SACHS & CO.....	89,000	88,340	92,178	88,371	0	31	0	31	0	0	3,807	3,807	559	0
912828	MZ	0	TREASURY NOTE 04/30/2015.....	...	05/26/2010	Various.....	06/11/2010	Various.....	44,802,000	45,537,397	45,655,269	45,532,028	0	(5,370)	0	(5,370)	0	0	123,241	123,241	100,354	62,435
912828	NA	4	TREASURY NOTE 04/30/2017.....	...	05/12/2010	Various.....	06/29/2010	Various.....	66,805,000	66,705,886	68,642,740	66,706,854	0	968	0	968	0	0	1,935,886	1,935,886	223,080	26,364
912828	ND	8	TREASURY NOTE 05/15/2020.....	...	08/09/2010	Various.....	10/19/2010	Various.....	677,568,000	702,107,172	707,967,191	702,021,460	0	(85,712)	0	(85,712)	0	0	5,945,731	5,945,731	3,957,786	3,013,287
912828	NF	3	TREASURY NOTE 05/31/2015.....	...	06/21/2010	Various.....	06/30/2010	Various.....	74,515,000	74,695,703	75,005,355	74,695,461	0	(242)	0	(242)	0	0	309,894	309,894	71,904	52,357
912828	NK	2	TREASURY NOTE 06/30/2017.....	...	07/13/2010	JP MORGAN SECURITIES INC.	08/09/2010	Various.....	102,855,000	102,437,152	104,257,505	102,439,779	0	2,628	0	2,628	0	0	1,817,726	1,817,726	220,318	97,824
912828	NL	0	TREASURY NOTE 06/30/2015.....	...	07/22/2010	Various.....	12/28/2010	Various.....	233,818,000	234,946,984	237,012,339	234,927,497	0	(19,487)	0	(19,487)	0	0	2,084,842	2,084,842	565,513	74,705
912828	NN	6	TREASURY NOTE 07/15/2013.....	...	07/30/2010	Various.....	08/05/2010	Various.....	19,700,000	19,681,046	19,753,270	19,681,372	0	326	0	326	0	0	71,898	71,898	7,293	2,299
912828	NQ	9	TREASURY NOTE 07/31/2012.....	...	08/23/2010	Various.....	12/16/2010	Various.....	13,500,000	13,532,068	13,538,537	13,527,599	0	(4,469)	0	(4,469)	0	0	10,938	10,938	27,301	4,569
912828	NR	7	TREASURY NOTE 07/31/2017.....	...	08/16/2010	Various.....	12/13/2010	Various.....	70,357,000	71,635,787	72,083,125	71,611,072	0	(24,716)	0	(24,716)	0	0	472,053	472,053	239,007	58,426
912828	NV	8	TREASURY NOTE 08/31/2015.....	...	09/21/2010	Various.....	12/28/2010	Various.....	141,505,000	140,004,250	139,712,335	140,059,841	0	55,591	0	55,591	0	0	(347,506)	(347,506)	367,262	61,158
912828	PA	2	TREASURY NOTE 09/30/2017.....	...	10/29/2010	Various.....	11/04/2010	Various.....	10,142,000	10,178,312	10,167,226	10,178,126	0	(186)	0	(186)	0	0	(10,900)	(10,900)	14,489	7,744
912828	PE	4	TREASURY NOTE 10/31/2015.....	...	11/16/2010	Various.....	12/28/2010	Various.....	157,075,000	158,105,703	154,960,642	158,088,560	0	(17,143)	0	(17,143)	0	0	(3,127,918)	(3,127,918)	148,867	18,879
912828	PJ	3	TREASURY NOTE 11/30/2015.....	...	12/21/2010	Various.....	12/30/2010	Various.....	48,493,000	47,390,876	46,937,280	47,396,443	0	5,567	0	5,567	0	0	(459,163)	(459,163)	50,793	32,020
912828	PK	0	TREASURY NOTE 11/30/2017.....	...	12/14/2010	Various.....	12/28/2010	Various.....	12,541,000	12,266,234	12,187,765	12,267,080	0	846	0	846	0	0	(79,316)	(79,316)	14,092	8,297
912828	PV	6	TREASURY NOTE 11/30/2012.....	...	12/02/2010	UBS SECURITIES LLC.....	12/16/2010	Various.....	4,100,000	4,096,811	4,091,800	4,096,852	0	41	0	41	0	0	(5,051)	(5,051)	698	169
912828	MS	6	TREASURY NOTES 02/28/2017.....	...	03/22/2010	JP MORGAN SECURITIES INC.	03/31/2010	Various.....	20,112,000	19,982,452	19,770,609	19,982,495	0	43	0	43	0	0	(211,886)	(211,886)	42,531	40,989
912828	NP	1	TREASURY NOTES 07/31/2015.....	...	08/16/2010	Various.....	09/03/2010	Various.....	123,685,000	124,826,200	125,455,334	124,821,107	0	(5,092)	0	(5,092)	0	0	634,227	634,227	103,621	42,127
912828	NU	0	TREASURY NOTES 08/15/2013.....	...	08/23/2010	Various.....	10/20/2010	Various.....	5,300,000	5,293,600	5,311,173	5,293,850	0	250	0	250	0	0	17,324	17,324	3,671	434
912828	NW	6	TREASURY NOTES 08/31/2017.....	...	09/23/2010	Various.....	12/13/2010	Various.....	48,055,000	47,418,985	47,852,598	47,429,765	0	10,780	0	10,780	0	0	422,834	422,834	155,209	27,948
912828	PH	7	TREASURY NOTES 08/31/2012.....	...	09/20/2010	CITIGROUP (Salomon/Smith Barney)	09/22/2010	BARCLAYS CAPITAL INC.....	1,331,000	1,328,665	1,329,800	1,328,671	0	7	0	7	0	0	1,128	1,128	317	290
0399999	Total - Bonds - U.S. Government.....								2,576,259,000	2,611,026,668	2,626,307,421	2,610,990,729	0	(35,938)	0	(35,938)	0	0	15,316,691	15,316,691	10,534,043	6,382,173

Bonds - U.S. Special Revenue and Special Assessment

312928	W7	5	FGOLD 30YR 10/01/2038.....	...	04/27/2010	CREDIT SUISSE SECURITIES (USA) LLC	10/01/2010	Various.....	10,479,352	11,239,105	11,142,610	11,070,430	0	(168,676)	0	(168,676)	0	0	72,181	72,181	268,032	20,959
3128M4	YR	8	FGOLD 30YR GIANT 08/01/2037.....	...	07/12/2010	JP MORGAN SECURITIES INC.	09/15/2010	Various.....	21,800,000	23,599,195	23,336,994	23,392,504	0	(206,691)	0	(206,691)	0	0	(55,510)	(55,510)	325,269	47,233
31416N	A2	8	FNMA 15YR 03/01/2024.....	...	06/15/2010	NOMURA SECURITIES INTERNATIONAL INC	09/13/2010	Various.....	5,000,000	5,254,492	5,227,659	5,211,053	0	(43,439)	0	(43,439)	0	0	16,607	16,607	64,244	10,000
31417T	YA	0	FNMA 15YR 12/01/2024.....	...	01/26/2010	Various.....	09/13/2010	Various.....	2,297,327	2,391,014	2,429,697	2,378,848	0	(12,166)	0	(12,166)	0	0	50,848	50,848	64,331	4,644
31418X	EB	0	FNMA 15YR 08/01/2025.....	...	08/02/2010	WELLS FARGO ADVISORS, LLC	09/13/2010	Various.....	11,368,162	12,091,106	12,043,390	12,073,667	0	(17,439)	0	(17,439)	0	0	(30,277)	(30,277)	69,498	22,736
31416S	SK	8	FNMA 30YR 08/01/2039.....	...	03/09/2010	RBS SECURITIES INC.....	06/01/2010	Various.....	4,720,000	4,753,188	4,817,273	4,751,628	0	(1,560)	0	(1,560)	0	0	65,645	65,645	60,572	5,900
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....								55,664,840	59,328,100	58,997,623	58,878,129	0	(449,971)	0	(449,971)	0	0	119,494	119,494	851,948	111,472

Bonds - Industrial and Miscellaneous

002824	AW	0	ABBOTT LABORATORIES 05/27/2020.....	...	05/24/2010	BANC OF AMERICA SECURITIES LLC	06/22/2010	CREDIT SUISSE SECURITIES (USA) LLC	10,000,000	9,995,100	10,237,200	9,995,131	0	31	0	31	0	0	242,069	242,069	32,083	0
02364W	AS	4	AMERICA MOVIL SAB DE CV 03/30/2020.....	F.	03/23/2010	JP MORGAN SECURITIES INC.	08/31/2010	EXCHANGE.....	2,600,000	2,583,256	2,583,800	2,583,800	0	544	0	544	0	0	0	0	54,167	0

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SCHEDULE D - PART 5

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

1	2		3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																							
02364W AT 2	AMERICA MOVIL SAB DE CV 03/30/2040.....		F.	03/25/2010	CITIGROUP (Salomon/Smith Barney)	08/31/2010	EXCHANGE.....	8,700,000	8,550,684	8,551,410	8,551,410	0	726	0	726	0	0	0	0	222,031	0			
037411 AW 5	APACHE CORPORATION 09/01/2040.....		...	08/17/2010	CITIGROUP (Salomon/Smith Barney)	09/09/2010	Various.....	5,000,000	4,946,800	4,965,600	4,946,845	0	45	0	45	0	0	18,755	18,755	15,229	0			
071813 BC 2	BAXTER INTERNATIONAL INC 03/15/2020.....		...	03/04/2010	PORTFOLIO TRANSFER.....	06/25/2010	CREDIT SUISSE SECURITIES (USA) LLC	3,750,000	3,735,450	3,900,900	3,735,813	0	363	0	363	0	0	165,087	165,087	49,141	0			
10510K AA 5	BRAMBLES USA INC 04/01/2020.....		...	03/24/2010	JP MORGAN SECURITIES INC.	06/01/2010	BARCLAYS CAPITAL INC.....	3,593,000	3,591,886	3,649,518	3,591,901	0	15	0	15	0	0	57,617	57,617	34,173	0			
07388R AE 7	BSCMS_07-PW15 02/01/2044.....		...	02/10/2010	Various.....	06/11/2010	MORGAN STANLEY & CO. INCORPORATED	4,750,000	4,312,993	4,549,053	4,330,157	0	17,164	0	17,164	0	0	218,896	218,896	94,958	10,551			
25459H AM 7	DIRECTV HOLDINGS LLC 03/15/2015.....		...	04/07/2010	Various.....	06/09/2010	EXCHANGE.....	15,000,000	14,911,250	14,913,979	14,913,979	0	2,729	0	2,729	0	0	0	0	130,167	15,285			
278642 AC 7	EBAY INC. 10/15/2020.....		...	10/21/2010	JP MORGAN SECURITIES INC.	10/25/2010	Various.....	5,600,000	5,567,520	5,587,288	5,567,520	0	0	0	0	0	0	19,768	19,768	0	0			
382388 AP 1	GOODRICH CORP 12/15/2012.....		...	08/10/2010	OUTSIDE MANAGED ACCT.....	10/12/2010	CALL TRANSACTION.....	295,000	337,507	337,816	334,571	0	(2,936)	0	(2,936)	0	0	3,245	3,245	7,310	3,624			
548661 CQ 8	LOWES COMPANIES INC 04/15/2020.....		...	04/12/2010	JP MORGAN SECURITIES INC.	04/13/2010	CREDIT SUISSE SECURITIES (USA) LLC	3,000,000	2,994,540	3,038,370	2,994,541	0	1	0	1	0	0	43,829	43,829	385	0			
549271 AF 1	LUBRIZOL CORP 10/01/2034.....		...	01/26/2010	PORTFOLIO TRANSFER.....	12/02/2010	Various.....	5,000,000	5,237,800	5,128,555	5,234,275	0	(3,525)	0	(3,525)	0	0	(105,720)	(105,720)	373,660	106,528			
582839 AB 2	MEAD JOHNSON NUTRITION CO 11/01/2019.....		...	03/10/2010	PORTFOLIO TRANSFER.....	07/09/2010	EXCHANGE.....	3,515,000	3,515,352	3,515,342	3,515,342	0	(9)	0	(9)	0	0	0	0	116,737	62,196			
65473Q AU 7	NISOURCE FINANCE CORP 03/15/2016.....		...	04/28/2010	OUTSIDE MANAGED ACCT.....	12/30/2010	Various.....	240,000	309,600	313,704	302,749	0	(6,851)	0	(6,851)	0	0	10,955	10,955	27,625	3,440			
71656L AE 1	PETROLEOS MEXICANOS 06/15/2035.....		F.	08/25/2010	CREDIT SUISSE SECURITIES (USA) LLC	10/01/2010	EXCHANGE.....	4,210,000	4,561,072	4,560,534	4,560,534	0	(538)	0	(538)	0	0	0	0	82,124	58,107			
742718 DL 0	PROCTER & GAMBLE COMPANY 01/15/2014.....		...	01/06/2010	JP MORGAN SECURITIES INC.	06/28/2010	CALL TRANSACTION.....	14,000,000	14,997,640	15,287,594	14,887,646	0	(109,994)	0	(109,994)	0	0	399,947	399,947	613,589	314,844			
69362B AR 3	PSEG POWER LLC 09/15/2016.....		...	01/14/2010	JP MORGAN SECURITIES INC.	09/15/2010	EXCHANGE.....	4,500,000	4,686,975	4,671,050	4,671,050	0	(15,925)	0	(15,925)	0	0	0	0	240,065	83,790			
760761 AA 4	REPUBLIC SERVICES INC 09/15/2019.....		...	01/27/2010	PORTFOLIO TRANSFER.....	08/05/2010	EXCHANGE.....	5,000,000	5,175,650	5,168,281	5,168,281	0	(7,369)	0	(7,369)	0	0	0	0	249,792	109,236			
842400 FQ 1	SOUTHERN CALIFORNIA EDISON CO 09/01/2040.....		...	08/25/2010	BANC OF AMERICA SECURITIES LLC	09/01/2010	DEUTSCHE BANK SECURITIES INC	6,993,000	6,948,525	6,863,000	6,948,538	0	14	0	14	0	0	(85,538)	(85,538)	6,119	0			
863667 AB 7	STRYKER CORPORATION 01/15/2020.....		...	01/12/2010	BARCLAYS CAPITAL INC.....	04/13/2010	BARCLAYS CAPITAL INC.....	4,667,000	4,635,638	4,634,891	4,636,276	0	638	0	638	0	0	(1,384)	(1,384)	51,612	0			
931142 CU 5	WAL-MART STORES INC 07/08/2020.....		...	06/30/2010	Various.....	10/18/2010	GOLDMAN SACHS & CO.....	12,500,000	12,488,500	13,019,250	12,488,786	0	286	0	286	0	0	530,464	530,464	134,679	0			
96950F AC 8	WILLIAMS PARTNERS LP 03/15/2020.....		...	02/02/2010	Various.....	07/09/2010	EXCHANGE.....	7,500,000	7,495,875	7,496,006	7,496,006	0	131	0	131	0	0	0	0	164,063	0			
3899999.	Total - Bonds - Industrial and Miscellaneous.....							130,413,000	131,579,611	132,973,140	131,455,151	0	(124,461)	0	(124,461)	0	0	1,517,989	1,517,989	2,699,710	767,601			
8399998.	Total - Bonds.....							..2,762,336,840	..2,801,934,379	..2,818,278,183	..2,801,324,010	0	(610,370)	0	(610,370)	0	0	...16,954,174	...16,954,174	14,085,700	7,261,245			
Common Stocks - Industrial and Miscellaneous																								
002535 20 1	AARONS INC.....		...	11/30/2010	Various.....	12/13/2010	Various.....	2,460,000	46,991	45,198	46,991	0	0	0	0	0	0	(1,793)	(1,793)	14	0			
001204 10 6	AGL RESOURCES INC.....		...	08/04/2010	Various.....	10/08/2010	Various.....	310,000	11,229	11,988	11,229	0	0	0	0	0	0	760	760	136	0			
017175 10 0	ALLEGHANY CORP.....		...	08/04/2010	ITG INC.....	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	35,000	10,657	10,531	10,657	0	0	0	0	0	0	(126)	(126)	0	0			
017361 10 6	ALLEGHENY ENERGY INC.....		...	04/07/2010	ITG INC.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	970,000	22,401	18,797	22,401	0	0	0	0	0	0	(3,603)	(3,603)	0	0			
021441 10 0	ALTERA CORP.....		...	09/07/2010	GOLDMAN SACHS & CO.....	11/30/2010	Various.....	580,000	16,072	19,441	16,072	0	0	0	0	0	0	3,369	3,369	58	0			
030420 10 3	AMERICAN WATER WORKS CO.....		...	09/07/2010	Various.....	11/30/2010	Various.....	1,260,000	26,490	30,130	26,490	0	0	0	0	0	0	3,640	3,640	559	0			
03836W 10 3	AQUA AMERICA INC.....		...	10/08/2010	ITG INC.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	520,000	10,665	11,154	10,665	0	0	0	0	0	0	489	489	81	0			
039380 10 0	ARCH COAL INC.....		...	10/08/2010	Various.....	11/30/2010	Various.....	2,300,000	55,279	64,794	55,279	0	0	0	0	0	0	9,515	9,515	180	0			
G0585R 10 6	ASSURED GUARANTY LTD.....		F.	06/28/2010	Various.....	08/04/2010	Various.....	1,220,000	16,701	19,791	16,701	0	0	0	0	0	0	3,089	3,089	0	0			
052800 10 9	AUTOLIV INC.....		R	10/08/2010	ITG INC.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	168,000	11,236	12,215	11,236	0	0	0	0	0	0	980	980	59	0			

SCHEDULE D - PART 5

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

1	2	3	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	g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05329W 10	2	AUTONATION INC.....	10/08/2010	Various.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	720.000	17,178	18,495	17,178	0	0	0	0	0	0	1,316	1,316	0	0
Y0486S 10	4	AVAGO TECHNOLOGIES LTD.....	10/08/2010	Various.....	11/30/2010	GOLDMAN SACHS & CO.....	740.000	15,995	19,868	15,995	0	0	0	0	0	0	3,873	3,873	0	0
062540 10	9	BANK OF HAWAII CORP.....	10/08/2010	Various.....	11/30/2010	Various.....	569.000	25,726	24,832	25,726	0	0	0	0	0	0	(894)	(894)	256	0
073302 10	1	BE AEROSPACE INC.....	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	370.000	9,621	9,845	9,621	0	0	0	0	0	0	224	224	0	0
090572 20	7	BIO-RAD LABORATORIES INC. (CL A).....	06/28/2010	Various.....	10/08/2010	Various.....	417.000	38,269	36,961	38,269	0	0	0	0	0	0	(1,307)	(1,307)	0	0
05561Q 20	1	BOK FINANCIAL CORP.....	04/07/2010	Various.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	258.000	11,893	12,967	11,893	0	0	0	0	0	0	1,074	1,074	65	0
05564E 10	6	BRE PROPERTIES INC.....	10/08/2010	Various.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	277.000	11,748	11,900	11,748	0	0	0	0	0	0	152	152	93	0
111621 30	6	BROCADE COMMUNICATIONS SYSTEMS INC.....	05/20/2010	Various.....	06/25/2010	GOLDMAN SACHS & CO.....	3,750.000	22,701	20,145	22,701	0	0	0	0	0	0	(2,556)	(2,556)	0	0
121208 20	1	BURGER KING HOLDINGS INC.....	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	640.000	12,156	11,203	12,156	0	0	0	0	0	0	(953)	(953)	40	0
14057J 10	1	CAPITOL FEDERAL FINANCIAL INC.....	06/25/2010	GOLDMAN SACHS & CO.....	09/07/2010	GOLDMAN SACHS & CO.....	350.000	11,967	9,331	11,967	0	0	0	0	0	0	(2,636)	(2,636)	175	0
144285 10	3	CARPENTER TECHNOLOGY CORP.....	08/04/2010	Various.....	09/07/2010	Various.....	880.000	30,904	29,765	30,904	0	0	0	0	0	0	(1,139)	(1,139)	99	0
167250 10	9	CHICAGO BRIDGE & IRON CO. N.V.....	09/07/2010	Various.....	11/30/2010	Various.....	1,750.000	36,103	44,424	36,103	0	0	0	0	0	0	8,320	8,320	0	0
172062 10	1	CINCINNATI FINANCIAL CORP.....	08/04/2010	Various.....	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	1,030.000	29,124	28,265	29,124	0	0	0	0	0	0	(859)	(859)	201	0
125581 80	1	CIT GROUP INC.....	08/04/2010	ITG INC.....	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	370.000	13,641	14,206	13,641	0	0	0	0	0	0	566	566	0	0
N20935 20	6	CNH GLOBAL N.V.....	06/29/2010	Various.....	08/04/2010	Various.....	1,982.000	49,284	61,995	49,284	0	0	0	0	0	0	12,711	12,711	0	0
200340 10	7	COMERICA INC.....	05/21/2010	Various.....	06/25/2010	Various.....	540.000	19,705	21,157	19,705	0	0	0	0	0	0	1,451	1,451	27	0
204166 10	2	COMMVAULT SYSTEMS INC.....	11/11/2010	DIRECT WITH ISSUER.....	11/30/2010	CREDIT SUISSE SECURITIES (USA) LLC	8,699.000	265,493	254,101	265,493	0	0	0	0	0	0	(11,393)	(11,393)	0	0
20605P 10	1	CONCHO RESOURCES INC.....	04/07/2010	Various.....	06/25/2010	Various.....	1,057.000	54,968	57,664	54,968	0	0	0	0	0	0	2,696	2,696	0	0
205944 10	1	CON-WAY INC.....	10/08/2010	Various.....	11/30/2010	Various.....	990.000	32,343	30,404	32,343	0	0	0	0	0	0	(1,939)	(1,939)	132	0
216648 40	2	COOPER COS.....	06/29/2010	Various.....	10/08/2010	Various.....	490.000	20,362	21,880	20,362	0	0	0	0	0	0	1,519	1,519	15	0
21871D 10	3	CORELOGIC INC.....	10/08/2010	Various.....	11/30/2010	Various.....	1,610.000	33,225	33,232	33,225	0	0	0	0	0	0	8	8	0	0
228227 10	4	CROWN CASTLE INTERNATIONAL CORP.....	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	Various.....	460.000	17,482	17,458	17,482	0	0	0	0	0	0	(24)	(24)	0	0
232820 10	0	CYTEC INDUSTRIES INC.....	09/07/2010	Various.....	11/30/2010	Various.....	763.000	35,514	36,813	35,514	0	0	0	0	0	0	1,299	1,299	20	0
23918K 10	8	DAVITA INC.....	10/08/2010	Various.....	11/30/2010	GOLDMAN SACHS & CO.....	326.000	20,632	23,129	20,632	0	0	0	0	0	0	2,496	2,496	0	0
25960P 10	9	DOUGLAS EMMETT INC.....	06/28/2010	Various.....	09/07/2010	Various.....	1,280.000	20,332	21,067	20,332	0	0	0	0	0	0	735	735	102	0
233331 10	7	DTE ENERGY CO.....	06/28/2010	Various.....	09/07/2010	Various.....	379.000	17,542	17,808	17,542	0	0	0	0	0	0	265	265	195	0
269246 40	1	E*TRADE FINANCIAL CORP.....	06/25/2010	BARCLAYS CAPITAL INC.....	08/04/2010	ITG INC.....	760.000	9,912	11,357	9,912	0	0	0	0	0	0	1,446	1,446	0	0
285512 10	9	ELECTRONIC ARTS INC.....	10/08/2010	Various.....	11/30/2010	Various.....	3,980.000	65,111	63,124	65,111	0	0	0	0	0	0	(1,987)	(1,987)	0	0
29264F 20	5	ENDO PHARMACEUTICALS HOLDINGS INC.....	06/28/2010	Various.....	11/30/2010	Various.....	1,300.000	28,853	42,297	28,853	0	0	0	0	0	0	13,444	13,444	0	0
29266R 10	8	ENERGIZER HOLDINGS INC.....	06/28/2010	Various.....	11/30/2010	Various.....	1,008.000	56,741	59,229	56,741	0	0	0	0	0	0	2,488	2,488	0	0
294429 10	5	EQUIFAX INC.....	05/20/2010	Various.....	06/25/2010	GOLDMAN SACHS & CO.....	340.000	12,026	9,877	12,026	0	0	0	0	0	0	(2,149)	(2,149)	14	0
29476L 10	7	EQUITY RESIDENTIAL.....	10/08/2010	Various.....	11/30/2010	Various.....	676.000	30,096	32,560	30,096	0	0	0	0	0	0	2,464	2,464	121	0
518439 10	4	ESTEE LAUDER COS. (CL A).....	06/29/2010	Various.....	10/08/2010	Various.....	366.000	22,290	22,906	22,290	0	0	0	0	0	0	616	616	0	0

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
315616 10 2	F5 NETWORKS INC.....			05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	146.000	9,663	10,383	9,663	0	0	0	0	0	0	720	720	0	0
31620R 10 5	FIDELITY NATIONAL FINANCIAL INC.....			09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	10/08/2010	ITG INC.....	660.000	9,715	9,372	9,715	0	0	0	0	0	0	(343)	(343)	119	0
31847R 10 2	FIRST AMERICAN FINANCIAL CORP.....			05/21/2010	CORPORATE ACTION DISTRIBUTION	06/25/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	290.000	4,097	3,820	4,097	0	0	0	0	0	0	(278)	(278)	0	0
349882 10 0	FOSSIL INC.....			06/25/2010	BARCLAYS CAPITAL INC.....	08/04/2010	GOLDMAN SACHS & CO.....	300.000	10,965	11,978	10,965	0	0	0	0	0	0	1,012	1,012	0	0
369300 10 8	GENERAL CABLE CORP.....			10/08/2010	Various.....	11/30/2010	Various.....	2,670.000	68,659	71,341	68,659	0	0	0	0	0	0	2,682	2,682	0	0
391164 10 0	GREAT PLAINS ENERGY INC.....			10/08/2010	Various.....	11/30/2010	Various.....	2,220.000	39,821	40,282	39,821	0	0	0	0	0	0	460	460	934	0
395259 10 4	GREENHILL & CO.....			04/06/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	Various.....	232.000	19,228	14,829	19,228	0	0	0	0	0	0	(4,399)	(4,399)	85	0
401617 10 5	GUESS? INC.....			10/08/2010	Various.....	11/30/2010	Various.....	614.000	25,533	29,135	25,533	0	0	0	0	0	0	3,602	3,602	57	0
413875 10 5	HARRIS CORP.....			10/08/2010	Various.....	11/30/2010	GOLDMAN SACHS & CO.....	709.000	32,884	31,458	32,884	0	0	0	0	0	0	(1,425)	(1,425)	366	0
418056 10 7	HASBRO INC.....			09/07/2010	Various.....	11/30/2010	Various.....	544.000	22,534	25,217	22,534	0	0	0	0	0	0	2,683	2,683	220	0
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC.....			08/04/2010	Various.....	09/07/2010	Various.....	1,320.000	29,656	31,222	29,656	0	0	0	0	0	0	1,566	1,566	239	0
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP INC.....			03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	05/21/2010	Various.....	1,200.000	13,930	14,980	13,930	0	0	0	0	0	0	1,050	1,050	0	0
42822Q 10 0	HEWITT ASSOCIATES INC.....			09/07/2010	GOLDMAN SACHS & CO.....	10/04/2010	Various.....	425.000	16,576	21,338	16,576	0	0	0	0	0	0	4,763	4,763	0	0
44919P 50 8	IAC/INTERACTIVECORP.....			06/28/2010	Various.....	08/04/2010	Various.....	2,030.000	46,692	46,481	46,692	0	0	0	0	0	0	(211)	(211)	0	0
451734 10 7	IHS INC. CL A.....			09/07/2010	Various.....	11/30/2010	Various.....	342.000	20,615	24,364	20,615	0	0	0	0	0	0	3,749	3,749	0	0
45865V 10 0	INTERCONTINENTALEXCHANGE INC.....			08/04/2010	Various.....	10/08/2010	Various.....	228.000	24,918	24,816	24,918	0	0	0	0	0	0	(103)	(103)	0	0
45068B 10 9	ITT EDUCATIONAL SERVICES INC.....			09/07/2010	Various.....	10/08/2010	SANFORD C BERNSTEIN & CO, LLC	313.000	29,554	21,117	29,554	0	0	0	0	0	0	(8,437)	(8,437)	0	0
708160 10 6	J.C. PENNEY CO. INC.....			04/07/2010	Various.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	390.000	11,522	10,102	11,522	0	0	0	0	0	0	(1,420)	(1,420)	72	0
48666K 10 9	KB HOME.....			06/25/2010	Various.....	08/04/2010	Various.....	1,700.000	24,716	22,686	24,716	0	0	0	0	0	0	(2,030)	(2,030)	106	0
497266 10 6	KIRBY CORP.....			09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	380.000	14,372	16,771	14,372	0	0	0	0	0	0	2,399	2,399	0	0
512815 10 1	LAMAR ADVERTISING CO. (CL A).....			09/07/2010	Various.....	11/30/2010	Various.....	1,060.000	29,744	34,079	29,744	0	0	0	0	0	0	4,335	4,335	0	0
G54050 10 2	LAZARD LTD.....		F.	03/03/2010	CREDIT SUISSE SECURITIES (USA) LLC	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	320.000	12,060	11,751	12,060	0	0	0	0	0	0	(309)	(309)	0	0
521865 20 4	LEAR CORP.....			10/08/2010	Various.....	11/30/2010	Various.....	324.000	24,969	28,546	24,969	0	0	0	0	0	0	3,577	3,577	0	0
524901 10 5	LEGG MASON INC.....			06/28/2010	Various.....	10/08/2010	Various.....	740.000	22,013	22,450	22,013	0	0	0	0	0	0	437	437	36	0
53071M 70 8	LIBERTY MEDIA CORP. LIBERTY STARZ.....			06/28/2010	Various.....	09/07/2010	Various.....	561.000	30,549	33,480	30,549	0	0	0	0	0	0	2,931	2,931	0	0
533900 10 6	LINCOLN ELECTRIC HOLDINGS INC.....			03/04/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	05/21/2010	Various.....	218.000	11,194	11,338	11,194	0	0	0	0	0	0	145	145	61	0
56845T 30 5	MARINER ENERGY.....			08/04/2010	GOLDMAN SACHS & CO.....	09/07/2010	GOLDMAN SACHS & CO.....	620.000	15,094	14,202	15,094	0	0	0	0	0	0	(892)	(892)	0	0
570535 10 4	MARKEL CORP.....			04/07/2010	ITG INC.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	33.000	12,474	10,846	12,474	0	0	0	0	0	0	(1,627)	(1,627)	0	0
571837 10 3	MARSHALL & ILSLEY CORP.....			05/21/2010	Various.....	06/25/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	1,640.000	14,284	12,589	14,284	0	0	0	0	0	0	(1,694)	(1,694)	16	0
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC.....			06/29/2010	Various.....	09/07/2010	GOLDMAN SACHS & CO.....	1,340.000	24,546	22,786	24,546	0	0	0	0	0	0	(1,760)	(1,760)	354	0
552690 10 9	MDU RESOURCES GROUP INC.....			08/04/2010	Various.....	11/30/2010	Various.....	1,740.000	36,715	34,170	36,715	0	0	0	0	0	0	(2,544)	(2,544)	485	0
608190 10 4	MOHAWK INDUSTRIES INC.....			06/29/2010	Various.....	09/07/2010	Various.....	742.000	38,340	36,932	38,340	0	0	0	0	0	0	(1,408)	(1,408)	0	0

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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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E15.4	617700 10 9	MORNINGSTAR INC.....	...	08/04/2010	Various.....	11/30/2010	Various.....	709.000	33,688	33,873	33,688	0	0	0	0	0	0	185	185	0	0
	62855J 10 4	MYRIAD GENETICS INC.....	...	08/04/2010	Various.....	11/30/2010	Various.....	2,060.000	33,396	39,920	33,396	0	0	0	0	0	0	6,524	6,524	0	0
	636518 10 2	NATIONAL INSTRUMENTS CORP.....	...	08/04/2010	Various.....	11/30/2010	Various.....	720.000	23,811	23,572	23,811	0	0	0	0	0	0	(238)	(238)	199	0
	628782 10 4	NBTY INC.....	...	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	300.000	9,747	10,464	9,747	0	0	0	0	0	0	717	717	0	0
	65473P 10 5	NISOURCE INC.....	...	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	11/30/2010	Various.....	1,420.000	25,012	24,038	25,012	0	0	0	0	0	0	(974)	(974)	244	0
	664397 10 6	NORTHEAST UTILITIES.....	...	08/04/2010	Various.....	11/30/2010	Various.....	730.000	20,151	21,795	20,151	0	0	0	0	0	0	1,644	1,644	374	0
	67072V 10 3	NXSTAGE MEDICAL INC.....	...	11/08/2010	DIRECT WITH ISSUER.....	11/23/2010	ITG INC.....	5,433.000	115,723	115,671	115,723	0	0	0	0	0	0	(52)	(52)	0	0
	712704 10 5	PEOPLES UNITED FINANCIAL INC.....	...	09/07/2010	Various.....	11/30/2010	Various.....	1,700.000	22,908	21,100	22,908	0	0	0	0	0	0	(1,808)	(1,808)	254	0
	713291 10 2	PEPCO HOLDINGS INC.....	...	09/07/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	10/08/2010	ITG INC.....	1,480.000	25,469	26,755	25,469	0	0	0	0	0	0	1,286	1,286	200	0
	714290 10 3	PERRIGO CO.....	...	08/04/2010	Various.....	09/07/2010	GOLDMAN SACHS & CO.....	254.000	14,685	14,755	14,685	0	0	0	0	0	0	70	70	26	0
	731572 10 3	POLO RALPH LAUREN CORP.....	...	09/07/2010	Various.....	11/30/2010	Various.....	317.000	26,668	30,648	26,668	0	0	0	0	0	0	3,980	3,980	17	0
	733174 10 6	POPULAR INC.....	...	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	5,600.000	16,573	16,091	16,573	0	0	0	0	0	0	(482)	(482)	0	0
	743674 10 3	PROTECTIVE LIFE CORP.....	...	09/07/2010	Various.....	11/30/2010	Various.....	1,560.000	30,409	36,211	30,409	0	0	0	0	0	0	5,803	5,803	175	0
	74460D 10 9	PUBLIC STORAGE.....	...	05/20/2010	Various.....	06/25/2010	GOLDMAN SACHS & CO.....	248.000	21,808	22,661	21,808	0	0	0	0	0	0	853	853	269	0
	745867 10 1	PULTEGROUP INC.....	...	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	Various.....	2,120.000	23,292	18,754	23,292	0	0	0	0	0	0	(4,537)	(4,537)	0	0
	748356 10 2	QUESTAR CORP.....	...	10/08/2010	ITG INC.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	880.000	15,221	14,737	15,221	0	0	0	0	0	0	(484)	(484)	123	0
	750917 10 6	RAMBUS INC.....	...	09/07/2010	Various.....	11/30/2010	Various.....	2,010.000	42,029	39,530	42,029	0	0	0	0	0	0	(2,499)	(2,499)	0	0
	780287 10 8	ROYAL GOLD INC.....	...	04/07/2010	Various.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	504.000	23,947	23,536	23,947	0	0	0	0	0	0	(411)	(411)	30	0
	78388J 10 6	SBA COMMUNICATIONS CORP.....	...	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	Various.....	630.000	23,275	20,875	23,275	0	0	0	0	0	0	(2,399)	(2,399)	0	0
	806882 10 6	SCHNITZER STEEL INDUSTRIES INC.....	...	03/04/2010	Various.....	05/21/2010	Various.....	476.000	23,023	24,320	23,023	0	0	0	0	0	0	1,297	1,297	3	0
	80874P 10 9	SCIENTIFIC GAMES CORP.....	...	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	920.000	13,156	9,433	13,156	0	0	0	0	0	0	(3,723)	(3,723)	0	0
	81201R 10 7	SEAHAWK DRILLING INC.....	...	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	800.000	9,674	8,766	9,674	0	0	0	0	0	0	(908)	(908)	0	0
	826552 10 1	SIGMA-ALDRICH CORP.....	...	09/07/2010	Various.....	11/30/2010	Various.....	836.000	45,388	49,712	45,388	0	0	0	0	0	0	4,324	4,324	179	0
	83088M 10 2	SKYWORKS SOLUTIONS INC.....	...	06/25/2010	BARCLAYS CAPITAL INC.....	09/07/2010	GOLDMAN SACHS & CO.....	700.000	12,328	12,923	12,328	0	0	0	0	0	0	595	595	0	0
	78454L 10 0	SM ENERGY CO.....	...	06/29/2010	Various.....	08/04/2010	GOLDMAN SACHS & CO.....	375.000	14,882	14,952	14,882	0	0	0	0	0	0	70	70	13	0
	832110 10 0	SMITH INTERNATIONAL.....	...	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	Various.....	315.000	14,204	12,354	14,204	0	0	0	0	0	0	(1,850)	(1,850)	35	0
	832248 10 8	SMITHFIELD FOODS INC.....	...	03/03/2010	CREDIT SUISSE SECURITIES (USA) LLC	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	1,440.000	27,136	30,655	27,136	0	0	0	0	0	0	3,519	3,519	0	0
	87161C 10 5	SYNOVUS FINANCIAL CORP.....	...	04/07/2010	ITG INC.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	4,900.000	18,123	12,760	18,123	0	0	0	0	0	0	(5,363)	(5,363)	0	0
	874227 10 1	TALECRIS BIOTHERAPEUTICS HOLDINGS.....	...	09/07/2010	GOLDMAN SACHS & CO.....	11/30/2010	Various.....	790.000	17,575	17,551	17,575	0	0	0	0	0	0	(23)	(23)	0	0
	878377 10 0	TECHNE CORP.....	...	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	06/25/2010	GOLDMAN SACHS & CO.....	194.000	11,802	11,288	11,802	0	0	0	0	0	0	(513)	(513)	0	0

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

1	2		3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																							
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC.....		...	10/08/2010	Various.....	11/30/2010	GOLDMAN SACHS & CO.....	860.000	25,807	29,088	25,807	0	0	0	0	0	0	3,282	3,282	0	0	0	0	0
880779 10 3	TEREX CORP.....		...	06/28/2010	Various.....	08/04/2010	Various.....	780.000	15,799	16,172	15,799	0	0	0	0	0	0	372	372	0	0	0	0	0
87240R 10 7	TFS FINANCIAL CORP.....		...	09/07/2010	Various.....	11/30/2010	Various.....	3,000.000	36,522	26,344	36,522	0	0	0	0	0	0	(10,178)	(10,178)	56	0	0	0	0
888339 20 7	TITANIUM METALS CORP.....		...	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	620.000	9,055	11,959	9,055	0	0	0	0	0	0	2,905	2,905	0	0	0	0	0
896522 10 9	TRINITY INDUSTRIES INC.....		...	04/07/2010	Various.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	970.000	17,001	19,081	17,001	0	0	0	0	0	0	2,080	2,080	78	0	0	0	0
87311L 10 4	TW TELECOM INC. (CL A).....		...	04/06/2010	SANFORD C BERNSTEIN & CO, LLC	05/20/2010	CREDIT SUISSE SECURITIES (USA) LLC	580.000	10,837	9,969	10,837	0	0	0	0	0	0	(868)	(868)	0	0	0	0	0
902494 10 3	TYSON FOODS INC. (CL A).....		...	10/08/2010	Various.....	11/30/2010	Various.....	2,220.000	37,315	36,576	37,315	0	0	0	0	0	0	(739)	(739)	106	0	0	0	0
909218 10 9	UNIT CORP.....		...	04/07/2010	Various.....	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	376.000	17,090	13,803	17,090	0	0	0	0	0	0	(3,286)	(3,286)	0	0	0	0	0
910047 10 9	UNITED CONTINENTAL HOLDINGS INC.....		...	10/08/2010	Various.....	11/30/2010	Various.....	1,180.000	27,202	29,959	27,202	0	0	0	0	0	0	2,756	2,756	0	0	0	0	0
918905 10 0	VALHI INC.....		...	05/21/2010	SANFORD C BERNSTEIN & CO, LLC	06/25/2010	BNY CONVERGEX EXECUTION SOLUTIONS LLC	600.000	10,158	8,250	10,158	0	0	0	0	0	0	(1,908)	(1,908)	60	0	0	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD.....		...	09/07/2010	Various.....	10/08/2010	Various.....	2,000.000	53,893	52,256	53,893	0	0	0	0	0	0	(1,636)	(1,636)	521	0	0	0	0
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.....		...	06/29/2010	Various.....	09/07/2010	GOLDMAN SACHS & CO.....	451.000	23,057	25,124	23,057	0	0	0	0	0	0	2,067	2,067	0	0	0	0	0
922207 10 5	VARIAN SEMICONDUCTOR EQUIPMENT ASS.....		...	04/06/2010	Various.....	06/25/2010	Various.....	770.000	24,779	23,551	24,779	0	0	0	0	0	0	(1,228)	(1,228)	0	0	0	0	0
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		...	05/20/2010	Various.....	06/25/2010	Various.....	2,720.000	25,852	21,922	25,852	0	0	0	0	0	0	(3,930)	(3,930)	0	0	0	0	0
929042 10 9	VORNADO REALTY TRUST.....		...	09/07/2010	Various.....	11/30/2010	Various.....	167.000	12,401	13,598	12,401	0	0	0	0	0	0	1,198	1,198	204	0	0	0	0
254687 10 6	WALT DISNEY CO.....		...	01/04/2010	Various.....	01/07/2010	CREDIT SUISSE SECURITIES (USA) LLC	253.000	8,190	7,998	8,190	0	0	0	0	0	0	(192)	(192)	0	0	0	0	0
942683 10 3	WATSON PHARMACEUTICALS INC.....		...	10/08/2010	ITG INC.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	318.000	13,111	15,429	13,111	0	0	0	0	0	0	2,317	2,317	0	0	0	0	0
H27013 10 3	WEATHERFORD INTERNATIONAL LTD.....		...	10/08/2010	ITG INC.....	11/30/2010	SANFORD C BERNSTEIN & CO, LLC	700.000	12,054	14,067	12,054	0	0	0	0	0	0	2,013	2,013	0	0	0	0	0
94770V 10 2	WEBMD HEALTH CORP.....		...	06/25/2010	GOLDMAN SACHS & CO.....	09/07/2010	GOLDMAN SACHS & CO.....	222.000	10,372	11,203	10,372	0	0	0	0	0	0	831	831	0	0	0	0	0
95709T 10 0	WESTAR ENERGY INC.....		...	10/08/2010	Various.....	11/30/2010	Various.....	1,240.000	28,098	29,585	28,098	0	0	0	0	0	0	1,487	1,487	226	0	0	0	0
966387 10 2	WHITING PETROLEUM CORP.....		...	08/04/2010	Various.....	11/30/2010	Various.....	352.000	27,684	32,722	27,684	0	0	0	0	0	0	5,038	5,038	0	0	0	0	0
966837 10 6	WHOLE FOODS MARKET INC.....		...	10/08/2010	SANFORD C BERNSTEIN & CO, LLC	11/30/2010	GOLDMAN SACHS & CO.....	280.000	9,870	12,956	9,870	0	0	0	0	0	0	3,086	3,086	0	0	0	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....		.....	.....	.....	.....	.....	.....	.....3,285,534	3,350,478	3,285,533	0	0	0	0	0	0	64,944	64,944	9,182	0	0	0	0
Common Stocks - Mutual Funds																								
41664M 49 0	HARTFORD GLOBAL ALL-ASSET FD-A.....		...	11/30/2010	DIVIDEND REINVESTMENT.....	12/27/2010	DIVIDEND REINVESTMENT.....	604,893.100	6,053,922	6,774,570	6,053,922	0	0	0	0	0	0	720,648	720,648	53,922	0	0	0	0
41664M 81 3	HARTFORD SHORT DURATION FUND - I.....		...	11/30/2010	DIVIDEND REINVESTMENT.....	12/27/2010	DIVIDEND REINVESTMENT.....	10,448.650	101,786	103,065	101,786	0	0	0	0	0	0	1,280	1,280	1,786	0	0	0	0
9299999.	Total - Common Stocks - Mutual Funds.....		.....	.....	.....	.....	.....	.....	.....6,155,708	6,877,635	6,155,708	0	0	0	0	0	0	721,928	721,928	55,708	0	0	0	0
9799998.	Total - Common Stocks.....		.....	.....	.....	.....	.....	.....	.....9,441,241	10,228,113	9,441,241	0	0	0	0	0	0	786,872	786,872	64,889	0	0	0	0
9899999.	Total - Preferred and Common Stocks.....		.....	.....	.....	.....	.....	.....	.....9,441,241	10,228,113	9,441,241	0	0	0	0	0	0	786,872	786,872	64,889	0	0	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....		.....	.....	.....	.....	.....	.....	.....2,811,375,620	2,828,506,297	2,810,765,251	0	(610,370)	0	(610,370)	0	0	17,741,046	17,741,046	14,150,590	7,261,245	0	0	0

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

Common Stocks - U.S. Life Insurer

45070# 10 6	HARTFORD INTERNATIONAL LIFE REASSURANCE CO..	.....	93505.....	2ciB1.....	...NO.....	N/A.....	95,851,458	1,000,000.000	100.0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO.....	.....	71153.....	2ciB1.....	...NO.....	N/A.....	4,062,539,104	2,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	4,158,390,562	XXX.....	XXX.....

Common Stocks - Other Affiliates

999753 07 2	HARTFORD HEDGE FUND COMPANY.....	.....	.....	2ciB3.....	...NO.....	N/A.....	(261,257)	0.000	0.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	(261,257)	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	4,158,129,305	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	4,158,129,305	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: \$.....5,567,566,767.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

Common Stocks

41659* 10 8	HARTFORD LIFE INTERNATIONAL, LTD.....	HARTFORD LIFE & ANNUITY INSURANCE CO.....	N/A.....	1,000.000	100.0
999711 42 7	WOODBURY FINANCIAL SERVICES, INC.....	HARTFORD LIFE & ANNUITY INSURANCE CO.....	47,976,649	25,000.000	100.0
0299999.	Total - Common Stock.....		47,976,649	XXX.....	XXX.....
0399999.	Total - Preferred and Common Stock.....		47,976,649	XXX.....	XXX.....

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL.....		..	06/02/2010.	BARCLAYS CAPITAL INC.....	05/05/2011.	5,292,252	0	9,828	0	0	5,298,000	5,282,424	0	0	0.000	0.317	MAT...	0	0
	TREASURY BILL.....	C.....	..	10/13/2010.	MIZUHO SECURITIES USA INC.....	01/27/2011.	19,998,263	0	5,267	0	0	20,000,000	19,993,000	0	0	0.000	0.120	MAT...	0	0
0199999.	U.S. Government Bonds - Issuer Obligations.....						25,290,514	0	15,094	0	0	25,298,000	25,275,424	0	0	...XXX.....	...XXX.....	...XXX..	0	0
0399999.	Total - U.S. Government Bonds.....						25,290,514	0	15,094	0	0	25,298,000	25,275,424	0	0	...XXX.....	...XXX.....	...XXX..	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	HARTFORD STIP INV (LIQ).....		..	12/31/2010.	Various.....	12/31/2011.	1,047,001,230	0	0	0	0	...1,047,001,230	...1,047,001,230	0	0	0.134	0.134	.....	.....2,260,619	0
	HARTFORD STIP OPER (LIQ).....		..	12/31/2010.	Various.....	12/31/2011.	343,238,468	0	0	0	0	343,238,468	343,238,468	0	0	0.134	0.134	.....	.....0	0
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,390,239,698	0	0	0	0	...1,390,239,698	...1,390,239,698	0	0	...XXX.....	...XXX.....	...XXX..	2,260,619	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						1,390,239,698	0	0	0	0	...1,390,239,698	...1,390,239,698	0	0	...XXX.....	...XXX.....	...XXX..	2,260,619	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						1,415,530,212	0	15,094	0	0	...1,415,537,698	...1,415,515,122	0	0	...XXX.....	...XXX.....	...XXX..	2,260,619	0
8399999.	Subtotals - Bonds.....						1,415,530,212	0	15,094	0	0	...1,415,537,698	...1,415,515,122	0	0	...XXX.....	...XXX.....	...XXX..	2,260,619	0
Other Short-Term Invested Assets																				
	JPMORGAN TREAS PLUS MONEY MARKET F.....		..	12/30/2010.	Various.....	12/31/2011.	2,451,377	0	0	0	0	2,451,377	2,451,377	0	0	0.000	0.000	.....	.....317	0
9099999.	Total - Other Short-Term Invested Assets.....						2,451,377	0	0	0	0	XXX.....	2,451,377	0	0	...XXX.....	...XXX.....	...XXX..	317	0
9199999.	Total - Short-Term Investments.....						1,417,981,590	0	15,094	0	0	XXX.....	...1,417,966,499	0	0	...XXX.....	...XXX.....	...XXX..	2,260,936	0

SCHEDULE DB - PART A - SECTION 1

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

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

Purchased Options - Hedging Other - Put Options

S&P IDX PUT @ 1175 05/20/13.....	VAGLB Hedge.	N/A.....	EQ/IDX.....	GOLDMAN SACHS INTERN	.08/18/2006	.05/20/2013	48,000	...60,366,720	1175.....	5,171,040	0	0	7,038,939	.....	.....7,038,939	...(3,038,172)	0	0	0	0	.....	4.....
S&P IDX PUT @ 1187.02 11/30/15.....	VAGLB Hedge.	N/A.....	EQ/IDX.....	DEUTSCHE BANK, AG.....	.11/29/2010	.11/30/2015	55,000	...69,170,200	1187.02.....	0	14,003,869	0	11,652,697	.....	.....11,652,697	...(2,351,172)	0	0	0	0	.....	4.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge.	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	.09/29/2009	.01/21/2011	...510,000	...641,396,400	950.....	25,494,900	0	0	0	.....	.....0	..(17,556,154)	0	0	0	0	.....	3.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge.	N/A.....	EQ/IDX.....	DEUTSCHE BANK, AG.....	.10/13/2009	.01/21/2011	...522,870	...657,582,227	950.....	24,665,399	0	0	0	.....	.....0	..(17,999,189)	0	0	0	0	.....	3.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge.	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.	.10/14/2009	.01/21/2011	...350,000	...440,174,000	950.....	15,368,500	0	0	0	.....	.....0	..(12,048,341)	0	0	0	0	.....	3.....
SWPTN: 7X30Y RTP7.00%(3ML)08/10/11.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.	.08/06/2004	.08/10/2011	0	...100,000,000	7.....	3,410,000	0	0	8,749	.....	.....8,749	...(1,308,270)	0	0	0	0	.....	2.....
SWPTN: 8X30Y RTP7.00%(3ML)09/20/12.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.	.09/17/2004	.09/20/2012	0	...150,000,000	7.....	4,731,887	0	0	744,855	.....	.....744,855	...(3,388,160)	0	0	0	0	.....	2.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										78,841,726	14,003,869	0	19,445,240	XXX	19,445,240	..(57,689,458)	0	0	0	0	XX	XXX.....

Purchased Options - Hedging Other - Caps

1M LIBOR CAP AT 4.50% 07/15/13.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE..	.07/07/2006	.07/15/2013	0	...8,766,000	4.5.....	670,599	0	0	13,749	.....	.....13,749	(97,774)	0	0	0	0	.....	2.....
1M LIBOR CAP AT 4.50% 07/15/13.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE..	.07/07/2006	.07/15/2013	0	...20,000,000	4.5.....	1,530,000	0	0	31,369	.....	.....31,369	(223,075)	0	0	0	0	.....	2.....
1M LIBOR CAP AT 4.50% 07/15/13.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE..	.07/07/2006	.07/15/2013	0	...20,000,000	4.5.....	1,530,000	0	0	31,369	.....	.....31,369	(223,075)	0	0	0	0	.....	2.....
0109999. Total-Purchased Options-Hedging Other-Caps.....										3,730,599	0	0	76,488	XXX	76,488	..(543,923)	0	0	0	0	XX	XXX.....

Purchased Options - Hedging Other - Floors

30-10YRCMS FLOOR AT 2.50% 02/07/11.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP....	.02/03/2006	.02/07/2011	0	...50,000,000	2.5.....	1,650,000	0	(41,372)	0	.....	.....0	(19,211)	0	0	0	0	.....	2.....
0119999. Total-Purchased Options-Hedging Other-Floors.....										1,650,000	0	(41,372)	0	XXX	(19,211)	(19,211)	0	0	0	0	XX	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										84,222,325	14,003,869	(41,372)	19,521,728	XXX	19,521,728	..(58,252,591)	0	0	0	0	XX	XXX.....
0379999. Total-Purchased Options-Put Options.....										78,841,726	14,003,869	0	19,445,240	XXX	19,445,240	..(57,689,458)	0	0	0	0	XX	XXX.....
0389999. Total-Purchased Options-Caps.....										3,730,599	0	0	76,488	XXX	76,488	..(543,923)	0	0	0	0	XX	XXX.....
0399999. Total-Purchased Options-Floors.....										1,650,000	0	(41,372)	0	XXX	(19,211)	(19,211)	0	0	0	0	XX	XXX.....
0429999. Total-Purchased Options.....										84,222,325	14,003,869	(41,372)	19,521,728	XXX	19,521,728	..(58,252,591)	0	0	0	0	XX	XXX.....

Swaps - Hedging Effective - Interest Rate

SWP: 0.52%(1ML) 11/23/11.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP....	.07/23/2010	.11/23/2011	0	...40,000,000	0.52%(US1MLIB).....	0	0	40,776	0	.....	.....57,882	0	0	0	0	189,303	.....	100/100.....
SWP: 0.59%(3ML) 10/31/11.....	Bond Portfolio..	D PART 1..	INTEREST.	CITIBANK, N.A.....	.07/23/2010	.10/31/2011	0	...150,000,000	0.59%(US3MLIB).....	0	0	119,381	0	.....	.....237,017	0	0	0	0	684,466	.....	100/99.....
SWP: 0.79%(1ML) 10/31/12.....	Bond Portfolio..	D PART 1..	INTEREST.	ROYAL BANK OF SCOTLA..	.07/23/2010	.10/31/2012	0	...150,000,000	0.79%(US1MLIB).....	0	0	326,028	0	.....	.....379,844	0	0	0	0	1,016,137	.....	100/100.....
SWP: 0.83%(1ML) 12/24/12.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.07/23/2010	.12/24/2012	0	...125,000,000	0.83%(US1MLIB).....	0	0	297,983	0	.....	.....307,690	0	0	0	0	880,244	.....	100/100.....
SWP: 0.84%(1ML) 11/21/12.....	Bond Portfolio..	D PART 1..	INTEREST.	CITIBANK, N.A.....	.07/23/2010	.11/21/2012	0	...60,000,000	0.84%(US1MLIB).....	0	0	143,354	0	.....	.....185,619	0	0	0	0	412,775	.....	100/100.....
SWP: 0.86%(1ML) 12/20/12.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	.07/26/2010	.12/20/2012	0	...45,000,000	0.86%(US1MLIB).....	0	0	112,450	0	.....	.....139,253	0	0	0	0	316,011	.....	100/100.....
SWP: 0.95%(3ML) 12/31/12.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.	.07/23/2010	.12/31/2012	0	...100,000,000	0.95%(US3MLIB).....	0	0	260,219	0	.....	.....726,971	0	0	0	0	707,591	.....	100/100.....
SWP: 1.29%(1ML) 11/13/12.....	Bond Portfolio..	D PART 1..	INTEREST.	ROYAL BANK OF SCOTLA..	.05/13/2010	.11/13/2012	0	...150,000,000	1.29%(US1MLIB).....	0	0	920,549	0	.....	.....1,734,503	0	0	0	0	1,025,948	.....	100/100.....
SWP: 1.67%(3ML) 06/01/11.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.12/22/2008	.06/01/2011	0	...25,000,000	1.67%(US3MLIB).....	0	0	332,884	0	.....	.....138,823	0	0	0	0	80,665	.....	100/100.....
SWP: 1.74%(3ML) 01/10/12.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.12/19/2008	.01/10/2012	0	...5,000,000	1.74%(US3MLIB).....	0	0	69,481	0	.....	.....66,135	0	0	0	0	25,340	.....	100/100.....
SWP: 1.78%(3ML) 10/17/11.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP....	.12/22/2008	.10/17/2011	0	...10,000,000	1.78%(US3MLIB).....	0	0	143,242	0	.....	.....109,884	0	0	0	0	44,568	.....	100/100.....
SWP: 1.92%(3ML) 01/09/13.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.12/19/2008	.01/09/2013	0	...26,250,000	1.92%(US3MLIB).....	0	0	412,309	0	.....	.....591,388	0	0	0	0	186,883	.....	100/100.....
SWP: 1.99%(1ML) 11/05/17.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.11/03/2010	.11/05/2017	0	...35,000,000	1.99%(US1MLIB).....	0	0	93,710	0	.....	.....(1,636,032)	0	0	0	0	458,088	.....	100/100.....
SWP: 1.99%(1ML) 11/05/17.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	.11/03/2010	.11/05/2017	0	...100,000,000	1.99%(US1MLIB).....	0	0	267,743	0	.....	.....(4,674,378)	0	0	0	0	1,308,821	.....	100/100.....
SWP: 11.15%-5YRCMS(5.43%) 06/15/11.....	Liability.....	N/A.....	INTEREST.	BANK OF AMERICA, NA.....	.05/31/2006	.06/15/2011	0	...50,000,000	CMSUSD5Y(5.43%).....	0	0	(26,074)	@.....	781,987	0	0	0	0	0	168,596	.....	100/100.....
SWP: 2.03%(3ML) 04/17/13.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	.04/15/2009	.04/17/2013	0	...100,000,000	2.03%(US3MLIB).....	0	1,680,693	0	.....	.....2,515,470	0	0	0	0	0	757,610	.....	97/100.....
SWP: 2.03%(3ML) 04/17/13.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	.04/15/2009	.04/17/2013	0	...30,000,000	2.03%(US3MLIB).....	0	504,208	0	.....	.....754,641	0	0	0	0	0	227,283	.....	95/100.....
SWP: 2.05%(3ML) 11/05/17.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	.11/03/2010	.11/05/2017	0	...200,000,000	2.05%(US3MLIB).....	0	546,063	0	.....	.....(9,353,566)	0	0	0	0	0	2,617,643	.....	100/100.....
SWP: 2.05%(3ML) 11/05/17.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	.11/03/2010	.11/05/2017	0	...100,000,000	2.05%(US3MLIB).....	0	273,032	0	.....	.....(4,676,783)	0	0	0	0	0	1,308,821	.....	100/100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: 2.05%(3ML) 11/05/17.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2010	11/05/2017	0	...50,000,000	2.05%(US3MLIB).....	0	0	136,516	0	.....	...(2,338,392)	0	0	0	0	654,411	.....	100/100.....
SWP: 2.16%(3ML) 12/20/13.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	12/22/2008	12/20/2013	0	...30,000,000	2.16%(US3MLIB).....	0	0	543,778	0	.....	.....795,337	0	0	0	0	258,619	.....	100/99.....
SWP: 2.25%(1ML) 11/21/14.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	05/13/2010	11/21/2014	0	...100,000,000	2.25%(US1MLIB).....	0	0	1,211,784	0	.....	.....2,370,046	0	0	0	0	986,553	.....	100/100.....
SWP: 2.26%(1ML) 02/02/14.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	01/29/2009	02/02/2014	0	...50,000,000	2.26%(US1MLIB).....	0	0	992,574	0	.....	.....1,549,729	0	0	0	0	439,684	.....	99/100.....
SWP: 2.26%(1ML) 02/02/14.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	01/29/2009	02/02/2014	0	...10,000,000	2.26%(US1MLIB).....	0	0	198,515	0	.....	.....309,946	0	0	0	0	87,937	.....	99/100.....
SWP: 2.26%(1ML) 02/02/14.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	01/29/2009	02/02/2014	0	...120,000,000	2.26%(US1MLIB).....	0	0	2,382,177	0	.....	.....3,719,350	0	0	0	0	1,055,241	.....	99/100.....
SWP: 2.26%(1ML) 02/02/14.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	01/29/2009	02/02/2014	0	...20,000,000	2.26%(US1MLIB).....	0	0	397,029	0	.....	.....619,892	0	0	0	0	175,874	.....	99/100.....
SWP: 2.28%(1ML) 12/19/14.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAPIT.....	05/13/2010	12/19/2014	0	...100,000,000	2.28%(US1MLIB).....	0	0	1,232,571	0	.....	.....2,406,679	0	0	0	0	996,226	.....	100/100.....
SWP: 2.37%(3ML) 12/21/14.....	Bond Portfolio..	D PART 1..	INTEREST.	CITIBANK, N.A.....	05/13/2010	12/21/2014	0	...125,000,000	2.37%(US3MLIB).....	0	0	1,528,033	0	.....	.....3,107,983	0	0	0	0	1,246,141	.....	100/100.....
SWP: 2.40%(1ML) 10/31/13.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	02/04/2009	10/31/2013	0	...150,000,000	2.40%(US1MLIB).....	0	0	3,189,702	0	.....	.....5,412,098	0	0	0	0	1,262,947	.....	100/100.....
SWP: 2.40%(1ML) 12/16/13.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP.....	12/12/2008	12/16/2013	0	...20,000,000	2.40%(US1MLIB).....	0	0	424,262	0	.....	.....713,868	0	0	0	0	172,094	.....	100/100.....
SWP: 2.42%(3ML) 12/31/18.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	12/29/2008	12/31/2018	0	...150,000,000	2.42%(US3MLIB).....	0	0	3,106,624	0	.....	.....(5,034,461)	0	0	0	0	2,122,047	.....	99/100.....
SWP: 2.56%(1ML) 12/16/15.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	12/12/2008	12/16/2015	0	...150,000,000	2.56%(US1MLIB).....	0	0	3,418,212	0	.....	.....3,327,183	0	0	0	0	1,670,606	.....	100/100.....
SWP: 2.59%(1ML) 10/31/14.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	02/04/2009	10/31/2014	0	...150,000,000	2.59%(US1MLIB).....	0	0	3,474,702	0	.....	.....5,589,141	0	0	0	0	1,468,855	.....	100/100.....
SWP: 2.61%(3ML) 12/16/15.....	Bond Portfolio..	D PART 1..	INTEREST.	GOLDMAN SACHS CAPITA.....	12/12/2008	12/16/2015	0	...175,000,000	2.61%(US3MLIB).....	0	0	3,968,418	0	.....	.....3,792,047	0	0	0	0	1,949,040	.....	98/100.....
SWP: 2.62%(3ML) 04/17/16.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	04/15/2009	04/17/2016	0	...20,000,000	2.62%(US3MLIB).....	0	0	454,639	0	.....	.....335,960	0	0	0	0	230,188	.....	98/100.....
SWP: 2.65%(1ML) 12/16/16.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.....	12/12/2008	12/16/2016	0	...25,000,000	2.65%(US1MLIB).....	0	0	593,452	0	.....	.....272,408	0	0	0	0	305,276	.....	100/100.....
SWP: 2.68%(3ML) 12/16/16.....	Bond Portfolio..	D PART 1..	INTEREST.	GOLDMAN SACHS CAPITA.....	12/12/2008	12/16/2016	0	...135,000,000	2.68%(US3MLIB).....	0	0	3,155,851	0	.....	.....1,219,109	0	0	0	0	1,648,491	.....	100/100.....
SWP: 2.68%(3ML) 12/16/16.....	Bond Portfolio..	D PART 1..	INTEREST.	GOLDMAN SACHS CAPITA.....	12/12/2008	12/16/2016	0	...50,000,000	2.68%(US3MLIB).....	0	0	1,168,834	0	.....	.....451,522	0	0	0	0	610,552	.....	98/100.....
SWP: 2.70%(1ML) 12/16/17.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	12/12/2008	12/16/2017	0	...25,000,000	2.70%(US1MLIB).....	0	0	606,202	0	.....	.....(76,638)	0	0	0	0	329,876	.....	100/100.....
SWP: 2.71%(1ML) 12/16/15.....	Bond Portfolio..	D PART 1..	INTEREST.	MERRILL LYNCH CAP SV.....	12/12/2008	12/16/2015	0	...50,000,000	2.71%(US1MLIB).....	0	0	1,214,404	0	.....	.....1,466,217	0	0	0	0	556,869	.....	100/100.....
SWP: 2.75%(3ML) 12/16/17.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.....	12/12/2008	12/16/2017	0	...150,000,000	2.75%(US3MLIB).....	0	0	3,604,001	0	.....	.....(625,151)	0	0	0	0	1,979,259	.....	99/100.....
SWP: 2.78%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	12/12/2008	12/16/2018	0	...30,000,000	2.78%(US3MLIB).....	0	0	732,500	0	.....	.....(551,336)	0	0	0	0	423,319	.....	99/100.....
SWP: 2.79%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.....	12/12/2008	12/16/2018	0	...230,000,000	2.79%(US3MLIB).....	0	0	5,618,136	0	.....	.....(4,210,233)	0	0	0	0	3,245,443	.....	99/100.....
SWP: 2.84%(3ML) 03/30/11.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2008	03/30/2011	0	...6,500,000	2.84%(US3MLIB).....	0	0	162,112	0	.....	.....40,757	0	0	0	0	16,048	.....	100/99.....
SWP: 2.85%(3ML) 12/16/17.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.....	12/12/2008	12/16/2017	0	...50,000,000	2.85%(US3MLIB).....	0	0	1,253,834	0	.....	.....131,034	0	0	0	0	659,753	.....	100/100.....
SWP: 2.86%(1ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	CITIBANK, N.A.....	12/12/2008	12/16/2018	0	...100,000,000	2.86%(US1MLIB).....	0	0	2,578,808	0	.....	.....(901,846)	0	0	0	0	1,411,062	.....	100/100.....
SWP: 2.87%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	JP MORGAN CHASE BANK.....	12/12/2008	12/16/2018	0	...25,000,000	2.87%(US3MLIB).....	0	0	631,917	0	.....	.....(303,565)	0	0	0	0	352,765	.....	98/100.....
SWP: 2.88%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE.....	12/12/2008	12/16/2018	0	...23,000,000	2.88%(US3MLIB).....	0	0	583,089	0	.....	.....(266,773)	0	0	0	0	324,544	.....	100/100.....
SWP: 2.88%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE.....	12/12/2008	12/16/2018	0	...46,000,000	2.88%(US3MLIB).....	0	0	1,166,177	0	.....	.....(533,546)	0	0	0	0	649,089	.....	99/100.....
SWP: 2.88%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	UNION BANK OF SWITZE.....	12/12/2008	12/16/2018	0	...27,000,000	2.88%(US3MLIB).....	0	0	684,495	0	.....	.....(313,168)	0	0	0	0	380,987	.....	98/100.....
SWP: 2.89%(1ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	MERRILL LYNCH CAP SV.....	12/12/2008	12/16/2018	0	...25,000,000	2.89%(US1MLIB).....	0	0	653,452	0	.....	.....(162,022)	0	0	0	0	352,765	.....	100/100.....
SWP: 2.89%(1ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	12/12/2008	12/16/2018	0	...140,000,000	2.89%(US1MLIB).....	0	0	3,659,331	0	.....	.....(907,320)	0	0	0	0	1,975,487	.....	100/100.....
SWP: 2.89%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP.....	12/12/2008	12/16/2018	0	...133,000,000	2.89%(US3MLIB).....	0	0	3,391,058	0	.....	.....(1,402,821)	0	0	0	0	1,876,712	.....	99/100.....
SWP: 2.89%(3ML) 12/16/18.....	Bond Portfolio..	D PART 1..	INTEREST.	MORGAN STANLEY CAP.....	12/12/2008	12/16/2018	0	...19,000,000	2.89%(US3MLIB).....	0	0	484,057	0	.....	.....(203,158)	0	0	0	0	268,102	.....	98/100.....
SWP: 3.02%(3ML) 08/31/11.....	Bond Portfolio..	D PART 1..	INTEREST.	BARCLAYS BANK PLC.....	11/03/2008	08/31/2011	0	...8,500,000	3.02%(US3MLIB).....	0	0	228,375	0	.....	.....149,778	0	0	0	0	34,677	.....	100/100.....
SWP: 3.03%(1ML) 08/14/12.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	09/16/2008	08/14/2012	0	...20,000,000	3.03%(US1MLIB).....	0	0	550,629	0	.....	.....795,588	0	0	0	0	127,355	.....	100/100.....
SWP: 3.03%(1ML) 10/31/11.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2008	10/31/2011	0	...45,000,000	3.03%(US1MLIB).....	0	0	1,240,411	0	.....	.....1,006,888	0	0	0	0	205,340	.....	100/100.....
SWP: 3.07%(1ML) 11/30/11.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2008	11/30/2011	0	...10,000,000	3.07%(US1MLIB).....	0	0	279,647	0	.....	.....247,569	0	0	0	0	47,830	.....	100/100.....
SWP: 3.11%(1ML) 02/09/19.....	Bond Portfolio..	D PART 1..	INTEREST.	DEUTSCHE BANK, AG.....	02/05/2009	02/09/2019	0	...50,000,000	3.11%(US1MLIB).....	0	0	1,418,844	0	.....	.....371,411	0	0	0	0	712,174	.....	100/100.....
SWP: 3.13%(3ML) 10/31/11.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2008	10/31/2011	0	...50,000,000	3.13%(US3MLIB).....	0	0	1,395,556	0	.....	.....1,134,554	0	0	0	0	228,155	.....	100/100.....
SWP: 3.17%(1ML) 11/28/18.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/25/2008	11/28/2018	0	...380,000,000	3.17%(US1MLIB).....	0	0	11,006,365	0	.....	.....5,635,415	0	0	0	0	5,345,409	.....	100/100.....
SWP: 3.30%(3ML) 03/30/12.....	Bond Portfolio..	D PART 1..	INTEREST.	CREDIT SUISSE FB INT.....	11/03/2008	03/30/2012	0	...10,000,000	3.30%(US3MLIB).....	0	0	295,654	0	.....	.....348,094	0	0	0	0	55,825	.....	100/99.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: 3.49%(3ML) 09/30/12.....	Bond Portfolio..	D PART 1..	INTEREST..	CREDIT SUISSE FB INT.....	11/03/2008	09/30/2012	0	6,000,000	3.49%(US3MLIB).....	0	0	188,342	0	.....	.....291,425	0	0	0	0	39,694	.....	100/99.....
SWP: 3.60%(1ML) 12/20/14.....	Bond Portfolio..	D PART 1..	INTEREST..	BARCLAYS BANK PLC.....	09/15/2008	12/20/2014	0	..125,000,000	3.60%(US1MLIB).....	0	0	4,155,727	0	.....	.....9,382,746	0	0	0	0	1,245,712	.....	100/100.....
SWP: 3.71%(3ML) 03/26/15.....	Bond Portfolio..	D PART 1..	INTEREST..	JP MORGAN CHASE BANK.....	03/24/2008	03/26/2015	0	4,000,000	3.71%(US3MLIB).....	0	0	134,462	0	.....	.....306,524	0	0	0	0	41,161	.....	100/100.....
SWP: 3.71%(3ML) 03/26/15.....	Bond Portfolio..	D PART 1..	INTEREST..	JP MORGAN CHASE BANK.....	03/24/2008	03/26/2015	0	31,000,000	3.71%(US3MLIB).....	0	0	1,042,083	0	.....	.....2,375,562	0	0	0	0	319,000	.....	100/100.....
SWP: 3.76%(1ML) 10/31/13.....	Bond Portfolio..	D PART 1..	INTEREST..	CREDIT SUISSE FB INT.....	11/03/2008	10/31/2013	0	6,500,000	3.76%(US1MLIB).....	0	0	226,295	0	.....	.....480,595	0	0	0	0	54,728	.....	100/100.....
SWP: 3ML(1.27%) 03/15/15.....	25459HAN5.....	D PART 1..	INTEREST..	CREDIT SUISSE FB INT.....	10/26/2010	03/15/2015	0	6,250,000	US3MLIB(1.27%).....	0	0	(10,814)	0	.....	.....144,059	0	0	0	0	64,085	.....	98/98.....
SWP: 4.24%(1ML) 04/15/11.....	Bond Portfolio..	D PART 1..	INTEREST..	BARCLAYS BANK PLC.....	04/13/2004	04/15/2011	0	40,000,000	4.24%(US1MLIB).....	0	0	1,585,560	0	.....	.....459,024	0	0	0	0	107,270	.....	98/95.....
SWP: 4.53%(1ML) 07/23/12.....	Bond Portfolio..	D PART 1..	INTEREST..	CITIBANK, N.A.....	07/19/2005	07/23/2012	0	10,000,000	4.53%(US1MLIB).....	0	0	425,167	0	.....	.....619,722	0	0	0	0	62,483	.....	86/99.....
SWP: FWD 4.22%(3ML) 04/30/38.....	Bond Purchase	N/A.....	INTEREST..	CREDIT SUISSE FB INT.....	12/22/2010	04/30/2038	0	..217,000,000	4.22%(US3MLIB).....	0	0	25,430	0	.....	.....1,594,661	0	0	0	0	5,674,036	.....	100/100.....
SWP: FWD 4.25%(3ML) 04/30/44.....	Bond Purchase	N/A.....	INTEREST..	CREDIT SUISSE FB INT.....	12/22/2010	04/30/2044	0	50,000,000	4.25%(US3MLIB).....	0	0	0	0	.....	.....475,548	0	0	0	0	1,443,811	.....	100/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	89,333,081	(26,074)	XXX	34,005,385	0	0	0	0	60,368,396	XX	XXX.....
Swaps - Hedging Effective - Foreign Exchange																						
CSWP: CHF 3.25%(USD 3ML) 07/11/12.....	Liability.....	N/A.....	CURRENCY	UNION BANK OF SWITZE.....	06/06/2007	07/11/2012	0	..145,367,937	CHF 3.25%(US3MLIB).....	0	0	0	44,525,851	@...	53,276,785	0	15,313,032	0	0	898,689	.....	100/100.....
CSWP: CHF 3.47%(USD 3ML) 10/28/13.....	Liability.....	N/A.....	CURRENCY	DEUTSCHE BANK, AG.....	06/13/2007	10/28/2013	0	40,204,238	CHF 3.47%(US3MLIB).....	0	0	0	13,438,076	@...	17,729,259	0	5,274,719	0	0	338,014	.....	100/100.....
CSWP: EUR10YLIBR(USD5.84%)08/01/21.....	Liability.....	N/A.....	CURRENCY	BARCLAYS BANK PLC.....	07/18/2008	08/01/2021	0	93,693,784	CMSEUR10Y(USD 5.84%).....	0	0	0	6,922,500	@...	(5,246,836)	0	(6,989,999)	0	0	1,524,633	.....	100/100.....
CSWP: GBP 5.38%(USD 3ML) 01/17/12.....	Liability.....	N/A.....	CURRENCY	DEUTSCHE BANK, AG.....	12/06/2006	01/17/2012	0	..246,268,539	GBP 5.38%(US3MLIB).....	0	0	0	(50,562,290)	@...	(41,494,322)	0	(6,150,002)	0	0	1,259,691	.....	100/100.....
CSWP: GBP 5.38%(USD 3ML) 01/17/12.....	Liability.....	N/A.....	CURRENCY	BARCLAYS BANK PLC.....	12/06/2006	01/17/2012	0	..246,268,539	GBP 5.38%(US3MLIB).....	0	0	0	(50,562,290)	@...	(41,494,322)	0	(6,150,002)	0	0	1,259,691	.....	100/100.....
CSWP:USD 5.64%(GBP 6.13%) 07/05/12.....	N45786FR1.....	D PART 1..	CURRENCY	UNION BANK OF SWITZE.....	04/07/2003	07/05/2012	0	12,423,629	USD 5.64%(GBP 6.13%)..	0	0	(27,759)	(101,566)	.....	.....(105,055)	0	393,600	0	0	76,391	.....	100/100.....
CSWP:USD 5.75%(EUR 5.38%) 04/29/24.....	W9801LCS7.....	D PART 1..	CURRENCY	HSBC BANK USA.....	10/18/2004	04/29/2024	0	15,511,267	USD 5.75%(EUR 5.38%)..	0	0	78,340	(587,329)	.....	.....(936,495)	0	1,118,400	0	0	283,234	.....	100/100.....
CSWP:USD 5.79%(GBP 5.50%) 06/05/26.....	G7995PAA7.....	D PART 1..	CURRENCY	UNION BANK OF SWITZE.....	10/20/2004	06/05/2026	0	21,920,860	USD 5.79%(GBP 5.50%)..	0	0	306,685	2,663,380	.....	.....3,551,285	0	605,160	0	0	430,654	.....	100/100.....
CSWP:USD 5.89%(EUR 5.63%) 02/21/33.....	F29400LM2.....	D PART 1..	CURRENCY	UNION BANK OF SWITZE.....	02/24/2004	02/21/2033	0	11,125,303	USD 5.89%(EUR 5.63%)..	0	0	(64,114)	(2,290,198)	.....	.....(3,650,088)	0	932,000	0	0	261,852	.....	100/100.....
CSWP:USD 5.97%(EUR 5.38%) 04/29/24.....	W9801LCS7.....	D PART 1..	CURRENCY	UBS AG.....	08/25/2004	04/29/2024	0	12,223,235	USD 5.97%(EUR 5.38%)..	0	0	52,006	(1,192,265)	.....	.....(1,341,529)	0	932,000	0	0	223,195	.....	100/100.....
CSWP:USD 6.00%(EUR 5.63%) 02/21/33.....	F29400LM2.....	D PART 1..	CURRENCY	ROYAL BANK OF SCOTLA.....	02/24/2004	02/21/2033	0	16,379,490	USD 6.00%(EUR 5.63%)..	0	0	(96,321)	(3,743,752)	.....	.....(5,597,666)	0	1,398,000	0	0	385,518	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	248,836	(41,489,885)	XXX	(25,308,984)	0	6,676,908	0	0	6,941,563	XX	XXX.....
Swaps - Hedging Effective - Total Return																						
SWP: CPI INDEX (3ML) 05/08/18.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV... MERRILL LYNCH CAP SV...	05/01/2008 04/30/2008	05/08/2018 05/08/2018	0 0	2,100,000 14,300,000	CPI/(US3MLIB) CPI/(US3MLIB)	0 0	0 0	0 0	0 0	@... @...	121,526 827,536	0 0	0 0	0 0	0 0	28,478 193,924	..... .....	100/100..... 100/100.....
0889999. Total-Swaps-Hedging Effective-Total Return.....										0	0	0	0	XXX	949,062	0	0	0	0	222,402	XX	XXX.....
0909999. Total-Swaps-Hedging Effective.....										0	0	89,581,918	(41,515,959)	XXX	9,645,463	0	6,676,908	0	0	67,532,362	XX	XXX.....
Swaps - Hedging Other - Interest Rate																						
SWP: 1.15%(3ML) 04/30/11.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	07/09/2009	04/30/2011	0	10,000,000	1.15%(US3MLIB).....	0	0	81,111	27,215	.....	.....27,215	(5,556)	0	0	0	28,669	.....	1.....
SWP: 1.22%(3ML) 06/09/11.....	OFFSE.....	OFFSE.....	INTEREST..	BARCLAYS BANK PLC.....	07/09/2009	06/09/2011	0	7,000,000	1.22%(US3MLIB).....	0	0	61,220	26,865	.....	.....26,865	4,471	0	0	0	23,173	.....	1.....
SWP: 1.33%(3ML) 08/09/11.....	OFFSE.....	OFFSE.....	INTEREST..	BARCLAYS BANK PLC.....	07/09/2009	08/09/2011	0	18,000,000	1.33%(US3MLIB).....	0	0	178,784	104,932	.....	.....104,932	43,959	0	0	0	70,031	.....	1.....
SWP: 1.37%(3ML) 08/27/11.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	07/09/2009	08/27/2011	0	10,000,000	1.37%(US3MLIB).....	0	0	102,201	65,705	.....	.....65,705	32,115	0	0	0	40,460	.....	1.....
SWP: 1.52%(3ML) 11/30/11.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	07/09/2009	11/30/2011	0	14,710,000	1.52%(US3MLIB).....	0	0	173,559	148,215	.....	.....148,215	98,204	0	0	0	70,357	.....	1.....
SWP: 1.77%(3ML) 05/01/12.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	05/22/2009	05/01/2012	0	4,200,000	1.77%(US3MLIB).....	0	0	60,041	69,179	.....	.....69,179	56,449	0	0	0	24,257	.....	1.....
SWP: 1.92%(3ML) 08/18/12.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	05/22/2009	08/18/2012	0	7,000,000	1.92%(US3MLIB).....	0	0	110,464	145,821	.....	.....145,821	131,998	0	0	0	44,724	.....	1.....
SWP: 1.97%(3ML) 10/01/12.....	OFFSE.....	OFFSE.....	INTEREST..	CREDIT SUISSE FB INT.....	05/22/2009	10/01/2012	0	25,000,000	1.97%(US3MLIB).....	0	0	407,332	561,255	.....	.....561,255	519,163	0	0	0	165,521	.....	1.....
SWP: 1ML(3.92%) 09/15/16.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	09/15/2008	09/15/2016	0	100,000,000	US1MLIB(3.92%).....	0	0	(3,641,400)	(8,368,291)	.....	.....(8,368,291)	(5,159,549)	0	0	0	1,195,024	.....	1.....
SWP: 1ML(3.93%) 10/15/16.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	09/15/2008	10/15/2016	0	50,000,000	US1MLIB(3.93%).....	0	0	(1,825,700)	(4,188,664)	.....	.....(4,188,664)	(2,593,358)	0	0	0	601,795	.....	1.....
SWP: 1ML(3.93%) 11/15/16.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	09/15/2008	11/15/2016	0	73,116,000	US1MLIB(3.93%).....	0	0	(2,673,414)	(6,108,549)	.....	.....(6,108,549)	(3,810,976)	0	0	0	886,443	.....	1.....
SWP: 1ML(3.94%) 12/10/16.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	09/15/2008	12/10/2016	0	100,000,000	US1MLIB(3.94%).....	0	0	(3,663,176)	(8,343,797)	.....	.....(8,343,797)	(5,235,721)	0	0	0	1,219,420	.....	1.....
SWP: 1ML(3.94%) 12/10/16.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	09/15/2008	12/10/2016	0	100,000,000	US1MLIB(3.94%).....	0	0	(3,663,176)	(8,343,797)	.....	.....(8,343,797)	(5,235,721)	0	0	0	1,219,420	.....	1.....
SWP: 1ML(5.00%) 09/13/46.....	OFFSE.....	OFFSE.....	INTEREST..	DEUTSCHE BANK, AG.....	12/20/2007	09/13/2046	0	50,000,000	US1MLIB(5.00%).....	0	0	(2,361,559)	(8,567,755)	.....	.....(8,567,755)	(4,033,899)	0	0	0	1,494,281	.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: 1ML(5.04%) 11/15/16.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.12/13/2006	.11/15/2016	0	...100,000,000	US1MLIB(5.04%).....	0	0	...(4,767,400)	(14,528,278)	.....	...(14,528,278)	(4,471,238)	0	0	0	1,212,379	.....	1.....
SWP: 1ML(5.05%) 12/15/16.....	OFFSET.....	OFFSET....	INTEREST..	UNION BANK OF SWITZE..	.12/13/2006	.12/15/2016	0	...100,000,000	US1MLIB(5.05%).....	0	0	...(4,768,900)	(14,572,896)	.....	...(14,572,896)	(4,507,663)	0	0	0	1,220,824	.....	1.....
SWP: 1ML(5.13%) 07/15/16.....	OFFSET.....	OFFSET....	INTEREST..	MERRILL LYNCH CAP SV...	.01/05/2007	.07/15/2016	0	...65,100,000	US1MLIB(5.13%).....	0	0	...(3,158,262)	(9,666,484)	.....	...(9,666,484)	(2,767,862)	0	0	0	766,306	.....	1.....
SWP: 1ML(5.78%) 06/10/17.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.06/21/2007	.06/10/2017	0	...50,000,000	US1MLIB(5.78%).....	0	0	...(2,751,838)	(9,579,932)	.....	...(9,579,932)	(2,125,928)	0	0	0	634,753	.....	1.....
SWP: 2.05%(3ML) 11/26/12.....	OFFSET.....	OFFSET....	INTEREST..	CREDIT SUISSE FB INT...	.05/22/2009	.11/26/2012	0	...9,000,000	2.05%(US3MLIB).....	0	0	...153,708	221,362	.....	...221,362	...210,046	0	0	0	62,140	.....	1.....
SWP: 2.46%(3ML) 11/01/13.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.07/09/2009	.11/01/2013	0	...5,000,000	2.46%(US3MLIB).....	0	0	...105,942	177,599	.....	...177,599	...184,092	0	0	0	42,119	.....	1.....
SWP: 2.71%(3ML) 11/15/14.....	OFFSET.....	OFFSET....	INTEREST..	UNION BANK OF SWITZE..	.10/28/2009	.11/15/2014	0	...16,250,000	2.71%(US3MLIB).....	0	0	...384,329	624,425	.....	...624,425	...789,433	0	0	0	159,976	.....	1.....
SWP: 2.77%(3ML) 10/15/14.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	.07/09/2009	.10/15/2014	0	...24,000,000	2.77%(US3MLIB).....	0	0	...582,012	1,001,964	.....	...1,001,964	...1,132,041	0	0	0	233,670	.....	1.....
SWP: 2.81%(3ML) 12/05/14.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.07/09/2009	.12/05/2014	0	...20,000,000	2.81%(US3MLIB).....	0	0	...493,396	842,105	.....	...842,105	...965,528	0	0	0	198,280	.....	1.....
SWP: 3.00%(1ML) 10/15/16.....	OFFSET.....	OFFSET....	INTEREST..	MORGAN STANLEY CAP...	.05/03/2010	.10/15/2016	0	...50,000,000	3.00%(US1MLIB).....	0	0	...884,769	1,635,598	.....	...1,635,598	...1,635,598	0	0	0	601,795	.....	1.....
SWP: 3.00%(1ML) 10/15/16.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.05/03/2010	.10/15/2016	0	...50,000,000	3.00%(US1MLIB).....	0	0	...886,244	1,647,951	.....	...1,647,951	...1,647,951	0	0	0	601,795	.....	1.....
SWP: 3.00%(1ML) 11/15/16.....	OFFSET.....	OFFSET....	INTEREST..	UNION BANK OF SWITZE..	.04/30/2010	.11/15/2016	0	...73,116,000	3.00%(US1MLIB).....	0	0	...1,295,014	2,319,841	.....	...2,319,841	...2,319,841	0	0	0	886,443	.....	1.....
SWP: 3.00%(1ML) 11/15/16.....	OFFSET.....	OFFSET....	INTEREST..	UNION BANK OF SWITZE..	.04/30/2010	.11/15/2016	0	...100,000,000	3.00%(US1MLIB).....	0	0	...1,772,489	3,183,937	.....	...3,183,937	...3,183,937	0	0	0	1,212,379	.....	1.....
SWP: 3.01%(1ML) 09/15/16.....	OFFSET.....	OFFSET....	INTEREST..	ROYAL BANK OF SCOTLA..	.04/29/2010	.09/15/2016	0	...100,000,000	3.01%(US1MLIB).....	0	0	...1,783,751	3,441,156	.....	...3,441,156	...3,441,156	0	0	0	1,195,024	.....	1.....
SWP: 3.04%(3ML) 06/13/16.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.04/29/2010	.06/13/2016	0	...122,000,000	3.04%(US3MLIB).....	0	0	...2,122,439	4,373,677	.....	...4,373,677	...4,373,677	0	0	0	1,424,686	.....	1.....
SWP: 3.04%(3ML) 11/10/15.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	.07/09/2009	.11/10/2015	0	...10,000,000	3.04%(US3MLIB).....	0	0	...270,192	429,191	.....	...429,191	...539,195	0	0	0	110,261	.....	1.....
SWP: 3.06%(1ML) 12/10/16.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.04/29/2010	.12/10/2016	0	...100,000,000	3.06%(US1MLIB).....	0	0	...1,822,277	3,434,213	.....	...3,434,213	...3,434,213	0	0	0	1,219,420	.....	1.....
SWP: 3.07%(1ML) 12/10/16.....	OFFSET.....	OFFSET....	INTEREST..	BANK OF AMERICA, NA....	.05/03/2010	.12/10/2016	0	...100,000,000	3.07%(US1MLIB).....	0	0	...1,819,532	3,467,936	.....	...3,467,936	...3,467,936	0	0	0	1,219,420	.....	1.....
SWP: 3.10%(1ML) 12/15/16.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	.04/29/2010	.12/15/2016	0	...100,000,000	3.10%(US1MLIB).....	0	0	...1,844,304	3,626,885	.....	...3,626,885	...3,626,885	0	0	0	1,220,824	.....	1.....
SWP: 3.12%(3ML) 03/15/16.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.07/09/2009	.03/15/2016	0	...20,000,000	3.12%(US3MLIB).....	0	0	...555,116	862,071	.....	...862,071	...1,106,546	0	0	0	228,215	.....	1.....
SWP: 3.12%(3ML) 06/01/16.....	OFFSET.....	OFFSET....	INTEREST..	CREDIT SUISSE FB INT...	.05/22/2009	.06/01/2016	0	...20,000,000	3.12%(US3MLIB).....	0	0	...555,618	817,430	.....	...817,430	...1,124,937	0	0	0	232,850	.....	1.....
SWP: 3.12%(3ML) 06/15/16.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	.05/22/2009	.06/15/2016	0	...18,000,000	3.12%(US3MLIB).....	0	0	...500,702	727,102	.....	...727,102	...1,015,971	0	0	0	210,305	.....	1.....
SWP: 3.12%(3ML) 06/15/16.....	OFFSET.....	OFFSET....	INTEREST..	BARCLAYS BANK PLC.....	.05/22/2009	.06/15/2016	0	...20,000,000	3.12%(US3MLIB).....	0	0	...556,336	807,892	.....	...807,892	...1,128,857	0	0	0	233,672	.....	1.....
SWP: 3.23%(3ML) 02/15/17.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.05/22/2009	.02/15/2017	0	...20,000,000	3.23%(US3MLIB).....	0	0	...578,820	760,438	.....	...760,438	...1,155,466	0	0	0	247,619	.....	1.....
SWP: 3.73%(3ML) 11/21/43.....	VAGLB Hedge.	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	.11/19/2008	.11/21/2043	0	...50,000,000	3.73%(US3MLIB).....	0	0	...1,692,798	(3,536,008)	.....	...(3,536,008)	...3,709,655	0	0	0	1,434,232	.....	4.....
SWP: 3.82%(3ML) 06/06/21.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.05/03/2010	.06/06/2021	0	...64,750,000	3.82%(US3MLIB).....	0	0	...1,456,026	2,245,516	.....	...2,245,516	...2,245,516	0	0	0	1,045,986	.....	1.....
SWP: 3.82%(3ML) 06/08/21.....	OFFSET.....	OFFSET....	INTEREST..	UNION BANK OF SWITZE..	.05/03/2010	.06/08/2021	0	...28,000,000	3.82%(US3MLIB).....	0	0	...629,005	961,987	.....	...961,987	...961,987	0	0	0	452,437	.....	1.....
SWP: 3.82%(3ML) 06/16/21.....	OFFSET.....	OFFSET....	INTEREST..	ROYAL BANK OF SCOTLA..	.05/03/2010	.06/16/2021	0	...93,000,000	3.82%(US3MLIB).....	0	0	...2,081,828	3,167,548	.....	...3,167,548	...3,167,548	0	0	0	1,504,313	.....	1.....
SWP: 3.82%(3ML) 06/16/21.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS BANK U..	.05/03/2010	.06/16/2021	0	...46,500,000	3.82%(US3MLIB).....	0	0	...1,043,895	1,578,147	.....	...1,578,147	...1,578,147	0	0	0	752,156	.....	1.....
SWP: 3.90%(3ML) 02/24/11.....	OFFSET.....	OFFSET....	INTEREST..	JP MORGAN CHASE BANK.	.12/03/2007	.02/24/2011	0	...15,000,000	3.90%(US3MLIB).....	0	0	...533,671	79,628	.....	...79,628	...(455,670)	0	0	0	29,114	.....	1.....
SWP: 3ML(3.03%) 08/27/11.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.08/27/2011	0	...10,000,000	US3MLIB(3.03%).....	0	0	...(268,666)	(176,018)	#.....	(176,018)	...131,988	0	0	0	40,460	.....	1.....
SWP: 3ML(3.10%) 11/30/11.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.11/30/2011	0	...14,710,000	US3MLIB(3.10%).....	0	0	...(405,359)	(359,512)	#.....	(359,512)	...128,917	0	0	0	70,357	.....	1.....
SWP: 3ML(3.19%) 05/01/12.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.05/01/2012	0	...4,200,000	US3MLIB(3.19%).....	0	0	...(119,807)	(148,528)	#.....	(148,528)	...1,323	0	0	0	24,257	.....	1.....
SWP: 3ML(3.25%) 08/18/12.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.08/18/2012	0	...7,000,000	US3MLIB(3.25%).....	0	0	...(203,234)	(297,719)	#.....	(297,719)	...(42,935)	0	0	0	44,724	.....	1.....
SWP: 3ML(3.30%) 11/26/12.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.11/26/2012	0	...9,000,000	US3MLIB(3.30%).....	0	0	...(266,622)	(434,374)	#.....	(434,374)	...(103,576)	0	0	0	62,140	.....	1.....
SWP: 3ML(3.75%) 03/15/16.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.03/15/2016	0	...20,000,000	US3MLIB(3.75%).....	0	0	...(681,507)	(1,493,701)	#.....	(1,493,701)	...(1,015,744)	0	0	0	228,215	.....	1.....
SWP: 3ML(3.84%) 02/15/17.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.09/16/2008	.02/15/2017	0	...20,000,000	US3MLIB(3.84%).....	0	0	...(700,009)	(1,459,816)	#.....	(1,459,816)	...(1,077,048)	0	0	0	247,619	.....	1.....
SWP: 3ML(4.53%) 02/24/11.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.08/16/2005	.02/24/2011	0	...15,000,000	US3MLIB(4.53%).....	0	0	...(628,945)	(93,557)	.....	.....(93,557)	...550,407	0	0	0	29,114	.....	1.....
SWP: 3ML(4.54%) 06/09/11.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.08/16/2005	.06/09/2011	0	...7,000,000	US3MLIB(4.54%).....	0	0	...(293,515)	(128,646)	#.....	(128,646)	...225,553	0	0	0	23,173	.....	1.....
SWP: 3ML(4.55%) 08/09/11.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.08/16/2005	.08/09/2011	0	...18,000,000	US3MLIB(4.55%).....	0	0	...(758,144)	(455,105)	#.....	(455,105)	...527,984	0	0	0	70,031	.....	1.....
SWP: 3ML(4.61%) 11/01/13.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.08/16/2005	.11/01/2013	0	...5,000,000	US3MLIB(4.61%).....	0	0	...(213,543)	(478,323)	#.....	(478,323)	...(88,188)	0	0	0	42,119	.....	1.....
SWP: 3ML(4.84%) 12/05/14.....	OFFSET.....	OFFSET....	INTEREST..	GOLDMAN SACHS CAPITA..	.08/10/2005	.12/05/2014	0	...20,000,000	US3MLIB(4.84%).....	0	0	...(898,896)	(2,393,952)	#.....	(2,393,952)	...(634,378)	0	0	0	198,280	.....	1.....
SWP: 3ML(5.00%) 08/10/56.....	OFFSET.....	OFFSET....	INTEREST..	DEUTSCHE BANK, AG.....	.12/20/2007	.08/10/2056	0	...50,000,000	US3MLIB(5.00%).....	0	0	...(2,332,958)	(9,001,586)	.....	...(9,001,586)	...(4,481,757)	0	0	0	1,688,955	.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: 3ML(5.02%) 06/07/41.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	12/20/2007	06/07/2041	0	...50,000,000	US3MLIB(5.02%).....	0	0	...(2,338,458)	(8,007,679)	.....	...(8,007,679)	(3,810,619)	0	0	0	...1,379,647	.....	1.....
SWP: 3ML(5.02%) 10/01/12.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	12/21/2006	10/01/2012	0	...25,000,000	US3MLIB(5.02%).....	0	0	...(1,167,042)	(1,885,315)	#.....	...(1,885,315)	...202,328	0	0	0	...165,521	.....	1.....
SWP: 3ML(5.02%) 11/15/41.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	12/20/2007	11/15/2041	0	...100,000,000	US3MLIB(5.02%).....	0	0	...(4,677,602)	(16,041,410)	.....	...(16,041,410)	(7,652,851)	0	0	0	...2,779,204	.....	1.....
SWP: 3ML(5.24%) 04/30/11.....	OFFSET.....	OFFSET.....	INTEREST.	HSBC BANK USA.....	01/25/2007	04/30/2011	0	...10,000,000	US3MLIB(5.24%).....	0	0	(489,461)	(160,853)	#.....	(160,853)	...410,649	0	0	0	...28,669	.....	1.....
SWP: 3ML(5.28%) 06/15/16.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH CAP SV...	01/24/2007	06/15/2016	0	...18,000,000	US3MLIB(5.28%).....	0	0	(889,476)	(2,749,875)	#.....	(2,749,875)	...(744,033)	0	0	0	...210,305	.....	1.....
SWP: 3ML(5.29%) 10/15/14.....	OFFSET.....	OFFSET.....	INTEREST.	ROYAL BANK OF SCOTLA...	05/18/2007	10/15/2014	0	...24,000,000	US3MLIB(5.29%).....	0	0	(1,186,572)	(3,237,635)	#.....	(3,237,635)	...(632,212)	0	0	0	...233,670	.....	1.....
SWP: 3ML(5.31%) 11/10/15.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	01/25/2007	11/10/2015	0	...10,000,000	US3MLIB(5.31%).....	0	0	(497,292)	(1,490,436)	#.....	(1,490,436)	...(369,704)	0	0	0	...110,261	.....	1.....
SWP: 3ML(5.32%) 06/15/16.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	01/25/2007	06/15/2016	0	...20,000,000	US3MLIB(5.32%).....	0	0	(995,507)	(3,092,847)	#.....	(3,092,847)	...(821,666)	0	0	0	...233,672	.....	1.....
SWP: 3ML(5.38%) 06/01/16.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH CAP SV...	01/26/2007	06/01/2016	0	...20,000,000	US3MLIB(5.38%).....	0	0	(1,007,118)	(3,149,324)	#.....	(3,149,324)	...(807,664)	0	0	0	...232,850	.....	1.....
SWP: 3ML(5.47%) 11/15/14.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	04/12/2006	11/15/2014	0	...16,250,000	US3MLIB(5.47%).....	0	0	(833,479)	(2,322,473)	#.....	(2,322,473)	...(420,991)	0	0	0	...159,976	.....	1.....
SWP: 3ML(5.48%) 05/01/15.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	04/12/2006	05/01/2015	0	...22,000,000	US3MLIB(5.48%).....	0	0	(1,130,329)	(3,314,144)	#.....	(3,314,144)	...(679,863)	0	0	0	...229,007	.....	1.....
SWP: 3ML(5.54%) 06/13/16.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	06/09/2006	06/13/2016	0	...122,000,000	US3MLIB(5.54%).....	0	0	(6,343,983)	(20,259,107)	.....	.....(20,259,107)	(4,805,171)	0	0	0	...1,424,686	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH CAP SV...	06/14/2006	06/16/2021	0	...93,000,000	US3MLIB(5.63%).....	0	0	(4,917,531)	(18,426,748)	.....	.....(18,426,748)	(5,249,090)	0	0	0	...1,504,313	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH CAP SV...	06/14/2006	06/16/2021	0	...46,500,000	US3MLIB(5.63%).....	0	0	(2,458,765)	(9,213,374)	.....	.....(9,213,374)	...(2,624,545)	0	0	0	...752,156	.....	1.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.....	INTEREST.	CREDIT SUISSE FB INT.....	06/02/2006	06/06/2021	0	...64,750,000	US3MLIB(5.64%).....	0	0	(3,427,144)	(12,853,828)	.....	.....(12,853,828)	(3,641,684)	0	0	0	...1,045,986	.....	1.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.....	INTEREST.	CREDIT SUISSE FB INT.....	06/02/2006	06/06/2021	0	...27,750,000	US3MLIB(5.64%).....	0	0	(1,468,776)	(5,508,783)	.....	.....(5,508,783)	(1,560,722)	0	0	0	...448,280	.....	1.....
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH INTL.....	06/06/2006	06/08/2021	0	...28,000,000	US3MLIB(5.66%).....	0	0	(1,488,846)	(5,621,237)	.....	.....(5,621,237)	(1,575,544)	0	0	0	...452,437	.....	1.....
SWP: 3ML(5.68%) 05/23/26.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	05/19/2006	05/23/2026	0	...115,000,000	US3MLIB(5.68%).....	0	0	(6,136,349)	(25,087,410)	.....	.....(25,087,410)	(7,506,563)	0	0	0	...2,256,664	.....	1.....
SWP: 3ML(5.68%) 11/15/15.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	06/08/2007	11/15/2015	0	...14,000,000	US3MLIB(5.68%).....	0	0	(747,789)	(2,334,020)	.....	.....(2,334,020)	...(479,297)	0	0	0	...154,583	.....	1.....
SWP: 4.09%(3ML) 05/23/26.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	04/30/2010	05/23/2026	0	...115,000,000	4.09%(US3MLIB).....	0	0	...2,784,698	...3,087,924	.....	...3,087,924	...3,087,924	0	0	0	...2,256,664	.....	1.....
SWP: 4.33%(3ML) 11/15/41.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	05/03/2010	11/15/2041	0	...100,000,000	4.33%(US3MLIB).....	0	0	...2,583,712	...3,671,454	.....	...3,671,454	...3,671,454	0	0	0	...2,779,204	.....	1.....
SWP: 4.37%(3ML) 06/07/41.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	04/29/2010	06/07/2041	0	...50,000,000	4.37%(US3MLIB).....	0	0	...1,308,725	...2,217,222	.....	...2,217,222	...2,217,222	0	0	0	...1,379,647	.....	1.....
SWP: 4.44%(3ML) 05/01/15.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	11/30/2007	05/01/2015	0	...22,000,000	4.44%(US3MLIB).....	0	0	...901,969	...2,355,106	.....	...2,355,106	...859,466	0	0	0	...229,007	.....	1.....
SWP: 4.57%(3ML) 08/10/56.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	09/15/2008	08/10/2056	0	...50,000,000	4.57%(US3MLIB).....	0	0	...2,115,728	...4,497,232	.....	...4,497,232	...4,211,089	0	0	0	...1,688,955	.....	1.....
SWP: 4.62%(1ML) 07/15/16.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	05/29/2008	07/15/2016	0	...65,100,000	4.62%(US1MLIB).....	0	0	...2,824,643	...7,907,932	.....	...7,907,932	...2,999,128	0	0	0	...766,306	.....	1.....
SWP: 4.71%(1ML) 09/13/46.....	OFFSET.....	OFFSET.....	INTEREST.	DEUTSCHE BANK, AG.....	09/26/2008	09/13/2046	0	...50,000,000	4.71%(US1MLIB).....	0	0	...2,215,309	...5,788,452	.....	...5,788,452	...3,895,797	0	0	0	...1,494,281	.....	1.....
SWP: 4.91%(3ML) 06/06/21.....	OFFSET.....	OFFSET.....	INTEREST.	MORGAN STANLEY CAP....	07/30/2008	06/06/2021	0	...27,750,000	4.91%(US3MLIB).....	0	0	...1,267,311	...3,687,212	.....	...3,687,212	...1,624,669	0	0	0	...448,280	.....	1.....
SWP: 5.30%(3ML) 11/15/15.....	OFFSET.....	OFFSET.....	INTEREST.	MERRILL LYNCH CAP SV...	08/16/2007	11/15/2015	0	...14,000,000	5.30%(US3MLIB).....	0	0	...694,414	...2,083,805	.....	...2,083,805	...519,065	0	0	0	...154,583	.....	1.....
SWP: FCN10YY(1ML) 03/15/16.....	47631WAF4.....	D PART 1..	INTEREST.	MERRILL LYNCH CAP SV...	09/18/2008	03/15/2016	0	...10,000,000	FCN10YY(US1MLIB).....	...415,000	0	...316,004	...1,220,151	.....	...1,220,151	...94,273	0	0	0	...114,108	.....	100/100.....
SWP: ZERO 1ML(3.73%) 10/27/19.....	VAGLB Hedge.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	10/23/2009	10/27/2019	0	...250,000,000	US1MLIB(3.73%).....	0	0	(8,792,498)	(10,836,235)	.....	.....(10,836,235)	..(19,573,838)	0	0	0	...3,713,867	.....	4.....
SWP: ZERO 1ML(5.17%) 07/21/45.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	12/19/2007	07/21/2045	0	...53,170,000	US1MLIB(5.17%).....	0	0	(2,937,771)	(20,220,662)	.....	.....(20,220,662)	(9,357,820)	0	0	0	...1,563,281	.....	1.....
SWP: ZERO 1ML(5.19%) 08/11/45.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	12/18/2007	08/11/2045	0	...55,300,000	US1MLIB(5.19%).....	0	0	(3,069,703)	(21,719,353)	.....	.....(21,719,353)	(9,845,559)	0	0	0	...1,627,259	.....	1.....
SWP: ZERO 1ML(5.20%) 09/13/45.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	12/18/2007	09/13/2045	0	...25,188,000	US1MLIB(5.20%).....	0	0	(1,400,267)	(9,987,412)	.....	.....(9,987,412)	(4,509,585)	0	0	0	...742,149	.....	1.....
SWP: ZERO 1ML(5.21%) 07/28/35.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	12/19/2007	07/28/2035	0	...54,600,000	US1MLIB(5.21%).....	0	0	(3,041,012)	(15,457,695)	.....	.....(15,457,695)	(7,051,501)	0	0	0	...1,353,734	.....	1.....
SWP: ZERO 3ML(5.13%) 10/12/24.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	12/19/2007	10/12/2024	0	...37,441,000	US3MLIB(5.13%).....	0	0	(2,018,101)	(7,248,602)	.....	.....(7,248,602)	(3,818,356)	0	0	0	...695,229	.....	1.....
SWP: ZERO 3ML(5.19%) 01/25/46.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	12/18/2007	01/25/2046	0	...26,100,000	US3MLIB(5.19%).....	0	0	(1,430,299)	(10,196,536)	.....	.....(10,196,536)	(4,797,143)	0	0	0	...773,075	.....	1.....
SWP: ZERO 3ML(5.24%) 08/10/34.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	12/18/2007	08/10/2034	0	...36,657,000	US3MLIB(5.24%).....	0	0	(2,034,201)	(10,204,746)	.....	.....(10,204,746)	(4,686,589)	0	0	0	...890,860	.....	1.....
SWP: ZERO 4.18%(3ML) 10/12/24.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	05/04/2010	10/12/2024	0	...61,500,000	4.18%(US3MLIB).....	0	0	...1,527,470	...1,677,879	.....	...1,677,879	...1,677,879	0	0	0	...1,141,972	.....	1.....
SWP: ZERO 4.27%(1ML) 07/28/35.....	OFFSET.....	OFFSET.....	INTEREST.	BARCLAYS BANK PLC.....	05/06/2010	07/28/2035	0	...90,000,000	4.27%(US1MLIB).....	0	0	...2,310,881	(621,248)	.....	.....(621,248)	(621,248)	0	0	0	...2,231,430	.....	1.....
SWP: ZERO 4.29%(3ML) 08/10/34.....	OFFSET.....	OFFSET.....	INTEREST.	UNION BANK OF SWITZE..	05/06/2010	08/10/2034	0	...60,400,000	4.29%(US3MLIB).....	0	0	...1,528,372	(330,020)	.....	.....(330,020)	(330,020)	0	0	0	...1,467,877	.....	1.....
SWP: ZERO 4.33%(1ML) 09/13/45.....	OFFSET.....	OFFSET.....	INTEREST.	HSBC BANK USA.....	05/06/2010	09/13/2045	0	...42,250,000	4.33%(US1MLIB).....	0	0	...1,100,774	(59,241)	.....	.....(59,241)	(59,241)	0	0	0	...1,244,871	.....	1.....
SWP: ZERO 4.41%(1ML) 07/21/45.....	OFFSET.....	OFFSET.....	INTEREST.	CREDIT SUISSE FB INT.....	05/04/2010	07/21/2045	0	...85,000,000	4.41%(US1MLIB).....	0	0	...2,297,793	...2,238,710	.....	...2,238,710	...2,238,710	0	0	0	...2,499,133	.....	1.....
SWP: ZERO 4.47%(1ML) 08/11/45.....	OFFSET.....	OFFSET.....	INTEREST.	JP MORGAN CHASE BANK.	05/04/2010	08/11/2045	0	...86,798,210	4.47%(US1MLIB).....	0	0	...2,383,332	...4,297,609	.....	...4,297,609	...4,297,609	0	0	0	...2,554,126	.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: ZERO 5.04%(3ML) 01/25/46.....	OFFSET.....	OFFSET....	INTEREST	DEUTSCHE BANK, AG.....	01/23/2006	01/25/2046	0	...25,000,000	5.04%(US3MLIB).....	0	0	1,452,209	8,497,367	.....	.....8,497,367	4,731,863	0	0	0	740,493	.....	1.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										415,000	0	(50,779,138)	(267,550,692)	XXX	(267,550,692)	..(68,542,073)	0	0	0	78,798,693	XX	XXX.....
Swaps - Hedging Other - Credit Default																						
CDS: RYLAND GROUP INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BARCLAYS BANK PLC.....	09/21/2009	06/20/2013	0	...5,000,000	1.00%(credit event).....	(70,229)	0	50,694	(47,120)	.....	.....(47,120)	33,358	0	0	0	5,000,000	3.....	1.....
CDS: RYLAND GROUP INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BARCLAYS BANK PLC.....	09/21/2009	06/20/2013	0	...5,000,000	1.00%(credit event).....	(70,229)	0	50,694	(47,120)	.....	.....(47,120)	33,358	0	0	0	5,000,000	3.....	1.....
CDS: ANADARKO PETROLEUM PAY 0.27%.....	OFFSET.....	OFFSET....	CREDIT	ROYAL BANK OF SCOTLA.....	05/23/2007	06/20/2011	0	...14,200,000	credit event(0.27%).....	0	0	(38,873)	credit event.....3,162	.....	.....3,162	15,055	0	0	0	0	2.....	1.....
CDS: ANADARKO PETROLEUM REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	03/17/2010	06/20/2011	0	...14,200,000	1.00%(credit event).....	0	138,580	113,994	45,978	.....	.....45,978	(92,603)	0	0	0	...14,200,000	2.....	1.....
CDS: AT& T MOBILITY PAY 0.07%.....	VARIOUS.....	D PART 1..	CREDIT	BARCLAYS BANK PLC.....	06/01/2007	03/20/2011	0	...8,500,000	credit event(0.07%).....	0	0	(5,817)	(460)	.....	.....(460)	(5,990)	0	0	0	0	1.....	90/100.....
CDS: AT&T MOBILITY LLC PAY 0.26%.....	17248RAJ5.....	D PART 1..	CREDIT	MORGAN STANLEY CAP.....	12/03/2007	12/20/2012	0	...20,000,000	credit event(0.26%).....	0	0	(52,722)	(67,493)	.....	.....(67,493)	(45,081)	0	0	0	0	1.....	82/83.....
CDS: AT&T MOBILITY LLC PAY 0.35%.....	17248RAF3.....	D PART 1..	CREDIT	CITIBANK, N.A.....	09/16/2008	12/20/2011	0	...5,300,000	credit event(0.35%).....	0	0	(18,808)	(15,132)	.....	.....(15,132)	2,268	0	0	0	0	1.....	94/94.....
CDS: AT&T MOBILITY LLC PAY 0.35%.....	17248RAF3.....	D PART 1..	CREDIT	CITIBANK, N.A.....	09/16/2008	12/20/2011	0	...5,300,000	credit event(0.35%).....	0	0	(18,808)	(15,132)	.....	.....(15,132)	2,268	0	0	0	0	1.....	95/95.....
CDS: BBVASM PAY 1.00%.....	05530RAB4.....	D PART 1..	CREDIT	CREDIT SUISSE FB INT.....	05/28/2010	06/20/2015	0	...5,000,000	credit event(1.00%).....	0	282,545	(30,139)	315,690	.....	.....315,690	33,146	0	0	0	0	1.....	100/100.....
CDS: BUNGE LMTD FINANCE PAY 0.58%....	120568AH3.....	D PART 1..	CREDIT	BANK OF AMERICA, NA.....	05/29/2007	06/20/2013	0	...7,000,000	credit event(0.58%).....	0	0	(41,164)	108,503	.....	.....108,503	(15,518)	0	0	0	0	2.....	100/100.....
CDS: BUNGE LMTD FINANCE PAY 0.70%....	120568AM2.....	D PART 1..	CREDIT	BANK OF AMERICA, NA.....	10/06/2006	03/20/2014	0	...5,000,000	credit event(0.70%).....	0	0	(35,486)	103,027	.....	.....103,027	13,608	0	0	0	0	2.....	100/100.....
CDS: CARNIVAL CORP PAY 3.73%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS BANK U.....	12/19/2008	12/20/2013	0	...10,200,000	credit event(3.73%).....	0	0	(385,227)	(967,791)	.....	.....(967,791)	242,254	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP PAY 3.73%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS BANK U.....	12/19/2008	12/20/2013	0	...27,000,000	credit event(3.73%).....	0	0	(1,019,179)	(2,561,799)	.....	....(2,561,799)	641,260	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP PAY 3.75%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS BANK U.....	12/23/2008	12/20/2013	0	...8,600,000	credit event(3.75%).....	0	0	(326,979)	(822,311)	.....	.....(822,311)	206,113	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP PAY 3.75%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS BANK U.....	12/23/2008	12/20/2013	0	...22,100,000	credit event(3.75%).....	0	0	(840,260)	(2,113,147)	.....	....(2,113,147)	529,663	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP PAY 5.10%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	11/21/2008	12/20/2013	0	...11,950,000	credit event(5.10%).....	0	0	(617,915)	(1,617,624)	.....	....(1,617,624)	427,041	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP PAY 5.10%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	11/21/2008	12/20/2013	0	...41,183,000	credit event(5.10%).....	0	0	(2,129,504)	(5,574,778)	.....	....(5,574,778)	1,471,702	0	0	0	0	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	09/16/2009	12/20/2013	0	...27,000,000	1.00%(credit event).....	21,619	0	273,750	406,433	.....	.....406,433	(577)	0	0	0	...27,000,000	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	11/17/2009	12/20/2013	0	...32,000,000	1.00%(credit event).....	275,028	0	324,444	481,698	.....	.....481,698	(684)	0	0	0	...32,000,000	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	04/12/2010	12/20/2013	0	...10,797,000	1.00%(credit event).....	0	118,900	78,878	162,528	.....	.....162,528	43,628	0	0	0	...10,797,000	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	04/12/2010	12/20/2013	0	...10,613,000	1.00%(credit event).....	0	116,874	77,534	159,758	.....	.....159,758	42,884	0	0	0	...10,613,000	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	04/13/2010	12/20/2013	0	...20,486,000	1.00%(credit event).....	0	247,640	149,093	308,377	.....	.....308,377	60,737	0	0	0	...20,486,000	1.....	1.....
CDS: CARNIVAL CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	04/13/2010	12/20/2013	0	...20,137,000	1.00%(credit event).....	0	243,422	146,553	303,124	.....	.....303,124	59,702	0	0	0	...20,137,000	1.....	1.....
CDS: CENTEX CORP PAY 4.80%.....	OFFSET.....	OFFSET....	CREDIT	UNION BANK OF SWITZE.....	09/18/2008	09/20/2013	0	...10,000,000	credit event(4.80%).....	0	0	(486,667)	(809,773)	.....	.....(809,773)	620,460	0	0	0	0	3.....	1.....
CDS: CENTEX CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT	BANK OF AMERICA, NA.....	09/14/2009	09/20/2013	0	...10,000,000	1.00%(credit event).....	154,032	0	101,389	(188,194)	.....	.....(188,194)	(263,739)	0	0	0	...10,000,000	3.....	1.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	BANK OF AMERICA, NA.....	06/24/2010	09/20/2015	0	...141,600	credit event(1.00%).....	0	686	(747)	(2,253)	.....	.....(2,253)	(2,939)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	BANK OF AMERICA, NA.....	06/24/2010	09/20/2015	0	...504,000	credit event(1.00%).....	0	2,442	(2,660)	(8,020)	.....	.....(8,020)	(10,461)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	BANK OF AMERICA, NA.....	06/24/2010	09/20/2015	0	...194,400	credit event(1.00%).....	0	942	(1,026)	(3,093)	.....	.....(3,093)	(4,035)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	CITIBANK, N.A.....	09/21/2010	12/20/2015	0	...160,000	credit event(1.00%).....	0	(395)	(449)	(2,499)	.....	.....(2,499)	(2,104)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	CITIBANK, N.A.....	09/21/2010	12/20/2015	0	...320,000	credit event(1.00%).....	0	(790)	(898)	(4,999)	.....	.....(4,999)	(4,208)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	BARCLAYS BANK PLC.....	09/23/2010	12/20/2015	0	...160,000	credit event(1.00%).....	0	(316)	(440)	(2,499)	.....	.....(2,499)	(2,183)	0	0	0	0	2.....	100/100.....
CDS: CIGNA CORP PAY 1.00%.....	Bond Portfolio.....	D PART 1..	CREDIT	BARCLAYS BANK PLC.....	09/23/2010	12/20/2015	0	...320,000	credit event(1.00%).....	0	(633)	(880)	(4,999)	.....	.....(4,999)	(4,366)	0	0	0	0	2.....	100/100.....
CDS: CLEAR CHANNEL COMM PAY 2.07%....	184502AY8.....	D PART 1..	CREDIT	GOLDMAN SACHS CAPITA.....	12/05/2006	03/20/2011	0	...5,000,000	credit event(2.07%).....	0	0	(104,938)	14,162	.....	.....14,162	(347,401)	0	0	0	0	6.....	100/100.....
CDS: CMBX.NA.AAA.4 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	09/15/2008	02/17/2051	0	...16,250,000	credit event(0.35%).....	1,941,535	0	(57,665)	676,000	.....	.....676,000	(2,093,000)	0	0	0	0	1.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	09/15/2008	02/17/2051	0	...16,250,000	credit event(0.35%).....	1,941,535	0	(57,665)	676,000	.....	.....676,000	(2,093,000)	0	0	0	0	1.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	09/15/2008	02/17/2051	0	...5,000,000	credit event(0.35%).....	597,395	0	(17,743)	208,000	.....	.....208,000	(644,000)	0	0	0	0	1.....	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT	CITIBANK, N.A.....	09/19/2008	02/17/2051	0	...16,250,000	0.35%(credit event).....	(1,359,445)	0	57,665	(676,000)	.....	.....(676,000)	2,093,000	0	0	0	...16,250,000	1.....	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT	CITIBANK, N.A.....	09/19/2008	02/17/2051	0	...16,250,000	0.35%(credit event).....	(1,359,445)	0	57,665	(676,000)	.....	.....(676,000)	2,093,000	0	0	0	...16,250,000	1.....	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT	CITIBANK, N.A.....	09/19/2008	02/17/2051	0	...5,000,000	0.35%(credit event).....	(418,291)	0	17,743	(208,000)	.....	.....(208,000)	644,000	0	0	0	5,000,000	1.....	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT	GOLDMAN SACHS CAPITA.....	09/15/2008	02/15/2051	0	...16,250,000	credit event(0.35%).....	1,980,941	0	(57,665)	698,750	.....	.....698,750	(1,872,000)	0	0	0	0	1.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT.....	GOLDMAN SACHS CAPITA.	09/15/2008	02/15/2051	0	...16,250,000	credit event(0.35%).....	1,980,941	0	(57,665)	698,750	.....	.....698,750	(1,872,000)	0	0	0	0	1.....	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET....	CREDIT.....	GOLDMAN SACHS CAPITA.	09/15/2008	02/15/2051	0	...5,000,000	credit event(0.35%).....	609,520	0	(17,743)	215,000	.....	.....215,000	(576,000)	0	0	0	0	1.....	1.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	09/19/2008	02/15/2051	0	...16,250,000	0.35%(credit event).....	(1,454,631)	0	57,665	(698,750)	.....	.....(698,750)	1,872,000	0	0	0	...16,250,000	1.....	1.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	09/19/2008	02/15/2051	0	...16,250,000	0.35%(credit event).....	(1,454,631)	0	57,665	(698,750)	.....	.....(698,750)	1,872,000	0	0	0	...16,250,000	1.....	1.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	09/19/2008	02/15/2051	0	...5,000,000	0.35%(credit event).....	(447,579)	0	17,743	(215,000)	.....	.....(215,000)	576,000	0	0	0	...5,000,000	1.....	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET....	CREDIT.....	DEUTSCHE BANK, AG.....	05/13/2009	10/12/2052	0	...20,000,000	credit event(0.84%).....	9,700,000	0	(170,309)	1,592,000	.....	.....1,592,000	(3,258,000)	0	0	0	0	2.....	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET....	CREDIT.....	ROYAL BANK OF SCOTLA..	05/13/2009	10/12/2052	0	...20,000,000	credit event(0.84%).....	10,125,000	0	(170,324)	1,592,000	.....	.....1,592,000	(3,258,000)	0	0	0	0	2.....	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET....	CREDIT.....	GOLDMAN SACHS BANK U.	05/19/2009	10/12/2052	0	...20,000,000	0.84%(credit event).....	(7,050,000)	0	170,309	(1,592,000)	.....	.....(1,592,000)	3,258,000	0	0	0	...20,000,000	2.....	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET....	CREDIT.....	CITIBANK, N.A.....	05/19/2009	10/12/2052	0	...20,000,000	0.84%(credit event).....	(7,200,000)	0	170,309	(1,592,000)	.....	.....(1,592,000)	3,258,000	0	0	0	...20,000,000	2.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET....	CREDIT.....	DEUTSCHE BANK, AG.....	05/14/2009	03/15/2049	0	...10,000,000	credit event(1.09%).....	5,900,000	0	(110,514)	1,074,000	.....	.....1,074,000	(2,515,000)	0	0	0	0	2.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	05/14/2009	03/15/2049	0	...20,000,000	credit event(1.09%).....	11,800,000	0	(221,028)	2,148,000	.....	.....2,148,000	(5,030,000)	0	0	0	0	2.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	05/19/2009	03/15/2049	0	...20,000,000	1.09%(credit event).....	(9,800,000)	0	221,028	(2,148,000)	.....	.....(2,148,000)	5,030,000	0	0	0	...20,000,000	2.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET....	CREDIT.....	ROYAL BANK OF SCOTLA..	05/19/2009	03/15/2049	0	...10,000,000	1.09%(credit event).....	(4,775,000)	0	110,514	(1,074,000)	.....	.....(1,074,000)	2,515,000	0	0	0	...10,000,000	2.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	02/20/2008	02/17/2051	0	...25,000,000	credit event(0.96%).....	6,571,366	0	(243,333)	6,730,000	.....	.....6,730,000	(5,462,500)	0	0	0	0	3.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET....	CREDIT.....	MORGAN STANLEY CAP.....	05/14/2009	02/17/2051	0	...20,000,000	credit event(0.96%).....	13,200,000	0	(194,667)	5,384,000	.....	.....5,384,000	(4,370,000)	0	0	0	0	3.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET....	CREDIT.....	CREDIT SUISSE FB INT.....	03/18/2008	02/17/2051	0	...25,000,000	0.96%(credit event).....	(8,408,865)	0	243,333	(6,730,000)	.....	.....(6,730,000)	5,462,500	0	0	0	...25,000,000	3.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	05/20/2009	02/17/2051	0	...20,000,000	0.96%(credit event).....	(11,300,000)	0	194,667	(5,384,000)	.....	.....(5,384,000)	4,370,000	0	0	0	...20,000,000	3.....	1.....
CDS: CNDIAN NATL RESOURC PAY 0.37%.....	136385AD3.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	12/06/2006	12/20/2012	0	...25,000,000	credit event(0.37%).....	(93,785)	0	(93,785)	3,541	.....	.....3,541	(52,786)	0	0	0	0	2.....	91/95.....
CDS: COMCAST CABLE COMM PAY 0.50%.....	00209TAA3.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	08/08/2007	03/20/2013	0	...7,293,000	credit event(0.50%).....	0	0	(36,971)	(66,076)	.....	.....(66,076)	(22,265)	0	0	0	0	2.....	94/95.....
CDS: COMCAST CABLE COMM PAY 0.50%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	08/08/2007	03/20/2013	0	...16,407,000	credit event(0.50%).....	0	0	(83,174)	(148,650)	.....	.....(148,650)	(50,089)	0	0	0	0	2.....	1.....
CDS: COMCAST CABLE COMM PAY 0.53%.....	20030NAL5.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	12/06/2006	03/20/2016	0	...20,000,000	credit event(0.53%).....	0	0	(107,472)	(303,667)	.....	.....(303,667)	(248,305)	0	0	0	0	2.....	89/96.....
CDS: COMCAST CABLE COMM REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/26/2009	03/20/2013	0	...16,407,000	1.00%(credit event).....	485,379	0	166,349	332,786	.....	.....332,786	(8,552)	0	0	0	...16,407,000	2.....	1.....
CDS: CON-WAY INC PAY 1.78%.....	205944AB7.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...14,800,000	credit event(1.78%).....	0	0	(266,349)	427,765	.....	.....427,765	736,607	0	0	0	0	2.....	98/97.....
CDS: CON-WAY INC PAY 1.78%.....	205944AB7.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...18,000,000	credit event(1.78%).....	0	0	(323,937)	520,255	.....	.....520,255	895,873	0	0	0	0	2.....	98/97.....
CDS: CON-WAY INC PAY 1.78%.....	205944AB7.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...8,550,000	credit event(1.78%).....	0	0	(153,870)	247,121	.....	.....247,121	425,540	0	0	0	0	2.....	98/96.....
CDS: CON-WAY INC PAY 1.78%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...11,400,000	credit event(1.78%).....	0	0	(205,160)	329,495	.....	.....329,495	567,386	0	0	0	0	2.....	1.....
CDS: CON-WAY INC PAY 1.78%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...24,000,000	credit event(1.78%).....	0	0	(431,917)	693,674	.....	.....693,674	1,194,497	0	0	0	0	2.....	1.....
CDS: CON-WAY INC PAY 1.78%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	01/11/2008	03/20/2018	0	...7,250,000	credit event(1.78%).....	0	0	(130,475)	209,547	.....	.....209,547	360,838	0	0	0	0	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/20/2009	03/20/2018	0	...8,400,000	1.00%(credit event).....	(185,809)	0	85,167	(638,819)	.....	.....(638,819)	(384,169)	0	0	0	...8,400,000	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/20/2009	03/20/2018	0	...21,000,000	1.00%(credit event).....	0	(464,522)	212,917	(1,597,049)	.....	.....(1,597,049)	(495,900)	0	0	0	...21,000,000	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/20/2009	03/20/2018	0	...5,250,000	1.00%(credit event).....	(116,130)	0	53,229	(399,262)	.....	.....(399,262)	(240,105)	0	0	0	...5,250,000	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/21/2009	03/20/2018	0	...3,000,000	1.00%(credit event).....	(50,875)	0	30,417	(228,150)	.....	.....(228,150)	(137,203)	0	0	0	...3,000,000	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/21/2009	03/20/2018	0	...3,000,000	1.00%(credit event).....	0	(50,875)	30,417	(228,150)	.....	.....(228,150)	(86,328)	0	0	0	...3,000,000	2.....	1.....
CDS: CON-WAY INC REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	08/21/2009	03/20/2018	0	...2,000,000	1.00%(credit event).....	(33,917)	0	20,278	(152,100)	.....	.....(152,100)	(91,469)	0	0	0	...2,000,000	2.....	1.....
CDS: CSX CORP PAY 1.28%.....	OFFSET.....	OFFSET....	CREDIT.....	CITIBANK, N.A.....	03/25/2008	06/20/2015	0	...10,100,000	credit event(1.28%).....	0	0	(131,076)	(388,379)	.....	.....(388,379)	31,972	0	0	0	0	2.....	1.....
CDS: CSX CORP REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	02/03/2010	06/20/2015	0	...10,100,000	1.00%(credit event).....	0	223,241	92,864	268,289	.....	.....268,289	45,048	0	0	0	...10,100,000	2.....	1.....
CDS: DAIMLER AG PAY 0.48%.....	233835BA4.....	D PART 1..	CREDIT.....	JP MORGAN CHASE BANK.	11/16/2006	03/20/2011	0	...10,000,000	credit event(0.48%).....	0	0	(48,667)	(4,129)	.....	.....(4,129)	13,904	0	0	0	0	2.....	99/100.....
CDS: DAIMLER AG PAY 0.53%.....	233835BA4.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.	08/01/2006	03/20/2011	0	...5,000,000	credit event(0.53%).....	0	0	(26,868)	(2,613)	.....	.....(2,613)	9,478	0	0	0	0	2.....	100/100.....
CDS: DAIMLER AG PAY 0.64%.....	23383FBU8.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	09/25/2006	09/20/2011	0	...14,000,000	credit event(0.64%).....	0	0	(90,844)	(35,632)	.....	.....(35,632)	11,330	0	0	0	0	2.....	100/100.....
CDS: DARDEN RESTAURANTS PAY 0.45%.....	23719EAA1.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	05/09/2007	03/20/2011	0	...5,400,000	credit event(0.45%).....	0	0	(24,364)	(2,858)	.....	.....(2,858)	(9,910)	0	0	0	0	2.....	99/93.....
CDS: DJ CDX.NA.IG.10 PAY 1.55%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	09/14/2008	06/20/2013	0	...242,000,000	credit event(1.55%).....	3,782,431	0	(3,803,097)	(4,474,868)	.....	.....(4,474,868)	(990,704)	0	0	0	0	2.....	1.....
CDS: DJ CDX.NA.IG.10 REC 1.55%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.	09/19/2008	06/20/2013	0	...242,000,000	1.55%(credit event).....	(403,197)	0	3,803,097	4,474,868	.....	.....4,474,868	990,700	0	0	0	...242,000,000	2.....	1.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CITIBANK, N.A.....	09/21/2010	12/20/2015	0	...10,000,000	1.00%(credit event).....	0	(39,303)	28,056	69,305	.....	.....69,305	108,608	0	0	0	...10,000,000	2.....	100/99.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CITIBANK, N.A.....	.09/21/2010	.12/20/2015	0	...20,000,000	1.00%(credit event).....	0	(78,605)	56,111	138,610	.....	.....138,610	217,215	0	0	0	...20,000,000	2.....	94/91.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CITIBANK, N.A.....	.09/21/2010	.12/20/2015	0	...500,000	1.00%(credit event).....	0	(1,965)	1,403	3,465	.....	.....3,465	5,430	0	0	0	...500,000	2.....	100/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/21/2010	.12/20/2015	0	...10,000,000	1.00%(credit event).....	0	(38,079)	28,056	69,305	.....	.....69,305	107,384	0	0	0	...10,000,000	2.....	100/99.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/21/2010	.12/20/2015	0	...20,000,000	1.00%(credit event).....	0	(76,157)	56,111	138,610	.....	.....138,610	214,767	0	0	0	...20,000,000	2.....	94/91.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/21/2010	.12/20/2015	0	...500,000	1.00%(credit event).....	0	(1,904)	1,403	3,465	.....	.....3,465	5,369	0	0	0	...500,000	2.....	100/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/23/2010	.12/20/2015	0	...10,000,000	1.00%(credit event).....	0	(67,464)	27,500	69,305	.....	.....69,305	136,769	0	0	0	...10,000,000	2.....	100/99.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/23/2010	.12/20/2015	0	...20,000,000	1.00%(credit event).....	0	(134,929)	55,000	138,610	.....	.....138,610	273,539	0	0	0	...20,000,000	2.....	88/91.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.09/23/2010	.12/20/2015	0	...500,000	1.00%(credit event).....	0	(3,373)	1,375	3,465	.....	.....3,465	6,838	0	0	0	...500,000	2.....	100/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	.09/23/2010	.12/20/2015	0	...10,000,000	1.00%(credit event).....	0	(67,464)	27,500	69,305	.....	.....69,305	136,769	0	0	0	...10,000,000	2.....	100/99.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	.09/23/2010	.12/20/2015	0	...20,000,000	1.00%(credit event).....	0	(134,928)	55,000	138,610	.....	.....138,610	273,539	0	0	0	...20,000,000	2.....	88/91.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	.09/23/2010	.12/20/2015	0	...500,000	1.00%(credit event).....	0	(3,373)	1,375	3,465	.....	.....3,465	6,838	0	0	0	...500,000	2.....	100/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.10/13/2010	.12/20/2015	0	...17,700,000	1.00%(credit event).....	0	52,229	38,842	122,670	.....	.....122,670	70,441	0	0	0	...17,700,000	2.....	100/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.10/13/2010	.12/20/2015	0	...60,000,000	1.00%(credit event).....	0	177,047	131,667	415,831	.....	.....415,831	238,784	0	0	0	...60,000,000	2.....	97/100.....
CDS: DJ CDX.NA.IG.15 REC 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.10/13/2010	.12/20/2015	0	...24,300,000	1.00%(credit event).....	0	71,704	53,325	168,411	.....	.....168,411	96,707	0	0	0	...24,300,000	2.....	100/97.....
CDS: DJ CDX.NA.IG.9.V1 PAY 0.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.03/20/2008	.12/20/2017	0	...48,400,000	credit event(0.80%).....	...2,487,836	0	(392,578)	1,246,802	.....	.....1,246,802	(254,828)	0	0	0	0	2.....	1.....
CDS: DJ CDX.NA.IG.9.V1 REC 0.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.04/01/2008	.12/20/2017	0	...48,400,000	0.80%(credit event).....	...(1,613,193)	0	392,578	(1,246,789)	.....	.....(1,246,789)	254,838	0	0	0	...48,400,000	2.....	1.....
CDS: EMBARQ CORP PAY 1.23%.....	29078EAB1.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.06/06/2007	.06/20/2016	0	...10,200,000	credit event(1.23%).....	0	(127,203)	(25,735)	(25,735)	.....	.....(25,735)	256,134	0	0	0	0	2.....	99/98.....
CDS: EMBARQ CORP PAY 1.25%.....	29078EAB1.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.06/06/2007	.06/20/2016	0	...4,795,060	credit event(1.25%).....	0	(60,771)	(16,995)	(16,995)	.....	.....(16,995)	121,142	0	0	0	0	2.....	99/98.....
CDS: EMBARQ CORP PAY 1.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	.06/06/2007	.06/20/2016	0	...5,404,940	credit event(1.25%).....	0	(68,500)	(19,156)	(19,156)	.....	.....(19,156)	136,549	0	0	0	0	2.....	1.....
CDS: EMBARQ CORP PAY 1.28%.....	29078EAB1.....	D PART 1..	CREDIT.....	JP MORGAN CHASE BANK.	.01/25/2007	.06/20/2016	0	...7,848,040	credit event(1.28%).....	0	(101,850)	(39,837)	(39,837)	.....	.....(39,837)	199,991	0	0	0	0	2.....	90/95.....
CDS: EMBARQ CORP PAY 1.28%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.01/25/2007	.06/20/2016	0	...12,951,960	credit event(1.28%).....	0	(168,088)	(65,745)	(65,745)	.....	.....(65,745)	330,053	0	0	0	0	2.....	1.....
CDS: EMBARQ CORP PAY 1.45%.....	29078EAB1.....	D PART 1..	CREDIT.....	JP MORGAN CHASE BANK.	.12/13/2006	.06/20/2016	0	...6,035,520	credit event(1.45%).....	0	(88,731)	(83,027)	(83,027)	.....	.....(83,027)	161,273	0	0	0	0	2.....	98/92.....
CDS: EMBARQ CORP PAY 1.45%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.12/13/2006	.06/20/2016	0	...9,714,480	credit event(1.45%).....	0	(142,816)	(133,636)	(133,636)	.....	.....(133,636)	259,576	0	0	0	0	2.....	1.....
CDS: EMBARQ CORP PAY 3.20%.....	OFFSET.....	OFFSET.....	CREDIT.....	HSBC BANK USA.....	.09/15/2008	.06/20/2016	0	...20,500,000	credit event(3.20%).....	0	(665,111)	(2,113,813)	(2,113,813)	.....	.....(2,113,813)	810,557	0	0	0	0	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/10/2009	.06/20/2016	0	...6,475,980	1.00%(credit event).....	0	150,018	65,659	(58,714)	.....	.....(58,714)	(305,382)	0	0	0	...6,475,980	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/10/2009	.06/20/2016	0	...4,857,240	1.00%(credit event).....	112,519	0	49,247	(44,038)	.....	.....(44,038)	(116,529)	0	0	0	...4,857,240	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/10/2009	.06/20/2016	0	...12,951,960	1.00%(credit event).....	300,035	0	131,319	(117,428)	.....	.....(117,428)	(310,729)	0	0	0	...12,951,960	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/18/2009	.06/20/2016	0	...6,475,980	1.00%(credit event).....	0	177,794	65,659	(58,714)	.....	.....(58,714)	(333,159)	0	0	0	...6,475,980	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/18/2009	.06/20/2016	0	...4,857,240	1.00%(credit event).....	133,353	0	49,247	(44,038)	.....	.....(44,038)	(116,529)	0	0	0	...4,857,240	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/18/2009	.06/20/2016	0	...2,752,980	1.00%(credit event).....	75,581	0	27,912	(24,960)	.....	.....(24,960)	(66,046)	0	0	0	...2,752,980	2.....	1.....
CDS: EMBARQ CORPORATION REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.09/18/2009	.06/20/2016	0	...10,200,000	1.00%(credit event).....	280,035	0	103,417	(92,478)	.....	.....(92,478)	(244,707)	0	0	0	...10,200,000	2.....	1.....
CDS: ENERGIAS PORTUGAL PAY 1.00%.....	26835PAA8.....	D PART 1..	CREDIT.....	GOLDMAN SACHS BANK U.	.11/23/2010	.12/20/2012	0	...1,000,000	credit event(1.00%).....	0	29,038	(1,056)	24,126	.....	.....24,126	(4,912)	0	0	0	0	1.....	95/95.....
CDS: ERAC USA FINANCE PAY 1.09%.....	26882PAR3.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.	.08/10/2007	.06/20/2034	0	...15,000,000	credit event(1.09%).....	0	(165,771)	12,342	12,342	.....	.....12,342	236,247	0	0	0	0	2.....	100/100.....
CDS: FED REP OF GERMANY PAY 0.89%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.	.03/03/2009	.03/20/2014	0	...10,000,000	credit event(0.89%).....	0	(90,236)	(155,874)	(155,874)	.....	.....(155,874)	115,706	0	0	0	0	1.....	1.....
CDS: FED REP OF GERMANY PAY 0.90%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.	.03/05/2009	.03/20/2014	0	...30,000,000	credit event(0.90%).....	0	(273,750)	(477,165)	(477,165)	.....	.....(477,165)	349,785	0	0	0	0	1.....	1.....
CDS: FED REP OF GERMANY REC 0.25%....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.11/06/2009	.03/20/2014	0	...40,000,000	0.25%(credit event).....	168,958	0	101,389	(190,793)	.....	.....(190,793)	(234,138)	0	0	0	...40,000,000	1.....	1.....
CDS: FRENCH REPUBLIC PAY 0.97%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.03/05/2009	.03/20/2014	0	...15,000,000	credit event(0.97%).....	0	(147,521)	(80,265)	(80,265)	.....	.....(80,265)	343,990	0	0	0	0	1.....	1.....
CDS: FRENCH REPUBLIC REC 0.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS BANK U.	.10/16/2009	.03/20/2014	0	...15,000,000	0.25%(credit event).....	44,755	0	38,021	(260,385)	.....	.....(260,385)	(245,440)	0	0	0	...15,000,000	1.....	1.....
CDS: GATX CORPORATION PAY 0.80%.....	36804PAH9.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.08/01/2008	.03/20/2015	0	...10,000,000	credit event(0.80%).....	281,733	0	(81,111)	188,672	.....	.....188,672	75,527	0	0	0	0	2.....	97/100.....
CDS: GATX CORPORATION PAY 0.90%.....	36804PAK2.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.08/09/2007	.03/20/2016	0	...10,000,000	credit event(0.90%).....	0	(91,250)	311,368	311,368	.....	.....311,368	200,418	0	0	0	0	2.....	100/100.....
CDS: GLENCORE INTL AG PAY 3.80%.....	378272AA6.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.	.09/18/2008	.03/20/2014	0	...10,000,000	credit event(3.80%).....	0	(385,278)	(690,907)	(690,907)	.....	.....(690,907)	334,282	0	0	0	0	2.....	100/100.....
CDS: HUMANA INC PAY 3.50%.....	444859AU6.....	D PART 1..	CREDIT.....	DEUTSCHE BANK, AG.....	.03/17/2009	.09/20/2018	0	...6,570,000	credit event(3.50%).....	0	(233,144)	(931,101)	(931,101)	.....	.....(931,101)	(250,773)	0	0	0	0	2.....	94/95.....
CDS: IMPERIAL CHEM IND PAY 0.32%.....	449909AL4.....	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	.09/18/2008	.12/20/2013	0	...13,000,000	credit event(0.32%).....	0	(42,178)	(54,704)	(54,704)	.....	.....(54,704)	32,294	0	0	0	0	2.....	100/100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: IMPERIAL CHEM IND PAY 0.49%.....	449909AL4.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.	04/28/2006	12/20/2013	0	...10,000,000	credit event(0.49%).....	0	0	(49,681)	(92,398)	.....	.....(92,398)	40,105	0	0	0	0	2.....	100/100.....
CDS: ITRX EUR SNR FIN PAY 1.65%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	09/16/2008	06/20/2013	0	...35,303,750	credit event(1.65%).....	(375,350)	0	(542,545)	(108,474)	.....	.....(108,474)	...1,072,735	(24,773)	0	0	0	1.....	1.....
CDS: ITRX EUR SNR FIN PAY 1.65%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	09/17/2008	06/20/2013	0	...106,451,249	credit event(1.65%).....	(1,395,598)	0	(1,627,634)	(325,422)	.....	.....(325,422)	...3,235,529	(91,640)	0	0	0	1.....	1.....
CDS: ITRX EUR SNR FIN REC 1.65%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	09/19/2008	06/20/2013	0	...144,070,000	1.65%(credit event).....	...3,622,081	0	...2,174,266	...433,896	.....	...433,896	...(4,426,166)	...234,315	0	0	...144,070,000	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...4,977,153	credit event(1.00%).....	0	(7,097)	(6,792)	...10,069	.....	...10,069	...17,570	(404)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...46,724,637	credit event(1.00%).....	0	(66,630)	(63,762)	...94,526	.....	...94,526	...164,945	(3,789)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...200,188,500	credit event(1.00%).....	0	(285,470)	(273,184)	...404,988	.....	...404,988	...706,693	(16,236)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...8,449,353	credit event(1.00%).....	0	(12,049)	(11,530)	...17,093	.....	...17,093	...29,827	(685)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...42,020,595	credit event(1.00%).....	0	(59,922)	(57,343)	...85,009	.....	...85,009	...148,339	(3,408)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...15,902,991	credit event(1.00%).....	0	(22,678)	(21,702)	...32,172	.....	...32,172	...56,140	(1,290)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...77,210,586	credit event(1.00%).....	0	(110,103)	(105,364)	...156,200	.....	...156,200	...272,564	(6,262)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	Bond Portfolio..	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	11/04/2010	12/20/2015	0	...5,590,228	credit event(1.00%).....	0	(7,972)	(7,629)	...11,309	.....	...11,309	...19,734	(453)	0	0	0	1.....	100/100.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	2,865	(8,477)	(1,016)	.....	.....(1,016)	(3,759)	(123)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...7,641,810	credit event(1.00%).....	0	...17,192	(50,862)	(6,097)	.....	.....(6,097)	(22,553)	(736)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...10,189,080	credit event(1.00%).....	0	...22,923	(67,816)	(8,129)	.....	.....(8,129)	(30,071)	(981)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	5,731	(16,954)	(2,032)	.....	.....(2,032)	(7,518)	(245)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...6,368,175	credit event(1.00%).....	0	...14,327	(42,385)	(5,081)	.....	.....(5,081)	(18,794)	(613)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	5,731	(16,954)	(2,032)	.....	.....(2,032)	(7,518)	(245)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...15,283,620	credit event(1.00%).....	0	...34,384	(101,724)	(12,193)	.....	.....(12,193)	(45,106)	(1,471)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	...2,865	(8,477)	(1,016)	.....	.....(1,016)	(3,759)	(123)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...680,558	credit event(1.00%).....	0	...1,853	(4,530)	(543)	.....	.....(543)	(2,316)	(79)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...7,883,672	credit event(1.00%).....	0	...21,461	(52,472)	(6,290)	.....	.....(6,290)	(26,832)	(918)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...35,861,187	credit event(1.00%).....	0	...97,622	(238,684)	(28,610)	.....	.....(28,610)	(122,055)	(4,177)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...605,941	credit event(1.00%).....	0	...1,650	(4,033)	(483)	.....	.....(483)	(2,062)	(71)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...2,418,620	credit event(1.00%).....	0	...6,584	(16,098)	(1,930)	.....	.....(1,930)	(8,232)	(282)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	05/05/2010	06/20/2015	0	...23,980,360	credit event(1.00%).....	0	...65,280	(159,608)	(19,131)	.....	.....(19,131)	(81,618)	(2,793)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	...5,419	(8,477)	(1,016)	.....	.....(1,016)	(6,204)	(232)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...7,641,810	credit event(1.00%).....	0	...32,517	(51,009)	(6,097)	.....	.....(6,097)	(37,222)	(1,391)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...10,189,080	credit event(1.00%).....	0	...43,356	(68,012)	(8,129)	.....	.....(8,129)	(49,629)	(1,855)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	...10,839	(17,003)	(2,032)	.....	.....(2,032)	(12,407)	(464)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...6,368,175	credit event(1.00%).....	0	...27,097	(42,508)	(5,081)	.....	.....(5,081)	(31,018)	(1,160)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	...10,839	(17,003)	(2,032)	.....	.....(2,032)	(12,407)	(464)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...15,283,620	credit event(1.00%).....	0	...65,033	(102,019)	(12,193)	.....	.....(12,193)	(74,444)	(2,783)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	...5,419	(8,502)	(1,016)	.....	.....(1,016)	(6,204)	(232)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	...4,068	(8,477)	(1,016)	.....	.....(1,016)	(4,910)	(174)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...7,641,810	credit event(1.00%).....	0	...24,410	(51,009)	(6,097)	.....	.....(6,097)	(29,462)	(1,045)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...10,189,080	credit event(1.00%).....	0	...32,547	(68,012)	(8,129)	.....	.....(8,129)	(39,283)	(1,393)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	...8,137	(17,003)	(2,032)	.....	.....(2,032)	(9,821)	(348)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...6,368,175	credit event(1.00%).....	0	...20,342	(42,508)	(5,081)	.....	.....(5,081)	(24,552)	(870)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...2,547,270	credit event(1.00%).....	0	...8,137	(17,003)	(2,032)	.....	.....(2,032)	(9,821)	(348)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...15,283,620	credit event(1.00%).....	0	...48,821	(102,019)	(12,193)	.....	.....(12,193)	(58,925)	(2,089)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	05/05/2010	06/20/2015	0	...1,273,635	credit event(1.00%).....	0	...4,068	(8,502)	(1,016)	.....	.....(1,016)	(4,910)	(174)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	05/07/2010	06/20/2015	0	...5,629,472	credit event(1.00%).....	0	...112,967	(37,910)	(4,567)	.....	.....(4,567)	(110,703)	(6,831)	0	0	0	1.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...56,357,977	credit event(1.00%).....	0	...1,130,939	(379,530)	(45,725)	.....	.....(45,725)	(1,108,274)	(68,390)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...8,994,505	credit event(1.00%).....	0	...180,493	(60,571)	(7,297)	.....	.....(7,297)	(176,876)	(10,915)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...2,125,284	credit event(1.00%).....	0	...42,648	(14,312)	(1,724)	.....	.....(1,724)	(41,794)	(2,579)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...607,224	credit event(1.00%).....	0	...12,185	(4,089)	(493)	.....	.....(493)	(11,941)	(737)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...5,629,472	credit event(1.00%).....	0	...125,842	(37,910)	(4,567)	.....	.....(4,567)	(122,799)	(7,610)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...56,357,977	credit event(1.00%).....	0	...1,259,834	(379,530)	(45,725)	.....	.....(45,725)	(1,229,374)	(76,185)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...8,994,505	credit event(1.00%).....	0	...201,064	(60,571)	(7,297)	.....	.....(7,297)	(196,203)	(12,159)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...2,125,284	credit event(1.00%).....	0	...47,509	(14,312)	(1,724)	.....	.....(1,724)	(46,360)	(2,873)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.05/07/2010	.06/20/2015	0	...607,224	credit event(1.00%).....	0	...13,574	(4,089)	(493)	.....	.....(493)	(13,246)	(821)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.85%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.06/17/2009	.06/20/2014	0	...69,322,500	credit event(1.85%).....	...(1,954,696)	0	...(1,218,907)	(2,202,789)	.....	.....(2,202,789)	...1,023,302	(131,399)	0	0	0	1.....	1.....
CDS: ITRX EUROPE PAY 1.85%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.06/18/2009	.06/20/2014	0	...34,903,750	credit event(1.85%).....	...(931,775)	0	...(609,453)	(1,101,394)	.....	.....(1,101,394)	...508,153	(62,201)	0	0	0	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...4,977,153	1.00%(credit event).....	0	...19,442	...6,792	...3,591	.....	...3,591	(16,957)	1,106	0	0	...4,977,153	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...46,724,637	1.00%(credit event).....	0	...182,520	...63,762	...33,714	.....	...33,714	(159,186)	...10,381	0	0	...46,724,637	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...200,188,500	1.00%(credit event).....	0	...781,992	...273,184	...144,446	.....	...144,446	(682,021)	...44,475	0	0	...200,188,500	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...8,449,353	1.00%(credit event).....	0	...33,006	...11,530	...6,097	.....	...6,097	(28,786)	...1,877	0	0	...8,449,353	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...42,020,595	1.00%(credit event).....	0	...164,144	...57,343	...30,320	.....	...30,320	(143,160)	...9,335	0	0	...42,020,595	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...15,902,991	1.00%(credit event).....	0	...62,122	...21,702	...11,475	.....	...11,475	(54,180)	...3,533	0	0	...15,902,991	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...77,210,586	1.00%(credit event).....	0	...301,606	...105,364	...55,711	.....	...55,711	(263,048)	...17,153	0	0	...77,210,586	1.....	1.....
CDS: ITRX EUROPE REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.11/04/2010	.06/20/2015	0	...5,590,228	1.00%(credit event).....	0	...21,837	...7,629	...4,034	.....	...4,034	(19,045)	...1,242	0	0	...5,590,228	1.....	1.....
CDS: ITRX EUROPE REC 1.85%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.07/21/2009	.06/20/2014	0	...35,566,250	1.85%(credit event).....	...1,372,046	0	...609,453	...1,101,394	.....	...1,101,394	(535,838)	...89,885	0	0	...35,566,250	1.....	1.....
CDS: ITRX EUROPE REC 1.85%.....	OFFSET.....	OFFSET.....	CREDIT.....	CREDIT SUISSE FB INT.....	.07/21/2009	.06/20/2014	0	...71,132,500	1.85%(credit event).....	...2,744,093	0	...1,218,907	...2,202,788	.....	...2,202,788	(1,071,676)	...179,770	0	0	...71,132,500	1.....	1.....
CDS: J.C.PENNEY REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.06/05/2009	.12/20/2013	0	...30,000	1.00%(credit event).....	...(1,220)	0	304	(304)	.....	.....(304)	(104)	0	0	0	...30,000	3.....	1.....
CDS: J.C.PENNEY REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.06/05/2009	.12/20/2013	0	...6,652,000	1.00%(credit event).....	...(270,496)	0	...67,444	(67,502)	.....	.....(67,502)	(23,163)	0	0	0	...6,652,000	3.....	1.....
CDS: JC PENNEY CO INC PAY 4.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	.12/18/2008	.12/20/2013	0	...1,600,000	credit event(4.80%).....	0	0	(77,867)	(159,907)	.....	.....(159,907)	...57,890	0	0	0	0	3.....	1.....
CDS: JC PENNEY CO INC PAY 5.30%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.11/14/2008	.12/20/2013	0	...30,000	credit event(5.30%).....	0	0	(1,612)	(3,433)	.....	.....(3,433)	...1,215	0	0	0	0	3.....	1.....
CDS: JC PENNEY CO INC PAY 5.30%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.11/14/2008	.12/20/2013	0	...5,052,000	credit event(5.30%).....	0	0	(271,475)	(578,086)	.....	.....(578,086)	...204,522	0	0	0	0	3.....	1.....
CDS: JPMORGAN CHASE & CO PAY 1.39%.	073902PR3.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.11/15/2007	.12/20/2017	0	...20,000,000	credit event(1.39%).....	0	0	(281,861)	(624,817)	.....	.....(624,817)	...590,288	0	0	0	0	1.....	100/100.....
CDS: JPMORGAN CHASE & CO PAY 7.50%.	OFFSET.....	OFFSET.....	CREDIT.....	ROYAL BANK OF SCOTLA..	.03/14/2008	.03/20/2013	0	...5,000,000	credit event(7.50%).....	0	0	(380,208)	(781,372)	.....	.....(781,372)	...341,720	0	0	0	0	1.....	1.....
CDS: JPMORGAN CHASE & CO PAY 7.50%.	OFFSET.....	OFFSET.....	CREDIT.....	CITIBANK, N.A.....	.03/14/2008	.03/20/2013	0	...10,000,000	credit event(7.50%).....	0	0	(760,417)	(1,562,743)	.....	.....(1,562,743)	...683,440	0	0	0	0	1.....	1.....
CDS: JPMORGAN CHASE & CO REC 1.80%.	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.03/24/2008	.03/20/2013	0	...5,000,000	1.80%(credit event).....	0	0	...91,250	...150,094	.....	...150,094	(75,007)	0	0	0	...5,000,000	1.....	1.....
CDS: JPMORGAN CHASE & CO REC 1.80%.	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.03/24/2008	.03/20/2013	0	...10,000,000	1.80%(credit event).....	0	0	...182,500	...300,187	.....	...300,187	(150,013)	0	0	0	...10,000,000	1.....	1.....
CDS: KINGDOM OF SPAIN PAY 1.47%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.	.03/03/2009	.03/20/2014	0	...10,000,000	credit event(1.47%).....	0	0	(149,042)	...555,288	.....	...555,288	...727,296	0	0	0	0	1.....	1.....
CDS: KINGDOM OF SPAIN PAY 1.51%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS BANK U.	.03/05/2009	.03/20/2014	0	...25,000,000	credit event(1.51%).....	0	0	(382,743)	...1,358,653	.....	...1,358,653	...1,828,369	0	0	0	0	1.....	1.....
CDS: KINGDOM OF SPAIN PAY 1.58%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.	.02/20/2009	.03/20/2014	0	...60,000,000	credit event(1.58%).....	0	0	(961,167)	...3,136,594	.....	...3,136,594	...4,430,627	0	0	0	0	1.....	1.....
CDS: KINGDOM OF SPAIN REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.10/08/2009	.03/20/2014	0	...95,000,000	1.00%(credit event).....	...1,669,914	0	0	...963,194	(6,595,330)	.....	.....(6,595,330)	(6,455,152)	0	0	...95,000,000	1.....	1.....
CDS: KINGFISHER PLC PAY 6.00%.....	495724A*7.....	D PART 1..	CREDIT.....	DEUTSCHE BANK, AG.....	.11/20/2008	.06/20/2013	0	...12,500,000	credit event(6.00%).....	0	0	(760,417)	(1,657,081)	.....	.....(1,657,081)	...618,877	0	0	0	0	2.....	100/100.....
CDS: LAFARGE S.A. PAY 0.29%.....	505861AA2.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	.10/31/2006	.06/20/2011	0	...20,800,000	credit event(0.29%).....	0	0	(61,158)	...26,116	.....	...26,116	(37,503)	0	0	0	0	2.....	99/96.....
CDS: LENNAR CORP PAY 0.69%.....	526057AU8.....	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	.09/05/2006	.09/20/2011	0	...12,000,000	credit event(0.69%).....	0	0	(83,342)	...43,029	.....	...43,029	(273,403)	0	0	0	0	4.....	100/100.....
CDS: LIMITED BRANDS INC PAY 6.15%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.	.11/14/2008	.12/20/2013	0	...6,412,000	credit event(6.15%).....	0	0	(399,815)	(976,063)	.....	.....(976,063)	...39,732	0	0	0	0	3.....	1.....
CDS: LIMITED BRANDS REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	.11/08/2010	.12/20/2013	0	...6,412,000	1.00%(credit event).....	0	...(9,756)	...9,440	...15,318	.....	...15,318	...25,074	0	0	0	...6,412,000	3.....	1.....
CDS: MACYS INC PAY 7.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	.11/14/2008	.12/20/2013	0	...6,865,343	credit event(7.25%).....	0	0	(604,650)	(1,277,279)	.....	.....(1,277,279)	...163,377	0	0	0	0	3.....	1.....
CDS: MACYS INC PAY 7.30%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.	.11/14/2008	.12/20/2013	0	...7,486,657	credit event(7.30%).....	0	0	(554,117)	(1,403,811)	.....	.....(1,403,811)	...181,110	0	0	0	0	3.....	1.....
CDS: MACYS INC REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	.07/28/2009	.12/20/2013	0	...14,352,000	1.00%(credit event).....	...(1,221,724)	0	...145,513	50,685	.....	...50,685	...360,338	0	0	0	...14,352,000	3.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: MARIOT INTERNL PAY 0.37%.....	571903AE3.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	08/01/2006	06/20/2012	0	...11,200,000	credit event(0.37%).....	0	0	(42,016)	(12,269)	.....	.....(12,269)	(27,984)	0	0	0	0	2.....	100/100.....
CDS: MARRIOTT INTERNL PAY 0.56%.....	VARIOUS.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/24/2007	12/20/2015	0	...10,000,000	credit event(0.56%).....	0	0	(56,271)	102,948	.....	.....102,948	(63,048)	0	0	0	0	2.....	89/91.....
CDS: MARRIOTT INTERNL PAY 0.57%.....	VARIOUS.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	08/24/2006	06/20/2016	0	...10,000,000	credit event(0.57%).....	0	0	(57,792)	134,421	.....	.....134,421	(43,021)	0	0	0	0	2.....	99/94.....
CDS: MARRIOTT INTERNL PAY 0.59%.....	VARIOUS.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/24/2007	06/20/2016	0	...20,400,000	credit event(0.59%).....	0	0	(122,032)	253,137	.....	.....253,137	(85,101)	0	0	0	0	2.....	89/91.....
CDS: MARRIOTT INTERNL PAY 0.62%.....	VARIOUS.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	01/23/2007	06/20/2016	0	...18,300,000	credit event(0.62%).....	0	0	(114,479)	201,547	.....	.....201,547	(73,293)	0	0	0	0	2.....	89/91.....
CDS: MARRIOTT INTL INC PAY 6.70%.....	571900AZ2.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.....	11/21/2008	12/20/2013	0	...2,500,000	credit event(6.70%).....	0	0	(169,826)	(458,030)	.....	.....(458,030)	117,327	0	0	0	0	2.....	99/100.....
CDS: MARSH & MCLENNAN PAY 1.16%.....	571748AP7.....	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	01/09/2008	09/20/2015	0	...16,700,000	credit event(1.16%).....	0	0	(196,072)	59,472	.....	.....59,472	463,715	0	0	0	0	2.....	100/100.....
CDS: MDC HOLDINGS INC PAY 1.32%.....	552676AN8.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	10/18/2006	06/20/2013	0	...14,675,000	credit event(1.32%).....	0	0	(196,400)	(76,589)	.....	.....(76,589)	206,883	0	0	0	0	2.....	100/100.....
CDS: MRGN STN ACES_06-9A PAY 1.57%.....	61748KEK6.....	D PART 1..	CREDIT.....	MORGAN STANLEY CAP.....	04/20/2007	06/20/2013	0	...25,000,000	credit event(1.57%).....	(993,750)	0	(397,951)	2,692,364	.....	.....2,692,364	(1,206,754)	0	0	0	0	1.....	96/98.....
CDS: NEWS AMERICA INC PAY 0.35%.....	652478AV0.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	09/11/2006	09/20/2011	0	...10,000,000	credit event(0.35%).....	0	0	(35,486)	(17,686)	.....	.....(17,686)	(10,056)	0	0	0	0	2.....	96/99.....
CDS: NEWS AMERICA INC PAY 0.35%.....	652478BY3.....	D PART 1..	CREDIT.....	DEUTSCHE BANK, AG.....	09/08/2006	09/20/2011	0	...10,000,000	credit event(0.35%).....	0	0	(35,486)	(17,686)	.....	.....(17,686)	(10,056)	0	0	0	0	2.....	87/87.....
CDS: NEWS AMERICA INC PAY 0.52%.....	VARIOUS.....	D PART 1..	CREDIT.....	HSBC BANK USA.....	09/15/2008	09/20/2011	0	...25,000,000	credit event(0.52%).....	0	0	(131,806)	(75,074)	.....	.....(75,074)	17,204	0	0	0	0	2.....	96/96.....
CDS: NORDSTROM INC PAY 4.60%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS BANK U.....	12/18/2008	12/20/2013	0	...7,000,000	credit event(4.60%).....	0	0	(326,472)	(817,634)	.....	.....(817,634)	233,097	0	0	0	0	2.....	1.....
CDS: NORDSTROM INC PAY 5.29%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.....	11/14/2008	12/20/2013	0	...13,275,000	credit event(5.29%).....	0	0	(712,001)	(1,819,474)	.....	.....(1,819,474)	522,417	0	0	0	0	2.....	1.....
CDS: NORDSTROM INC REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	11/18/2009	12/20/2013	0	...20,275,000	1.00%(credit event).....	39,364	0	205,566	231,641	.....	.....231,641	(36,282)	0	0	0	...20,275,000	2.....	1.....
CDS: ONEOK INC PAY 0.74%.....	682680AM5.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.....	11/28/2006	06/20/2015	0	...5,000,000	credit event(0.74%).....	0	0	(37,514)	27,386	.....	.....27,386	15,006	0	0	0	0	2.....	100/100.....
CDS: PACTIV CORP PAY 2.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	03/20/2009	06/20/2014	0	...5,000,000	credit event(2.25%).....	0	0	(114,063)	46,583	.....	.....46,583	354,195	0	0	0	0	5.....	1.....
CDS: PACTIV CORP PAY 2.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	03/20/2009	06/20/2014	0	...10,000,000	credit event(2.25%).....	0	0	(228,125)	93,165	.....	.....93,165	708,390	0	0	0	0	5.....	1.....
CDS: PACTIV CORP PAY 2.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	03/20/2009	06/20/2014	0	...987,000	credit event(2.25%).....	0	0	(24,556)	9,195	.....	.....9,195	181,458	0	0	0	0	5.....	1.....
CDS: PACTIV CORP PAY 2.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	03/24/2009	06/20/2014	0	...1,270,000	credit event(2.25%).....	0	0	(32,606)	11,832	.....	.....11,832	288,683	0	0	0	0	5.....	1.....
CDS: PACTIV CORP PAY 2.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	03/26/2009	06/20/2014	0	...900,000	credit event(2.25%).....	0	0	(21,544)	8,385	.....	.....8,385	119,125	0	0	0	0	5.....	1.....
CDS: PACTIV CORP REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	11/10/2009	06/20/2014	0	...5,900,000	1.00%(credit event).....	48,585	0	59,819	(288,218)	.....	.....(288,218)	(343,527)	0	0	0	...5,900,000	5.....	1.....
CDS: PACTIV CORP REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	11/10/2009	06/20/2014	0	...11,270,000	1.00%(credit event).....	92,805	0	114,265	(550,546)	.....	.....(550,546)	(656,196)	0	0	0	...11,270,000	5.....	1.....
CDS: PACTIV CORP REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	DEUTSCHE BANK, AG.....	11/10/2009	06/20/2014	0	...987,000	1.00%(credit event).....	8,128	0	10,007	(48,215)	.....	.....(48,215)	(57,468)	0	0	0	...987,000	5.....	1.....
CDS: PEARSON PLC PAY 0.35%.....	705015AA3.....	D PART 1..	CREDIT.....	BANK OF AMERICA, NA.....	09/26/2006	06/20/2011	0	...10,000,000	credit event(0.35%).....	0	0	(35,486)	(9,108)	.....	.....(9,108)	7,822	0	0	0	0	2.....	99/100.....
CDS: REED ELSEVIER PLC PAY 0.28%.....	758202AB1.....	D PART 1..	CREDIT.....	UNION BANK OF SWITZE.....	07/19/2007	09/20/2011	0	...10,500,000	credit event(0.28%).....	0	0	(29,276)	(9,105)	.....	.....(9,105)	(19,857)	0	0	0	0	2.....	98/96.....
CDS: REPUBLIC OF ITALY PAY 1.94%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS BANK U.....	03/05/2009	03/20/2014	0	...45,000,000	credit event(1.94%).....	0	0	(885,125)	318,621	.....	.....318,621	2,001,046	0	0	0	0	1.....	1.....
CDS: REPUBLIC OF ITALY REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	BARCLAYS BANK PLC.....	10/08/2009	03/20/2014	0	...45,000,000	1.00%(credit event).....	791,012	0	456,250	(1,607,811)	.....	.....(1,607,811)	(1,606,661)	0	0	0	...45,000,000	1.....	1.....
CDS: RYLAND GROUP INC PAY 4.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.....	09/18/2008	06/20/2013	0	...10,000,000	credit event(4.80%).....	0	0	(486,667)	(815,959)	.....	.....(815,959)	262,274	0	0	0	0	3.....	1.....
CDS: RYLAND GROUP INC PAY 4.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.....	09/18/2008	06/20/2013	0	...10,000,000	credit event(4.80%).....	0	0	(486,667)	(815,959)	.....	.....(815,959)	262,274	0	0	0	0	3.....	1.....
CDS: RYLAND GROUP INC REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.....	09/15/2009	06/20/2013	0	...5,000,000	1.00%(credit event).....	(61,916)	0	50,694	(47,120)	.....	.....(47,120)	33,358	0	0	0	...5,000,000	3.....	1.....
CDS: RYLAND GROUP INC REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	JP MORGAN CHASE BANK.....	09/15/2009	06/20/2013	0	...5,000,000	1.00%(credit event).....	(61,916)	0	50,694	(47,120)	.....	.....(47,120)	33,358	0	0	0	...5,000,000	3.....	1.....
CDS: SAFEWAY INC. PAY 0.24%.....	786514BC2.....	D PART 1..	CREDIT.....	CREDIT SUISSE FB INT.....	06/11/2007	03/20/2011	0	...2,600,000	credit event(0.24%).....	0	0	(6,327)	1,120	.....	.....1,120	(3,178)	0	0	0	0	2.....	98/96.....
CDS: SEALED AIR CORP PAY 0.59%.....	81211KAJ9.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.....	10/19/2006	09/20/2013	0	...5,000,000	credit event(0.59%).....	0	0	(29,910)	36,572	.....	.....36,572	(15,929)	0	0	0	0	3.....	100/100.....
CDS: TATE & LYLE INT FIN PAY 1.85%.....	87656XAC5.....	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	09/16/2008	06/20/2011	0	...5,000,000	credit event(1.85%).....	0	0	(93,785)	(37,519)	.....	.....(37,519)	54,355	0	0	0	0	2.....	99/100.....
CDS: TATE & LYLE INT FIN PAY 1.85%.....	87656XAC5.....	D PART 1..	CREDIT.....	BARCLAYS BANK PLC.....	09/16/2008	06/20/2011	0	...5,000,000	credit event(1.85%).....	0	0	(93,785)	(37,519)	.....	.....(37,519)	54,355	0	0	0	0	2.....	100/100.....
CDS: THOMSON REUT CORP PAY 1.25%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.....	09/17/2008	12/20/2011	0	...21,200,000	credit event(1.25%).....	0	0	(268,681)	(239,291)	.....	.....(239,291)	48,987	0	0	0	0	1.....	1.....
CDS: THOMSON REUT CORP REC 1.00%.....	OFFSET.....	OFFSET.....	CREDIT.....	CITIBANK, N.A.....	03/31/2010	12/20/2011	0	...21,200,000	1.00%(credit event).....	0	329,782	161,944	187,486	.....	.....187,486	(142,296)	0	0	0	...21,200,000	1.....	1.....
CDS: UCGIM PAY 1.00%.....	90466GAC6.....	D PART 1..	CREDIT.....	DEUTSCHE BANK, AG.....	05/13/2010	12/20/2017	0	...1,838,000	credit event(1.00%).....	0	148,781	(11,337)	350,370	.....	.....350,370	201,589	0	0	0	0	1.....	100/100.....
CDS: UKIN PAY 1.69%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS BANK U.....	02/23/2009	03/20/2014	0	...75,000,000	credit event(1.69%).....	0	0	...(1,285,104)	(2,779,520)	.....	.....(2,779,520)	108,251	0	0	0	0	1.....	1.....
CDS: UKIN PAY 1.73%.....	OFFSET.....	OFFSET.....	CREDIT.....	GOLDMAN SACHS CAPITA.....	02/20/2009	03/20/2014	0	...66,000,000	credit event(1.73%).....	0	0	...(1,157,658)	(2,529,723)	.....	.....(2,529,723)	117,629	0	0	0	0	1.....	1.....
CDS: UKIN REC 0.80%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	06/19/2009	03/20/2014	0	...47,000,000	0.80%(credit event).....	0	0	381,222	414,870	.....	.....414,870	283,949	0	0	0	...47,000,000	1.....	1.....
CDS: UKIN REC 0.86%.....	OFFSET.....	OFFSET.....	CREDIT.....	BANK OF AMERICA, NA.....	06/18/2009	03/20/2014	0	...70,500,000	0.86%(credit event).....	0	0	614,721	756,488	.....	.....756,488	390,084	0	0	0	...70,500,000	1.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: UKIN REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	06/22/2009	03/20/2014	0	...23,500,000	1.00%(credit event).....	205,615	0	238,264	356,532	.....	.....356,532	102,393	0	0	0	...23,500,000	1.....	1.....
CDS: VIACOM INC PAY 1.38%.....	OFFSET.....	OFFSET....	CREDIT.....	BARCLAYS BANK PLC.....	09/15/2008	03/20/2011	0	...25,000,000	credit event(1.38%).....	0	0	(349,792)	(68,875)	.....	.....(68,875)	301,083	0	0	0	0	2.....	1.....
CDS: VIACOM REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	GOLDMAN SACHS BANK U.....	08/25/2009	03/20/2011	0	...25,000,000	1.00%(credit event).....	285,626	0	253,472	48,344	.....	.....48,344	(205,767)	0	0	0	...25,000,000	2.....	1.....
CDS: WEATHERFORD INTL PAY 0.80%.....	OFFSET.....	OFFSET....	CREDIT.....	CITIBANK, N.A.....	04/03/2008	06/20/2012	0	...20,800,000	credit event(0.80%).....	0	0	(168,711)	(72,626)	.....	.....(72,626)	(104,958)	0	0	0	0	2.....	1.....
CDS: WEATHERFORD INTL REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	CREDIT SUISSE FB INT.....	11/02/2010	06/20/2012	0	...20,800,000	1.00%(credit event).....	0	152,925	34,089	133,999	.....	.....133,999	(18,926)	0	0	0	...20,800,000	2.....	1.....
CDS: WEYERHAEUSER CO PAY 2.35%.....	OFFSET.....	OFFSET....	CREDIT.....	BARCLAYS BANK PLC.....	03/17/2009	03/20/2014	0	...13,575,000	credit event(2.35%).....	0	0	(323,443)	(558,776)	.....	.....(558,776)	(112,133)	0	0	0	0	3.....	1.....
CDS: WEYERHAEUSER CO PAY 2.35%.....	OFFSET.....	OFFSET....	CREDIT.....	BARCLAYS BANK PLC.....	03/17/2009	03/20/2014	0	...12,975,000	credit event(2.35%).....	0	0	(309,147)	(534,079)	.....	.....(534,079)	(107,176)	0	0	0	0	3.....	1.....
CDS: WEYERHAEUSER CO REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	JP MORGAN CHASE BANK.....	09/11/2009	03/20/2014	0	...12,975,000	1.00%(credit event).....	(415,764)	0	131,552	(1,114)	.....	.....(1,114)	240,683	0	0	0	...12,975,000	3.....	1.....
CDS: WEYERHAEUSER CO REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	BANK OF AMERICA, NA.....	09/14/2009	03/20/2014	0	...6,575,000	1.00%(credit event).....	(228,638)	0	66,663	(564)	.....	.....(564)	121,964	0	0	0	...6,575,000	3.....	1.....
CDS: WEYERHAEUSER CO REC 1.00%.....	OFFSET.....	OFFSET....	CREDIT.....	GOLDMAN SACHS BANK U.....	11/29/2010	03/20/2014	0	...7,000,000	1.00%(credit event).....	0	(66,831)	6,222	(601)	.....	.....(601)	66,230	0	0	0	...7,000,000	3.....	1.....
CDS: WOODSIDE PETRO LTD PAY 1.00%.....	980236AC7.....	D PART 1..	CREDIT.....	HSBC BANK USA.....	09/17/2008	09/20/2011	0	...5,375,000	credit event(1.00%).....	0	0	(54,497)	(16,982)	.....	.....(16,982)	22,763	0	0	0	0	2.....	93/93.....
CDS: XSTRATA PLC PAY 2.95%.....	98417EAA8.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.....	09/18/2008	12/20/2011	0	...20,000,000	credit event(2.95%).....	0	0	(598,194)	(524,057)	.....	.....(524,057)	444,515	0	0	0	0	2.....	100/100.....
CDS: XSTRATA PLC PAY 2.95%.....	98417EAA8.....	D PART 1..	CREDIT.....	GOLDMAN SACHS CAPITA.....	09/18/2008	12/20/2011	0	...19,605,000	credit event(2.95%).....	0	0	(586,380)	(513,707)	.....	.....(513,707)	435,736	0	0	0	0	2.....	100/100.....
0929999. Total-Swaps-Hedging Other-Credit Default.....										...20,346,487	6,196,248	..(22,100,005)	(35,622,280)	XXX	..(35,622,280)	...12,932,848	33,555	0	0	2,149,622,174	XX	XXX.....
Swaps - Hedging Other - Foreign Exchange																						
CSWP: CHF 50.0%(USD 50.0%) 7/11/12.....	Liability.....	N/A.....	CURRENCY.....	UNION BANK OF SWITZE... ..	06/06/2007	07/11/2012	0	29,148	CHF 50%(USD 50%).....	0	0	1,989	8,650	.....	.....8,650	1,664	0	0	0	180	.....	100/99.....
CSWP:USD 5.50%(AUD 6MBBR) 05/05/15.....	Q7160#AC3.....	D PART 1..	CURRENCY.....	CITIBANK, N.A.....	03/23/2005	05/05/2015	0	...10,000,000	USD 5.50%(AUD 6M BBR).....	0	0	(138,637)	(2,093,123)	.....	.....(2,093,123)	345,161	(1,631,196)	0	0	104,226	.....	100/100.....
CSWP:USD 5.50%(EUR 4.62%) 03/28/14.....	N2962#AA1.....	D PART 1..	CURRENCY.....	ROYAL BANK OF SCOTLA... ..	02/20/2007	03/28/2014	0	...21,016,000	USD 5.50%(EUR 4.62%).. ..	0	0	175,129	105,654	.....	.....105,654	219,230	1,491,200	0	0	189,176	.....	100/100.....
CSWP:USD 5.60%(EUR 4.74%) 04/04/14.....	G2624#AD5... ..	D PART 1..	CURRENCY.....	ROYAL BANK OF SCOTLA... ..	03/08/2007	04/04/2014	0	...9,971,200	USD 5.60%(EUR 4.74%).. ..	0	0	79,512	32,095	.....	.....32,095	109,773	708,320	0	0	90,021	.....	100/100.....
CSWP:USD 6ML(EUR 6ML) 02/26/21.....	D23007AA1.....	D PART 1..	CURRENCY.....	DEUTSCHE BANK, AG.....	02/08/2006	02/26/2021	0	...3,665,663	USD 6ML(EUR 6ML).....	0	0	(31,850)	(550,666)	.....	.....(550,666)	(13,787)	285,245	0	0	58,434	.....	100/100.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	86,142	(2,497,390)	XXX	... (2,497,390)	662,041	853,569	0	0	442,037	XX	XXX.....
Swaps - Hedging Other - Total Return																						
SWP: 101% S&P IDX(3ML) 03/05/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	02/28/2007	03/05/2013	0	186,000	SPX(US3MLIB).....	0	0	0	6,217	.....	.....6,217	8,810	0	0	0	1,373	.....	100/87.....
SWP: 101% S&P IDX(3ML) 03/19/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	03/14/2007	03/19/2013	0	...1,389,000	SPX(US3MLIB).....	0	0	0	54,551	.....	.....54,551	68,972	0	0	0	10,340	.....	100/88.....
SWP: 101% S&P IDX(3ML) 05/07/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	05/02/2007	05/07/2013	0	265,000	SPX(US3MLIB).....	0	0	0	4,470	.....	.....4,470	11,601	0	0	0	2,031	.....	100/88.....
SWP: 103% S&P IDX(3ML) 02/20/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	02/14/2007	02/20/2013	0	...1,006,000	SPX(US3MLIB).....	0	0	0	21,712	.....	.....21,712	44,148	0	0	0	7,362	.....	100/86.....
SWP: 103% S&P IDX(3ML) 04/02/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	03/28/2007	04/02/2013	0	242,000	SPX(US3MLIB).....	0	0	0	8,050	.....	.....8,050	11,496	0	0	0	1,817	.....	100/87.....
SWP: 104% S&P IDX(3ML) 01/23/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	01/18/2007	01/23/2013	0	...1,444,000	SPX(US3MLIB).....	0	0	0	40,762	.....	.....40,762	64,006	0	0	0	10,377	.....	100/86.....
SWP: 104% S&P IDX(3ML) 02/06/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	02/01/2007	02/06/2013	0	490,000	SPX(US3MLIB).....	0	0	0	11,938	.....	.....11,938	21,349	0	0	0	3,554	.....	100/88.....
SWP: 104% S&P IDX(3ML) 06/11/14.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	06/06/2007	06/11/2014	0	520,000	SPX(US3MLIB).....	0	0	0	6,190	.....	.....6,190	27,461	0	0	0	4,827	.....	100/87.....
SWP: 104% S&P IDX(3ML) 07/02/14.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	06/27/2007	07/02/2014	0	320,000	SPX(US3MLIB).....	0	0	0	4,036	.....	.....4,036	17,187	0	0	0	2,995	.....	100/87.....
SWP: 104% S&P IDX(3ML) 12/22/11.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	12/19/2006	12/22/2011	0	...4,462,000	SPX(US3MLIB).....	0	0	0	47,124	.....	.....47,124	97,007	0	0	0	22,033	.....	100/86.....
SWP: 105% S&P IDX(3ML) 04/23/14.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	04/18/2007	04/23/2014	0	202,000	SPX(US3MLIB).....	0	0	0	5,223	.....	.....5,223	10,846	0	0	0	1,838	.....	100/88.....
SWP: 2% S&P IDX(3ML) 12/22/11.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	12/19/2006	12/22/2011	0	115,000	SPX(US3MLIB).....	0	0	0	3,120	.....	.....3,120	(110)	0	0	0	568	.....	100/91.....
SWP: 3ML(TR EAFE IDX) 09/26/11.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	09/20/2010	09/26/2011	0	...107,312,108	US3MLIB(TR EAFE IDX).. ..	0	0	0	(8,020,900)	.....	.....(8,020,900)	(8,020,900)	0	0	0	460,626	.....	4.....
SWP: 60% S&P IDX(3ML) 11/30/12.....	Liability.....	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	12/01/2008	11/30/2012	0	...5,150,000	SPX(US3MLIB).....	0	0	0	1,385,190	.....	.....1,385,190	690,189	0	0	0	35,660	.....	93/91.....
SWP: CPI INDEX (1ML) 01/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	01/15/2013	0	...3,000,000	CPI(US1MLIB).....	(1,453)	0	69,845	94,766	.....	.....94,766	31,059	0	0	0	21,444	.....	96/95.....
SWP: CPI INDEX (1ML) 01/15/14.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	01/15/2008	01/15/2014	0	...3,160,000	CPI(US1MLIB).....	0	0	103,920	156,594	.....	.....156,594	63,233	0	0	0	27,566	.....	98/99.....
SWP: CPI INDEX (1ML) 01/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	01/15/2015	0	...2,500,000	CPI(US1MLIB).....	9,521	0	64,836	125,010	.....	.....125,010	66,969	0	0	0	25,137	.....	81/98.....
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	01/05/2005	01/15/2017	0	...7,000,000	CPI(US1MLIB).....	0	0	234,587	597,021	.....	.....597,021	49,670	0	0	0	86,064	.....	95/96.....
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	01/05/2005	01/15/2017	0	...10,000,000	CPI(US1MLIB).....	0	0	335,562	853,617	.....	.....853,617	72,875	0	0	0	122,949	.....	94/99.....
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	01/11/2005	01/15/2017	0	...3,000,000	CPI(US1MLIB).....	0	0	99,945	251,722	.....	.....251,722	66,159	0	0	0	36,885	.....	94/99.....
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	01/19/2005	01/15/2017	0	...4,600,000	CPI(US1MLIB).....	0	0	149,896	366,273	.....	.....366,273	37,519	0	0	0	56,557	.....	95/95.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	01/25/2005	01/15/2017	0	3,300,000	CPI(US1MLIB).....	0	0	109,571	275,693	.....	275,693	73,270	0	0	0	40,573	.....	96/96.....
SWP: CPI INDEX (1ML) 01/15/17.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	01/15/2017	0	2,500,000	CPI(US1MLIB).....	19,602	0	70,469	133,954	.....	133,954	63,976	0	0	0	30,737	.....	100/88.....
SWP: CPI INDEX (1ML) 02/15/11.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/24/2008	02/15/2011	0	5,240,000	CPI(US1MLIB).....	0	0	116,364	10,155	.....	10,155	(92,437)	0	0	0	9,301	.....	80/99.....
SWP: CPI INDEX (1ML) 02/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	02/15/2012	0	4,570,000	CPI(US1MLIB).....	4,017	0	96,174	76,165	.....	76,165	(6,342)	0	0	0	24,247	.....	100/98.....
SWP: CPI INDEX (1ML) 02/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	02/15/2013	0	2,000,000	CPI(US1MLIB).....	778	0	46,708	65,927	.....	65,927	21,812	0	0	0	14,590	.....	94/88.....
SWP: CPI INDEX (1ML) 02/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	02/01/2005	02/15/2015	0	8,000,000	CPI(US1MLIB).....	0	0	254,781	591,772	.....	591,772	175,602	0	0	0	81,277	.....	95/99.....
SWP: CPI INDEX (1ML) 02/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	02/15/2015	0	2,500,000	CPI(US1MLIB).....	11,825	0	64,817	125,703	.....	125,703	66,315	0	0	0	25,399	.....	81/98.....
SWP: CPI INDEX (1ML) 02/15/16.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	02/15/2016	0	2,000,000	CPI(US1MLIB).....	13,973	0	54,324	104,826	.....	104,826	53,446	0	0	0	22,647	.....	95/95.....
SWP: CPI INDEX (1ML) 02/15/18.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	02/15/2018	0	3,500,000	CPI(US1MLIB).....	23,927	0	101,333	202,466	.....	202,466	104,886	0	0	0	46,734	.....	97/99.....
SWP: CPI INDEX (1ML) 03/15/13.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.	03/08/2005	03/15/2013	0	3,600,000	CPI(US1MLIB).....	0	0	95,154	186,255	.....	186,255	20,907	0	0	0	26,732	.....	97/95.....
SWP: CPI INDEX (1ML) 03/15/13.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.	03/25/2008	03/15/2013	0	3,957,000	CPI(US1MLIB).....	0	0	91,948	135,301	.....	135,301	55,121	0	0	0	29,382	.....	100/97.....
SWP: CPI INDEX (1ML) 03/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	03/15/2013	0	5,611,000	CPI(US1MLIB).....	(162,389)	0	103,324	133,679	.....	133,679	90,547	0	0	0	41,664	.....	100/97.....
SWP: CPI INDEX (1ML) 03/15/16.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	03/15/2016	0	2,500,000	CPI(US1MLIB).....	16,387	0	68,015	130,578	.....	130,578	66,632	0	0	0	28,527	.....	88/91.....
SWP: CPI INDEX (1ML) 04/15/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/15/2011	0	3,440,000	CPI(US1MLIB).....	46,512	0	75,184	13,679	.....	13,679	(52,060)	0	0	0	9,225	.....	99/99.....
SWP: CPI INDEX (1ML) 04/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/15/2012	0	2,950,000	CPI(US1MLIB).....	(23,927)	0	58,193	51,581	.....	51,581	7,529	0	0	0	16,755	.....	98/100.....
SWP: CPI INDEX (1ML) 04/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	04/22/2008	04/15/2013	0	4,415,000	CPI(US1MLIB).....	0	0	103,558	152,734	.....	152,734	54,588	0	0	0	33,409	.....	100/95.....
SWP: CPI INDEX (1ML) 04/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/15/2013	0	5,089,000	CPI(US1MLIB).....	(23,920)	0	111,567	156,483	.....	156,483	70,409	0	0	0	38,509	.....	100/100.....
SWP: CPI INDEX (1ML) 04/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/15/2013	0	2,843,000	CPI(US1MLIB).....	(49,224)	0	63,733	92,379	.....	92,379	37,864	0	0	0	21,513	.....	100/94.....
SWP: CPI INDEX (1ML) 04/22/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/22/2011	0	25,000,000	CPI(US1MLIB).....	178,188	0	479,041	84,125	.....	84,125	(306,304)	0	0	0	69,242	.....	100/100.....
SWP: CPI INDEX (1ML) 04/22/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	04/22/2011	0	15,000,000	CPI(US1MLIB).....	106,913	0	287,425	50,475	.....	50,475	(183,783)	0	0	0	41,545	.....	100/100.....
SWP: CPI INDEX (1ML) 05/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	05/12/2008	05/15/2012	0	6,183,000	CPI(US1MLIB).....	0	0	129,291	121,673	.....	121,673	17,252	0	0	0	36,219	.....	100/100.....
SWP: CPI INDEX (1ML) 05/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2012	0	6,440,000	CPI(US1MLIB).....	82,108	0	133,577	127,423	.....	127,423	18,977	0	0	0	37,725	.....	100/98.....
SWP: CPI INDEX (1ML) 05/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2012	0	5,440,000	CPI(US1MLIB).....	(29,089)	0	117,281	113,513	.....	113,513	11,713	0	0	0	31,867	.....	99/99.....
SWP: CPI INDEX (1ML) 05/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2012	0	8,135,000	CPI(US1MLIB).....	(13,770)	0	192,687	190,353	.....	190,353	781	0	0	0	47,654	.....	100/100.....
SWP: CPI INDEX (1ML) 05/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2013	0	4,000,000	CPI(US1MLIB).....	9,206	0	94,660	142,320	.....	142,320	52,243	0	0	0	30,807	.....	93/98.....
SWP: CPI INDEX (1ML) 05/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2013	0	2,600,000	CPI(US1MLIB).....	4,892	0	64,042	96,767	.....	96,767	31,877	0	0	0	20,024	.....	100/100.....
SWP: CPI INDEX (1ML) 05/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/15/2015	0	7,843,000	CPI(US1MLIB).....	168,151	0	221,730	457,619	.....	457,619	204,380	0	0	0	82,002	.....	100/97.....
SWP: CPI INDEX (1ML) 05/15/17.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/24/2008	05/15/2017	0	4,500,000	CPI(US1MLIB).....	0	0	140,861	327,479	.....	327,479	42,127	0	0	0	56,811	.....	97/95.....
SWP: CPI INDEX (1ML) 05/15/18.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	05/13/2008	05/15/2018	0	2,400,000	CPI(US1MLIB).....	0	0	72,996	158,880	.....	158,880	31,935	0	0	0	32,589	.....	100/100.....
SWP: CPI INDEX (1ML) 05/15/38.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	05/13/2008	05/15/2038	0	2,000,000	CPI(US1MLIB).....	0	0	68,321	215,864	.....	215,864	(614)	0	0	0	52,335	.....	100/100.....
SWP: CPI INDEX (1ML) 05/16/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	05/16/2011	0	3,380,000	CPI(US1MLIB).....	26,031	0	70,512	15,579	.....	15,579	(44,724)	0	0	0	10,316	.....	100/98.....
SWP: CPI INDEX (1ML) 06/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	06/09/2008	06/15/2012	0	2,770,000	CPI(US1MLIB).....	0	0	60,688	63,741	.....	63,741	8,537	0	0	0	16,721	.....	98/100.....
SWP: CPI INDEX (1ML) 06/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	06/15/2012	0	2,850,000	CPI(US1MLIB).....	34,457	0	67,405	70,992	.....	70,992	4,385	0	0	0	17,204	.....	98/98.....
SWP: CPI INDEX (1ML) 06/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	06/15/2012	0	2,730,000	CPI(US1MLIB).....	23,381	0	66,451	71,690	.....	71,690	2,312	0	0	0	16,479	.....	99/99.....
SWP: CPI INDEX (1ML) 06/15/13.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/24/2008	06/15/2013	0	4,880,000	CPI(US1MLIB).....	0	0	134,154	223,358	.....	223,358	25,227	0	0	0	38,251	.....	92/99.....
SWP: CPI INDEX (1ML) 06/15/15.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/24/2008	06/15/2015	0	5,800,000	CPI(US1MLIB).....	0	0	172,715	378,275	.....	378,275	79,443	0	0	0	61,227	.....	86/97.....
SWP: CPI INDEX (1ML) 07/15/12.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.	04/03/2008	07/15/2012	0	3,338,000	CPI(US1MLIB).....	0	0	71,303	78,392	.....	78,392	23,399	0	0	0	20,710	.....	100/99.....
SWP: CPI INDEX (1ML) 07/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	06/30/2008	07/15/2012	0	5,220,000	CPI(US1MLIB).....	0	0	105,500	110,005	.....	110,005	31,984	0	0	0	32,386	.....	98/99.....
SWP: CPI INDEX (1ML) 07/15/12.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	07/28/2008	07/15/2012	0	4,540,000	CPI(US1MLIB).....	0	0	105,784	117,904	.....	117,904	4,658	0	0	0	28,167	.....	99/98.....
SWP: CPI INDEX (1ML) 07/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	07/15/2013	0	2,660,000	CPI(US1MLIB).....	(50,978)	0	55,940	80,408	.....	80,408	45,899	0	0	0	21,196	.....	89/96.....
SWP: CPI INDEX (1ML) 07/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	07/15/2013	0	4,190,000	CPI(US1MLIB).....	20,714	0	99,216	155,674	.....	155,674	61,742	0	0	0	33,387	.....	98/99.....
SWP: CPI INDEX (1ML) 08/15/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV...	09/17/2008	08/15/2011	0	11,960,000	CPI(US1MLIB).....	21,444	0	227,807	78,522	.....	78,522	(103,169)	0	0	0	47,159	.....	86/99.....
SWP: CPI INDEX (1ML) 08/15/12.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	02/05/2008	08/15/2012	0	4,700,000	CPI(US1MLIB).....	0	0	105,090	122,370	.....	122,370	11,894	0	0	0	29,954	.....	99/98.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
SWP: CPI INDEX (1ML) 08/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	08/04/2008	08/15/2012	0	...3,800,000	CPI(US1MLIB).....	0	0	87,884	100,366	.....	.....100,366	16,698	0	0	0	24,218	.....	98/95.....
SWP: CPI INDEX (1ML) 08/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	08/11/2008	08/15/2012	0	...5,850,000	CPI(US1MLIB).....	0	0	143,193	168,976	.....	.....168,976	17,622	0	0	0	37,283	.....	99/99.....
SWP: CPI INDEX (1ML) 08/15/12.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	08/25/2008	08/15/2012	0	...7,260,000	CPI(US1MLIB).....	0	0	163,143	182,570	.....	.....182,570	23,463	0	0	0	46,269	.....	98/100.....
SWP: CPI INDEX (1ML) 08/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	08/15/2012	0	...5,600,000	CPI(US1MLIB).....	(6,847)	0	123,329	142,583	.....	.....142,583	29,601	0	0	0	35,689	.....	99/99.....
SWP: CPI INDEX (1ML) 08/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	08/15/2015	0	...3,750,000	CPI(US1MLIB).....	91,953	0	105,553	212,851	.....	.....212,851	98,737	0	0	0	40,322	.....	97/99.....
SWP: CPI INDEX (1ML) 08/15/16.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	08/11/2008	08/15/2016	0	...4,450,000	CPI(US1MLIB).....	0	0	136,453	302,094	.....	.....302,094	107,826	0	0	0	52,782	.....	96/97.....
SWP: CPI INDEX (1ML) 08/15/16.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	08/25/2008	08/15/2016	0	...3,000,000	CPI(US1MLIB).....	0	0	85,155	166,526	.....	.....166,526	38,341	0	0	0	35,583	.....	97/89.....
SWP: CPI INDEX (1ML) 09/15/11.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/19/2006	09/15/2011	0	...5,000,000	CPI(US1MLIB).....	0	0	196,064	109,125	.....	.....109,125	(129,929)	0	0	0	21,019	.....	100/97.....
SWP: CPI INDEX (1ML) 09/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/08/2008	09/15/2012	0	...3,100,000	CPI(US1MLIB).....	0	0	71,952	85,855	.....	.....85,855	15,598	0	0	0	20,266	.....	98/100.....
SWP: CPI INDEX (1ML) 09/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	09/15/2012	0	...4,800,000	CPI(US1MLIB).....	(55,540)	0	106,271	124,386	.....	.....124,386	29,079	0	0	0	31,380	.....	97/98.....
SWP: CPI INDEX (1ML) 09/15/13.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/15/2008	09/15/2013	0	...5,100,000	CPI(US1MLIB).....	0	0	122,851	191,289	.....	.....191,289	84,002	0	0	0	41,975	.....	98/99.....
SWP: CPI INDEX (1ML) 09/15/15.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	09/15/2015	0	...2,700,000	CPI(US1MLIB).....	(4,212)	0	72,754	139,340	.....	.....139,340	73,917	0	0	0	29,297	.....	98/99.....
SWP: CPI INDEX (1ML) 09/15/16.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	09/24/2008	09/15/2016	0	...4,800,000	CPI(US1MLIB).....	0	0	147,891	332,602	.....	.....332,602	46,503	0	0	0	57,361	.....	92/98.....
SWP: CPI INDEX (1ML) 10/15/12.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	01/29/2008	10/15/2012	0	...4,400,000	CPI(US1MLIB).....	0	0	103,380	133,130	.....	.....133,130	36,256	0	0	0	29,449	.....	96/100.....
SWP: CPI INDEX (1ML) 11/15/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	11/15/2011	0	...5,000,000	CPI(US1MLIB).....	(5,647)	0	103,077	58,913	.....	.....58,913	(26,316)	0	0	0	23,372	.....	96/100.....
SWP: CPI INDEX (1ML) 11/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	11/15/2012	0	...8,200,000	CPI(US1MLIB).....	59,974	0	194,307	259,974	.....	.....259,974	54,896	0	0	0	56,167	.....	98/98.....
SWP: CPI INDEX (1ML) 11/15/16.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	11/15/2016	0	...3,465,000	CPI(US1MLIB).....	(380)	0	95,012	172,158	.....	.....172,158	91,841	0	0	0	42,009	.....	100/98.....
SWP: CPI INDEX (1ML) 12/15/11.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	12/15/2011	0	...7,119,000	CPI(US1MLIB).....	(166,416)	0	111,245	63,636	.....	.....63,636	2,280	0	0	0	34,806	.....	93/96.....
SWP: CPI INDEX (1ML) 12/15/12.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	03/11/2008	12/15/2012	0	...11,900,000	CPI(US1MLIB).....	0	0	227,055	284,956	.....	.....284,956	115,350	0	0	0	83,277	.....	98/100.....
SWP: CPI INDEX (1ML) 12/15/12.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	09/17/2008	12/15/2012	0	...2,000,000	CPI(US1MLIB).....	(1,276)	0	46,324	60,291	.....	.....60,291	17,743	0	0	0	13,996	.....	96/96.....
SWP: CPI INDEX (1ML) 12/15/14.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	12/10/2004	12/15/2014	0	...10,000,000	CPI(US1MLIB).....	0	0	299,623	693,239	.....	.....693,239	242,582	0	0	0	99,485	.....	87/99.....
SWP: CPI INDEX (1ML) 12/15/14.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	12/13/2004	12/15/2014	0	...5,000,000	CPI(US1MLIB).....	0	0	156,742	355,572	.....	.....355,572	114,619	0	0	0	49,742	.....	87/99.....
SWP: CPI INDEX (3ML) 07/25/18.....	Liability.....	N/A.....	CPI.....	GOLDMAN SACHS CAPITA.....	07/23/2008	07/25/2018	0	...9,200,000	CPI(US3MLIB).....	0	0	276,365	619,241	.....	.....619,241	317,455	0	0	0	126,562	.....	100/100.....
SWP: CPI INDEX (3ML) 12/15/11.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	12/20/2004	12/15/2011	0	...6,400,000	CPI(US3MLIB).....	0	0	170,907	128,247	.....	.....128,247	(64,940)	0	0	0	31,291	.....	97/100.....
SWP: S&P IDX (3ML) 01/30/13.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	01/25/2008	01/30/2013	0	...480,000	SPX(US3MLIB).....	0	0	0	23,998	.....	.....23,998	29,696	0	0	0	3,465	.....	100/91.....
SWP: S&P IDX (3ML) 08/16/17.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	08/02/2007	08/16/2017	0	...50,000,000	SPX(US3MLIB).....	0	0	0	(1,081,365)	.....	.....(1,081,365)	3,250,378	0	0	0	643,726	.....	100/88.....
SWP: S&P IDX (3ML) 12/10/12.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	12/05/2007	12/10/2012	0	...243,000	SPX(US3MLIB).....	0	0	0	2,356	.....	.....2,356	10,668	0	0	0	1,695	.....	100/90.....
TRSWP: 1ML(SPTR IDX) 10/25/12.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	BNP PARIBAS.....	10/22/2009	10/25/2012	0	...238,488,010	US1MLIB(SPTR).....	0	0	0	271,583	.....	.....271,583	(303,165)	0	0	0	1,608,326	.....	4.....
0949999. Total-Swaps-Hedging Other-Total Return.....										378,886	0	9,434,815	6,619,906	XXX	6,619,906	(1,335,415)	0	0	0	5,716,014	XXX	XXX.....

Swaps - Hedging Other - Other

SWP: BASKET IDX(1ML) 07/09/15.....	Liability.....	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	09/22/2008	07/09/2015	0	...7,500,000	BASKET IDX(US1MLIB).....	(109,500)	0	0	234,427	.....	.....234,427	149,302	0	0	0	79,755	.....	100/92.....
SWP: GMWB (0.25%) 06/30/57.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	07/02/2007	06/30/2057	0	2,528,319,073	GMWB(0.25%).....	0	0	(6,359,474)	58,736,569	.....	.....58,736,569	(7,040,831)	0	0	0	86,230,848	4.....	.....
SWP: GMWB(0.52%) 06/30/57.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	04/17/2008	06/30/2057	0	2,528,319,073	GMWB(0.52%).....	0	0	...(13,095,991)	27,394,185	.....	.....27,394,185	(3,875,657)	0	0	0	86,230,848	4.....	.....
SWP: INDU IDX(3ML) 01/15/13.....	Liability.....	N/A.....	EQ/IDX.....	WACHOVIA BANK, N.A.....	07/22/2008	01/15/2013	0	...5,775,000	INDU IDX(US3MLIB).....	0	0	0	689,429	.....	.....689,429	295,357	0	0	0	41,281	.....	100/92.....
SWP: INDU IDX(3ML) 06/25/13.....	Liability.....	N/A.....	EQ/IDX.....	WACHOVIA BANK, N.A.....	06/27/2008	06/25/2013	0	...6,435,000	INDU IDX(US3MLIB).....	0	0	0	968,798	.....	.....968,798	410,630	0	0	0	50,720	.....	100/91.....
SWP: MSCI/DJ IDX(3ML) 09/20/12.....	Liability.....	N/A.....	EQ/IDX.....	WACHOVIA BANK, N.A.....	03/05/2007	09/20/2012	0	...7,952,000	MSCI/DJ IDX(US3MLIB).....	0	0	0	1,554,090	.....	.....1,554,090	327,550	0	0	0	52,195	.....	100/87.....
SWP: NIKKEI IDX(3ML) 04/23/12.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK.....	04/19/2007	04/23/2012	0	...230,000	NIKKEI 225(US3MLIB).....	0	0	0	251	.....	.....251	4,190	0	0	0	1,317	.....	100/88.....
0959999. Total-Swaps-Hedging Other-Other.....										(109,500)	0	(19,455,465)	89,577,749	XXX	89,577,749	(9,729,459)	0	0	0	172,686,963	XXX	XXX.....
0969999. Total-Swaps-Hedging Other.....										21,030,873	6,196,248	..(82,813,651)	(209,472,707)	XXX	(209,472,707)	..(66,012,059)	887,123	0	0	2,407,265,881	XX	XXX.....

Swaps - Replications - Credit Default

CDS: (HIMCO 3.5 7-6.7%) REC 1.85%.....			CREDIT.....	CITIBANK, N.A.....	07/16/2007	12/20/2014	0	..100,000,000	1.85%(credit event).....	0	0	1,875,694	(60,053,171)		(60,053,171)	18,247,347	0	0	0	..100,000,000	6.....	
CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	.....	.....	CREDIT.....	MORGAN STANLEY CAP....	07/30/2007	06/20/2014	0	..100,000,000	1.55%(credit event).....	0	0	1,571,528	0	.....	.....(2,928,381)	0	0	0	..100,000,000	2.....	.....	
CDS: CDX.NA.IG.8-V1 7-10 REC 1.55%.....	.....	.....	CREDIT.....	MORGAN STANLEY CAP....	07/31/2007	06/20/2014	0	...50,000,000	1.55%(credit event).....	0	0	785,764	0	.....	.....(1,464,191)	0	0	0	..50,000,000	2.....	.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
CDS: DISNEY REC 1.00%.....			CREDIT.....	DEUTSCHE BANK, AG.....	06/30/2010	09/20/2015	0	6,000,000	1.00%(credit event).....	0	139,957	30,667	139,957	.....	.....196,190	0	0	0	0	6,000,000	1.....	.....
CDS: DISNEY REC 1.00%.....			CREDIT.....	DEUTSCHE BANK, AG.....	06/30/2010	09/20/2015	0	3,500,000	1.00%(credit event).....	0	81,642	17,889	81,642	.....	.....114,444	0	0	0	0	3,500,000	1.....	.....
CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....			CREDIT.....	CITIBANK, N.A.....	03/14/2007	12/20/2013	0	100,000,000	0.49%(credit event).....	0	0	496,806	0	.....	....(4,601,416)	0	0	0	0	100,000,000	3.....	.....
CDS: DJ CDX.NA.IG.7 7-10% REC .49%.....			CREDIT.....	UNION BANK OF SWITZE.....	05/07/2007	12/20/2013	0	100,000,000	0.49%(credit event).....	0	0	499,847	0	.....	....(4,592,646)	0	0	0	0	100,000,000	3.....	.....
CDS: DJ CDX.NA.IG.8 7-10% REC .55%.....			CREDIT.....	CITIBANK, N.A.....	06/13/2007	06/20/2014	0	100,000,000	0.55%(credit event).....	0	0	556,372	0	.....	....(6,312,374)	0	0	0	0	100,000,000	2.....	.....
CDS: DJ CDX.NA.IG.8 7-10% REC .65%.....			CREDIT.....	BANK OF AMERICA, NA.....	06/25/2007	06/20/2014	0	100,000,000	0.65%(credit event).....	0	0	653,958	0	.....	....(5,987,071)	0	0	0	0	100,000,000	2.....	.....
CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....			CREDIT.....	MORGAN STANLEY CAP.....	07/26/2007	06/20/2014	0	25,000,000	1.50%(credit event).....	0	0	367,535	0	.....	....(816,590)	0	0	0	0	25,000,000	2.....	.....
CDS: DJ CDX.NA.IG.8-V1 7-10REC1.5%.....			CREDIT.....	MORGAN STANLEY CAP.....	07/26/2007	06/20/2014	0	25,000,000	1.50%(credit event).....	0	0	367,535	0	.....	....(816,590)	0	0	0	0	25,000,000	2.....	.....
CDS: MEDTRONIC INC REC 1.00%.....			CREDIT.....	BANK OF AMERICA, NA.....	07/12/2010	09/20/2015	0	10,000,000	1.00%(credit event).....	0	224,213	47,778	224,213	.....	.....207,811	0	0	0	0	10,000,000	1.....	.....
CDS: MEDTRONIC INC REC 1.00%.....			CREDIT.....	BANK OF AMERICA, NA.....	07/12/2010	09/20/2015	0	10,000,000	1.00%(credit event).....	0	224,213	47,778	224,213	.....	.....207,811	0	0	0	0	10,000,000	1.....	.....
CDS: MEDTRONIC INC REC 1.00%.....			CREDIT.....	UNION BANK OF SWITZE.....	07/13/2010	09/20/2015	0	10,000,000	1.00%(credit event).....	0	236,623	47,500	236,623	.....	.....207,811	0	0	0	0	10,000,000	1.....	.....
CDS: ROGERS COMMUN INC REC 0.71%.....			CREDIT.....	UNION BANK OF SWITZE.....	11/01/2007	12/20/2012	0	12,500,000	0.71%(credit event).....	0	0	89,983	0	.....	.....91,467	0	0	0	0	12,500,000	2.....	.....
CDS: TEVA PHARM IND LTD REC 1.00%.....			CREDIT.....	JP MORGAN CHASE BANK.....	07/08/2010	09/20/2015	0	20,000,000	1.00%(credit event).....	0	195,539	97,778	195,539	.....	.....244,595	0	0	0	0	20,000,000	1.....	.....
0989999. Total-Swaps-Replications-Credit Default.....										0	1,102,187	7,554,410	(58,950,983)	XXX	..(86,302,300)	...18,247,347	0	0	0	..772,000,000	XX	XXX.....
1029999. Total-Swaps-Replications.....										0	1,102,187	7,554,410	(58,950,983)	XXX	..(86,302,300)	...18,247,347	0	0	0	..772,000,000	XX	XXX.....
1159999. Total-Swaps-Interest Rate.....										415,000	0	38,553,943	(267,576,766)	XXX	(233,545,307)	..(68,542,073)	0	0	0	..139,167,090	XX	XXX.....
1169999. Total-Swaps-Credit Default.....										20,346,487	7,298,435	..(14,545,595)	(94,573,264)	XXX	(121,924,580)	...31,180,195	33,555	0	0	2,921,622,174	XX	XXX.....
1179999. Total-Swaps-Foreign Exchange.....										0	334,979	(43,987,275)	XXX	..(27,806,374)	662,041	7,530,477	0	0	0	7,383,600	XX	XXX.....
1189999. Total-Swaps-Total Return.....										378,886	0	9,434,815	6,619,906	XXX	7,568,968	(1,335,415)	0	0	0	5,938,416	XX	XXX.....
1199999. Total-Swaps-Other.....										(109,500)	0	(19,455,465)	89,577,749	XXX	89,577,749	(9,729,459)	0	0	0	172,686,963	XX	XXX.....
1209999. Total-Swaps.....										21,030,873	7,298,435	14,322,677	(309,939,649)	XXX	(286,129,544)	..(47,764,712)	7,564,032	0	0	3,246,798,243	XX	XXX.....
1399999. Total-Hedging Effective.....										0	0	89,581,918	(41,515,959)	XXX	9,645,463	0	6,676,908	0	0	..67,532,362	XX	XXX.....
1409999. Total-Hedging Other.....										..105,253,198	20,200,117	..(82,855,022)	(189,950,979)	XXX	(189,950,979)	(124,264,650)	887,123	0	0	2,407,265,881	XX	XXX.....
1419999. Total-Replication.....										0	1,102,187	7,554,410	(58,950,983)	XXX	..(86,302,300)	...18,247,347	0	0	0	..772,000,000	XX	XXX.....
1449999. TOTAL.....										..105,253,198	21,302,304	14,281,306	(290,417,921)	XXX	(266,607,816)	(106,017,303)	7,564,032	0	0	3,246,798,243	XX	XXX.....

E18.14

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1		This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2		This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.
3		This derivative is part of the Company's variable annuity macro hedge program. The objective of the hedge is to partially offset the statutory reserve impact of equity, foreign currency and /or interest rate risk exposures associated with certain variable annuity rider liabilities. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.
4		This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit "GMWB" rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability is contained within specified ranges. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

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

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

Purchased Options - Hedging Other - Call Options and Warrants

S&P IDX CALL @ 1414.87 11/30/10.....	Liability.....	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK	.12/01/2006	.11/30/2010	.11/30/2010	EXPIRATION	0	2,358	1414.87.....	488,322	0	0	0	0	.....	.....488,168	0	0	(488,322)	0	0	94/81.....
SPX CALL SPREAD 01/15/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	.09/29/2009	.01/15/2010	.01/15/2010	EXPIRATION	0	2,400,000	1000.....	193,728,000	0	0	0	0	.....	.....(44,957,741)	0	0	(193,728,000)	0	0	3.....
COMMON STOCK WARRANT.....	WARRANT.....	N/A.....	EQ/IDX.....	ANNUITY AND LIFE RE.....	.06/30/2003	.06/30/2013	.03/31/2010	EXERCISE.....	1,000	500,000	1.....	0	0	0	0	0	.....	.....(67,253)	0	0	0	0	0	.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												194,216,322	0	0	0	0	XXX	(44,536,825)	0	0	(194,216,322)	0	0	XXX.....

Purchased Options - Hedging Other - Put Options

SPX PUT SPREAD 01/15/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK	.04/30/2009	.01/15/2010	.01/15/2010	EXPIRATION	0	870,000	750.....	29,988,900	0	0	0	0	.....	.....29,988,316	0	0	(29,988,900)	0	0	3.....
SPX PUT SPREAD 01/15/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK	.05/14/2009	.01/15/2010	.01/15/2010	EXPIRATION	0	370,000	750.....	9,860,500	0	0	0	0	.....	.....9,860,252	0	0	(9,860,500)	0	0	3.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BNP PARIBAS.....	.07/29/2009	.01/21/2011	.04/21/2010	SALE.....	0	750,000	900.....	35,782,500	0	7,154,987	0	0	.....	.....18,600,939	0	0	(28,627,513)	0	0	3.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge	N/A.....	EQ/IDX.....	DEUTSCHE BANK, AG.....	.10/13/2009	.01/21/2011	.04/19/2010	SALE.....	0	1,049,391	850.....	33,959,132	0	10,047,901	0	0	.....	.....10,143,576	0	0	(23,911,231)	0	0	3.....
SPX PUT SPREAD 01/21/11.....	VAGLB Hedge	N/A.....	EQ/IDX.....	JP MORGAN CHASE BANK	.10/14/2009	.01/21/2011	.04/20/2010	SALE.....	0	700,000	850.....	20,832,000	0	6,026,078	0	0	.....	.....4,945,749	0	0	(14,805,922)	0	0	3.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....												130,423,032	0	23,228,966	0	0	XXX	73,538,832	0	0	(107,194,066)	0	0	XXX.....

Purchased Options - Hedging Other - Floors

30-10YRCMS FLOOR AT 4.09% 09/21/10.....	Bond Portfolio	D PART 1	INTEREST..	MERRILL LYNCH CAP SV..	.09/19/2005	.09/21/2010	.09/21/2010	MATURITY..	0	..50,000,000	4.09.....	1,050,000	0	0	82,572	0	.....	.....952,292	0	0	(1,050,000)	0	0	2.....
30-10YRCMS FLOOR AT 4.09% 09/22/10.....	Bond Portfolio	D PART 1	INTEREST..	MERRILL LYNCH CAP SV..	.09/20/2005	.09/22/2010	.09/22/2010	MATURITY..	0	..50,000,000	4.09.....	1,175,000	0	0	82,572	0	.....	.....1,077,217	0	0	(1,175,000)	0	0	2.....
30-10YRCMS FLOOR AT 4.09% 09/27/10.....	Bond Portfolio	D PART 1	INTEREST..	MERRILL LYNCH CAP SV..	.09/23/2005	.09/27/2010	.09/27/2010	MATURITY..	0	..50,000,000	4.09.....	1,650,000	0	0	82,572	0	.....	.....1,551,242	0	0	(1,650,000)	0	0	2.....
0119999. Total-Purchased Options-Hedging Other-Floors.....												3,875,000	0	0	247,716	0	XXX	3,580,751	0	0	(3,875,000)	0	0	XXX.....

Purchased Options - Hedging Other - Collars

SPX OPTION COLLAR 01/15/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	.02/24/2009	.01/15/2010	.01/15/2010	EXPIRATION	0	1,000,000	766.96.....	35,610,000	0	0	0	0	.....	135,061,721	0	0	(35,610,000)	0	0	3.....
SPX OPTION COLLAR 01/15/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BARCLAYS BANK PLC.....	.03/13/2009	.01/15/2010	.01/15/2010	EXPIRATION	0	1,400,000	745.75.....	21,843,500	0	0	0	0	.....	161,076,649	0	0	(21,843,500)	0	0	3.....
0129999. Total-Purchased Options-Hedging Other-Collars.....												57,453,500	0	0	0	0	XXX	296,138,370	0	0	(57,453,500)	0	0	XXX.....
0149999. Total-Purchased Options-Hedging Other.....												385,967,854	0	23,228,966	247,716	0	XXX	328,721,127	0	0	(362,738,888)	0	0	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....												194,216,322	0	0	0	0	XXX	(44,536,825)	0	0	(194,216,322)	0	0	XXX.....
0379999. Total-Purchased Options-Put Options.....												130,423,032	0	23,228,966	0	0	XXX	73,538,832	0	0	(107,194,066)	0	0	XXX.....
0399999. Total-Purchased Options-Floors.....												3,875,000	0	0	247,716	0	XXX	3,580,751	0	0	(3,875,000)	0	0	XXX.....
0409999. Total-Purchased Options-Collars.....												57,453,500	0	0	0	0	XXX	296,138,370	0	0	(57,453,500)	0	0	XXX.....
0429999. Total-Purchased Options.....												385,967,854	0	23,228,966	247,716	0	XXX	328,721,127	0	0	(362,738,888)	0	0	XXX.....

Swaps - Hedging Effective - Interest Rate

SWP: 0.62%(3ML) 12/31/11.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	.07/23/2010	.12/31/2011	.11/03/2010	SALE.....	0	100,000,000	0.62%(US3MLIB).....	0	0	280,230	47,952	0	.....	.....0	0	0	280,230	0	0	100/100.....	
SWP: 1.53%(3ML) 10/31/10.....	Bond Portfolio	D PART 1	INTEREST.	UNION BANK OF SWITZE..	.02/04/2009	.10/31/2010	.10/31/2010	MATURITY..	0	150,000,000	1.53%(US3MLIB).....	0	0	0	1,460,777	0	.....	.....0	0	0	0	0	0	99/100.....	
SWP: 1.94%(3ML) 10/31/11.....	Bond Portfolio	D PART 1	INTEREST.	DEUTSCHE BANK, AG.....	.02/04/2009	.10/31/2011	.07/23/2010	SALE.....	0	150,000,000	1.94%(US3MLIB).....	0	0	2,510,426	1,409,953	0	.....	.....0	0	0	2,510,426	0	0	100/100.....	
SWP: 2.12%(1ML) 10/31/12.....	Bond Portfolio	D PART 1	INTEREST.	CREDIT SUISSE FB INT....	.02/04/2009	.10/31/2012	.07/23/2010	SALE.....	0	150,000,000	2.12%(US1MLIB).....	0	0	0	4,414,653	1,585,917	0		0	0	0	4,414,653	0	0	100/100.....
SWP: 2.25%(1ML) 06/16/12.....	Bond Portfolio	D PART 1	INTEREST.	DEUTSCHE BANK, AG.....	.06/12/2009	.06/16/2012	.11/03/2010	SALE.....	0	..35,000,000	2.25%(US1MLIB).....	0	0	1,050,760	581,781	0	.....	.....0	0	0	1,050,760	0	0	99/100.....	
SWP: 2.29%(1ML) 04/15/10.....	Bond Portfolio	D PART 1	INTEREST.	CREDIT SUISSE FB INT....	.11/03/2008	.04/15/2010	.04/15/2010	MATURITY..	0	...5,000,000	2.29%(US1MLIB).....	0	0	0	29,656	0	.....	.....0	0	0	0	0	0	100/100.....	
SWP: 2.53%(3ML) 02/09/14.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	.02/05/2009	.02/09/2014	.11/03/2010	SALE.....	0	100,000,000	2.53%(US3MLIB).....	0	0	5,530,418	1,845,441	0	.....	.....0	0	0	5,530,418	0	0	96/100.....	
SWP: 2.53%(3ML) 02/09/14.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	.02/05/2009	.02/09/2014	.11/03/2010	SALE.....	0	..50,000,000	2.53%(US3MLIB).....	0	0	2,765,209	922,720	0	.....	.....0	0	0	2,765,209	0	0	96/100.....	
SWP: 2.53%(3ML) 02/09/14.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	.02/05/2009	.02/09/2014	.11/03/2010	SALE.....	0	100,000,000	2.53%(US3MLIB).....	0	0	5,530,418	1,845,441	0	.....	.....0	0	0	5,530,418	0	0	96/100.....	
SWP: 2.54%(1ML) 11/15/10.....	Bond Portfolio	D PART 1	INTEREST.	CREDIT SUISSE FB INT....	.11/03/2008	.11/15/2010	.11/15/2010	MATURITY..	0	2,500,000	2.54%(US1MLIB).....	0	0	0	49,373	0	.....	.....0	0	0	0	0	0	100/100.....	
SWP: 2.75%(3ML) 12/24/10.....	Bond Portfolio	D PART 1	INTEREST.	DEUTSCHE BANK, AG.....	.09/16/2008	.12/24/2010	.05/28/2010	SALE.....	0	125,000,000	2.75%(US3MLIB).....	0	0	1,454,832	1,302,503	0	.....	.....0	0	0	1,454,832	0	0	93/99.....	
SWP: 3.11%(3ML) 09/15/10.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	.09/11/2008	.09/15/2010	.05/26/2010	SALE.....	0	100,000,000	3.11%(US3MLIB).....	0	0	733,209	1,163,611	0	.....	.....0	0	0	733,209	0	0	100/100.....	
SWP: 3.15%(1ML) 06/16/14.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	.06/12/2009	.06/16/2014	.11/03/2010	SALE.....	0	100,000,000	3.15%(US1MLIB).....	0	0	8,151,563	2,424,341	0	.....	.....0	0	0	8,151,563	0	0	100/100.....	

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
SWP: 3.23%(3ML) 12/31/12.....	Bond Portfolio	D PART 1	INTEREST.	DEUTSCHE BANK, AG.....	09/16/2008	12/31/2012	07/23/2010	SALE.....	0	100,000,000	3.23%(US3MLIB).....	0	0	5,432,758	..1,672,970	0	.....	.....0	0	0	5,432,758	0	0	96/100.....
SWP: 3.26%(1ML) 12/24/12.....	Bond Portfolio	D PART 1	INTEREST.	DEUTSCHE BANK, AG.....	09/15/2008	12/24/2012	07/23/2010	SALE.....	0	125,000,000	3.26%(US1MLIB).....	0	0	7,137,664	..2,135,854	0	.....	.....0	0	0	7,137,664	0	0	100/100.....
SWP: 3.40%(3ML) 09/15/11.....	Bond Portfolio	D PART 1	INTEREST.	MORGAN STANLEY CAP....	09/11/2008	09/15/2011	07/30/2010	SALE.....	0	40,000,000	3.40%(US3MLIB).....	0	0	1,287,293	..725,745	0	.....	.....0	0	0	1,287,293	0	0	100/100.....
SWP: 3.40%(3ML) 09/15/11.....	Bond Portfolio	D PART 1	INTEREST.	MORGAN STANLEY CAP....	09/11/2008	09/15/2011	07/30/2010	SALE.....	0	100,000,000	3.40%(US3MLIB).....	0	0	3,218,233	..1,814,362	0	.....	.....0	0	0	3,218,233	0	0	100/100.....
SWP: 3.64%(3ML) 06/30/10.....	Bond Portfolio	D PART 1	INTEREST.	MORGAN STANLEY CAP....	06/26/2008	06/30/2010	05/26/2010	SALE.....	0	100,000,000	3.64%(US3MLIB).....	0	0	291,234	..1,379,379	0	.....	.....0	0	0	291,234	0	0	96/99.....
SWP: 3ML(2.06%) 10/02/17.....	073902PR3....	D PART 1	INTEREST.	CREDIT SUISSE FB INT....	09/30/2010	10/02/2017	10/15/2010	SALE.....	0	20,000,000	US3MLIB(2.06%).....	0	0	(30,260)	..(14,740)	0	.....	.....0	0	0	(30,260)	0	0	99/99.....
SWP: 4.18%(3ML) 12/31/11.....	Bond Portfolio	D PART 1	INTEREST.	MORGAN STANLEY CAP...	07/21/2008	12/31/2011	07/23/2010	SALE.....	0	100,000,000	4.18%(US3MLIB).....	0	0	5,018,321	..2,218,012	0	.....	.....0	0	0	5,018,321	0	0	100/93.....
SWP: 4.28%(1ML) 12/20/12.....	Bond Portfolio	D PART 1	INTEREST.	MERRILL LYNCH CAP SV..	12/18/2007	12/20/2012	07/26/2010	SALE.....	0	45,000,000	4.28%(US1MLIB).....	0	0	3,633,385	..1,036,809	0	.....	.....0	0	0	3,633,385	0	0	100/100.....
SWP: 4.30%(1ML) 11/23/11.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	11/20/2007	11/23/2011	07/23/2010	SALE.....	0	40,000,000	4.30%(US1MLIB).....	0	0	1,988,469	..921,653	0	.....	.....0	0	0	1,988,469	0	0	100/100.....
SWP: 4.45%(1ML) 11/21/12.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	11/19/2007	11/21/2012	07/23/2010	SALE.....	0	60,000,000	4.45%(US1MLIB).....	0	0	4,959,759	..1,434,203	0	.....	.....0	0	0	4,959,759	0	0	100/100.....
SWP: 4.52%(3ML) 12/21/14.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	12/19/2007	12/21/2014	05/13/2010	SALE.....	0	125,000,000	4.52%(US3MLIB).....	0	0	11,787,319	..2,010,422	0	.....	.....0	0	0	11,787,319	0	0	100/99.....
SWP: 4.60%(1ML) 11/13/12.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	11/08/2007	11/13/2012	05/13/2010	SALE.....	0	150,000,000	4.60%(US1MLIB).....	0	0	12,108,979	..2,470,115	0	.....	.....0	0	0	12,108,979	0	0	100/100.....
SWP: 4.62%(1ML) 11/21/14.....	Bond Portfolio	D PART 1	INTEREST.	UNION BANK OF SWITZE..	11/19/2007	11/21/2014	05/13/2010	SALE.....	0	100,000,000	4.62%(US1MLIB).....	0	0	10,117,410	..1,654,097	0	.....	.....0	0	0	10,117,410	0	0	100/100.....
SWP: 4.63%(1ML) 12/19/14.....	Bond Portfolio	D PART 1	INTEREST.	GOLDMAN SACHS CAPITA	12/17/2007	12/19/2014	05/13/2010	SALE.....	0	100,000,000	4.63%(US1MLIB).....	0	0	10,219,236	..1,657,322	0	.....	.....0	0	0	10,219,236	0	0	99/100.....
SWP: 5.12%(1ML) 10/04/10.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	09/17/2008	10/04/2010	10/04/2010	MATURITY..	0	50,000,000	5.12%(US1MLIB).....	2,262,732	0	0	0	0	@.....	0	0	0	(2,262,732)	0	0	99/100.....
SWP: CALL 4.17%(3ML) 01/02/10.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	12/22/2003	01/02/2010	01/02/2010	MATURITY..	0	5,000,000	4.17%(US3MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 4.20%(1ML) 03/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	09/17/2008	03/15/2013	03/15/2010	SALE.....	0	6,900,000	4.20%(US1MLIB).....	(106,091)	0	0	0	0	@.....	0	0	0	106,091	0	0	93/100.....
SWP: CALL 4.25%(3ML) 04/04/10.....	Liability.....	N/A.....	INTEREST.	UNION BANK OF SWITZE..	09/30/2004	04/04/2010	04/04/2010	MATURITY..	0	5,000,000	4.25%(US3MLIB).....	0	0	0	0	@.....	.....	.....0	0	10,404	0	0	0	100/100.....
SWP: CALL 4.75%(1ML) 01/15/17.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	12/24/2009	01/15/2017	07/15/2010	SALE.....	0	4,500,000	4.75%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 4.75%(1ML) 08/15/16.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	01/19/2010	08/15/2016	08/16/2010	SALE.....	0	5,000,000	4.75%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 4.80%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	MERRILL LYNCH CAP SV..	05/12/2008	05/15/2013	05/17/2010	SALE.....	0	8,630,000	4.80%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	97/100.....
SWP: CALL 4.85%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	09/17/2008	05/15/2013	05/17/2010	SALE.....	0	8,100,000	4.85%(US1MLIB).....	42,186	0	0	0	0	@.....	.....	.....0	0	(42,186)	0	0	100/100.....
SWP: CALL 5.00%(1ML) 01/15/11.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	06/17/2009	01/15/2011	01/15/2010	SALE.....	0	4,000,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 01/15/15.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	06/01/2009	01/15/2015	01/15/2010	SALE.....	0	5,100,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	12/24/2009	01/15/2016	07/15/2010	SALE.....	0	5,700,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 01/15/18.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	12/24/2009	01/15/2018	07/15/2010	SALE.....	0	3,000,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 02/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	01/02/2009	02/15/2015	08/16/2010	SALE.....	0	8,400,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 02/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	01/02/2009	02/15/2016	08/16/2010	SALE.....	0	2,600,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 02/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	01/02/2009	02/15/2016	08/16/2010	SALE.....	0	10,700,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 02/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	01/02/2009	02/15/2016	08/16/2010	SALE.....	0	5,200,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 02/15/19.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	01/19/2010	02/15/2019	08/16/2010	SALE.....	0	6,300,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	MERRILL LYNCH CAP SV..	05/05/2008	05/15/2013	05/17/2010	SALE.....	0	8,000,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	96/100.....
SWP: CALL 5.00%(1ML) 06/15/15.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	06/15/2015	04/30/2010	SALE.....	0	3,550,000	5.00%(US1MLIB).....	0	0	3,965	0	@.....	.....	.....0	0	0	3,965	0	0	100/100.....
SWP: CALL 5.00%(1ML) 07/15/14.....	Liability.....	N/A.....	INTEREST.	GOLDMAN SACHS CAPITA	01/08/2008	07/15/2014	01/15/2010	SALE.....	0	8,100,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	89/100.....
SWP: CALL 5.00%(1ML) 07/15/14.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	06/01/2009	07/15/2014	01/15/2010	SALE.....	0	3,200,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 07/15/14.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	06/01/2009	07/15/2014	01/15/2010	SALE.....	0	10,700,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 07/15/14.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP....	06/01/2009	07/15/2014	01/15/2010	SALE.....	0	3,100,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 08/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	01/02/2009	08/15/2013	02/15/2010	SALE.....	0	2,950,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/91.....
SWP: CALL 5.00%(1ML) 09/15/11.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT....	02/17/2009	09/15/2011	03/15/2010	SALE.....	0	4,350,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 11/15/12.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2012	05/17/2010	SALE.....	0	3,300,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 11/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2013	05/17/2010	SALE.....	0	4,100,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 11/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2013	05/17/2010	SALE.....	0	4,800,000	5.00%(US1MLIB).....	0	0	0	0	@.....	.....	.....0	0	0	0	0	0	100/100.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
SWP: CALL 5.00%(1ML) 12/15/14.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	12/15/2014	06/15/2010	SALE.....	0	4,800,000	5.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.00%(1ML) 12/15/17.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	12/15/2017	04/30/2010	SALE.....	0	2,700,000	5.00%(US1MLIB).....	0	0	28,757	0	0	@.....	0	0	0	28,757	0	0	100/100.....
SWP: CALL 5.00%(3ML) 12/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	05/04/2009	12/15/2014	03/15/2010	SALE.....	0	2,600,000	5.00%(US3MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.03%(1ML) 09/30/10.....	Liability.....	N/A.....	INTEREST.	UNION BANK OF SWITZE.....	09/29/2005	09/30/2010	09/30/2010	MATURITY..	0	5,000,000	5.03%(US1MLIB).....	0	0	0	0	0	@.....	0	0	7,505	0	0	0	98/100.....
SWP: CALL 5.10%(1ML) 01/15/15.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	06/01/2009	01/15/2015	01/15/2010	SALE.....	0	9,500,000	5.10%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.10%(1ML) 01/15/15.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	06/01/2009	01/15/2015	01/15/2010	SALE.....	0	6,100,000	5.10%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.10%(1ML) 11/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2013	05/17/2010	SALE.....	0	4,500,000	5.10%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.20%(1ML) 08/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	01/02/2009	08/15/2015	08/16/2010	SALE.....	0	4,300,000	5.20%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	98/100.....
SWP: CALL 5.25%(1ML) 01/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2012	01/15/2010	SALE.....	0	5,750,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 01/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2013	01/15/2010	SALE.....	0	5,700,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 01/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2013	01/15/2010	SALE.....	0	3,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 02/15/12.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	01/16/2009	02/15/2012	02/15/2010	SALE.....	0	6,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 02/15/12.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	01/16/2009	02/15/2012	02/15/2010	SALE.....	0	4,000,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 02/15/12.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	01/16/2009	02/15/2012	02/15/2010	SALE.....	0	6,400,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 03/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2012	03/15/2010	SALE.....	0	4,000,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 03/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2012	03/15/2010	SALE.....	0	13,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 03/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2013	03/15/2010	SALE.....	0	3,200,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 03/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2013	03/15/2010	SALE.....	0	5,300,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 03/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2014	03/15/2010	SALE.....	0	5,300,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 04/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	04/15/2012	04/15/2010	SALE.....	0	5,300,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 04/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	04/15/2012	04/15/2010	SALE.....	0	5,700,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 04/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	04/15/2014	04/15/2010	SALE.....	0	3,550,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2013	04/16/2010	SALE.....	0	4,000,000	5.25%(US1MLIB).....	0	0	15,030	0	0	@.....	0	0	0	15,030	0	0	100/100.....
SWP: CALL 5.25%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2013	04/16/2010	SALE.....	0	3,800,000	5.25%(US1MLIB).....	0	0	14,427	0	0	@.....	0	0	0	14,427	0	0	100/100.....
SWP: CALL 5.25%(1ML) 05/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2013	04/16/2010	SALE.....	0	3,500,000	5.25%(US1MLIB).....	0	0	13,025	0	0	@.....	0	0	0	13,025	0	0	100/100.....
SWP: CALL 5.25%(1ML) 07/15/13.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	06/01/2009	07/15/2013	01/15/2010	SALE.....	0	4,000,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 07/15/13.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	06/01/2009	07/15/2013	01/15/2010	SALE.....	0	3,700,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 08/15/11.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	01/16/2009	08/15/2011	02/15/2010	SALE.....	0	3,900,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 08/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	01/02/2009	08/15/2015	08/16/2010	SALE.....	0	2,750,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 10/15/11.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	10/15/2011	04/15/2010	SALE.....	0	4,250,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 10/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	10/15/2012	04/15/2010	SALE.....	0	3,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 10/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	10/15/2012	04/15/2010	SALE.....	0	5,700,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 10/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	10/15/2013	04/15/2010	SALE.....	0	3,150,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 11/15/11.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2011	05/17/2010	SALE.....	0	26,000,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 11/15/11.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2011	05/17/2010	SALE.....	0	4,750,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 11/15/12.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2012	05/17/2010	SALE.....	0	6,700,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 11/15/15.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2015	05/17/2010	SALE.....	0	3,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 12/15/11.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	12/15/2011	06/15/2010	SALE.....	0	6,300,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 12/15/12.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	12/15/2012	06/15/2010	SALE.....	0	2,400,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.25%(1ML) 12/15/13.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP.....	05/18/2009	12/15/2013	06/15/2010	SALE.....	0	5,500,000	5.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.30%(1ML) 10/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2009	10/15/2012	04/15/2010	SALE.....	0	8,700,000	5.30%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.35%(1ML) 08/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	01/02/2009	08/15/2015	08/16/2010	SALE.....	0	4,000,000	5.35%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
								Indicate			Strike	Prior Year	Current Year					Unrealized	Total	Current	Gain (Loss)	Adjustment		Hedge
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Price, Rate of Indexed Received (Paid)	Initial Cost of Premium (Received) Paid	Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Valuation Increase (Decrease)	Foreign Exchange Change in B./A.C.V.	Year's Amortization Accretion	on Termination Recognized	to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Effectiveness at Inception and at Termination (a)
SWP: CALL 5.40%(1ML) 02/15/18.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	09/17/2008	02/15/2018	02/15/2010	SALE.....	0	3,400,000	5.40%(US1MLIB).....	71,898	0	0	0	0	@...	0	0	0	(71,898)	0	0	96/100.....
SWP: CALL 5.50%(1ML) 01/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2014	01/15/2010	SALE.....	0	7,300,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2016	06/15/2010	SALE.....	0	3,400,000	5.50%(US1MLIB).....	0	0	(1,157)	0	0	@...	0	0	0	(1,157)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2016	06/15/2010	SALE.....	0	3,900,000	5.50%(US1MLIB).....	0	0	(1,327)	0	0	@...	0	0	0	(1,327)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	GOLDMAN SACHS BANK U.....	12/09/2009	01/15/2016	05/28/2010	SALE.....	0	6,900,000	5.50%(US1MLIB).....	0	0	14,344	0	0	@...	0	0	0	14,344	0	0	100/100.....
SWP: CALL 5.50%(1ML) 02/15/13.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	01/16/2009	02/15/2013	01/15/2010	SALE.....	0	7,000,000	5.50%(US1MLIB).....	0	0	8,859	0	0	@...	0	0	0	8,859	0	0	100/100.....
SWP: CALL 5.50%(1ML) 02/15/14.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	01/16/2009	02/15/2014	01/15/2010	SALE.....	0	7,900,000	5.50%(US1MLIB).....	0	0	(56,005)	0	0	@...	0	0	0	(56,005)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 02/15/14.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	01/16/2009	02/15/2014	01/15/2010	SALE.....	0	4,400,000	5.50%(US1MLIB).....	0	0	(31,813)	0	0	@...	0	0	0	(31,813)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 03/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2016	02/12/2010	SALE.....	0	3,750,000	5.50%(US1MLIB).....	0	0	(26,833)	0	0	@...	0	0	0	(26,833)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 03/15/17.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	02/17/2009	03/15/2017	02/12/2010	SALE.....	0	2,700,000	5.50%(US1MLIB).....	0	0	(32,533)	0	0	@...	0	0	0	(32,533)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 03/15/18.....	Liability.....	N/A.....	INTEREST.	MERRILL LYNCH CAP SV.....	03/04/2008	03/15/2018	03/15/2010	SALE.....	0	5,500,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	86/100.....
SWP: CALL 5.50%(1ML) 03/15/20.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	02/03/2009	03/15/2020	09/15/2010	SALE.....	0	2,500,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 04/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	04/15/2015	04/15/2010	SALE.....	0	3,200,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 04/15/15.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	04/15/2015	04/15/2010	SALE.....	0	4,500,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 04/15/17.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	04/15/2017	03/16/2010	SALE.....	0	3,500,000	5.50%(US1MLIB).....	0	0	(19,168)	0	0	@...	0	0	0	(19,168)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 05/15/16.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2016	04/16/2010	SALE.....	0	6,500,000	5.50%(US1MLIB).....	0	0	(85,444)	0	0	@...	0	0	0	(85,444)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 05/15/16.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2016	04/16/2010	SALE.....	0	4,100,000	5.50%(US1MLIB).....	0	0	(53,525)	0	0	@...	0	0	0	(53,525)	0	0	100/83.....
SWP: CALL 5.50%(1ML) 05/15/17.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	05/15/2017	04/16/2010	SALE.....	0	3,800,000	5.50%(US1MLIB).....	0	0	(79,043)	0	0	@...	0	0	0	(79,043)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 07/15/16.....	Liability.....	N/A.....	INTEREST.	GOLDMAN SACHS BANK U.....	12/09/2009	07/15/2016	05/28/2010	SALE.....	0	2,900,000	5.50%(US1MLIB).....	0	0	6,346	0	0	@...	0	0	0	6,346	0	0	100/100.....
SWP: CALL 5.50%(1ML) 10/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	10/15/2012	04/15/2010	SALE.....	0	4,125,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 10/15/12.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	10/15/2012	04/15/2010	SALE.....	0	6,300,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 10/15/13.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	10/15/2013	04/15/2010	SALE.....	0	3,800,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 10/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	03/17/2009	10/15/2014	04/15/2010	SALE.....	0	8,600,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 11/15/12.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2012	05/17/2010	SALE.....	0	6,300,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 11/15/12.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2012	05/17/2010	SALE.....	0	13,000,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 11/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2013	04/16/2010	SALE.....	0	4,100,000	5.50%(US1MLIB).....	0	0	9,475	0	0	@...	0	0	0	9,475	0	0	100/100.....
SWP: CALL 5.50%(1ML) 11/15/14.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2014	04/16/2010	SALE.....	0	12,000,000	5.50%(US1MLIB).....	0	0	(36,163)	0	0	@...	0	0	0	(36,163)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 11/15/17.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2017	05/17/2010	SALE.....	0	2,800,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.50%(1ML) 12/15/14.....	Liability.....	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	05/04/2009	12/15/2014	06/15/2010	SALE.....	0	4,700,000	5.50%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.60%(1ML) 01/15/17.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2017	06/15/2010	SALE.....	0	5,000,000	5.60%(US1MLIB).....	0	0	(29,790)	0	0	@...	0	0	0	(29,790)	0	0	100/100.....
SWP: CALL 5.70%(1ML) 01/15/17.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	12/19/2008	01/15/2017	06/15/2010	SALE.....	0	5,400,000	5.70%(US1MLIB).....	0	0	(32,647)	0	0	@...	0	0	0	(32,647)	0	0	100/100.....
SWP: CALL 5.70%(1ML) 05/15/22.....	Liability.....	N/A.....	INTEREST.	MERRILL LYNCH CAP SV.....	05/15/2007	05/15/2022	05/17/2010	SALE.....	0	3,000,000	5.70%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	99/100.....
SWP: CALL 5.75%(1ML) 02/15/17.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	01/16/2009	02/15/2017	01/15/2010	SALE.....	0	5,400,000	5.75%(US1MLIB).....	0	0	(136,823)	0	0	@...	0	0	0	(136,823)	0	0	100/100.....
SWP: CALL 5.75%(1ML) 06/15/13.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	05/18/2009	06/15/2013	06/15/2010	SALE.....	0	3,200,000	5.75%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.75%(1ML) 06/15/17.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP... ..	05/18/2009	06/15/2017	05/17/2010	SALE.....	0	2,900,000	5.75%(US1MLIB).....	0	0	69	0	0	@...	0	0	0	69	0	0	100/100.....
SWP: CALL 5.75%(1ML) 07/15/13.....	Liability.....	N/A.....	INTEREST.	DEUTSCHE BANK, AG.....	06/17/2009	07/15/2013	01/15/2010	SALE.....	0	2,630,000	5.75%(US1MLIB).....	0	0	0	0	0	@...	0	0	0	0	0	0	100/100.....
SWP: CALL 5.75%(1ML) 08/15/14.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT.....	01/02/2009																			

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
SWP: CALL 5.75%(1ML) 11/15/14.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2014	04/16/2010	SALE.....	0	10,850,000	5.75%(US1MLIB).....	0	0	(33,823)	0	0	@.....	0	0	0	(33,823)	0	0	100/100.....
SWP: CALL 5.75%(1ML) 11/15/15.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2015	04/16/2010	SALE.....	0	7,750,000	5.75%(US1MLIB).....	0	0	(74,284)	0	0	@.....	0	0	0	(74,284)	0	0	100/100.....
SWP: CALL 5.75%(1ML) 11/15/16.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	04/15/2009	11/15/2016	04/16/2010	SALE.....	0	5,200,000	5.75%(US1MLIB).....	0	0	(87,806)	0	0	@.....	0	0	0	(87,806)	0	0	100/100.....
SWP: CALL 5.75%(1ML) 11/15/21.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	10/16/2009	11/15/2021	05/17/2010	SALE.....	0	3,900,000	5.75%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.75%(1ML) 12/15/15.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	12/15/2015	04/30/2010	SALE.....	0	10,400,000	5.75%(US1MLIB).....	0	0	5,608	0	0	@.....	0	0	0	5,608	0	0	100/100.....
SWP: CALL 5.88%(1ML) 06/15/13.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2013	06/15/2010	SALE.....	0	7,300,000	5.88%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 5.90%(1ML) 10/15/16.....	Liability.....	N/A.....	INTEREST..	CREDIT SUISSE FB INT....	03/17/2009	10/15/2016	03/16/2010	SALE.....	0	4,900,000	5.90%(US1MLIB).....	0	0	(14,773)	0	0	@.....	0	0	0	(14,773)	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/14.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2014	06/15/2010	SALE.....	0	4,500,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/15.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2015	04/30/2010	SALE.....	0	6,700,000	6.00%(US1MLIB).....	0	0	91,775	0	0	@.....	0	0	0	91,775	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/16.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2016	04/30/2010	SALE.....	0	3,200,000	6.00%(US1MLIB).....	0	0	5,212	0	0	@.....	0	0	0	5,212	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/16.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2016	04/30/2010	SALE.....	0	3,600,000	6.00%(US1MLIB).....	0	0	5,489	0	0	@.....	0	0	0	5,489	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/16.....	Liability.....	N/A.....	INTEREST..	MORGAN STANLEY CAP.....	05/18/2009	06/15/2016	05/17/2010	SALE.....	0	7,400,000	6.00%(US1MLIB).....	0	0	21,270	0	0	@.....	0	0	0	21,270	0	0	100/100.....
SWP: CALL 6.00%(1ML) 06/15/16.....	Liability.....	N/A.....	INTEREST..	MORGAN STANLEY CAP....	05/18/2009	06/15/2016	05/17/2010	SALE.....	0	15,500,000	6.00%(US1MLIB).....	0	0	50,687	0	0	@.....	0	0	0	50,687	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/14.....	Liability.....	N/A.....	INTEREST..	MORGAN STANLEY CAP....	06/01/2009	07/15/2014	01/15/2010	SALE.....	0	3,500,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/15.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	06/17/2009	07/15/2015	01/15/2010	SALE.....	0	15,400,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/15.....	Liability.....	N/A.....	INTEREST..	GOLDMAN SACHS BANK U....	12/09/2009	07/15/2015	05/28/2010	SALE.....	0	3,700,000	6.00%(US1MLIB).....	0	0	5,799	0	0	@.....	0	0	0	5,799	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/16.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	06/17/2009	07/15/2016	01/15/2010	SALE.....	0	20,500,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/16.....	Liability.....	N/A.....	INTEREST..	DEUTSCHE BANK, AG.....	06/17/2009	07/15/2016	01/15/2010	SALE.....	0	12,000,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 08/15/16.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	07/20/2009	08/15/2016	02/15/2010	SALE.....	0	8,700,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 08/15/17.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	07/20/2009	08/15/2017	02/15/2010	SALE.....	0	4,900,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.00%(1ML) 08/15/17.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	07/20/2009	08/15/2017	02/15/2010	SALE.....	0	8,700,000	6.00%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: CALL 6.13%(1ML) 06/15/16.....	Liability.....	N/A.....	INTEREST..	BARCLAYS BANK PLC.....	05/04/2009	06/15/2016	04/30/2010	SALE.....	0	7,300,000	6.13%(US1MLIB).....	0	0	10,735	0	0	@.....	0	0	0	10,735	0	0	100/100.....
SWP: CALL 6.20%(1ML) 06/15/22.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	06/19/2007	06/15/2022	06/15/2010	SALE.....	0	3,300,000	6.20%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	97/100.....
SWP: CALL 6.20%(1ML) 07/15/22.....	Liability.....	N/A.....	INTEREST..	JP MORGAN CHASE BANK.....	07/10/2007	07/15/2022	07/15/2010	SALE.....	0	4,330,000	6.20%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	99/100.....
SWP: CALL 6.20%(1ML) 07/15/22.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	07/24/2007	07/15/2022	07/15/2010	SALE.....	0	2,800,000	6.20%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	98/100.....
SWP: CALL 6.25%(1ML) 06/15/22.....	Liability.....	N/A.....	INTEREST..	CREDIT SUISSE FB INT....	09/17/2008	06/15/2022	06/15/2010	SALE.....	0	2,700,000	6.25%(US1MLIB).....	170,839	0	0	0	0	@.....	0	0	0	(170,839)	0	0	97/100.....
SWP: CALL 6.25%(1ML) 08/15/22.....	Liability.....	N/A.....	INTEREST..	UNION BANK OF SWITZE....	08/07/2007	08/15/2022	08/16/2010	SALE.....	0	3,500,000	6.25%(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	97/100.....
SWP: CALL ZERO 4.74%(3ML) 09/28/12.....	Liability.....	N/A.....	INTEREST..	CITIBANK, N.A.....	12/15/2004	09/28/2012	04/08/2010	SALE.....	0	54,125,000	4.74%(US3MLIB).....	0	0	5,644,082	0	0	@.....	0	0	987,406	5,644,082	0	0	100/90.....
SWP: CALL ZERO 4.89%(1ML) 11/30/10.....	Liability.....	N/A.....	INTEREST..	CITIBANK, N.A.....	08/03/2005	11/30/2010	11/30/2010	MATURITY..	0	7,500,000	4.89%(US1MLIB).....	0	0	0	0	0	@.....	0	0	10,566	0	0	0	100/100.....
SWP: CALL ZERO 4.99%(1ML) 08/09/10.....	Liability.....	N/A.....	INTEREST..	JP MORGAN CHASE BANK.....	08/08/2005	08/09/2010	08/09/2010	MATURITY..	0	10,000,000	4.99%(US1MLIB).....	0	0	0	0	0	@.....	0	0	42,752	0	0	0	100/100.....
SWP: FED FUNDS (3ML) 05/08/10.....	Liability.....	N/A.....	INTEREST..	GOLDMAN SACHS CAPITA.....	05/01/2008	05/08/2010	05/08/2010	MATURITY..	0	50,000,000	FFO(US3MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....
SWP: FWD 4.22%(3ML) 04/30/38.....	Bond Purchase	N/A.....	INTEREST..	CREDIT SUISSE FB INT....	12/22/2010	04/30/2038	12/28/2010	SALE.....	0	8,000,000	4.22%(US3MLIB).....	0	0	(83,000)	0	0	.....	.....0	0	0	(83,000)	0	0	100/100.....
SWP: FWD 4.22%(3ML) 04/30/38.....	Bond Purchase	N/A.....	INTEREST..	CREDIT SUISSE FB INT....	12/22/2010	04/30/2038	12/22/2010	SALE.....	0	5,000,000	4.22%(US3MLIB).....	0	0	(16,500)	0	0	.....	.....0	0	0	(16,500)	0	0	100/100.....
SWP: ZERO 5.52%(1ML) 12/31/14.....	Liability.....	N/A.....	INTEREST..	GOLDMAN SACHS CAPITA.....	11/06/2008	12/31/2014	04/08/2010	SALE.....	0	40,636,963	5.52%(US1MLIB).....	0	0	2,472,400	0	0	@.....	0	0	0	2,472,400	0	0	100/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....												2,441,562	0	117,080,043	35,785,669	0	XXX.....	0	0	1,058,633	114,638,480	0	0	XXX.....
Swaps - Hedging Effective - Foreign Exchange																								
CSWP: CHF 3.25%(USD 3ML) 07/11/12.....	Liability.....	N/A.....	CURRENCY	UNION BANK OF SWITZE....	06/06/2007	07/11/2012	11/08/2010	SALE.....	0	5,175,716	CHF 3.25%(US3MLIB)....	0	0	1,266,874	0	0	@.....	0	0	0	1,266,874	0	0	100/100.....
CSWP: CHF 3.25%(USD 3ML) 07/11/12.....	Liability.....	N/A.....	CURRENCY	UNION BANK OF SWITZE....	06/06/2007	07/11/2012	11/05/2010	SALE.....	0	18,785,222	CHF 3.25%(US3MLIB)....	0	0	4,626,259	0	0	@.....	0	0	0	4,626,259	0	0	100/100.....
CSWP:USD 5.19%(EUR 4.81%) 11/29/34.....	E756AAB4.....	D PART 1	CURRENCY	UNION BANK OF SWITZE....	08/18/2005	11/29/2034	04/20/2010	SALE.....	0	13,006,000	USD 5.19%(EUR 4.81%)	0	0	(1,260,754)	75,300	0	@.....	0	0	2,647,248	(1,260,754)	0	0	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....												0	0	4,632,379	75,300	0	XXX.....	0	0	0	4,632,379	0	0	XXX.....
Swaps - Hedging Effective - Total Return																								
SWP: CPI INDEX (1ML) 03/15/10.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	02/17/2005	03/15/2010	03/15/2010	MATURITY..	0	50,000,000	CPI(US1MLIB).....	0	0	0	0	0	@.....	0	0	0	0	0	0	100/100.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
SWP: CPI INDEX (3ML) 05/08/18.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	05/01/2008	05/08/2018	11/29/2010	SALE.....	0	2,900,000	CPI(US3MLIB).....	0	0	255,509	0	0	@	0	0	0	255,509	0	0	100/100.....
0889999. Total-Swaps-Hedging Effective-Total Return.....												0	0	255,509	0	0	XXX	0	0	0	255,509	0	0	XXX.....
0909999. Total-Swaps-Hedging Effective.....												2,441,562	0	121,967,931	35,860,969	0	XXX	0	2,647,248	1,058,633	119,526,369	0	0	XXX.....
Swaps - Hedging Other - Interest Rate																								
SWP: 3.69%(3ML) 08/11/40.....	Bond Portfolio	D PART 1	INTEREST.	JP MORGAN CHASE BANK	08/09/2010	08/11/2040	09/02/2010	SALE.....	0	200,000,000	3.69%(US3MLIB).....	0	0	13,802,296	472,704	0		0	0	0	13,802,296	0	0	2.....
SWP: 3.70%(3ML) 08/11/40.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	08/09/2010	08/11/2040	09/03/2010	SALE.....	0	250,000,000	3.70%(US3MLIB).....	0	0	8,985,817	614,183	0		0	0	0	8,985,817	0	0	2.....
SWP: 3.70%(3ML) 08/11/40.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	08/09/2010	08/11/2040	09/02/2010	SALE.....	0	200,000,000	3.70%(US3MLIB).....	0	0	13,326,935	473,065	0		0	0	0	13,326,935	0	0	2.....
SWP: 3.70%(3ML) 08/11/40.....	Bond Portfolio	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	08/09/2010	08/11/2040	09/02/2010	SALE.....	0	200,000,000	3.70%(US3MLIB).....	0	0	13,476,935	473,065	0		0	0	0	13,476,935	0	0	2.....
SWP: 3.71%(3ML) 08/11/40.....	Bond Portfolio	D PART 1	INTEREST.	UNION BANK OF SWITZE.	08/09/2010	08/11/2040	09/01/2010	SALE.....	0	200,000,000	3.71%(US3MLIB).....	0	0	18,573,837	401,163	0		0	0	0	18,573,837	0	0	2.....
SWP: 3.75%(3ML) 11/21/28.....	VAGLB Hedge	N/A.....	INTEREST.	BARCLAYS BANK PLC.....	11/19/2008	11/21/2028	11/18/2010	SALE.....	0	50,000,000	3.75%(US3MLIB).....	0	0	34,517	1,517,836	0		4,530,570	0	0	34,517	0	0	4.....
SWP: 3.83%(1ML) 11/15/16.....	OFFSET.....	OFFSET.	INTEREST.	MORGAN STANLEY CAP...	09/15/2008	11/15/2016	04/30/2010	SALE.....	0	100,000,000	3.83%(US1MLIB).....	0	0	4,893,426	1,226,464	0		(2,473,306)	0	0	4,893,426	0	0	1.....
SWP: 3ML(0.92%) 05/15/13.....	CUSIP.....	D PART 1	INTEREST.	BARCLAYS BANK PLC.....	08/16/2010	05/15/2013	08/17/2010	SALE.....	0	5,000,000	US3MLIB(0.92%).....	0	0	127	(127)	0		0	0	0	127	0	0	100/100.....
SWP: 4.22%(3ML) 11/10/28.....	VAGLB Hedge	N/A.....	INTEREST.	CITIBANK, N.A.....	11/06/2008	11/10/2028	11/18/2010	SALE.....	0	40,000,000	4.22%(US3MLIB).....	0	0	2,672,542	1,384,194	0		1,174,892	0	0	2,672,542	0	0	4.....
SWP: 4.39%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	INTEREST.	BARCLAYS BANK PLC.....	03/14/2008	06/16/2021	05/03/2010	SALE.....	0	93,000,000	4.39%(US3MLIB).....	0	0	4,791,973	1,322,933	0		(2,323,517)	0	0	4,791,973	0	0	1.....
SWP: 4.39%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	INTEREST.	BARCLAYS BANK PLC.....	03/14/2008	06/16/2021	05/03/2010	SALE.....	0	46,500,000	4.39%(US3MLIB).....	0	0	2,395,987	661,466	0		(1,161,758)	0	0	2,395,987	0	0	1.....
SWP: 4.48%(3ML) 05/23/26.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	09/15/2008	05/23/2026	04/30/2010	SALE.....	0	115,000,000	4.48%(US3MLIB).....	0	0	5,308,498	1,672,492	0		(1,051,371)	0	0	5,308,498	0	0	1.....
SWP: 4.57%(3ML) 11/15/41.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	09/15/2008	11/15/2041	05/03/2010	SALE.....	0	100,000,000	4.57%(US3MLIB).....	0	0	4,076,806	1,486,592	0		(813,573)	0	0	4,076,806	0	0	1.....
SWP: 4.58%(1ML) 10/15/16.....	OFFSET.....	OFFSET.	INTEREST.	UNION BANK OF SWITZE.	05/29/2008	10/15/2016	05/03/2010	SALE.....	0	50,000,000	4.58%(US1MLIB).....	0	0	4,664,983	747,358	0		(3,590,756)	0	0	4,664,983	0	0	1.....
SWP: 4.58%(1ML) 10/15/16.....	OFFSET.....	OFFSET.	INTEREST.	UNION BANK OF SWITZE.	05/29/2008	10/15/2016	05/03/2010	SALE.....	0	50,000,000	4.58%(US1MLIB).....	0	0	4,664,983	747,358	0		(3,590,756)	0	0	4,664,983	0	0	1.....
SWP: 4.58%(1ML) 12/10/16.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	05/29/2008	12/10/2016	04/29/2010	SALE.....	0	100,000,000	4.58%(US1MLIB).....	0	0	9,173,286	1,485,761	0		(7,159,718)	0	0	9,173,286	0	0	1.....
SWP: 4.58%(1ML) 12/10/16.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	05/29/2008	12/10/2016	05/03/2010	SALE.....	0	100,000,000	4.58%(US1MLIB).....	0	0	9,144,851	1,497,795	0		(7,159,718)	0	0	9,144,851	0	0	1.....
SWP: 4.58%(1ML) 01/15/16.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	05/29/2008	01/15/2016	04/29/2010	SALE.....	0	100,000,000	4.58%(US1MLIB).....	0	0	9,004,071	1,485,277	0		(7,156,966)	0	0	9,004,071	0	0	1.....
SWP: 4.59%(3ML) 06/13/16.....	OFFSET.....	OFFSET.	INTEREST.	MORGAN STANLEY CAP...	07/30/2008	06/13/2016	04/29/2010	SALE.....	0	122,000,000	4.59%(US3MLIB).....	0	0	10,770,852	1,806,814	0		(8,608,477)	0	0	10,770,852	0	0	1.....
SWP: 4.63%(1ML) 09/15/16.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	05/29/2008	09/15/2016	04/29/2010	SALE.....	0	100,000,000	4.63%(US1MLIB).....	0	0	9,467,582	1,500,629	0		(7,535,355)	0	0	9,467,582	0	0	1.....
SWP: 4.64%(1ML) 11/15/16.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	05/29/2008	11/15/2016	04/30/2010	SALE.....	0	73,116,000	4.64%(US1MLIB).....	0	0	7,192,717	1,109,226	0		(5,517,124)	0	0	7,192,717	0	0	1.....
SWP: 4.90%(3ML) 06/08/21.....	OFFSET.....	OFFSET.	INTEREST.	MORGAN STANLEY CAP...	07/30/2008	06/08/2021	05/03/2010	SALE.....	0	28,000,000	4.90%(US3MLIB).....	0	0	2,744,560	448,054	0		(2,040,964)	0	0	2,744,560	0	0	1.....
SWP: 4.91%(3ML) 06/06/21.....	OFFSET.....	OFFSET.	INTEREST.	MORGAN STANLEY CAP...	07/30/2008	06/06/2021	05/03/2010	SALE.....	0	64,750,000	4.91%(US3MLIB).....	0	0	6,438,894	1,038,451	0		(4,812,601)	0	0	6,438,894	0	0	1.....
SWP: 5.67%(3ML) 06/07/41.....	OFFSET.....	OFFSET.	INTEREST.	CREDIT SUISSE FB INT...	06/05/2006	06/07/2041	04/29/2010	SALE.....	0	50,000,000	5.67%(US3MLIB).....	0	0	6,270,218	925,257	0		(4,751,832)	0	(4,967,122)	6,270,218	0	0	1.....
SWP: BASIS 5YR-CMS(3ML) 04/01/10.....	Liability.....	N/A.....	INTEREST.	UNION BANK OF SWITZE.	09/19/2008	04/01/2010	04/01/2010	MATURITY..	0	6,000,000	CMSUSD5Y(US3MLIB)...	84,270	0	0	48,419	0		46,270	0	0	(84,270)	0	0	100/100.....
SWP: CALL 4.75%(1ML) 01/15/17.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT...	09/17/2008	01/15/2017	01/15/2010	SALE.....	0	4,500,000	4.75%(US1MLIB).....	27,638	0	(34,688)	7,800	0		3,455	0	(34,688)	(62,326)	0	0	97/100.....
SWP: CALL 4.75%(1ML) 08/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT...	09/17/2008	08/15/2016	02/15/2010	SALE.....	0	5,000,000	4.75%(US1MLIB).....	35,331	0	0	27,559	0		0	0	0	(35,331)	0	0	99/100.....
SWP: CALL 5.00%(1ML) 01/15/13.....	Liability.....	N/A.....	INTEREST.	JP MORGAN CHASE BANK	01/03/2008	01/15/2013	01/15/2010	SALE.....	0	3,200,000	5.00%(US1MLIB).....	0	0	0	5,205	0		(70,083)	0	0	0	0	0	95/95.....
SWP: CALL 5.00%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT...	09/17/2008	01/15/2016	01/15/2010	SALE.....	0	5,800,000	5.00%(US1MLIB).....	34,813	0	(64,738)	9,861	0		5,728	0	(64,738)	(99,551)	0	0	93/100.....
SWP: CALL 5.00%(1ML) 01/15/18.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT...	09/17/2008	01/15/2018	01/15/2010	SALE.....	0	3,000,000	5.00%(US1MLIB).....	(21,711)	0	(21,233)	4,937	0		680	0	(21,233)	478	0	0	87/100.....
SWP: CALL 5.00%(1ML) 02/15/19.....	Liability.....	N/A.....	INTEREST.	CREDIT SUISSE FB INT...	09/17/2008	02/15/2019	02/15/2010	SALE.....	0	6,600,000	5.00%(US1MLIB).....	53,115	0	0	38,188	0		0	0	0	(53,115)	0	0	96/100.....
SWP: CALL 5.50%(1ML) 01/15/16.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP...	12/02/2008	01/15/2016	01/15/2010	SALE.....	0	7,000,000	5.50%(US1MLIB).....	0	0	(13,982)	9,655	0		44,697	0	(13,982)	(13,982)	0	0	100/100.....
SWP: CALL 5.50%(1ML) 07/15/16.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP...	12/02/2008	07/15/2016	01/15/2010	SALE.....	0	3,000,000	5.50%(US1MLIB).....	0	0	125	4,161	0		26,906	0	125	125	0	0	100/100.....
SWP: CALL 6.00%(1ML) 07/15/15.....	Liability.....	N/A.....	INTEREST.	MORGAN STANLEY CAP...	12/02/2008	07/15/2015	01/15/2010	SALE.....	0	3,700,000	6.00%(US1MLIB).....	0	0	(7,833)	4,916	0		18,346	0	(7,833)	(7,833)	0	0	100/100.....
SWP: ZERO 4.92%(1ML) 09/13/45.....	OFFSET.....	OFFSET.	INTEREST.	DEUTSCHE BANK, AG.....	09/09/2005	09/13/2045	05/06/2010	SALE.....	0	25,000,000	4.92%(US1MLIB).....	0	0	9,588,038	516,452	0		(5,201,916)	0	2,584,124	9,588,038	0	0	1.....
SWP: ZERO 4.99%(1ML) 07/21/45.....	OFFSET.....	OFFSET.	INTEREST.	DEUTSCHE BANK, AG.....	07/19/2005	07/21/2045	05/04/2010	SALE.....	0	50,000,000	4.99%(US1MLIB).....	0	0	17,700,501	1,005,230	0		(10,766,894)	0	3,775,538	17,700,501	0	0	1.....
SWP: ZERO 5.02%(1ML) 07/28/35.....	OFFSET.....	OFFSET.	INTEREST.	DEUTSCHE BANK, AG.....	07/26/2005	07/28/2035	05/06/2010	SALE.....	0	50,000,000	5.02%(US1MLIB).....	0	0	15,191,684	1,068,058	0		(8,109,403)	0	2,744,151	15,191,684	0	0	1.....
SWP: ZERO 5.11%(1ML) 08/11/45.....	OFFSET.....	OFFSET.	INTEREST.	DEUTSCHE BANK, AG.....	08/09/2005	08/11/2045	05/04/2010	SALE.....	0	50,000,000	5.11%(US1MLIB).....	0	0	16,933,796	1,056,146	0		(11,387,915)	0	1,527,537	16,933,796	0	0	1.....
SWP: ZERO 5.58%(3ML) 10/12/24.....	OFFSET.....	OFFSET.	INTEREST.	DEUTSCHE BANK, AG.....	10/07/2004	10/12/2024	05/04/2010	SALE.....	0	25,000,000	5.58%(US3MLIB).....	0	0	5,156,350	613,963	0		(2,927,921)	0	(2,292,538)	5,156,350	0	0	1.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
								Indicate Exercise, Expiration, Maturity or or Sale			Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date		Number of Contracts	Notional Amount							Code							
SWP: ZERO 5.67%(3ML) 08/10/34.....	OFFSET.....	OFFSET.	INTEREST.	JP MORGAN CHASE BANK	08/06/2004	08/10/2034	05/06/2010	SALE.....	0	25,000,000	5.67%(US3MLIB).....	0	0	8,832,046	657,284	0		..(4,890,350)	0	(3,834,530)	8,832,046	0	0	1.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....												213,456	0	..245,136,756	29,575,844	0	XXX	(107,250,729)	0	(605,190)	244,923,300	0	0	XXX.....
Swaps - Hedging Other - Credit Default																								
CDS: AETNA INC PAY 0.21%.....	00817YAE8....	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	03/19/2007	06/20/2016	09/29/2010	SALE.....	0	16,000,000	credit event(0.21%).....	0	0	472,572	(25,147)	0		(349,162)	0	0	472,572	0	0	98/96.....
CDS: AMERISOURCEBERGEN PAY 0.59%.....	03073EAD7....	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	12/05/2006	09/20/2012	04/21/2010	SALE.....	0	5,000,000	credit event(0.59%).....	0	0	(9,238)	(9,424)	0		35,699	0	0	(9,238)	0	0	100/100.....
CDS: AMERISOURCEBERGEN PAY 0.61%.....	03073EAD7....	D PART 1	CREDIT.....	GOLDMAN SACHS CAPITA	12/05/2006	09/20/2012	04/21/2010	SALE.....	0	15,000,000	credit event(0.61%).....	0	0	(56,449)	(29,229)	0		117,354	0	0	(56,449)	0	0	100/100.....
CDS: AMERISOURCEBERGEN PAY 0.62%.....	03073EAD7....	D PART 1	CREDIT.....	MORGAN STANLEY CAP....	11/29/2006	09/20/2012	04/21/2010	SALE.....	0	10,000,000	credit event(0.62%).....	0	0	(25,618)	(19,806)	0		80,906	0	0	(25,618)	0	0	100/100.....
CDS: AMERISOURCEBERGEN PAY 0.79%.....	03073EAD7....	D PART 1	CREDIT.....	UNION BANK OF SWITZE.	08/28/2006	09/20/2012	04/22/2010	SALE.....	0	20,000,000	credit event(0.79%).....	0	0	(160,897)	(50,911)	0		250,372	0	0	(160,897)	0	0	100/100.....
CDS: BLOCK FINANCIAL PAY 3.15%.....	093662AD6....	D PART 1	CREDIT.....	MERRILL LYNCH INTL.....	01/08/2008	03/20/2013	10/21/2010	SALE.....	0	6,000,000	credit event(3.15%).....	0	0	677,100	0	0		0	0	0	677,100	0	0	100/100.....
CDS: BLOCK FINANCIAL PAY 3.15%.....	093662AD6....	D PART 1	CREDIT.....	MERRILL LYNCH INTL.....	01/08/2008	03/20/2013	10/21/2010	SALE.....	0	4,000,000	credit event(3.15%).....	0	0	451,400	0	0		0	0	0	451,400	0	0	100/100.....
CDS: BLOCK FINANCIAL PAY 3.15%.....	093662AD6....	D PART 1	CREDIT.....	MERRILL LYNCH INTL.....	01/08/2008	03/20/2013	10/21/2010	SALE.....	0	5,000,000	credit event(3.15%).....	0	0	576,750	0	0		0	0	0	576,750	0	0	100/100.....
CDS: BLOCK FINANCIAL PAY 3.15%.....	093662AD6....	D PART 1	CREDIT.....	MERRILL LYNCH INTL.....	01/08/2008	03/20/2013	10/20/2010	SALE.....	0	2,000,000	credit event(3.15%).....	0	0	210,700	0	0		0	0	0	210,700	0	0	100/100.....
CDS: BLOCK FINANCIAL PAY 3.15%.....	093662AD6....	D PART 1	CREDIT.....	MERRILL LYNCH INTL.....	01/08/2008	03/20/2013	10/20/2010	SALE.....	0	3,000,000	credit event(3.15%).....	0	0	286,050	(521,063)	0		1,725,150	0	0	286,050	0	0	100/100.....
CDS: CNDIAN NATL RESOURC PAY 0.54%.....	136385AH4....	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	12/11/2006	09/20/2016	09/02/2010	SALE.....	0	26,000,000	credit event(0.54%).....	0	0	947,471	(98,222)	0		(207,902)	0	0	947,471	0	0	98/98.....
CDS: CSX CORP PAY 0.35%.....	VARIOUS.....	D PART 1	CREDIT.....	UNION BANK OF SWITZE.	09/18/2007	03/20/2011	02/09/2010	SALE.....	0	6,200,000	credit event(0.35%).....	0	0	(3,332)	(2,532)	0		11,427	0	0	(3,332)	0	0	98/98.....
CDS: DJ CDX.NA.IG.14.V1 REC 1.00%.....	Bond Portfolio	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	06/24/2010	06/20/2015	10/13/2010	SALE.....	0	17,700,000	1.00%(credit event).....	0	(151,370)	89,429	56,542	0		0	0	0	240,798	0	0	100/100.....
CDS: DJ CDX.NA.IG.14.V1 REC 1.00%.....	Bond Portfolio	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	06/24/2010	06/20/2015	10/13/2010	SALE.....	0	60,000,000	1.00%(credit event).....	0	(513,118)	303,148	189,048	0		0	0	0	816,265	0	0	100/100.....
CDS: DJ CDX.NA.IG.14.V1 REC 1.00%.....	Bond Portfolio	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	06/24/2010	06/20/2015	09/10/2010	SALE.....	0	3,000,000	1.00%(credit event).....	0	(25,656)	(4,733)	9,452	0		0	0	0	20,923	0	0	100/100.....
CDS: DJ CDX.NA.IG.14.V1 REC 1.00%.....	Bond Portfolio	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	06/24/2010	06/20/2015	10/13/2010	SALE.....	0	24,300,000	1.00%(credit event).....	0	(207,813)	122,775	77,625	0		0	0	0	330,587	0	0	86/97.....
CDS: KINGFISHER PLC PAY 6.70%.....	OFFSET.....	OFFSET.	CREDIT.....	GOLDMAN SACHS CAPITA	11/19/2008	12/20/2010	12/20/2010	MATURITY..	0	15,000,000	credit event(6.70%).....	0	0	0	(988,250)	0		949,092	0	0	0	0	0	1.....
CDS: KINGFISHER PLC PAY 6.70%.....	OFFSET.....	OFFSET.	CREDIT.....	GOLDMAN SACHS CAPITA	11/19/2008	12/20/2010	12/20/2010	MATURITY..	0	15,000,000	credit event(6.70%).....	0	0	0	(988,250)	0		949,092	0	0	0	0	0	1.....
CDS: KINGFISHER PLC REC 1.00%.....	OFFSET.....	OFFSET.	CREDIT.....	JP MORGAN CHASE BANK	07/31/2009	12/20/2010	12/20/2010	MATURITY..	0	15,000,000	1.00%(credit event).....	114,316	0	0	147,500	0		(200)	0	0	(114,316)	0	0	1.....
CDS: KINGFISHER PLC REC 1.00%.....	OFFSET.....	OFFSET.	CREDIT.....	BARCLAYS BANK PLC.....	08/12/2009	12/20/2010	12/20/2010	MATURITY..	0	15,000,000	1.00%(credit event).....	58,695	0	0	147,500	0		(55,822)	0	0	(58,695)	0	0	1.....
CDS: MCKESSON CORP PAY 0.41%.....	58155QAA1....	D PART 1	CREDIT.....	JP MORGAN CHASE BANK	01/10/2007	03/20/2012	04/22/2010	SALE.....	0	7,400,000	credit event(0.41%).....	0	0	(15,204)	(9,776)	0		33,557	0	0	(15,204)	0	0	97/92.....
CDS: MCKESSON CORP PAY 0.41%.....	58155QAA1...	D PART 1	CREDIT.....	JP MORGAN CHASE BANK	01/10/2007	03/20/2012	04/22/2010	SALE.....	0	2,600,000	credit event(0.41%).....	0	0	(5,342)	(3,435)	0		11,790	0	0	(5,342)	0	0	90/90.....
CDS: NEXEN INC PAY 0.46%.....	65334HAC6....	D PART 1	CREDIT.....	BANK OF AMERICA, NA....	12/06/2006	12/20/2013	05/24/2010	SALE.....	0	12,000,000	credit event(0.46%).....	0	0	222,465	(22,387)	0		(66,607)	0	0	222,465	0	0	100/100.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/19/2009	06/20/2014	10/05/2010	SALE.....	0	2,500,000	credit event(2.25%).....	0	0	113,036	0	0		0	0	0	113,036	0	0	78/81.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7...	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/19/2009	06/20/2014	10/05/2010	SALE.....	0	2,500,000	credit event(2.25%).....	0	0	120,963	(87,500)	0		307,613	0	0	120,963	0	0	78/81.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7...	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/20/2009	06/20/2014	10/05/2010	SALE.....	0	1,813,000	credit event(2.25%).....	0	0	81,974	(29,688)	0		0	0	0	81,974	0	0	81/100.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7...	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/24/2009	06/20/2014	10/05/2010	SALE.....	0	1,800,000	credit event(2.25%).....	0	0	81,386	(31,500)	0		110,741	0	0	81,386	0	0	78/81.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7...	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/25/2009	06/20/2014	10/05/2010	SALE.....	0	2,800,000	credit event(2.25%).....	0	0	126,600	(49,000)	0		172,263	0	0	126,600	0	0	78/81.....
CDS: PACTIV CORP PAY 2.25%.....	880394AB7...	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/26/2009	06/20/2014	10/05/2010	SALE.....	0	900,000	credit event(2.25%).....	0	0	40,693	(14,738)	0		0	0	0	40,693	0	0	78/81.....
CDS: PACTIV CORP PAY 2.25%.....	VARIOUS.....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/19/2009	06/20/2014	10/05/2010	SALE.....	0	2,500,000	credit event(2.25%).....	0	0	113,036	0	0		0	0	0	113,036	0	0	80/82.....
CDS: PACTIV CORP PAY 2.25%.....	VARIOUS.....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/19/2009	06/20/2014	10/05/2010	SALE.....	0	2,500,000	credit event(2.25%).....	0	0	120,963	(87,500)	0		307,613	0	0	120,963	0	0	80/82.....
CDS: PACTIV CORP PAY 2.25%.....	VARIOUS.....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/24/2009	06/20/2014	10/05/2010	SALE.....	0	3,230,000	credit event(2.25%).....	0	0	146,042	(52,891)	0		0	0	0	146,042	0	0	80/82.....
CDS: PACTIV CORP PAY 2.25%.....	VARIOUS.....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/25/2009	06/20/2014	10/05/2010	SALE.....	0	1,800,000	credit event(2.25%).....	0	0	81,385	0	0		0	0	0	81,385	0	0	80/82.....
CDS: PACTIV CORP PAY 2.25%.....	VARIOUS.....	D PART 1	CREDIT.....	BARCLAYS BANK PLC.....	03/25/2009	06/20/202																		

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
CDS: UCGIM PAY 1.00%.....	90466GAC6.....	D PART 1	CREDIT.....	BANK OF AMERICA, NA.....	.05/12/2010	.12/20/2017	.12/07/2010	SALE.....	0	940,000	credit event(1.00%).....	0	79,500	130,870	(5,579)	0	.....	......0	0	0	51,371	0	0	100/100.....
CDS: UCGIM PAY 1.00%.....	90466GAC6.....	D PART 1	CREDIT.....	DEUTSCHE BANK, AG.....	.05/13/2010	.12/20/2017	.12/09/2010	SALE.....	0	345,000	credit event(1.00%).....	0	27,927	55,732	(2,559)	0	.....	......0	0	0	27,805	0	0	100/100.....
CDS: WAL-MART REC 1.00%.....	Bond Portfolio	D PART 1	CREDIT.....	DEUTSCHE BANK, AG.....	.06/28/2010	.09/20/2015	.06/30/2010	SALE.....	0	3,500,000	1.00%(credit event).....	0	97,479	91,815	680	0	.....	......0	0	0	(5,664)	0	0	98/98.....
0929999. Total-Swaps-Hedging Other-Credit Default.....												173,011	(534,304)	6,691,917	(2,816,249)	0	XXX	4,221,118	0	0	7,053,210	0	0	XXX.....
Swaps - Hedging Other - Foreign Exchange																								
CSWP: CHF 50.0%(USD 50.0%) 7/11/12.....	Liability.....	N/A.....	CURRENCY	UNION BANK OF SWITZE.....	.06/06/2007	.07/11/2012	.11/05/2010	SALE.....	0	3,757	CHF 50%(USD 50%).....	0	0	705	69	0	.....	......0	0	0	705	0	0	100/100.....
SWP: CURR BSKT FX(3ML) 03/03/10.....	Liability.....	N/A.....	CURRENCY	MERRILL LYNCH CAP SV.....	.08/28/2008	.03/03/2010	.03/03/2010	MATURITY..	0	22,300,000	CURR BSKT FX(US3ML)	0	0	0	14,914	0	.....	.....(24,547)	0	0	0	0	0	100/79.....
SWP: EUR FX(3ML) 06/04/10.....	Liability.....	N/A.....	CURRENCY	WACHOVIA BANK, N.A.....	.05/30/2008	.06/04/2010	.06/04/2010	MATURITY..	0	2,000,000	EUR FX(US3ML).....	0	0	0	411,713	0	.....	.....(1,700)	0	0	0	0	0	100/100.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....												0	0	705	426,696	0	XXX	(26,247)	0	0	705	0	0	XXX.....
Swaps - Hedging Other - Total Return																								
SWP: 1ML(TR EAFE IDX) 11/04/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BNP PARIBAS.....	.10/29/2009	.11/04/2010	.03/25/2010	SALE.....	0	102,540,713	US1MLIB(TR EAFE IDX).....	0	0	(42,848,032)	0	0	.....	......0	0	0	(42,848,032)	0	0	4.....
SWP: 1ML(TR EAFE IDX) 11/04/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BNP PARIBAS.....	.10/29/2009	.11/04/2010	.03/05/2010	SALE.....	0	47,459,287	US1MLIB(TR EAFE IDX).....	0	0	41,097,798	0	0	.....	.....2,118,632	0	0	41,097,798	0	0	4.....
SWP: 3ML(TR EAFE IDX) 09/24/10.....	VAGLB Hedge	N/A.....	EQ/IDX.....	BNP PARIBAS.....	.09/17/2009	.09/24/2010	.09/24/2010	MATURITY..	0	148,655,304	US3MLIB(TR EAFE IDX).....	0	0	(2,449,678)	0	0	.....	.....2,951,208	0	0	(2,449,678)	0	0	4.....
SWP: CPI INDEX (1ML) 02/15/10.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	.02/01/2005	.02/15/2010	.02/15/2010	MATURITY..	0	2,500,000	CPI(US1MLIB).....	0	0	0	2,120	0	.....	.....(1,852)	0	0	0	0	0	94/95.....
SWP: CPI INDEX (1ML) 03/15/10.....	Liability.....	N/A.....	CPI.....	BARCLAYS BANK PLC.....	.03/30/2005	.03/15/2010	.03/15/2010	MATURITY..	0	4,850,000	CPI(US1MLIB).....	0	0	0	34,459	0	.....	.....(33,997)	0	0	0	0	0	98/98.....
SWP: CPI INDEX (1ML) 04/15/10.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	.04/05/2005	.04/15/2010	.04/15/2010	MATURITY..	0	2,500,000	CPI(US1MLIB).....	0	0	0	25,567	0	.....	.....(25,834)	0	0	0	0	0	97/98.....
SWP: CPI INDEX (1ML) 04/15/10.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	.09/17/2008	.04/15/2010	.04/15/2010	MATURITY..	0	3,500,000	CPI(US1MLIB).....	0	2,406	0	18,044	0	.....	.....(14,662)	0	0	(2,406)	0	0	99/99.....
SWP: CPI INDEX (1ML) 05/15/10.....	Liability.....	N/A.....	CPI.....	JP MORGAN CHASE BANK.....	.05/02/2005	.05/15/2010	.05/15/2010	MATURITY..	0	2,650,000	CPI(US1MLIB).....	0	0	0	29,690	0	.....	.....(32,050)	0	0	0	0	0	86/99.....
SWP: CPI INDEX (1ML) 06/15/10.....	Liability.....	N/A.....	CPI.....	MERRILL LYNCH CAP SV.....	.06/14/2005	.06/15/2010	.06/15/2010	MATURITY..	0	4,250,000	CPI(US1MLIB).....	0	0	0	65,514	0	.....	.....(73,825)	0	0	0	0	0	97/98.....
0949999. Total-Swaps-Hedging Other-Total Return.....												2,406	0	(4,199,911)	175,392	0	XXX	4,887,620	0	0	(4,202,317)	0	0	XXX.....
0969999. Total-Swaps-Hedging Other.....												388,873	(534,304)	247,629,467	27,361,683	0	XXX	(98,168,237)	0	(605,190)	247,774,898	0	0	XXX.....
Swaps - Replications - Credit Default																								
CDS: FTD_05-02 REC 0.81%.....	.....	.....	CREDIT.....	MORGAN STANLEY CAP... ..	.09/07/2005	.12/20/2010	.12/20/2010	MATURITY..	0	25,000,000	0.81%(credit event).....	0	0	0	197,896	0	.....	......0	0	0	0	0	0	.....
CDS: FTD_05-05 REC 0.72%.....	.....	.....	CREDIT.....	MERRILL LYNCH INTL.....	.10/25/2005	.12/20/2010	.12/20/2010	MATURITY..	0	25,000,000	0.72%(credit event).....	0	0	0	177,000	0	.....	......0	0	0	0	0	0	.....
CDS: GOODRICH CORP REC 1.00%.....	.....	.....	CREDIT.....	BANK OF AMERICA, NA....	.07/06/2010	.09/20/2015	.09/02/2010	SALE.....	0	6,000,000	1.00%(credit event).....	0	0	94,459	130,208	9,850	0	0	0	0	35,749	0	0	.....
CDS: GOODRICH CORP REC 1.00%.....	.....	.....	CREDIT.....	BANK OF AMERICA, NA....	.07/06/2010	.09/20/2015	.08/26/2010	SALE.....	0	14,000,000	1.00%(credit event).....	0	0	220,405	283,983	22,983	0	0	0	0	63,578	0	0	.....
0989999. Total-Swaps-Replications-Credit Default.....												0	314,865	414,191	407,729	0	XXX	0	0	0	99,327	0	0	XXX.....
1029999. Total-Swaps-Replications.....												0	314,865	414,191	407,729	0	XXX	0	0	0	99,327	0	0	XXX.....
Swaps - Other - Foreign Exchange																								
CSWP: CHF 50.0%(USD 50.0%) 7/11/12.....	.....	.....	.....	UNION BANK OF SWITZE.....	.06/06/2007	.07/11/2012	.11/08/2010	SALE.....	0	1,035	CHF 50%(USD 50%).....	0	0	186	33	0	.....	......0	0	0	186	0	0	100/100.....
1119999. Total-Swaps-Other-Foreign Exchange.....												0	0	186	33	0	XXX	0	0	0	186	0	0	XXX.....
1149999. Total-Swaps-Other.....												0	0	186	33	0	XXX	0	0	0	186	0	0	XXX.....
1159999. Total-Swaps-Interest Rate.....												2,655,018	0	362,216,798	65,361,513	0	XXX	(107,250,729)	0	453,443	359,561,780	0	0	XXX.....
1169999. Total-Swaps-Credit Default.....												173,011	(219,440)	7,106,108	(2,408,520)	0	XXX	4,221,118	0	0	7,152,537	0	0	XXX.....
1179999. Total-Swaps-Foreign Exchange.....												0	0	4,633,270	502,028	0	XXX	(26,247)	2,647,248	0	4,633,270	0	0	XXX.....
1189999. Total-Swaps-Total Return.....												2,406	0	(3,944,402)	175,392	0	XXX	4,887,620	0	0	(3,946,808)	0	0	XXX.....
1209999. Total-Swaps.....												2,830,435	(219,440)	370,011,775	63,630,414	0	XXX	(98,168,237)	2,647,248	453,443	367,400,779	0	0	XXX.....
Forwards - Hedging Other																								
FRA: 0.24%(1ML) 03/08/10.....	Bond Purchase	N/A.....	INTEREST.....	JP MORGAN CHASE BANK.....	.01/05/2010	.03/08/2010	.02/04/2010	SALE.....	0	500,000,000	0.24%(US1MLIB).....	0	0	3,398	0	0	.....	......0	0	0	3,398	0	0	87/87.....
FRA: 0.26%(1ML) 04/07/10.....	Bond Purchase	N/A.....	INTEREST.....	JP MORGAN CHASE BANK.....	.01/05/2010	.04/07/2010	.03/05/2010	SALE.....	0	500,000,000	0.26%(US1MLIB).....	0	0	11,598	0	0	.....	......0	0	0	11,598	0	0	87/87.....
FRA: 0.28%(1ML) 05/07/10.....	Bond Purchase	N/A.....	INTEREST.....	JP MORGAN CHASE BANK.....	.01/05/2010	.05/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.28%(US1MLIB).....	0	0	10,923	0	0	.....	......0	0	0	10,923	0	0	87/87.....
FRA: 0.32%(1ML) 06/07/10.....	Bond Purchase	N/A.....	INTEREST.....	JP MORGAN CHASE BANK.....	.01/05/2010	.06/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.32%(US1MLIB).....	0	0	18,746	0	0	.....	......0	0	0	18,746	0	0	87/87.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
FRA: 0.37%(1ML) 07/07/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.07/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.37%(US1MLIB).....	0	0	29,081	0	0	.....	.....0	0	0	29,081	0	0	87/87.....
FRA: 0.47%(1ML) 08/09/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.08/09/2010	.03/29/2010	SALE.....	0	500,000,000	0.47%(US1MLIB).....	0	0	61,911	0	0	.....	.....0	0	0	61,911	0	0	87/87.....
FRA: 0.59%(1ML) 09/07/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.09/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.59%(US1MLIB).....	0	0	82,278	0	0	.....	.....0	0	0	82,278	0	0	87/87.....
FRA: 0.71%(1ML) 10/07/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.10/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.71%(US1MLIB).....	0	0	115,260	0	0	.....	.....0	0	0	115,260	0	0	87/87.....
FRA: 0.83%(1ML) 11/08/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.11/08/2010	.03/29/2010	SALE.....	0	500,000,000	0.83%(US1MLIB).....	0	0	147,533	0	0	.....	.....0	0	0	147,533	0	0	87/87.....
FRA: 0.96%(1ML) 12/07/10.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.12/07/2010	.03/29/2010	SALE.....	0	500,000,000	0.96%(US1MLIB).....	0	0	148,647	0	0	.....	.....0	0	0	148,647	0	0	87/87.....
FRA: 1.17%(1ML) 01/07/11.....	Bond Purchase	N/A.....	INTEREST.	JP MORGAN CHASE BANK	.01/05/2010	.01/07/2011	.03/29/2010	SALE.....	0	500,000,000	1.17%(US1MLIB).....	0	0	175,621	0	0	.....	.....0	0	0	175,621	0	0	87/87.....
12229999. Total-Forwards-Hedging Other.....												0	0	804,996	0	0	XXX	0	0	0	804,996	0	0	XXX.....
1269999. Total-Forwards.....												0	0	804,996	0	0	XXX	0	0	0	804,996	0	0	XXX.....
1399999. Total-Hedging Effective.....												2,441,562	0	..121,967,931	35,860,969	0	XXX	0	2,647,248	1,058,633	119,526,369	0	0	XXX.....
1409999. Total-Hedging Other.....												..386,356,728	...(534,304)	..271,663,429	27,609,400	0	XXX	230,552,889	0	..(605,190)	(114,158,994)	0	0	XXX.....
1419999. Total-Replication.....												0	..314,865	414,191	..407,729	0	XXX	0	0	0	99,327	0	0	XXX.....
1439999. Total-Other.....												0	0	186	33	0	XXX	0	0	0	186	0	0	XXX.....
1449999. TOTAL.....												..388,798,290	...(219,440)	..394,045,737	63,878,130	0	XXX	230,552,889	2,647,248	...453,443	...5,466,887	0	0	XXX.....

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's variable annuity macro hedge program. The objective of the hedge is to partially offset the statutory reserve impact of equity, foreign currency and /or interest rate risk exposures associated with certain variable annuity rider liabilities. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit "GMWB" rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability is contained within specified ranges. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notinoal Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
Long Futures																			
Hedging Other																			
USH1.....	473	473,000	MAR US LONG BOND.....	VAGLB Hedge.....	N/A.....	INTEREST...	.03/22/2011.	Chicago BoardofTrade.....	.11/23/2010.	127.2677	122.1250	(2,432,497)	0	(2,432,497)	(2,432,497)	0	0	1,300,750	4.....
12829999. Total-Long Futures-Hedging Other.....													0	(2,432,497)	(2,432,497)	0	0	1,300,750	XXX.....
13299999. Total-Long Futures.....													0	(2,432,497)	(2,432,497)	0	0	1,300,750	XXX.....
Short Futures																			
Hedging Other																			
EDH1.....	(550)	(1,375,000)	MAR 90 DAY EURODOLLAR.....	VAGLB Hedge.....	N/A.....	INTEREST...	.03/14/2011.	Chicago Mercantile E.....	.10/23/2009.	97.8839	99.6350	(2,407,763)	0	(2,407,763)	(2,151,875)	0	0	357,500	4.....
EDH2.....	(275)	(687,500)	MAR 90 DAY EURODOLLAR.....	VAGLB Hedge.....	N/A.....	INTEREST...	.03/19/2012.	Chicago Mercantile E.....	.10/23/2009.	96.7239	99.0500	(1,599,194)	0	(1,599,194)	(1,584,688)	0	0	206,250	4.....
NQH1.....	(1,000)	(20,000)	MAR NASDAQ 100 E-MINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.03/18/2011.	Chicago Mercantile E.....	.12/13/2010.	2,215.1175	2,216.0000	(17,650)	0	(17,650)	(17,650)	0	0	2,800,000	4.....
13429999. Total-Short Futures-Hedging Other.....													0	(4,024,606)	(3,754,213)	0	0	3,363,750	XXX.....
13899999. Total-Short Futures.....													0	(4,024,606)	(3,754,213)	0	0	3,363,750	XXX.....
14099999. Total-Hedging Other.....													0	(6,457,103)	(6,186,710)	0	0	4,664,500	XXX.....
14499999. TOTAL.....													0	(6,457,103)	(6,186,710)	0	0	4,664,500	XXX.....

E20

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit "GMWB" rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability is contained within specified ranges. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.

Broker Name	Net Cash Deposits
Brokers	
	0
Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
Long Futures																		
Hedging Other																		
ESH0.....	4,435	221,750	MAR S&P500 EMINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.03/19/2010	Chicago Mercantile E.....	.12/28/2009	1,112.5200	.03/19/2010	1,114.7200	SALE.....	0	1,131,590	0	0	4.....
ESZ0.....	25	1,250	DEC S&P500 EMINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.12/17/2010	Chicago Mercantile E.....	.11/29/2010	1,152.8200	.12/14/2010	1,209.7400	SALE.....	0	71,148	0	0	4.....
NQH0.....	1,500	30,000	MAR NASDAQ 100 E-MINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.03/19/2010	Chicago Mercantile E.....	.12/28/2009	1,814.9300	.03/19/2010	1,858.3200	SALE.....	0	(12,755)	0	0	4.....
USH0.....	556	556,000	MAR US LONG BOND.....	VAGLB Hedge.....	N/A.....	INTEREST.....	.03/22/2010	Chicago BoardofTrade.....	.11/23/2009	120.0100	.02/23/2010	117.3400	SALE.....	0	1,093,474	0	0	4.....
USM0.....	536	536,000	JUN US LONG BOND.....	VAGLB Hedge.....	N/A.....	INTEREST.....	.06/21/2010	Chicago BoardofTrade.....	.02/23/2010	115.8800	.05/26/2010	125.1100	SALE.....	0	4,950,664	0	0	4.....
USU0.....	498	498,000	SEP US LONG BOND.....	VAGLB Hedge.....	N/A.....	INTEREST.....	.09/21/2010	Chicago BoardofTrade.....	.05/26/2010	139.7100	.08/24/2010	150.6900	SALE.....	0	5,465,400	0	0	4.....
USZ0.....	491	491,000	DEC US LONG BOND.....	VAGLB Hedge.....	N/A.....	INTEREST.....	.12/22/2010	Chicago BoardofTrade.....	.08/24/2010	146.1900	.11/23/2010	140.5800	SALE.....	0	(2,752,399)	0	0	4.....
12829999. Total-Long Futures-Hedging Other.....														0	9,947,122	0	0	XXX.....
13299999. Total-Long Futures.....														0	9,947,122	0	0	XXX.....
Short Futures																		
Hedging Other																		
EDH0.....	(1,250)	(3,125,000)	MAR 90 DAY EURODOLLAR.....	VAGLB Hedge.....	N/A.....	INTEREST.....	.03/15/2010	Chicago Mercantile E.....	.10/23/2009	99.4200	.03/15/2010	99.7400	EXPIRATION.....	0	(304,375)	0	0	4.....
ESM0.....	(2,750)	(137,500)	JUN S&P500 EMINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.06/18/2010	Chicago Mercantile E.....	.05/18/2010	1,151.5300	.06/14/2010	1,123.9500	SALE.....	0	3,792,215	0	0	4.....
ESU0.....	(2,500)	(125,000)	SEP S&P500 EMINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.09/17/2010	Chicago Mercantile E.....	.08/16/2010	1,082.8400	.09/09/2010	1,110.5200	SALE.....	0	(3,460,750)	0	0	4.....
ESZ0.....	(1,000)	(50,000)	DEC S&P500 EMINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.12/17/2010	Chicago Mercantile E.....	.09/09/2010	1,152.8200	.11/29/2010	1,267.3900	SALE.....	0	(5,728,451)	0	0	4.....
NQM0.....	(1,200)	(24,000)	JUN NASDAQ 100 E-MINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.06/18/2010	Chicago Mercantile E.....	.04/22/2010	1,975.0000	.06/14/2010	1,844.1300	SALE.....	0	3,140,810	0	0	4.....
NQU0.....	(1,700)	(34,000)	SEP NASDAQ 100 E-MINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.09/17/2010	Chicago Mercantile E.....	.08/16/2010	1,834.7000	.09/09/2010	1,877.6300	SALE.....	0	(1,459,608)	0	0	4.....
NQZ0.....	(1,700)	(34,000)	DEC NASDAQ 100 E-MINI.....	VAGLB Hedge.....	N/A.....	EQ/IDX.....	.12/17/2010	Chicago Mercantile E.....	.09/09/2010	1,874.7900	.12/13/2010	2,158.5400	SALE.....	0	(9,647,420)	0	0	4.....
USU0.....	(12,698)	(12,698,000)	SEP US LONG BOND.....	Bond Portfolio.....	D PART 1.....	INTEREST.....	.09/21/2010	Chicago BoardofTrade.....	.08/09/2010	139.7100	.08/25/2010	146.9400	SALE.....	0	(91,755,272)	0	0	96/96.....
USZ0.....	(12,527)	(12,527,000)	DEC US LONG BOND.....	Bond Portfolio.....	D PART 1.....	INTEREST.....	.12/22/2010	Chicago BoardofTrade.....	.08/25/2010	146.1900	.09/03/2010	143.4800	SALE.....	0	33,876,437	0	0	96/96.....
13429999. Total-Short Futures-Hedging Other.....														0	(71,546,414)	0	0	XXX.....
13899999. Total-Short Futures.....														0	(71,546,414)	0	0	XXX.....
14099999. Total-Hedging Other.....														0	(61,599,292)	0	0	XXX.....
14499999. TOTAL.....														0	(61,599,292)	0	0	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit "GMWB" rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability is contained within specified ranges. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.

Broker Name	Net Cash Deposits
Brokers	
.....	0
Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	XXX.....	0	0	0	0	0	0	4,664,500	4,664,500
NAIC 1 Designation											
BARCLAYS BANK PLC.....	...Y.....	...Y.....	0	27,672,364	(116,466,083)	0	40,599,971	(119,506,696)	0	253,884,714	165,090,995
BNP PARIBAS.....	...Y.....	...Y.....	0	271,583	0	271,583	271,583	0	271,583	1,608,326	1,608,326
BANK OF AMERICA, N.A.....	...Y.....	...Y.....	0	12,586,566	(11,681,403)	905,163	13,335,748	(17,642,399)	0	613,708,017	613,708,017
CITIBANK, N.A.....	...Y.....	...Y.....	0	398,866	(67,359,804)	0	4,549,206	(79,175,440)	0	413,121,153	346,160,215
CREDIT SUISSE FIRST BOSTON INTL.....	...Y.....	...Y.....	0	9,230,899	(35,928,847)	0	27,702,972	(52,374,225)	0	727,087,980	700,390,032
DEUTSCHE BANK, AG.....	...Y.....	...Y.....	0	55,008,582	(144,454,096)	0	72,166,813	(141,327,909)	0	113,541,877	24,096,363
GOLDMAN SACHS BANK U.....	...Y.....	...Y.....	0	10,901,978	(36,460,752)	0	16,364,656	(36,460,752)	0	73,044,973	47,486,199
GOLDMAN SACHS & CO INTERNATIONAL.....	...Y.....	...Y.....	0	7,038,939	0	7,038,939	7,038,939	0	7,038,939	0	0
HSBC BANK USA.....	...Y.....	...Y.....	0	0	(3,013,292)	0	0	(3,362,458)	0	1,556,774	0
JP MORGAN CHASE BANK.....	...Y.....	...Y.....	12,582,528	119,167,299	(94,563,368)	12,021,403	123,028,854	(99,702,316)	10,744,010	648,756,436	648,756,436
MERRILL LYNCH CAPITAL SERVICES, INC.....	...Y.....	...Y.....	0	9,944,942	(43,205,804)	0	12,360,221	(43,367,826)	0	6,464,543	0
MERRILL LYNCH INTERNATIONAL.....	...Y.....	...Y.....	0	0	(5,621,237)	0	0	(5,621,237)	0	452,437	0
MORGAN STANLEY CAPITAL SERVICES, IN.....	...Y.....	...Y.....	16,013,616	22,277,174	(1,679,993)	4,583,565	25,565,487	(9,311,723)	240,148	242,097,080	242,097,080
ROYAL BANK OF SCOTLAND, PLC.....	...Y.....	...Y.....	0	8,341,615	(8,836,758)	0	10,455,961	(10,690,672)	0	15,639,806	15,144,663
UNION BANK OF SWITZERLAND, AG.....	...Y.....	...Y.....	0	56,279,060	(63,478,668)	0	65,980,555	(70,697,446)	0	135,689,932	128,490,324
WELLS FARGO BANK.....	...Y.....	...Y.....	3,200,000	3,212,317	0	12,317	3,212,317	0	12,317	144,195	144,195
0299999. Total NAIC 1 Designation.....			31,796,144	342,332,184	(632,750,105)	24,832,970	422,633,283	(689,241,099)	18,306,997	3,246,798,243	2,933,172,845
0899999. Totals.....			31,796,144	342,332,184	(632,750,105)	24,832,970	422,633,283	(689,241,099)	18,306,997	3,251,462,743	2,937,837,345

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America N.A. (Hartford).....	Springfield, MA.....	0.000	0	0	789,266	XXX
Bank of America N.A. (Hartford).....	Springfield, MA.....	0.000	0	0	35,272,388	XXX
JPMorgan Chase Bank - GB.....	London, England.....	0.000	(555)	0	2,168,047	XXX
JPMorgan Chase Bank - GB.....	London, England.....	0.000	0	0	14,089,489	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	1,051,514	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	4,023,357	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	9,271,667	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	618,513	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	340,529	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	372,175	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	0.000	0	0	364,012	XXX
RBC Dexia Investor Services.....	Toronto, Canada.....	0.000	0	0	308,913	XXX
RBC Dexia Investor Services.....	Toronto, Canada.....	0.000	0	0	316,606	XXX
Royal Bank of Canada, Payment Center.....	Toronto, Canada.....	0.000	2,275	0	568,926	XXX
State Steet Bank and Trust Company.....	Boston, MA.....	0.000	0	0	392,524	XXX
Wells Fargo Bank Minnesota, National Association.....	Minneapolis, MN.....	0.000	0	0	12,245,000	XXX
Wells Fargo Bank, N.A.....	San Francisco, CA.....	0.000	0	0	1,695,295	XXX
0199998. Deposits in.....152 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX.....	XXX.....	(2,034)	0	766,300	XXX..
0199999. Total - Open Depositories.....	.XXX.....	XXX.....	(314)	0	84,654,521	XXX..
0399999. Total Cash on Deposit.....	.XXX.....	XXX.....	(314)	0	84,654,521	XXX..
0599999. Total Cash.....	.XXX.....	XXX.....	(314)	0	84,654,521	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	55,126,866	4. April.....	52,805,516	7. July.....	67,244,842	10. October.....	74,568,437
2. February.....	58,956,313	5. May.....	63,768,357	8. August.....	51,040,272	11. November.....	65,317,437
3. March.....	70,907,564	6. June.....	52,636,531	9. September.....	53,579,867	12. December.....	84,654,521

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Sweep Accounts							
Fidelity Institutional Money Market Government Portfolio - Class I (0057).....		12/31/2010	0.060	01/01/2011	14,356	0	576
8499999. Total - Sweep Accounts.....					14,356	0	576
8699999. Total - Cash Equivalents.....					14,356	0	576

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			.0	.0	.0	.0
2. Alaska.....	AK			.0	.0	.0	.0
3. Arizona.....	AZ			.0	.0	.0	.0
4. Arkansas.....	AR	B...	LIFE INSURANCE	.0	.0	.111,144	.123,913
5. California.....	CA	B...	LIFE INSURANCE	.0	.0	.109,981	.114,142
6. Colorado.....	CO			.0	.0	.0	.0
7. Connecticut.....	CT	B...	LIFE INSURANCE	.2,349,593	.2,438,492	.0	.0
8. Delaware.....	DE			.0	.0	.0	.0
9. District of Columbia.....	DC			.0	.0	.0	.0
10. Florida.....	FL			.0	.0	.0	.0
11. Georgia.....	GA	B...	LIFE INSURANCE	.0	.0	.59,990	.62,259
12. Hawaii.....	HI			.0	.0	.0	.0
13. Idaho.....	ID			.0	.0	.0	.0
14. Illinois.....	IL			.0	.0	.0	.0
15. Indiana.....	IN			.0	.0	.0	.0
16. Iowa.....	IA			.0	.0	.0	.0
17. Kansas.....	KS			.0	.0	.0	.0
18. Kentucky.....	KY			.0	.0	.0	.0
19. Louisiana.....	LA			.0	.0	.0	.0
20. Maine.....	ME			.0	.0	.0	.0
21. Maryland.....	MD			.0	.0	.0	.0
22. Massachusetts.....	MA	B...	LIFE INSURANCE	.0	.0	.114,980	.119,330
23. Michigan.....	MI			.0	.0	.0	.0
24. Minnesota.....	MN			.0	.0	.0	.0
25. Mississippi.....	MS			.0	.0	.0	.0
26. Missouri.....	MO			.0	.0	.0	.0
27. Montana.....	MT			.0	.0	.0	.0
28. Nebraska.....	NE			.0	.0	.0	.0
29. Nevada.....	NV			.0	.0	.0	.0
30. New Hampshire.....	NH			.0	.0	.0	.0
31. New Jersey.....	NJ			.0	.0	.0	.0
32. New Mexico.....	NM	B...	LIFE INSURANCE	.0	.0	.139,976	.145,272
33. New York.....	NY			.0	.0	.0	.0
34. North Carolina.....	NC	B...	LIFE INSURANCE	.0	.0	.429,422	.478,756
35. North Dakota.....	ND			.0	.0	.0	.0
36. Ohio.....	OH			.0	.0	.0	.0
37. Oklahoma.....	OK			.0	.0	.0	.0
38. Oregon.....	OR			.0	.0	.0	.0
39. Pennsylvania.....	PA			.0	.0	.0	.0
40. Rhode Island.....	RI			.0	.0	.0	.0
41. South Carolina.....	SC			.0	.0	.0	.0
42. South Dakota.....	SD			.0	.0	.0	.0
43. Tennessee.....	TN			.0	.0	.0	.0
44. Texas.....	TX			.0	.0	.0	.0
45. Utah.....	UT			.0	.0	.0	.0
46. Vermont.....	VT			.0	.0	.0	.0
47. Virginia.....	VA			.0	.0	.0	.0
48. Washington.....	WA			.0	.0	.0	.0
49. West Virginia.....	WV			.0	.0	.0	.0
50. Wisconsin.....	WI			.0	.0	.0	.0
51. Wyoming.....	WY			.0	.0	.0	.0
52. American Samoa.....	AS			.0	.0	.0	.0
53. Guam.....	GU			.0	.0	.0	.0
54. Puerto Rico.....	PR			.0	.0	.0	.0
55. US Virgin Islands.....	VI			.0	.0	.0	.0
56. Northern Mariana Islands.....	MP			.0	.0	.0	.0
57. Canada.....	CN			.0	.0	.0	.0
58. Aggregate Alien and Other.....	OT	...XXX	XXX	.0	.0	.0	.0
59. Total.....	XXX		XXX	.2,349,593	.2,438,492	.965,492	.1,043,673
DETAILS OF WRITE-INS							
5801.				.0	.0	.0	.0
5802.				.0	.0	.0	.0
5803.				.0	.0	.0	.0
5898. Summary of remaining write-ins for line 58 from overflow page.....	...XXX		XXX	.0	.0	.0	.0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX		XXX	.0	.0	.0	.0