SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
U.S. Government - Issuer Obligations																					
31398A P7 1	FANNIE MAE		..		1	4,003,200	100.527	4,021,064	4,000,000	4,000,716	0	(1,494)	0	0	1.250	1.212	JD	1,250	50,000	04/19/2010	06/22/2012
3137EA AG 4	FHLMC REFERENCE NOTE		..		1	1,793,120	119.251	2,086,887	1,750,000	1,772,510	0	(4,287)	0	0	5.500	5.178	JJ	43,580	96,250	08/21/2006	07/18/2016
31358D JP 0	FNMA		..		1	375,610	38.179	425,697	1,115,000	380,342	0	4,732	0	0	0.000	4.256	MAT	0	0	09/09/2011	07/15/2037
31359M EU 3	FNMA BENCHMARK NOTE		..		1	1,734,075	140.787	2,111,801	1,500,000	1,708,574	0	(7,371)	0	0	6.250	5.039	MN	11,979	93,750	04/18/2008	05/15/2029
742651 CW 0	PRIVATE EXPORT FUNDING		..		1	654,745	102.039	637,746	625,000	628,238	0	(8,531)	0	0	5.685	4.271	MN	4,540	35,531	06/03/2010	05/15/2012
742651 CY 6	PRIVATE EXPORT FUNDING CORPORATION		..		1	966,582	107.080	963,720	900,000	927,041	0	(16,024)	0	0	4.974	3.060	FA	16,912	44,766	06/19/2009	08/15/2013
83162C NC 3	SBAP_03-20G		..		1FE	2,793,970	107.912	3,172,640	2,940,031	2,867,974	0	(577)	0	0	4.350	5.542	JJ	63,946	124,867	10/30/2006	07/01/2023
83162C SK 0	SBAP_09-20C		..		1FE	2,323,949	109.596	2,546,948	2,323,949	2,323,949	0	0	0	0	4.660	4.660	MS	36,099	106,086	03/03/2009	03/01/2029
83162C SL 8	SBAP_09-20D		..		1FE	6,044,893	108.414	6,553,528	6,044,893	6,044,893	0	0	0	0	4.310	4.310	AO	65,134	252,736	04/07/2009	04/01/2029
83162C TB 9	SBAP_10-20B		..		1FE	9,086,975	107.758	9,791,972	9,086,975	9,086,975	0	0	0	0	4.140	4.140	FA	156,750	372,420	02/09/2010	02/01/2030
83162C TD 5	SBAP_10-20C		..		1FE	3,500,366	107.804	3,773,520	3,500,366	3,500,366	0	0	0	0	4.190	4.190	MS	48,888	145,946	03/09/2010	03/01/2030
83162C TE 3	SBAP_10-20D		..		1	1FE	3,516,889	108.940	3,831,302	3,516,889	3,516,889	0	0	0	0	4.360	4.360	AO	38,334	152,659	04/06/2010	04/01/2030
83162C TG 8	SBAP_10-20E		..		1FE	32,620,491	107.443	35,048,460	32,620,491	32,620,491	0	0	0	0	4.110	4.110	MN	223,450	1,324,868	05/04/2010	05/01/2030
83162C TH 6	SBAP_10-20F		..		1	1FE	8,568,230	106.771	9,148,371	8,568,230	8,568,230	0	0	0	0	3.880	3.880	JD	199,577	166,420	06/08/2010	06/01/2030
83162C TK 9	SBAP_10-20G		..		1FE	26,489,226	106.361	28,174,218	26,489,226	26,489,226	0	0	0	0	3.800	3.800	JJ	503,295	966,401	07/06/2010	07/01/2030
83162C TL 7	SBAP_10-20H		..		1FE	11,501,855	106.134	12,207,357	11,501,855	11,501,855	0	0	0	0	3.520	3.520	FA	168,694	389,994	08/03/2010	08/01/2030
83162C TN 3	SBAP_10-20I		..		1FE	16,337,495	104.987	17,152,311	16,337,495	16,337,495	0	0	0	0	3.210	3.210	MS	174,811	498,793	09/07/2010	09/01/2030
83162C TP 8	SBAP_10-20J		..		1FE	4,780,022	103.015	4,924,154	4,780,022	4,780,022	0	0	0	0	3.110	3.110	AO	37,165	142,921	10/05/2010	10/01/2030
83162C TR 4	SBAP_10-20K		..		1FE	476,820	104.218	496,930	476,820	476,820	0	0	0	0	3.250	3.250	MN	2,583	14,705	11/09/2010	11/01/2030
83162C UA 9	SBAP_11-20E		..		1FE	11,784,580	107.266	12,640,836	11,784,580	11,784,580	0	0	0	0	3.790	3.790	MN	74,439	210,911	05/03/2011	05/01/2031
83162C UD 3	SBAP_11-20G		..		1FE	5,000,000	105.914	5,295,690	5,000,000	5,000,000	0	0	0	0	3.740	3.740	JJ	87,267	0	07/05/2011	07/01/2031
83162C UH 4	SBAP_11-20J		..		1FE	6,000,000	102.572	6,154,295	6,000,000	6,000,000	0	0	0	0	2.760	2.760	AO	36,340	0	10/04/2011	10/01/2031
912810 EV 6	TREASURY BOND		..		1	3,854,076	154.000	4,196,500	2,725,000	3,776,935	0	(60,167)	0	0	6.875	3.327	FA	70,763	187,344	09/16/2010	08/15/2025
912810 EW 4	TREASURY BOND		..		1	907,053	144.125	1,116,969	775,000	879,667	0	(5,132)	0	0	6.000	4.682	FA	17,564	46,500	01/12/2006	02/15/2026
912810 FT 0	TREASURY BOND		..		1	247,334	130.859	327,149	250,000	247,527	0	55	0	0	4.500	4.568	FA	4,249	11,250	04/18/2008	02/15/2036
912810 QK 7	TREASURY BOND		..		1	15,784,773	119.875	18,494,315	15,428,000	15,776,636	0	(6,711)	0	0	3.875	3.745	FA	225,813	597,835	10/12/2010	08/15/2040
912810 QK 7	TREASURY BOND	M	..		1	96,758,978	119.875	113,368,185	94,572,000	96,709,104	0	(41,137)	0	0	3.875	3.745	FA	1,384,208	3,664,665	10/12/2010	08/15/2040
912810 QN 1	TREASURY BOND		..		1	152,411	137.813	201,206	146,000	152,333	0	(78)	0	0	4.750	4.482	FA	2,619	3,468	04/04/2011	02/15/2041
912810 QS 0	TREASURY BOND		..		1	14,299,928	117.609	15,283,342	12,995,000	14,294,868	0	(5,060)	0	0	3.750	3.224	FA	184,066	0	11/10/2011	08/15/2041
912810 QT 8	TREASURY BOND		..		1	232,724,730	104.766	237,344,371	226,548,000	232,723,566	0	(1,164)	0	0	3.125	2.988	MN	926,876	0	12/30/2011	11/15/2041
912810 QL 5	TREASURY NOTE		..		1	16,658,244	127.531	21,876,702	17,154,000	16,666,034	0	7,899	0	0	4.250	4.428	MN	94,135	729,045	01/06/2011	11/15/2040
912810 QL 5	TREASURY NOTE	C	..		1	6,578,901	127.531	8,786,900	6,890,000	6,583,888	0	4,987	0	0	4.250	4.527	MN	37,810	292,825	01/06/2011	11/15/2040
912828 FY 1	TREASURY NOTE	SD	..		1	543,673	118.094	631,802	535,000	539,716	0	(850)	0	0	4.625	4.422	MN	13,023	24,744	12/01/2006	11/15/2016
912828 JG 6	TREASURY NOTE		..		1	2,335,349	104.945	2,361,269	2,250,000	2,278,859	0	(17,667)	0	0	3.375	2.542	JJ	31,778	75,938	09/15/2008	07/31/2013
912828 KF 6	TREASURY NOTE		..		1	1,999,616	103.406	2,068,124	2,000,000	1,999,828	0	77	0	0	1.875	1.877	FA	12,672	37,500	03/13/2009	02/28/2014
912828 MJ 6	TREASURY NOTE		..		1	21,597,620	100.074	21,456,814	21,441,000	21,450,544	0	(116,950)	0	0	0.875	0.328	JJ	78,510	187,609	09/27/2010	01/31/2012
912828 MJ 6	TREASURY NOTE	C	..		1	154,680,701	100.074	153,672,257	153,559,000	153,627,356	0	(837,591)	0	0	0.875	0.328	JJ	562,285	1,343,641	09/27/2010	01/31/2012
912828 NB 2	TREASURY NOTE		..		1	3,615,903	100.313	3,611,250	3,600,000	3,602,710	0	(8,175)	0	0	1.000	0.771	AO	6,132	36,000	05/19/2010	04/30/2012
912828 NE 6	TREASURY NOTE		..		1	329,470,631	100.289	329,470,754	328,521,000	328,726,433	0	(495,735)	0	0	0.750	0.598	MN	215,424	2,463,908	06/30/2010	05/31/2012
912828 NZ 9	TREASURY NOTE		..		1	14,993,823	102.594	15,286,476	14,900,000	14,971,513	0	(18,567)	0	0	1.250	1.118	MS	47,326	186,250	10/22/2010	09/30/2015
912828 PB 0	TREASURY NOTE		..		1	21,500,771	100.434	21,618,332	21,525,000	21,510,438	0	8,079	0	0	0.500	0.538	AO	22,936	107,625	10/21/2010	10/15/2013
912828 QA 1	TREASURY NOTE		..		1	3,018,057	106.664	3,199,923	3,000,000	3,015,598	0	(2,459)	0	0	2.250	2.121	MS	17,152	33,750	04/15/2011	03/31/2016
912828 QC 7	TREASURY NOTE		..		1	9,278,215	102.164	9,450,179	9,250,000	9,271,807	0	(6,407)	0	0	1.250	1.145	AO	24,641	57,813	04/25/2011	04/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
912828 QJ 2	TREASURY NOTE				1	9,903,127	106.094	10,503,286	9,900,000	9,902,631	0	(496)	0	0	2.125	2.117	FA	71,088	105,188	03/01/2011	02/29/2016
912828 RC 6	TREASURY NOTE				1	708,494	102.563	723,066	705,000	708,387	0	(107)	0	0	2.125	2.071	FA	5,659	0	10/27/2011	08/15/2021
912828 RN 2	TREASURY NOTE				1	35,277,791	100.016	35,275,502	35,270,000	35,277,235	0	(557)	0	0	0.250	0.239	AO	15,019	0	11/21/2011	10/31/2013
912828 RP 7	TREASURY NOTE				1	100,079	102.922	102,922	100,000	100,077	0	(2)	0	0	1.750	1.738	AO	298	0	10/28/2011	10/31/2018
912828 RR 3	TREASURY NOTE				1	23,549,544	101.141	23,749,836	23,482,000	23,549,161	0	(383)	0	0	2.000	1.968	MN	60,640	0	12/08/2011	11/15/2021
912828 RS 1	TREASURY NOTE				1	3,601,559	100.012	3,600,421	3,600,000	3,601,535	0	(24)	0	0	0.250	0.228	MN	787	0	12/16/2011	11/30/2013
912828 RT 9	TREASURY NOTE				1	7,906,039	100.344	7,954,249	7,927,000	7,906,230	0	191	0	0	1.375	1.415	MN	9,530	0	12/08/2011	11/30/2018
912828 RX 0	TREASURY NOTE				1	8,015,000	100.172	8,013,750	8,000,000	8,015,000	0	0	0	0	0.875	0.837	JD	577	0	12/30/2011	12/31/2016
912828 NT 3	TREASURY NOTES				1	11,251,866	107.852	11,875,540	11,011,000	11,225,008	0	(22,120)	0	0	2.625	2.374	FA	109,175	289,039	10/12/2010	08/15/2020
912828 NT 3	TREASURY NOTES	M			1	75,607,509	107.852	79,798,320	73,989,000	75,427,039	0	(148,635)	0	0	2.625	2.374	FA	733,607	1,942,211	10/12/2010	08/15/2020
912828 PF 1	TREASURY NOTES				1	138,687,333	104.555	153,956,796	147,250,000	139,848,602	0	1,151,826	0	0	1.875	2.816	AO	470,270	2,760,938	12/29/2010	10/31/2017
912803 CH 4	TREASURY STRIP (PRIN)				1	60,959,436	60.456	68,505,490	113,315,000	66,546,917	0	1,900,411	0	0	0.000	2.918	MAT	0	0	12/19/2008	05/15/2030
912803 CH 4	TREASURY STRIP (PRIN)	C			1	30,494,512	60.456	34,269,370	56,685,000	33,289,608	0	950,667	0	0	0.000	2.918	MAT	0	0	12/19/2008	05/15/2030
912803 DM 2	TREASURY STRIP (PRIN)				1	844,370	42.275	1,458,491	3,450,000	890,032	0	41,238	0	0	0.000	4.833	MAT	0	0	02/03/2011	05/15/2040
880591 CU 4	TVA				1	687,882	127.203	763,216	600,000	665,528	0	(9,512)	0	0	6.250	4.160	JD	1,667	37,500	07/29/2009	12/15/2017
0199999.	U.S. Government - Issuer Obligations					1,518,948,419	XXX	1,595,532,523	1,594,209,821	1,526,075,537	0	2,226,192	0	0	XXX	XXX	XXX	7,453,330	20,412,608	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36200Q JD 7	GNMA 30YR				1	13,367	117.282	15,035	12,820	13,398	0	(2)	0	0	7.000	3.100	MON	75	891	07/18/2002	03/01/2032
36200Q WP 5	GNMA 30YR				1	3,979	117.282	4,476	3,816	3,975	0	(1)	0	0	7.000	3.375	MON	22	267	07/18/2002	01/01/2032
36200R MP 4	GNMA 30YR				1	67,460	117.363	77,679	66,188	69,653	0	282	0	0	7.000	5.637	MON	386	4,624	03/20/2002	09/01/2031
36200R QV 7	GNMA 30YR				1	4,519	117.282	5,084	4,335	4,736	0	34	0	0	7.000	4.698	MON	25	303	07/18/2002	01/01/2032
36200W TB 7	GNMA 30YR				1	8,022	117.363	9,238	7,871	8,292	0	38	0	0	7.000	5.612	MON	46	540	03/20/2002	11/01/2031
36201C PY 4	GNMA 30YR				1	70,464	115.934	80,497	69,433	71,159	0	261	0	0	6.500	5.844	MON	376	4,401	02/05/2002	01/01/2032
36201D KV 3	GNMA 30YR				1	30,505	117.282	34,809	29,680	31,456	0	204	0	0	7.000	5.485	MON	173	2,071	04/17/2002	05/01/2032
36201E 3C 2	GNMA 30YR				1	136,904	117.282	156,219	133,199	141,705	0	992	0	0	7.000	5.390	MON	777	9,071	04/17/2002	05/01/2032
36201F PK 7	GNMA 30YR				1	119,097	117.282	135,900	115,874	123,909	0	848	0	0	7.000	5.260	MON	676	8,099	04/17/2002	05/01/2032
36201F Q6 7	GNMA 30YR				1	97,667	117.282	111,446	95,024	100,484	0	499	0	0	7.000	5.543	MON	554	6,638	04/17/2002	05/01/2032
36201F T5 6	GNMA 30YR				1	28,379	117.282	32,655	27,843	29,267	0	138	0	0	7.000	5.693	MON	162	1,945	03/20/2002	03/01/2032
36201J EW 5	GNMA 30YR				1	457,161	117.282	521,184	444,385	469,737	0	2,204	0	0	7.000	5.551	MON	2,592	31,058	04/19/2002	04/01/2032
36201K KP 0	GNMA 30YR				1	2,380	117.282	2,739	2,335	2,449	0	12	0	0	7.000	5.760	MON	14	164	03/20/2002	04/01/2032
36201M YX 4	GNMA 30YR				1	590,891	117.282	679,734	579,572	607,070	0	2,958	0	0	7.000	5.783	MON	3,381	38,976	03/20/2002	03/01/2032
36201T 6Z 5	GNMA 30YR				1	207,550	117.282	232,902	198,583	220,642	0	2,516	0	0	7.000	4.303	MON	1,158	13,345	07/15/2002	07/01/2032
36201U AH 7	GNMA 30YR				1	235,130	117.282	264,483	225,510	254,994	0	3,076	0	0	7.000	3.881	MON	1,315	15,492	07/18/2002	08/01/2032
36203A 7J 9	GNMA 30YR				1	12,530	101.620	12,411	12,213	12,414	0	13	0	0	7.500	7.021	MON	76	847	06/09/1993	06/01/2023
36203A EN 2	GNMA 30YR				1	7,899	115.798	9,360	8,083	7,960	0	(7)	0	0	7.500	7.965	MON	51	602	02/10/1993	01/01/2023
36203A MJ 2	GNMA 30YR				1	5,156	106.728	5,361	5,023	5,114	0	6	0	0	7.500	6.973	MON	31	358	05/11/1993	05/01/2023
36203B UC 6	GNMA 30YR				1	10,331	104.405	10,509	10,065	10,279	0	13	0	0	7.500	6.880	MON	63	752	05/11/1993	05/01/2023
36203B VU 5	GNMA 30YR				1	9,859	113.889	11,129	9,771	9,831	0	6	0	0	6.500	6.335	MON	53	633	12/08/1994	10/01/2023
36203C T4 4	GNMA 30YR				1	7,997	111.925	9,160	8,184	8,043	0	(8)	0	0	7.500	8.027	MON	51	606	02/10/1993	01/01/2023
36203C TY 8	GNMA 30YR				1	4,274	102.110	4,466	4,373	4,303	0	(4)	0	0	7.500	7.993	MON	27	327	02/10/1993	01/01/2023
36203C VJ 8	GNMA 30YR				1	5,057	114.138	5,720	5,012	5,045	0	4	0	0	6.500	6.318	MON	27	324	12/08/1994	11/01/2023
36203D 5N 6	GNMA 30YR				1	2,879	115.928	3,264	2,816	2,860	0	3	0	0	7.500	7.041	MON	18	210	05/11/1993	05/01/2023
36203F 5E 1	GNMA 30YR				1	592	100.300	578	577	593	0	1	0	0	7.500	6.701	MON	4	43	06/09/1993	05/01/2023

SCHEDULE D - PART 1

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
36203F B7 9	GNMA 30YR				1	10,239	102.986	10,274	9,976	10,186	0	13	0	0	7.500	6.885	MON	62	745	05/11/1993	04/01/2023
36203F QZ 1	GNMA 30YR				1	4,641	102.958	4,889	4,749	4,674	0	(4)	0	0	7.500	7.986	MON	30	354	02/10/1993	01/01/2023
36203G 4M 2	GNMA 30YR				1	27,794	104.460	28,300	27,092	27,624	0	32	0	0	7.500	6.925	MON	169	2,023	06/09/1993	05/01/2023
36203H Q4 6	GNMA 30YR				1	8,221	108.230	8,669	8,010	8,167	0	10	0	0	7.500	6.927	MON	50	598	05/11/1993	05/01/2023
36203K 2F 0	GNMA 30YR				1	5,768	100.304	5,639	5,622	5,722	0	6	0	0	7.500	6.978	MON	35	420	06/09/1993	06/01/2023
36203K 5A 8	GNMA 30YR				1	20,639	106.316	21,378	20,108	20,463	0	22	0	0	7.500	6.981	MON	126	1,499	05/11/1993	04/01/2023
36203K PE 8	GNMA 30YR				1	13,696	100.842	13,462	13,349	13,548	0	12	0	0	7.500	7.065	MON	83	997	06/09/1993	06/01/2023
36203L FE 7	GNMA 30YR				1	1,682	116.593	1,912	1,640	1,676	0	2	0	0	7.500	6.860	MON	10	122	06/09/1993	06/01/2023
36203L KA 9	GNMA 30YR				1	6,143	114.138	6,949	6,088	6,134	0	6	0	0	6.500	6.296	MON	33	388	12/08/1994	11/01/2023
36203M 2C 3	GNMA 30YR				1	2,601	101.189	2,564	2,534	2,583	0	3	0	0	7.500	6.931	MON	16	189	05/11/1993	05/01/2023
36203M JQ 4	GNMA 30YR				1	3,325	103.261	3,345	3,239	3,306	0	4	0	0	7.500	6.899	MON	20	242	05/11/1993	05/01/2023
36203N VR 6	GNMA 30YR				1	674	100.267	658	657	674	0	1	0	0	7.500	6.748	MON	4	47	06/09/1993	06/01/2023
36203Q CT 6	GNMA 30YR				1	13,078	102.331	13,039	12,742	13,046	0	19	0	0	7.500	6.806	MON	80	936	05/11/1993	05/01/2023
36203Q DE 8	GNMA 30YR				1	7,403	104.903	7,569	7,216	7,353	0	9	0	0	7.500	6.946	MON	45	537	06/09/1993	06/01/2023
36203Q PW 5	GNMA 30YR				1	17,568	101.539	17,388	17,124	17,445	0	20	0	0	7.500	6.955	MON	107	1,279	06/09/1993	06/01/2023
36203R 7L 7	GNMA 30YR				1	572	100.243	561	559	567	0	0	0	0	7.500	7.099	MON	4	23	05/11/1993	05/01/2023
36203R Q8 5	GNMA 30YR				1	32,957	100.955	32,430	32,123	32,786	0	41	0	0	7.500	6.900	MON	201	2,400	06/09/1993	06/01/2023
36203S 6P 7	GNMA 30YR				1	2,666	102.169	2,664	2,607	2,651	0	3	0	0	7.500	7.014	MON	16	195	05/11/1993	05/01/2023
36203S 6T 9	GNMA 30YR				1	2,109	100.987	2,083	2,062	2,098	0	2	0	0	7.500	6.995	MON	13	154	05/11/1993	05/01/2023
36203S 6U 6	GNMA 30YR				1	420	100.228	412	411	418	0	0	0	0	7.500	6.986	MON	3	28	05/11/1993	05/01/2023
36203S AF 4	GNMA 30YR				1	10,030	101.201	9,926	9,808	9,977	0	10	0	0	7.500	6.996	MON	61	732	05/11/1993	05/01/2023
36203T BR 5	GNMA 30YR				1	32,624	116.240	36,963	31,799	32,305	0	31	0	0	7.500	7.036	MON	199	2,373	06/09/1993	06/01/2023
36203T DC 6	GNMA 30YR				1	12,690	113.889	14,320	12,573	12,654	0	9	0	0	6.500	6.326	MON	68	758	12/08/1994	08/01/2023
36203T TD 7	GNMA 30YR				1	10,028	114.559	11,382	9,936	10,003	0	7	0	0	6.500	6.316	MON	54	604	12/08/1994	10/01/2023
36203X E5 1	GNMA 30YR				1	18,501	111.163	20,047	18,034	18,357	0	20	0	0	7.500	6.977	MON	113	1,346	06/09/1993	06/01/2023
36203X ZN 9	GNMA 30YR				1	5,526	113.889	6,237	5,476	5,522	0	5	0	0	6.500	6.275	MON	30	355	12/08/1994	10/01/2023
36204C 5D 9	GNMA 30YR				1	22,950	114.559	26,057	22,745	22,894	0	16	0	0	6.500	6.322	MON	123	1,468	12/08/1994	10/01/2023
36204D KG 3	GNMA 30YR				1	9,411	114.138	10,646	9,327	9,387	0	7	0	0	6.500	6.327	MON	51	598	12/08/1994	01/01/2024
36204D MP 1	GNMA 30YR				1	14,413	114.138	16,304	14,284	14,376	0	12	0	0	6.500	6.328	MON	77	913	12/08/1994	04/01/2024
36204H LJ 7	GNMA 30YR				1	3,609	113.889	4,072	3,576	3,597	0	2	0	0	6.500	6.341	MON	19	231	12/08/1994	11/01/2023
36204H ZP 8	GNMA 30YR				1	10,116	113.889	11,415	10,023	10,086	0	7	0	0	6.500	6.331	MON	54	609	12/08/1994	09/01/2023
36204L YF 2	GNMA 30YR				1	62,043	114.138	70,165	61,473	61,884	0	48	0	0	6.500	6.319	MON	333	3,980	12/08/1994	11/01/2023
36204U RQ 6	GNMA 30YR				1	22,252	114.138	25,165	22,048	22,195	0	18	0	0	6.500	6.321	MON	119	1,410	12/08/1994	12/01/2023
36204Y MY 6	GNMA 30YR				1	1,467	114.138	1,660	1,454	1,464	0	1	0	0	6.500	6.327	MON	8	94	12/08/1994	04/01/2024
36205D DD 7	GNMA 30YR				1	1,817	114.138	2,066	1,810	1,814	0	1	0	0	6.500	6.431	MON	10	117	12/08/1994	03/01/2024
36205J U9 4	GNMA 30YR				1	6,527	114.138	7,382	6,467	6,509	0	5	0	0	6.500	6.329	MON	35	418	12/08/1994	05/01/2024
36206Y RM 5	GNMA 30YR				1	3,917	116.814	4,462	3,820	3,983	0	23	0	0	7.500	6.389	MON	24	274	03/26/1998	06/01/2026
36207A LG 5	GNMA 30YR				1	6,690	116.814	7,621	6,524	6,790	0	37	0	0	7.500	6.439	MON	41	486	03/26/1998	07/01/2026
36207Q JY 4	GNMA 30YR				1	3,356	117.012	3,830	3,273	3,396	0	12	0	0	7.500	6.502	MON	20	245	03/26/1998	03/01/2027
36207R GE 9	GNMA 30YR				1	1,782	117.012	2,033	1,738	1,803	0	6	0	0	7.500	6.502	MON	11	130	03/26/1998	02/01/2027
36207T X3 0	GNMA 30YR				1	6,984	117.012	7,970	6,811	7,066	0	23	0	0	7.500	6.508	MON	43	510	03/26/1998	03/01/2027
36207W 3V 4	GNMA 30YR				1	4,895	117.012	5,586	4,774	4,945	0	16	0	0	7.500	6.547	MON	30	357	03/26/1998	02/01/2027
362089 Y2 4	GNMA 30YR				1	517	104.911	505	481	486	0	(3)	0	0	11.500	9.799	MON	5	51	07/20/1989	02/01/2013

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	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
36208G L2 2	GNMA 30YR				1	35,534	115.516	40,034	34,657	35,832	0	58	0	0	7.500	6.550	MON	217	2,529	03/26/1998	12/01/2027
36208M 3T 0	GNMA 30YR				1	5,868	117.012	6,696	5,723	5,988	0	27	0	0	7.500	6.291	MON	36	392	03/26/1998	08/01/2027
362091 3W 8	GNMA 30YR				1	253	106.247	250	236	239	0	(2)	0	0	11.500	9.636	MON	2	25	07/20/1989	07/01/2013
362093 GK 6	GNMA 30YR				1	1,119	106.247	1,106	1,041	1,052	0	(8)	0	0	11.500	9.686	MON	10	113	07/20/1989	03/01/2013
362097 TM 9	GNMA 30YR				1	1,701	106.247	1,683	1,584	1,604	0	(11)	0	0	11.500	9.640	MON	15	170	07/20/1989	06/01/2013
36209A 6R 6	GNMA 30YR				1	822	113.426	922	813	843	0	4	0	0	8.000	7.012	MON	5	65	07/13/2000	07/01/2030
36209E BV 3	GNMA 30YR				1	57,822	113.426	64,836	57,161	58,949	0	270	0	0	8.000	7.167	MON	381	3,842	07/13/2000	08/01/2030
36209E VR 0	GNMA 30YR				1	1,936	116.513	2,163	1,856	1,937	0	(1)	0	0	7.000	3.168	MON	11	129	07/18/2002	10/01/2028
36209S TU 5	GNMA 30YR				1	28,433	116.513	31,773	27,270	29,996	0	174	0	0	7.000	4.473	MON	159	1,895	07/18/2002	06/01/2028
36209U WT 9	GNMA 30YR				1	5,993	113.426	6,720	5,925	6,124	0	28	0	0	8.000	7.107	MON	40	473	07/13/2000	08/01/2030
3620A1 X7 8	GNMA 30YR				1	534,769	111.347	576,749	517,975	528,821	0	(2,970)	0	0	5.000	3.961	MON	2,158	25,396	09/18/2009	06/01/2039
3620A8 LU 5	GNMA 30YR				1	1,206,454	111.347	1,301,163	1,168,567	1,191,147	0	(7,586)	0	0	5.000	4.042	MON	4,869	57,874	09/18/2009	08/01/2039
3620A9 SH 5	GNMA 30YR				1	1,964,161	111.347	2,118,351	1,902,479	1,939,646	0	(12,587)	0	0	5.000	4.034	MON	7,927	94,251	09/18/2009	09/01/2039
3620AA SG 4	GNMA 30YR				1	6,080,790	110.022	6,603,529	6,002,013	6,053,861	0	(19,301)	0	0	4.500	4.136	MON	22,508	268,254	01/26/2010	08/01/2039
3620AC 3Z 5	GNMA 30YR				1	5,546,915	111.347	5,982,358	5,372,721	5,475,613	0	(37,407)	0	0	5.000	4.053	MON	22,386	266,386	09/18/2009	09/01/2039
3620AC 4G 6	GNMA 30YR				1	800,838	111.347	863,706	775,689	790,607	0	(5,228)	0	0	5.000	4.049	MON	3,232	38,407	09/18/2009	09/01/2039
3620AF HV 2	GNMA 30YR				1	13,568,244	109.897	14,717,908	13,392,468	13,505,090	0	(43,388)	0	0	4.500	4.151	MON	50,222	598,885	01/26/2010	12/01/2039
3620AH E5 8	GNMA 30YR				1	4,039,578	109.897	4,381,860	3,987,246	4,020,270	0	(13,673)	0	0	4.500	4.156	MON	14,952	178,748	01/26/2010	12/01/2039
36210P UP 7	GNMA 30YR				1	353	116.740	395	339	355	0	(1)	0	0	7.000	2.545	MON	2	23	07/18/2002	02/01/2029
36210X JR 9	GNMA 30YR				1	11,822	113.426	13,289	11,716	11,970	0	34	0	0	8.000	7.409	MON	78	936	07/25/2000	11/01/2029
36211S XZ 5	GNMA 30YR				1	3,803	116.740	4,258	3,648	4,045	0	28	0	0	7.000	4.311	MON	21	255	07/18/2002	11/01/2029
36211Y YP 3	GNMA 30YR				1	25,155	113.426	28,276	24,929	25,556	0	87	0	0	8.000	7.327	MON	166	1,989	07/25/2000	08/01/2030
36212J WR 3	GNMA 30YR				1	18,216	113.426	20,425	18,008	18,424	0	57	0	0	8.000	7.380	MON	120	1,437	07/13/2000	08/01/2030
36212W NT 0	GNMA 30YR				1	82,998	117.363	93,409	79,591	83,535	0	(13)	0	0	7.000	2.737	MON	464	5,226	07/17/2002	09/01/2031
36213D 3C 0	GNMA 30YR				1	44,018	115.934	50,286	43,374	44,552	0	180	0	0	6.500	5.786	MON	235	2,763	02/05/2002	02/01/2032
36213E FP 6	GNMA 30YR				1	87,092	117.282	100,218	85,450	90,427	0	504	0	0	7.000	5.517	MON	498	5,968	03/28/2002	01/01/2032
36213E QC 3	GNMA 30YR				1	78,058	117.363	87,863	74,864	78,340	0	(17)	0	0	7.000	2.986	MON	437	5,231	07/18/2002	12/01/2031
36213E SK 3	GNMA 30YR				1	37,065	115.934	42,343	36,523	37,636	0	168	0	0	6.500	5.701	MON	198	2,325	02/05/2002	01/01/2032
36213E YA 8	GNMA 30YR				1	4,696	117.282	5,402	4,606	4,831	0	24	0	0	7.000	5.753	MON	27	314	03/20/2002	04/01/2032
36213F 2M 4	GNMA 30YR				1	191,636	118.442	217,658	183,768	195,292	0	1,170	0	0	7.000	5.407	MON	1,072	12,646	07/17/2002	04/01/2032
36213G AL 5	GNMA 30YR				1	573,291	117.282	659,488	562,309	586,763	0	2,263	0	0	7.000	5.880	MON	3,280	38,917	03/20/2002	02/01/2032
36213S EB 7	GNMA 30YR				1	13,402	117.363	15,433	13,150	13,870	0	59	0	0	7.000	5.572	MON	77	918	03/20/2002	06/01/2031
36213T 6Y 4	GNMA 30YR				1	84,206	117.363	96,963	82,618	86,284	0	321	0	0	7.000	5.838	MON	482	5,742	03/20/2002	10/01/2031
36213X QX 5	GNMA 30YR				1	145,712	115.934	166,639	143,736	147,846	0	621	0	0	6.500	5.750	MON	779	9,322	05/06/2002	03/01/2032
36215R LQ 6	GNMA 30YR				1	7,513	115.400	8,000	6,933	7,330	0	(28)	0	0	10.000	6.975	MON	58	632	11/21/1991	03/01/2016
36216X 3Q 2	GNMA 30YR				1	935	114.138	1,061	929	933	0	1	0	0	6.500	6.385	MON	5	60	12/08/1994	02/01/2024
36217M ZM 9	GNMA 30YR				1	2,418	100.301	2,482	2,474	2,431	0	(3)	0	0	7.500	8.037	MON	15	184	02/10/1993	01/01/2023
362194 A7 7	GNMA 30YR				1	41,083	104.642	41,903	40,044	41,194	0	72	0	0	7.500	6.670	MON	250	2,991	06/09/1993	06/01/2023
36220C V6 5	GNMA 30YR				1	56,330	117.900	59,815	50,734	59,438	0	588	0	0	10.000	4.420	MON	423	5,025	06/15/1993	05/01/2019
36220K 6H 1	GNMA 30YR				1	34,477	118.213	36,708	31,052	34,717	0	208	0	0	10.000	6.034	MON	259	3,069	06/15/1993	08/01/2019
36223M 7D 2	GNMA 30YR				1	9,840	101.471	9,764	9,622	9,777	0	10	0	0	7.500	7.028	MON	60	719	05/11/1993	05/01/2023
36223S GQ 0	GNMA 30YR				1	2,049	102.087	2,140	2,097	2,064	0	(3)	0	0	7.500	7.980	MON	13	156	02/10/1993	02/01/2022
36223W PU 2	GNMA 30YR				1	4,719	110.170	5,320	4,829	4,746	0	(5)	0	0	7.500	8.029	MON	30	361	02/10/1993	01/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
36223X RY 0	GNMA 30YR				1	6,187	108.174	6,849	6,332	6,232	0	(6)	0	0	7.500	7.981	MON	40	473	02/10/1993	01/01/2023
36223Y TX 8	GNMA 30YR				1	2,217	115.179	2,497	2,168	2,205	0	2	0	0	7.500	6.996	MON	14	161	05/11/1993	05/01/2023
36224B LV 9	GNMA 30YR				1	529	102.087	552	541	532	0	(1)	0	0	7.500	8.012	MON	3	40	02/10/1993	11/01/2022
36224C YH 4	GNMA 30YR				1	829	113.889	936	822	827	0	1	0	0	6.500	6.320	MON	4	53	12/08/1994	09/01/2023
36224E TU 7	GNMA 30YR				1	1,606	114.138	1,817	1,592	1,602	0	1	0	0	6.500	6.325	MON	9	103	12/08/1994	11/01/2023
36224F DV 9	GNMA 30YR				1	3,645	116.419	4,343	3,730	3,666	0	(4)	0	0	7.500	8.028	MON	23	279	02/10/1993	01/01/2023
36224J F5 6	GNMA 30YR				1	1,853	102.087	1,843	1,806	1,838	0	3	0	0	7.500	6.991	MON	11	121	05/11/1993	10/01/2022
36224J L7 5	GNMA 30YR				1	1,557	103.988	1,657	1,593	1,569	0	(1)	0	0	7.500	7.959	MON	10	118	02/10/1993	01/01/2023
36224K X5 3	GNMA 30YR				1	32,608	115.599	36,859	31,885	32,241	0	20	0	0	7.500	7.166	MON	199	2,378	05/11/1993	01/01/2023
36224N MP 5	GNMA 30YR				1	22,819	101.217	23,301	23,021	22,882	0	(8)	0	0	7.500	7.681	MON	144	1,718	04/12/1993	03/01/2023
36224P 6G 8	GNMA 30YR				1	10,225	102.952	10,773	10,464	10,298	0	(10)	0	0	7.500	7.985	MON	65	782	02/10/1993	01/01/2023
36224R WB 6	GNMA 30YR				1	3,192	107.143	3,500	3,266	3,202	0	(4)	0	0	7.500	8.100	MON	20	244	02/10/1993	02/01/2023
36224S BC 5	GNMA 30YR				1	8,051	100.304	8,264	8,239	8,089	0	(9)	0	0	7.500	8.058	MON	51	615	02/10/1993	01/01/2023
36224S TX 0	GNMA 30YR				1	14,161	105.789	15,330	14,492	14,289	0	(12)	0	0	7.500	7.926	MON	91	1,054	02/10/1993	02/01/2023
36224T VN 7	GNMA 30YR				1	164	102.087	171	168	165	0	(0)	0	0	7.500	8.013	MON	1	12	02/10/1993	11/01/2022
36224U AX 5	GNMA 30YR				1	1,585	115.599	1,875	1,622	1,595	0	(2)	0	0	7.500	8.007	MON	10	118	02/10/1993	12/01/2022
36224U FW 2	GNMA 30YR				1	36,699	108.192	40,632	37,555	36,940	0	(34)	0	0	7.500	8.001	MON	235	2,802	02/10/1993	01/01/2023
36224U T6 4	GNMA 30YR				1	3,662	102.087	3,642	3,568	3,636	0	7	0	0	7.500	6.953	MON	22	266	05/11/1993	11/01/2022
36224U VE 4	GNMA 30YR				1	4,702	105.484	5,076	4,812	4,745	0	(4)	0	0	7.500	7.923	MON	30	359	02/10/1993	01/01/2023
36224V 6V 2	GNMA 30YR				1	2,936	101.728	2,910	2,861	2,955	0	6	0	0	7.500	6.543	MON	18	213	05/11/1993	05/01/2023
36224V C8 6	GNMA 30YR				1	9,349	116.179	10,583	9,109	9,275	0	10	0	0	7.500	6.967	MON	57	678	05/11/1993	05/01/2023
36224V DA 0	GNMA 30YR				1	11,778	115.928	13,303	11,475	11,685	0	13	0	0	7.500	6.965	MON	72	852	05/11/1993	05/01/2023
36224W RM 7	GNMA 30YR				1	34,606	116.179	39,314	33,839	34,404	0	35	0	0	7.500	7.011	MON	211	2,522	05/11/1993	05/01/2023
36224X 4A 6	GNMA 30YR				1	25,718	115.251	29,902	25,945	25,783	0	(10)	0	0	7.500	7.687	MON	162	1,932	04/12/1993	04/01/2023
36224X ZT 1	GNMA 30YR				1	2,511	102.860	2,643	2,569	2,524	0	(3)	0	0	7.500	8.042	MON	16	192	02/10/1993	02/01/2023
36224Y 5G 0	GNMA 30YR				1	6,117	100.304	6,279	6,260	6,164	0	(6)	0	0	7.500	7.967	MON	39	425	02/10/1993	01/01/2023
36224Y JN 0	GNMA 30YR				1	3,039	108.885	3,386	3,110	3,057	0	(3)	0	0	7.500	8.019	MON	19	232	02/10/1993	01/01/2023
36224Y QD 4	GNMA 30YR				1	182	116.179	203	175	181	0	0	0	0	7.500	6.474	MON	1	12	09/15/1993	03/01/2023
36203C 2A 9	GNMA 30YR 1994				1	31,487	114.138	35,618	31,206	31,409	0	25	0	0	6.500	6.326	MON	169	1,996	12/08/1994	02/01/2024
36203M BR 0	GNMA 30YR 1994				1	21,350	114.138	24,148	21,157	21,273	0	14	0	0	6.500	6.354	MON	115	1,367	12/08/1994	04/01/2024
362136 A6 0	GNMA 30YR GPM				1	306	106.247	309	291	299	0	(5)	0	0	11.500	9.148	MON	3	31	12/29/1992	05/01/2013
362137 5D 9	GNMA 30YR GPM				1	6,687	106.077	9,014	8,498	8,006	0	223	0	0	10.500	14.599	MON	74	845	07/13/1984	08/01/2013
36221A YT 5	GNMA 30YR GPM				1	4,482	108.901	4,881	4,482	4,482	0	0	0	0	13.250	13.250	MON	49	572	11/01/1983	09/01/2013
36225B G7 7	GNMA 30YR PLATINUM				1	26,626	120.200	30,945	25,745	27,839	0	176	0	0	7.000	4.961	MON	150	1,781	10/15/2001	12/01/2029
36225B LL 0	GNMA 30YR PLATINUM				1	89,077	116.390	100,246	86,129	93,082	0	615	0	0	7.000	5.011	MON	502	5,956	10/15/2001	12/01/2030
36225B MV 7	GNMA 30YR PLATINUM				1	208,508	116.326	232,591	199,948	222,445	0	1,895	0	0	7.000	4.269	MON	1,166	13,782	07/17/2002	08/01/2029
36225B NC 8	GNMA 30YR PLATINUM				1	421,459	116.696	475,646	407,595	442,066	0	5,467	0	0	7.000	4.858	MON	2,378	28,168	03/20/2002	05/01/2031
36225B PM 4	GNMA 30YR PLATINUM				1	448,432	116.696	510,475	437,442	465,560	0	4,405	0	0	7.000	5.354	MON	2,552	30,216	03/15/2002	09/01/2031
36225B TE 8	GNMA 30YR PLATINUM				1	347,172	116.913	389,284	332,968	347,057	0	(48)	0	0	7.000	3.339	MON	1,942	23,016	07/18/2002	05/01/2032
38373Q WX 5	GNMA_03-40			3	1	1,548,210	100.551	1,551,894	1,543,387	1,543,387	0	0	0	0	0.683	0.683	MON	439	9,608	06/18/2003	05/16/2033
36202D 4Q 1	GNMA2 30YR				1	3,632,913	113.550	3,979,066	3,504,242	3,647,069	0	12,382	0	0	6.000	4.848	MON	17,521	207,010	04/15/2004	03/01/2034
36202E 3E 7	GNMA2 30YR				1	32,620,621	109.388	34,972,503	31,971,206	32,392,662	0	(131,041)	0	0	4.500	4.007	MON	119,892	1,424,313	04/16/2009	03/01/2039
36202E AL 3	GNMA2 30YR				1	3,000,608	113.360	3,275,584	2,889,541	2,994,456	0	9,463	0	0	6.000	4.975	MON	14,448	170,251	09/20/2004	09/01/2034
36202F B4 7	GNMA2 30YR				1	375,246	110.725	388,536	350,902	371,653	0	(1,883)	0	0	5.000	2.797	MON	1,462	17,334	09/17/2010	10/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
36202F CN 4	GNMA2 30YR				1	1,851,035	109.356	2,001,624	1,830,371	1,844,431	0	(4,142)	0	0	4.500	4.214	MON	6,864	81,728	11/17/2009	11/01/2039
36202F DB 9	GNMA2 30YR				1	2,933,668	109.356	3,127,159	2,859,608	2,910,279	0	(15,023)	0	0	4.500	3.851	MON	10,724	127,766	12/17/2009	12/01/2039
36202F E6 9	GNMA2 30YR				1	8,847,332	109.356	9,544,796	8,728,171	8,820,199	0	(16,948)	0	0	4.500	4.164	MON	32,731	389,535	03/16/2010	03/01/2040
36202F EH 5	GNMA2 30YR				1	10,023,887	109.356	10,854,730	9,926,031	10,000,152	0	(15,201)	0	0	4.500	4.260	MON	37,223	443,551	03/16/2010	02/01/2040
36202F GD 2	GNMA2 30YR				1	1,998,205	109.356	2,162,857	1,977,809	1,993,529	0	(3,142)	0	0	4.500	4.250	MON	7,417	88,422	05/18/2010	05/01/2040
36202F GW 0	GNMA2 30YR				1	34,463,067	109.356	36,519,579	33,395,069	34,241,096	0	(159,904)	0	0	4.500	3.722	MON	125,232	1,492,750	07/19/2010	06/01/2040
36202F GY 6	GNMA2 30YR				1	25,831,913	110.694	26,993,954	24,386,170	25,550,522	0	(165,136)	0	0	5.000	3.395	MON	101,609	1,204,369	06/17/2010	06/01/2040
36202F HY 5	GNMA2 30YR				1	13,388,524	110.694	13,868,931	12,529,106	13,259,314	0	(100,852)	0	0	5.000	3.078	MON	52,205	619,441	09/30/2010	07/01/2040
36202F JR 8	GNMA2 30YR				1	6,845,431	110.694	7,079,671	6,395,731	6,769,176	0	(57,224)	0	0	5.000	3.093	MON	26,649	316,263	09/16/2010	08/01/2040
36202F KM 7	GNMA2 30YR				1	7,027,189	107.184	7,450,072	6,950,706	7,020,056	0	(6,867)	0	0	4.000	3.797	MON	23,169	276,611	12/16/2010	09/01/2040
36202F KN 5	GNMA2 30YR				1	126,919,352	109.356	131,147,917	119,927,281	125,720,392	0	(960,927)	0	0	4.500	3.085	MON	449,727	5,352,277	09/17/2010	09/01/2040
36202F LN 4	GNMA2 30YR				1	64,727,813	107.153	66,479,198	62,041,320	64,434,615	0	(240,973)	0	0	4.000	3.223	MON	206,804	2,454,778	11/19/2010	10/01/2040
36202F LP 9	GNMA2 30YR				1	11,111,129	109.356	11,499,899	10,516,001	11,038,286	0	(68,691)	0	0	4.500	3.061	MON	39,435	457,853	11/19/2010	10/01/2040
36202L AV 5	GNMA2 30YR GPM				1	1,685	107.860	1,822	1,689	1,688	0	1	0	0	12.750	12.791	MON	18	208	02/15/1984	12/01/2013
493915 AB 8	KPAC-A				1	8,645	110.991	10,706	9,646	9,362	0	87	0	0	6.500	8.254	MON	52	614	02/06/1987	02/01/2017
61790L AH 2	MSMT-L				1	38,858	109.206	46,404	42,492	41,701	0	22	0	0	8.950	10.031	MON	317	3,701	04/19/1988	06/01/2018
795485 AE 1	SBM6_87-2	@			1	2,217	95.783	2,636	2,752	2,699	0	7	0	0	0.000	1.146	NA	0	0	11/30/1993	03/06/2017
812373 AD 0	SMS_84-1				1	16,417	108.044	16,624	15,386	16,122	0	(367)	0	0	12.000	5.502	MON	154	1,763	03/02/1988	02/01/2014
0299999. U.S. Government - Residential Mortgage-Backed Securities						397,108,584	XXX	416,465,141	380,904,609	394,450,899	0	(2,034,286)	0	0	XXX	XXX	XXX	1,437,719	17,085,494	XXX	XXX
0599999. Total - U.S. Government						1,916,057,002	XXX	2,011,997,665	1,975,114,430	1,920,526,436	0	191,906	0	0	XXX	XXX	XXX	8,891,049	37,498,102	XXX	XXX
All Other Governments - Issuer Obligations																					
00386S AH 5	ABU DHABI NATIONAL ENERGY CO		F		1FE	7,960,160	101.052	8,084,142	8,000,000	7,960,493	0	333	0	0	4.125	4.233	MS	16,500	0	12/05/2011	03/13/2017
00386S AJ 1	ABU DHABI NATIONAL ENERGY CO		F		1FE	6,601,920	104.000	6,864,000	6,600,000	6,601,912	0	(8)	0	0	5.875	5.871	JD	19,388	0	12/08/2011	12/13/2021
135087 VH 4	CANADA (GOVERNMENT OF)		C		1FE	513,336	178.841	563,349	315,000	506,415	0	(6,920)	0	0	9.000	3.346	JD	2,363	21,600	07/26/2011	06/01/2025
135087 XG 4	CANADA (GOVERNMENT OF)		C		1FE	233,771	153.748	276,746	180,000	232,462	0	(1,309)	0	0	5.750	3.757	JD	863	10,350	03/01/2011	06/01/2033
135087 XS 8	CANADA (GOVERNMENT OF)		C		1FE	2,659,696	109.545	2,656,466	2,425,000	2,568,111	0	(51,667)	0	0	5.000	2.472	JD	10,104	116,875	06/22/2011	06/01/2014
135087 XW 9	CANADA (GOVERNMENT OF)		C		1FE	92,040	146.154	95,000	65,000	91,960	0	(80)	0	0	5.000	2.727	JD	271	1,625	11/17/2011	06/01/2037
135087 YB 4	CANADA (GOVERNMENT OF)		C		1FE	1,336,206	111.800	1,363,960	1,220,000	1,324,323	0	(9,389)	0	0	4.000	1.977	JD	4,067	34,000	11/17/2011	06/01/2016
135087 YF 5	CANADA (GOVERNMENT OF)		C		1FE	459,696	113.612	488,532	430,000	456,556	0	(3,140)	0	0	4.000	2.767	JD	1,433	15,200	07/26/2011	06/01/2017
135087 YG 3	CANADA (GOVERNMENT OF)		C		1FE	1,455,492	101.138	1,425,034	1,409,000	1,419,881	0	(24,343)	0	0	3.750	1.883	JD	4,403	52,838	03/01/2011	06/01/2012
135087 YQ 1	CANADA (GOVERNMENT OF)		C		1FE	52,460	131.300	65,650	50,000	52,423	0	(37)	0	0	4.000	3.727	JD	167	2,000	03/01/2011	06/01/2041
135087 YU 2	CANADA (GOVERNMENT OF)		C		1FE	513,800	102.760	513,800	500,000	513,313	0	(487)	0	0	2.000	1.069	JD	833	5,000	11/17/2011	12/01/2014
135087 YZ 1	CANADA (GOVERNMENT OF)		C		1FE	374,571	112.529	405,105	360,000	374,151	0	(420)	0	0	3.500	2.983	JD	1,070	11,025	11/17/2011	06/01/2020
135087 ZF 4	CANADA (GOVERNMENT OF)		C		1FE	599,588	106.946	630,981	590,000	597,988	0	(1,599)	0	0	3.000	2.634	JD	1,503	17,700	03/01/2011	12/01/2015
135087 ZK 3	CANADA (GOVERNMENT OF)		C		1FE	402,600	100.473	401,892	400,000	402,320	0	(280)	0	0	1.500	0.861	JD	500	3,000	11/17/2011	12/01/2012
G1980# AA 9	CAYMAN ISLANDS (GOVERNMENT OF)		F	2	1	6,500,000	107.084	6,960,460	6,500,000	6,500,000	0	0	0	0	5.300	5.299	AO	79,426	331,250	04/08/2003	04/08/2018
125094 AD 4	CDP FINANCIAL INC		A		1FE	20,175,705	108.504	21,103,970	19,450,000	20,134,750	0	(40,955)	0	0	4.400	3.881	MN	85,580	812,900	08/23/2011	11/25/2019
219868 BP 0	CORPORACION ANDINA DE FOMENTO SA		F		1FE	6,592,308	101.541	6,671,231	6,570,000	6,588,117	0	(4,156)	0	0	3.750	3.677	JJ	113,606	247,059	10/26/2010	01/15/2016
F29400 LM 2	ELECTRICITE DE FRANCE		D		1FE	16,585,135	141.543	21,231,412	16,585,135	19,472,250	0	0	0	(651,000)	5.625	5.625	FEB	942,270	1,153,406	05/07/2003	02/21/2033
44881H ET 7	HYDRO-QUEBEC		A	3	1FE	5,000,000	159.494	7,974,712	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
500630 BP 2	KOREA DEVELOPMENT BANK (THE)		F		1FE	3,225,300	102.844	3,085,326	3,000,000	3,108,472	0	(101,999)	0	0	5.300	1.789	JJ	72,433	159,000	11/03/2010	01/17/2013
500630 BR 8	KOREA DEVELOPMENT BANK (THE)		F		1FE	2,792,272	102.944	2,882,421	2,800,000	2,794,730	0	1,319	0	0	4.375	5.185	FA	47,979	122,500	02/03/2010	08/10/2015
50065A AA 2	KOREA SOUTHERN POWER CO LTD		F		1FE	1,394,540	103.569	1,449,968	1,400,000	1,398,441	0	1,131	0	0	5.375	5.465	AO	15,259	75,250	04/11/2008	04/18/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
51488Y AA 7	LANDESBANK BADEN-WURTTEMBERG NY		E		1FE	86,011	101.050	80,840	80,000	80,208	0	(810)	0	0	6.350	5.283	AO	1,270	5,080	04/25/2003	04/01/2012
683234 8A 9	ONTARIO CANADA (PROVINCE OF)		A		1FE	9,993,300	107.454	10,745,350	10,000,000	9,996,536	0	1,313	0	0	4.100	4.115	JD	17,083	410,000	06/09/2009	06/16/2014
683234 8E 1	ONTARIO CANADA (PROVINCE OF)		A		1FE	10,119,700	101.219	10,121,900	10,000,000	10,118,583	0	(1,117)	0	0	1.875	0.527	MN	42,188	0	12/28/2011	11/19/2012
683234 8Y 7	ONTARIO CANADA (PROVINCE OF)		A		1FE	2,998,620	104.736	3,142,068	3,000,000	2,999,026	0	265	0	0	2.700	5.012	JD	3,375	81,000	06/09/2010	06/16/2015
706451 BG 5	PEMEX PROJECT FUNDING MASTER TRUST		E		2FE	4,560,534	113.375	4,773,088	4,210,000	4,551,371	0	(6,550)	0	0	6.625	5.975	JD	12,396	278,913	10/01/2010	06/15/2035
P7794G AH 5	PERU (THE REPUBLIC OF)		F	3	2FE	2,143,983	87.500	2,550,625	2,915,000	2,288,257	0	26,944	0	0	3.000	6.033	MS	27,693	87,450	12/08/2005	03/07/2027
71645W AP 6	PETROBRAS INTERNATIONAL FINANCE CO		F		2FE	2,412,279	107.012	2,605,742	2,435,000	2,416,041	0	1,796	0	0	5.750	5.874	JJ	62,617	140,013	10/28/2009	01/20/2020
71645W AQ 4	PETROBRAS INTERNATIONAL FINANCE CO		F		2FE	4,203,458	115.819	4,939,659	4,265,000	4,204,874	0	680	0	0	6.875	6.992	JJ	131,134	293,219	10/28/2009	01/20/2040
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE CO		F		2FE	16,634,652	114.913	18,914,729	16,460,000	16,632,837	0	(1,816)	0	0	6.750	6.669	JJ	475,283	555,525	01/26/2011	01/27/2041
716743 AD 1	PETRONAS CAP LTD		F		1FE	4,269,927	112.139	4,821,994	4,300,000	4,275,732	0	2,521	0	0	5.250	5.341	FA	87,165	225,750	08/06/2009	08/12/2019
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND TOB		F	2	2FE	9,143,750	104.295	9,536,474	9,143,750	9,143,750	0	0	0	0	5.540	5.540	MS	137,898	483,538	03/23/2007	03/23/2017
75405T AA 7	RAS LAFFAN LIQUEFIED NATURAL GAS C		F	2	1FE	8,662,778	107.250	9,450,870	8,812,000	8,722,931	0	8,833	0	0	5.298	5.656	MS	118,012	456,370	01/30/2006	09/30/2020
75405U AA 4	RAS LAFFAN LIQUEFIED NATURAL GAS C		F	2	1FE	18,535,546	106.500	21,300,000	20,000,000	18,776,469	0	58,638	0	0	5.838	6.538	MS	295,143	1,167,600	05/31/2006	09/30/2027
G7995P AA 7	SOUTH EASTERN POWER NETWORKS PLC		D		2FE	21,920,875	173.040	21,283,884	21,920,875	19,115,430	0	0	0	(142,065)	5.500	5.246	JUN	603,233	1,106,957	10/20/2004	06/05/2026
87973P AA 2	TEMASEK FINANCIAL I LTD		F		1FE	9,977,500	107.379	10,737,860	10,000,000	9,981,624	0	1,938	0	0	4.300	4.328	AO	78,833	430,000	10/19/2009	10/25/2019
87973P AB 0	TEMASEK FINANCIAL I LTD		F		1FE	20,223,702	124.913	25,509,661	20,422,000	20,229,630	0	2,898	0	0	5.375	5.441	MN	115,866	1,097,683	11/16/2009	11/23/2039
W9801L CS 7	VATTENFALL TREASURY AB		D		1FE	27,734,506	152.948	33,648,567	27,734,506	28,559,300	0	0	0	(954,800)	5.375	5.563	APR	1,035,957	1,754,357	10/18/2004	04/29/2024
0699999. All Other Governments - Issuer Obligations						259,141,717	XXX	289,357,470	259,547,265	260,191,668	0	(148,475)	0	(1,747,865)	XXX	XXX	XXX	4,718,376	12,211,531	XXX	XXX
1099999. Total - All Other Governments						259,141,717	XXX	289,357,470	259,547,265	260,191,668	0	(148,475)	0	(1,747,865)	XXX	XXX	XXX	4,718,376	12,211,531	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5G 5	STATE OF CALIFORNIA				1FE	8,644,020	122.272	8,559,040	7,000,000	8,635,336	0	(8,684)	0	0	7.550	5.828	AO	132,125	264,250	08/19/2011	04/01/2039
13063B JA 1	STATE OF CALIFORNIA				1FE	7,278,981	109.169	7,947,503	7,280,000	7,279,056	0	70	0	0	5.700	5.702	MN	69,160	380,380	11/19/2010	11/01/2021
13063B JC 7	STATE OF CALIFORNIA				1FE	2,079,549	123.471	2,543,503	2,060,000	2,079,348	0	(186)	0	0	7.600	7.521	MN	26,093	143,513	11/19/2010	11/01/2040
19633S AB 9	COLORADO BRIDGE ENTERPRISE				1FE	3,460,000	124.631	4,312,233	3,460,000	3,460,000	0	0	0	0	6.078	5.001	JD	17,525	202,121	12/02/2010	12/01/2040
452151 LF 8	IL ST				1FE	50,640,428	90.764	48,581,431	53,525,000	50,708,099	0	25,310	0	0	5.100	5.533	JD	227,481	2,092,275	09/27/2011	06/01/2033
452152 HR 5	ILLINOIS (STATE OF)				1FE	35,000,000	105.619	36,966,650	35,000,000	35,000,000	0	0	0	0	4.961	5.002	MS	578,783	824,766	02/23/2011	03/01/2016
57582P UE 8	MASS ST				1FE	9,481,680	118.274	9,461,920	8,000,000	9,481,378	0	(302)	0	0	5.456	4.309	JJ	218,240	0	12/21/2011	12/01/2039
57582P WK 2	MASSACHUSETTS ST				1FE	15,291,600	110.296	16,544,400	15,000,000	15,268,146	0	(21,671)	0	0	4.200	3.980	JD	52,500	630,000	11/23/2010	12/01/2021
68607L XP 7	OREGON ST			1	1FE	10,940,400	118.951	11,895,100	10,000,000	10,877,217	0	(56,713)	0	0	5.762	4.757	JD	48,017	576,200	11/16/2010	06/01/2023
1199999. U.S. States, Territories & Possessions - Issuer Obligations						142,816,658	XXX	146,811,779	141,325,000	142,788,581	0	(62,177)	0	0	XXX	XXX	XXX	1,369,924	5,113,505	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						142,816,658	XXX	146,811,779	141,325,000	142,788,581	0	(62,177)	0	0	XXX	XXX	XXX	1,369,924	5,113,505	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	95.123	4,756,150	5,000,000	4,971,714	0	735	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	117.388	8,804,100	7,500,000	7,500,000	0	0	0	0	5.846	5.846	JD	36,538	438,450	06/10/2010	06/01/2040
686053 DR 7	OREGON SCH BOARD TAXABLE 04 FSA				1FE	20,000,000	112.823	22,564,600	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	112.440	33,732,000	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	104.552	10,455,200	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	117.270	9,381,600	8,000,000	8,000,000	0	0	0	0	5.707	5.707	JJ	228,280	483,193	06/04/2010	07/01/2034
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						80,466,450	XXX	89,693,650	80,500,000	80,471,714	0	735	0	0	XXX	XXX	XXX	374,539	4,444,743	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						80,466,450	XXX	89,693,650	80,500,000	80,471,714	0	735	0	0	XXX	XXX	XXX	374,539	4,444,743	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	109.348	46,341,682	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	31.148	25,697,100	82,500,000	32,977,097	0	1,987,661	0	0	0.000	6.315	MAT	0	0	05/07/2004	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
010869 EE 1	ALAMEDA CORR TRANS AUTH TXBL AMBAC				2FE	17,523,750	27.874	20,905,500	75,000,000	28,190,798	0	1,698,101	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	25.044	12,522,000	50,000,000	17,633,306	0	1,063,757	0	0	0.000	6.320	MAT	0	0	04/22/2004	10/01/2028
130911 XH 8	CALIFORNIA STWIDE TXBL PENS AMBAC				1FE	30,000,000	100.986	30,295,800	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
358266 BX 1	FRESNO CNTY CA TXBL PENS 04A FGIC				1FE	4,198,000	63.528	6,352,800	10,000,000	6,335,046	0	326,675	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	57.947	6,423,425	11,085,000	6,616,743	0	345,477	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	48.346	5,823,276	12,045,000	6,371,513	0	339,722	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	44.046	4,404,600	10,000,000	4,973,944	0	267,728	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	40.040	5,735,730	14,325,000	6,714,919	0	363,291	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	27.950	13,685,718	48,965,000	18,280,143	0	994,031	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	23.367	12,706,975	54,380,000	18,153,645	0	987,161	0	0	0.000	5.670	MAT	0	0	03/11/2004	08/15/2031
752123 JH 3	RANCHO CUCAMONGA REDEV TAX ALLOC				2FE	28,140,000	98.237	27,643,892	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	93.363	2,446,111	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			3	2FE	9,812,000	90.951	8,924,112	9,812,000	9,812,000	0	0	0	0	0.656	5.639	JAJO	12,873	52,518	05/22/2007	07/15/2027
79741T AR 5	SAN DIEGO CNTY CALIF WTR AUTH				1FE	3,180,000	125.748	3,998,786	3,180,000	3,180,000	0	0	0	0	6.138	5.001	MN	32,531	195,188	01/21/2010	05/01/2049
79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PU				1FE	7,985,680	116.621	9,329,680	8,000,000	7,985,951	0	179	0	0	6.000	6.013	MN	80,000	480,000	06/11/2010	11/01/2040
759136 QP 2	REGIONAL TRANSN DIST COLO				1FE	13,824,460	127.677	15,640,433	12,250,000	13,819,870	0	(4,590)	0	0	5.844	4.720	MN	119,315	441,303	08/29/2011	11/01/2050
207758 KM 4	CONNECTICUT ST SPL TAX OBLIG				1FE	14,825,000	112.362	16,657,667	14,825,000	14,825,000	0	0	0	0	5.459	5.000	MN	134,883	789,064	10/28/2010	11/01/2030
194315 AM 9	COLLEGE PARK GA - ATLANTA ARPT				1FE	17,000,000	98.584	16,759,280	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	103.378	29,178,441	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	103.944	14,895,175	14,330,000	14,442,331	0	(411)	0	0	6.637	4.958	AO	237,771	951,082	03/04/2010	04/01/2057
67704L AA 9	OGLETHORPE PWR CORP GA 1ST MTG				1FE	30,000,000	106.438	31,931,400	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
452001 5Y 2	ILLINOIOS ED FACS AUTH REVS				1FE	24,398,381	109.614	26,877,353	24,520,000	24,440,966	0	6,140	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	100.148	28,041,440	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	111.373	12,852,444	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	109.562	2,487,057	2,270,000	2,270,000	0	0	0	0	4.596	4.596	MS	34,776	104,329	08/18/2010	09/01/2035
961548 AR 5	WICKLIFFE KY IDB WESTVACO				3FE	9,389,108	110.809	10,416,046	9,400,000	9,391,232	0	301	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			2	1FE	16,828,994	140.293	23,609,968	16,828,994	16,828,994	0	0	0	0	6.093	6.094	MN	131,022	1,019,807	07/27/2006	05/15/2033
57604T AD 8	COMMONWEALTH OF MASSACHUSETS				1FE	5,490,000	127.224	6,984,598	5,490,000	5,490,000	0	0	0	0	5.731	5.001	JD	26,219	295,404	12/16/2010	06/01/2040
44329H AH 7	HANSCOM (MA) AFB MILITARY HSG			2	1FE	3,818,900	97.262	4,863,100	5,000,000	3,901,707	0	28,499	0	0	5.630	7.760	MS	82,886	281,500	11/05/2008	09/15/2034
70213H AB 4	PARTNERS HEALTHCARE SYSTEM INC				1FE	12,710,000	100.832	12,815,747	12,710,000	12,710,000	0	0	0	0	3.443	3.443	JJ	14,587	0	12/09/2011	07/01/2021
914440 LJ 9	UNIVERSITY MASS BLDG AUTH PROJ REV				1FE	10,266,104	116.742	12,596,462	10,790,000	10,272,964	0	6,815	0	0	5.450	5.793	MN	98,009	560,286	01/05/2011	11/01/2040
231266 GC 5	CURATORS OF THE UNIV OF MISSOURI				1FE	1,390,000	128.752	1,789,653	1,390,000	1,390,000	0	0	0	0	5.792	5.001	MN	13,418	69,327	12/09/2010	11/01/2041
14760N AV 2	NEW JERSEY CASINO REINVEST MBIA				1FE	25,000,000	98.864	24,716,000	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	118.748	5,937,400	5,000,000	5,000,000	0	0	0	0	6.548	6.549	MN	41,834	327,400	02/05/2010	11/15/2031
677632 PA 3	OHIO STATE UNIVERSITY				1FE	17,957,246	103.529	18,635,220	18,000,000	17,957,249	0	3	0	0	4.800	4.812	JD	72,000	84,000	10/20/2011	06/01/2111
736679 LD 1	PORTLAND OR TXBL PENSION CAB MBIA				1FE	8,003,942	40.913	11,525,192	28,170,000	11,905,832	0	646,865	0	0	0.000	5.665	MAT	0	0	11/17/2004	06/01/2027
48730P AC 4	KEENAN DEV ASSOC TN OAK RIDGE XLCA			2	1FE	7,238,350	106.137	7,682,567	7,238,350	7,238,350	0	0	0	0	5.020	5.020	JJ	167,552	355,725	02/08/2005	07/15/2028
48730P AD 2	KEENAN DEV ASSOC TN OAK RIDGE XLCA			1		1,306,000	130.649	1,706,272	1,306,000	1,306,000	0	0	0	0	5.910	5.911	JJ	35,591	75,589	03/31/2006	07/15/2028
235241 LS 3	DALLAS TEX AREA RAPID TRAN SALES T				1FE	7,388,040	127.177	7,630,620	6,000,000	7,382,679	0	(5,361)	0	0	5.999	4.628	JD	29,995	179,970	09/08/2011	12/01/2044
915137 5R 0	UNIVERSITY TEX UNIV REVS				1FE	6,392,204	114.235	7,533,798	6,595,000	6,393,218	0	1,014	0	0	4.794	4.980	FA	119,440	158,082	07/11/2011	08/15/2046
744190 AN 9	PROVO UT SALES TAX REV TAXABLE FGI				2FE	5,000,000	110.929	5,546,450	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	137.967	41,697,766	30,223,000	34,796,353	0	(73,352)	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	119.368	5,729,664	4,800,000	4,800,000	0	0	0	0	5.582	3.876	JD	22,328	252,306	12/03/2010	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB				..1FE	7,000,000	109.796	7,685,720	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	44.759	687,051	1,535,000	636,841	0	38,128	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	41.680	710,644	1,705,000	664,043	0	39,817	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	38.736	1,206,626	3,115,000	1,138,848	0	68,379	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	35.991	1,407,248	3,910,000	1,341,396	0	80,665	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	33.560	1,417,910	4,225,000	1,359,877	0	81,901	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	31.315	1,745,811	5,575,000	1,683,164	0	101,525	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	29.248	1,750,493	5,985,000	1,694,573	0	102,370	0	0	0.000	6.329	MAT	0	0	12/18/2003	04/01/2032
60242N DH 1	MILWAUKEE REDEV TXBL POB SER C03				..1FE	1,173,620	27.240	1,987,158	7,295,000	1,936,702	0	117,174	0	0	0.000	6.339	MAT	0	0	12/18/2003	04/01/2033
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						597,811,444	XXX	668,573,060	914,678,343	659,148,295	0	9,609,669	0	0	XXX	XXX	XXX	8,375,940	25,713,624	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312963 J6 9	FGOLD 15YR				1	303,934	107.697	327,993	304,552	304,230	0	14	0	0	5.000	5.051	MON	1,269	14,709	07/16/2004	12/01/2018
312963 P5 4	FGOLD 15YR				1	139,100	107.697	150,111	139,383	139,218	0	5	0	0	5.000	5.057	MON	581	6,783	07/16/2004	12/01/2018
31283G HU 4	FGOLD 30YR				1	649	112.294	734	654	651	0	(0)	0	0	6.500	6.649	MON	4	40	12/08/1994	06/01/2024
31287P 6S 7	FGOLD 30YR				1	246,122	113.832	270,303	237,459	257,826	0	2,518	0	0	6.500	3.721	MON	1,286	15,040	09/24/2002	03/01/2032
31288G BF 8	FGOLD 30YR				1	86,544	111.394	93,272	83,731	86,068	0	302	0	0	6.000	4.974	MON	419	4,881	01/11/2005	02/01/2033
3128FW DW 6	FGOLD 30YR				1	30,562	116.753	34,756	29,769	30,522	0	82	0	0	7.500	6.701	MON	186	2,222	05/05/1998	02/01/2028
3128FY 5N 1	FGOLD 30YR				1	86,127	106.908	89,687	83,892	86,622	0	290	0	0	7.500	6.510	MON	524	6,267	05/05/1998	04/01/2028
3128KR WQ 3	FGOLD 30YR				1	8,430,214	110.644	8,842,583	7,991,908	8,329,345	0	(6,708)	0	0	6.000	3.951	MON	39,960	470,431	08/24/2009	10/01/2036
31292G 5P 7	FGOLD 30YR				1	10,977	119.258	13,273	11,130	10,944	0	(23)	0	0	7.500	8.051	MON	70	826	08/09/1999	07/01/2029
31292G HM 1	FGOLD 30YR				1	7,565	113.763	8,552	7,517	7,551	0	1	0	0	7.000	6.853	MON	44	515	12/08/1994	02/01/2023
31292G JM 9	FGOLD 30YR				1	1,785	111.974	2,014	1,799	1,790	0	(0)	0	0	6.500	6.663	MON	10	115	12/08/1994	11/01/2023
31292G K5 4	FGOLD 30YR				1	2,833	114.879	3,234	2,815	2,827	0	1	0	0	7.000	6.862	MON	16	193	12/08/1994	04/01/2024
31292G LM 6	FGOLD 30YR				1	13,317	114.879	15,202	13,233	13,291	0	4	0	0	7.000	6.856	MON	77	915	12/08/1994	06/01/2024
31292G TN 6	FGOLD 30YR				1	111,485	116.046	127,168	109,584	111,674	0	201	0	0	7.000	6.372	MON	639	7,536	02/18/1999	10/01/2027
31292G Y5 9	FGOLD 30YR				1	28,116	116.319	32,130	27,622	28,129	0	60	0	0	7.000	6.401	MON	161	1,910	02/22/1999	03/01/2029
31292H 4H 4	FGOLD 30YR				1	6,038,774	107.660	6,596,151	6,126,847	6,085,680	0	(21)	0	0	5.000	5.303	MON	25,529	298,377	01/12/2004	12/01/2033
31292H JR 6	FGOLD 30YR				1	17,275	114.082	19,013	16,666	17,531	0	(4)	0	0	6.500	2.700	MON	90	1,059	09/24/2002	05/01/2031
31292H K9 4	FGOLD 30YR				1	19,706	114.082	21,688	19,011	19,960	0	(4)	0	0	6.500	2.840	MON	103	1,205	09/24/2002	09/01/2031
31292H W4 2	FGOLD 30YR				1	8,011,896	107.660	8,658,059	8,042,053	8,027,870	0	(33)	0	0	5.000	5.079	MON	33,509	391,206	04/10/2003	05/01/2033
31292H WJ 9	FGOLD 30YR				1	139,342	111.394	150,174	134,814	138,303	0	352	0	0	6.000	5.048	MON	674	7,902	01/11/2005	04/01/2033
31293V MY 5	FGOLD 30YR				1	137,229	108.454	150,905	139,142	136,836	0	(281)	0	0	7.500	8.046	MON	870	10,415	08/09/1999	08/01/2029
31296J LL 8	FGOLD 30YR				1	135,747	111.394	146,300	131,335	133,465	0	132	0	0	6.000	5.399	MON	657	7,868	01/11/2005	06/01/2033
31296T KL 7	FGOLD 30YR				1	25,774	110.957	27,669	24,937	25,684	0	122	0	0	6.000	4.833	MON	125	1,416	01/11/2005	02/01/2034
31297A 5J 9	FGOLD 30YR				1	129,405	109.972	148,699	135,215	132,729	0	(54)	0	0	5.000	5.877	MON	563	6,704	06/10/2004	06/01/2034
31297B AG 7	FGOLD 30YR				1	885,378	108.925	892,577	819,439	884,117	0	551	0	0	5.500	2.317	MON	3,756	43,834	08/05/2010	06/01/2034
31297B AK 8	FGOLD 30YR				1	534,364	109.972	614,037	558,356	548,818	0	(392)	0	0	5.000	5.814	MON	2,326	27,505	06/10/2004	06/01/2034
31298F 2A 9	FGOLD 30YR				1	67,296	114.801	77,530	67,534	67,053	0	(60)	0	0	7.000	7.243	MON	394	4,716	12/06/2000	01/01/2031
31298F JL 7	FGOLD 30YR				1	27,940	115.804	32,470	28,039	27,884	0	(19)	0	0	7.000	7.180	MON	164	1,893	12/06/2000	01/01/2031
31298F VN 9	FGOLD 30YR				1	1,402	114.801	1,615	1,407	1,396	0	(1)	0	0	7.000	7.268	MON	8	98	12/06/2000	01/01/2031
3132GF RD 1	FGOLD 30YR				1	544,654	105.924	554,399	523,391	543,752	0	(902)	0	0	4.000	2.470	MON	1,745	1,745	10/19/2011	07/01/2041
3132GG A7 0	FGOLD 30YR				1	328,858	105.924	334,692	315,973	328,330	0	(528)	0	0	4.000	2.496	MON	1,053	1,053	10/19/2011	08/01/2041
3132GG BD 6	FGOLD 30YR				1	327,110	105.924	332,963	314,340	326,582	0	(528)	0	0	4.000	2.502	MON	1,048	1,048	10/19/2011	08/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
3132GG BZ 7	FGOLD 30YR				1	1,735,184	105.924	1,765,965	1,667,194	1,732,264	0	(2,920)	0	0	4.000	2.499	MON	5,557	5,557	10/19/2011	08/01/2041
3132GG DA 0	FGOLD 30YR				1	2,226,375	105.924	2,267,912	2,141,067	2,222,714	0	(3,661)	0	0	4.000	2.533	MON	7,137	7,137	10/19/2011	08/01/2041
3132GJ EE 5	FGOLD 30YR				1	296,941	105.924	302,254	285,349	296,450	0	(490)	0	0	4.000	2.538	MON	951	951	10/19/2011	09/01/2041
3132GJ MJ 5	FGOLD 30YR				1	820,676	105.924	835,235	788,520	819,318	0	(1,358)	0	0	4.000	2.532	MON	2,628	2,628	10/19/2011	09/01/2041
3132GJ QG 7	FGOLD 30YR				1	838,842	105.924	853,850	806,094	837,484	0	(1,357)	0	0	4.000	2.536	MON	2,687	2,687	10/19/2011	09/01/2041
3132GJ QQ 5	FGOLD 30YR				1	377,448	105.924	384,202	362,713	377,342	0	(106)	0	0	4.000	2.485	MON	1,209	1,209	10/19/2011	09/01/2041
3132GK BW 5	FGOLD 30YR				1	322,143	105.924	328,597	310,219	321,658	0	(485)	0	0	4.000	2.644	MON	1,034	1,034	10/19/2011	10/01/2041
3132GK DE 3	FGOLD 30YR				1	1,037,115	105.924	1,057,895	998,726	1,035,549	0	(1,566)	0	0	4.000	2.644	MON	3,329	3,329	10/19/2011	10/01/2041
3132GK DR 4	FGOLD 30YR				1	692,153	105.924	704,431	665,032	691,036	0	(1,116)	0	0	4.000	2.564	MON	2,217	2,217	10/19/2011	10/01/2041
3132GK EN 2	FGOLD 30YR				1	2,247,967	105.924	2,287,844	2,159,884	2,244,352	0	(3,615)	0	0	4.000	2.564	MON	7,200	7,200	10/19/2011	10/01/2041
31335G C4 5	FGOLD 30YR				1	2,342	111.974	2,642	2,360	2,349	0	(1)	0	0	6.500	6.652	MON	13	150	12/08/1994	01/01/2024
31335G HK 4	FGOLD 30YR				1	9,014	114.879	10,289	8,957	8,996	0	2	0	0	7.000	6.857	MON	52	615	12/08/1994	09/01/2024
31356A SB 9	FGOLD 30YR				1	2,192	112.294	2,480	2,208	2,199	0	(0)	0	0	6.500	6.646	MON	12	142	12/08/1994	02/01/2024
31356C JH 2	FGOLD 30YR				1	4,769	114.879	5,444	4,739	4,757	0	1	0	0	7.000	6.873	MON	28	305	12/08/1994	03/01/2024
31356D CV 6	FGOLD 30YR				1	497	112.294	562	501	499	0	(0)	0	0	6.500	6.651	MON	3	33	12/08/1994	04/01/2024
31356E AA 2	FGOLD 30YR				1	27,569	114.879	31,471	27,395	27,507	0	6	0	0	7.000	6.865	MON	160	1,909	12/08/1994	04/01/2024
31356E X5 8	FGOLD 30YR				1	19,358	114.879	22,097	19,235	19,305	0	4	0	0	7.000	6.880	MON	112	1,340	12/08/1994	05/01/2024
31356F EA 5	FGOLD 30YR				1	3,270	114.879	3,732	3,249	3,263	0	1	0	0	7.000	6.858	MON	19	224	12/08/1994	05/01/2024
31356F MC 2	FGOLD 30YR				1	233	114.879	266	232	233	0	0	0	0	7.000	6.865	MON	1	12	12/08/1994	05/01/2024
31356F N7 2	FGOLD 30YR				1	27,696	114.879	31,615	27,520	27,636	0	7	0	0	7.000	6.862	MON	161	1,919	12/08/1994	05/01/2024
31356F RL 7	FGOLD 30YR				1	18,640	114.879	21,277	18,522	18,596	0	4	0	0	7.000	6.867	MON	108	1,291	12/08/1994	05/01/2024
31356G DV 8	FGOLD 30YR				1	1,110	114.879	1,267	1,103	1,108	0	0	0	0	7.000	6.848	MON	6	73	12/08/1994	06/01/2024
31356G JE 0	FGOLD 30YR				1	8,442	114.879	9,637	8,389	8,426	0	2	0	0	7.000	6.854	MON	49	584	12/08/1994	06/01/2024
31356G JF 7	FGOLD 30YR				1	25,035	114.879	28,578	24,877	24,973	0	6	0	0	7.000	6.872	MON	145	1,735	12/08/1994	06/01/2024
31356G NE 5	FGOLD 30YR				1	5,292	114.879	6,041	5,258	5,281	0	1	0	0	7.000	6.858	MON	31	358	12/08/1994	06/01/2024
31356G PC 7	FGOLD 30YR				1	19,861	115.789	22,400	19,345	19,983	0	26	0	0	7.500	6.457	MON	121	1,318	05/05/1998	06/01/2024
31356H XH 5	FGOLD 30YR				1	48,096	114.879	54,902	47,791	47,983	0	11	0	0	7.000	6.868	MON	279	3,333	12/08/1994	07/01/2024
31356J BA 0	FGOLD 30YR				1	14,128	112.294	15,985	14,235	14,182	0	(3)	0	0	6.500	6.626	MON	77	856	12/08/1994	07/01/2024
31356J V7 5	FGOLD 30YR				1	8,398	112.294	9,502	8,461	8,429	0	(1)	0	0	6.500	6.627	MON	46	548	12/08/1994	07/01/2024
31356L AF 5	FGOLD 30YR				1	2,155	112.294	2,438	2,171	2,162	0	(0)	0	0	6.500	6.649	MON	12	141	12/08/1994	10/01/2024
31356L N9 5	FGOLD 30YR				1	24,501	114.879	27,968	24,345	24,443	0	6	0	0	7.000	6.871	MON	142	1,695	12/08/1994	11/01/2024
31356L Z5 0	FGOLD 30YR				1	2,933	114.879	3,348	2,915	2,928	0	1	0	0	7.000	6.852	MON	17	202	12/08/1994	11/01/2024
313985 PU 1	FGOLD 30YR				1	23,797	111.974	26,848	23,977	23,863	0	(6)	0	0	6.500	6.662	MON	130	1,552	12/08/1994	12/01/2023
313986 QX 2	FGOLD 30YR				1	8,717	111.974	9,835	8,783	8,744	0	(2)	0	0	6.500	6.652	MON	48	569	12/08/1994	12/01/2023
313986 Z7 9	FGOLD 30YR				1	5,824	111.974	6,570	5,868	5,841	0	(2)	0	0	6.500	6.655	MON	32	380	12/08/1994	01/01/2024
313987 F7 9	FGOLD 30YR				1	7,632	111.974	8,610	7,689	7,650	0	(2)	0	0	6.500	6.675	MON	42	485	12/08/1994	12/01/2023
313987 GK 9	FGOLD 30YR				1	39,306	111.974	44,345	39,603	39,425	0	(10)	0	0	6.500	6.653	MON	215	2,563	12/08/1994	12/01/2023
313987 LK 3	FGOLD 30YR				1	14,640	111.974	16,517	14,751	14,683	0	(4)	0	0	6.500	6.657	MON	80	955	12/08/1994	01/01/2024
313987 UQ 0	FGOLD 30YR				1	3,662	111.974	4,131	3,690	3,673	0	(1)	0	0	6.500	6.654	MON	20	239	12/08/1994	12/01/2023
313987 VU 0	FGOLD 30YR				1	34,780	112.294	39,351	35,043	34,883	0	(7)	0	0	6.500	6.656	MON	190	2,268	12/08/1994	01/01/2024
313988 N2 9	FGOLD 30YR				1	5,234	112.415	5,928	5,274	5,249	0	(2)	0	0	6.500	6.659	MON	29	326	12/08/1994	01/01/2024
313988 QY 6	FGOLD 30YR				1	14,365	112.294	16,253	14,474	14,408	0	(3)	0	0	6.500	6.654	MON	78	928	12/08/1994	01/01/2024
313988 RD 1	FGOLD 30YR				1	106,753	112.294	120,783	107,559	107,058	0	(22)	0	0	6.500	6.659	MON	583	6,958	12/08/1994	01/01/2024
313988 VC 8	FGOLD 30YR				1	17,737	112.294	20,068	17,871	17,788	0	(4)	0	0	6.500	6.657	MON	97	1,153	12/08/1994	01/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
313989 4A 0	FGOLD 30YR				1	1,220	112.294	1,381	1,230	1,224	0	(0)	0	0	6.500	6.651	MON	7	78	12/08/1994	02/01/2024
31283H QX 6	FGOLD 30YR GIANT				1	119,950	111.394	129,275	116,052	119,454	0	368	0	0	6.000	4.931	MON	580	6,743	01/11/2005	03/01/2032
31283H X8 3	FGOLD 30YR GIANT				1	2,678,175	111.394	2,868,589	2,575,169	2,678,100	0	10,281	0	0	6.000	4.574	MON	12,876	150,807	02/09/2004	08/01/2033
31283H Y5 8	FGOLD 30YR GIANT				1	519,412	113.811	561,326	493,210	513,503	0	2,456	0	0	6.500	5.165	MON	2,672	31,611	11/10/2004	12/01/2033
3128LX QD 5	FGOLD 30YR GIANT				1	2,551,246	108.754	2,572,954	2,365,859	2,530,970	0	(12,154)	0	0	5.500	2.030	MON	10,844	126,127	08/05/2010	07/01/2036
3128M6 AR 9	FGOLD 30YR GIANT				1	2,224,063	108.863	2,244,431	2,061,704	2,205,334	0	(11,434)	0	0	5.500	2.051	MON	9,449	110,197	08/05/2010	12/01/2037
3128M7 2C 9	FGOLD 30YR GIANT				1	1,890,804	108.925	1,906,179	1,749,985	1,876,201	0	(2,799)	0	0	5.500	2.438	MON	8,021	93,938	08/05/2010	01/01/2038
3128M7 BX 3	FGOLD 30YR GIANT				1	1,392,293	110.457	1,460,519	1,322,255	1,379,138	0	(304)	0	0	6.000	3.845	MON	6,611	77,307	08/24/2009	12/01/2038
3128M7 PE 0	FGOLD 30YR GIANT				1	2,696,077	109.425	2,729,291	2,494,203	2,667,864	0	(11,932)	0	0	5.500	2.047	MON	11,432	133,661	08/05/2010	05/01/2037
312904 2V 6	FHLMC_1037				1	30,476	99.976	31,483	31,490	31,490	0	0	0	0	9.000	3.247	MON	236	2,758	10/17/1991	02/01/2021
312905 3M 2	FHLMC_1096			4	1	7,843	1891.102	4,686	248	971	0	134	0	0	1,031.000	0.000	MON	213	2,512	07/05/1994	06/01/2021
31340Y CX 5	FHLMC_11				1	22,813	107.025	26,052	24,342	24,005	0	12	0	0	9.500	10.352	MON	299	2,247	06/07/1988	06/15/2019
312903 NH 6	FHLMC_121			34	1	2,158	1463.350	6,595	451	0	0	0	0	0	622.000	0.000	MON	358	2,748	09/01/1996	02/13/2021
312909 D5 0	FHLMC_1256	@			1	14,676	96.710	19,442	20,104	15,556	0	(33)	0	0	0.000	9.717	NA	0	0	07/05/1994	04/01/2022
312903 QQ 3	FHLMC_129			34	1	1,506	592.044	1,186	200	0	0	0	0	0	248.395	0.000	MON	64	494	09/01/1996	02/13/2021
312910 ZD 7	FHLMC_1306			4	1	11,339	2315.232	9,303	402	1,255	0	167	0	0	1,008.000	0.000	MON	338	3,981	04/20/2000	06/01/2022
3133TB BH 2	FHLMC_1988				1	342,783	112.421	378,084	336,311	343,954	0	1,095	0	0	6.500	5.728	MON	1,822	21,333	06/20/2002	09/01/2027
3133TD HP 4	FHLMC_2044				1	2,169,366	112.442	2,521,209	2,242,238	2,209,891	0	(4,525)	0	0	6.500	6.980	MON	12,145	143,125	01/17/2001	04/01/2028
3133TP QW 2	FHLMC_2252				1	167,245	116.309	188,170	161,785	168,218	0	1,257	0	0	7.500	6.326	MON	1,011	11,972	04/04/2001	09/01/2030
3133TP NT 2	FHLMC_2253				1	742,994	116.291	832,055	715,492	739,710	0	4,450	0	0	7.500	6.466	MON	4,472	52,986	07/18/2001	09/01/2030
31392V AB 8	FHLMC_2498 IS			34	1	0	0.015	0	0	0	0	0	0	0	6.000	0.000	MON	169	0	04/30/2003	02/01/2029
31394J WW 3	FHLMC_2680			3	1	1,824,205	100.008	1,820,929	1,820,791	1,822,092	0	(62)	0	0	0.778	0.758	MON	630	13,055	10/01/2003	10/15/2022
31394X X8 4	FHLMC_2799				1	8,008,899	110.325	8,001,836	7,253,000	7,405,927	0	(5,193)	0	0	7.500	6.007	MON	45,331	543,975	05/13/2004	10/01/2032
31395F EF 7	FHLMC_2836				1	19,658,594	105.541	21,108,140	20,000,000	19,935,101	0	15,831	0	0	5.000	5.245	MON	83,333	1,000,000	09/02/2004	02/01/2033
31395T LN 2	FHLMC_2957				1	39,352,401	113.131	49,920,740	44,126,608	40,082,334	0	45,203	0	0	5.000	6.733	MON	183,861	2,147,720	06/04/2007	03/01/2035
31395U QC 8	FHLMC_2982				1	4,053,327	105.879	4,257,034	4,020,659	4,038,857	0	(2,740)	0	0	5.000	4.852	MON	16,753	199,857	06/29/2005	05/01/2035
31340Y AV 1	FHLMC_4				1	17,161	113.150	22,567	19,945	19,945	0	0	0	0	8.000	2.974	MON	209	1,557	11/08/1988	04/15/2019
31340Y S4 2	FHLMC_81				1	136,764	112.732	148,964	132,139	134,887	0	(5)	0	0	8.125	7.254	MON	1,384	10,483	03/03/1992	10/16/2020
31396H AL 3	FHLMC_R005				1	18,382,892	116.973	24,165,398	20,658,989	19,142,302	0	254,175	0	0	5.500	7.865	MON	94,687	1,103,106	07/13/2007	02/01/2036
31362P VJ 7	FN 5/12 11TH COFI ARM			3	1	16,122	100.547	16,552	16,462	16,337	0	10	0	0	2.526	2.908	MON	35	443	02/21/1989	09/01/2018
31362J UN 3	FN 6/12 11TH COFI ARM			3	1	49,041	106.756	53,748	50,347	49,375	0	11	0	0	4.378	5.266	MON	184	2,183	03/16/1989	06/01/2028
31371H S5 8	FNMA 15YR				1	69,907	106.048	76,539	72,173	71,128	0	274	0	0	6.500	7.803	MON	391	4,710	08/03/2000	08/01/2014
31371K WE 7	FNMA 15YR				1	590,135	108.009	634,796	587,724	589,034	0	(58)	0	0	5.000	4.880	MON	2,449	28,399	08/28/2003	12/01/2017
31383B MS 3	FNMA 15YR				1	21,233	106.048	22,802	21,502	21,408	0	25	0	0	6.500	6.887	MON	116	1,275	07/15/1999	08/01/2014
31383K HJ 9	FNMA 15YR				1	52,470	106.048	56,348	53,134	52,875	0	69	0	0	6.500	6.935	MON	288	3,366	07/15/1999	08/01/2014
31383N W3 1	FNMA 15YR				1	55,139	106.048	60,370	56,927	56,055	0	229	0	0	6.500	7.879	MON	308	3,562	08/03/2000	08/01/2014
31383S 5R 7	FNMA 15YR				1	92,110	106.048	100,849	95,097	93,945	0	317	0	0	6.500	7.620	MON	515	6,203	08/03/2000	07/01/2014
31383S K4 1	FNMA 15YR				1	24,770	106.048	26,600	25,083	24,963	0	32	0	0	6.500	6.929	MON	136	1,589	07/15/1999	08/01/2014
31383S X6 2	FNMA 15YR				1	70,671	106.861	75,461	70,616	70,642	0	(7)	0	0	7.500	7.468	MON	441	5,128	07/07/2000	10/01/2014
31384T JG 3	FNMA 15YR				1	23,026	107.902	24,827	23,009	23,020	0	(2)	0	0	7.500	7.461	MON	144	1,673	07/07/2000	03/01/2015
31384V AF 9	FNMA 15YR				1	33,601	107.902	36,228	33,575	33,596	0	(3)	0	0	7.500	7.454	MON	210	2,469	07/07/2000	05/01/2015
31384V RW 4	FNMA 15YR				1	50,888	106.861	54,336	50,848	50,872	0	(5)	0	0	7.500	7.464	MON	318	3,622	07/07/2000	03/01/2015
31387E FC 6	FNMA 15YR				1	24,437	109.019	26,043	23,889	24,379	0	(39)	0	0	7.000	5.827	MON	139	1,533	06/07/2001	06/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
31387S MC 7	FNMA 15YR				1	93,961	109.019	100,135	91,851	93,420	0	(148)	0	0	7.000	6.020	MON	536	6,318	06/07/2001	06/01/2016
3138EH G9 7	FNMA 15YR				1	18,329,730	104.667	18,290,704	17,475,089	18,323,063	0	(6,667)	0	0	3.500	2.518	MON	50,969	0	12/08/2011	12/01/2026
31391Y 6A 0	FNMA 15YR				1	434,919	108.884	456,510	419,262	428,851	0	(361)	0	0	5.500	4.400	MON	1,922	22,149	04/16/2004	03/01/2018
31400A AL 2	FNMA 15YR				1	1,629,474	108.884	1,710,368	1,570,814	1,609,052	0	(1,666)	0	0	5.500	4.331	MON	7,200	83,397	04/16/2004	03/01/2018
31400S Z9 3	FNMA 15YR				1	2,669,559	108.697	2,782,593	2,559,961	2,633,917	0	(902)	0	0	5.500	4.088	MON	11,733	137,286	06/11/2003	04/01/2018
31403A 5R 2	FNMA 15YR				1	1,011,097	108.884	1,061,292	974,698	998,293	0	(738)	0	0	5.500	4.402	MON	4,467	52,161	04/16/2004	10/01/2018
31412V JV 1	FNMA 15YR				1	1,035,734	107.091	1,058,566	988,473	1,020,723	0	(12,111)	0	0	4.000	2.366	MON	3,295	39,164	08/02/2010	05/01/2025
31417A KT 5	FNMA 15YR				1	14,641,442	104.667	14,717,697	14,061,409	14,636,874	0	(4,567)	0	0	3.500	2.659	MON	41,012	0	11/16/2011	11/01/2026
31418M 5W 8	FNMA 15YR				1	625,143	106.638	638,266	598,536	621,551	0	(359)	0	0	4.500	2.584	MON	2,245	26,028	03/12/2010	03/01/2025
31418P 6N 0	FNMA 15YR				1	1,051,636	105.497	1,081,068	1,024,736	1,046,114	0	(5,522)	0	0	4.000	2.918	MON	3,416	33,831	02/02/2011	03/01/2025
31418T XF 9	FNMA 15YR				1	2,023,157	106.638	2,059,005	1,930,838	2,015,892	0	(7,264)	0	0	4.500	2.462	MON	7,241	70,114	02/02/2011	05/01/2025
31418U 2M 5	FNMA 15YR				1	5,397,961	106.638	5,496,888	5,154,722	5,363,888	0	(34,073)	0	0	4.500	2.639	MON	19,330	189,527	02/02/2011	06/01/2025
31418U A9 5	FNMA 15YR				1	1,165,172	106.638	1,185,818	1,112,004	1,158,587	0	(6,585)	0	0	4.500	2.559	MON	4,170	40,762	02/02/2011	05/01/2025
31419A BG 1	FNMA 15YR				1	2,158,871	107.091	2,205,802	2,059,746	2,129,907	0	(22,875)	0	0	4.000	2.299	MON	6,866	81,435	08/02/2010	05/15/2025
31419A BJ 5	FNMA 15YR				1	856,758	107.634	862,088	800,942	850,413	0	(3,014)	0	0	5.000	2.500	MON	3,337	35,606	07/23/2010	05/15/2025
31419A HL 4	FNMA 15YR				1	8,872,562	106.638	9,037,864	8,475,283	8,814,313	0	(58,249)	0	0	4.500	2.690	MON	31,782	312,503	02/02/2011	08/01/2025
31419H 2W 1	FNMA 15YR				1	11,543,212	105.497	11,629,021	11,023,061	11,530,420	0	(12,792)	0	0	4.000	1.948	MON	36,744	36,744	10/24/2011	12/01/2025
313615 US 3	FNMA 30YR				1	399	114.830	470	409	403	0	(0)	0	0	7.000	7.530	MON	2	28	04/20/1993	02/01/2024
313615 UT 1	FNMA 30YR				1	58,778	114.830	69,270	60,324	59,400	0	(60)	0	0	7.000	7.522	MON	352	4,152	04/20/1993	03/01/2024
31371C ZU 6	FNMA 30YR				1	55,129	114.830	64,969	56,578	55,698	0	(57)	0	0	7.000	7.531	MON	330	3,853	04/20/1993	03/01/2024
31371J 7F 5	FNMA 30YR				1	112,215	113.816	125,696	110,438	113,489	0	346	0	0	6.500	5.585	MON	598	7,008	12/04/2001	08/01/2031
31371K AG 6	FNMA 30YR				1	91,084	116.276	105,039	90,336	91,746	0	161	0	0	7.000	6.494	MON	527	6,239	06/28/2001	07/01/2031
31371K EX 5	FNMA 30YR				1	1,041,361	113.816	1,171,595	1,029,376	1,047,798	0	2,032	0	0	6.500	5.904	MON	5,576	65,689	12/04/2001	11/01/2031
31371L CD 9	FNMA 30YR				1	466,247	108.144	489,681	452,804	462,991	0	(466)	0	0	5.000	4.003	MON	1,887	22,102	05/01/2009	09/01/2033
31371L DH 9	FNMA 30YR				1	3,984,872	109.316	4,327,030	3,958,277	3,975,311	0	1,323	0	0	5.500	5.324	MON	18,142	212,961	09/22/2003	10/01/2033
31371L EW 5	FNMA 30YR				1	3,983,200	108.144	4,388,513	4,058,020	4,021,748	0	367	0	0	5.000	5.409	MON	16,908	198,858	12/09/2003	10/01/2033
31371L SA 8	FNMA 30YR				1	7,232,521	109.254	7,739,139	7,083,654	7,170,261	0	11,587	0	0	5.500	4.962	MON	32,467	377,338	02/08/2005	08/01/2034
31372A ZW 5	FNMA 30YR				1	10,600	114.830	12,493	10,879	10,696	0	(12)	0	0	7.000	7.576	MON	63	757	04/20/1993	03/01/2024
31372E UA 0	FNMA 30YR				1	7,176	114.830	8,457	7,365	7,219	0	(10)	0	0	7.000	7.678	MON	43	503	04/20/1993	03/01/2024
31372L V3 9	FNMA 30YR				1	903	113.781	1,054	926	912	0	(0)	0	0	7.000	7.523	MON	5	64	04/20/1993	03/01/2023
31382S GP 0	FNMA 30YR				1	146,710	114.233	161,801	141,642	154,600	0	1,387	0	0	6.500	3.543	MON	767	8,432	09/12/2002	04/01/2029
31383M QB 2	FNMA 30YR				1	266,511	115.331	303,809	263,424	267,294	0	373	0	0	7.500	7.049	MON	1,646	19,414	06/09/1999	12/01/2028
31385H Y6 3	FNMA 30YR				1	119,831	113.816	133,254	117,078	123,450	0	705	0	0	6.500	4.736	MON	634	7,459	07/10/2002	12/01/2031
31385J DJ 4	FNMA 30YR				1	294,697	117.224	336,670	287,203	302,341	0	1,766	0	0	7.000	5.366	MON	1,675	19,736	04/15/2002	05/01/2032
31385J EK 0	FNMA 30YR				1	404,055	113.566	443,218	390,274	415,197	0	2,513	0	0	6.500	4.423	MON	2,114	24,909	10/29/2002	05/01/2032
31385N 7F 0	FNMA 30YR				1	23,171	119.230	27,035	22,675	24,107	0	189	0	0	7.500	5.647	MON	142	1,696	05/18/2001	10/01/2030
31385X AW 7	FNMA 30YR				1	16,260,613	108.144	16,898,411	15,625,814	16,186,990	0	(5,082)	0	0	5.000	3.426	MON	65,108	756,974	01/26/2010	05/01/2033
31385X EC 7	FNMA 30YR				1	4,062,404	109.316	4,440,857	4,062,404	4,062,404	0	0	0	0	5.500	5.500	MON	18,619	216,767	08/19/2003	06/01/2033
31386E C4 8	FNMA 30YR				1	283,734	113.816	313,910	275,805	286,302	0	1,038	0	0	6.500	5.239	MON	1,494	17,772	10/21/2002	04/01/2031
31386M ZB 9	FNMA 30YR				1	177,538	114.316	199,418	174,445	178,290	0	298	0	0	6.500	5.760	MON	945	11,225	09/28/2001	10/01/2030
31387N WC 7	FNMA 30YR				1	192,883	116.276	222,158	191,062	194,114	0	351	0	0	7.000	6.482	MON	1,115	13,346	06/28/2001	06/01/2031
31388M NB 0	FNMA 30YR				1	106,806	113.816	119,444	104,945	108,526	0	368	0	0	6.500	5.378	MON	568	6,802	09/28/2001	09/01/2031
31388P CM 1	FNMA 30YR				1	38,669	113.816	42,911	37,702	40,865	0	377	0	0	6.500	3.849	MON	204	2,354	07/18/2002	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
31388Q T6 6	FNMA 30YR				1	21,711	113.816	24,280	21,333	21,814	0	59	0	0	6.500	5.751	MON	116	1,193	09/28/2001	10/01/2031
31388W QJ 8	FNMA 30YR				1	214,466	113.816	238,488	209,539	220,154	0	1,113	0	0	6.500	4.851	MON	1,135	13,396	07/10/2002	11/01/2031
31389A 6A 6	FNMA 30YR				1	609,665	113.816	687,878	604,377	612,079	0	857	0	0	6.500	6.073	MON	3,274	38,143	11/29/2001	12/01/2031
31389C HA 0	FNMA 30YR				1	132,147	114.316	150,524	131,674	132,241	0	71	0	0	6.500	6.355	MON	713	7,840	11/27/2001	12/01/2031
3138A2 BL 2	FNMA 30YR				1	445,423	106.096	453,447	427,392	444,749	0	(674)	0	0	4.000	2.471	MON	1,425	1,425	10/19/2011	12/01/2040
3138AK SA 8	FNMA 30YR				1	809,377	106.096	823,959	776,614	808,032	0	(1,346)	0	0	4.000	2.508	MON	2,589	2,589	10/19/2011	08/01/2041
3138AR X3 3	FNMA 30YR				1	740,483	106.096	753,823	710,508	739,653	0	(830)	0	0	4.000	2.550	MON	2,368	2,368	10/19/2011	09/01/2041
3138AS RZ 7	FNMA 30YR				1	11,832,710	106.096	12,059,441	11,366,505	11,814,343	0	(18,367)	0	0	4.000	2.605	MON	37,888	37,888	10/12/2011	09/01/2041
3138AV P7 4	FNMA 30YR				1	3,786,184	106.096	3,858,066	3,636,382	3,780,565	0	(5,619)	0	0	4.000	2.627	MON	12,121	12,121	10/19/2011	10/01/2041
3138E0 M3 0	FNMA 30YR				1	1,564,195	102.935	1,570,347	1,525,579	1,564,195	0	0	0	0	3.500	0.000	MON	1,632	0	12/20/2011	11/01/2041
3138E0 Q9 3	FNMA 30YR				1	84,358	103.122	84,560	82,000	84,358	0	0	0	0	3.500	0.000	MON	88	0	12/16/2011	12/01/2041
3138EG EW 0	FNMA 30YR				1	1,438,766	106.096	1,464,906	1,380,732	1,436,637	0	(2,129)	0	0	4.000	2.547	MON	4,602	4,602	10/19/2011	04/01/2041
31390F 6M 6	FNMA 30YR				1	91,303	115.923	102,727	88,617	95,235	0	778	0	0	7.000	4.694	MON	517	6,193	05/21/2002	06/01/2032
31390P GK 7	FNMA 30YR				1	1,450,269	113.566	1,575,146	1,386,988	1,497,063	0	11,217	0	0	6.500	3.961	MON	7,513	88,152	02/14/2003	08/01/2032
31391B N4 5	FNMA 30YR				1	40,843	113.816	44,900	39,450	41,530	0	235	0	0	6.500	4.763	MON	214	2,496	10/29/2002	02/01/2032
31391Q W6 7	FNMA 30YR				1	309,888	109.316	336,497	307,820	308,816	0	65	0	0	5.500	5.365	MON	1,411	16,767	03/21/2003	01/01/2033
31391S LS 7	FNMA 30YR				1	220,278	109.316	235,536	215,463	221,595	0	541	0	0	5.500	4.356	MON	988	11,805	02/26/2003	02/01/2033
31391U J2 2	FNMA 30YR				1	70,167	113.566	76,084	66,995	71,459	0	527	0	0	6.500	4.352	MON	363	4,242	01/09/2003	01/01/2033
31391W 5H 0	FNMA 30YR				1	849,399	108.144	892,091	824,909	844,171	0	(1,020)	0	0	5.000	3.963	MON	3,437	40,323	05/01/2009	04/01/2033
31400H Y2 3	FNMA 30YR				1	232,557	109.816	253,681	231,005	231,875	0	65	0	0	5.500	5.345	MON	1,059	12,646	03/21/2003	02/01/2033
31400H Y3 1	FNMA 30YR				1	183,371	109.816	200,026	182,147	182,887	0	57	0	0	5.500	5.333	MON	835	9,822	03/21/2003	03/01/2033
31400H Y6 4	FNMA 30YR				1	225,518	109.816	246,002	224,013	224,852	0	63	0	0	5.500	5.346	MON	1,027	12,108	03/21/2003	03/01/2033
31400J PF 0	FNMA 30YR				1	31,334	108.144	32,894	30,417	31,221	0	11	0	0	5.000	3.830	MON	127	1,468	05/07/2009	05/01/2033
31400J RY 7	FNMA 30YR				1	4,204,727	110.660	4,555,427	4,116,605	4,163,450	0	3,387	0	0	5.500	5.035	MON	18,868	221,933	04/09/2003	02/01/2033
31400J SJ 9	FNMA 30YR				1	61,994	108.144	65,080	60,179	61,651	0	(34)	0	0	5.000	3.914	MON	251	2,916	05/07/2009	02/01/2033
31400K G2 6	FNMA 30YR				1	148,832	109.816	162,350	147,838	148,542	0	57	0	0	5.500	5.304	MON	678	8,036	03/21/2003	03/01/2033
31400K GZ 3	FNMA 30YR				1	131,247	109.816	143,169	130,371	130,940	0	38	0	0	5.500	5.321	MON	598	7,108	03/21/2003	03/01/2033
31400Q TN 3	FNMA 30YR				1	81,124	109.316	88,089	80,582	80,947	0	33	0	0	5.500	5.314	MON	369	4,312	03/21/2003	04/01/2033
31400U Q5 6	FNMA 30YR				1	6,590	109.316	7,156	6,546	6,574	0	2	0	0	5.500	5.323	MON	30	344	03/21/2003	04/01/2033
31400W CW 8	FNMA 30YR				1	51,831	109.316	56,281	51,485	51,749	0	19	0	0	5.500	5.289	MON	236	2,803	03/21/2003	04/01/2033
31401B 4L 6	FNMA 30YR				1	100,848	109.316	109,507	100,175	100,628	0	40	0	0	5.500	5.314	MON	459	5,355	03/21/2003	05/01/2033
31401N 4U 0	FNMA 30YR				1	2,600,948	108.144	2,710,292	2,506,183	2,595,958	0	3,158	0	0	5.000	3.433	MON	10,442	120,554	10/30/2009	09/01/2033
31402C PL 0	FNMA 30YR				1	7,440,242	108.144	7,800,686	7,213,226	7,388,568	0	(5,107)	0	0	5.000	3.925	MON	30,055	351,147	05/13/2009	11/01/2033
31402C U6 7	FNMA 30YR				1	635,342	108.144	667,276	617,024	630,467	0	(587)	0	0	5.000	3.971	MON	2,571	30,091	05/01/2009	03/01/2034
31402D C2 4	FNMA 30YR				1	8,121,285	108.144	8,257,569	7,635,702	8,084,015	0	(37,270)	0	0	5.000	2.329	MON	31,815	186,779	05/13/2011	07/01/2034
31402E AQ 1	FNMA 30YR				1	168,847	108.144	177,253	163,904	168,023	0	(49)	0	0	5.000	3.888	MON	683	7,948	05/07/2009	07/01/2033
31402H KT 7	FNMA 30YR				1	214,906	109.316	230,426	210,789	213,549	0	265	0	0	5.500	4.967	MON	966	11,130	07/17/2003	08/01/2033
31402K CE 2	FNMA 30YR				1	34,527	108.144	36,246	33,517	34,291	0	(51)	0	0	5.000	3.976	MON	140	1,644	05/07/2009	08/01/2033
31402W 3A 4	FNMA 30YR				1	2,075,139	109.316	2,257,348	2,064,975	2,070,543	0	500	0	0	5.500	5.389	MON	9,464	111,086	09/15/2003	10/01/2033
31403C 6L 0	FNMA 30YR				1	840,165	108.113	859,382	794,893	835,325	0	(4,839)	0	0	5.000	2.546	MON	3,312	22,711	04/26/2011	02/01/2036
31405A U9 2	FNMA 30YR				1	1,755,619	109.254	1,956,595	1,790,877	1,770,487	0	(2,720)	0	0	5.500	6.014	MON	8,208	95,255	06/10/2004	06/01/2034
31405T 3E 0	FNMA 30YR				1	1,379,175	110.660	1,512,720	1,367,000	1,373,269	0	551	0	0	5.500	5.297	MON	6,265	74,192	04/22/2005	11/01/2034
31405U FZ 7	FNMA 30YR				1	2,965,674	110.660	3,252,839	2,939,495	2,953,242	0	1,359	0	0	5.500	5.293	MON	13,473	159,034	04/22/2005	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
31405V GX 9	FNMA 30YR				1	3,452,385	110.660	3,748,076	3,387,026	3,422,205	0	3,892	0	0	5.500	5.043	MON	15,524	182,657	02/03/2005	12/01/2034
31406A 4F 6	FNMA 30YR				1	6,553,331	110.660	7,114,613	6,429,266	6,492,943	0	5,943	0	0	5.500	5.064	MON	29,467	349,998	02/03/2005	12/01/2034
31406A 6R 8	FNMA 30YR				1	841,344	110.660	922,810	833,917	837,418	0	314	0	0	5.500	5.314	MON	3,822	45,358	04/22/2005	12/01/2034
31406B 6L 9	FNMA 30YR				1	681,031	110.660	746,975	675,019	678,659	0	334	0	0	5.500	5.261	MON	3,094	36,693	04/22/2005	11/01/2034
31406B Y4 6	FNMA 30YR				1	579,163	110.660	635,242	574,050	577,665	0	226	0	0	5.500	5.221	MON	2,631	31,518	04/22/2005	11/01/2034
31406D EL 6	FNMA 30YR				1	90,986	109.254	98,148	89,835	90,480	0	84	0	0	5.500	5.183	MON	412	4,803	12/09/2004	12/01/2034
31406K DP 2	FNMA 30YR				1	924,293	110.660	1,013,792	916,134	919,394	0	286	0	0	5.500	5.325	MON	4,199	49,481	04/22/2005	01/01/2035
31406K VR 8	FNMA 30YR				1	3,202,571	109.191	3,424,679	3,136,412	3,170,231	0	4,142	0	0	5.500	4.972	MON	14,375	169,422	02/08/2005	02/01/2035
31406P HR 3	FNMA 30YR				1	1,672,936	110.660	1,834,925	1,658,168	1,666,168	0	835	0	0	5.500	5.287	MON	7,600	89,456	04/22/2005	02/01/2035
31408E G5 5	FNMA 30YR				1	339,058	109.191	382,349	350,165	342,487	0	(357)	0	0	5.500	6.606	MON	1,605	18,924	07/22/2008	01/01/2036
31410F UZ 6	FNMA 30YR				1	2,175,337	109.254	2,241,445	2,051,600	2,162,141	0	3,292	0	0	5.500	3.246	MON	9,403	109,484	11/13/2009	09/01/2036
31410G RA 3	FNMA 30YR				1	5,117,539	111.941	5,305,817	4,739,834	5,146,999	0	(15,899)	0	0	6.500	2.328	MON	25,674	299,422	02/01/2010	12/01/2037
31410K FF 6	FNMA 30YR				1	24,501,891	110.941	24,856,253	22,404,930	24,131,301	0	(370,590)	0	0	6.000	2.161	MON	112,025	1,099,721	02/02/2011	05/01/2038
31410K JR 6	FNMA 30YR				1	6,651,467	108.972	7,031,808	6,452,840	6,614,530	0	3,194	0	0	5.500	4.131	MON	29,576	343,655	08/05/2009	06/01/2038
31410W M9 6	FNMA 30YR				1	3,426,606	110.472	3,536,772	3,201,501	3,396,856	0	(8,754)	0	0	6.000	2.905	MON	16,008	184,851	04/16/2010	07/01/2037
31412H 5W 5	FNMA 30YR				1	1,290,343	105.143	1,385,943	1,318,148	1,300,739	0	5,802	0	0	4.000	4.624	MON	4,394	52,363	01/26/2010	08/01/2039
31412N SL 1	FNMA 30YR				1	424,529	110.191	443,471	402,457	421,441	0	901	0	0	6.000	3.553	MON	2,012	23,229	10/09/2009	12/01/2038
31413U TQ 2	FNMA 30YR				1	4,332,793	110.941	4,560,302	4,110,565	4,264,922	0	(10,141)	0	0	6.000	4.053	MON	20,553	241,392	08/24/2009	12/01/2037
31414A D5 8	FNMA 30YR				1	1,940,473	114.216	2,112,046	1,849,170	1,928,599	0	2,030	0	0	7.000	4.846	MON	10,787	126,469	06/26/2008	11/01/2037
31414A QP 0	FNMA 30YR				1	9,951,872	108.972	10,520,936	9,654,688	9,899,534	0	(1,786)	0	0	5.500	4.113	MON	44,251	517,936	08/05/2009	01/01/2038
31414A U6 7	FNMA 30YR				1	4,136,605	108.144	4,182,061	3,867,116	4,092,516	0	(31,877)	0	0	5.000	2.224	MON	16,113	189,100	08/06/2010	08/01/2037
31414C JU 3	FNMA 30YR				1	1,600,931	111.941	1,658,391	1,481,486	1,622,600	0	(10,707)	0	0	6.500	1.918	MON	8,025	93,863	11/30/2009	03/01/2038
31416B N6 1	FNMA 30YR				1	14,240,017	109.316	14,273,116	13,056,749	14,184,484	0	(55,533)	0	0	5.500	1.996	MON	59,843	234,935	07/27/2011	09/01/2036
31416B VH 8	FNMA 30YR				1	229,780	108.144	241,219	223,054	228,574	0	27	0	0	5.000	3.838	MON	929	10,807	05/07/2009	12/01/2034
31416W HB 1	FNMA 30YR				1	2,900,024	108.972	2,958,664	2,715,061	2,870,157	0	(11,238)	0	0	5.500	3.314	MON	12,444	147,804	09/16/2010	06/01/2040
31416X QT 0	FNMA 30YR				1	19,455,535	106.096	19,740,924	18,606,609	19,378,048	0	(77,488)	0	0	4.000	2.285	MON	62,022	185,364	08/15/2011	02/01/2041
31418M A2 8	FNMA 30YR				1	303,383	109.316	318,126	291,015	301,260	0	36	0	0	5.500	4.006	MON	1,334	15,618	08/20/2009	08/01/2037
31418M PU 0	FNMA 30YR				1	14,300,023	110.597	14,770,000	13,354,756	14,189,249	0	(44,017)	0	0	6.000	2.967	MON	66,774	780,727	01/26/2010	03/01/2037
31419A VB 0	FNMA 30YR				1	12,894,479	109.316	12,942,993	11,839,981	12,878,245	0	(16,234)	0	0	5.500	2.574	MON	54,267	54,267	10/20/2011	04/01/2037
BHM0LL SZ 1	FNMA 30YR TBA(REG A)	&			1	1,343,569	102.586	1,343,876	1,310,000	1,343,569	0	0	0	0	0.000	0.000	MON	2,038	0	12/21/2011	01/12/2042
31376K R3 2	FNMA 30YR				1	1,394,610	109.191	1,381,019	1,264,773	1,387,006	0	(7,604)	0	0	5.500	1.159	MON	5,797	17,128	08/12/2011	08/01/2035
31402R UN 7	FNMA 30YR				1	15,545,451	109.316	16,022,343	14,656,906	15,503,891	0	29,688	0	0	5.500	3.269	MON	67,177	781,263	01/26/2010	02/01/2035
31403D D9 7	FNMA 30YR				1	3,208,743	109.191	3,173,424	2,906,306	3,189,599	0	(19,145)	0	0	5.500	1.132	MON	13,321	39,412	08/12/2011	01/01/2036
31413L 2G 3	FNMA 30YR				1	1,087,426	110.622	1,184,971	1,071,190	1,081,724	0	1,095	0	0	6.500	6.023	MON	5,802	67,535	09/19/2007	09/01/2037
31413Q 6M 5	FNMA 30YR				1	1,352,903	110.622	1,474,262	1,332,704	1,343,252	0	595	0	0	6.500	6.039	MON	7,219	83,033	09/19/2007	09/01/2037
31359S J3 5	FNMA_01-19				1	2,646,489	114.618	2,891,061	2,522,343	2,612,330	0	11,957	0	0	6.500	5.315	MON	13,663	160,115	09/30/2002	05/01/2031
31359S JT 8	FNMA_01-5				1	311,783	111.391	343,223	308,124	311,130	0	580	0	0	7.000	6.700	MON	1,797	21,212	03/09/2001	03/01/2031
313921 A5 7	FNMA_01-65			3	1	919,203	100.338	920,518	917,421	932,488	0	9,942	0	0	0.894	0.418	MON	137	7,378	09/24/2002	11/25/2031
31392D WQ 1	FNMA_02-51			3	1	716,434	100.520	719,034	715,316	715,784	0	(7)	0	0	0.794	0.776	MON	95	5,106	08/01/2003	08/25/2032
31392H GX 5	FNMA_02-95			3	1	673,193	100.409	673,734	670,992	670,992	0	0	0	0	0.794	0.794	MON	89	4,765	06/26/2003	01/25/2033
31393C MB 6	FNMA_03-48				1	3,458,100	103.011	3,637,812	3,531,489	3,522,549	0	5,783	0	0	5.000	5.524	MON	14,715	164,180	05/07/2004	06/01/2022
31394E CQ 9	FNMA_05-51C				1	9,626,563	116.751	11,675,150	10,000,000	9,723,823	0	8,631	0	0	5.500	5.880	MON	45,833	550,000	10/16/2006	06/01/2035
31396V NH 7	FNMA_07-26				1	26,020,737	116.697	34,075,456	29,199,992	26,902,902	0	132,804	0	0	5.500	7.011	MON	133,833	1,559,160	06/18/2007	04/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31396W G5 9	FNMA_07-65				1	13,193,424	116.429	17,342,364	14,895,189	13,756,466	0	65,485	0	0	5.500	7.246	MON	68,270	795,342	06/18/2007	07/01/2037
31397L TB 5	FNMA_08-49				1	3,914,536	107.594	4,015,279	3,731,878	3,884,434	0	(30,102)	0	0	5.000	3.047	MON	15,549	151,711	02/08/2011	04/01/2038
313602 DP 6	FNMA_88-14				1	93,486	112.304	113,370	100,949	98,911	0	33	0	0	9.200	10.211	MON	774	9,128	05/04/1988	06/01/2018
313602 HB 3	FNMA_88-27	@			1	14,249	97.237	22,347	22,982	17,985	0	(10)	0	0	0.000	10.131	NA	0	0	02/08/1991	11/01/2018
313602 U7 7	FNMA_89-60				1	10,051	115.628	14,912	12,896	12,017	0	10	0	0	6.750	9.884	MON	73	856	08/17/1989	09/01/2019
313603 BF 8	FNMA_89-77				1	11,972	113.221	14,854	13,120	12,690	0	(7)	0	0	8.750	10.140	MON	96	1,135	05/23/1990	11/01/2019
313603 B4 3	FNMA_90-18				1	39,108	111.422	49,111	44,077	42,284	0	(108)	0	0	6.990	8.708	MON	257	3,040	12/05/1997	03/01/2020
31358K CE 6	FNMA_91-152			4	1	11,467	2159.982	6,909	320	(4)	0	(4)	0	0	1,008.500	0.000	MON	269	3,174	06/21/1994	11/01/2021
31358G SM 0	FNMA_91-42			4	1	25,887	2260.221	14,660	649	73,216	0	16,950	0	0	1,178.100	0.000	MON	637	7,468	08/03/1994	05/01/2021
31358G WN 3	FNMA_G-12			34	1	28,712	2142.380	12,664	591	35,997	0	6,252	0	0	1,050.417	0.000	MON	517	6,109	09/01/1996	05/01/2021
38373T NX 9	GNMA_01-65			3	1	1,639,406	100.336	1,637,237	1,631,758	1,633,356	0	(51)	0	0	0.685	0.664	MON	341	10,152	10/13/2004	02/20/2029
38374J Z4 1	GNMA_04-102			3	1	1,194,941	100.009	1,193,748	1,193,635	1,193,635	0	0	0	0	0.585	0.585	MON	213	6,244	10/27/2004	01/20/2030
38377L TS 7	GNMA_10-131				1	787,325	111.489	858,466	770,000	786,020	0	(1,305)	0	0	4.500	4.152	MON	2,888	20,213	04/29/2011	05/01/2040
38375B LN 0	GNMA_11-H11			3	1	23,933,045	99.805	23,886,435	23,933,045	23,933,045	0	0	0	0	0.745	0.745	MON	5,450	114,141	04/08/2011	03/20/2061
69412A AD 6	PCM-1				6*	18,507	110.417	20,637	18,690	18,690	0	0	0	0	9.000	3.776	MON	284	1,607	10/17/1991	03/02/2018
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						581,016,542	XXX	628,706,392	574,997,968	582,118,060	0	(342,278)	0	0	XXX	XXX	XXX	2,349,235	22,677,413	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137A2 B2 6	FHMS_K009				1	2,025,625	108.534	2,170,674	2,000,000	2,024,145	0	(1,480)	0	0	3.808	3.642	MON	6,347	44,427	05/17/2011	08/01/2020
3137A7 NU 0	FHMS_K011				1	5,133,203	110.811	5,540,575	5,000,000	5,127,247	0	(5,956)	0	0	4.084	3.742	MON	17,017	85,083	06/29/2011	11/01/2020
3137AA 4W 0	FHMS_K013			3	1	8,836,949	109.946	9,620,319	8,750,000	8,831,831	0	(5,118)	0	0	3.974	3.849	MON	28,977	202,839	05/12/2011	01/01/2021
3137AD TJ 6	FHMS_K014				1	10,099,310	109.217	10,921,670	10,000,000	10,095,825	0	(3,485)	0	0	3.871	3.745	MON	32,258	129,033	07/21/2011	04/01/2021
3137AB FV 8	FHMS_K702			3	1	2,019,972	105.309	2,106,180	2,000,000	2,018,550	0	(1,422)	0	0	3.154	2.985	MON	5,257	31,540	06/09/2011	02/01/2018
31397U PF 0	FNMA_11-M1				1	5,970,000	108.680	6,520,782	6,000,000	5,971,525	0	1,525	0	0	3.763	3.824	MON	18,815	131,705	05/17/2011	06/01/2021
31397U 3N 7	FNMA_11-M2				1	2,007,500	106.417	2,128,338	2,000,000	2,007,173	0	(327)	0	0	3.764	3.718	MON	6,273	37,640	06/17/2011	07/01/2021
3136A0 FK 8	FNMA_11-M4				1	12,790,000	108.535	13,881,575	12,790,000	12,790,000	0	0	0	0	3.726	3.726	MON	39,713	198,565	07/14/2011	06/01/2021
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						48,882,559	XXX	52,890,113	48,540,000	48,866,295	0	(16,264)	0	0	XXX	XXX	XXX	154,657	860,832	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 Loan-Backed and Structured Securities																					
134011 AJ 4	CAMP PENDLETON/QUANTICO				1FE	30,000,000	99.653	29,895,900	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
04248N AA 1	ARMY HAWAII FAM HSG CERTS MBIA			2	1AM	62,000,000	97.769	60,616,780	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 HSNG			2	1AM	10,000,000	97.260	9,726,000	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				1AM	7,500,000	102.073	7,655,475	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
048677 AE 8	ATLANTIC MARINES CORP CMMITIES				1AM	10,000,000	100.246	10,024,600	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
048677 AB 4	ATLANTIC MARINES CORP CMMITIES			2	1AM	22,706,134	94.884	21,556,293	22,718,576	22,706,131	0	(3)	0	0	5.343	5.349	JD	101,154	1,211,776	10/19/2011	12/01/2050
89543Y AA 0	TRI-COMMAND MILITARY HSG LLC			2	2AM	47,533,111	79.897	37,977,530	47,533,111	47,533,111	0	0	0	0	5.383	5.383	FA	966,623	2,552,469	08/05/2005	02/15/2048
348609 AC 2	FORT SAM HOUSTON TX MILITARY HSG				1AM	7,500,000	99.735	7,480,125	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
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						197,239,245	XXX	184,932,703	197,251,687	197,239,242	0	(3)	0	0	XXX	XXX	XXX	2,056,063	10,831,400	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,424,949,790	XXX	1,535,102,268	1,735,467,998	1,487,371,892	0	9,251,124	0	0	XXX	XXX	XXX	12,935,894	60,083,270	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579E AC 9	3M COMPANY				1FE	13,926,055	134.305	16,250,929	12,100,000	13,870,725	0	(36,308)	0	0	5.700	4.706	MS	203,078	689,700	10/05/2010	03/15/2037
002824 AU 4	ABBOTT LABORATORIES				1FE	431,660	116.114	458,650	395,000	428,949	0	(2,711)	0	0	5.125	3.759	AO	5,061	10,122	04/26/2011	04/01/2019
002824 AV 2	ABBOTT LABORATORIES				1FE	20,259,950	127.045	25,408,960	20,000,000	20,252,999	0	(3,923)	0	0	6.000	5.909	AO	300,000	1,200,000	01/27/2010	04/01/2039
002824 AY 6	ABBOTT LABORATORIES				1FE	10,173,400	119.754	11,975,420	10,000,000	10,169,539	0	(2,579)	0	0	5.300	5.185	MN	50,056	530,000	06/22/2010	05/27/2040
139859 AB 8	ABC INC				1FE	5,199,840	139.691	5,587,624	4,000,000	4,820,547	0	(61,753)	0	0	8.750	5.922	FA	132,222	350,000	08/26/2004	08/15/2021
00080Q AD 7	ABN AMRO BANK NV		F		1FE	1,277,702	117.196	1,464,954	1,250,000	1,276,953	0	(750)	0	0	7.750	7.467	MN	12,378	36,328	06/30/2011	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
00724F AB 7	ADOBE SYSTEMS INCORPORATED				2FE	14,611,202	108.556	15,964,201	14,706,000	14,625,796	0	7,940	0	0	4.750	4.832	FA	291,056	698,535	03/05/2010	02/01/2020
007903 AR 8	ADVANCED MICRO DEVICES INC			1	4FE	2,472,000	103.750	2,490,000	2,400,000	2,469,375	0	(2,625)	0	0	8.125	8.333	JD	8,667	97,500	10/25/2011	12/15/2017
0010EP AF 5	AEP TEXAS CENTRAL CO				2FE	2,736,580	128.072	3,521,988	2,750,000	2,738,297	0	247	0	0	6.650	6.688	FA	69,086	182,875	02/12/2003	02/15/2033
00130H BR 5	AES CORPORATION (THE)				3FE	3,800,615	107.250	3,865,290	3,604,000	3,798,905	0	(1,710)	0	0	7.375	6.598	JJ	144,711	0	11/16/2011	07/01/2021
008117 AM 5	AETNA INC				1FE	2,600,888	122.017	2,745,378	2,250,000	2,564,374	0	(36,514)	0	0	6.500	4.095	MS	43,063	146,250	01/31/2011	09/15/2018
008117 AN 3	AETNA INC			1	1FE	12,818,130	104.375	13,568,763	13,000,000	12,827,179	0	9,049	0	0	4.125	4.302	JD	44,688	284,510	05/17/2011	06/01/2021
00817Y AE 8	AETNA INC				1FE	15,625,050	115.061	17,259,210	15,000,000	15,340,158	0	(65,843)	0	0	6.000	5.419	JD	40,000	900,000	03/19/2007	06/15/2016
00817Y AF 5	AETNA INC				1FE	32,934,757	124.189	39,858,363	32,095,000	32,920,222	0	(9,370)	0	0	6.625	6.429	JD	94,502	2,126,294	06/08/2011	06/15/2036
00817Y AG 3	AETNA INC				1FE	3,933,615	125.040	4,376,407	3,500,000	3,927,665	0	(5,950)	0	0	6.750	5.830	JD	10,500	236,250	02/17/2011	12/15/2037
00828D AJ 0	AFFINION GROUP INC			1	5FE	4,516,638	87.250	4,026,588	4,615,000	4,499,502	0	(4,539)	0	0	11.500	17.081	AO	112,042	417,450	12/28/2011	10/15/2015
001192 AH 6	AGL CAPITAL CORPORATION			1	2FE	17,850,974	118.302	21,128,701	17,860,000	17,851,063	0	89	0	0	5.875	5.879	MS	308,953	507,150	03/28/2011	03/15/2041
008916 AG 3	AGRIUM INC		A		2FE	19,002,240	133.730	21,396,737	16,000,000	18,973,911	0	(28,329)	0	0	7.125	5.704	MN	120,333	570,000	06/24/2011	05/23/2036
008916 AJ 7	AGRIUM INC		A	1	2FE	55,113,697	121.182	63,235,431	52,182,000	55,089,061	0	(24,651)	0	0	6.125	5.659	JJ	1,473,779	1,541,001	09/08/2011	01/15/2041
465138 QU 2	AID-ISRAEL		F		1FE	2,074,757	81.850	2,087,187	2,550,000	2,092,374	0	17,618	0	0	0.000	2.450	MAT	0	0	08/23/2011	02/15/2020
857449 #R 3	AIRBUS INDUSTRIE SECURED LOAN CERT		F	2	1	2,347,474	130.309	3,058,970	2,347,474	2,347,474	0	0	0	0	8.990	8.989	MS	62,139	211,038	02/01/1995	09/15/2018
857449 #T 9	AIRBUS INDUSTRIE SECURED LOAN CERT		F	2	1	2,256,198	119.932	2,813,709	2,346,087	2,306,305	0	6,197	0	0	8.990	9.431	MS	62,102	210,913	02/06/1995	09/15/2018
857449 #V 4	AIRBUS INDUSTRIE SECURED LOAN CERT		F	2	1	1,776,808	119.919	2,130,730	1,776,808	1,776,808	0	0	0	0	8.990	9.003	MS	47,033	159,735	03/08/1995	09/15/2018
009363 AH 5	AIRGAS INC				2FE	1,428,985	101.876	1,456,821	1,430,000	1,429,486	0	282	0	0	2.850	2.871	AO	10,189	40,755	03/10/2010	10/01/2013
M0382* AA 2	AL DUR HOLDING COMPANY LIMITED		F		1	19,000,000	106.186	20,175,340	19,000,000	19,000,000	0	0	0	0	3.850	3.850	JD	30,479	731,500	12/16/2009	12/16/2014
010392 DZ 8	ALABAMA POWER CO				1FE	2,097,950	118.806	2,376,113	2,000,000	2,047,698	0	(6,942)	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	131.657	14,482,270	11,000,000	10,979,662	0	292	0	0	6.000	6.014	MS	220,000	660,000	02/26/2009	03/01/2039
010392 FF 0	ALABAMA POWER COMPANY				1FE	3,315,452	119.387	3,963,642	3,320,000	3,315,491	0	39	0	0	5.200	5.209	JD	14,387	89,677	05/18/2011	06/01/2041
012725 AA 5	ALBEMARLE CORPORATION			1	2FE	9,011,031	107.044	9,855,532	9,207,000	9,024,711	0	13,681	0	0	4.500	4.773	JD	18,414	420,069	02/18/2011	12/15/2020
012873 AH 8	ALBERTA ENERGY CO LTD		A		2FE	3,975,960	133.073	5,322,908	4,000,000	3,979,475	0	455	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	125.061	1,250,614	1,000,000	996,997	0	65	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	135.031	6,751,550	5,000,000	5,076,995	0	(1,841)	0	0	7.250	7.101	MS	106,736	362,500	07/30/2001	03/15/2031
013817 AP 6	ALCOA INC				2FE	5,965,080	102.912	6,174,740	6,000,000	5,965,839	0	759	0	0	5.720	5.817	FA	122,027	0	10/17/2011	02/23/2019
013817 AV 3	ALCOA INC			1	2FE	7,824,879	100.186	7,844,603	7,830,000	7,825,154	0	275	0	0	5.400	5.409	AO	89,262	204,363	04/13/2011	04/15/2021
01439@ AC 1	ALDI INC SENIOR UNSEC NOTE SER C			2		4,995,800	105.953	5,297,650	5,000,000	4,998,357	0	449	0	0	4.960	4.970	AO	52,356	248,000	07/07/2005	04/15/2015
017364 C* 9	ALLEGHENY GENERATING COMPANY			2		11,000,000	105.262	11,578,820	11,000,000	11,000,000	0	0	0	0	5.060	5.060	JJ	258,201	0	07/14/2011	07/15/2021
018490 AM 4	ALLERGAN INC				1FE	3,926,965	115.768	4,051,893	3,500,000	3,858,445	0	(68,520)	0	0	5.750	3.155	AO	50,313	201,250	02/09/2011	04/01/2016
018490 AN 2	ALLERGAN INC/UNITED STATES				1FE	28,210,494	103.046	29,169,176	28,307,000	28,220,964	0	8,355	0	0	3.375	3.416	MS	281,301	958,015	11/12/2010	09/15/2020
018522 A@ 1	ALLETE FIRST MTG BONDS SERIES 31				1	32,000,000	115.520	36,966,400	32,000,000	32,000,000	0	0	0	0	5.690	5.690	MS	606,933	1,820,800	03/01/2006	03/01/2036
018522 B# 8	ALLETE INC				1	10,000,000	118.522	11,852,200	10,000,000	10,000,000	0	0	0	0	6.020	6.020	MN	100,333	602,000	05/14/2008	05/01/2023
018522 B@ 0	ALLETE INC				1	8,000,000	103.858	8,308,640	8,000,000	8,000,000	0	0	0	0	4.860	4.857	AO	97,200	388,800	02/01/2008	04/01/2013
018522 E* 9	ALLETE INC FIRST MORTGAGE BONDS				1	3,000,000	106.567	3,197,010	3,000,000	3,000,000	0	0	0	0	4.900	4.899	AO	31,033	170,683	08/17/2010	10/15/2025
018522 E@ 7	ALLETE INC FIRST MORTGAGE BONDS				1	5,000,000	117.581	5,879,050	5,000,000	5,000,000	0	0	0	0	5.820	5.819	AO	61,433	337,883	08/17/2010	04/15/2040
018802 AA 6	ALLIANT ENERGY CORP				2FE	996,510	104.813	1,048,135	1,000,000	997,981	0	671	0	0	4.000	4.077	AO	8,444	40,000	09/30/2009	10/15/2014
020002 AJ 0	ALLSTATE CORP				1FE	17,386,789	123.909	19,949,287	16,100,000	17,359,476	0	(20,229)	0	0	6.900	6.326	MN	141,948	1,110,900	01/03/2011	05/15/2038
02003M BQ 6	ALLSTATE LIFE GLOBAL FUNDING TRUST				1FE	2,165,660	105.593	2,111,866	2,000,000	2,066,777	0	(48,615)	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	155.612	180,510	116,000	115,958	0	0	0	0	10.200	10.201	FA	4,766	11,832	02/03/2009	02/06/2039
02343* AA 0	AMCOR FINANCE (USA) SERIES A		E		2FE	5,000,000	108.903	5,445,150	5,000,000	5,000,000	0	0	0	0	5.380	5.380	JD	11,956	269,000	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE (USA) SERIES B		E		2FE	20,000,000	110.041	22,008,200	20,000,000	20,000,000	0	0	0	0	5.690	5.690	JD	50,578	1,138,000	12/15/2009	12/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
02361D AG 5	AMEREN ILLINOIS CO				2FE	284,869	132.045	303,703	230,000	278,038	0	(5,504)	0	0	9.750	5.995	MN	2,865	22,425	10/01/2010	11/15/2018
02364W AV 7	AMERICA MOVIL SAB DE CV		F		1FE	2,583,800	110.477	2,872,407	2,600,000	2,585,620	0	1,373	0	0	5.000	5.082	MS	32,861	130,000	08/31/2010	03/30/2020
02364W AW 5	AMERICA MOVIL SAB DE CV		F		1FE	8,551,410	118.896	10,343,926	8,700,000	8,553,862	0	1,853	0	0	6.125	6.253	MS	134,699	532,875	08/31/2010	03/30/2040
02364W AX 3	AMERICA MOVIL SAB DE CV		F		1FE	2,354,005	110.690	2,656,570	2,400,000	2,359,432	0	4,105	0	0	5.000	5.267	AO	25,000	120,000	08/31/2010	10/16/2019
024747 A* 8	AMERICAN BUILDERS AND CONTRACTORS				3	20,000,000	94.615	18,923,000	20,000,000	20,000,000	0	0	0	0	7.070	7.070	JD	7,856	1,414,000	06/29/2007	06/29/2014
02580E CG 6	AMERICAN EXPRESS BANK FSB				1FE	14,981,250	103.338	15,500,670	15,000,000	14,996,673	0	3,995	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	14,369,400	113.933	14,811,263	13,000,000	14,213,336	0	(113,254)	0	0	6.000	4.162	MS	234,000	600,000	07/22/2011	09/13/2017
025816 AX 7	AMERICAN EXPRESS COMPANY				1FE	5,540,668	114.365	6,353,004	5,555,000	5,545,843	0	1,315	0	0	6.150	6.187	FA	116,724	341,633	08/22/2007	08/28/2017
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORPORATIO				1FE	7,002,380	100.490	7,034,300	7,000,000	7,002,329	0	(51)	0	0	2.800	2.792	MS	55,533	0	11/16/2011	09/19/2016
02666Q J5 3	AMERICAN HONDA FINANCE CORPORATION				1FE	699,678	99.784	698,487	700,000	699,707	0	29	0	0	1.850	1.866	MS	3,633	0	09/13/2011	09/19/2014
026874 BV 8	AMERICAN INTERNATIONAL GROUP INC				2FE	487,849	97.119	473,941	488,000	487,900	0	47	0	0	3.650	5.013	JJ	8,213	10,984	11/30/2010	01/15/2014
02944R AA 3	AMERICAN SEAFOODS GROUP LLC AND AM			1	4FE	1,267,210	89.000	1,124,070	1,263,000	1,267,045	0	(165)	0	0	10.750	13.756	MN	17,349	67,886	10/31/2011	05/15/2016
03040# AC 6	AMERICAN WATER CAPITAL CORP				2	14,000,000	112.933	15,810,620	14,000,000	14,000,000	0	0	0	0	5.520	5.555	JD	21,467	772,800	01/31/2007	12/21/2016
030981 AF 1	AMERIGAS PARTNERS LP			1	3FE	1,988,180	98.250	1,965,000	2,000,000	1,988,329	0	149	0	0	6.500	7.269	MN	14,806	65,000	10/28/2011	05/20/2021
03073T AC 6	AMERIGROUP CORPORATION			1	3FE	2,108,000	103.000	2,171,240	2,108,000	2,108,000	0	0	0	0	7.500	8.310	MN	19,763	0	11/10/2011	11/15/2019
03073E AD 7	AMERISOURCEBERGEN CORP				1FE	39,418,190	103.175	41,269,800	40,000,000	39,920,909	0	106,726	0	0	5.625	5.915	MS	662,500	2,250,000	12/05/2006	09/15/2012
031162 AV 2	AMGEN INC				2FE	1,676,625	115.290	1,729,348	1,500,000	1,637,225	0	(22,304)	0	0	5.850	3.956	JD	7,313	87,750	03/10/2010	06/01/2017
031162 AA 8	AMGEN INC				2FE	12,791,061	132.993	14,423,064	10,845,000	12,788,190	0	(408)	0	0	8.125	6.891	AO	220,289	881,156	12/12/2002	04/01/2097
031162 AZ 3	AMGEN INC				2FE	5,415,300	112.459	5,622,955	5,000,000	5,341,323	0	(39,996)	0	0	5.700	4.561	FA	118,750	285,000	02/09/2010	02/01/2019
031162 BA 7	AMGEN INC				2FE	17,564,589	117.911	20,807,701	17,647,000	17,567,569	0	1,069	0	0	6.400	6.436	FA	470,587	1,129,408	01/13/2009	02/01/2039
031162 BB 5	AMGEN INC				2FE	3,682,232	105.068	3,870,709	3,684,000	3,682,495	0	149	0	0	4.500	4.506	MS	48,813	165,780	03/09/2010	03/15/2020
031162 BC 3	AMGEN INC				2FE	7,460,625	108.959	8,171,903	7,500,000	7,461,565	0	533	0	0	5.750	5.787	MS	126,979	431,250	03/09/2010	03/15/2040
03200# AC 2	AMPACET CORP SENIOR UNSEC NOTE				2FE	5,000,000	102.736	5,136,800	5,000,000	5,000,000	0	0	0	0	6.600	6.600	FA	115,500	330,000	08/25/2005	08/25/2012
032511 AJ 6	ANADARKO PETROLEUM CORP				2FE	9,535,500	118.083	9,009,752	7,630,000	9,438,627	0	(597)	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	127.151	8,264,824	6,500,000	7,860,267	0	(152,243)	0	0	8.700	5.182	MS	166,508	565,500	03/03/2010	03/15/2019
032511 BF 3	ANADARKO PETROLEUM CORPORATION				2FE	4,984,836	117.951	4,953,933	4,200,000	4,981,934	0	(2,901)	0	0	6.950	4.033	JD	12,973	0	12/15/2011	06/15/2019
034863 AA 8	ANGLO AMERICAN CAPITAL PLC		F		2FE	17,007,716	114.154	17,111,700	14,990,000	16,106,659	0	(460,382)	0	0	9.375	4.445	AO	324,003	1,405,313	01/07/2010	04/08/2014
035229 BP 7	ANHEUSER-BUSCH COMPANIES INC				1FE	3,072,480	125.803	3,774,076	3,000,000	3,054,511	0	(1,892)	0	0	6.750	6.563	JD	9,000	202,500	01/09/1998	12/15/2027
035229 CL 5	ANHEUSER-BUSCH COMPANIES INC				1FE	2,182,320	125.373	2,632,835	2,100,000	2,176,115	0	(949)	0	0	6.000	5.744	MN	21,000	126,000	02/10/2004	11/01/2041
035229 CM 3	ANHEUSER-BUSCH COMPANIES INC				1FE	19,268,891	133.706	23,077,742	17,260,000	19,158,883	0	(22,926)	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				1FE	12,657,157	135.812	16,161,637	11,900,000	12,604,761	0	(8,026)	0	0	6.500	6.088	FA	322,292	773,500	02/05/2004	02/01/2043
03523T AN 8	ANHEUSER-BUSCH INBEV WORLDWIDE INC				1FE	5,271,122	117.280	6,215,861	5,300,000	5,275,507	0	2,368	0	0	5.375	5.443	JJ	131,359	284,875	02/08/2010	01/15/2020
03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC				1FE	13,300,505	158.189	21,092,919	13,334,000	13,300,768	0	262	0	0	8.200	8.221	JJ	504,173	546,694	03/15/2011	01/15/2039
00184A AC 9	AOL TIME WARNER INC				2FE	2,381,825	129.088	3,227,203	2,500,000	2,387,505	0	2,372	0	0	7.625	8.088	AO	40,243	190,625	06/11/2009	04/15/2031
037389 AY 9	AON CORPORATION				2FE	10,022,600	101.341	10,134,089	10,000,000	10,021,909	0	(691)	0	0	3.125	3.072	MN	29,514	156,250	10/18/2011	05/27/2016
037411 AL 9	APACHE CORP				1FE	26,002,219	149.675	32,928,458	22,000,000	25,994,301	0	(1,133)	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	152.906	20,665,313	13,515,000	15,648,300	0	(15,963)	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	129.015	5,805,657	4,500,000	5,316,200	0	(88,790)	0	0	7.625	4.724	JJ	171,563	343,125	02/12/2010	07/01/2019
037411 AY 1	APACHE CORPORATION			1	1FE	9,831,300	121.959	12,195,884	10,000,000	9,833,656	0	2,191	0	0	5.250	5.363	FA	218,750	347,083	11/30/2010	02/01/2042
BHM0LK S9 1	AQUARION WATER CO OF CONNECTICUT				2FE	16,000,000	97.077	15,532,320	16,000,000	16,000,000	0	0	0	0	0.000	4.400	FA	0	0	02/21/2012	02/21/2032
03840# AB 0	AQUARION WATER CO OF CT SR UNSEC				1	8,500,000	119.091	10,122,735	8,500,000	8,500,000	0	0	0	0	6.430	6.430	JD	3,036	546,550	06/29/2004	06/29/2034
03938L AF 1	ARCELORMITTAL		F		2FE	2,934,906	101.581	2,778,243	2,735,000	2,915,577	0	(19,329)	0	0	6.125	4.912	JD	13,960	167,519	03/02/2011	06/01/2018
03938L AM 6	ARCELORMITTAL		F		2FE	10,013,440	111.222	8,897,728	8,000,000	9,773,225	0	(184,273)	0	0	9.850	6.089	JD	65,667	788,000	09/01/2010	06/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
03938L AP 9	ARCELORMITTAL		F		2FE	22,154,665	92.931	21,456,931	23,089,000	22,175,333	0	9,859	0	0	7.000	7.336	AO	341,204	1,616,230	02/08/2010	10/15/2039
03938L AU 8	ARCELORMITTAL SA		F		2FE	20,238,582	91.791	18,454,560	20,105,000	20,233,377	0	(5,205)	0	0	5.500	5.410	MS	368,592	534,458	07/28/2011	03/01/2021
039483 BB 7	ARCHER DANIELS MIDLAND COMPANY			3	1FE	15,321,863	113.279	17,178,745	15,165,000	15,312,584	0	(9,279)	0	0	4.479	4.348	MS	226,413	342,692	04/12/2011	03/01/2021
039483 BC 5	ARCHER DANIELS MIDLAND COMPANY			3	1FE	7,192,693	126.285	9,016,728	7,140,000	7,192,181	0	(512)	0	0	5.765	5.720	MS	137,207	198,840	03/30/2011	03/01/2041
039483 AM 4	ARCHER-DANIELS-MIDLAND CO				1FE	3,026,565	139.364	3,084,128	2,213,000	3,018,371	0	(8,194)	0	0	7.500	4.230	MS	48,870	0	10/07/2011	03/15/2027
039483 BD 3	ARCHER-DANIELS-MIDLAND CO				1FE	31,149,000	106.241	33,092,898	31,149,000	31,149,000	0	0	0	0	4.535	4.535	MS	372,771	0	09/26/2011	03/26/2042
040555 CL 6	ARIZONA PUBLIC SERVICE CO				2FE	321,449	127.049	343,032	270,000	311,907	0	(4,552)	0	0	8.750	6.047	MS	7,875	23,625	10/27/2009	03/01/2019
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP				1FE	10,000,000	107.416	10,741,600	10,000,000	10,000,000	0	0	0	0	4.710	4.712	JJ	236,808	167,467	02/22/2011	12/30/2030
BHM0LL T1 5	ARMY & AIR FORCE EXCHANGE SERVICE				1Z	21,000,000	100.968	21,203,280	21,000,000	21,000,000	0	0	0	0	0.000	2.500	FA	0	0	02/28/2012	02/28/2017
04363U AC 0	ASCIANO FINANCE LTD		F		2FE	4,498,600	100.275	4,534,422	4,522,000	4,500,688	0	2,088	0	0	5.000	5.089	AO	52,757	113,050	04/01/2011	04/07/2018
045054 AA 1	ASHTEAD CAPITAL INC			1	4FE	831,413	104.250	836,085	802,000	829,927	0	(1,485)	0	0	9.000	7.792	FA	27,268	0	11/10/2011	08/15/2016
G0646# AB 5	ASSOCIATED BRITISH FOODS PLC		F		2	5,000,000	108.869	5,443,450	5,000,000	5,000,000	0	0	0	0	6.700	6.520	MS	107,944	335,000	03/05/2009	03/05/2014
046003 JU 4	ASSOCIATES CORP OF NORTH AMERICA				1FE	11,222,570	108.663	11,952,963	11,000,000	11,120,135	0	(13,658)	0	0	6.950	6.749	MN	127,417	764,500	11/29/2001	11/01/2018
046353 AD 0	ASTRAZENECA PLC		F		1FE	78,224,430	134.882	101,161,800	75,000,000	78,092,570	0	(54,067)	0	0	6.450	6.152	MS	1,424,375	4,837,500	12/22/2008	09/15/2037
00209T AA 3	AT&T BROADBAND CORP				2FE	8,103,471	108.751	7,931,240	7,293,000	7,490,913	0	(154,025)	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	142.466	334,794	235,000	306,467	0	(4,647)	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	115.753	381,985	330,000	330,552	0	(75)	0	0	5.500	5.466	FA	7,563	18,150	04/22/2008	02/01/2018
00206R AX 0	AT&T INC				1FE	1,598,800	109.846	1,757,542	1,600,000	1,598,865	0	65	0	0	4.450	4.459	MN	9,098	38,764	04/26/2011	05/15/2021
00206R AY 8	AT&T INC				1FE	8,932,828	102.029	9,111,163	8,930,000	8,932,635	0	(194)	0	0	2.400	2.393	FA	79,179	0	08/16/2011	08/15/2016
00206R BA 9	AT&T INC				1FE	19,077,638	117.639	22,351,318	19,000,000	19,077,239	0	(399)	0	0	5.550	5.523	FA	389,579	0	08/16/2011	08/15/2041
04650N AB 0	AT&T INC				1FE	22,920,352	112.490	26,579,137	23,628,000	22,925,889	0	5,537	0	0	5.350	5.559	MS	421,366	632,049	06/28/2011	09/01/2040
78387G AQ 6	AT&T INC				1FE	5,986,680	118.625	7,117,530	6,000,000	5,988,094	0	236	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	117.165	25,776,300	22,000,000	22,000,000	0	0	0	0	5.800	5.800	MS	425,333	1,276,000	03/15/2006	03/01/2036
049560 AK 1	ATMOS ENERGY CORPORATION			1	2FE	9,818,369	117.511	11,539,552	9,820,000	9,818,374	0	5	0	0	5.500	5.500	JD	24,004	277,551	06/08/2011	06/15/2041
05252A BN 0	AUSTRALIA & NEW ZEALAND BANKING GR		F		1FE	9,959,300	100.721	10,072,130	10,000,000	9,965,631	0	6,331	0	0	3.250	3.339	MS	108,333	162,500	02/22/2011	03/01/2016
05252E AA 1	AUSTRALIA AND NEW ZEALAND BANKING		F		1FE	9,959,300	98.575	9,857,539	10,000,000	9,960,112	0	812	0	0	2.400	2.487	MN	25,333	0	11/15/2011	11/23/2016
053611 AB 5	AVERY DENNISON CORP				2FE	5,152,950	97.441	4,872,055	5,000,000	5,135,526	0	(3,243)	0	0	6.000	5.775	JJ	138,333	300,000	10/14/2005	01/15/2033
053773 AL 1	AVIS BUDGET CAR RENTAL LLC			1	4FE	1,672,000	103.500	1,656,000	1,600,000	1,669,769	0	(2,231)	0	0	9.625	9.317	MS	45,344	0	10/31/2011	03/15/2018
05379B B* 7	AVISTA CORPORATION				2FE	7,000,000	99.075	6,935,250	7,000,000	7,000,000	0	0	0	0	1.680	1.680	JD	327	117,600	12/30/2010	12/30/2013
05523U AJ 9	BAE SYSTEMS HOLDINGS INC				2FE	1,787,693	111.877	1,829,187	1,635,000	1,763,644	0	(13,962)	0	0	6.375	5.087	JD	8,686	104,231	03/24/2010	06/01/2019
057224 AY 3	BAKER HUGHES INC				1FE	7,569,904	131.923	7,634,355	5,787,000	7,388,970	0	(160,914)	0	0	7.500	3.011	MN	55,459	367,013	08/30/2011	11/15/2018
057224 AZ 0	BAKER HUGHES INCORPORATED				1FE	5,351,888	116.931	6,285,025	5,375,000	5,352,343	0	340	0	0	5.125	5.153	MS	81,110	291,538	08/19/2010	09/15/2040
05965X AD 1	BANCO SANTANDER CHILE SA		F		1FE	5,331,853	100.399	5,321,126	5,300,000	5,309,795	0	(11,035)	0	0	2.875	2.657	MN	20,317	152,375	12/17/2009	11/13/2012
05965X AH 2	BANCO SANTANDER CHILE SA		F		1FE	2,592,616	99.694	2,592,031	2,600,000	2,594,373	0	1,383	0	0	3.750	3.813	MS	26,813	97,500	09/15/2010	09/22/2015
06050B AA 9	BANK OF AMERICA CORP - GTD				1FE	1,808,676	101.345	1,824,203	1,800,000	1,801,177	0	(2,531)	0	0	3.125	2.979	JD	2,500	56,250	12/09/2008	06/15/2012
06051G EA 3	BANK OF AMERICA CORPORATION				1FE	28,325,538	100.707	28,696,460	28,495,000	28,327,756	0	2,218	0	0	6.500	6.651	FA	771,740	0	12/09/2011	08/01/2016
06406H BP 3	BANK OF NEW YORK MELLON				1FE	4,391,920	108.995	4,359,810	4,000,000	4,348,208	0	(37,160)	0	0	4.600	3.355	JJ	84,844	184,000	10/21/2010	01/15/2020
064149 A5 6	BANK OF NOVA SCOTIA		A		1FE	1,997,800	101.366	2,027,330	2,000,000	1,999,207	0	732	0	0	2.250	2.288	JJ	19,875	45,000	01/19/2010	01/22/2013
064149 A6 4	BANK OF NOVA SCOTIA		A		1FE	3,204,510	105.038	3,151,125	3,000,000	3,146,754	0	(46,316)	0	0	3.400	1.750	JJ	45,050	102,000	09/28/2010	01/22/2015
064149 B9 7	BANK OF NOVA SCOTIA		A		1FE	4,982,500	102.670	5,133,495	5,000,000	4,990,010	0	4,912	0	0	2.375	2.480	JD	4,618	118,750	06/10/2010	12/17/2013
064255 AA 0	BANK OF TOKYO-MITSUBISHI UFJ LTD		F		1FE	7,999,120	101.312	8,104,985	8,000,000	7,999,682	0	293	0	0	2.600	2.604	JJ	91,867	208,000	01/13/2010	01/22/2013
064255 AB 8	BANK OF TOKYO-MITSUBISHI UFJ LTD		F		1FE	3,189,692	105.950	3,380,868	3,191,000	3,190,170	0	251	0	0	3.850	3.859	JJ	54,260	122,854	01/13/2010	01/22/2015
064255 AD 4	BANK OF TOKYO-MITSUBISHI UFJ LTD		F		1FE	1,996,360	101.828	2,036,554	2,000,000	1,997,262	0	699	0	0	2.450	2.489	MS	14,972	48,456	09/08/2010	09/11/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
059438 AG 6	BANK ONE CORPORATION				1FE	7,924,960	112.747	9,019,736	8,000,000	7,945,143	0	2,217	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	121.091	6,054,543	5,000,000	5,510,153	0	(18,284)	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	82.453	9,894,360	12,000,000	12,000,000	0	0	0	0	1.375	6.029	JAJO	29,786	149,580	04/28/2006	04/28/2016
06739G BP 3	BARCLAYS BANK PLC		F		2FE	852,380	84.649	846,487	1,000,000	852,945	0	565	0	0	5.140	7.449	AO	10,994	0	12/09/2011	10/14/2020
06849A AB 5	BARRICK INTERNATIONAL BARBADOS COR				2FE	4,980,465	121.163	6,058,148	5,000,000	4,981,095	0	307	0	0	6.350	6.380	AO	67,028	317,500	11/18/2009	10/15/2036
06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC				2FE	8,959,110	118.465	10,661,850	9,000,000	8,959,270	0	160	0	0	5.700	5.731	MN	44,175	255,075	09/13/2011	05/30/2041
06849U AC 9	BARRICK PD AUSTRALIA FINANCE PTY L				2FE	7,141,421	110.628	7,976,249	7,210,000	7,152,492	0	5,667	0	0	4.950	5.072	JJ	164,568	356,895	12/30/2009	01/15/2020
070101 E@ 5	BASIN ELECTRIC POWER COOPERATIVE I			2	1FE	13,000,000	101.709	13,222,170	13,000,000	13,000,000	0	0	0	0	4.000	4.001	AO	88,111	0	10/31/2011	10/01/2031
071813 BD 0	BAXTER INTERNATIONAL INC				1FE	4,497,345	100.175	4,507,891	4,500,000	4,497,362	0	17	0	0	1.850	1.862	JJ	2,775	0	12/14/2011	01/15/2017
072732 AA 8	BAYER CORPORATION				1FE	16,682,333	119.716	18,220,820	15,220,000	15,775,541	0	(128,496)	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	109.399	1,093,986	1,000,000	1,078,686	0	(32,552)	0	0	5.700	2.216	AO	9,658	57,000	11/16/2010	04/30/2014
05531F AB 9	BB&T CORP				1FE	11,441,000	121.716	12,171,632	10,000,000	11,207,826	0	(134,185)	0	0	6.850	4.870	AO	116,069	685,000	03/19/2010	04/30/2019
05531F AG 8	BB&T CORP			1	1FE	19,749,417	104.243	20,589,055	19,751,000	19,750,043	0	626	0	0	3.200	3.201	MS	186,098	330,061	04/21/2011	03/15/2016
073928 H2 2	BEAR STEARNS CO INC			3	1FE	10,463,188	97.120	10,076,203	10,375,000	10,404,430	0	(10,236)	0	0	1.145	4.376	JAJO	20,784	103,702	06/17/2005	10/28/2014
073928 S4 6	BEAR STEARNS CO INC			3	1FE	9,023,670	89.288	8,035,949	9,000,000	9,012,447	0	(2,503)	0	0	0.869	5.812	FMAN	8,912	61,717	01/30/2007	11/21/2016
075887 AU 3	BECTON DICKINSON AND COMPANY				1FE	2,467,218	115.804	2,611,383	2,255,000	2,435,914	0	(20,949)	0	0	5.000	3.744	MN	14,407	112,750	06/23/2010	05/15/2019
075887 AV 1	BECTON DICKINSON AND COMPANY				1FE	8,648,025	128.728	9,654,565	7,500,000	8,619,973	0	(18,863)	0	0	6.000	4.993	MN	57,500	450,000	06/24/2010	05/15/2039
165069 AP 0	BELL ATLANTIC MARYLAND INC				1FE	6,830,648	120.435	7,141,811	5,930,000	6,619,140	0	(19,383)	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	134.432	24,869,889	18,500,000	21,125,973	0	(65,671)	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	140.828	26,757,342	19,000,000	21,455,141	0	(53,893)	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	127.707	29,251,243	22,905,000	28,037,066	0	(2,195)	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	125.543	20,011,618	15,940,000	16,560,612	0	(259)	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	92.424	26,858,356	29,060,000	15,962,809	0	112,610	0	0	0.000	7.544	JD	0	0	07/28/2003	12/15/2095
081437 AE 5	BEMIS COMPANY INC				2FE	49,814	100.918	50,459	50,000	49,992	0	30	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	118.550	8,637,519	7,286,000	7,200,978	0	1,183	0	0	5.750	5.835	JJ	193,180	418,945	01/06/2010	01/15/2040
BHM02E 3S 1	BERRY PLASTICS HOLDING CORP			3	4FE	0	95.200	0	(0)	0	0	0	0	0	2.546	3.404	MON	0	0	11/17/2010	04/03/2015
05541V AC 0	BG ENERGY CAPITAL PLC		F		1FE	3,728,513	101.647	3,811,774	3,750,000	3,732,843	0	4,083	0	0	2.500	2.623	JD	5,729	93,750	12/02/2010	12/09/2015
055451 AB 4	BHP BILLITON FINANCE (USA) LTD		F		1FE	4,505,535	114.908	5,170,865	4,500,000	4,502,560	0	(569)	0	0	5.250	5.233	JD	10,500	236,250	01/25/2006	12/15/2015
055451 AL 2	BHP BILLITON FINANCE (USA) LTD		F		1FE	6,540,402	102.773	6,783,030	6,600,000	6,540,965	0	563	0	0	3.250	3.357	MN	23,833	0	11/16/2011	11/21/2021
055450 AE 0	BHP FINANCE (USA) LIMITED		F		1FE	13,347,941	109.889	14,065,792	12,800,000	13,126,042	0	(165,479)	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	121.299	17,588,370	14,500,000	14,699,708	0	(42,355)	0	0	7.250	6.881	MS	350,417	1,051,250	03/21/2003	03/01/2016
08913# AA 3	BIG DUMPSTER ACQUISITION INC			24	6*	0	0.000	0	596,426	0	0	0	0	0	13.500	0.000	JAN	0	0	07/17/2009	08/05/2015
06846N AC 8	BILL BARRETT CORP			1	4FE	1,411,048	104.500	1,417,020	1,356,000	1,410,697	0	(351)	0	0	7.625	7.267	AO	26,998	0	12/13/2011	10/01/2019
055482 AJ 2	BJ SERVICES CO				1FE	5,127,468	120.107	5,344,760	4,450,000	5,020,963	0	(77,409)	0	0	6.000	3.732	JD	22,250	267,000	08/09/2010	06/01/2018
09247X AC 5	BLACKROCK INC				1FE	4,932,252	116.446	4,995,545	4,290,000	4,827,120	0	(82,964)	0	0	6.250	3.790	MS	78,948	268,125	12/01/2010	09/15/2017
09247X AE 1	BLACKROCK INC				1FE	14,901,382	109.130	16,122,911	14,774,000	14,882,442	0	(10,945)	0	0	5.000	4.886	JD	43,091	738,700	04/09/2010	12/10/2019
09247X AF 8	BLACKROCK INC				1FE	997,580	101.351	1,013,515	1,000,000	999,222	0	808	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	108.561	5,428,050	5,000,000	4,736,866	0	58,206	0	0	6.300	7.950	MS	79,625	315,000	08/18/2008	09/30/2015
097023 AD 7	BOEING CO				1FE	11,527,100	145.894	14,589,400	10,000,000	10,927,621	0	(64,442)	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	107.724	2,693,108	2,500,000	2,487,638	0	3,673	0	0	3.500	3.670	FA	33,056	87,500	07/23/2009	02/15/2015
097023 BB 0	BOEING CO				1FE	10,101,910	101.043	10,104,290	10,000,000	10,100,962	0	(948)	0	0	1.875	0.730	MN	41,146	0	12/28/2011	11/20/2012
097023 AE 5	BOEING COMPANY				1FE	26,013,635	153.877	31,767,927	20,645,000	25,251,246	0	(110,543)	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	156.590	7,829,480	5,000,000	6,383,649	0	(15,061)	0	0	7.875	5.921	AO	83,125	393,750	06/05/2003	04/15/2043
097023 AS 4	BOEING COMPANY				1FE	9,083,917	138.949	12,034,373	8,661,000	9,045,113	0	(5,719)	0	0	6.625	6.277	FA	216,766	573,791	07/16/2003	02/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
09951# AE 6	BORAL USA SER A GTD SENIOR NOTES				2	13,400,000	107.471	14,401,114	13,400,000	13,400,000	0	0	0	0	5.420	5.420	MN	104,907	726,280	05/09/2005	05/09/2015
10075E AT 5	BOSTON GAS CO INC				2FE	9,957,700	125.535	12,553,457	10,000,000	9,970,008	0	1,237	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	104.178	8,334,201	8,000,000	7,963,689	0	45,565	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	107.976	5,398,822	5,000,000	4,946,449	0	27,693	0	0	6.800	7.456	AO	85,000	340,000	06/03/1997	12/02/2013
101137 AB 3	BOSTON SCIENTIFIC CORP				2FE	24,022,800	106.861	26,715,250	25,000,000	24,634,920	0	133,842	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	116.666	408,331	350,000	351,884	0	(218)	0	0	5.125	5.033	JJ	8,271	17,938	02/06/2009	01/15/2019
05565Q BF 4	BP CAPITAL MARKETS PLC		F		1FE	461,265	107.256	461,203	430,000	460,808	0	(458)	0	0	5.250	1.316	MN	3,386	0	12/16/2011	11/07/2013
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER				2	15,000,000	118.812	17,821,800	15,000,000	15,000,000	0	0	0	0	6.540	6.552	JD	493,225	490,500	11/04/2009	06/30/2024
110122 AC 2	BRISTOL-MYERS SQUIBB CO				1FE	16,281,275	137.912	22,410,733	16,250,000	16,281,118	0	(24)	0	0	6.875	6.869	FA	465,495	1,117,188	01/13/2003	08/01/2097
11041R AL 2	BRITISH AEROSPACE FINANCE INC		E		2FE	27,126,295	126.684	33,824,575	26,700,000	27,036,414	0	(11,616)	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	2	2FE	31,883,704	140.930	38,213,170	27,115,000	31,226,315	0	(90,906)	0	0	9.625	7.406	JD	115,992	2,677,606	03/21/2003	12/15/2030
G1591# AH 5	BRITVIC PLC 12/17/2016		F		2	3,000,000	106.101	3,183,030	3,000,000	3,000,000	0	0	0	0	4.770	4.835	JD	5,565	143,100	12/17/2009	12/17/2016
11283# AA 9	BROOKFIELD POWER NEW YORK FINANCE				1	4,141,600	113.195	4,527,800	4,000,000	4,114,571	0	(16,201)	0	0	5.450	4.901	JD	9,083	218,000	04/20/2010	12/18/2017
11283# AB 7	BROOKFIELD POWER NEW YORK FINANCE				1	5,000,000	117.419	5,870,950	5,000,000	5,000,000	0	0	0	0	5.910	5.910	JD	12,313	295,500	12/16/2005	12/16/2025
11283# AC 5	BROOKFIELD POWER NEW YORK FINANCE				1	15,000,000	118.945	17,841,750	15,000,000	15,000,000	0	0	0	0	5.960	5.960	JD	37,250	894,000	12/16/2005	12/16/2030
120111 BJ 7	BUILDING MATERIALS CORP OF AMERICA			1	3FE	1,744,756	108.000	1,769,040	1,638,000	1,742,913	0	(1,843)	0	0	7.500	6.327	MS	36,172	0	12/12/2011	03/15/2020
120568 AH 3	BUNGE LIMITED FINANCE CORPORATION				2FE	6,951,280	104.081	7,285,705	7,000,000	6,987,216	0	8,692	0	0	5.875	6.015	MN	52,549	411,250	05/29/2007	05/15/2013
120568 AM 2	BUNGE LTD FINANCE CORP				2FE	4,824,500	104.885	5,244,265	5,000,000	4,938,172	0	24,541	0	0	5.350	5.936	AO	56,472	267,500	10/06/2006	04/15/2014
G1696# AM 8	BUNZL FINANCE PLC GUARAN SEN NOTES		E		2	10,000,000	118.739	11,873,900	10,000,000	10,000,000	0	0	0	0	7.990	7.990	AO	197,531	799,000	04/02/2009	04/02/2016
665585 KH 7	BURLINGTON NORTHERN AND SANTA FE				1FE	263,681	65.968	197,904	300,000	150,497	0	1,035	0	0	3.000	3.429	FMAN	1,500	9,000	04/18/1946	01/01/2047
12189T AJ 3	BURLINGTON NORTHERN SANTA FE CORP				2FE	4,978,850	126.046	6,302,309	5,000,000	4,983,663	0	524	0	0	6.700	6.732	FA	139,583	335,000	07/23/1998	08/01/2028
12189T AQ 7	BURLINGTON NORTHERN SANTA FE CORP				2FE	13,810,125	133.647	16,705,838	12,500,000	13,290,485	0	(68,049)	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	128.636	6,431,795	5,000,000	4,985,314	0	495	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	19,133,458	112.228	21,510,702	19,167,000	19,139,748	0	2,852	0	0	4.700	4.722	AO	225,212	900,849	09/21/2009	10/01/2019
12201P AB 2	BURLINGTON RESOURCES FINANCE CO		I		1FE	55,000,000	137.275	75,501,470	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	109.588	3,287,640	3,000,000	3,000,000	0	0	0	0	6.440	6.440	JJ	88,550	193,200	07/16/2008	07/16/2018
131347 BY 1	CALPINE CORP			1	3FE	3,943,535	107.500	4,029,100	3,748,000	3,941,163	0	(2,372)	0	0	7.875	7.284	JJ	136,099	0	11/10/2011	01/15/2023
134429 AG 4	CAMPBELL SOUP CO				1FE	14,140,540	147.210	18,180,412	12,350,000	13,500,380	0	(82,815)	0	0	8.875	7.470	MN	182,677	1,096,063	06/25/2001	05/01/2021
136375 BD 3	CANADIAN NATIONAL RAILWAY CO		A		1FE	14,697,400	134.623	18,847,178	14,000,000	14,607,242	0	(21,768)	0	0	6.900	6.493	JJ	445,433	966,000	02/27/2007	07/15/2028
136375 BT 8	CANADIAN NATIONAL RAILWAY COMPANY		A		1FE	6,911,300	120.361	7,342,009	6,100,000	6,854,170	0	(57,130)	0	0	5.550	3.578	MS	112,850	169,275	05/11/2011	03/01/2019
136385 AH 4	CANADIAN NATURAL RESOURCES LIMITED		A		2FE	25,542,000	116.880	29,219,925	25,000,000	25,295,754	0	(54,497)	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	126.506	37,319,388	29,500,000	29,348,302	0	2,235	0	0	6.250	6.290	MS	542,882	1,843,750	03/13/2007	03/15/2038
13645R AP 9	CANADIAN PACIFIC RAILWAY CO		A		2FE	9,815,100	101.418	10,141,750	10,000,000	9,816,283	0	1,183	0	0	4.500	4.731	JJ	37,500	0	11/28/2011	01/15/2022
G1846@ AD 9	CAPITA HOLDINGS LTD		E		2	15,000,000	116.310	17,446,500	15,000,000	15,000,000	0	0	0	0	6.510	6.510	MS	292,950	976,500	09/15/2008	09/13/2018
14040E HK 1	CAPITAL ONE BANK				1FE	39,087	105.894	42,358	40,000	39,696	0	132	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	114.399	13,281,724	11,610,000	13,183,149	0	(157,330)	0	0	8.800	6.495	JJ	471,108	1,021,680	10/01/2009	07/15/2019
14040H AM 7	CAPITAL ONE FINANCIAL				2FE	10,486,570	106.985	10,291,930	9,620,000	10,324,549	0	(162,020)	0	0	5.500	3.218	JD	44,092	529,100	02/23/2011	06/01/2015
14040H AR 6	CAPITAL ONE FINANCIAL CORP				2FE	9,081,343	112.448	8,995,847	8,000,000	9,076,225	0	(5,117)	0	0	6.750	4.082	MS	159,000	0	12/15/2011	09/15/2017
14040H AY 1	CAPITAL ONE FINANCIAL CORP				2FE	1,301,958	102.429	1,347,967	1,316,000	1,302,206	0	247	0	0	4.750	4.888	JJ	28,130	0	10/06/2011	07/15/2021
14040H AS 4	CAPITAL ONE FINANCIAL CORPORATION				2FE	5,612,754	109.860	5,383,140	4,900,000	5,430,627	0	(182,127)	0	0	7.375	2.674	MN	38,145	361,375	02/16/2011	05/23/2014
14170T AB 7	CAREFUSION CORP				2FE	6,102,336	117.706	6,532,706	5,550,000	6,014,799	0	(49,238)	0	0	6.375	5.032	FA	147,422	353,813	03/03/2010	08/01/2019
14170T AF 8	CAREFUSION CORPORATION				2FE	3,207,600	107.903	3,237,093	3,000,000	3,126,492	0	(46,088)	0	0	5.125	3.405	FA	64,063	153,750	03/16/2010	08/01/2014
141781 AF 1	CARGILL INC				1FE	3,608,020	134.166	4,944,028	3,685,000	3,615,228	0	961	0	0	7.250	7.417	MN	44,527	267,163	01/04/2001	11/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
141784 AR 9	CARGILL INC				1FE	5,635,745	135.808	6,790,406	5,000,000	5,501,219	0	(19,275)	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	142.904	6,430,664	4,500,000	4,467,627	0	1,174	0	0	7.500	7.839	MS	112,500	337,500	08/22/1996	09/01/2026
G1418# AE 3	CARIBBEAN UTILITIES COMPANY LIMIT		E	1	1	2,400,000	100.390	2,409,360	2,400,000	2,400,000	0	0	0	0	6.470	6.622	JD	12,940	116,460	09/24/1998	06/01/2013
G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S		E	1	1	2,250,000	102.514	2,306,565	2,250,000	2,250,000	0	0	0	0	7.640	7.650	JD	14,325	143,250	12/07/1999	06/01/2014
143658 AF 9	CARNIVAL CORPORATION		E		1FE	20,646,550	122.101	21,459,190	17,575,000	20,031,780	0	(145,084)	0	0	7.200	5.682	AO	316,350	1,265,400	01/20/2005	10/01/2023
143658 AH 5	CARNIVAL CORPORATION		E		1FE	9,540,684	116.066	9,607,919	8,278,000	9,383,378	0	(42,498)	0	0	6.650	5.459	JJ	253,836	550,487	10/27/2006	01/15/2028
144141 BP 2	CAROLINA POWER & LIGHT CO				1FE	3,290,130	149.317	4,479,505	3,000,000	3,191,811	0	(12,921)	0	0	8.625	7.678	MS	76,188	258,750	04/27/2001	09/15/2021
147446 AR 9	CASE NEW HOLLAND INC				3FE	3,143,000	113.000	3,164,000	2,800,000	3,135,795	0	(7,205)	0	0	7.875	5.474	JD	18,375	110,367	11/02/2011	12/01/2017
147528 E@ 8	CASEYS GENERAL STORES INC				2	12,000,000	106.278	12,753,360	12,000,000	12,000,000	0	0	0	0	5.220	5.220	FA	247,080	626,400	08/09/2010	08/09/2020
14912L 3K 5	CATERPILLAR FINANCIAL SERVICES COR				1FE	336,967	119.152	387,243	325,000	332,933	0	(1,170)	0	0	5.850	5.344	MS	6,338	19,013	04/16/2008	09/01/2017
149123 BN 0	CATERPILLAR INC				1FE	53,284,103	129.230	67,910,207	52,550,000	53,226,605	0	(12,362)	0	0	6.050	5.952	FA	1,201,059	3,179,275	09/29/2006	08/15/2036
149123 BS 9	CATERPILLAR INC				1FE	7,988,975	119.779	9,582,352	8,000,000	7,989,068	0	93	0	0	5.200	5.209	MN	39,289	208,000	05/25/2011	05/27/2041
124900 C@ 8	CCL INDUSTRIES INC		A		2	5,000,000	105.098	5,254,900	5,000,000	5,000,000	0	0	0	0	5.860	5.860	MS	77,319	293,000	09/26/2008	09/26/2013
1248EP AW 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3FE	471,000	105.500	496,905	471,000	471,000	0	0	0	0	7.375	7.376	JD	1,640	0	11/30/2011	06/01/2020
151020 AD 6	CELGENE CORPORATION				2FE	8,034,680	101.325	8,105,969	8,000,000	8,026,899	0	(6,713)	0	0	2.450	2.357	AO	41,378	200,356	11/01/2010	10/15/2015
15135U AB 5	CENOVUS ENERGY INC		A		2FE	2,577,632	107.858	2,696,453	2,500,000	2,551,466	0	(17,822)	0	0	4.500	3.694	MS	33,125	112,500	07/08/2010	09/15/2014
15135U AD 1	CENOVUS ENERGY INC		A		2FE	13,604,892	117.296	15,782,217	13,455,000	13,585,510	0	(13,254)	0	0	5.700	5.545	AO	161,909	766,935	07/08/2010	10/15/2019
15135U AF 6	CENOVUS ENERGY INC		A		2FE	31,854,636	132.340	39,702,060	30,000,000	31,835,316	0	(19,622)	0	0	6.750	6.304	MN	258,750	2,025,000	03/24/2011	11/15/2039
15135# BD 3	CENTENNIAL ENERGY HLDGS INC SENIOR				2	4,000,000	109.953	4,398,120	4,000,000	4,000,000	0	0	0	0	5.440	5.441	FA	90,667	217,600	02/01/2006	02/01/2016
15189T AG 2	CENTERPOINT ENERGY HOUSTON ELECTRI				2FE	2,786,085	113.465	3,148,665	2,775,000	2,779,539	0	(1,183)	0	0	6.850	6.796	JD	15,841	190,088	07/19/2005	06/01/2015
15189W AG 5	CENTERPOINT ENERGY RESOURCES CORP			1	2FE	339,237	105.741	354,234	335,000	339,128	0	(109)	0	0	4.500	4.333	JJ	6,951	0	09/15/2011	01/15/2021
15189W AH 3	CENTERPOINT ENERGY RESOURCES CORP			1	2FE	14,497,333	115.322	16,721,665	14,500,000	14,497,342	0	9	0	0	5.850	5.850	JJ	391,138	0	09/15/2011	01/15/2041
15189W AD 2	CENTERPOINT ENERGY RESOURCES CORPO				2FE	13,231,672	124.020	16,576,513	13,366,000	13,238,516	0	1,811	0	0	6.625	6.077	MN	147,583	885,498	10/18/2007	11/01/2037
15671B AE 1	CENVEO CORP			1	4FE	1,894,393	87.250	1,919,500	2,200,000	1,900,139	0	5,747	0	0	8.875	18.319	FA	81,354	0	10/27/2011	02/01/2018
12535# AA 3	CFF ACQUISITION LLC			34	5	5,204,815	71.169	5,892,390	8,279,412	5,892,366	0	630,256	0	0	0.000	17.580	MJSD.	0	318,439	07/31/2006	01/31/2014
G2083# AD 7	CHEMRING GROUP PLC		F		2	6,000,000	109.876	6,592,560	6,000,000	6,000,000	0	0	0	0	5.680	5.680	MN	39,760	340,800	11/19/2009	11/19/2019
G2083# AE 5	CHEMRING GROUP PLC		F		2	4,000,000	109.876	4,395,040	4,000,000	4,000,000	0	0	0	0	5.680	5.680	MN	26,507	227,200	01/27/2010	11/19/2019
165167 BU 0	CHESAPEAKE ENERGY CORPORATION				3FE	5,788,325	106.250	5,631,250	5,300,000	5,782,108	0	(6,217)	0	0	6.875	5.562	MN	46,559	128,906	11/10/2011	11/15/2020
166853 A* 2	CHEYENNE LIGHT FUEL AND PWR				2	25,000,000	119.741	29,935,250	25,000,000	25,000,000	0	0	0	0	6.670	6.670	MN	194,542	1,667,500	11/20/2007	11/20/2037
16725# AG 1	CHICAGO BRIDGE & IRON CO		F	13	2	25,000,000	94.377	23,594,250	25,000,000	25,000,000	0	0	0	0	2.141	7.496	JAJO.	121,924	513,598	11/06/2006	11/06/2014
167885 AA 0	CHICAGO PARKING METERS LLC				2FE	49,000,000	100.464	49,227,311	49,000,000	49,000,000	0	0	0	0	5.489	5.490	JD	7,471	3,070,638	11/04/2010	12/30/2020
12542R C* 9	CHS INC SERIES L				2	17,000,000	101.022	17,173,740	17,000,000	17,000,000	0	0	0	0	4.080	4.080	JD	42,387	346,800	06/09/2011	06/09/2019
12542R B* 0	CHS INC				2	10,000,000	111.483	11,148,300	10,000,000	10,000,000	0	0	0	0	6.180	6.180	AO	149,350	618,000	10/04/2007	10/04/2017
17248R AJ 5	CINGULAR WIRELESS LLC				1FE	28,691,780	129.415	34,447,765	26,618,000	28,398,993	0	(44,547)	0	0	7.125	6.538	JD	84,290	1,896,533	10/10/2003	12/15/2031
172909 AF 0	CIRCUS CIRCUS ENTERPRISES				5FE	1,496,250	100.000	1,500,000	1,500,000	1,496,269	0	19	0	0	7.625	7.795	JJ	52,740	0	12/28/2011	07/15/2013
17275R AG 7	CISCO SYSTEMS INC				1FE	623,413	105.904	661,901	625,000	624,058	0	309	0	0	2.900	2.955	MN	2,215	18,125	11/09/2009	11/17/2014
17275R AD 4	CISCO SYSTEMS INC				1FE	35,007,550	124.169	43,459,205	35,000,000	35,007,234	0	(115)	0	0	5.900	5.899	FA	780,111	2,065,000	02/10/2009	02/15/2039
125581 FZ 6	CIT GROUP INC			1	4FE	8,600,000	100.000	8,600,000	8,600,000	8,600,000	0	0	0	0	7.000	7.013	FMAN.	85,283	150,500	10/26/2011	05/02/2016
172967 AS 0	CITIGROUP INC				1FE	23,093,689	97.107	20,271,146	20,875,000	23,089,097	0	(802)	0	0	6.875	6.235	FA	542,170	1,435,156	10/28/2005	02/15/2098
172967 BL 4	CITIGROUP INC				2FE	13,126,094	92.743	11,055,857	11,921,000	13,012,415	0	(27,142)	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	103.469	4,138,756	4,000,000	3,988,173	0	3,818	0	0	5.500	5.615	AO	46,444	220,000	09/17/2009	10/15/2014
172967 DS 7	CITIGROUP INC			3	2FE	99,302,700	66.604	66,604,220	100,000,000	99,392,060	0	21,948	0	0	1.056	0.023	FMAN.	108,545	851,083	08/18/2006	08/25/2036
18055# AD 4	CLARION LION PROP FUND HOLDINGS LP			2		2,954,160	94.902	2,847,060	3,000,000	2,972,523	0	4,049	0	0	5.320	5.510	FA	56,747	159,600	12/14/2006	08/23/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
186108 BU 9	CLEVELAND ELECTRIC ILLUMINATING CO				2FE	4,960,440	125.665	5,026,616	4,000,000	4,527,049	0	(75,486)	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	99.198	1,254,848	1,265,000	1,262,651	0	212	0	0	4.800	5.028	AO	15,180	62,575	09/15/2010	10/01/2020
18683K AD 3	CLIFFS NATURAL RESOURCES INC				2FE	23,950,306	99.640	23,888,594	23,975,000	23,951,815	0	1,510	0	0	4.875	4.888	AO	292,195	610,363	03/16/2011	04/01/2021
18948K AB 8	CLUBCORP CLUB OPERATIONS INC			1	4FE	1,475,850	96.000	1,488,000	1,550,000	1,477,023	0	1,173	0	0	10.000	13.304	JD	12,917	77,500	11/09/2011	12/01/2018
12572Q AD 7	CME GROUP INC				1FE	453,894	109.056	452,581	415,000	453,399	0	(495)	0	0	5.750	1.314	FA	9,015	0	12/16/2011	02/15/2014
126117 AM 2	CNA FINANCIAL CORP				2FE	4,742,591	108.165	4,752,788	4,394,000	4,712,261	0	(30,330)	0	0	6.500	4.736	FA	107,897	117,000	09/30/2011	08/15/2016
126117 AR 1	CNA FINANCIAL CORP				2FE	9,118,560	102.043	9,283,845	9,098,000	9,117,256	0	(1,303)	0	0	5.750	5.721	FA	197,629	263,021	02/09/2011	08/15/2021
19075Q AA 0	COBANK ACB			13	1FE	30,000,000	75.089	22,526,850	30,000,000	30,000,000	0	0	0	0	1.146	2.507	MJSD	16,239	274,104	06/06/2007	06/15/2022
G1910# AF 3	COBHAM PLC SENIOR NOTES SERIES B		F		2	4,500,000	113.215	5,094,675	4,500,000	4,500,000	0	0	0	0	6.610	6.610	MS	85,930	297,450	03/17/2009	03/17/2016
19122T AA 7	COCA-COLA ENTERPRISES INC				2FE	12,029,328	100.319	12,038,280	12,000,000	12,029,198	0	(130)	0	0	1.125	0.993	MN	18,375	0	12/28/2011	11/12/2013
19122T AB 5	COCA-COLA ENTERPRISES INC				2FE	3,488,310	110.333	3,861,642	3,500,000	3,489,082	0	772	0	0	4.500	4.540	MS	52,500	84,438	02/15/2011	09/01/2021
1912EQ AC 6	COCA-COLA HBC FINANCE BV		F		1FE	387,983	104.044	410,973	395,000	393,008	0	1,046	0	0	5.125	5.445	MS	5,848	20,244	12/06/2010	09/17/2013
21987B AN 8	CODELCO INC		F		1FE	12,623,712	101.555	13,049,766	12,850,000	12,645,637	0	18,969	0	0	3.750	5.234	MN	76,297	481,875	10/28/2010	11/04/2020
199575 AV 3	COLUMBUS SOUTHERN POWER CO				1FE	30,713,320	117.710	36,825,511	31,285,000	30,761,840	0	9,702	0	0	5.850	5.984	AO	457,543	1,830,173	09/13/2006	10/01/2035
20029P AG 4	COMCAST CABLE COMMUNICATIONS INC				2FE	6,941,830	129.061	9,034,305	7,000,000	6,954,943	0	6,334	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	104.281	62,569	60,000	61,748	0	(3,123)	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	114.459	22,891,840	20,000,000	20,714,112	0	(149,324)	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	109.708	10,970,785	10,000,000	9,986,567	0	2,317	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	102.153	4,464,077	4,370,000	4,424,868	0	(13,907)	0	0	3.000	2.642	MS	38,238	131,100	10/04/2010	09/16/2015
2027A0 DJ 5	COMMONWEALTH BANK OF AUSTRALIA		F		1FE	18,790,243	105.428	19,051,982	18,071,000	18,780,590	0	(12,349)	0	0	5.000	4.405	AO	190,749	253,550	10/24/2011	10/15/2019
202795 HL 7	COMMONWEALTH EDISON				2FE	2,039,640	118.458	2,369,154	2,000,000	2,036,211	0	(677)	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	117.959	3,538,758	3,000,000	3,270,269	0	(40,916)	0	0	6.150	4.349	MS	54,325	184,500	04/19/2010	09/15/2017
202795 HU 7	COMMONWEALTH EDISON COMPANY				2FE	5,865,014	118.058	6,381,051	5,405,000	5,779,913	0	(51,498)	0	0	5.800	4.509	MS	92,305	313,490	04/19/2010	03/15/2018
20449E EE 2	COMPASS BANK				1FE	11,960,400	90.136	10,816,264	12,000,000	11,967,569	0	1,417	0	0	5.900	5.928	AO	177,000	708,000	03/14/2006	04/01/2026
G2044@ AW 5	COMPASS GROUP PLC - SER I		F		2	34,000,000	97.147	33,029,980	34,000,000	34,000,000	0	0	0	0	3.310	3.310	AO	334,494	0	09/14/2011	10/01/2018
20557# AB 7	COMPUTERSHARE SER A SR UNSEC NT				1	6,500,000	100.120	6,507,800	6,500,000	6,500,000	0	0	0	0	4.940	4.940	MS	88,303	321,100	03/22/2005	03/22/2012
205887 AC 6	CONAGRA INC				2FE	2,006,887	135.386	2,313,739	1,709,000	1,888,546	0	(12,803)	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	145.367	13,519,170	9,300,000	9,985,103	0	(32,466)	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	130.538	11,422,110	8,750,000	8,745,793	0	71	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	120.762	14,491,455	12,000,000	11,891,831	0	1,864	0	0	5.750	5.819	MS	230,000	690,000	03/20/2007	03/01/2037
207597 EE 1	CONNECTICUT LIGHT AND POWER COMPAN				1FE	447,420	116.692	443,431	380,000	445,388	0	(2,032)	0	0	5.500	2.804	FA	8,708	0	09/28/2011	02/01/2019
208251 AE 8	CONOCO INC				1FE	13,546,808	136.330	19,086,144	14,000,000	13,623,668	0	8,690	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	395,975	128.618	450,162	350,000	385,976	0	(4,048)	0	0	7.125	5.337	JD	2,078	24,938	03/14/2011	12/01/2018
209111 EZ 2	CONSOLIDATED EDISON CO OF NEW YORK				1FE	8,316,913	114.152	9,514,551	8,335,000	8,319,239	0	1,503	0	0	4.450	4.477	JD	16,485	370,908	06/02/2010	06/15/2020
209111 ET 6	CONSOLIDATED EDISON COMPANY OF NEW				1FE	2,964,600	122.003	3,050,073	2,500,000	2,891,365	0	(55,983)	0	0	5.850	3.077	AO	36,563	146,250	09/02/2010	04/01/2018
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW				1FE	7,478,025	140.025	10,501,913	7,500,000	7,479,002	0	285	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	13,828,621	126.091	17,436,646	13,828,621	13,828,621	0	0	0	0	8.710	8.710	JD	3,346	1,203,264	06/30/2008	06/30/2022
210518 CF 1	CONSUMERS ENERGY CO				2FE	9,870,500	110.074	11,007,430	10,000,000	9,950,378	0	13,898	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	118.709	24,928,911	21,000,000	21,198,827	0	(19,142)	0	0	5.650	5.510	AO	250,483	1,186,500	02/12/2010	04/15/2020
210518 CE 4	CONSUMERS ENERGY COMPANY				2FE	9,810,553	115.041	10,047,682	8,734,000	9,658,539	0	(152,014)	0	0	5.500	3.028	FA	181,473	240,185	03/01/2011	08/15/2016
Q2107# AD 8	CONTACT ENERGY LIMITED		F		2	4,000,000	106.489	4,259,560	4,000,000	4,000,000	0	0	0	0	5.260	5.259	MS	54,353	210,400	03/28/2003	03/28/2014
Q2107# AE 6	CONTACT ENERGY LIMITED		F		2	5,000,000	108.884	5,444,200	5,000,000	5,000,000	0	0	0	0	5.310	5.309	MS	68,588	265,500	03/28/2003	03/28/2015
205944 AB 7	CON-WAY INC				2FE	40,199,250	112.679	43,944,654	39,000,000	39,817,453	0	(106,209)	0	0	7.250	6.819	JJ	1,303,792	2,827,500	01/11/2008	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
216871 AE 3	COOPER US INC			1	1FE	7,563,748	105.816	8,042,011	7,600,000	7,566,969	0	3,065	0	0	3.875	3.933	JD	13,089	301,044	12/02/2010	12/15/2020
219023 AE 8	CORN PRODUCTS INTERNATIONAL INC				2FE	798,584	103.224	825,795	800,000	798,922	0	262	0	0	3.200	5.042	MN	4,267	28,729	09/14/2010	11/01/2015
219868 BN 5	CORPORACION ANDINA DE FOMENTO SA		F		1FE	448,985	122.830	448,331	365,000	444,041	0	(4,944)	0	0	8.125	4.643	JD	2,224	28,641	09/26/2011	06/04/2019
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE SA		F		1FE	2,672,222	118.500	2,725,502	2,300,000	2,608,572	0	(47,919)	0	0	6.000	3.447	AO	29,133	138,000	09/02/2010	10/15/2017
22303Q AH 3	COVIDIEN INTERNATIONAL FINANCE SA		F		1FE	5,764,256	127.045	6,222,674	4,898,000	5,731,151	0	(14,816)	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	109.496	14,327,565	13,085,000	13,192,988	0	(10,573)	0	0	4.200	4.084	JD	24,425	549,570	07/07/2010	06/15/2020
224044 AG 2	COX COMMUNICATIONS INC				2FE	3,604,623	123.966	3,886,347	3,135,000	3,494,496	0	(16,524)	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	113.197	17,998,334	15,900,000	16,342,187	0	(14,480)	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	104.705	314,116	300,000	299,775	0	283	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	107.618	5,380,885	5,000,000	4,987,117	0	204	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	114.701	5,735,035	5,000,000	5,270,778	0	(36,526)	0	0	6.850	5.774	JJ	157,931	342,500	03/10/2003	01/15/2018
22404Q AG 3	COX COMMUNICATIONS INC				2FE	5,497,271	114.507	5,939,484	5,187,000	5,439,047	0	(8,761)	0	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	122.377	12,237,688	10,000,000	10,000,000	0	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	104.901	699,693	667,000	666,865	0	31	0	0	2.875	2.880	JJ	8,842	10,920	12/15/2010	01/15/2016
067383 AC 3	CR BARD INC				1FE	9,928,200	112.477	11,247,700	10,000,000	9,934,162	0	5,791	0	0	4.400	4.489	JJ	202,889	250,556	12/15/2010	01/15/2021
22541H CC 4	CREDIT SUISSE (NY BRANCH)		E		1FE	26,163,638	98.623	25,888,564	26,250,000	26,191,150	0	7,736	0	0	6.000	6.044	FA	595,000	1,575,000	02/13/2008	02/15/2018
22541L AE 3	CREDIT SUISSE FIRST BOSTON USA INC				1FE	31,218,718	118.276	37,020,294	31,300,000	31,228,634	0	1,346	0	0	7.125	7.147	JJ	1,028,335	2,230,125	11/15/2002	07/15/2032
22546Q AD 9	CREDIT SUISSE NEW YORK NY		E		1FE	10,266,300	94.316	9,431,650	10,000,000	10,249,355	0	(16,945)	0	0	5.400	5.018	JJ	250,500	270,000	04/19/2011	01/14/2020
12626P AE 3	CRH AMERICA INC				2FE	50,224	103.864	51,932	50,000	50,056	0	(29)	0	0	5.300	5.233	AO	559	2,650	04/08/2005	10/15/2013
12626P AG 8	CRH AMERICA INC				2FE	712,278	106.822	747,753	700,000	706,835	0	(1,220)	0	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	114.382	57,191	50,000	49,986	0	2	0	0	8.125	8.127	JJ	1,873	4,063	07/16/2008	07/15/2018
226566 AM 9	CRICKET COMMUNICATIONS INC			1	5FE	1,080,625	87.500	1,163,750	1,330,000	1,081,428	0	803	0	0	7.750	15.143	AO	21,760	0	12/09/2011	10/15/2020
226566 AK 3	CRICKET COMMUNICATIONS INC			1	4FE	2,184,000	103.750	2,178,750	2,100,000	2,180,544	0	(3,456)	0	0	7.750	10.703	MN	20,796	81,375	10/31/2011	05/15/2016
126307 AD 9	CSC HOLDINGS LLC				3FE	1,678,000	105.250	1,766,095	1,678,000	1,678,000	0	0	0	0	6.750	5.225	MN	14,473	0	10/31/2011	11/15/2021
12656* AA 0	CSLB HOLDINGS INC				2Z	50,000,000	97.212	48,606,000	50,000,000	50,000,000	0	0	0	0	3.340	3.386	AO	250,500	0	11/08/2011	10/31/2018
126408 GN 7	CSX CORP				2FE	10,087,200	114.261	11,426,100	10,000,000	10,044,984	0	(12,173)	0	0	6.250	6.095	AO	156,250	625,000	03/25/2008	04/01/2015
126408 GQ 0	CSX CORP				2FE	254,500	124.642	249,285	200,000	252,755	0	(1,745)	0	0	7.375	3.185	FA	6,146	0	09/21/2011	02/01/2019
126408 GU 1	CSX CORP			1	2FE	30,247,207	113.270	34,885,966	30,799,000	30,254,544	0	6,866	0	0	5.500	5.624	AO	357,611	1,665,712	01/20/2011	04/15/2041
126408 GV 9	CSX CORP			1	2FE	2,283,502	106.837	2,451,906	2,295,000	2,284,062	0	560	0	0	4.250	4.312	JD	8,128	50,394	05/20/2011	06/01/2021
126408 GM 9	CSX CORPORATION				2FE	5,449,000	119.086	5,954,318	5,000,000	5,358,529	0	(48,372)	0	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	140.555	1,180,664	840,000	910,955	0	(5,594)	0	0	9.750	8.130	JD	3,640	81,900	08/30/2004	06/15/2020
126410 LL 1	CSX TRANSPORTATION INC				2FE	2,127,993	149.589	3,141,376	2,100,000	2,081,508	0	132	0	0	7.875	7.766	MN	21,131	165,375	08/30/2004	05/15/2043
BHM02K AV 2	CUMULUS MEDIA INC			3	5FE	0	99.216	0	0	0	0	0	0	0	3.796	0.000	MON	1,980	0	03/19/2008	06/11/2014
BHM0LD GK 5	CURTISS-WRIGHT CORPORATION				2Z	7,000,000	95.563	6,689,410	7,000,000	7,000,000	0	0	0	0	3.840	3.840	JD	17,173	0	12/08/2011	12/01/2021
233851 AH 7	DAIMLER FINANCE NORTH AMERICA LLC				1FE	2,980,500	99.416	2,982,468	3,000,000	2,981,588	0	1,088	0	0	2.625	2.765	MS	23,406	0	09/07/2011	09/15/2016
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG				1FE	15,688,318	139.820	18,460,461	13,203,000	15,435,831	0	(57,822)	0	0	8.500	6.933	JJ	508,132	1,122,255	02/23/2007	01/18/2031
233835 AW 7	DAIMLERCHRYSLER NORTH AMERICA HLDG				1FE	40,889	108.920	43,568	40,000	40,248	0	(122)	0	0	6.500	6.143	MN	332	2,600	08/11/2006	11/15/2013
G2624@ AA 1	DAIRY CREST GROUP PLC		F		2	5,000,000	102.992	5,149,600	5,000,000	5,000,000	0	0	0	0	5.730	5.730	AO	69,238	286,500	04/04/2006	04/04/2013
G2624@ AD 5	DAIRY CREST GROUP PLC		D		2	9,975,377	133.951	10,180,269	9,975,377	9,865,940	0	0	0	(329,840)	4.735	4.735	AO	112,895	495,032	04/04/2007	04/04/2014
235851 AM 4	DANAHER CORPORATION			1	1FE	10,997,250	109.313	12,024,483	11,000,000	10,997,369	0	119	0	0	3.900	3.903	JD	9,533	214,500	06/20/2011	06/23/2021
240019 BQ 1	DAYTON POWER AND LIGHT CO			3	2FE	220,686	106.795	224,270	210,000	216,547	0	(2,855)	0	0	5.125	3.310	AO	2,691	9,994	09/12/2011	10/01/2013
Q3079# AA 6	DBCT FINANCE PTY LTD		F		2FE	22,000,000	106.560	23,443,200	22,000,000	22,000,000	0	0	0	0	5.230	5.230	AO	201,355	575,300	04/28/2011	04/28/2020
Q3079# AB 4	DBCT FINANCE PTY LTD		F		2FE	5,000,000	106.984	5,349,200	5,000,000	5,000,000	0	0	0	0	5.570	5.570	MS	82,003	139,250	03/15/2011	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
23311R AD 8	DCP MIDSTREAM LLC				2FE	8,437,293	107.019	8,722,024	8,150,000	8,407,116	0	(25,274)	0	0	5.350	4.883	MS	128,385	436,025	11/15/2010	03/15/2020
244199 AZ 8	DEERE & CO				1FE	10,418,665	151.014	13,946,134	9,235,000	10,222,384	0	(25,701)	0	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	138.727	3,468,179	2,500,000	2,489,130	0	259	0	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	112.034	3,931,287	3,509,000	3,493,438	0	1,639	0	0	4.375	4.443	AO	31,983	153,519	10/13/2009	10/16/2019
244199 AU 9	DEERE & COMPANY				1FE	69,618	140.115	84,069	60,000	65,660	0	(375)	0	0	8.500	7.163	JJ	2,437	5,100	01/26/1994	01/09/2022
247361 ZC 5	DELTA AIR LINES INC			1	3FE	1,952,250	103.000	1,957,000	1,900,000	1,950,409	0	(1,841)	0	0	9.500	11.682	MS	53,147	0	12/02/2011	09/15/2014
24804# AA 2	DEMETS CANDY COMPANY			1	4	5,581,402	100.000	5,690,493	5,690,493	5,596,847	0	11,163	0	0	15.000	21.953	MJSD	214,176	749,231	07/30/2010	07/31/2016
24823U AG 3	DENBURY RESOURCES INC			1	4FE	904,220	111.750	921,938	825,000	903,512	0	(708)	0	0	8.250	6.073	FA	25,713	0	12/09/2011	02/15/2020
BHM0L6 JD 3	DESERT SUNLIGHT FUNDING TRUST I				1FE	17,200,000	103.466	17,796,164	17,200,000	17,200,000	0	0	0	0	3.870	3.870	JAJO	168,259	0	09/30/2011	10/07/2036
BHM0L6 JE 1	DESERT SUNLIGHT FUNDING TRUST I				2FE	4,300,000	104.780	4,505,540	4,300,000	4,300,000	0	0	0	0	5.850	5.850	JAJO	63,586	0	09/30/2011	10/07/2036
250847 EE 6	DETROIT EDISON CO				1FE	424,048	109.131	409,243	375,000	407,963	0	(16,085)	0	0	6.400	1.302	AO	6,000	24,000	03/11/2011	10/01/2013
250847 EF 3	DETROIT EDISON CO			1	1FE	4,984,880	105.128	5,261,660	5,005,000	4,987,204	0	1,711	0	0	3.450	3.497	AO	43,168	192,818	08/12/2010	10/01/2020
250847 EG 1	DETROIT EDISON COMPANY (THE)			1	1FE	9,973,500	109.607	10,960,677	10,000,000	9,974,854	0	1,354	0	0	3.900	3.932	JD	32,500	209,083	05/11/2011	06/01/2021
250847 G* 5	DETROIT EDISON COMPANY (THE) SR			1		14,000,000	110.549	15,476,860	14,000,000	14,000,000	0	0	0	0	5.190	5.190	AO	181,650	726,600	09/29/2005	10/01/2023
2515E0 AA 7	DEUTSCHE BANK FINANCIAL LLC		E		1FE	1,982,040	98.112	1,962,238	2,000,000	1,994,130	0	1,671	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	105.598	10,559,800	10,000,000	10,000,000	0	0	0	0	5.520	5.520	JD	29,133	552,000	06/12/2008	06/12/2015
25156P AC 7	DEUTSCHE TELEKOM INTL FIN		F	2	2FE	32,382,363	139.491	43,590,938	31,250,000	32,287,131	0	(24,374)	0	0	8.750	8.403	JD	121,528	2,734,375	01/14/2003	06/15/2030
251799 AA 0	DEVON ENERGY CORP				2FE	5,263,000	143.119	7,155,970	5,000,000	5,229,184	0	(4,707)	0	0	7.950	7.505	AO	83,917	397,500	04/18/2002	04/15/2032
25243Y AM 1	DIAGEO CAPITAL PLC		F		1FE	403,179	117.343	455,292	388,000	400,580	0	(1,198)	0	0	5.750	5.118	AO	4,214	20,643	11/16/2011	10/23/2017
25271C AG 7	DIAMOND OFFSHORE DRILLING INC				2FE	20,892,300	108.623	23,082,303	21,250,000	21,105,255	0	48,490	0	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	15,004,377	115.676	15,582,773	13,471,000	14,856,757	0	(93,120)	0	0	5.875	4.251	MN	131,904	630,740	08/15/2011	05/01/2019
25271C AL 6	DIAMOND OFFSHORE DRILLING INC				2FE	5,844,408	111.254	6,545,092	5,883,000	5,845,569	0	539	0	0	5.700	5.746	AO	70,792	335,331	10/05/2009	10/15/2039
25459H AG 0	DIRECTV HOLDINGS LLC			1	2FE	2,249,713	106.125	2,122,500	2,000,000	2,106,888	0	(80,623)	0	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	103.942	15,591,283	15,000,000	14,940,440	0	17,133	0	0	3.550	3.682	MS	156,792	532,500	06/09/2010	03/15/2015
25459H AZ 8	DIRECTV HOLDINGS LLC/DIRECTV FINAN				2FE	3,598,555	115.302	3,810,731	3,305,000	3,597,669	0	(886)	0	0	6.375	5.756	MS	70,231	21,197	10/06/2011	03/01/2041
25459H BA 2	DIRECTV HOLDINGS LLC/DIRECTV FINAN				2FE	22,312,125	107.022	23,844,479	22,280,000	22,310,956	0	(1,169)	0	0	5.000	4.982	MS	371,333	529,150	04/19/2011	03/01/2021
25470X AB 1	DISH DBS CORP				3FE	4,206,310	113.000	4,335,810	3,837,000	4,200,272	0	(6,038)	0	0	7.875	6.297	MS	100,721	0	10/31/2011	09/01/2019
257559 AD 6	DOMTAR CORP		I		2FE	5,350,000	120.000	6,000,000	5,000,000	5,214,924	0	(37,123)	0	0	9.500	8.803	FA	197,917	475,000	11/19/2007	08/01/2016
260003 AE 8	DOVER CORP				1FE	3,409,290	113.084	3,392,514	3,000,000	3,312,343	0	(78,583)	0	0	4.875	2.007	AO	30,875	146,250	10/01/2010	10/15/2015
260543 BF 9	DOW CHEMICAL CO				2FE	3,790,420	107.577	3,765,180	3,500,000	3,557,644	0	(33,000)	0	0	6.850	5.771	FA	90,572	239,750	04/16/2003	08/15/2013
260543 BX 0	DOW CHEMICAL COMPANY (THE)				2FE	12,607,398	130.833	13,083,280	10,000,000	12,585,798	0	(21,599)	0	0	8.550	4.403	MN	109,250	0	11/30/2011	05/15/2019
260547 C@ 1	DOW CORNING CORPORATION - A				1	20,000,000	101.437	20,287,400	20,000,000	20,000,000	0	0	0	0	4.130	4.130	MS	224,856	413,000	03/23/2011	03/23/2018
26112T AE 6	DOWNSTREAM DEVELOPMENT AUTHORI			1	4FE	1,148,195	94.500	1,134,000	1,200,000	1,148,630	0	435	0	0	10.500	13.220	JJ	63,000	0	12/14/2011	07/01/2019
26138E AH 2	DR PEPPER SNAPPLE GROUP INC				2FE	13,633,257	123.961	14,875,329	12,000,000	13,304,129	0	(172,403)	0	0	6.820	4.808	MN	136,400	818,400	01/20/2010	05/01/2018
26138E AL 3	DR PEPPER SNAPPLE GROUP INC				2FE	22,965,067	101.385	22,970,754	22,657,000	22,962,455	0	(2,612)	0	0	2.350	0.953	JD	25,143	0	12/28/2011	12/21/2012
D23007 AA 1	DRESDNER BANK AG/LONDON		D	3	2FE	3,665,816	58.233	1,747,000	3,585,150	3,952,567	0	(5,265)	0	(132,788)	2.503	2.774	FA	34,659	86,343	02/08/2006	02/26/2021
233331 AM 9	DTE ENERGY COMPANY				2FE	20,385,800	115.801	23,160,200	20,000,000	20,215,464	0	(41,389)	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	129.457	12,945,700	10,000,000	9,869,342	0	4,466	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	104.203	4,689,153	4,500,000	4,498,331	0	1,734	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	129.960	25,991,900	20,000,000	19,986,757	0	207	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	130.913	9,163,917	7,000,000	7,996,352	0	(17,845)	0	0	6.050	5.064	AO	89,406	423,500	06/28/2010	04/15/2038
26442C AH 7	DUKE ENERGY CAROLINAS LLC				1FE	12,194,830	121.552	13,978,457	11,500,000	12,178,708	0	(11,034)	0	0	5.300	4.910	FA	230,256	609,500	07/06/2010	02/15/2040
26442C AJ 3	DUKE ENERGY CAROLINAS LLC				1FE	2,444,243	113.426	2,778,934	2,450,000	2,444,988	0	482	0	0	4.300	4.329	JD	4,682	105,350	06/02/2010	06/15/2020
263901 AA 8	DUKE ENERGY INDIANA INC				1FE	404,009	131.925	493,399	374,000	403,054	0	(460)	0	0	6.350	5.780	FA	8,972	23,749	11/23/2010	08/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
263901 AC 4	DUKE ENERGY INDIANA INC (PSI ENERG		..		..1FE	2,098,068	106.970	2,246,371	2,100,000	2,098,310	0	165	0	0	3.750	3.761	JJ	36,313	80,063	07/06/2010	07/15/2020
268270 AA 3	E.CL S.A		F		..2FE	1,279,616	105.664	1,373,628	1,300,000	1,281,226	0	1,546	0	0	5.625	5.838	JJ	33,719	42,453	12/09/2010	01/15/2021
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V		F		..1FE	5,283,286	129.272	6,461,035	4,998,000	5,273,470	0	(4,074)	0	0	6.650	6.221	AO	56,318	332,367	06/18/2009	04/30/2038
278058 AK 8	EATON CORP		..		..1FE	17,909,584	137.449	19,758,276	14,375,000	16,123,585	0	(175,242)	0	0	8.875	6.769	JD	56,701	1,275,781	12/14/1995	06/15/2019
278865 AK 6	ECOLAB INC		..		..2FE	7,904,318	103.441	8,192,527	7,920,000	7,904,505	0	187	0	0	3.000	3.043	JD	15,180	0	12/05/2011	12/08/2016
278865 AL 4	ECOLAB INC		..		..2FE	3,997,440	106.789	4,271,556	4,000,000	3,997,453	0	13	0	0	4.350	4.358	JD	11,117	0	12/05/2011	12/08/2021
278865 AM 2	ECOLAB INC		..		..2FE	2,855,313	110.814	3,196,990	2,885,000	2,855,339	0	25	0	0	5.500	5.571	JD	10,138	0	12/05/2011	12/08/2041
278865 B# 6	ECOLAB INC		..		....2Z	30,500,000	99.242	30,268,810	30,500,000	30,500,000	0	0	0	0	3.690	3.690	MN	125,050	0	11/21/2011	11/21/2018
27965# AC 6	EDENS & AVANT INVESTMENTS LP - C		..	13	2	5,000,000	92.540	4,627,000	5,000,000	5,000,000	0	0	0	0	0.929	0.929	FMAN	7,874	39,509	08/01/2007	08/01/2014
281023 AU 5	EDISON MISSION ENERGY		..		..5FE	1,662,000	65.000	1,560,000	2,400,000	1,675,079	0	13,079	0	0	7.000	15.487	MN	21,467	84,000	11/03/2011	05/15/2017
26835P AA 8	EDP FINANCE BV		F		..2FE	1,079,840	98.310	983,104	1,000,000	1,022,777	0	(26,627)	0	0	5.375	2.601	MN	8,809	53,750	10/23/2009	11/02/2012
283695 AZ 7	EL PASO NATURAL GAS COMPANY		..		..2FE	8,701,875	126.748	10,773,546	8,500,000	8,648,697	0	(9,166)	0	0	8.625	8.364	JJ	338,052	733,125	07/20/2004	01/15/2022
Q3393* AB 7	ELECTRANET PTY LTD - B		F		2	10,000,000	107.494	10,749,400	10,000,000	10,000,000	0	0	0	0	4.480	4.480	FA	168,000	448,000	08/16/2010	08/16/2016
28501* AA 3	ELECTRIC TRANSMISSION TEXAS LLC		..		2	4,000,000	105.691	4,227,640	4,000,000	4,000,000	0	0	0	0	4.330	4.330	FA	64,950	173,200	02/16/2010	02/16/2015
28501* AE 5	ELECTRIC TRANSMISSION TEXAS LLC		..		....2Z	10,000,000	99.274	9,927,400	10,000,000	10,000,000	0	0	0	0	3.690	3.690	JD	3,075	184,500	06/28/2011	06/28/2018
268317 AB 0	ELECTRICITE DE FRANCE		F		..1FE	1,993,760	115.408	2,308,169	2,000,000	1,995,194	0	520	0	0	6.500	6.542	JJ	55,972	130,000	01/21/2009	01/26/2019
G2978# AE 3	ELECTRICITY SUPPLY BOARD SERIES E		F		2	20,000,000	85.771	17,154,200	20,000,000	20,000,000	0	0	0	0	6.050	6.049	JD	53,778	1,210,000	12/15/2003	12/15/2023
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC		..	2	..1FE	9,624,510	114.052	10,976,966	9,624,510	9,624,510	0	0	0	0	5.209	5.210	FA	194,966	498,082	02/03/2010	02/11/2030
29078E AB 1	EMBARQ CORP		..		..2FE	27,927,638	108.395	29,704,456	27,404,000	28,381,725	0	(194,033)	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	128.489	4,754,075	3,700,000	3,647,566	0	1,243	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	117.057	8,128,431	6,944,000	6,923,488	0	2,115	0	0	4.875	4.922	AO	71,465	338,520	01/15/2009	10/15/2019
291011 BA 1	EMERSON ELECTRIC CO		..		..1FE	389,488	116.000	446,600	385,000	388,862	0	(445)	0	0	5.000	4.840	AO	4,064	19,250	01/04/2011	04/15/2019
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP		..		..2FE	8,148,140	116.070	8,124,926	7,000,000	7,995,235	0	(137,046)	0	0	6.500	3.926	AO	96,056	455,000	11/16/2010	04/15/2018
29250R AS 5	ENBRIDGE ENERGY PARTNERS LP		..		..2FE	7,271,628	110.929	8,042,332	7,250,000	7,268,519	0	(1,777)	0	0	5.200	5.161	MS	111,006	377,000	03/15/2010	03/15/2020
29250R AT 3	ENBRIDGE ENERGY PARTNERS LP		..		..2FE	13,245,313	111.441	14,999,932	13,460,000	13,246,205	0	892	0	0	5.500	5.612	MS	217,977	0	09/06/2011	09/15/2040
292506 AA 0	ENCANA CORPORATION		A		..2FE	1,004,880	108.607	1,086,066	1,000,000	1,001,795	0	(700)	0	0	5.800	5.715	MN	9,667	58,000	02/01/2007	05/01/2014
N2962# AA 1	ENECO HOLDING NV		D		1	21,045,598	138.080	22,092,851	21,045,598	20,770,400	0	0	0	(694,400)	4.620	4.620	MS	247,895	1,024,051	03/28/2007	03/28/2014
29268B AC 5	ENEL FIN INTL		F		..1FE	13,838,698	86.847	11,507,188	13,250,000	13,818,155	0	(8,489)	0	0	6.800	6.455	MS	265,294	901,000	06/12/2009	09/15/2037
29268B AD 3	ENEL FINANCE INTERNATIONAL SA		F		..1FE	1,003,863	97.107	973,015	1,002,000	1,003,071	0	(362)	0	0	3.875	3.834	AO	9,060	38,828	10/02/2009	10/07/2014
29268B AE 1	ENEL FINANCE INTERNATIONAL SA		F		..1FE	4,978,000	89.648	4,482,404	5,000,000	4,981,990	0	1,842	0	0	5.125	5.182	AO	59,792	256,250	09/30/2009	10/07/2019
29269Q AA 5	ENERGY FUTURE INTERMEDIATE HOLDING		..	1	..4FE	2,512,138	105.500	2,532,000	2,400,000	2,510,461	0	(1,677)	0	0	10.000	9.615	JD	20,000	120,000	11/07/2011	12/01/2020
29273V AC 4	ENERGY TRANSFER EQUITY LP		..		..3FE	3,031,000	109.250	3,059,000	2,800,000	3,027,794	0	(3,206)	0	0	7.500	6.281	AO	44,333	0	10/28/2011	10/15/2020
29273R AK 5	ENERGY TRANSFER PARTNERS LP		..		..2FE	349,153	122.829	325,497	265,000	339,425	0	(8,390)	0	0	9.700	0.000	MS	7,569	25,705	10/28/2010	03/15/2019
29364W AM 0	ENTERGY LOUISIANA LLC		..	1	..1FE	9,490,120	105.741	10,045,426	9,500,000	9,490,710	0	468	0	0	4.440	4.450	JJ	194,497	340,955	09/21/2010	01/15/2026
293791 AT 6	ENTERPRISE PRODUCTS OPERATING LP		..		..2FE	5,726,717	106.314	6,272,520	5,900,000	5,729,894	0	3,177	0	0	5.750	5.981	MS	113,083	339,250	01/13/2011	03/01/2035
29379V AB 9	ENTERPRISE PRODUCTS OPERATING LLC		..		..2FE	9,990,600	104.702	10,470,210	10,000,000	9,997,399	0	1,957	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	115.598	2,311,965	2,000,000	2,301,378	0	(139,877)	0	0	9.750	2.290	JJ	81,792	195,000	11/23/2010	01/31/2014
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING LLC		..		..2FE	308,843	104.687	298,359	285,000	297,951	0	(10,892)	0	0	6.125	1.867	FA	7,273	17,456	01/24/2011	02/01/2013
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC		..		..2FE	20,186,946	112.085	22,473,123	20,050,000	20,186,217	0	(729)	0	0	5.950	5.901	FA	497,073	656,136	05/23/2011	02/01/2041
29379V AV 5	ENTERPRISE PRODUCTS OPERATING LLC		..		..2FE	9,988,700	108.949	10,894,870	10,000,000	9,988,750	0	50	0	0	5.700	5.708	FA	201,083	0	08/10/2011	02/15/2042
26875P AC 5	EOG RESOURCES INC		..		..1FE	10,914,388	123.998	10,732,068	8,655,000	10,813,791	0	(100,596)	0	0	6.875	2.794	AO	148,758	297,516	08/23/2011	10/01/2018
26875P AA 9	EOG RESOURCES INC		..		..1FE	7,194,780	120.080	7,204,783	6,000,000	7,002,627	0	(160,515)	0	0	5.875	2.695	MS	103,792	352,500	10/14/2010	09/15/2017
26875P AD 3	EOG RESOURCES INC		..		..1FE	5,422,300	118.593	5,929,668	5,000,000	5,351,398	0	(39,118)	0	0	5.625	4.499	JD	23,438	281,250	02/23/2010	06/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
26875P AG 6	EOG RESOURCES INC				1FE	6,970,320	109.473	7,663,113	7,000,000	6,972,987	0	2,411	0	0	4.100	4.152	FA	119,583	197,711	11/18/2010	02/01/2021
26875P AH 4	EOG RESOURCES INC				1FE	997,360	103.481	1,034,813	1,000,000	997,897	0	485	0	0	2.500	2.555	FA	10,417	17,222	11/18/2010	02/01/2016
26882P AR 3	ERAC USA FINANCE CO				2FE	14,444,550	113.052	16,957,755	15,000,000	14,481,210	0	9,375	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	109.366	8,749,272	8,000,000	7,995,129	0	1,295	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	110.740	99,666	90,000	90,356	0	(80)	0	0	5.900	5.784	MN	679	5,310	10/27/2006	11/15/2015
26882P BB 7	ERAC USA FINANCE CO				2FE	16,100,710	115.555	18,488,848	16,000,000	16,073,693	0	(10,455)	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	103.456	3,103,671	3,000,000	3,073,055	0	(90,661)	0	0	5.800	2.660	AO	36,733	174,000	07/20/2010	10/15/2012
26882P AX 0	ERAC USA FINANCE COMPANY				2FE	14,024,593	112.889	15,234,411	13,495,000	13,791,568	0	(51,989)	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	3,372,400	102.719	3,423,967	3,333,333	3,347,398	0	(7,033)	0	0	5.170	4.890	FMAN	24,414	169,461	03/25/2008	02/10/2015
29989# AD 2	EVERETT SMITH GROUP LTD			2	3	748,875	101.067	758,002	750,000	749,688	0	83	0	0	8.013	6.598	MJSD	3,172	47,029	09/12/2002	09/12/2014
300674 AA 6	EXCEL PARALUBES				2FE	8,061,807	110.156	9,308,182	8,450,000	8,318,139	0	33,671	0	0	7.430	7.946	MN	104,639	599,044	03/03/2000	11/01/2015
300674 A* 9	EXCEL PARALUBES FUNDING CORP			1	2FE	11,500,000	102.438	11,780,370	11,500,000	11,500,000	0	0	0	0	3.490	3.491	MN	66,892	401,350	08/12/2010	08/12/2018
30161M AE 3	EXELON GENERATION CO LLC				2FE	5,094,900	114.969	5,317,314	4,625,000	4,996,413	0	(55,275)	0	0	6.200	4.594	AO	71,688	286,750	03/03/2010	10/01/2017
302182 AE 0	EXPRESS SCRIPTS INC				2FE	14,729,706	119.167	15,074,613	12,650,000	14,386,330	0	(187,820)	0	0	7.250	5.019	JD	40,761	917,125	03/08/2010	06/15/2019
655422 AS 2	FALCONBRIDGE LTD		B		2FE	2,039,400	103.013	2,060,258	2,000,000	2,003,355	0	(5,916)	0	0	7.250	6.926	JJ	66,861	145,000	06/16/2004	07/15/2012
30239X AB 3	FBG FINANCE LIMITED		F	2	2FE	22,293,458	121.192	24,238,420	20,000,000	21,243,201	0	(244,028)	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	109.814	3,220,841	2,933,000	3,054,320	0	(32,242)	0	0	5.125	3.835	JD	6,681	150,316	12/10/2009	06/15/2015
313309 AP 1	FEDERAL EXPRESS CORP				2FE	48,637,593	138.702	56,188,099	40,510,000	48,624,252	0	(2,459)	0	0	7.600	6.332	JJ	1,539,380	3,078,760	11/04/2005	07/01/2097
315292 AJ 1	FERRELLGAS PARTNERS LP/FERRELLGAS			1	4FE	874,405	105.000	871,500	830,000	874,071	0	(334)	0	0	9.125	8.251	AO	18,934	0	12/15/2011	10/01/2017
315405 AM 2	FERRO CORPORATION			1	4FE	1,670,625	100.500	1,658,250	1,650,000	1,669,986	0	(639)	0	0	7.875	8.628	FA	49,088	0	10/24/2011	08/15/2018
316773 CG 3	FIFTH THIRD BANCORP			3	2FE	40,000,000	88.137	35,254,640	40,000,000	40,000,000	0	0	0	0	0.983	5.000	MJSD	13,109	293,010	12/13/2006	12/20/2016
316773 CH 1	FIFTH THIRD BANCORP				2FE	39,895,332	122.384	48,953,520	40,000,000	39,899,001	0	1,071	0	0	8.250	8.276	MS	1,100,000	3,300,000	02/27/2008	03/01/2038
31677A AA 2	FIFTH THIRD BANK				2FE	6,017,687	103.588	6,215,280	6,000,000	6,011,779	0	(3,474)	0	0	4.750	4.679	FA	118,750	285,000	04/06/2010	02/01/2015
BHM0LT QX 1	FINNING INTERNATIONAL INC		A		2Z	10,000,000	96.299	9,629,900	10,000,000	10,000,000	0	0	0	0	0.000	3.980	JJ	0	0	01/17/2012	01/17/2022
BHM0LT QY 9	FINNING INTERNATIONAL INC		A		2Z	5,000,000	94.199	4,709,950	5,000,000	5,000,000	0	0	0	0	0.000	4.080	JJ	0	0	01/17/2012	01/17/2024
337932 AC 1	FIRSTENERGY CORP				2FE	1,931,749	122.978	2,379,619	1,935,000	1,932,201	0	61	0	0	7.375	7.388	MN	18,235	142,706	11/08/2001	11/15/2031
341081 ES 2	FLORIDA POWER & LIGHT COMPANY				1FE	20,056,000	122.743	24,548,600	20,000,000	20,050,605	0	(1,050)	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	128.112	6,405,590	5,000,000	4,993,471	0	92	0	0	5.690	5.699	MS	94,833	284,500	02/03/2010	03/01/2040
341099 CC 1	FLORIDA POWER CORPORATION				1FE	6,105,660	104.422	6,265,338	6,000,000	6,018,396	0	(15,038)	0	0	4.800	4.526	MS	96,000	288,000	06/09/2005	03/01/2013
343412 AB 8	FLUOR CORPORATION				1FE	450,996	101.158	460,270	455,000	451,092	0	96	0	0	3.375	3.480	MS	4,607	0	09/14/2011	09/15/2021
302491 AQ 8	FMC CORPORATION				2FE	2,989,950	111.520	3,345,603	3,000,000	2,991,631	0	829	0	0	5.200	5.343	JD	6,933	156,000	11/24/2009	12/15/2019
30251G AH 0	FMG RESOURCES (AUGUST 2006) PTY LT		F	1	4FE	3,577,325	101.750	3,674,193	3,611,000	3,577,627	0	302	0	0	8.250	9.418	MN	52,134	0	11/21/2011	11/01/2019
Q3920# AA 7	FONTERRA CO-OP GRP LTD SEN UNSEC		F		1	7,630,590	110.559	8,844,720	8,000,000	7,835,670	0	40,353	0	0	4.580	5.216	FA	148,596	366,400	04/24/2006	08/05/2015
345370 CA 6	FORD MOTOR COMPANY				3FE	4,848,250	119.500	4,899,500	4,100,000	4,844,868	0	(3,382)	0	0	7.450	5.874	JJ	139,998	0	10/26/2011	07/16/2031
345397 VC 4	FORD MOTOR CREDIT COMPANY LLC				3FE	1,969,670	114.000	1,965,360	1,724,000	1,965,015	0	(4,655)	0	0	8.000	4.796	JD	6,130	68,960	11/17/2011	12/15/2016
350259 AB 3	FOSTERS FINANCE CORPORATION		R		2FE	1,038,360	106.630	1,066,300	1,000,000	1,022,265	0	(7,516)	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	3FE	8,724,000	99.069	8,642,783	8,724,000	8,724,000	0	0	0	0	7.590	7.590	JJ	314,522	657,454	07/01/2008	07/10/2018
354613 AG 6	FRANKLIN RESOURCES INC				1FE	6,592,674	108.295	7,147,457	6,600,000	6,593,642	0	608	0	0	4.625	4.639	MN	34,765	305,250	05/17/2010	05/20/2020
17453B AP 6	FRONTIER COMMUNICATIONS CORP				3FE	4,925,000	102.000	5,100,000	5,000,000	4,985,051	0	13,481	0	0	6.250	6.551	JJ	144,097	312,500	12/06/2006	01/15/2013
17453B AS 0	FRONTIER COMMUNICATIONS CORP				3FE	286,740	85.000	292,400	344,000	286,925	0	185	0	0	7.875	10.034	JJ	12,492	0	11/17/2011	01/15/2027
35906A AH 1	FRONTIER COMMUNICATIONS CORP				3FE	2,021,125	101.750	1,933,250	1,900,000	2,019,433	0	(1,692)	0	0	8.500	7.468	AO	34,094	0	10/31/2011	04/15/2020
G3424# AD 3	G4S PLC 6.78% SR. UNSC. NOTES 2018		F		2	7,000,000	116.367	8,145,690	7,000,000	7,000,000	0	0	0	0	6.780	6.780	JJ	218,843	474,600	07/15/2008	07/15/2018
36720# AD 1	GAS TRANSMISSION NW CORP SENIOR				1	10,000,000	119.913	11,991,300	10,000,000	10,000,000	0	0	0	0	5.690	5.690	JD	47,417	569,000	06/01/2005	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
36804P AH 9	GATX CORP				2FE	9,966,800	109.533	10,953,314	10,000,000	9,986,961	0	3,509	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	107.623	10,762,298	10,000,000	9,985,771	0	2,938	0	0	5.800	5.838	MS	193,333	580,000	08/02/2006	03/01/2016
368710 AC 3	GENENTECH INC				1FE	12,854,089	118.195	16,949,220	14,340,000	12,919,248	0	26,823	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	108.992	5,449,615	5,000,000	5,067,388	0	(30,176)	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	71.701	62,810,010	87,600,000	87,682,165	0	(5,436)	0	0	0.815	5.669	FMAN	109,074	592,801	06/15/2007	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP			3	1FE	50,000,000	71.074	35,536,984	50,000,000	50,000,000	0	0	0	0	0.937	0.000	FMAN	61,180	388,478	08/07/2006	08/15/2036
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORPORATI				1FE	10,801,531	112.000	11,670,421	10,420,000	10,735,681	0	(37,861)	0	0	5.625	5.060	MN	97,688	574,313	10/18/2011	05/01/2018
369604 BC 6	GENERAL ELECTRIC CO				1FE	4,168,520	114.776	4,591,048	4,000,000	4,127,737	0	(18,329)	0	0	5.250	4.627	JD	14,583	210,000	09/11/2009	12/06/2017
370334 BB 9	GENERAL MILLS INC				2FE	8,980,380	117.166	10,544,922	9,000,000	8,988,618	0	1,864	0	0	5.700	5.728	FA	193,800	513,000	01/24/2007	02/15/2017
370334 BH 6	GENERAL MILLS INC				2FE	4,312,080	118.668	4,746,736	4,000,000	4,255,749	0	(29,746)	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	3FE	10,000,000	101.237	10,123,700	10,000,000	10,000,000	0	0	0	0	6.590	6.590	JJ	276,414	659,000	07/31/2006	07/31/2017
37186L AA 9	GENESIS SOLAR 2011 PASS-THRU A			2	1FE	46,800,000	99.120	46,388,160	46,800,000	46,800,000	0	0	0	0	3.875	3.875	FA	629,688	0	08/04/2011	02/15/2038
37186L AB 7	GENESIS SOLAR 2011 PASS-THRU B			2	1FE	11,700,000	107.355	12,560,535	11,700,000	11,700,000	0	0	0	0	5.125	5.125	FA	208,203	0	08/04/2011	02/15/2038
373334 JN 2	GEORGIA POWER COMPANY				1FE	9,962,800	128.147	12,814,742	10,000,000	9,964,226	0	521	0	0	5.950	5.977	FA	247,917	595,000	02/04/2009	02/01/2039
373334 JP 7	GEORGIA POWER COMPANY				1FE	7,979,520	111.838	8,947,049	8,000,000	7,983,050	0	1,765	0	0	4.250	4.282	JD	28,333	340,000	12/08/2009	12/01/2019
373334 JR 3	GEORGIA POWER COMPANY				1FE	13,092,221	120.473	15,890,441	13,190,000	13,094,377	0	1,387	0	0	5.400	5.451	JD	59,355	712,260	05/25/2010	06/01/2040
373334 JS 1	GEORGIA POWER COMPANY				1FE	14,261,184	110.642	15,932,434	14,400,000	14,264,059	0	2,171	0	0	4.750	4.812	MS	228,000	685,900	08/26/2010	09/01/2040
373298 BM 9	GEORGIA-PACIFIC CORPORATION				2FE	7,037,160	116.255	6,975,314	6,000,000	6,996,010	0	(41,150)	0	0	7.700	2.641	JD	20,533	231,000	11/02/2011	06/15/2015
375558 AU 7	GILEAD SCIENCES INC			1	2FE	6,095,947	105.869	6,468,608	6,110,000	6,096,004	0	57	0	0	4.400	4.429	JD	13,442	0	12/06/2011	12/01/2021
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC		E		1FE	26,564,400	133.805	29,437,144	22,000,000	26,486,897	0	(60,878)	0	0	6.375	4.977	MN	179,208	1,083,750	07/28/2011	05/15/2038
378272 AA 6	GLENCORE FUNDING LLC		R		2FE	9,920,700	103.292	10,329,190	10,000,000	9,971,462	0	11,291	0	0	6.000	6.134	AO	126,667	600,000	12/05/2006	04/15/2014
36186C BY 8	GMAC LLC				4FE	3,298,058	96.500	3,232,750	3,350,000	3,298,245	0	187	0	0	8.000	8.158	MN	44,667	134,000	10/25/2011	11/01/2031
BHM02Q 28 9	GOLDEN NUGGET FINANCE CORPORATION			3	5FE	964,723	85.125	971,339	1,141,074	1,060,645	114,811	27,233	0	0	3.546	10.886	MON	5,091	37,283	02/28/2008	06/30/2014
BHM02Q 2D 8	GOLDEN NUGGET INC			3	5FE	549,158	85.125	552,924	649,544	597,747	57,438	17,400	0	0	3.546	7.771	MON	2,898	21,087	05/20/2009	06/30/2014
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE			2	1	7,000,000	104.590	7,321,300	7,000,000	7,000,000	0	0	0	0	4.350	4.354	FA	119,297	0	08/11/2011	08/10/2031
38143Y AC 7	GOLDMAN SACHS & CO				1FE	20,135,200	90.232	18,046,420	20,000,000	20,125,423	0	(2,109)	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	114.058	3,182,227	2,790,000	3,010,531	0	(22,701)	0	0	4.875	3.742	MS	45,338	136,013	07/30/2010	03/01/2020
382388 AX 4	GOODRICH CORP				2FE	9,598,608	104.131	9,996,618	9,600,000	9,598,777	0	112	0	0	3.600	3.602	FA	144,000	305,280	11/03/2010	02/01/2021
386088 AH 1	GRAND METROPOLITAN INVESTMENT CORP				1FE	8,331,400	140.098	9,806,874	7,000,000	8,222,186	0	(23,542)	0	0	7.450	6.043	AO	110,094	521,500	09/29/2006	04/15/2035
389406 B* 9	GRAYBAR ELECTRIC COMPANY INC			2	3	1,224,552	98.375	1,180,500	1,200,000	1,203,792	0	(2,409)	0	0	6.590	6.305	AO	19,770	65,900	06/10/2003	04/01/2013
393154 AC 3	GREEN MOUNTAIN POWER CORP				1FE	15,000,000	128.182	19,227,300	15,000,000	15,000,000	0	0	0	0	6.530	6.635	FA	408,125	979,500	12/01/2006	08/01/2036
393154 K* 9	GREEN MOUNTAIN POWER CORPORATION				1FE	2,720,000	96.922	2,636,278	2,720,000	2,720,000	0	0	0	0	4.560	4.560	MN	15,504	0	11/17/2011	11/18/2041
BHM0LD GN 9	GREEN MOUNTAIN POWER CORPORATION				1FE	1,280,000	96.571	1,236,109	1,280,000	1,280,000	0	0	0	0	0.000	4.609	MN	164	0	04/02/2012	11/18/2041
40051V AA 3	GRUPO SENDA AUTOTRANSPORTE SA DE C		F	14	4FE	421,698	95.000	897,750	945,000	534,180	0	53,078	0	0	10.500	30.867	AO	24,255	99,225	11/17/2008	10/03/2015
40049J AZ 0	GRUPO TELEVISA SAB		F		2FE	11,406,358	112.762	13,067,988	11,589,000	11,410,012	0	2,116	0	0	6.625	6.746	JJ	354,028	767,771	03/23/2010	01/15/2040
40138# AC 1	GUARDIAN INDUSTRIES CORP			2		20,000,000	108.064	21,612,800	20,000,000	20,000,000	0	0	0	0	5.130	5.130	JJ	475,950	1,026,000	07/14/2010	07/14/2015
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF AMER				1FE	25,462,844	127.292	30,789,437	24,188,000	25,449,642	0	(12,311)	0	0	7.375	6.993	MS	450,921	1,599,490	05/05/2011	09/30/2039
36190Q AB 2	GXS WORLDWIDE INC			1	4FE	1,628,510	92.500	1,629,850	1,762,000	1,632,183	0	3,673	0	0	9.750	33.779	JD	7,635	53,528	12/13/2011	06/15/2015
406216 AH 4	HALLIBURTON COMPANY				1FE	5,722,150	145.693	7,284,626	5,000,000	5,462,655	0	(34,603)	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	103.472	3,104,160	3,000,000	3,035,520	0	(60,218)	0	0	8.920	6.731	JJ	117,447	267,600	06/22/2001	07/23/2012
40624@ AG 5	HALLMARK CARDS INC			2		38,000,000	116.989	44,455,820	38,000,000	38,000,000	0	0	0	0	7.780	7.778	JD	147,820	2,956,400	12/13/2000	12/13/2015
40624@ AC 4	HALLMARK CARDS INC SERIES C			2		18,279,333	123.300	20,550,000	16,666,667	17,770,489	0	(63,737)	0	0	9.160	8.209	JJ	670,037	1,526,667	01/25/2000	07/23/2022
41242* AK 8	HARDWOOD FUNDING LLC			2	2FE	10,000,000	108.946	10,894,600	10,000,000	10,000,000	0	0	0	0	5.270	5.267	JD	35,133	373,292	03/24/2011	06/07/2018

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	Foreign	Bond CHAR	NAIC Desig-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
412690 AA 7	HARLAND CLARKE HOLDINGS CORP			13	5FE	3,750,000	65.500	2,456,250	3,750,000	3,750,000	0	0	0	0	6.000	11.268	FMAN.	28,750	225,000	07/30/2007	05/15/2015
41283L AA 3	HARLEY-DAVIDSON FINANCIAL SERVICES				2FE	8,929,639	103.591	9,255,874	8,935,000	8,930,453	0	814	0	0	3.875	3.888	MS	101,946	183,695	03/01/2011	03/15/2016
413875 AN 5	HARRIS CORPORATION				2FE	7,946,216	113.087	9,007,395	7,965,000	7,946,467	0	224	0	0	6.150	6.167	JD	21,771	506,176	12/22/2010	12/15/2040
19767Q AK 1	HCA INC				4FE	8,288,028	104.250	7,271,438	6,975,000	7,319,538	0	(101,441)	0	0	9.000	7.117	JD	27,900	627,750	06/25/2002	12/15/2014
404997 84 3	HDV HOLDINGS INC			1	4Z	2,925,000	97.558	2,926,739	3,000,000	2,926,739	0	1,739	0	0	14.000	16.905	JAN	105,000	0	10/03/2011	04/03/2018
421933 AK 8	HEALTH MANAGEMENT ASSOCIATES INC			1	4FE	1,166,329	104.000	1,213,680	1,167,000	1,166,334	0	5	0	0	7.375	8.161	JJ	10,280	0	11/29/2011	01/15/2020
03335* AA 8	HEALTHCARE SOLUTIONS INC			5		3,432,555	100.000	3,495,055	3,495,055	3,456,963	0	8,270	0	0	15.000	15.433	JAJO	99,027	514,574	01/25/2008	01/23/2015
42241@ AC 3	HEARST COMMUNICATIONS INC			1		22,000,000	103.006	22,661,320	22,000,000	22,000,000	0	0	0	0	4.220	4.220	AO	232,100	928,400	10/01/2010	10/01/2022
42241@ AB 5	HEARST COMMUNICATIONS INC SR NOTES			1		25,000,000	113.458	28,364,500	25,000,000	25,000,000	0	0	0	0	5.290	5.351	JD	110,208	1,322,500	12/01/2009	12/01/2019
422317 AB 3	HEARST-ARGYLE TELEVISION INC				5*	16,232,040	71.866	12,935,880	18,000,000	16,534,306	0	42,706	0	0	7.500	8.441	MN	172,500	1,350,000	03/21/2002	11/15/2027
42778# AF 5	HERSCHEND FAMILY ENTMT CORP SENIOR			2	3	1,647,460	104.389	1,719,774	1,647,460	1,647,460	0	0	0	0	6.790	6.790	MJSD	3,418	97,880	09/20/2001	09/20/2013
428040 CJ 6	HERTZ CORP			1	4FE	1,570,125	101.250	1,609,875	1,590,000	1,570,493	0	368	0	0	6.750	8.032	AO	22,658	0	10/24/2011	04/15/2019
42809H AB 3	HESS CORP				2FE	8,577,450	128.366	8,985,641	7,000,000	8,311,224	0	(150,107)	0	0	8.125	4.969	FA	214,861	568,750	03/05/2010	02/15/2019
023551 AF 1	HESS CORPORATION				2FE	11,615,584	134.347	14,240,814	10,600,000	11,459,740	0	(23,743)	0	0	7.875	7.065	AO	208,688	834,750	09/16/2003	10/01/2029
42809H AC 1	HESS CORPORATION				2FE	7,982,639	118.314	9,092,423	7,685,000	7,980,132	0	(2,704)	0	0	6.000	5.727	JJ	212,618	290,550	05/05/2011	01/15/2040
42809H AD 9	HESS CORPORATION				2FE	13,860,163	111.727	15,535,667	13,905,000	13,860,750	0	502	0	0	5.600	5.623	FA	294,168	688,341	05/04/2011	02/15/2041
428236 AM 5	HEWLETT-PACKARD COMPANY				1FE	16,379,230	110.290	15,440,642	14,000,000	15,974,869	0	(354,143)	0	0	5.400	2.474	MS	252,000	756,000	11/05/2010	03/01/2017
428236 AT 0	HEWLETT-PACKARD COMPANY				1FE	5,618,700	107.969	5,398,454	5,000,000	5,342,391	0	(151,418)	0	0	6.125	2.846	MS	102,083	306,250	11/29/2010	03/01/2014
428236 BE 2	HEWLETT-PACKARD COMPANY				1FE	10,038,800	97.529	9,752,869	10,000,000	10,034,669	0	(4,131)	0	0	2.200	2.107	JD	18,333	110,000	06/29/2011	12/01/2015
428236 BF 9	HEWLETT-PACKARD COMPANY				1FE	1,922,478	98.707	1,909,984	1,935,000	1,923,383	0	887	0	0	3.750	3.831	JD	6,047	72,361	03/15/2011	12/01/2020
428236 BM 4	HEWLETT-PACKARD COMPANY				1FE	1,995,980	102.543	2,050,860	2,000,000	1,996,171	0	191	0	0	4.300	4.326	JD	7,167	43,239	05/25/2011	06/01/2021
428303 AJ 0	HEXION US FINANCE CORP/HEXION NOVA			1	5FE	2,376,600	93.750	2,250,000	2,400,000	2,377,007	0	407	0	0	8.875	11.175	FA	88,750	0	11/08/2011	02/01/2018
L4804# AA 1	HOLCIM US FINANCE SA RL & CIE SCS		F		2	20,000,000	105.065	21,013,000	20,000,000	20,000,000	0	0	0	0	5.960	5.960	FA	407,267	1,192,000	08/30/2006	08/30/2013
437076 AV 4	HOME DEPOT INC				1FE	26,473,976	129.019	33,977,206	26,335,000	26,472,898	0	(1,078)	0	0	5.950	5.914	AO	391,733	787,819	05/18/2011	04/01/2041
441812 KA 1	HOUSEHOLD FINANCE CORP				1FE	459,373	102.871	452,632	440,000	456,103	0	(3,271)	0	0	6.375	2.266	MN	2,649	14,025	10/19/2011	11/27/2012
4042Q1 AA 5	HSBC BANK USA				1FE	39,787,200	96.474	38,589,680	40,000,000	39,810,495	0	3,855	0	0	5.875	5.913	MN	391,667	2,350,000	10/18/2004	11/01/2034
44332L AC 4	HUB INTERNATIONAL LIMITED		I	1	5FE	1,235,993	99.250	1,283,303	1,293,000	1,238,084	0	2,091	0	0	10.250	22.269	JD	5,890	66,266	11/07/2011	06/15/2015
44416* AA 4	HUDSON TRANSMISSION FUNDING 1				2FE	13,956,429	103.261	14,411,548	13,956,429	13,956,429	0	0	0	0	5.520	5.520	FMAN.	66,340	404,457	05/23/2011	05/31/2033
BHM0L6 Y5 3	HUDSON TRANSMISSION FUNDING 2				2FE	4,217,050	94.387	3,980,347	4,217,050	4,217,050	0	0	0	0	4.370	4.370	FMAN.	15,869	46,071	08/31/2011	05/31/2033
BHM0LK YQ 6	HUDSON TRANSMISSION FUNDING 3				2FE	7,095,354	92.614	6,571,291	7,095,354	7,095,354	0	0	0	0	4.150	4.150	FMAN.	25,356	0	11/30/2011	05/31/2033
444859 AU 6	HUMANA INC				2FE	7,064,458	111.812	7,346,062	6,570,000	6,865,518	0	(36,392)	0	0	6.300	5.476	FA	172,463	413,910	09/19/2005	08/01/2018
44569* BH 3	HUNT OIL COMPANY			2	2FE	9,000,000	107.633	9,686,970	9,000,000	9,000,000	0	0	0	0	5.400	5.391	JJ	207,900	486,000	07/27/2010	07/27/2020
44569* BJ 9	HUNT OIL COMPANY				2FE	4,000,000	107.272	4,290,880	4,000,000	4,000,000	0	0	0	0	5.550	5.550	JJ	94,967	222,000	07/27/2010	07/27/2022
44643T AE 7	HUNTINGTON NATIONAL BANK (THE)				2FE	4,989,600	104.999	5,249,945	5,000,000	4,995,030	0	1,047	0	0	5.500	5.527	FA	103,889	275,000	02/01/2006	02/15/2016
448055 AE 3	HUSKY ENERGY INC		A		2FE	2,154,100	108.727	2,174,545	2,000,000	2,084,115	0	(31,940)	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	122.372	6,608,066	5,400,000	5,978,978	0	(56,484)	0	0	7.250	5.561	JD	17,400	391,500	08/17/2009	12/15/2019
44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL LI		F		1FE	27,807,600	133.767	36,785,870	27,500,000	27,778,558	0	(5,927)	0	0	7.450	7.364	MN	210,566	2,048,750	02/03/2006	11/24/2033
44880* AA 1	HYDRO KENNEBEC LLC				2Z	15,000,000	101.118	15,167,700	15,000,000	15,000,000	0	0	0	0	3.500	3.500	MN	67,083	0	11/15/2011	11/15/2016
459200 AL 5	IBM CORP				1FE	5,212,850	109.849	5,492,450	5,000,000	5,032,840	0	(20,736)	0	0	7.500	7.016	JD	16,667	375,000	06/16/1999	06/15/2013
459200 GM 7	IBM CORP				1FE	6,566,037	134.196	7,166,061	5,340,000	6,336,020	0	(122,154)	0	0	7.625	4.416	AO	85,959	405,078	11/16/2011	10/15/2018
449909 AL 4	ICI WILMINGTON INC				2FE	22,507,419	105.880	24,378,847	23,025,000	22,867,797	0	75,229	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	130.389	32,597,364	25,000,000	25,141,110	0	(2,220)	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	129.830	12,983,029	10,000,000	9,974,679	0	387	0	0	6.250	6.270	AO	131,944	625,000	10/15/2007	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
45138L AX 1	IDAHO POWER COMPANY		..		..1FE	6,441,695	104.384	6,757,843	6,474,000	6,445,325	0	2,733	0	0	3.400	3.459	MN	36,686	220,116	08/25/2010	11/01/2020
45169U AA 3	IGATE CORPORATION		..	1	..4FE	2,775,778	103.250	2,851,765	2,762,000	2,775,737	0	(40)	0	0	9.000	10.406	MN	41,430	0	12/13/2011	05/01/2016
452308 AK 5	ILLINOIS TOOL WORKS INC		..	1	..1FE	3,987,864	104.637	4,185,473	4,000,000	3,988,205	0	341	0	0	3.375	3.412	MS	45,375	0	08/24/2011	09/15/2021
452308 AM 1	ILLINOIS TOOL WORKS INC		..	1	..1FE	2,978,156	114.746	3,442,391	3,000,000	2,978,260	0	104	0	0	4.875	4.923	MS	49,156	0	08/25/2011	09/15/2041
452308 AH 2	ILLINOIS TOOL WORKS INC		..		..1FE	14,989,040	109.957	16,493,496	15,000,000	14,994,238	0	2,358	0	0	5.150	5.168	AO	193,125	772,500	09/22/2009	04/01/2014
452308 AJ 8	ILLINOIS TOOL WORKS INC		..		..1FE	11,117,869	123.385	12,955,424	10,500,000	11,013,743	0	(59,017)	0	0	6.250	5.454	AO	164,063	656,250	03/10/2010	04/01/2019
45326T AA 6	INCITEC PIVOT FINANCE LLC		E		..2FE	20,259,452	109.263	22,224,054	20,340,000	20,273,209	0	6,313	0	0	6.000	6.053	JD	71,190	1,220,400	04/15/2010	12/10/2019
455434 BH 2	INDIANAPOLIS PWR & LT		..		..2FE	14,903,700	122.646	18,396,832	15,000,000	14,910,742	0	1,521	0	0	6.050	6.097	AO	226,875	907,500	10/02/2006	10/01/2036
44984W AA 5	INEOS FINANCE PLC		F	1	..4FE	1,161,680	101.500	1,168,265	1,151,000	1,161,095	0	(585)	0	0	9.000	11.143	MN	13,237	21,420	11/16/2011	05/15/2015
45661Y AA 8	INEOS GROUP HOLDINGS LTD		F		..5FE	857,518	79.500	834,750	1,050,000	863,226	0	5,709	0	0	8.500	14.353	FA	33,717	0	10/26/2011	02/15/2016
458204 AJ 3	INTELSAT (BERMUDA) LTD		F	13	..5FE	1,997,625	96.500	2,026,500	2,100,000	1,999,356	0	1,731	0	0	11.500	20.334	FA	91,233	0	11/10/2011	02/04/2017
458207 AH 0	INTELSAT JACKSON HOLDINGS SA		F	1	..4FE	4,012,713	106.000	4,081,000	3,850,000	4,009,449	0	(3,264)	0	0	8.500	8.163	MN	54,542	0	11/09/2011	11/01/2019
459200 AG 6	INTERNATIONAL BUSINESS MACHINES CO		..		..1FE	5,545,641	141.838	7,091,880	5,000,000	5,286,882	0	(26,233)	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	6,390,615	121.088	6,659,824	5,500,000	6,226,022	0	(114,514)	0	0	5.700	3.152	MS	93,179	313,500	07/15/2010	09/14/2017
459200 GS 4	INTERNATIONAL BUSINESS MACHINES CO		..		..1FE	27,448,654	128.468	43,441,454	33,815,000	27,586,048	0	68,526	0	0	5.600	7.145	MN	163,063	1,893,640	12/01/2009	11/30/2039
N45786 FR 1	INTERNATIONAL ENDESA BV		D		..1FE	12,423,633	157.555	12,604,373	12,423,633	12,432,800	0	0	0	(92,400)	6.125	6.819	JUL	374,513	788,876	04/07/2003	07/05/2012
460146 BZ 5	INTERNATIONAL PAPER COMPANY		..		..2FE	19,207	108.653	21,731	20,000	19,589	0	83	0	0	5.250	5.802	AO	263	1,050	10/31/2006	04/01/2016
460146 CA 9	INTERNATIONAL PAPER COMPANY		..		..2FE	12,978,821	121.453	12,994,206	10,699,000	12,851,640	0	(127,181)	0	0	7.950	4.342	JD	37,803	425,285	07/19/2011	06/15/2018
461127 B* 2	INTERTEK FINANCE PLC		F		1	8,000,000	101.280	8,102,400	8,000,000	8,000,000	0	0	0	0	3.200	3.200	JD	11,378	251,733	12/21/2010	12/15/2017
N4577# AB 2	INTL ENDESA BV GTD SR NOTE SER B		F		1	10,000,000	100.175	10,017,500	10,000,000	10,000,000	0	0	0	0	5.230	5.230	MS	162,711	523,000	09/09/2004	09/09/2012
46274# AA 6	IRON ACQUISITION COMPANY INC		..	1	5	7,424,479	100.000	7,574,479	7,574,479	7,497,333	0	72,854	0	0	13.500	18.482	MJSD	258,479	402,188	05/09/2011	11/09/2016
46284P AM 6	IRON MOUNTAIN INC		..	1	..4FE	1,337,475	106.750	1,355,725	1,270,000	1,336,798	0	(677)	0	0	8.375	7.580	FA	40,181	0	12/09/2011	08/15/2021
463556 AD 2	IROQUOIS GAS TRANSMISSION SYSTEM		..		..1FE	1,969,706	121.934	2,401,748	1,969,706	1,969,706	0	0	0	0	6.100	6.098	AO	20,359	113,846	08/08/2002	10/31/2027
465685 AD 7	ITC HOLDINGS CORP		..		..2FE	9,985,600	126.329	12,632,940	10,000,000	9,986,603	0	218	0	0	6.375	6.386	MS	161,146	637,500	10/05/2006	09/30/2036
47009X AB 5	JAGUAR LAND ROVER PLC		F	1	..4FE	1,441,250	94.000	1,410,000	1,500,000	1,441,782	0	532	0	0	8.125	9.962	MN	15,573	25,819	11/16/2011	05/15/2021
466112 AF 6	JBS USA LLC/JBS USA FINANCE INC		..	1	..3FE	1,458,965	93.250	1,493,865	1,602,000	1,459,810	0	845	0	0	7.250	11.687	JD	9,679	31,497	12/08/2011	06/01/2021
476556 DA 0	JERSEY CENTRAL POWER & LIGHT CO		..		..2FE	14,268,120	125.559	15,067,128	12,000,000	14,056,690	0	(211,430)	0	0	7.350	4.497	FA	367,500	441,000	02/14/2011	02/01/2019
832696 AB 4	JM SMUCKER CO/THE		..		..2FE	282,430	102.292	286,417	280,000	282,422	0	(9)	0	0	3.500	3.395	AO	1,987	0	12/13/2011	10/15/2021
832696 C@ 5	JM SMUCKER SR UNSECURED		..		1	10,000,000	121.506	12,150,600	10,000,000	10,000,000	0	0	0	0	6.630	6.630	MN	110,500	663,000	10/23/2008	11/01/2018
24422E RA 9	JOHN DEERE CAPITAL CORP		..		..1FE	769,238	101.643	782,653	770,000	769,444	0	207	0	0	1.600	1.634	MS	4,038	6,160	02/28/2011	03/03/2014
24422E RE 1	JOHN DEERE CAPITAL CORP		..		..1FE	8,141,280	108.487	8,841,721	8,150,000	8,141,618	0	338	0	0	3.900	3.913	JJ	149,213	0	07/07/2011	07/12/2021
24422E RH 4	JOHN DEERE CAPITAL CORP		..		..1FE	876,031	101.916	896,859	880,000	876,107	0	75	0	0	3.150	3.203	AO	6,160	0	10/05/2011	10/15/2021
478115 AA 6	JOHNS HOPKINS UNIVERSITY		..		..1FE	8,275,413	119.244	8,645,178	7,250,000	8,154,004	0	(104,441)	0	0	5.250	3.356	JJ	190,313	380,625	11/15/2010	07/01/2019
478160 AT 1	JOHNSON AND JOHNSON		..		..1FE	384,592	135.018	519,818	385,000	384,833	0	33	0	0	5.850	5.867	JJ	10,385	21,206	06/01/2011	07/15/2038
478366 AW 7	JOHNSON CONTROLS INC		..		..2FE	16,793,293	112.609	19,036,518	16,905,000	16,794,588	0	1,295	0	0	5.700	5.746	MS	321,195	554,061	02/04/2011	03/01/2041
478366 AZ 0	JOHNSON CONTROLS INC		..		..2FE	7,496,175	100.789	7,559,181	7,500,000	7,496,233	0	58	0	0	2.600	2.611	JD	15,708	0	11/29/2011	12/01/2016
479142 B* 1	JOHNSON MATTHEY PUBLIC LIMITED COM		F		1	10,000,000	109.267	10,926,700	10,000,000	10,000,000	0	0	0	0	4.950	4.949	MS	130,625	495,000	03/26/2003	03/26/2015
G5161* AG 2	JOHNSTON PRESS PLC		F	3	4	3,036,522	92.000	2,793,600	3,036,522	3,036,522	0	0	0	0	11.204	6.180	MJSD	85,549	319,581	06/15/2006	06/15/2014
481165 AJ 7	JOY GLOBAL INC		..		..2FE	3,415,752	106.746	3,677,396	3,445,000	3,416,248	0	496	0	0	5.125	5.235	AO	38,744	0	10/06/2011	10/15/2021
46625H GY 0	JP MORGAN CHASE & CO		..		..1FE	22,680,800	111.568	22,313,580	20,000,000	22,476,429	0	(204,371)	0	0	6.000	3.693	JJ	553,333	600,000	06/03/2011	01/15/2018
46625H HB 9	JPMORGAN CHASE & CO		..		..1FE	461,476	104.542	459,985	440,000	458,666	0	(2,811)	0	0	4.750	1.523	MN	3,483	10,450	10/13/2011	05/01/2013
46625H JA 9	JPMORGAN CHASE & CO		..		..1FE	11,792,662	100.468	11,955,692	11,900,000	11,796,754	0	4,092	0	0	3.150	3.358	JJ	189,508	0	10/18/2011	07/05/2016
485134 BH 2	KANSAS CITY POWER & LIGHT CO		..		..2FE	19,880,355	115.852	23,170,480	20,000,000	19,890,186	0	2,005	0	0	6.050	6.094	MN	154,611	1,210,000	05/24/2006	11/15/2035
491674 BE 6	KENTUCKY UTILITIES CO		..	1	..1FE	9,964,285	104.094	10,409,415	10,000,000	9,965,882	0	1,598	0	0	3.250	3.294	MN	54,167	162,500	07/07/2011	11/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
491674 BG 1	KENTUCKY UTILITIES CO			1	1FE	8,245,396	119.835	9,988,281	8,335,000	8,246,038	0	643	0	0	5.125	5.196	MN	71,195	213,584	07/07/2011	11/01/2040
49306C AB 7	KEYBANK NATIONAL ASSOCIATION				2FE	6,846,552	110.868	7,285,110	6,571,000	6,779,359	0	(7,151)	0	0	6.950	6.628	FA	190,285	456,685	04/26/2010	02/01/2028
49326E EB 5	KEYCORP				2FE	1,029,120	105.800	1,057,995	1,000,000	1,011,903	0	(8,150)	0	0	6.500	5.583	MN	8,486	65,000	10/21/2009	05/14/2013
49326E EC 3	KEYCORP				2FE	13,519,790	103.697	13,999,041	13,500,000	13,516,860	0	(3,488)	0	0	3.750	3.713	FA	194,063	375,000	02/16/2011	08/13/2015
49326E ED 1	KEYCORP				2FE	4,008,452	103.846	4,165,263	4,011,000	4,008,606	0	154	0	0	5.100	5.108	MS	55,118	102,281	03/21/2011	03/24/2021
49337W AJ 9	KEYSPAN CORP				1FE	24,900,000	119.237	29,690,038	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
49338C AA 1	KEYSPAN GAS EAST CORPORATION				1FE	37,980,300	121.999	46,359,506	38,000,000	37,980,488	0	188	0	0	5.819	5.823	AO	552,805	1,111,752	03/29/2011	04/01/2041
494368 BC 6	KIMBERLY-CLARK CORPORATION				1FE	52,353,318	142.115	75,194,521	52,911,000	52,383,585	0	7,641	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	132.125	429,406	325,000	414,546	0	(11,640)	0	0	7.500	3.009	MN	4,063	24,375	10/19/2010	11/01/2018
494368 BG 7	KIMBERLY-CLARK CORPORATION				1FE	10,487,624	123.768	13,119,419	10,600,000	10,489,032	0	1,408	0	0	5.300	5.371	MS	187,267	324,596	02/03/2011	03/01/2041
494550 BF 2	KINDER MORGAN ENERGY PARTNERS L.P				2FE	6,983,410	112.396	7,867,727	7,000,000	6,983,710	0	189	0	0	6.550	6.569	MS	135,003	458,500	05/12/2010	09/15/2040
494550 BK 1	KINDER MORGAN ENERGY PARTNERS L.P				2FE	4,975,400	103.004	5,150,221	5,000,000	4,975,519	0	119	0	0	5.625	5.659	MS	104,688	0	08/03/2011	09/01/2041
494550 AY 2	KINDER MORGAN ENERGY PARTNERS LP				2FE	16,869,455	114.244	16,868,186	14,765,000	16,750,437	0	(119,018)	0	0	5.950	3.491	FA	331,884	439,259	07/29/2011	02/15/2018
497266 A@ 5	KIRBY CORP SENIOR UNSEC			13	2	19,656,125	97.793	19,265,221	19,700,000	19,692,652	0	6,300	0	0	1.012	814.864	FMAN	18,823	158,156	07/18/2005	02/28/2013
K3752# AD 0	KOBENHAVNS LUFTHAVNE		F		2	7,000,000	109.769	7,683,830	7,000,000	7,000,000	0	0	0	0	5.640	5.640	JD	199,593	197,400	06/29/2010	06/29/2018
718337 AB 4	KONINKLIJKE PHILIPS ELECTRONICS NV		F		1FE	3,862,470	128.602	4,211,713	3,275,000	3,731,421	0	(22,395)	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	96.630	25,123,800	26,000,000	26,000,000	0	0	0	0	1.229	5.431	MJSD	11,540	256,290	06/19/2007	06/19/2015
48268@ AG 9	KPMG LLP			1		6,000,000	114.325	6,859,500	6,000,000	6,000,000	0	0	0	0	6.250	6.250	JD	188,542	187,500	07/15/2008	07/15/2015
48268@ AH 7	KPMG LLP			1		11,000,000	115.377	12,691,470	11,000,000	11,000,000	0	0	0	0	5.710	5.713	JD	315,795	314,050	10/28/2009	10/28/2016
50075N AT 1	KRAFT FOODS INC				2FE	5,096,100	132.417	6,620,860	5,000,000	5,092,981	0	(1,290)	0	0	6.875	6.722	FA	143,229	343,750	06/11/2009	02/01/2038
50075N AU 8	KRAFT FOODS INC				2FE	6,922,848	117.382	7,395,074	6,300,000	6,798,942	0	(69,581)	0	0	6.125	4.616	FA	160,781	385,875	03/04/2010	02/01/2018
50075N AV 6	KRAFT FOODS INC				2FE	4,661,840	118.175	4,727,001	4,000,000	4,577,689	0	(75,531)	0	0	6.125	3.656	FA	87,111	245,000	11/16/2010	08/23/2018
50075N AC 8	KRAFT FOODS INC				2FE	7,665,840	124.320	8,702,421	7,000,000	7,648,153	0	(17,265)	0	0	6.500	5.713	MN	75,833	455,000	12/17/2010	11/01/2031
50075N AZ 7	KRAFT FOODS INC				2FE	10,896,080	128.476	12,847,622	10,000,000	10,886,734	0	(9,346)	0	0	6.500	5.853	FA	256,389	325,000	03/23/2011	02/09/2040
50075N BA 1	KRAFT FOODS INC				2FE	5,833,532	115.385	6,786,952	5,882,000	5,840,831	0	3,938	0	0	5.375	5.483	FA	123,828	316,158	02/04/2010	02/10/2020
501044 BV 2	KROGER CO				2FE	11,008,300	137.065	13,706,500	10,000,000	10,893,123	0	(24,664)	0	0	8.000	7.105	MS	235,556	800,000	07/26/2006	09/15/2029
501044 CM 1	KROGER CO				2FE	998,890	107.496	1,074,960	1,000,000	999,276	0	176	0	0	3.900	3.921	AO	9,750	39,000	09/24/2009	10/01/2015
501044 CG 4	KROGER CO				2FE	7,797,230	119.066	8,334,652	7,000,000	7,616,241	0	(94,042)	0	0	6.400	4.604	FA	169,244	448,000	01/08/2010	08/15/2017
501044 BK 6	KROGER CO. (THE)				2FE	4,552,040	122.716	4,908,633	4,000,000	4,446,817	0	(58,810)	0	0	7.000	4.924	MN	46,667	280,000	03/01/2010	05/01/2018
501044 BM 2	KROGER CO. (THE)				2FE	7,283,670	122.802	9,382,096	7,640,000	7,442,774	0	21,125	0	0	6.800	7.278	JD	23,090	519,520	09/25/2001	12/15/2018
501044 CN 9	KROGER CO. (THE)				2FE	4,856,831	107.645	5,274,594	4,900,000	4,857,711	0	607	0	0	5.400	5.460	JJ	122,010	266,070	07/06/2010	07/15/2040
502413 AZ 0	L 3 COMMUNICATIONS CORP				2FE	1,122,581	98.805	1,111,556	1,125,000	1,122,734	0	153	0	0	4.750	4.778	JJ	24,641	26,719	04/06/2011	07/15/2020
502413 AY 3	L-3 COMMUNICATIONS CORP				2FE	1,020,740	101.626	1,016,256	1,000,000	1,020,263	0	(477)	0	0	5.200	4.884	AO	10,978	26,000	10/05/2011	10/15/2019
502413 BA 4	L-3 COMMUNICATIONS CORP			1	2FE	6,196,852	99.106	6,159,425	6,215,000	6,198,275	0	1,422	0	0	4.950	4.988	FA	116,221	160,658	04/04/2011	02/15/2021
50540R AJ 1	LABORATORY CORP OF AMERICA HLDG				2FE	8,974,800	105.579	9,502,154	9,000,000	8,976,351	0	1,551	0	0	4.625	4.661	MN	53,188	411,625	04/05/2011	11/15/2020
51508Y AA 3	LANDRYS ACQUISITION CO			1	4FE	800,525	105.250	822,003	781,000	800,253	0	(272)	0	0	11.625	10.705	JD	7,566	0	11/30/2011	12/01/2015
51508L AK 9	LANDRYS RESTAURANTS INC			1	4FE	572,208	105.250	572,560	544,000	571,147	0	(1,061)	0	0	11.625	11.588	JD	5,270	31,620	11/14/2011	12/01/2015
527298 AP 8	LEVEL 3 FINANCING INC			1	4FE	2,588,776	106.000	2,597,000	2,450,000	2,584,077	0	(4,699)	0	0	10.000	9.193	FA	102,083	0	10/26/2011	02/01/2018
BHM02C 47 0	LEVI STRAUSS & COMPANY			3	4FE	0	97.250	0	0	0	0	0	0	0	2.796	0.000	MON	1,087	0	03/11/2008	03/27/2014
50188F AB 1	LG&E AND KU ENERGY LLC				2FE	677,362	98.488	669,716	680,000	677,642	0	280	0	0	2.125	2.219	MN	1,846	7,225	07/07/2011	11/15/2015
50188F AD 7	LG&E AND KU ENERGY LLC				2FE	10,192,202	100.952	10,599,981	10,500,000	10,205,115	0	12,913	0	0	3.750	4.139	MN	50,312	196,875	07/07/2011	11/15/2020
53079E AV 6	LIBERTY MUTUAL GROUP INC				2FE	4,142,554	96.188	4,068,733	4,230,000	4,146,624	0	4,071	0	0	5.000	5.268	JD	17,625	110,450	05/25/2011	06/01/2021
53217V AB 5	LIFE TECHNOLOGIES CORP				2FE	4,983,400	103.592	5,179,590	5,000,000	4,989,133	0	3,129	0	0	4.400	4.474	MS	73,333	220,000	02/11/2010	03/01/2015

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	Foreign	Bond CHAR	NAIC Desig-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
53217V AC 3	LIFE TECHNOLOGIES CORP				2FE	11,711,167	111.784	12,217,991	10,930,000	11,648,280	0	(62,888)	0	0	6.000	5.009	MS	218,600	655,800	02/02/2011	03/01/2020
53217V AD 1	LIFE TECHNOLOGIES CORP				2FE	2,246,400	100.736	2,266,560	2,250,000	2,247,090	0	659	0	0	3.500	3.534	JJ	36,313	46,156	12/09/2010	01/15/2016
53217V AE 9	LIFE TECHNOLOGIES CORP			1	2FE	4,973,100	105.386	5,269,291	5,000,000	4,974,974	0	1,874	0	0	5.000	5.070	JJ	115,278	146,528	02/11/2011	01/15/2021
534187 BA 6	LINCOLN NATIONAL CORP				2FE	22,268,600	112.526	22,505,205	20,000,000	22,242,936	0	(25,665)	0	0	7.000	6.159	JD	62,222	1,400,000	02/10/2011	06/15/2040
534187 AR 0	LINCOLN NATIONAL CORPORATION				2FE	2,083,940	100.441	2,008,812	2,000,000	2,082,729	0	(1,211)	0	0	6.150	5.829	AO	28,700	123,000	03/14/2011	04/07/2036
539830 AR 0	LOCKHEED MARTIN CORP				1FE	6,527,171	114.418	6,865,056	6,000,000	6,499,156	0	(9,369)	0	0	6.150	5.529	MS	123,000	369,000	12/23/2008	09/01/2036
539830 AW 9	LOCKHEED MARTIN CORP			3	1FE	11,894,406	112.267	12,910,682	11,500,000	11,891,984	0	(2,422)	0	0	5.720	5.482	JD	54,817	333,532	07/29/2011	06/01/2040
539830 AE 9	LOCKHEED MARTIN CORPORATION				1FE	1,205,260	122.279	1,222,794	1,000,000	1,145,292	0	(30,169)	0	0	7.650	3.966	MN	12,750	76,500	12/16/2009	05/01/2016
539830 AT 6	LOCKHEED MARTIN CORPORATION				1FE	10,056,653	106.365	10,929,055	10,275,000	10,093,702	0	20,456	0	0	4.250	4.520	MN	55,799	425,000	12/15/2011	11/15/2019
539830 AU 3	LOCKHEED MARTIN CORPORATION				1FE	11,900,760	108.745	13,049,458	12,000,000	11,903,690	0	1,424	0	0	5.500	5.557	MN	84,333	660,000	11/13/2009	11/15/2039
539830 AZ 2	LOCKHEED MARTIN CORPORATION				1FE	2,916,693	101.352	2,964,537	2,925,000	2,916,730	0	37	0	0	4.850	4.868	MS	44,135	0	09/08/2011	09/15/2041
546268 AG 8	LOUISIANA LAND AND EXPLORATION COM				1FE	12,596,114	139.708	14,110,505	10,100,000	11,962,441	0	(108,087)	0	0	7.650	5.517	JD	64,388	772,650	02/24/2005	12/01/2023
546676 AU 1	LOUISVILLE GAS & ELECTRIC CO			1	1FE	4,431,704	119.850	5,369,302	4,480,000	4,432,050	0	346	0	0	5.125	5.197	MN	29,338	114,800	07/07/2011	11/15/2040
552081 AC 5	LYONDELLBASELL INDUSTRIES NV		F		3FE	600,000	103.500	621,000	600,000	600,000	0	0	0	0	6.000	6.000	MN	4,700	0	11/04/2011	11/15/2021
554694 AA 7	MACKINAW POWER LLC			2	2FE	3,765,800	101.287	3,540,994	3,496,000	3,739,681	0	(22,577)	0	0	6.296	4.851	JAJO	37,296	218,725	11/30/2010	10/31/2023
55608X AA 5	MACQUARIE BANK LTD		F		1FE	9,980,500	91.647	9,164,664	10,000,000	9,981,540	0	1,040	0	0	6.625	6.652	AO	154,583	331,250	03/31/2011	04/07/2021
55608J AC 2	MACQUARIE GROUP LTD		F		1FE	6,019,980	94.085	5,645,126	6,000,000	6,018,694	0	(1,286)	0	0	6.000	5.949	JJ	167,000	180,000	04/06/2011	01/14/2020
314275 AA 6	MACYS RETAIL HOLDINGS INC				2FE	14,342,241	111.747	16,037,958	14,352,000	14,346,498	0	939	0	0	5.900	5.909	JD	70,564	846,768	11/17/2006	12/01/2016
557497 E# 7	MADISON GAS AND ELECTRIC CO				1	15,000,000	112.340	16,851,000	15,000,000	15,000,000	0	0	0	0	5.260	5.260	JD	24,108	789,000	12/20/2010	12/20/2040
557497 E@ 9	MADISON GAS AND ELECTRIC CO				1	8,000,000	99.685	7,974,800	8,000,000	8,000,000	0	0	0	0	3.380	3.380	JD	8,262	270,400	12/20/2010	12/20/2020
564759 QB 7	MANUFACTURERS & TRADERS TRUST CO			13	1FE	10,500,000	93.664	9,834,728	10,500,000	10,500,000	0	0	0	0	5.629	5.629	JD	49,254	591,045	11/28/2006	12/01/2021
565849 AD 8	MARATHON OIL CORPORATION				2FE	11,027,261	116.487	12,038,956	10,335,000	10,876,618	0	(79,661)	0	0	6.000	4.940	AO	155,025	620,100	01/22/2010	10/01/2017
56585A AF 9	MARATHON PETROLEUM CORP				2FE	42,348,571	113.323	48,394,416	42,705,000	42,349,026	0	455	0	0	6.500	6.564	MS	925,275	0	11/21/2011	03/01/2041
571900 AZ 2	MARRIOTT INTERNATIONAL INC				2FE	12,422,583	112.356	14,044,450	12,500,000	13,294,882	0	(188,697)	0	0	5.810	5.902	MN	102,885	726,250	01/24/2007	11/10/2015
571903 AE 3	MARRIOTT INTERNATIONAL INC				2FE	10,484,208	101.307	11,346,362	11,200,000	11,135,255	0	136,401	0	0	4.625	5.930	JD	23,022	518,000	08/01/2006	06/15/2012
571903 AF 0	MARRIOTT INTERNATIONAL INC				2FE	48,587,960	112.940	54,211,035	48,000,000	51,757,444	0	(759,575)	0	0	6.200	6.027	JD	132,267	2,976,000	01/24/2007	06/15/2016
57169* AH 0	MARS INC 6.02% SR NTS DUE 2015				1	5,000,000	114.180	5,709,000	5,000,000	5,000,000	0	0	0	0	6.020	6.020	AO	71,069	301,000	10/06/2008	10/06/2015
57169* AJ 6	MARS INC 6.47% SR NTS DUE 2018				1	9,000,000	120.394	10,835,460	9,000,000	9,000,000	0	0	0	0	6.470	6.470	AO	137,488	582,300	10/06/2008	10/06/2018
571748 AP 7	MARSH & MCLENNAN COMPANIES INC				2FE	16,449,834	110.745	18,494,415	16,700,000	16,565,036	0	31,654	0	0	5.750	5.995	MS	282,740	960,250	01/09/2008	09/15/2015
571748 AR 3	MARSH & MCLENNAN COMPANIES INC			1	2FE	5,224,100	109.457	5,472,835	5,000,000	5,218,010	0	(6,090)	0	0	4.800	4.228	JJ	110,667	0	08/30/2011	07/15/2021
575634 AS 9	MASSACHUSETTS ELECTRIC COMPANY				1FE	18,147,889	125.565	22,444,780	17,875,000	18,142,068	0	(4,167)	0	0	5.900	5.800	MN	134,758	1,054,625	06/25/2010	11/15/2039
57629W BK 5	MASSMUTUAL GLOBAL FUNDING II				1FE	7,362,513	102.284	7,554,675	7,386,000	7,372,131	0	5,732	0	0	2.875	2.960	AO	41,290	212,348	04/14/2010	04/21/2014
57629W BM 1	MASSMUTUAL GLOBAL FUNDING II				1FE	7,495,425	102.165	7,662,410	7,500,000	7,496,530	0	878	0	0	2.300	2.313	MS	44,563	172,988	09/20/2010	09/28/2015
57629W BP 4	MASSMUTUAL GLOBAL FUNDING II				1FE	7,233,730	104.384	7,306,901	7,000,000	7,208,588	0	(25,142)	0	0	3.125	2.389	AO	46,788	109,375	06/09/2011	04/14/2016
579489 AE 5	MCCLATCHY CO			1	4FE	2,569,753	96.750	2,563,875	2,650,000	2,571,622	0	1,869	0	0	11.500	20.381	FA	115,128	0	10/26/2011	02/15/2017
58013M EC 4	MCDONALDS CORPORATION				1FE	7,910,856	139.738	9,956,304	7,125,000	7,874,104	0	(12,903)	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	139.870	6,140,315	4,390,000	4,784,546	0	(6,815)	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	118.661	8,306,298	7,000,000	7,016,951	0	(1,964)	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	130.540	13,053,966	10,000,000	9,955,876	0	670	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	119.329	6,509,392	5,455,000	5,416,894	0	602	0	0	4.875	4.921	JJ	122,624	253,373	07/28/2010	07/15/2040
58154@ AA 8	MCKENZIE SPORTS PRODUCTS LLC			1	5	5,852,643	100.000	5,970,643	5,970,643	5,865,331	0	10,933	0	0	14.000	14.000	MJSD	2,322	988,995	10/29/2010	10/29/2017
581557 AV 7	MCKESSON CORP				1FE	4,358,800	116.668	4,666,716	4,000,000	4,280,285	0	(47,680)	0	0	5.700	4.177	MS	76,000	228,000	04/27/2010	03/01/2017
58155Q AC 7	MCKESSON CORP				1FE	1,263,701	105.972	1,343,730	1,268,000	1,264,376	0	674	0	0	3.250	3.324	MS	13,737	20,948	02/23/2011	03/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
58155Q AD 5	MCKESSON CORP			1	1FE	14,586,768	113.294	15,105,542	13,333,000	14,545,511	0	(41,257)	0	0	4.750	3.600	MS	211,106	321,936	08/16/2011	03/01/2021
58155Q AE 3	MCKESSON CORP				1FE	2,550,150	128.696	3,217,412	2,500,000	2,549,635	0	(515)	0	0	6.000	5.859	MS	50,000	76,250	03/08/2011	03/01/2041
58174# AA 2	MCKINSEY & COMPANY INC				1	23,000,000	107.564	24,739,720	23,000,000	23,000,000	0	0	0	0	3.800	3.800	MN	84,972	874,000	05/26/2010	05/26/2015
582839 AD 8	MEAD JOHNSON NUTRITION CO				2FE	5,781,165	104.481	6,007,675	5,750,000	5,770,972	0	(6,952)	0	0	3.500	3.363	MN	33,542	201,250	07/09/2010	11/01/2014
582839 AE 6	MEAD JOHNSON NUTRITION CO				2FE	6,074,294	110.046	6,564,231	5,965,000	6,064,688	0	(9,592)	0	0	4.900	4.646	MN	48,714	292,285	01/31/2011	11/01/2019
582839 AF 3	MEAD JOHNSON NUTRITION CO				2FE	1,584,991	119.931	1,849,335	1,542,000	1,584,408	0	(583)	0	0	5.900	5.701	MN	15,163	90,978	01/13/2011	11/01/2039
583491 AA 3	MECCANICA HOLDINGS USA INC		E		2FE	10,459,438	81.867	7,990,999	9,761,000	10,328,258	0	(59,797)	0	0	6.250	5.304	JJ	281,307	610,063	09/22/2009	07/15/2019
583491 AB 1	MECCANICA HOLDINGS USA INC		E		2FE	8,964,578	75.092	5,782,115	7,700,000	8,927,858	0	(16,733)	0	0	7.375	6.164	JJ	261,853	567,875	09/22/2009	07/15/2039
583491 AC 9	MECCANICA HOLDINGS USA INC		E		2FE	8,971,263	71.538	6,428,360	8,986,000	8,971,652	0	185	0	0	6.250	6.263	JJ	258,972	561,625	10/20/2009	01/15/2040
58405U AD 4	MEDCO HEALTH SOLUTIONS INC				2FE	20,505,398	116.559	20,805,817	17,850,000	20,006,580	0	(291,484)	0	0	7.125	4.846	MS	374,478	1,271,813	04/13/2010	03/15/2018
58405U AE 2	MEDCO HEALTH SOLUTIONS INC I				2FE	1,109,140	105.288	1,052,884	1,000,000	1,053,857	0	(43,915)	0	0	6.125	1.595	MS	18,035	61,250	09/22/2010	03/15/2013
58405U AF 9	MEDCO HEALTH SOLUTIONS INC				2FE	2,454,975	100.407	2,510,168	2,500,000	2,463,107	0	8,132	0	0	2.750	3.175	MS	20,243	69,705	02/10/2011	09/15/2015
58445M AM 4	MEDIACOM LLC/MEDIACOM CAPITAL CORP			1	4FE	2,908,125	106.000	2,915,000	2,750,000	2,904,561	0	(3,564)	0	0	9.125	8.254	FA	94,799	0	10/28/2011	08/15/2019
585055 AQ 9	MEDTRONIC INC				1FE	5,710,500	138.712	6,935,591	5,000,000	5,690,080	0	(10,770)	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	112.843	2,350,518	2,083,000	2,080,162	0	281	0	0	4.450	4.470	MS	27,293	92,694	03/11/2010	03/15/2020
585055 AT 3	MEDTRONIC INC				1FE	9,979,700	123.718	12,371,815	10,000,000	9,980,201	0	286	0	0	5.550	5.564	MS	163,417	555,000	03/11/2010	03/15/2040
585055 AU 0	MEDTRONIC INC				1FE	4,977,450	103.574	5,178,705	5,000,000	4,980,836	0	3,386	0	0	2.625	2.722	MS	38,646	65,625	03/10/2011	03/15/2016
G5963# AD 5	MEGGITT PLC		F		2	15,000,000	106.566	15,984,900	15,000,000	15,000,000	0	0	0	0	5.020	5.020	JD	33,467	753,000	06/15/2010	06/15/2020
58526# BP 3	MEIJER FINANCE INC. SERIES A-1				1	1,115,520	112.079	1,232,950	1,100,077	1,106,253	0	(1,161)	0	0	7.380	7.225	MN	13,531	76,675	07/02/2001	05/01/2016
58526# BQ 1	MEIJER FINANCE INC. SERIES A-2				1	1,040,294	112.079	1,194,852	1,066,085	1,055,591	0	1,947	0	0	7.380	7.657	MN	13,113	74,306	07/02/2001	05/01/2016
58526# BR 9	MEIJER FINANCE INC. SERIES A-3				1	1,282,355	112.079	1,451,839	1,295,377	1,290,113	0	982	0	0	7.380	7.495	MN	15,933	90,288	07/02/2001	05/01/2016
589331 AE 7	MERCK & CO INC				1FE	497,309	125.289	488,626	390,000	496,928	0	(381)	0	0	5.950	3.747	JD	1,934	0	11/28/2011	12/01/2028
58933Y AA 3	MERCK & CO INC				1FE	1,495,470	112.577	1,688,652	1,500,000	1,495,866	0	375	0	0	3.875	3.911	JJ	26,802	34,714	12/07/2010	01/15/2021
589331 AN 7	MERCK AND CO. INC				1FE	30,158,492	117.927	35,790,845	30,350,000	30,197,977	0	16,290	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	2FE	25,000,000	65.480	16,370,104	25,000,000	25,000,000	0	0	0	0	1.306	6.238	MJSD	15,421	268,976	09/06/2006	09/15/2026
59217E BW 3	MET LIFE GLOBAL FUNDING I				1FE	4,375,920	107.673	4,306,912	4,000,000	4,244,640	0	(96,326)	0	0	5.125	2.534	JD	11,958	205,000	09/22/2010	06/10/2014
59156R AX 6	METLIFE INC				1FE	5,976,506	108.179	6,466,959	5,978,000	5,976,665	0	115	0	0	4.750	4.753	FA	112,793	285,532	08/03/2010	02/08/2021
59156R AY 4	METLIFE INC				1FE	1,566,055	115.548	1,837,206	1,590,000	1,566,465	0	296	0	0	5.875	5.983	FA	37,624	93,413	08/03/2010	02/06/2041
591894 BW 9	METROPOLITAN EDISON COMPANY				2FE	6,070,071	106.242	6,475,426	6,095,000	6,087,825	0	2,947	0	0	4.875	4.930	AO	74,283	297,131	01/24/2005	04/01/2014
59217G AA 7	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	6,982,570	101.064	7,074,511	7,000,000	6,993,864	0	5,817	0	0	2.500	2.587	JJ	82,639	175,000	01/06/2010	01/11/2013
BHM02H J3 2	MICHAELS STORES INC			3	4FE	0	98.167	0	0	0	0	0	0	0	2.796	0.000	MON	98	0	03/13/2008	10/31/2013
594457 BD 4	MICHIGAN CONSOLIDATED GAS CO				1FE	584,300	113.075	565,376	500,000	549,570	0	(19,966)	0	0	8.250	3.769	MN	6,875	41,250	03/23/2010	05/01/2014
594457 D@ 9	MICHIGAN CONSOLIDATED GAS CO - H				1	5,000,000	113.636	5,681,800	5,000,000	5,000,000	0	0	0	0	5.940	5.940	MS	99,000	297,000	08/20/2008	09/01/2015
594457 C* 2	MICHIGAN CONSOLIDATED GAS COMPANY				1	9,000,000	104.025	9,362,250	9,000,000	9,000,000	0	0	0	0	5.260	5.260	AO	99,940	473,400	04/11/2008	04/15/2013
594918 AC 8	MICROSOFT CORP				1FE	7,371,700	114.890	8,042,311	7,000,000	7,346,000	0	(25,700)	0	0	4.200	3.439	JD	24,500	294,000	05/10/2011	06/01/2019
594918 AD 6	MICROSOFT CORP				1FE	31,973,920	123.826	39,624,480	32,000,000	31,974,826	0	383	0	0	5.200	5.205	JD	138,667	1,664,000	08/24/2009	06/01/2039
594918 AL 8	MICROSOFT CORPORATION				1FE	4,987,350	112.784	5,639,225	5,000,000	4,988,291	0	941	0	0	4.000	4.031	FA	79,444	100,000	02/03/2011	02/08/2021
594918 AM 6	MICROSOFT CORPORATION				1FE	4,957,700	126.598	6,329,920	5,000,000	4,958,230	0	530	0	0	5.300	5.357	FA	105,264	132,500	02/03/2011	02/08/2041
59748T AA 7	MIDLAND COGENERATION VENTURE LP			2	2FE	26,000,000	101.771	26,460,529	26,000,000	26,000,000	0	0	0	0	6.000	5.999	MS	550,333	0	08/17/2011	03/15/2025
598326 B* 6	MIDWEST INDEPENDENT TRANSMISSION S				1FE	11,500,000	108.239	12,447,485	11,500,000	11,500,000	0	0	0	0	4.320	4.320	FA	194,580	496,800	02/10/2010	02/10/2020
60040# AB 8	MILLENNIUM PIPELINE CO LLC				2FE	22,711,484	107.110	24,326,270	22,711,484	22,711,484	0	0	0	0	6.000	6.000	MJSD	346,621	1,019,853	08/26/2010	06/30/2032
602720 B* 4	MINE SAFETY APPLIANCES CO			2	2	27,000,000	108.492	29,292,840	27,000,000	27,000,000	0	0	0	0	5.410	5.410	JD	44,633	1,460,700	12/20/2006	12/20/2021
602720 A# 1	MINE SAFETY APPLIANCES COMPANY			2	2	500,000	103.967	519,835	500,000	500,000	0	0	0	0	8.390	8.391	FA	14,216	41,950	08/29/2000	08/29/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
607996 G0 9	MOBILE GAS SERVICE CORP				1Z	9,500,000	102.870	9,772,650	9,500,000	9,500,000	0	0	0	0	4.140	4.140	AO	99,418	0	09/30/2011	10/01/2021
608190 AH 7	MOHAWK INDUSTRIES INC			3	3FE	5,061,500	107.500	5,375,000	5,000,000	5,031,618	0	(6,615)	0	0	6.875	5.947	JJ	158,507	343,750	12/04/2006	01/15/2016
608554 A* 2	MOLEX INCORPORATED - A				1	10,000,000	99.692	9,969,200	10,000,000	10,000,000	0	0	0	0	2.910	2.910	FA	107,508	0	08/18/2011	08/18/2016
610202 BJ 1	MONONGAHELA POWER				2FE	52,332	110.794	55,397	50,000	50,849	0	(312)	0	0	6.700	5.945	JD	149	3,350	08/10/2006	06/15/2014
61945C AA 1	MOSAIC CO				2FE	10,116,670	100.614	10,232,431	10,170,000	10,117,485	0	815	0	0	3.750	3.813	MN	70,978	0	10/18/2011	11/15/2021
61980A AC 7	MOTIVA ENTERPRISES LLC				1FE	16,984,102	115.897	17,384,538	15,000,000	16,793,650	0	(173,599)	0	0	5.750	4.000	JJ	397,708	718,750	04/14/2011	01/15/2020
61980A AD 5	MOTIVA ENTERPRISES LLC				1FE	46,504,095	130.479	52,432,947	40,185,000	46,422,691	0	(80,684)	0	0	6.850	5.731	JJ	1,269,288	1,953,380	04/04/2011	01/15/2040
Q6503* AA 9	MURRAY GOULBURN SENIOR NOTES D13		F	2	2	4,869,150	102.558	5,127,900	5,000,000	4,966,150	0	10,019	0	0	4.980	5.575	AO	50,492	249,000	03/20/2006	10/18/2013
629568 AQ 9	NABORS INDUSTRIES INC				2FE	12,634,208	111.984	12,582,479	11,236,000	12,609,459	0	(24,749)	0	0	6.150	3.886	FA	261,050	0	11/10/2011	02/15/2018
629568 AT 3	NABORS INDUSTRIES INC				2FE	2,595,478	125.790	2,627,743	2,089,000	2,592,761	0	(2,718)	0	0	9.250	5.148	JJ	89,102	8,233	12/13/2011	01/15/2019
629568 AV 8	NABORS INDUSTRIES INC				2FE	1,991,596	101.950	2,039,002	2,000,000	1,992,182	0	586	0	0	5.000	5.056	MS	29,444	100,278	03/01/2011	09/15/2020
631005 BB 0	NARRAGANSETT ELECTRIC COMPANY				1FE	3,750,000	109.965	4,123,690	3,750,000	3,750,000	0	0	0	0	4.534	4.534	MS	50,063	170,025	03/17/2010	03/15/2020
631005 BC 8	NARRAGANSETT ELECTRIC COMPANY				1FE	6,000,000	118.797	7,127,848	6,000,000	6,000,000	0	0	0	0	5.638	5.638	MS	99,605	338,280	03/17/2010	03/15/2040
628770 AA 7	NAS LLC				5	5,883,327	100.000	6,038,127	6,038,127	5,895,600	0	12,272	0	0	16.800	17.610	MON	87,015	850,563	01/21/2011	01/19/2016
628770 AB 5	NAS LLC				5	691,883	100.000	691,883	691,883	691,883	0	0	0	0	14.000	13.999	MON	8,328	82,488	01/21/2011	01/19/2016
C60191 AH 3	NATIONAL BANK OF CANADA		A	13	1FE	20,250,000	50.000	12,500,000	25,000,000	20,381,177	0	40,829	0	0	0.688	61.929	FA	58,724	166,276	09/30/2004	08/29/2087
63534P AF 4	NATIONAL CITY BANK			3	1FE	60,000,000	93.110	55,865,708	60,000,000	60,000,000	0	0	0	0	0.896	5.700	MJSD	25,394	396,124	12/05/2006	12/15/2016
63615# AB 7	NATIONAL FOOTBALL LEAGUE			2	1	2,162,349	113.233	2,448,495	2,162,349	2,162,349	0	0	0	0	6.560	6.576	AO	29,946	137,239	06/28/2002	10/15/2017
63618E AR 2	NATIONAL FUEL GAS COMPANY				2FE	4,924,016	123.323	6,166,136	5,000,000	4,946,077	0	2,227	0	0	7.375	7.503	FA	153,646	368,750	06/27/1995	06/13/2025
637432 KT 1	NATIONAL RURAL UTILITIES COOP FINA				1FE	9,336,461	115.763	9,261,007	8,000,000	9,285,407	0	(51,055)	0	0	5.450	2.579	FA	181,667	0	09/23/2011	02/01/2018
637432 MN 2	NATIONAL RURAL UTILITIES COOP FINA				1FE	2,495,125	105.359	2,633,984	2,500,000	2,495,906	0	781	0	0	3.050	3.092	MS	25,417	40,031	02/14/2011	03/01/2016
638612 AK 7	NATIONWIDE FINANCIAL SERVICES				2FE	5,010,744	98.225	4,924,981	5,014,000	5,010,978	0	234	0	0	5.375	5.383	MS	71,867	134,751	04/12/2011	03/25/2021
63946B AF 7	NBCUNIVERSAL MEDIA LLC				2FE	3,863,973	122.939	4,751,608	3,865,000	3,863,977	0	5	0	0	6.400	6.401	AO	41,914	123,680	08/25/2011	04/30/2040
641423 BW 7	NEVADA POWER COMPANY				2FE	8,827,040	120.638	9,651,034	8,000,000	8,670,221	0	(84,100)	0	0	6.500	4.991	FA	216,667	520,000	02/02/2010	08/01/2018
641423 BY 3	NEVADA POWER COMPANY				2FE	4,622,389	124.880	4,732,941	3,790,000	4,515,621	0	(83,621)	0	0	7.125	4.036	MS	79,511	259,706	04/12/2011	03/15/2019
641423 BZ 0	NEVADA POWER COMPANY			1	2FE	1,136,455	117.361	1,337,921	1,140,000	1,136,519	0	50	0	0	5.375	5.396	MS	18,042	61,445	09/09/2010	09/15/2040
64318@ AA 9	NEW CARDINALS STADIUM LLC				2FE	16,597,019	110.493	18,338,545	16,597,019	16,597,019	0	0	0	0	6.180	6.181	JUN	515,697	1,025,696	06/14/2007	06/30/2032
644239 AY 1	NEW ENGLAND TELEPHONE AND TELEGRAP				1FE	10,932,682	121.441	12,137,998	9,995,000	10,719,618	0	(19,723)	0	0	7.875	7.152	MN	100,575	787,106	11/03/1993	11/15/2029
64952W AS 2	NEW YORK LIFE GLOBAL FUNDING				1FE	997,180	101.326	1,013,262	1,000,000	999,128	0	895	0	0	2.250	2.342	JD	1,063	22,500	10/13/2009	12/14/2012
64952W AW 3	NEW YORK LIFE GLOBAL FUNDING				1FE	8,975,520	104.731	9,425,835	9,000,000	8,983,235	0	4,696	0	0	3.000	3.059	MN	42,750	270,000	04/29/2010	05/04/2015
650094 CA 1	NEW YORK TELEPHONE COMPANY			1	1FE	8,905,700	104.779	10,477,908	10,000,000	9,252,179	0	37,741	0	0	6.700	8.182	MN	111,667	670,000	06/03/1997	11/01/2023
651290 AN 8	NEWFIELD EXPLORATION COMPANY			1	3FE	2,799,158	107.000	2,835,500	2,650,000	2,796,844	0	(2,314)	0	0	6.875	5.906	FA	75,911	0	11/17/2011	02/01/2020
651639 AE 6	NEWMONT MINING CORPORATION				2FE	23,917,520	113.219	29,437,018	26,000,000	24,079,758	0	34,269	0	0	5.875	6.499	AO	381,875	1,527,500	07/27/2006	04/01/2035
652478 AY 4	NEWS AMERICA HOLDINGS				2FE	4,812,912	115.708	6,016,840	5,200,000	5,052,401	0	31,932	0	0	7.600	8.492	AO	87,822	395,200	01/05/2001	10/11/2015
652478 AZ 1	NEWS AMERICA HOLDINGS				2FE	5,503,460	122.486	6,214,950	5,074,000	5,408,151	0	(14,041)	0	0	7.700	6.950	AO	66,202	390,698	11/29/2005	10/30/2025
652478 BB 3	NEWS AMERICA HOLDINGS				2FE	16,318,417	117.488	21,230,170	18,070,000	16,318,683	0	29	0	0	7.900	8.830	JD	118,961	1,427,530	09/18/2003	12/01/2095
652478 BY 3	NEWS AMERICA HOLDINGS				2FE	17,652,400	125.801	18,870,150	15,000,000	17,444,251	0	(37,554)	0	0	8.150	6.787	AO	251,292	1,222,500	03/21/2007	10/17/2036
652478 BZ 0	NEWS AMERICA HOLDINGS				2FE	6,980,640	120.887	9,327,657	7,716,000	6,980,867	0	31	0	0	8.250	9.126	AO	130,851	636,570	03/28/2001	10/17/2096
652482 AM 2	NEWS AMERICA INC				2FE	10,696,451	120.468	13,432,137	11,150,000	10,896,329	0	25,830	0	0	7.250	7.756	MN	96,556	808,375	03/21/2003	05/18/2018
652482 BT 6	NEWS AMERICA INC				2FE	341,640	117.922	341,974	290,000	337,236	0	(4,404)	0	0	6.900	4.240	MS	6,670	10,005	03/11/2011	03/01/2019
652478 AV 0	NEWS AMERICA INCORPORATED				2FE	16,342,320	136.171	16,340,580	12,000,000	15,320,114	0	(169,983)	0	0	9.500	6.278	JJ	525,667	1,140,000	10/04/2004	07/15/2024
65334H AA 0	NEXEN INC		A		2FE	2,177,680	124.433	2,488,662	2,000,000	2,169,660	0	(3,705)	0	0	7.875	7.079	MS	46,375	157,500	09/23/2009	03/15/2032
653522 DQ 2	NIAGARA MOHAWK POWER CORPORATION				1FE	1,013,350	105.065	1,050,655	1,000,000	1,007,638	0	(2,614)	0	0	3.553	3.260	AO	8,883	35,530	10/06/2009	10/01/2014
65364U AA 4	NIAGARA MOHAWK POWER CORPORATION				1FE	2,000,000	111.957	2,239,147	2,000,000	2,000,000	0	0	0	0	4.881	4.881	FA	36,879	97,620	08/03/2009	08/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
65409Q AY 8	NIELSEN FINANCE LLC			1	4FE	1,764,278	107.000	1,765,500	1,650,000	1,762,961	0	(1,317)	0	0	7.750	6.316	AO	26,996	0	12/06/2011	10/15/2018
65473Q AT 0	NISOURCE FINANCE CORP				2FE	326,525	116.842	333,000	285,000	322,274	0	(4,250)	0	0	6.800	4.603	JJ	8,936	19,380	01/10/2011	01/15/2019
654894 AF 1	NOBLE AFFILIATES INC				2FE	23,108,240	133.468	29,363,026	22,000,000	22,892,373	0	(30,474)	0	0	8.000	7.547	AO	440,000	1,760,000	07/30/2002	04/01/2027
654894 AG 9	NOBLE AFFILIATES INC				2FE	8,065,090	124.392	9,770,976	7,855,000	8,064,844	0	(37)	0	0	7.250	7.061	FA	237,286	569,488	07/17/2003	08/01/2097
655042 AD 1	NOBLE DRILLING CORP				2FE	10,212,812	128.661	12,930,452	10,050,000	10,139,992	0	(9,257)	0	0	7.500	7.338	MS	221,938	753,750	02/12/2001	03/15/2019
655044 AE 5	NOBLE ENERGY INC				2FE	11,883,361	115.696	13,796,724	11,925,000	11,883,805	0	445	0	0	6.000	6.025	MS	238,500	383,587	02/17/2011	03/01/2041
655044 AF 2	NOBLE ENERGY INC			1	2FE	4,957,726	103.449	5,132,120	4,961,000	4,957,743	0	17	0	0	4.150	4.158	JD	13,154	0	12/05/2011	12/15/2021
65504L AF 4	NOBLE HOLDING INTERNATIONAL LTD		F		2FE	17,518,180	104.167	17,708,415	17,000,000	17,503,331	0	(14,849)	0	0	4.625	4.238	MS	262,083	454,278	08/25/2011	03/01/2021
65504L AG 2	NOBLE HOLDING INTERNATIONAL LTD		F		2FE	30,042,992	111.160	33,703,591	30,320,000	30,045,997	0	3,005	0	0	6.050	6.116	MS	611,453	1,059,852	02/16/2011	03/01/2041
65557C AA 1	NORDEA BANK AB		F		1FE	1,997,100	101.537	2,030,742	2,000,000	1,998,273	0	561	0	0	3.700	3.732	MN	9,867	74,000	11/05/2009	11/13/2014
65557F AA 4	NORDEA BANK AB		F		1FE	21,891,760	84.521	18,594,576	22,000,000	21,897,172	0	5,412	0	0	4.875	4.938	MN	143,000	536,250	05/09/2011	05/13/2021
65556@ AD 1	NORDHAM GROUP INC			3	4	611,668	100.009	611,725	611,668	611,668	0	0	0	0	9.510	9.510	FMAN	6,948	58,492	05/18/2010	11/18/2012
655844 AA 6	NORFOLK SOUTHERN CORP				2	13,308,180	139.653	15,361,857	11,000,000	12,366,302	0	(103,201)	0	0	9.000	7.137	MS	330,000	990,000	09/01/1998	03/01/2021
655844 AZ 1	NORFOLK SOUTHERN CORP				2FE	9,794,700	117.891	10,610,217	9,000,000	9,638,988	0	(86,959)	0	0	5.750	4.436	AO	129,375	517,500	03/02/2010	04/01/2018
655844 AE 8	NORFOLK SOUTHERN CORPORATION				2FE	8,848,000	126.721	8,870,467	7,000,000	8,546,720	0	(260,023)	0	0	7.700	3.191	MN	68,872	539,000	10/29/2010	05/15/2017
655855 FA 7	NORFOLK SOUTHERN RAILWAY CO				2FE	9,826,908	144.695	10,240,065	7,077,000	8,845,304	0	(159,099)	0	0	9.750	5.952	JD	30,667	690,008	10/25/2006	06/15/2020
655855 FB 5	NORFOLK SOUTHERN RAILWAY CO				2FE	2,938,657	157.610	4,570,691	2,900,000	2,874,464	0	182	0	0	7.875	7.766	MN	29,181	228,375	08/30/2004	05/15/2043
664397 AE 6	NORTHEAST UTILITIES				2FE	7,607,600	101.446	7,101,213	7,000,000	7,027,875	0	(108,476)	0	0	7.250	5.611	AO	126,875	507,500	11/08/2005	04/01/2012
665228 B* 2	NORTHERN ILLINOIS GAS CO				1	15,000,000	121.763	18,264,450	15,000,000	15,000,000	0	0	0	0	5.850	5.850	JD	73,125	877,500	12/15/2006	12/15/2036
665772 CB 3	NORTHERN STATES POWER COMPANY (MIN				1FE	10,064,549	138.467	13,985,197	10,100,000	10,067,268	0	557	0	0	6.250	6.276	JD	52,604	631,250	05/18/2006	06/01/2036
665772 BW 8	NORTHERN STATES PWR-MINN				1FE	7,417,168	104.656	6,401,820	6,117,000	6,233,631	0	(170,395)	0	0	8.000	5.013	FA	167,198	489,360	09/24/2003	08/28/2012
665859 AM 6	NORTHERN TRUST CORPORATION				1FE	4,935,338	102.500	5,080,910	4,957,000	4,935,996	0	658	0	0	3.375	3.427	FA	59,949	0	08/17/2011	08/23/2021
666807 BA 9	NORTHROP GRUMMAN CORP				2FE	9,000,880	111.479	8,918,328	8,000,000	8,884,546	0	(100,738)	0	0	5.050	3.384	FA	168,333	404,000	11/01/2010	08/01/2019
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE				1FE	24,061,610	120.043	27,009,720	22,500,000	24,053,957	0	(7,653)	0	0	6.063	5.605	MS	344,833	1,076,183	09/07/2011	03/30/2040
669771 AS 6	NOVA GAS TRANSMISSION LTD		A		1FE	16,132,780	134.032	21,277,612	15,875,000	16,033,441	0	(9,643)	0	0	7.875	7.752	AO	312,539	1,250,156	10/18/1995	04/01/2023
66989H AA 6	NOVARTIS CAPITAL CORP		E		1FE	4,994,850	106.992	5,349,615	5,000,000	4,997,700	0	1,024	0	0	4.125	4.148	FA	80,781	206,250	02/04/2009	02/10/2014
66989H AB 4	NOVARTIS CAPITAL CORP		E		1FE	1,426,101	101.963	1,456,030	1,428,000	1,427,183	0	608	0	0	1.900	1.944	AO	5,050	27,132	03/09/2010	04/24/2013
66989G AA 8	NOVARTIS SECURITIES INVESTMENT LTD		F		1FE	4,991,100	117.525	5,876,260	5,000,000	4,993,228	0	771	0	0	5.125	5.148	FA	100,365	256,250	02/04/2009	02/10/2019
629377 BG 6	NRG ENERGY INC			1	3FE	4,704,531	101.500	4,618,250	4,550,000	4,700,909	0	(3,622)	0	0	8.500	8.503	JD	17,189	193,375	10/31/2011	06/15/2019
62940Q AA 3	NSG HOLDINGS LLC			2	3FE	3,010,000	102.500	3,085,250	3,010,000	3,010,000	0	0	0	0	7.750	7.752	JD	10,368	193,169	03/06/2007	12/15/2025
67021C AF 4	NSTAR ELECTRIC CO				1FE	12,914,738	121.934	16,003,780	13,125,000	12,919,888	0	2,935	0	0	5.500	5.611	MS	212,552	721,875	03/11/2010	03/15/2040
674599 BY 0	OCCIDENTAL PETROLEUM CORPORATION				1FE	12,067,224	112.029	13,521,900	12,070,000	12,067,461	0	228	0	0	4.100	4.103	FA	206,196	309,294	12/13/2010	02/01/2021
674599 CC 7	OCCIDENTAL PETROLEUM CORPORATION			1	1FE	2,883,934	102.585	3,015,987	2,940,000	2,885,598	0	1,664	0	0	3.125	3.342	FA	33,943	0	08/15/2011	02/15/2022
674812 AK 8	OCEAN ENERGY INC				2FE	6,060,956	130.030	6,442,995	4,955,000	5,859,179	0	(115,395)	0	0	8.250	4.933	JJ	204,394	408,788	03/16/2010	07/01/2018
812007 AE 2	OCEAN ENERGY INC				2FE	708,969	136.525	1,194,598	875,000	738,248	0	3,705	0	0	7.500	9.426	MS	19,323	65,625	02/02/1999	09/15/2027
676220 AF 3	OFFICE DEPOT INC				5FE	13,987,500	93.250	13,987,500	15,000,000	13,992,188	0	4,688	0	0	6.250	10.868	FA	354,167	0	12/28/2011	08/15/2013
677347 CE 4	OHIO EDISON COMPANY				2FE	8,030,017	121.957	9,829,745	8,060,000	8,032,051	0	428	0	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	108.749	7,612,409	7,000,000	6,967,425	0	2,876	0	0	6.375	6.448	AO	75,615	446,250	04/20/2010	04/30/2020
677415 CF 6	OHIO POWER CO				2FE	3,881,826	128.199	4,999,742	3,900,000	3,884,171	0	337	0	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	114.710	344,129	300,000	307,123	0	(553)	0	0	5.375	5.063	AO	4,031	16,125	10/06/2009	10/01/2021
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO				1FE	4,709,020	123.713	4,948,502	4,000,000	4,658,433	0	(50,587)	0	0	6.350	3.554	MS	84,667	127,000	05/26/2011	09/01/2018
68209# AB 8	OMEGA LEASING (US) NO 2 LLC		E		1	10,325,472	104.774	10,818,410	10,325,472	10,325,472	0	0	0	0	3.520	3.520	JAJO	79,759	359,895	07/12/2010	07/12/2017
68233D AR 8	ONCOR ELECTRIC DELIVERY CO				2FE	313,464	128.098	352,269	275,000	308,945	0	(2,294)	0	0	7.000	5.457	MS	6,417	19,250	12/17/2009	09/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
68233D AT 4	ONCOR ELECTRIC DELIVERY CO				2FE	4,927,350	132.035	6,601,755	5,000,000	4,937,159	0	1,350	0	0	7.000	7.117	MN	58,333	350,000	05/01/2002	05/01/2032
68233J AD 6	ONCOR ELECTRIC DELIVERY CO				2FE	2,874,250	121.610	3,040,248	2,500,000	2,836,362	0	(37,888)	0	0	6.800	4.445	MS	56,667	170,000	02/08/2011	09/01/2018
68233J AH 7	ONCOR ELECTRIC DELIVERY CO LLC				2FE	7,389,271	113.433	8,286,244	7,305,000	7,388,521	0	(750)	0	0	5.250	5.174	MS	96,943	191,756	05/31/2011	09/30/2040
68233J AK 0	ONCOR ELECTRIC DELIVERY CO LLC				2FE	21,179,931	110.534	22,106,860	20,000,000	21,082,276	0	(97,655)	0	0	5.000	3.940	MS	252,778	500,000	05/31/2011	09/30/2017
68233D AL 1	ONCOR ELECTRIC DELIVERY CO				2FE	2,270,148	114.271	2,285,420	2,000,000	2,182,160	0	(56,375)	0	0	6.375	3.213	JJ	58,792	127,500	09/09/2010	01/15/2015
682680 AM 5	ONEOK INC				2FE	4,774,500	109.608	5,480,400	5,000,000	4,895,171	0	26,627	0	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	118.262	76,870	65,000	65,699	0	(11)	0	0	6.650	6.561	AO	1,081	4,323	10/05/2006	10/01/2036
68268N AG 8	ONEOK PARTNERS LP				2FE	43,906,187	115.211	51,127,052	44,377,000	43,911,240	0	5,053	0	0	6.125	6.204	FA	1,132,538	1,396,797	02/10/2011	02/01/2041
68389X AK 1	ORACLE CORP				1FE	1,551,974	109.659	1,705,202	1,555,000	1,551,984	0	10	0	0	3.875	3.902	JJ	27,785	29,459	12/19/2011	07/15/2020
68389X AM 7	ORACLE CORP				1FE	8,350,799	121.828	10,270,075	8,430,000	8,350,847	0	48	0	0	5.375	5.440	JJ	208,935	0	12/16/2011	07/15/2040
68389X AC 9	ORACLE CORPORATION				1FE	5,460,650	121.349	6,067,425	5,000,000	5,367,571	0	(49,737)	0	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	135.129	17,630,215	13,047,000	13,025,596	0	303	0	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	132.423	26,484,674	20,000,000	23,231,437	0	(53,541)	0	0	6.125	5.034	JJ	588,681	1,225,000	06/30/2010	07/08/2039
Q7160# AC 3	ORICA FINANCE LTD SENIOR UNSEC		D	3	2	10,062,289	99.214	12,874,868	10,062,289	13,303,919	0	0	0	1,947	5.265	6.638	MN	105,547	793,559	05/05/2005	05/05/2015
694308 GJ 0	PACIFIC GAS & ELECTRIC CO				1FE	31,721,000	121.792	38,973,504	32,000,000	31,736,432	0	4,499	0	0	5.800	5.863	MS	618,667	1,856,000	03/26/2010	03/01/2037
694308 GK 7	PACIFIC GAS & ELECTRIC CO				1FE	22,741,093	117.539	27,063,332	23,025,000	22,757,031	0	4,413	0	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	129.829	6,688,780	5,152,000	5,145,081	0	102	0	0	6.350	6.362	FA	123,591	327,152	02/26/2008	02/15/2038
694308 GE 1	PACIFIC GAS AND ELECTRIC COMPANY				1FE	5,802,700	123.784	6,189,195	5,000,000	5,795,970	0	(6,730)	0	0	6.050	4.868	MS	100,833	151,250	08/25/2011	03/01/2034
695114 BT 4	PACIFICORP				1FE	16,815,880	145.719	24,043,685	16,500,000	16,772,498	0	(5,899)	0	0	7.700	7.538	MN	162,342	1,270,500	01/03/2002	11/15/2031
695114 BZ 0	PACIFICORP				1FE	14,946,000	115.335	17,300,235	15,000,000	14,951,823	0	1,022	0	0	5.250	5.274	JD	35,000	787,500	06/08/2005	06/15/2035
695114 CB 2	PACIFICORP				1FE	9,967,720	127.787	12,778,710	10,000,000	9,969,858	0	518	0	0	6.100	6.123	FA	254,167	610,000	06/01/2007	08/01/2036
698900 AG 2	PANCANADIAN ENERGY CORP		A		2FE	26,165,154	120.849	31,662,307	26,200,000	26,170,137	0	664	0	0	7.200	7.210	MN	314,400	1,886,400	10/31/2001	11/01/2031
698525 AA 0	PANOCHE ENERGY CENTER LLC				2FE	19,151,464	109.484	20,967,868	19,151,464	19,151,464	0	0	0	0	6.885	6.882	FA	443,189	1,309,154	01/24/2008	07/31/2029
69882@ AA 4	PAPA GINOS INC/THE SMITH & WOLLENK			1	3Z	10,786,549	100.000	10,786,549	10,786,549	10,786,549	0	0	0	0	16.000	17.305	MJSD	430,929	1,652,577	06/02/2010	12/01/2016
70109H AK 1	PARKER HANNIFIN CORP				1FE	3,904,496	103.573	4,091,133	3,950,000	3,908,558	0	3,119	0	0	3.500	3.619	MS	40,707	140,170	09/07/2010	09/15/2022
BHM0LD WD 3	PATTERSON COS INC				1Z	15,000,000	98.510	14,776,500	15,000,000	15,000,000	0	0	0	0	2.950	2.950	JD	28,271	0	12/08/2011	12/08/2018
70342@ AA 6	PATTERSON COS INC A-1				1	3,700,000	103.529	3,830,573	3,700,000	3,700,000	0	0	0	0	4.630	4.630	MS	45,683	171,310	03/19/2008	03/25/2013
70342@ AB 4	PATTERSON COS INC A-2				1	13,750,000	109.948	15,117,850	13,750,000	13,750,000	0	0	0	0	5.170	5.170	MS	189,567	710,875	03/19/2008	03/25/2015
709068 C* 9	PENNSYLVANIA POWER CO				2	15,300,000	116.181	17,775,693	15,300,000	15,300,000	0	0	0	0	6.090	6.090	JD	2,588	931,770	06/30/2009	06/30/2022
713291 AR 3	PEPCO HOLDINGS INC				2FE	2,500,466	101.288	2,537,259	2,505,000	2,501,543	0	864	0	0	2.700	2.739	AO	16,909	67,635	09/27/2010	10/01/2015
713448 BH 0	PEPSICO INC				1FE	4,587,714	116.175	4,548,251	3,915,000	4,563,499	0	(24,216)	0	0	5.000	2.216	JD	16,313	97,875	09/23/2011	06/01/2018
713448 BN 7	PEPSICO INC				1FE	6,986,900	113.109	7,917,658	7,000,000	6,989,026	0	1,109	0	0	4.500	4.523	JJ	145,250	315,000	01/13/2010	01/15/2020
713448 BS 6	PEPSICO INC				1FE	14,372,784	115.563	16,641,101	14,400,000	14,373,274	0	417	0	0	4.875	4.887	MN	117,000	711,750	10/19/2010	11/01/2040
714290 B* 3	PERRIGO COMPANY				2	11,000,000	105.979	11,657,690	11,000,000	11,000,000	0	0	0	0	4.910	4.910	AO	91,517	540,100	04/30/2010	04/30/2017
714290 B@ 1	PERRIGO COMPANY				2	4,000,000	108.118	4,324,720	4,000,000	4,000,000	0	0	0	0	5.450	5.450	AO	36,939	218,000	04/30/2010	04/30/2020
71644E AE 2	PETRO-CANADA		A		2FE	29,877,771	131.489	36,277,788	27,590,000	29,366,252	0	(70,905)	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	125.042	35,330,730	28,255,000	28,587,944	0	(11,580)	0	0	7.000	6.890	MN	252,725	1,977,850	09/23/2002	11/15/2028
71644E AJ 1	PETRO-CANADA		A		2FE	7,902,160	129.374	9,056,190	7,000,000	7,891,260	0	(10,900)	0	0	6.800	5.846	MN	60,822	476,000	03/17/2011	05/15/2038
717081 CY 7	PFIZER INC				1FE	30,107,528	146.869	44,244,322	30,125,000	30,108,043	0	198	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	123.391	3,800,434	3,080,000	3,252,976	0	(19,331)	0	0	6.200	5.254	MS	56,227	190,960	06/19/2009	03/15/2019
500472 AB 1	PHILIPS ELECTRONICS		F		1FE	9,183,853	114.533	9,574,954	8,360,000	9,035,478	0	(93,670)	0	0	5.750	4.254	MS	146,881	480,700	07/12/2010	03/11/2018
500472 AC 9	PHILIPS ELECTRONICS		F		1FE	23,556,918	126.099	30,209,418	23,957,000	23,574,312	0	5,019	0	0	6.875	7.009	MS	503,263	1,647,044	03/05/2008	03/11/2038
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION				3FE	753,750	112.500	843,750	750,000	752,822	0	(141)	0	0	7.750	7.699	MN	7,427	58,125	05/23/2003	11/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
725906 AH 4	PLACER DOME INC		A		2FE	11,375,448	117.534	12,952,231	11,020,000	11,323,634	0	(7,350)	0	0	6.375	6.151	MS	234,175	702,525	08/26/2003	03/01/2033
725906 AN 1	PLACER DOME INC		A		2FE	20,577,254	121.395	24,643,104	20,300,000	20,570,403	0	(1,263)	0	0	6.450	6.350	AO	276,418	1,244,850	12/13/2011	10/15/2035
72650R AU 6	PLAINS ALL AMERICAN PIPELINE LP				2FE	337,950	127.875	345,262	270,000	332,852	0	(5,098)	0	0	8.750	5.010	MN	3,938	19,688	11/17/2011	05/01/2019
72650R AY 8	PLAINS ALL AMERICAN PIPELINE LP				2FE	3,264,289	110.160	3,613,241	3,280,000	3,265,478	0	1,189	0	0	5.000	5.061	FA	68,333	89,744	01/05/2011	02/01/2021
726505 AL 4	PLAINS EXPLORATION & PRODUCTION CO			1	4FE	1,265,643	104.750	1,327,183	1,267,000	1,265,652	0	9	0	0	6.750	7.324	FA	9,503	0	11/21/2011	02/01/2022
693476 BE 2	PNC FUNDING CORP				1FE	2,224,260	108.967	2,179,342	2,000,000	2,150,798	0	(59,469)	0	0	5.400	2.210	JD	6,300	108,000	09/30/2010	06/10/2014
693476 BF 9	PNC FUNDING CORP				1FE	9,037,440	121.472	9,717,780	8,000,000	8,871,545	0	(94,842)	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	105.042	5,252,095	5,000,000	5,222,736	0	(68,727)	0	0	3.625	2.133	FA	71,997	181,250	10/07/2010	02/08/2015
693476 BL 6	PNC FUNDING CORP				1FE	7,968,205	108.188	8,655,040	8,000,000	7,970,224	0	2,019	0	0	4.375	4.427	FA	136,111	175,000	04/07/2011	08/11/2020
73020* AA 1	PNG COMPANIES LLC				2FE	5,000,000	105.249	5,262,450	5,000,000	5,000,000	0	0	0	0	4.170	4.170	FA	72,396	208,500	02/26/2010	02/26/2015
73278L A* 6	POOL CORP			3	3	18,000,000	99.385	17,889,300	18,000,000	18,000,000	0	0	0	0	1.053	1.053	FMAN	26,320	161,610	02/12/2007	02/12/2012
736508 K@ 0	PORTLAND GENERAL ELECTRIC COMPANY				1	20,000,000	104.446	20,889,200	20,000,000	20,000,000	0	0	0	0	3.460	3.460	JJ	319,089	692,000	01/15/2010	01/15/2015
73755L AD 9	POTASH CORP OF SASKETCHEWAN		A		2FE	21,789,480	121.938	26,826,360	22,000,000	21,804,269	0	3,369	0	0	5.875	5.944	JD	107,708	1,292,500	03/19/2007	12/01/2036
Q7724# AC 2	POWERCO LIMITED		F		2FE	6,000,000	113.045	6,782,700	6,000,000	6,000,000	0	0	0	0	5.670	5.669	MN	34,020	340,200	11/25/2003	11/25/2016
Q7724# AD 0	POWERCO LTD		F		2	10,000,000	101.168	10,116,800	10,000,000	10,000,000	0	0	0	0	4.360	4.360	JD	29,067	218,000	06/07/2011	06/07/2020
73931@ AB 5	POWERCOR AUSTRALIA LLC		F		1	6,000,000	111.708	6,702,480	6,000,000	6,000,000	0	0	0	0	4.900	4.900	MN	40,017	294,000	11/12/2009	11/12/2016
73931@ AC 3	POWERCOR AUSTRALIA LLC		F		1	19,000,000	104.573	19,868,870	19,000,000	19,000,000	0	0	0	0	3.330	3.330	MN	80,845	346,228	04/28/2011	05/15/2016
73931@ AD 1	POWERCOR AUSTRALIA LLC		F		1	25,000,000	105.330	26,332,500	25,000,000	25,000,000	0	0	0	0	4.060	4.060	JD	67,667	521,597	06/02/2011	06/07/2018
73941* AA 7	PPC INDUSTRIES INC				4	7,355,195	100.000	7,502,195	7,502,195	7,370,101	0	14,450	0	0	14.000	14.518	MJSD	266,285	801,955	12/21/2010	12/21/2016
69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION				1FE	3,250,769	134.877	4,248,629	3,150,000	3,247,405	0	(1,379)	0	0	6.250	6.018	MN	25,156	196,875	06/08/2009	05/15/2039
69351U AN 3	PPL ELECTRIC UTILITIES CORPORATION			1	1FE	5,869,395	119.431	6,962,839	5,830,000	5,869,139	0	(256)	0	0	5.200	5.156	JJ	139,790	0	07/20/2011	07/15/2041
69351U AP 8	PPL ELECTRIC UTILITIES CORPORATION				1FE	4,086,669	101.065	4,163,866	4,120,000	4,087,682	0	1,012	0	0	3.000	3.094	MS	43,947	0	08/18/2011	09/15/2021
69352J AM 9	PPL ENERGY SUPPLY LLC				2FE	330,961	106.855	321,633	301,000	320,488	0	(10,474)	0	0	6.300	2.006	JJ	8,744	9,482	03/08/2011	07/15/2013
740816 AH 6	PRESIDENT & FELLOWS OF HARVARD				1FE	6,367,245	116.769	7,484,893	6,410,000	6,367,989	0	653	0	0	4.875	4.918	AO	65,970	290,787	11/04/2010	10/15/2040
740816 AD 5	PRESIDENT & FELLOWS OF HARVARD COL				1FE	7,065,754	128.479	7,933,578	6,175,000	7,044,416	0	(16,044)	0	0	5.625	4.696	AO	86,836	347,344	10/22/2010	10/01/2038
740816 AG 8	PRESIDENT AND FELLOWS OF HARVARD C				1FE	24,021,378	142.775	28,205,149	19,755,000	23,915,660	0	(70,861)	0	0	6.500	5.062	JJ	592,101	1,284,075	06/25/2010	01/15/2039
21686@ AB 1	PRICEWATERHOUSECOOPERS LLP			2	1	858,551	101.251	828,417	818,182	818,182	0	0	0	0	7.080	6.372	MS	16,413	28,642	10/31/2002	03/18/2012
74153W BY 4	PRICOA GLOBAL FUNDING 1				1FE	16,159,692	108.518	16,250,602	14,975,000	15,653,551	0	(261,560)	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	130.591	31,488,012	24,112,000	24,464,018	0	(5,549)	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	4,864,886	134.584	5,268,694	3,914,800	4,382,500	0	(47,314)	0	0	9.360	7.218	JJ	183,213	360,903	12/06/1996	01/01/2021
742718 AV 1	PROCTER & GAMBLE CO				1FE	3,137,533	152.792	4,201,770	2,750,000	3,047,587	0	(8,280)	0	0	8.000	6.932	AO	39,722	220,000	07/14/1993	10/26/2029
742718 DV 8	PROCTER & GAMBLE COMPANY				1FE	2,479,900	101.173	2,529,313	2,500,000	2,481,364	0	1,464	0	0	1.450	1.618	FA	13,694	0	08/10/2011	08/15/2016
144141 CZ 9	PROGRESS ENERGY CAROLINAS INC				1FE	3,647,715	117.085	3,670,599	3,135,000	3,578,694	0	(55,713)	0	0	5.300	3.066	JJ	76,616	164,830	10/25/2011	01/15/2019
743315 AJ 2	PROGRESSIVE CORP				1FE	3,253,290	123.651	4,204,127	3,400,000	3,279,376	0	3,559	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	100.164	6,710,956	6,700,000	6,699,928	0	1,813	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	121.031	12,103,100	10,000,000	9,976,753	0	523	0	0	6.250	6.269	JD	52,083	625,000	11/18/2002	12/01/2032
74387U AA 9	PROVIDENT FUNDING ASSOCIATES			1	3FE	1,459,960	93.250	1,398,750	1,500,000	1,460,629	0	669	0	0	10.250	13.442	AO	32,458	0	11/17/2011	04/15/2017
74432Q BF 1	PRUDENTIAL FINANCIAL INC				2FE	4,443,460	109.275	4,371,020	4,000,000	4,338,164	0	(96,192)	0	0	6.200	3.256	JJ	114,356	155,000	02/02/2011	01/15/2015
74432Q BR 5	PRUDENTIAL FINANCIAL INC				2FE	7,899,189	99.642	7,882,647	7,911,000	7,900,592	0	1,403	0	0	3.000	3.032	MN	32,303	118,665	05/10/2011	05/12/2016
74432Q BS 3	PRUDENTIAL FINANCIAL INC				2FE	6,920,056	98.313	6,873,069	6,991,000	6,920,644	0	588	0	0	5.625	5.696	MN	53,525	196,622	05/10/2011	05/12/2041
69362B AS 1	PSEG POWER LLC				2FE	4,671,050	111.554	5,019,928	4,500,000	4,637,944	0	(25,718)	0	0	5.320	4.588	MS	70,490	239,400	09/15/2010	09/15/2016
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO				1FE	3,528,757	139.360	4,937,514	3,543,000	3,529,348	0	188	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				1FE	6,972,910	111.420	7,799,390	7,000,000	6,977,524	0	2,311	0	0	4.500	4.549	JD	26,250	315,000	12/09/2009	12/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
74456Q AP 1	PUBLIC SERVICE ELECTRIC & GAS				1FE	12,779,617	120.402	15,435,511	12,820,000	12,783,936	0	763	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	126.798	6,656,912	5,250,000	5,225,486	0	357	0	0	5.500	5.533	MS	96,250	288,750	03/02/2010	03/01/2040
74456Q AW 6	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	1,232,802	104.248	1,287,460	1,235,000	1,233,487	0	428	0	0	2.700	2.739	MN	5,558	33,345	05/17/2010	05/01/2015
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	4,987,400	105.757	5,287,869	5,000,000	4,988,909	0	1,083	0	0	3.500	3.530	FA	66,111	179,375	08/03/2010	08/15/2020
74531E AA 0	PUGET SOUND ENERGY INC				1FE	10,000,000	132.285	13,228,470	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 AC 6	PUGET SOUND ENERGY INC				1FE	14,479,600	132.993	19,948,996	15,000,000	14,571,210	0	12,096	0	0	7.000	7.293	AO	221,667	1,050,000	08/24/2001	03/09/2029
74731@ BZ 1	QUAD GRAPHICS INC				3	11,582,970	98.644	11,245,416	11,400,000	11,541,269	0	(17,079)	0	0	7.870	7.550	MS	231,772	897,180	12/02/2009	09/28/2021
74732@ AA 6	QUAD GRAPHICS INC			2	3	2,500,000	83.114	2,077,850	2,500,000	2,500,000	0	0	0	0	5.980	5.980	JJ	62,707	149,500	01/30/2006	01/30/2026
74732@ AD 0	QUAD GRAPHICS INC			2	3	2,500,000	82.712	2,067,800	2,500,000	2,500,000	0	0	0	0	5.980	5.982	AO	31,976	149,500	04/13/2006	04/14/2026
74834L AM 2	QUEST DIAGNOSTICS INC				2FE	12,829,760	117.958	13,565,165	11,500,000	12,526,300	0	(160,834)	0	0	6.400	4.547	JJ	368,000	736,000	02/01/2010	07/01/2017
74834L AP 5	QUEST DIAGNOSTICS INCORPORATED				2FE	2,248,156	106.742	2,426,241	2,273,000	2,250,126	0	1,970	0	0	4.750	4.902	JJ	45,286	53,984	02/15/2011	01/30/2020
74834L AQ 3	QUEST DIAGNOSTICS INCORPORATED				2FE	4,861,400	107.852	5,392,590	5,000,000	4,865,166	0	1,834	0	0	5.750	5.949	JJ	120,590	287,500	11/12/2009	01/30/2040
74834L AS 9	QUEST DIAGNOSTICS INCORPORATED				2FE	15,941,630	106.608	17,057,280	16,000,000	15,945,102	0	3,472	0	0	4.700	4.746	AO	188,000	390,622	04/04/2011	04/01/2021
74842@ AA 3	QUIKRETE HOLDINGS INC SR NOTES			2	2	5,000,000	107.678	5,383,900	5,000,000	5,000,000	0	0	0	0	5.830	5.830	JD	11,336	291,500	12/17/2009	12/17/2019
74837N AC 7	QUIKSILVER INC			1	5FE	1,071,199	92.875	1,065,276	1,147,000	1,073,134	0	1,936	0	0	6.875	28.983	AO	16,647	0	12/02/2011	04/15/2015
74913G AN 5	QWEST CORP			3	2FE	2,620,000	100.281	2,627,370	2,620,000	2,620,000	0	0	0	0	3.796	7.855	MJSD	4,697	94,333	02/06/2006	06/15/2013
21685W CJ 4	RABOBANK NEDERLAND		F		1FE	11,318,990	97.515	11,214,229	11,500,000	11,320,502	0	1,512	0	0	5.250	5.356	MN	62,052	301,875	05/17/2011	05/24/2041
755111 AU 5	RAYTHEON CO				1FE	3,290,892	123.700	3,308,983	2,675,000	3,271,184	0	(19,708)	0	0	6.400	2.845	JD	7,609	85,600	09/26/2011	12/15/2018
755111 BT 7	RAYTHEON COMPANY				1FE	17,306,910	100.779	17,535,476	17,400,000	17,316,590	0	8,105	0	0	3.125	3.188	AO	114,792	536,198	10/13/2010	10/15/2020
N7338@ AC 5	RED ELECTRICA GTD SNR SER C		F		1	17,000,000	88.602	15,062,340	17,000,000	17,000,000	0	0	0	0	5.310	5.310	AO	180,540	902,700	10/19/2005	10/19/2025
758750 B# 9	REGAL-BELOIT CORPORATION				2	15,000,000	100.762	15,114,300	15,000,000	15,000,000	0	0	0	0	4.090	4.090	JJ	284,596	0	07/14/2011	07/14/2018
758750 A@ 2	REGAL-BELOIT SERIES B SNR NOTES			3	2	20,000,000	91.954	18,390,800	20,000,000	20,000,000	0	0	0	0	1.195	1.195	FMAN	25,892	200,998	08/23/2007	08/23/2017
75952* AS 9	RELIANCE STEEL & ALUMINUM CO				2	8,192,600	102.968	8,237,440	8,000,000	8,087,528	0	(55,131)	0	0	5.350	4.586	JJ	214,000	428,000	01/21/2010	07/01/2013
760719 BH 6	REPUBLIC NEW YORK CORPORATION				1FE	22,651,860	98.367	21,640,635	22,000,000	22,651,016	0	(121)	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	118.904	15,379,056	12,934,000	13,164,728	0	(4,539)	0	0	6.086	5.943	MS	231,776	787,163	07/19/2005	03/15/2035
760759 AL 4	REPUBLIC SERVICES INC				2FE	18,070,420	103.585	18,645,210	18,000,000	18,064,716	0	(5,704)	0	0	3.800	3.736	MN	87,400	353,400	05/06/2011	05/15/2018
760759 AN 0	REPUBLIC SERVICES INC				2FE	7,039,573	114.710	8,121,482	7,080,000	7,039,910	0	337	0	0	5.700	5.740	MN	51,566	208,506	05/02/2011	05/15/2041
760761 AB 2	REPUBLIC SERVICES INC				2FE	5,505,108	114.148	6,055,534	5,305,000	5,481,928	0	(17,191)	0	0	5.500	4.975	MS	85,912	283,388	05/26/2011	09/15/2019
74959H AA 6	REYNOLDS GROUP ISSUER INC / REYNOL		E	1	3FE	3,146,250	104.500	3,135,000	3,000,000	3,142,628	0	(3,622)	0	0	7.875	7.295	FA	93,188	0	10/25/2011	08/15/2019
76711@ AB 4	RIO GRANDE RESOURCES TRUST II				2FE	7,000,000	104.352	7,304,640	7,000,000	7,000,000	0	0	0	0	4.470	4.470	FA	118,207	311,162	08/17/2010	08/15/2017
767201 AC 0	RIO TINTO FINANCE (USA) LIMITED		F		1FE	4,548,309	120.531	4,953,812	4,110,000	4,458,085	0	(44,089)	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	9,831,767	136.477	13,579,471	9,950,000	9,868,282	0	10,464	0	0	9.000	9.192	MN	149,250	880,425	06/10/2011	05/01/2019
767201 AJ 5	RIO TINTO FINANCE (USA) LIMITED		F		1FE	644,478	100.838	650,404	645,000	644,595	0	101	0	0	1.875	5.019	MN	1,982	12,094	10/28/2010	11/02/2015
767201 AK 2	RIO TINTO FINANCE (USA) LIMITED		F		1FE	6,529,028	102.874	6,995,426	6,800,000	6,546,285	0	16,937	0	0	3.500	4.676	MN	39,006	238,000	04/14/2011	11/02/2020
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED		F		1FE	14,944,701	114.531	17,202,541	15,020,000	14,945,424	0	706	0	0	5.200	5.082	MN	128,004	687,830	05/17/2011	11/02/2040
767201 AN 6	RIO TINTO FINANCE LTD		F		1FE	6,995,450	107.233	7,506,309	7,000,000	6,995,679	0	229	0	0	4.125	4.133	MN	32,885	144,375	05/17/2011	05/20/2021
771196 AS 1	ROCHE HOLDINGS INC				1FE	21,367,408	121.523	24,632,729	20,270,000	21,132,453	0	(96,788)	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	141.694	23,886,724	16,858,000	16,413,006	0	5,190	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	114.733	8,031,303	7,000,000	6,932,170	0	1,410	0	0	6.375	6.459	MS	148,750	446,250	09/09/2003	09/01/2033
773903 AB 5	ROCKWELL INTERNATIONAL CORPORATION				1FE	2,991,983	129.444	4,206,927	3,250,000	3,042,921	0	6,585	0	0	6.700	7.383	JJ	100,407	217,750	03/30/2001	01/15/2028
773903 AC 3	ROCKWELL INTERNATIONAL CORPORATION				1FE	9,535,868	97.775	14,368,042	14,695,000	9,539,130	0	440	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	2	2,392,727	106.383	2,545,455	2,392,727	2,392,727	0	0	0	0	7.200	7.201	JD	479	172,276	01/24/2002	12/30/2013
77472@ AB 1	ROCKY MOUNTAIN METAL CONTAINER LL			2	2	3,589,091	106.382	3,818,147	3,589,091	3,589,091	0	0	0	0	7.200	7.200	JD	194,529	129,207	07/01/2002	12/30/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
77509N AF 0	ROGERS CABLE INC		A		2FE	6,148,026	135.468	6,814,055	5,030,000	6,011,833	0	(21,554)	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	116.889	9,468,021	8,100,000	8,444,118	0	(95,780)	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	2,800,263	102.692	2,882,553	2,807,000	2,801,988	0	1,186	0	0	2.625	2.670	JD	3,275	73,684	07/07/2010	12/15/2015
00077T AB 0	ROYAL BANK OF SCOTLAND NV/NEW YORK		E		1FE	10,289,175	107.262	10,458,027	9,750,000	10,288,104	0	(152)	0	0	7.125	6.750	AO	146,656	694,688	12/04/2002	10/15/2093
78010X AC 5	ROYAL BANK OF SCOTLAND PLC		F		1FE	4,864,012	95.389	4,769,446	5,000,000	4,865,359	0	1,347	0	0	4.875	5.804	MS	71,094	0	12/15/2011	03/16/2015
780153 AJ 1	ROYAL CARIBBEAN CRUISES LTD		E		3FE	2,187,760	104.750	2,095,000	2,000,000	2,112,989	0	(14,564)	0	0	7.250	6.140	MS	42,694	145,000	01/24/2006	03/15/2018
780153 AT 9	ROYAL CARIBBEAN CRUISES LTD		E		3FE	2,857,508	118.000	2,839,080	2,406,000	2,843,384	0	(14,124)	0	0	11.875	6.084	JJ	131,745	0	12/01/2011	07/15/2015
718337 AC 2	ROYAL PHILIPS ELECTRONICS N.V.		F		1FE	28,589,073	137.524	35,948,878	26,140,000	27,954,033	0	(82,167)	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	132.526	2,908,946	2,195,000	2,530,328	0	(14,758)	0	0	7.200	5.637	JD	13,170	158,040	02/23/2005	06/01/2026
74986@ AF 8	RREEF AMERICA REIT II INC SEN A				1	7,000,000	100.331	7,023,170	7,000,000	7,058,590	0	(90,331)	0	0	5.030	5.030	FA	130,081	352,100	06/22/2009	08/18/2012
78355H JQ 3	RYDER SYSTEM INC				2FE	15,829,813	102.766	16,149,755	15,715,000	15,807,610	0	(22,203)	0	0	3.150	2.954	MS	165,008	257,137	03/09/2011	03/02/2015
783764 AM 5	RYLAND GROUP INC				4FE	17,330,356	101.000	20,200,000	20,000,000	19,073,919	0	562,021	0	0	6.875	10.387	JD	61,111	1,375,000	06/28/2006	06/15/2013
78572M AD 7	SABMILLER PLC		F		2FE	26,630,500	116.860	29,214,925	25,000,000	25,964,664	0	(184,120)	0	0	6.500	5.519	JJ	812,500	1,625,000	01/30/2008	07/01/2016
786412 D@ 2	SAFE HARBOR WATER POWER CORP				2	5,000,000	118.762	5,938,100	5,000,000	5,000,000	0	0	0	0	7.060	7.060	JAJO	88,250	353,000	06/24/2008	06/30/2018
786514 BF 5	SAFEWAY INC				2FE	9,527,248	102.929	9,265,629	9,002,000	9,080,138	0	(121,466)	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	110.760	3,322,798	3,000,000	3,181,184	0	(77,870)	0	0	6.250	3.383	MS	55,208	187,500	01/08/2010	03/15/2014
G7866# AB 3	SAGE GROUP PLC		F		2	5,000,000	102.593	5,129,650	5,000,000	5,000,000	0	0	0	0	4.390	4.390	MS	67,069	216,451	03/11/2010	03/11/2015
G7866# AC 1	SAGE GROUP PLC		F		2	10,000,000	104.032	10,403,200	10,000,000	10,000,000	0	0	0	0	4.780	4.780	MS	146,056	471,361	03/11/2010	03/11/2016
797440 BJ 2	SAN DIEGO GAS ELEC CO				1FE	12,051,282	137.636	16,638,804	12,089,000	12,053,452	0	558	0	0	6.125	6.148	MS	218,022	740,451	09/17/2007	09/15/2037
797440 BN 3	SAN DIEGO GAS AND ELECTRIC CO				1FE	1,989,740	102.741	2,054,826	2,000,000	1,990,067	0	327	0	0	3.000	3.060	FA	22,167	0	08/15/2011	08/15/2021
797440 BL 7	SAN DIEGO GAS AND ELECTRIC COM				1FE	7,444,990	126.361	8,845,293	7,000,000	7,434,954	0	(6,921)	0	0	5.350	4.940	MN	47,853	374,500	07/08/2010	05/15/2040
797440 BM 5	SAN DIEGO GAS AND ELECTRIC COM				1FE	9,229,068	111.881	10,440,735	9,332,000	9,231,318	0	1,683	0	0	4.500	4.568	FA	158,644	407,109	08/23/2010	08/15/2040
80102# AA 3	SANIMAL GP SENIOR		A		2	16,900,000	100.950	17,060,550	16,900,000	16,900,000	0	0	0	0	5.100	5.100	JD	4,788	861,900	06/29/2005	06/29/2012
801060 AA 2	SANOFI		F		1FE	10,986,470	100.695	11,076,445	11,000,000	10,987,592	0	1,122	0	0	1.200	1.242	MS	33,367	0	09/27/2011	09/30/2014
80282K AA 4	SANTANDER HOLDINGS USA INC				1FE	1,470,486	96.031	1,418,376	1,477,000	1,471,311	0	825	0	0	4.625	4.725	AO	13,662	34,156	04/14/2011	04/19/2016
G7815@ AA 9	SAP IRELAND US FINANCIAL SERVICES		E		1	11,000,000	101.729	11,190,190	11,000,000	11,000,000	0	0	0	0	2.340	2.340	AO	55,055	257,400	10/14/2010	10/14/2015
G7815@ AC 5	SAP IRELAND US FINANCIAL SERVICES		E		1	15,000,000	103.207	15,481,050	15,000,000	15,000,000	0	0	0	0	2.770	2.770	JD	34,625	207,750	06/01/2011	06/01/2016
478165 AG 8	SC JOHNSON & SON INC				1FE	29,585,452	109.947	32,874,041	29,900,000	29,591,916	0	4,872	0	0	4.800	4.867	MS	478,400	1,439,187	08/25/2010	09/01/2040
806605 AE 1	SCHERING-PLOUGH CORPORATION			3	1FE	2,490,775	108.702	2,717,553	2,500,000	2,497,827	0	1,050	0	0	5.300	5.348	JD	11,042	132,500	11/21/2003	12/01/2013
806605 AG 6	SCHERING-PLOUGH CORPORATION			3	1FE	19,856,200	137.804	27,560,800	20,000,000	19,872,466	0	2,561	0	0	6.500	6.554	JD	108,333	1,300,000	11/21/2003	12/01/2033
80808# AD 4	SCHREIBER FOODS INC				2	4,500,000	100.611	4,527,495	4,500,000	4,500,000	0	0	0	0	2.970	2.970	MN	18,934	133,650	11/10/2010	11/10/2015
80808# AE 2	SCHREIBER FOODS INC				2	2,000,000	99.908	1,998,160	2,000,000	2,000,000	0	0	0	0	3.570	3.570	MN	10,115	71,400	11/10/2010	11/10/2017
G7895# AD 4	SCOTTISH & NEWCASTLE PLC SEN UNSEC		F		2	23,500,000	108.796	25,567,060	23,500,000	23,500,000	0	0	0	0	5.430	5.430	MN	152,417	1,276,050	05/18/2005	05/18/2015
G7895# AC 6	SCOTTISH & NEWCASTLE PLC SENIOR SE		F		2	20,000,000	108.292	21,658,400	20,000,000	21,149,742	0	(366,857)	0	0	5.570	5.569	JD	80,456	1,114,000	07/29/2009	12/05/2014
81180W AB 7	SEAGATE HDD CAYMAN		F	1	3FE	2,723,085	106.375	2,758,304	2,593,000	2,721,825	0	(1,260)	0	0	7.750	7.048	JD	8,931	35,263	12/13/2011	12/15/2018
81211K AJ 9	SEALED AIR CORP				4FE	4,892,400	103.926	5,196,305	5,000,000	4,971,467	0	17,199	0	0	5.625	6.017	JJ	129,688	281,250	10/19/2006	07/15/2013
78411# AA 3	SEI HOLDING CORPORATION			1	4Z	5,361,600	100.000	5,496,600	5,496,600	5,362,398	0	798	0	0	14.000	20.274	MJSD	36,339	0	12/15/2011	06/15/2017
78412D AN 9	SEMCO ENERGY INC				2FE	15,444,182	111.979	17,306,421	15,455,000	15,445,651	0	882	0	0	5.150	5.159	AO	154,765	795,933	04/14/2010	04/21/2020
81675* AC 8	SEMINOLE ELECTRIC COOPERATIVE			2	1FE	20,000,000	119.673	23,934,600	20,000,000	20,000,000	0	0	0	0	6.030	6.031	JD	10,050	1,206,000	12/28/2005	12/28/2033
816851 AK 5	SEMPRA ENERGY				2FE	113,489	135.054	153,962	114,000	113,596	0	38	0	0	9.800	9.866	FA	4,221	11,172	11/17/2008	02/15/2019
816851 AL 3	SEMPRA ENERGY				2FE	357,410	112.769	355,222	315,000	337,004	0	(8,972)	0	0	8.900	4.960	MN	3,582	26,255	10/04/2011	11/15/2013
816851 AP 4	SEMPRA ENERGY				2FE	9,915,900	123.386	12,338,580	10,000,000	9,918,296	0	1,113	0	0	6.000	6.061	AO	126,667	600,000	10/05/2009	10/15/2039
G8030* AD 2	SENIOR PLC		F		2	5,000,000	116.912	5,845,600	5,000,000	5,000,000	0	0	0	0	6.840	6.840	AO	78,850	342,000	10/08/2008	10/08/2018
81760N AE 9	SERVICEMASTER CO			1	4FE	2,236,000	103.500	2,225,250	2,150,000	2,228,321	0	(7,679)	0	0	10.750	8.515	JJ	106,574	0	11/01/2011	07/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
81775# AB 5	SES GLOBAL-AMERICAS HOLDING GP		E		2	8,000,000	106.095	8,487,600	8,000,000	8,000,000	0	0	0	0	5.830	5.830	MS	117,896	466,400	10/02/2003	09/30/2015
822582 AD 4	SHELL INTERNATIONAL FINANCE BV		F		1FE	14,799,811	137.631	18,339,344	13,325,000	14,736,655	0	(22,075)	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	107.942	2,158,836	2,000,000	1,997,362	0	656	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	124.845	7,490,682	6,000,000	5,971,905	0	407	0	0	5.500	5.540	MS	88,000	330,000	03/18/2010	03/25/2040
824689 AC 7	SHIP FINANCE INTERNATIONAL LTD		E	1	4FE	760,000	94.000	752,000	800,000	762,100	0	2,100	0	0	8.500	86.359	JD	3,022	34,000	11/14/2011	12/15/2013
826200 AB 3	SIEMENS FINANCIERINGSMAATCHAPPIJ N		F		1FE	1,078,820	100.507	1,005,070	1,000,000	1,004,326	0	(34,353)	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	121.393	62,256,144	51,285,000	50,984,498	0	12,222	0	0	6.125	6.187	FA	1,169,227	3,141,206	07/12/2007	08/17/2026
826418 BE 4	SIERRA PACIFIC POWER CO				2FE	11,839,919	136.949	14,185,184	10,358,000	11,816,506	0	(23,413)	0	0	6.750	5.696	JJ	349,583	349,583	01/19/2011	07/01/2037
B7894* AA 0	SILFIN NV SERIES A		F		1	10,000,000	111.902	11,190,200	10,000,000	10,000,000	0	0	0	0	4.920	4.920	JD	20,500	492,000	12/16/2009	12/16/2016
78442F EJ 3	SLM CORPORATION				2FE	4,915,900	101.000	5,050,000	5,000,000	4,926,331	0	6,052	0	0	8.000	8.250	MS	106,667	400,000	03/17/2010	03/25/2020
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD)				2	8,230,568	108.282	8,912,223	8,230,568	8,230,568	0	0	0	0	5.460	5.460	MON	3,745	443,160	12/28/2006	08/05/2015
837004 BV 1	SOUTH CAROLINA ELECTRIC & GAS				1FE	2,976,030	129.551	3,886,545	3,000,000	2,979,590	0	473	0	0	6.625	6.687	FA	82,813	198,750	01/24/2002	02/01/2032
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS COMP			1	1FE	7,286,923	119.737	8,686,905	7,255,000	7,286,500	0	(423)	0	0	5.450	5.420	FA	164,749	202,092	01/25/2011	02/01/2041
84163* AF 4	SOUTHEASTERN CONTAINER INC GTD SR			2	1	6,666,667	104.859	6,990,600	6,666,667	6,666,667	0	0	0	0	4.880	4.880	MN	41,570	298,222	11/22/2002	11/15/2014
842400 FA 6	SOUTHERN CALIFORNIA EDISON CO				1FE	20,186,800	120.218	24,043,500	20,000,000	20,178,243	0	(3,754)	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	5,496,100	113.900	5,694,985	5,000,000	5,361,659	0	(82,861)	0	0	5.000	3.081	JJ	115,278	250,000	05/06/2010	01/15/2016
842400 FF 5	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	29,836,800	123.206	36,961,890	30,000,000	29,849,133	0	2,720	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	124.943	13,921,093	11,142,000	11,011,632	0	1,875	0	0	5.500	5.583	MS	180,439	612,810	03/08/2010	03/15/2040
842587 CE 5	SOUTHERN COMPANY (THE)				1FE	1,073,690	106.911	1,069,113	1,000,000	1,050,793	0	(20,726)	0	0	4.150	1.948	MN	5,303	41,500	11/18/2010	05/15/2014
84263P AM 2	SOUTHERN CONNECTICUT GAS CO				1FE	15,000,000	110.597	16,589,578	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
84265V AD 7	SOUTHERN COPPER CORPORATION		E		2FE	4,660,685	105.471	4,941,321	4,685,000	4,663,975	0	1,960	0	0	5.375	5.443	AO	52,462	251,819	04/13/2010	04/16/2020
84265V AE 5	SOUTHERN COPPER CORPORATION		E		2FE	12,837,988	100.062	12,942,968	12,935,000	12,839,812	0	1,092	0	0	6.750	6.809	AO	181,898	873,113	04/13/2010	04/16/2040
843646 AH 3	SOUTHERN POWER COMPANY				2FE	5,619,428	106.095	5,989,035	5,645,000	5,619,528	0	100	0	0	5.150	5.180	MS	79,947	0	09/14/2011	09/15/2041
845437 BL 5	SOUTHWESTERN ELECTRIC POWER COMPAN				2FE	5,780,571	122.143	7,063,501	5,783,000	5,780,625	0	31	0	0	6.200	6.203	MS	105,572	358,546	03/03/2010	03/15/2040
26439V AB 3	SPECTRA ENERGY CAPITAL				2FE	4,353,240	109.410	4,376,395	4,000,000	4,208,799	0	(74,692)	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	113.378	5,668,920	5,000,000	5,730,234	0	(101,824)	0	0	6.200	3.585	AO	65,444	310,000	10/07/2010	04/15/2018
84762L AH 8	SPECTRUM BRANDS HOLDINGS INC			1	4FE	2,061,500	109.250	2,075,750	1,900,000	2,053,471	0	(8,029)	0	0	9.500	7.517	JD	8,022	90,250	11/09/2011	06/15/2018
85171R AA 2	SPRINGLEAF FINANCE CORP				4FE	4,331,401	72.000	4,176,000	5,800,000	4,358,958	0	27,556	0	0	6.900	13.018	JD	17,787	200,100	10/26/2011	12/15/2017
852061 AF 7	SPRINT NEXTEL CORP				4FE	2,187,958	89.625	2,016,563	2,250,000	2,189,407	0	1,450	0	0	8.375	8.991	FA	71,187	0	10/25/2011	08/15/2017
852061 AK 6	SPRINT NEXTEL CORP				3FE	1,296,000	105.000	1,360,800	1,296,000	1,296,000	0	0	0	0	9.000	8.999	MN	16,848	0	11/04/2011	11/15/2018
790849 AE 3	ST JUDE MEDICAL INC				1FE	2,070,600	105.785	2,115,707	2,000,000	2,042,424	0	(15,885)	0	0	3.750	2.877	JJ	34,583	75,000	03/10/2010	07/15/2014
790849 AF 0	ST JUDE MEDICAL INC				1FE	15,404,990	113.963	16,524,574	14,500,000	15,340,670	0	(64,320)	0	0	4.875	3.977	JJ	325,948	353,438	04/20/2011	07/15/2019
853254 AG 5	STANDARD CHARTERED PLC		F		1FE	1,425,515	97.853	1,397,339	1,428,000	1,425,810	0	295	0	0	3.200	3.238	MN	6,220	22,848	05/09/2011	05/12/2016
857477 AG 8	STATE STREET CORP				1FE	14,043,640	109.652	15,351,231	14,000,000	14,041,167	0	(2,473)	0	0	4.375	4.335	MS	193,958	306,250	04/20/2011	03/07/2021
857477 AH 6	STATE STREET CORPORATION				1FE	14,692,055	102.927	14,920,298	14,496,000	14,675,167	0	(16,888)	0	0	2.875	2.565	MS	131,974	208,380	07/12/2011	03/07/2016
24820R AB 4	STATOIL ASA		F		1FE	4,546,840	132.493	5,299,720	4,000,000	4,412,320	0	(24,097)	0	0	6.500	5.324	JD	7,222	260,000	08/02/2005	12/21/2023
85771P AB 8	STATOIL ASA		F		1FE	6,415,983	104.574	6,724,114	6,430,000	6,418,495	0	1,841	0	0	3.125	3.160	FA	74,793	200,938	08/10/2010	08/17/2017
656531 AB 6	STATOILHYDRO ASA		F		1FE	9,286,981	102.307	8,184,578	8,000,000	8,037,417	0	(124,636)	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	138.388	12,627,896	9,125,000	9,376,531	0	(13,587)	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	137.662	32,095,872	23,315,000	25,440,621	0	(68,297)	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	136.877	6,843,850	5,000,000	5,117,828	0	(4,016)	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	104.876	770,842	735,000	734,357	0	218	0	0	2.900	2.933	AO	4,500	21,315	10/07/2009	10/15/2014
85915# AE 1	STERICYCLE INC				2	15,000,000	102.221	15,333,150	15,000,000	15,000,000	0	0	0	0	4.470	4.470	AO	141,550	670,500	10/15/2010	10/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
865622 AD 6	SUMITOMO MITSUI BANKING CORPORATIO		F		1FE	2,187,169	101.015	2,210,215	2,188,000	2,187,562	0	274	0	0	2.150	2.163	JJ	20,777	47,042	07/14/2010	07/22/2013
86664R AB 2	SUN CANADA FINANCIAL CO				1FE	14,959,350	114.265	17,139,795	15,000,000	14,986,837	0	2,780	0	0	7.250	7.275	JD	48,333	1,087,500	12/14/1995	12/15/2015
866762 AK 3	SUNOCO INC				3FE	5,727,487	123.149	6,157,450	5,000,000	5,507,769	0	(22,514)	0	0	9.000	7.736	MN	75,000	450,000	07/11/1995	11/01/2024
85746* BY 5	SUNOCO TRUST NO			2	3	1,625,641	101.897	1,621,948	1,591,752	1,628,713	0	(8,269)	0	0	7.500	6.638	MS	30,177	114,354	12/14/2010	03/31/2017
868536 AT 0	SUPERVALU INC				4FE	3,424,688	103.250	3,355,625	3,250,000	3,419,117	0	(5,571)	0	0	8.000	6.599	MN	43,333	0	10/28/2011	05/01/2016
870755 AB 1	SWIFT SERVICES HOLDINGS INC			1	5FE	1,380,565	105.125	1,383,445	1,316,000	1,379,047	0	(1,518)	0	0	10.000	9.557	MN	16,816	65,800	11/08/2011	11/15/2018
87425E AG 8	TALISMAN ENERGY INC		A		2FE	16,437,470	108.019	18,363,264	17,000,000	16,742,945	0	67,463	0	0	5.125	5.623	MN	111,326	871,250	12/08/2006	05/15/2015
87425E AM 5	TALISMAN ENERGY INC		A	1	2FE	1,982,612	98.312	1,966,248	2,000,000	1,984,223	0	1,426	0	0	3.750	3.852	FA	31,250	53,958	11/09/2010	02/01/2021
87612E AK 2	TARGET CORP				1FE	16,978,052	126.980	20,697,822	16,300,000	16,897,570	0	(14,070)	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	132.184	48,241,918	36,496,000	36,399,948	0	1,411	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	121.836	389,876	320,000	320,384	0	(51)	0	0	6.000	5.976	JJ	8,853	19,200	01/16/2008	01/15/2018
87612E AV 8	TARGET CORPORATION				1FE	1,495,695	110.479	1,657,191	1,500,000	1,496,224	0	366	0	0	3.875	3.910	JJ	26,802	125,399	07/13/2010	07/15/2020
87612F AB 9	TARGET CORPORATION				1FE	16,760,700	114.362	17,154,344	15,000,000	16,680,463	0	(80,237)	0	0	4.875	2.934	MN	93,438	365,625	08/25/2011	05/15/2018
238576 A* 3	TBG ACQUISITION CORPORATION			1	5	3,730,436	100.000	3,881,934	3,881,934	3,778,771	0	12,916	0	0	11.500	15.340	FA	186,009	441,450	01/31/2007	01/31/2017
872287 AF 4	TCI COMMUNICATIONS INC				2FE	8,939,814	132.442	10,330,476	7,800,000	8,624,207	0	(34,206)	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	122.511	6,125,530	5,000,000	4,808,090	0	5,959	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	146.030	7,301,494	5,000,000	6,445,330	0	(97,536)	0	0	10.125	6.269	AO	106,875	506,250	11/09/2004	04/15/2022
872312 AA 1	TCM SUB LLC				2FE	7,424,589	105.230	7,828,080	7,439,000	7,429,765	0	2,826	0	0	3.550	3.592	JJ	121,772	264,085	03/11/2010	01/15/2015
87222# AA 3	TD WILLIAMSON		R	13	2	20,000,000	96.577	19,315,400	20,000,000	20,000,000	0	0	0	0	1.581	6.442	MJSD	70,827	261,050	08/07/2007	06/30/2014
878091 BC 0	TEACHERS INSURANCE AND ANNUITY				1FE	31,529,050	128.340	38,502,060	30,000,000	31,503,335	0	(21,138)	0	0	6.850	6.489	JD	85,625	2,055,000	01/06/2011	12/16/2039
878742 AR 6	TECK RESOURCES LTD		A		2FE	2,998,560	105.558	3,166,738	3,000,000	2,998,813	0	186	0	0	3.850	5.009	FA	43,633	114,858	08/03/2010	08/15/2017
878742 AS 4	TECK RESOURCES LTD		A		2FE	18,217,180	110.024	19,804,302	18,000,000	18,215,151	0	(2,029)	0	0	6.000	5.914	FA	408,000	540,000	06/28/2011	08/15/2040
878742 AU 9	TECK RESOURCES LTD		A		2FE	10,431,243	102.182	10,662,649	10,435,000	10,431,550	0	307	0	0	3.150	3.157	JJ	160,699	0	06/29/2011	01/15/2017
87875U AH 5	TECO FINANCE INC				2FE	2,125,025	119.577	2,391,544	2,000,000	2,084,695	0	(11,931)	0	0	6.572	5.708	MN	21,907	131,440	05/13/2008	11/01/2017
87938W AJ 2	TELEFONICA EMISIONES SAU		F		2FE	13,136,125	99.474	12,434,250	12,500,000	12,927,381	0	(130,430)	0	0	4.949	3.747	JJ	285,255	618,625	05/13/2010	01/15/2015
879385 AD 4	TELEFONICA EUROPE BV		F		2FE	5,093,850	109.981	5,499,045	5,000,000	5,080,513	0	(1,803)	0	0	8.250	8.081	MS	121,458	412,500	07/11/2001	09/15/2030
87938X AA 9	TELEFONICA MOVILES CHILE S.A		F		2FE	4,088,807	98.694	4,046,470	4,100,000	4,091,221	0	2,118	0	0	2.875	5.075	MN	17,026	117,875	11/03/2010	11/09/2015
87938W AN 3	TELEFONICA SA		F		2FE	5,000,000	96.150	4,807,505	5,000,000	5,000,000	0	0	0	0	3.992	3.992	FA	74,850	99,800	02/07/2011	02/16/2016
88033G BN 9	TENET HEALTHCARE CORPORATION				3FE	1,271,245	101.750	1,291,208	1,269,000	1,271,216	0	(29)	0	0	6.250	6.219	MN	8,813	0	11/07/2011	11/01/2018
880451 AU 3	TENNESSEE GAS PIPELINE CO				2FE	13,818,540	119.295	16,104,839	13,500,000	13,781,445	0	(4,151)	0	0	7.625	7.451	AO	257,344	1,029,375	09/30/1998	04/01/2037
881575 AC 8	TESCO PLC		F		1FE	25,743,500	119.636	31,105,386	26,000,000	25,754,770	0	3,716	0	0	6.150	6.224	MN	204,317	1,599,000	06/11/2009	11/15/2037
88165F AC 6	TEVA PHARMACEUTICAL FINANCE COMPAN		F		1FE	3,996,640	101.709	4,068,352	4,000,000	3,996,730	0	90	0	0	2.400	2.418	MN	13,600	0	11/07/2011	11/10/2016
88166B AB 6	TEVA PHARMACEUTICAL FINANCE III LL		F		1FE	5,594,512	100.352	5,619,735	5,600,000	5,598,730	0	2,757	0	0	1.500	1.550	JD	3,733	84,000	06/15/2010	06/15/2012
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV		F		1FE	6,974,450	101.714	7,119,945	7,000,000	6,974,753	0	303	0	0	3.650	3.694	MN	36,196	0	11/07/2011	11/10/2021
88163V AD 1	TEVA PHARMACEUTICAL FINANCE LLC		E		1FE	4,210,913	121.542	4,557,836	3,750,000	4,200,806	0	(9,149)	0	0	6.150	5.263	FA	96,094	230,625	11/17/2010	02/01/2036
BHM0K4 DD 5	TEXAS COMPETITIVE ELECTRIC HOLDING			3	5FE	6,704,852	63.107	4,232,292	6,706,534	6,705,012	0	160	0	0	5.046	4.802	MON	15,981	204,722	04/15/2011	10/10/2017
882384 AB 6	TEXAS EASTERN TRANSMISSION LP			1	2FE	3,986,811	105.493	4,219,710	4,000,000	3,987,978	0	1,092	0	0	4.125	4.167	JD	13,750	162,708	12/03/2010	12/01/2020
883203 BL 4	TEXTRON INC				2FE	19,684,190	105.469	20,039,086	19,000,000	19,666,190	0	(18,000)	0	0	5.600	4.909	JD	88,667	532,000	10/19/2011	12/01/2017
549271 AG 9	THE LUBRIZOL CORPORATION				1FE	342,693	137.404	357,251	260,000	337,871	0	(4,822)	0	0	8.875	3.980	FA	9,615	11,538	06/22/2011	02/01/2019
65556@ AC 3	THE NORDHAM GROUP INC			3	4	2,130,243	103.984	2,228,236	2,142,857	2,136,617	0	2,253	0	0	8.760	7.581	FMAN	22,421	179,757	07/02/2001	05/18/2014
665859 AL 8	THE NORTHERN TRUST COMPANY (LONDON				1FE	10,987,130	102.972	11,326,964	11,000,000	10,988,406	0	1,103	0	0	3.450	3.464	MN	60,088	379,500	11/01/2010	11/04/2020
883556 AS 1	THERMO FISHER SCIENTIFIC INC				1FE	7,832,739	106.113	7,873,585	7,420,000	7,731,617	0	(89,745)	0	0	3.200	1.894	MN	39,573	237,440	11/09/2010	05/01/2015
883556 AZ 5	THERMO FISHER SCIENTIFIC INC			1	1FE	15,049,530	105.194	15,779,031	15,000,000	15,047,956	0	(1,574)	0	0	3.600	3.561	FA	202,500	0	08/09/2011	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
883556 BA 9	THERMO FISHER SCIENTIFIC INC				1FE	5,026,880	101.947	5,097,365	5,000,000	5,024,952	0	(1,928)	0	0	2.250	2.136	FA	42,188	0	08/09/2011	08/15/2016
87244E AG 7	TIAA GLOBAL MARKETS INC				1FE	3,280,380	105.825	3,174,765	3,000,000	3,146,147	0	(92,925)	0	0	4.950	1.728	JJ	68,475	148,500	07/14/2010	07/15/2013
88732J AL 2	TIME WARNER CABLE INC				2FE	10,512,810	118.771	10,689,435	9,000,000	10,473,814	0	(38,996)	0	0	6.750	3.875	JJ	303,750	0	10/17/2011	07/01/2018
88732J AR 9	TIME WARNER CABLE INC				2FE	6,220,875	112.092	7,005,729	6,250,000	6,235,589	0	5,674	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	118.172	10,635,462	9,000,000	9,983,439	0	(14,024)	0	0	6.750	5.938	JD	27,000	607,500	07/01/2010	06/15/2039
88732J AW 8	TIME WARNER CABLE INC				2FE	2,448,000	109.550	2,738,743	2,500,000	2,456,450	0	4,224	0	0	5.000	5.266	FA	52,083	125,000	12/08/2009	02/01/2020
88732J BB 3	TIME WARNER CABLE INC			1	2FE	14,732,400	104.979	15,746,801	15,000,000	14,733,465	0	1,065	0	0	5.500	5.624	MS	249,792	0	09/07/2011	09/01/2041
887315 AK 5	TIME WARNER COMPANIES INC				2FE	311,130	107.818	285,719	265,000	273,955	0	(8,153)	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	136.786	20,729,903	15,155,000	17,840,206	0	(157,721)	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	100.847	25,514,316	25,300,000	17,697,231	0	261,167	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	119.053	3,571,580	3,000,000	3,083,987	0	(17,331)	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	131.072	6,029,317	4,600,000	5,289,532	0	(13,451)	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	102.894	4,321,535	4,200,000	4,226,367	0	(75,513)	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	130.240	32,560	25,000	30,474	0	(341)	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	108.363	10,836,290	10,000,000	9,971,834	0	2,728	0	0	4.875	4.917	MS	143,542	487,500	03/03/2010	03/15/2020
887317 AL 9	TIME WARNER INC				2FE	6,692,335	119.895	8,128,888	6,780,000	6,693,099	0	764	0	0	6.250	6.347	MS	108,292	209,521	03/29/2011	03/29/2041
87255M AA 8	TL ACQUISITIONS INC			1	5FE	1,540,595	71.750	1,440,023	2,007,000	1,554,947	0	14,352	0	0	10.500	60.681	JJ	97,172	0	11/17/2011	01/15/2015
889175 BD 6	TOLEDO EDISON COMPANY (THE)				2FE	9,985,000	120.272	12,027,210	10,000,000	9,986,020	0	225	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
89114Q AE 8	TORONTO-DOMINION BANK/THE			A	1FE	7,955,520	101.414	8,113,093	8,000,000	7,957,202	0	1,682	0	0	2.375	2.494	AO	38,000	0	10/12/2011	10/19/2016
891490 AR 5	TOSCO CORP				1FE	11,728,020	140.521	15,457,343	11,000,000	11,549,280	0	(19,786)	0	0	7.800	7.248	JJ	429,000	858,000	09/22/1998	01/01/2027
89152U AA 0	TOTAL CAPITAL SA			F	1FE	2,986,830	105.916	3,177,467	3,000,000	2,991,475	0	2,106	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	6,101,093	111.386	6,683,136	6,000,000	6,088,566	0	(8,515)	0	0	4.450	4.241	JD	5,192	267,000	06/30/2010	06/24/2020
89152U AF 9	TOTAL CAPITAL SA			F	1FE	2,606,550	108.666	2,716,654	2,500,000	2,602,610	0	(3,940)	0	0	4.125	3.591	JJ	43,828	0	07/28/2011	01/28/2021
89156@ AA 1	TOURNEAU ACQUISITION CORP			134	6	5,466,531	48.946	4,913,393	10,038,319	4,913,393	0	(538,500)	4,333,988	0	15.000	15.622	JJ	694,317	1,351,834	12/08/2006	10/31/2016
89233P 5E 2	TOYOTA MOTOR CREDIT CORP				1FE	9,948,100	101.288	10,128,764	10,000,000	9,951,014	0	2,914	0	0	2.000	2.110	MS	58,889	0	09/08/2011	09/15/2016
89233P 5F 9	TOYOTA MOTOR CREDIT CORP				1FE	9,725,430	103.060	10,048,379	9,750,000	9,726,043	0	613	0	0	3.400	3.430	MS	97,608	0	09/08/2011	09/15/2021
89236M AB 6	TOYS R US PROPERTY CO II LLC			1	3FE	2,754,370	104.500	2,769,250	2,650,000	2,751,799	0	(2,571)	0	0	8.500	8.318	JD	18,771	112,625	11/21/2011	12/01/2017
893342 AC 9	TRANS UNION LLC/ TRANS UNION FINAN			1	4FE	1,706,938	114.250	1,770,875	1,550,000	1,701,943	0	(4,995)	0	0	11.375	8.930	JD	7,836	88,156	10/21/2011	06/15/2018
893045 AC 8	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	5,977,560	105.596	6,335,752	6,000,000	5,985,755	0	4,318	0	0	4.000	4.084	JJ	110,667	240,000	01/19/2010	01/15/2015
89346D AA 5	TRANSALTA CORP			A	2FE	1,832,758	102.709	1,715,244	1,670,000	1,710,636	0	(74,187)	0	0	6.750	2.181	JJ	51,979	112,725	04/29/2010	07/15/2012
89346D AD 9	TRANSALTA CORPORATION			A	2FE	2,991,760	107.177	3,027,739	2,825,000	2,941,157	0	(35,758)	0	0	4.750	3.316	JJ	61,875	134,188	07/23/2010	01/15/2015
893526 DF 7	TRANSCANADA PIPELINES LIMITED			A	1FE	6,930,866	116.373	8,093,756	6,955,000	6,933,900	0	468	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	128.106	6,405,295	5,000,000	4,984,608	0	198	0	0	6.100	6.123	JD	25,417	305,000	05/26/2010	06/01/2040
893526 DK 6	TRANSCANADA PIPELINES LIMITED			A	1FE	10,802,167	107.921	11,687,812	10,830,000	10,805,144	0	2,351	0	0	3.800	3.831	AO	102,885	420,685	09/20/2010	10/01/2020
89352H AE 9	TRANSCANADA PIPELINES LIMITED			A	1FE	8,889,763	138.222	12,290,700	8,892,000	8,889,832	0	24	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	145.685	5,907,511	4,055,000	4,678,723	0	(47,117)	0	0	9.875	7.493	JJ	200,216	400,431	09/12/1995	01/01/2021
893570 BL 4	TRANSCONTINENTAL GAS PIPE LINE				2FE	5,277,500	126.011	6,300,555	5,000,000	5,201,647	0	(8,043)	0	0	7.080	6.642	JJ	163,233	354,000	02/05/1998	07/15/2026
P9242# AA 6	TRANSELEC HOLDINGS RENTAS LIMITADA			F 13	3	18,000,000	98.984	17,817,120	18,000,000	18,000,000	0	0	0	0	2.179	6.212	FMAN	65,383	370,395	02/02/2007	02/02/2013
893830 AF 6	TRANSOCEAN INC			R	2FE	13,903,215	103.786	12,765,703	12,300,000	13,820,926	0	(41,090)	0	0	7.500	6.410	AO	194,750	922,500	10/21/2009	04/15/2031
893830 AR 0	TRANSOCEAN INC			R	2FE	2,162,860	102.800	2,055,992	2,000,000	2,061,605	0	(49,679)	0	0	5.250	2.635	MS	30,917	105,000	12/02/2009	03/15/2013
893830 AT 6	TRANSOCEAN INC			R	2FE	13,185,410	101.592	12,533,362	12,337,000	13,156,730	0	(12,521)	0	0	6.800	6.288	MS	247,014	838,916	09/03/2009	03/15/2038
893830 BA 6	TRANSOCEAN INC			R	2FE	4,111,132	102.107	4,201,720	4,115,000	4,111,181	0	49	0	0	5.050	5.071	JD	15,008	0	11/30/2011	12/15/2016
893830 AS 8	TRANSOCEAN INC			R	2FE	3,495,900	102.202	3,360,405	3,288,000	3,447,347	0	(21,355)	0	0	6.000	5.079	MS	58,088	197,280	08/20/2009	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		F		1FE	15,000,000	98.769	14,815,350	15,000,000	15,000,000	0	0	0	0	3.430	3.430	AO	111,475	0	10/13/2011	10/13/2021
Q9194# AE 5	TRANSURBAN FINANCE COMPANY PTY LTD		F		1	10,000,000	110.331	11,033,100	10,000,000	10,000,000	0	0	0	0	5.040	5.040	FA	197,400	504,000	08/10/2005	08/10/2015
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR				2	17,500,000	110.805	19,390,875	17,500,000	17,500,000	0	0	0	0	5.360	5.360	JD	57,322	938,000	12/09/2009	12/09/2020
89407# AC 2	TRANSWESTERN PIPELINE COMPANY LLC				2	6,000,000	112.029	6,721,740	6,000,000	6,000,000	0	0	0	0	5.640	5.640	MN	34,780	338,400	05/24/2007	05/24/2017
89417E AF 6	TRAVELERS CO INC				1FE	3,360,180	118.971	3,569,139	3,000,000	3,335,265	0	(24,915)	0	0	5.900	4.135	JD	14,258	177,000	05/03/2011	06/02/2019
89417E AG 4	TRAVELERS CO INC				1FE	4,019,379	106.506	4,284,732	4,023,000	4,019,733	0	304	0	0	3.900	3.911	MN	26,150	156,897	10/27/2010	11/01/2020
89417E AH 2	TRAVELERS CO INC				1FE	13,320,761	115.535	15,486,271	13,404,000	13,322,118	0	1,167	0	0	5.350	5.392	MN	119,519	717,114	10/27/2010	11/01/2040
89420G AE 9	TRAVELERS PROPERTY CASUALTY CORP				1FE	8,008,280	121.342	8,493,933	7,000,000	7,980,074	0	(24,675)	0	0	6.375	5.270	MS	131,396	446,250	11/03/2010	03/15/2033
89420G AJ 8	TRAVELERS PROPERTY CASUALTY CORP				1FE	90,079	104.317	93,885	90,000	90,015	0	(11)	0	0	5.000	4.984	MS	1,325	4,500	07/19/2005	03/15/2013
G9020* AB 6	TRAVIS PERKINS SEN GTD NOTES SER B		F		3	10,000,000	96.196	9,619,600	10,000,000	10,000,000	0	0	0	0	5.890	5.890	JJ	253,597	589,000	01/26/2006	01/26/2016
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC			2	1	10,000,000	114.287	11,428,700	10,000,000	10,000,000	0	0	0	0	6.000	6.000	AO	138,333	600,000	04/08/2009	04/08/2019
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD		E		2FE	2,800,000	110.730	3,100,440	2,800,000	2,800,000	0	0	0	0	6.070	6.070	AO	28,799	169,960	04/30/2010	04/30/2020
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD		E		2FE	1,200,000	110.969	1,331,628	1,200,000	1,200,000	0	0	0	0	6.120	6.121	AO	12,444	73,440	06/30/2010	04/30/2020
89837# AB 4	TRUSTEES OF THE ESTATE OF BERNICE			2	1	3,805,714	125.650	4,786,669	3,809,524	3,806,685	0	129	0	0	6.800	6.807	MS	86,349	250,952	03/01/2002	03/01/2027
902133 AE 7	TYCO ELECTRONICS GROUP SA		F		2FE	377,174	103.509	362,281	350,000	361,362	0	(14,947)	0	0	6.000	1.624	AO	5,250	21,000	12/07/2010	10/01/2012
902133 AF 4	TYCO ELECTRONICS GROUP SA		F		2FE	15,367,541	115.520	15,094,972	13,067,000	15,003,279	0	(297,415)	0	0	6.550	3.668	AO	213,972	855,889	10/07/2010	10/01/2017
902133 AG 2	TYCO ELECTRONICS GROUP SA		F		2FE	27,337,482	132.983	33,445,149	25,150,000	27,278,423	0	(28,692)	0	0	7.125	6.459	AO	447,984	1,791,938	03/23/2011	10/01/2037
902118 BK 3	TYCO INTERNATIONAL FINANCE SA		R		1FE	1,297,611	108.258	1,269,869	1,173,000	1,233,946	0	(31,147)	0	0	6.000	3.120	MN	8,993	70,380	11/30/2009	11/15/2013
902118 BL 1	TYCO INTERNATIONAL FINANCE SA		R		1FE	19,869,518	128.808	19,070,010	14,805,000	19,636,741	0	(230,027)	0	0	8.500	3.279	JJ	580,274	21,250	12/21/2011	01/15/2019
902118 BP 2	TYCO INTERNATIONAL FINANCE SA		R		1FE	4,965,850	105.561	5,278,036	5,000,000	4,969,688	0	3,838	0	0	3.750	3.863	JJ	86,458	95,313	02/11/2011	01/15/2018
9021EQ AD 6	TYCO/TYCO INTL FIN SA		R		1FE	5,992,150	124.139	6,206,956	5,000,000	5,953,349	0	(38,801)	0	0	6.875	4.306	JJ	158,507	0	07/13/2011	01/15/2021
870845 AC 8	UBS AG NEW YORK BRANCH		E		1FE	4,980,300	116.095	5,804,767	5,000,000	4,985,235	0	526	0	0	7.750	7.784	MS	129,167	387,500	08/27/1996	09/01/2026
90261X EM 0	UBS AG STAMFORD BRANCH		E		1FE	12,956,360	103.609	11,914,996	11,500,000	12,836,922	0	(119,438)	0	0	5.875	3.687	JD	20,644	675,625	05/19/2011	12/20/2017
90388@ AA 9	ULTRA RESOURCES INC				2	23,500,000	107.280	25,210,800	23,500,000	23,500,000	0	0	0	0	5.450	5.450	MS	426,917	1,280,750	03/06/2008	03/01/2015
904000 AA 4	ULTRAMAR DIAMOND SHAMRCK CORP				2FE	9,997,900	116.955	11,695,460	10,000,000	9,999,068	0	126	0	0	7.200	7.200	AO	152,000	720,000	10/08/1997	10/15/2017
904000 AC 0	ULTRAMAR DIAMOND SHAMRCK CORP				2FE	4,702,650	102.460	5,123,008	5,000,000	4,702,846	0	28	0	0	7.450	7.920	AO	78,639	372,500	08/08/2002	10/15/2097
904764 AK 3	UNILEVER CAPITAL CORP				1FE	455,619	116.296	465,184	400,000	448,573	0	(5,705)	0	0	4.800	2.901	FA	7,253	18,240	11/08/2011	02/15/2019
126149 AD 5	UNILEVER NV				1FE	2,044,120	143.179	2,863,580	2,000,000	2,034,481	0	(1,268)	0	0	7.250	7.060	JD	6,444	145,000	09/19/2001	12/15/2026
12614Q AK 1	UNILEVER NV				1FE	15,958,937	110.312	23,959,682	21,720,000	15,966,264	0	662	0	0	5.600	7.641	AO	256,779	1,216,320	07/16/2003	10/15/2097
91321* AJ 0	UNIMIN CORP SERIES C				1	10,000,000	111.902	11,190,200	10,000,000	10,000,000	0	0	0	0	4.920	4.920	JD	20,500	492,000	12/16/2009	12/16/2016
90520E AC 5	UNION BANK NA				1FE	1,994,660	101.710	2,034,198	2,000,000	1,995,229	0	569	0	0	3.000	3.058	JD	4,167	30,000	06/01/2011	06/06/2016
90520G AA 4	UNION BANK NA				1FE	11,905,668	108.220	11,819,777	10,922,000	11,762,400	0	(143,268)	0	0	5.950	4.008	MN	90,258	649,859	03/01/2011	05/11/2016
907818 DA 3	UNION PACIFIC CORPORATION				2FE	10,691,700	118.419	11,841,880	10,000,000	10,564,603	0	(71,170)	0	0	5.700	4.698	FA	215,333	570,000	03/04/2010	08/15/2018
907834 AB 1	UNION PACIFIC RESOURCES GROUP INC				2FE	4,546,801	121.936	4,907,941	4,025,000	4,432,456	0	(16,129)	0	0	7.500	6.428	AO	63,729	301,875	12/20/2002	10/15/2026
907834 AG 0	UNION PACIFIC RESOURCES GROUP INC				2FE	5,583,939	114.481	5,838,556	5,100,000	5,490,114	0	(13,211)	0	0	7.150	6.389	MN	46,594	364,650	12/19/2002	05/15/2028
907834 AJ 4	UNION PACIFIC RESOURCES GROUP INC				2FE	1,205,560	125.539	1,255,388	1,000,000	1,168,316	0	(5,248)	0	0	7.950	6.333	AO	16,783	79,500	12/31/2002	04/15/2029
908594 AB 0	UNION TANK CAR CO			2	1	16,000,000	108.500	17,360,000	16,000,000	16,000,000	0	0	0	0	5.640	5.640	JD	75,200	846,000	06/08/2004	06/01/2019
Q9328* AA 6	UNISON NETWORKS LIMITED		F		2Z	17,000,000	97.200	16,524,000	17,000,000	17,000,000	0	0	0	0	3.780	3.780	AO	108,885	0	10/31/2011	10/30/2021
91055@ AB 7	UNITED GROUP INVESTMENT PARTNERSHI				2	1,000,000	113.248	1,132,480	1,000,000	1,000,000	0	0	0	0	6.230	6.230	MS	15,921	62,300	09/29/2006	09/29/2018
91055@ AC 5	UNITED GROUP USA INC				2	2,000,000	117.060	2,341,200	2,000,000	2,000,000	0	0	0	0	6.910	6.910	JD	2,687	138,200	06/24/2008	06/24/2018
910637 R@ 8	UNITED ILLUMINATING CO				2	11,000,000	111.172	12,228,920	11,000,000	11,000,000	0	0	0	0	6.090	6.090	FA	279,125	677,343	07/27/2010	07/27/2040
910637 Q* 1	UNITED ILLUMINATING COMPANY (THE)				2	8,000,000	115.517	9,241,360	8,000,000	8,000,000	0	0	0	0	6.460	6.460	MN	83,262	516,800	11/03/2008	11/03/2018
911312 AJ 5	UNITED PARCEL SERVICE INC				1FE	329,828	134.003	502,513	375,000	331,483	0	561	0	0	6.200	7.191	JJ	10,721	23,250	10/21/2008	01/15/2038
911312 AL 0	UNITED PARCEL SERVICE INC				1FE	1,034,950	106.698	1,066,976	1,000,000	1,017,505	0	(7,407)	0	0	3.875	3.063	AO	9,688	38,750	07/31/2009	04/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
911312 AN 6	UNITED PARCEL SERVICE INC				1FE	7,687,446	115.575	9,014,866	7,800,000	7,689,368	0	1,696	0	0	4.875	4.968	MN	48,588	383,419	11/08/2010	11/15/2040
913017 AS 8	UNITED TECHNOLOGIES CORP				1FE	20,463,672	143.523	21,291,652	14,835,000	18,592,216	0	(312,349)	0	0	8.750	5.235	MS	432,688	1,298,063	01/13/2005	03/01/2021
913017 BM 0	UNITED TECHNOLOGIES CORPORATION				1FE	9,204,204	118.130	9,262,608	7,841,000	8,997,047	0	(176,791)	0	0	5.375	2.680	JD	18,731	421,454	11/01/2010	12/15/2017
913017 BR 9	UNITED TECHNOLOGIES CORPORATION				1FE	4,975,050	112.695	5,634,775	5,000,000	4,978,791	0	2,064	0	0	4.500	4.561	AO	47,500	225,000	02/23/2010	04/15/2020
913017 BS 7	UNITED TECHNOLOGIES CORPORATION				1FE	2,871,249	123.457	3,148,164	2,550,000	2,863,825	0	(5,063)	0	0	5.700	4.891	AO	30,685	145,350	07/01/2010	04/15/2040
91324P AR 3	UNITEDHEALTH GROUP INC				1FE	18,422,500	119.637	23,927,480	20,000,000	18,523,125	0	25,071	0	0	5.800	6.404	MS	341,556	1,160,000	07/11/2007	03/15/2036
91324P AX 0	UNITEDHEALTH GROUP INC				1FE	3,187,915	127.184	3,656,526	2,875,000	3,183,012	0	(4,903)	0	0	6.500	5.697	JD	8,306	186,875	01/25/2011	06/15/2037
91324P BE 1	UNITEDHEALTH GROUP INCORPORATED				1FE	1,126,780	128.383	1,283,830	1,000,000	1,124,852	0	(1,928)	0	0	6.625	5.696	MN	8,465	66,250	01/25/2011	11/15/2037
91324P BM 3	UNITEDHEALTH GROUP INCORPORATED			1	1FE	7,973,200	106.206	8,496,520	8,000,000	7,975,868	0	2,261	0	0	3.875	3.916	AO	65,444	301,389	10/20/2010	10/15/2020
91324P BN 1	UNITEDHEALTH GROUP INCORPORATED			1	1FE	2,258,498	119.726	2,721,372	2,273,000	2,258,724	0	191	0	0	5.700	5.745	AO	27,352	125,962	10/20/2010	10/15/2040
91324P BP 6	UNITEDHEALTH GROUP INCORPORATED				1FE	5,397,786	112.321	6,065,358	5,400,000	5,397,941	0	155	0	0	4.700	4.705	FA	95,880	125,490	02/15/2011	02/15/2021
91324P BQ 4	UNITEDHEALTH GROUP INCORPORATED				1FE	15,372,712	122.945	18,999,982	15,454,000	15,373,595	0	883	0	0	5.950	5.988	FA	347,372	454,648	02/14/2011	02/15/2041
914744 AB 3	UNIVERSITY OF NOTRE DAME				1FE	10,966,120	115.405	12,694,550	11,000,000	10,966,722	0	505	0	0	4.900	4.920	MS	179,667	465,636	10/13/2010	03/01/2041
914886 AA 4	UNIVERSITY SOUTHN CALIF				1FE	3,972,944	125.470	4,962,339	3,955,000	3,972,942	0	(2)	0	0	5.250	5.226	AO	51,909	25,378	08/11/2011	10/01/2111
90320R AA 2	UPC GERMANY GMBH		F	1	4FE	1,440,023	105.625	1,442,838	1,366,000	1,434,721	0	(5,302)	0	0	8.125	2.550	JD	9,249	13,284	12/13/2011	12/01/2017
91159H GW 4	US BANCORP				1FE	3,595,500	101.581	3,656,921	3,600,000	3,597,787	0	1,486	0	0	2.000	2.043	JD	3,400	72,000	06/09/2010	06/14/2013
91159H HA 1	US BANCORP			1	1FE	12,808,015	111.106	14,284,924	12,857,000	12,810,433	0	2,418	0	0	4.125	4.172	MN	54,508	265,176	05/19/2011	05/24/2021
90333W AC 2	US BANK NA				1FE	351,521	109.185	403,984	370,000	360,817	0	2,476	0	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	109.760	2,195,196	2,000,000	2,173,530	0	(80,409)	0	0	6.300	2.040	FA	51,450	126,000	11/18/2010	02/04/2014
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE			2	2	15,000,000	103.129	15,469,350	15,000,000	15,000,000	0	0	0	0	6.580	6.580	JJ	444,150	987,000	07/19/2006	07/21/2036
453258 AP 0	VALE INCO LTD		A		2FE	31,017,220	117.891	30,651,608	26,000,000	30,383,645	0	(107,589)	0	0	7.200	5.791	MS	551,200	1,872,000	01/21/2005	09/15/2032
91911X AS 3	VALEANT PHARMACEUTICALS INTERNATIO			1	4FE	2,353,885	97.000	2,328,000	2,400,000	2,354,385	0	500	0	0	7.250	8.390	JJ	80,233	0	10/25/2011	07/15/2022
91913Y AB 6	VALERO ENERGY CORP				2FE	10,854,251	127.402	10,982,070	8,620,000	10,547,387	0	(54,538)	0	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	117.005	5,850,265	5,000,000	4,924,608	0	1,521	0	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	104.678	1,871,634	1,788,000	1,826,005	0	(25,104)	0	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	128.235	6,411,740	5,000,000	5,678,593	0	(70,486)	0	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	147.521	15,423,341	10,455,000	10,429,075	0	165	0	0	10.500	10.528	MS	323,234	1,097,775	03/12/2009	03/15/2039
91913Y AQ 3	VALERO ENERGY CORPORATION				2FE	4,407,697	107.062	4,685,055	4,376,000	4,396,757	0	(6,176)	0	0	4.500	4.334	FA	82,050	196,920	03/05/2010	02/01/2015
91913Y AR 1	VALERO ENERGY CORPORATION				2FE	2,723,375	111.233	2,780,818	2,500,000	2,708,780	0	(14,595)	0	0	6.125	4.862	FA	63,802	76,563	04/13/2011	02/01/2020
91914C AA 5	VALERO LOGISTICS OPERATIONS				2FE	9,968,600	102.532	10,253,164	10,000,000	9,997,712	0	4,034	0	0	6.875	6.919	JJ	317,014	687,500	07/10/2002	07/15/2012
N9146# AB 3	VAN OORD FINANCE BV		F		2	15,000,000	108.940	16,341,000	15,000,000	15,000,000	0	0	0	0	5.410	5.410	AO	160,046	405,750	04/20/2011	04/20/2021
92203# AN 8	VANGUARD GROUP INC/THE				1	17,000,000	96.479	16,401,430	17,000,000	17,000,000	0	0	0	0	4.630	4.630	FA	282,044	787,100	02/22/2010	02/22/2017
Q9389# AD 2	VECTOR LTD		F		2FE	9,000,000	99.419	8,947,710	9,000,000	9,000,000	0	0	0	0	4.230	4.230	JD	11,633	380,700	12/20/2010	12/20/2022
92343V AR 5	VERIZON COMMUNICATIONS INC				1FE	303,737	160.451	465,308	290,000	303,382	0	(124)	0	0	8.950	8.513	MS	8,652	25,955	11/12/2008	03/01/2039
92343V AU 8	VERIZON COMMUNICATIONS INC				1FE	5,699,600	139.801	6,990,075	5,000,000	5,682,650	0	(9,295)	0	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	118.539	5,926,964	5,000,000	4,998,016	0	66	0	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	139.272	10,445,378	7,500,000	9,528,999	0	(60,230)	0	0	7.750	5.441	JD	48,438	581,250	09/03/2010	12/01/2030
92344G AS 5	VERIZON GLOBAL FUNDING CORPORATION				1FE	11,458,400	138.739	13,873,940	10,000,000	11,349,195	0	(30,790)	0	0	7.750	6.543	JD	34,444	775,000	02/08/2008	06/15/2032
92427X A# 6	VERMONT TEDDY BEAR CO INC (THE)			3	4Z	11,813,408	100.000	12,196,572	12,196,572	12,196,572	0	0	0	0	17.000	16.433	MJSD	502,982	1,794,282	09/30/2005	09/30/2012
927804 FF 6	VIRGINIA ELECTRIC AND POWER CO				1FE	5,314,100	119.289	5,964,445	5,000,000	5,250,841	0	(33,584)	0	0	5.400	4.480	AO	45,750	270,000	01/26/2010	04/30/2018
927804 FH 2	VIRGINIA ELECTRIC AND POWER COMPAN				1FE	3,259,380	115.316	3,459,473	3,000,000	3,222,023	0	(25,096)	0	0	5.000	3.854	JD	417	150,000	06/25/2010	06/30/2019
G9284# AV 9	VITOL FINANCE LTD		F		2FE	4,000,000	95.685	3,827,400	4,000,000	4,000,000	0	0	0	0	4.210	4.205	JJ	71,570	0	07/28/2011	07/28/2016
92976G AD 3	WACHOVIA BANK N A				1FE	2,059,900	104.852	2,097,048	2,000,000	2,036,219	0	(10,778)	0	0	4.875	4.241	FA	40,625	97,500	09/24/2009	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	Foreign	Bond CHAR	NAIC Desig-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
92976G AG 6	WACHOVIA BANK NA				1FE	19,926,500	104.657	20,931,340	20,000,000	19,931,428	0	1,178	0	0	5.850	5.875	FA	487,500	1,170,000	05/10/2007	02/01/2037
929903 AR 3	WACHOVIA CORP			3	1FE	12,500,000	89.880	11,235,015	12,500,000	12,500,000	0	0	0	0	0.768	4.621	JAJO	16,535	78,402	10/25/2005	10/28/2015
BHM0LD SW 6	WALGREEN LEASE PASS THRU TR 2011				1Z	6,971,177	113.132	7,886,632	6,971,177	6,971,177	0	0	0	0	5.110	5.128	MON	1,979	0	12/29/2011	12/25/2036
931142 CB 7	WAL-MART STORES INC				1FE	19,724,240	119.619	23,923,780	20,000,000	19,740,906	0	4,570	0	0	5.250	5.356	MS	350,000	1,050,000	06/28/2010	09/01/2035
931142 CM 3	WAL-MART STORES INC				1FE	333,368	133.984	468,943	350,000	334,046	0	224	0	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	111.886	4,251,670	3,800,000	3,790,693	0	1,109	0	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	124.594	11,213,466	9,000,000	8,925,744	0	1,046	0	0	5.625	5.684	AO	126,563	506,250	03/24/2010	04/01/2040
931142 CX 9	WAL-MART STORES INC				1FE	994,590	101.570	1,015,700	1,000,000	995,832	0	1,051	0	0	1.500	1.613	AO	2,750	15,000	10/18/2010	10/25/2015
931142 CY 7	WAL-MART STORES INC				1FE	6,899,750	116.634	7,581,228	6,500,000	6,897,258	0	(2,492)	0	0	5.000	4.614	AO	59,583	162,500	08/10/2011	10/25/2040
931142 BF 9	WAL-MART STORES INC				1FE	37,173,190	145.434	43,630,306	30,000,000	36,250,673	0	(193,539)	0	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	125.226	28,695,469	22,915,000	24,944,493	0	(75,428)	0	0	7.550	6.619	JJ	791,027	1,730,083	10/16/2003	07/15/2093
25468P BW 5	WALT DISNEY CO				1FE	13,614,995	139.274	17,061,090	12,250,000	13,422,226	0	(28,751)	0	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	100.918	5,373,884	5,325,000	5,325,562	0	(3,315)	0	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	113.262	3,397,869	3,000,000	3,040,763	0	(14,991)	0	0	6.200	5.602	JD	5,683	186,000	04/08/2003	06/20/2014
94106* AC 0	WASTE CONNECTIONS INC				2FE	12,000,000	100.172	12,020,640	12,000,000	12,000,000	0	0	0	0	3.300	3.300	AO	99,000	198,000	04/01/2011	04/01/2016
941063 AQ 2	WASTE MANAGEMENT INC				2FE	4,988,100	108.758	5,437,900	5,000,000	4,988,905	0	805	0	0	4.600	4.630	MS	76,667	116,917	02/23/2011	03/01/2021
94106L AS 8	WASTE MANAGEMENT INC				2FE	216,749	118.195	256,483	217,000	216,829	0	22	0	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	125.925	2,839,620	2,255,000	2,559,150	0	(34,203)	0	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	127.655	18,509,975	14,500,000	15,520,281	0	(43,616)	0	0	7.100	6.377	FA	428,958	1,029,500	10/05/2010	08/01/2026
94106L AG 4	WASTE MANAGEMENT INC				2FE	2,119,086	129.125	2,582,501	2,000,000	2,099,259	0	(2,900)	0	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	141.853	31,023,235	21,870,000	22,332,664	0	(10,210)	0	0	7.750	7.554	MN	216,574	1,694,925	07/25/2006	05/15/2032
94107# AC 5	WASTEQUIP INC			34	5	176,060	5.000	176,060	3,521,195	176,060	0	0	3,345,135	0	13.000	13.000	JJ	0	222,172	06/12/2007	02/05/2015
941848 B# 9	WATERS CORPORATION				2	22,000,000	98.505	21,671,100	22,000,000	22,000,000	0	0	0	0	2.500	2.500	MS	161,944	275,000	03/15/2011	03/15/2016
941848 B* 3	WATERS CORPORATION				2	5,000,000	103.240	5,162,000	5,000,000	5,000,000	0	0	0	0	3.750	3.750	FA	78,125	187,500	02/01/2010	02/01/2015
941848 C* 2	WATERS CORPORATION				2	4,000,000	97.522	3,900,880	4,000,000	4,000,000	0	0	0	0	3.220	3.220	MS	37,924	64,400	03/15/2011	03/15/2018
942683 AD 5	WATSON PHARMACEUTICALS INC				2FE	8,374,720	107.429	8,594,333	8,000,000	8,224,453	0	(79,864)	0	0	5.000	3.864	FA	151,111	400,000	01/28/2010	08/15/2014
942683 AE 3	WATSON PHARMACEUTICALS INC				2FE	5,246,850	117.735	5,886,758	5,000,000	5,205,053	0	(21,185)	0	0	6.125	5.459	FA	115,694	306,250	12/16/2009	08/15/2019
942749 A# 9	WATTS WATER TECHNOLOGIES INC				2	10,000,000	110.362	11,036,200	10,000,000	10,000,000	0	0	0	0	5.850	5.851	AO	99,125	585,000	04/27/2006	04/30/2016
947075 AB 3	WEATHERFORD INTERNATIONAL INC		R		2FE	29,788,132	108.908	32,454,554	29,800,000	29,788,988	0	131	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	100.164	2,003,270	2,000,000	1,999,968	0	816	0	0	6.375	6.418	JJ	58,792	127,500	01/11/2002	01/15/2012
94973V AK 3	WELLPOINT INC				1FE	15,149,198	111.956	15,419,700	13,773,000	14,927,956	0	(221,242)	0	0	5.250	3.028	JJ	333,421	361,541	02/24/2011	01/15/2016
94973V AL 1	WELLPOINT INC				1FE	50,053,937	117.029	59,684,841	51,000,000	50,127,525	0	15,944	0	0	5.850	5.985	JJ	1,375,725	2,983,500	10/31/2006	01/15/2036
94973V AR 8	WELLPOINT INC				1FE	10,597,814	120.657	10,504,416	8,706,000	10,502,731	0	(95,083)	0	0	7.000	3.679	FA	230,225	304,710	07/20/2011	02/15/2019
94973V AS 6	WELLPOINT INC				1FE	2,446,448	108.401	2,655,831	2,450,000	2,446,853	0	295	0	0	4.350	4.368	FA	40,262	107,463	08/09/2010	08/15/2020
94974B EV 8	WELLS FARGO & COMPANY				1FE	7,529,382	109.668	8,274,466	7,545,000	7,530,330	0	948	0	0	4.600	4.626	AO	86,768	175,463	03/22/2011	04/01/2021
94980V AG 3	WELLS FARGO BANK NA				1FE	19,224,791	102.957	19,371,378	18,815,000	19,195,957	0	(6,849)	0	0	5.950	5.794	FA	388,713	1,119,493	04/30/2007	08/26/2036
952355 AH 8	WEST CORP			1	4FE	1,415,998	101.000	1,363,500	1,350,000	1,414,263	0	(1,734)	0	0	8.625	8.050	JJ	53,691	0	11/03/2011	10/01/2018
95709T AA 8	WESTAR ENERGY INC				2FE	1,714,095	109.644	1,644,663	1,500,000	1,649,997	0	(58,055)	0	0	6.000	1.886	JJ	45,000	90,000	11/18/2010	07/01/2014
957674 AD 6	WESTERN ATLAS INC				1FE	23,476,860	147.072	27,502,424	18,700,000	21,788,336	0	(210,843)	0	0	8.550	6.389	JD	71,060	1,598,850	01/16/2004	06/15/2024
959319 AA 2	WESTERN REFINING INC				4FE	1,724,375	113.750	1,763,125	1,550,000	1,721,449	0	(2,926)	0	0	11.250	8.660	JD	7,750	87,188	11/15/2011	06/15/2017
961214 BJ 1	WESTPAC BANKING CORP		F		1FE	2,997,480	100.994	3,029,823	3,000,000	2,999,241	0	842	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		2	15,000,000	105.232	15,784,800	15,000,000	15,000,000	0	0	0	0	6.100	6.100	FA	325,333	914,950	08/23/2006	08/23/2013
961548 AV 6	WESTVACO CORP				3FE	12,687,500	113.695	11,369,550	10,000,000	12,229,545	0	(66,191)	0	0	8.200	6.138	JJ	378,111	820,000	05/15/2003	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
969457 BM 1	WILLIAMS COMPANIES INC				2FE	2,098,883	130.383	2,151,324	1,650,000	2,085,237	0	(10,331)	0	0	8.750	6.404	MS	42,510	144,375	08/26/2010	03/15/2032
96950F AD 6	WILLIAMS PARTNERS LP				2FE	7,496,006	110.697	8,302,260	7,500,000	7,496,494	0	334	0	0	5.250	5.255	MS	115,938	393,750	07/09/2010	03/15/2020
96950F AF 1	WILLIAMS PARTNERS LP				2FE	10,357,182	121.930	12,192,950	10,000,000	10,352,774	0	(4,408)	0	0	6.300	6.038	AO	133,000	630,000	01/24/2011	04/15/2040
96950F AG 9	WILLIAMS PARTNERS LP			1	2FE	4,007,354	103.225	4,128,983	4,000,000	4,006,655	0	(612)	0	0	4.125	4.102	MN	21,083	167,750	11/03/2010	11/15/2020
96950H AD 2	WILLIAMS PARTNERS LP				2FE	9,273,670	119.528	9,562,229	8,000,000	8,998,296	0	(171,422)	0	0	7.250	4.478	FA	241,667	580,000	07/29/2010	02/01/2017
97381W AT 1	WINDSTREAM CORP			1	3FE	1,136,700	102.500	1,107,000	1,080,000	1,135,907	0	(793)	0	0	7.750	7.133	AO	20,925	0	11/04/2011	10/01/2021
976656 CC 0	WISCONSIN ELECTRIC POWER COMPANY				1FE	1,495,170	111.968	1,679,514	1,500,000	1,495,998	0	414	0	0	4.250	4.290	JD	2,833	63,750	12/08/2009	12/15/2019
976656 CD 8	WISCONSIN ELECTRIC POWER COMPANY				1FE	5,641,461	101.993	5,813,624	5,700,000	5,642,974	0	1,513	0	0	2.950	3.070	MS	50,445	0	09/07/2011	09/15/2021
976657 AG 1	WISCONSIN ENERGY CORP				1FE	22,876,385	129.420	27,029,342	20,885,000	22,638,806	0	(42,607)	0	0	6.200	5.523	AO	323,718	1,294,870	07/20/2005	04/01/2033
980888 AA 9	WOOLWORTHS LIMITED		F		1FE	7,793,058	112.191	8,750,914	7,800,000	7,796,849	0	711	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	111.648	18,980,160	17,000,000	17,000,000	0	0	0	0	5.160	5.160	AO	158,383	877,200	04/26/2005	04/26/2017
980888 A@ 0	WOOLWORTHS LTD SR UNSEC NT		F		1FE	3,500,000	109.785	3,842,475	3,500,000	3,500,000	0	0	0	0	5.060	5.060	AO	31,976	177,100	04/26/2005	04/26/2015
980888 B* 1	WOOLWORTHS LTD SR UNSEC NT		F		1FE	8,000,000	114.359	9,148,720	8,000,000	8,000,000	0	0	0	0	5.410	5.410	AO	78,144	432,800	04/26/2005	04/26/2020
026609 AC 1	WYETH				1FE	4,684,502	133.586	6,144,979	4,600,000	4,659,186	0	(3,387)	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	130.635	6,531,757	5,000,000	5,544,903	0	(31,683)	0	0	6.450	5.222	FA	134,375	322,500	03/01/2010	02/01/2024
983130 AR 6	WYNN LAS VEGAS LLC / WYNN LAS VEGA			1	3FE	2,616,000	111.000	2,664,000	2,400,000	2,612,253	0	(3,747)	0	0	7.750	5.969	FA	70,267	0	11/09/2011	08/15/2020
98389B AH 3	XCEL ENERGY INC				2FE	11,443,666	128.372	13,210,763	10,291,000	11,425,960	0	(17,705)	0	0	6.500	5.662	JJ	334,458	334,458	03/01/2011	07/01/2036
984121 BW 2	XEROX CORPORATION				2FE	8,211,150	112.646	7,885,220	7,000,000	8,036,106	0	(141,706)	0	0	6.350	3.720	MN	56,797	444,500	10/05/2010	05/15/2018
984121 BZ 5	XEROX CORPORATION				2FE	1,129,827	105.400	1,193,123	1,132,000	1,130,637	0	400	0	0	4.250	4.293	FA	18,175	48,110	12/01/2009	02/15/2015
984121 CA 9	XEROX CORPORATION				2FE	3,365,719	109.238	3,686,786	3,375,000	3,367,238	0	754	0	0	5.625	5.661	JD	8,438	189,844	12/01/2009	12/15/2019
984121 CB 7	XEROX CORPORATION				2FE	7,733,008	122.465	9,509,399	7,765,000	7,733,749	0	370	0	0	6.750	6.782	JD	23,295	524,138	12/01/2009	12/15/2039
984121 CD 3	XEROX CORPORATION				2FE	1,984,920	101.720	2,034,406	2,000,000	1,985,670	0	750	0	0	4.500	4.595	MN	11,500	44,250	05/13/2011	05/15/2021
98375Y AZ 9	XM SATELLITE RADIO INC			1	4FE	3,096,950	105.000	3,045,000	2,900,000	3,091,130	0	(5,820)	0	0	7.625	6.282	MN	36,854	74,229	11/01/2011	11/01/2018
98417E AK 6	XSTRATA CANADA FINANCIAL CORP		A		2FE	651,152	102.163	664,056	650,000	651,139	0	(13)	0	0	4.950	4.927	MN	4,558	0	11/04/2011	11/15/2021
98385X AP 1	XTO ENERGY INC				1FE	15,006,300	122.319	15,901,426	13,000,000	14,682,739	0	(230,666)	0	0	5.500	3.260	JD	31,778	715,000	07/29/2010	06/15/2018
98385X AS 5	XTO ENERGY INC				1FE	10,963,834	109.687	10,968,729	10,000,000	10,959,769	0	(4,065)	0	0	5.750	0.794	JD	25,556	0	12/28/2011	12/15/2013
98385X AT 3	XTO ENERGY INC				1FE	10,914,400	129.007	12,900,674	10,000,000	10,723,482	0	(84,216)	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	106.007	2,790,101	2,632,000	2,628,869	0	1,062	0	0	2.900	2.945	AO	16,114	76,328	11/03/2009	10/15/2014
98472# AE 9	YANCEY BROS. CO. SR SECURED NOTE			3	3	8,000,000	94.682	7,574,560	8,000,000	8,000,000	0	0	0	0	6.620	6.620	MN	69,142	536,293	05/14/2004	05/14/2016
98478* AM 9	YANKEE GAS SERVICES CO			2	2	8,559,600	110.391	8,831,280	8,000,000	8,511,174	0	(48,426)	0	0	5.260	4.290	MN	70,133	420,800	02/08/2011	11/01/2019
98478* AQ 0	YANKEE GAS SERVICES CO			2	2	22,000,000	107.489	23,647,580	22,000,000	22,000,000	0	0	0	0	4.870	4.870	AO	267,850	1,071,400	04/22/2010	04/01/2020
984851 AC 9	YARA INTERNATIONAL ASA		F		2FE	26,353,819	122.736	29,732,869	24,225,000	25,961,936	0	(178,088)	0	0	7.875	6.652	JD	105,984	1,907,719	09/30/2009	06/11/2019
984211 AB 8	YCC HOLDINGS LLC/YANKEE FINANCE IN			1	5FE	982,765	87.500	949,375	1,085,000	985,300	0	2,535	0	0	10.250	76.209	FA	42,014	0	11/09/2011	02/15/2016
G9881# AC 8	YULE CATTO & CO PLC GTD SRNT SER B		F		3	13,000,000	98.986	12,868,180	13,000,000	13,000,000	0	0	0	0	5.780	5.780	MS	248,379	751,400	09/02/2004	09/02/2014
98956P AA 0	ZIMMER HOLDINGS INC				2FE	4,952,906	109.334	5,466,706	5,000,000	4,960,275	0	4,050	0	0	4.625	4.746	MN	19,913	231,250	02/18/2010	11/30/2019
98956P AB 8	ZIMMER HOLDINGS INC				2FE	12,246,952	116.750	14,324,105	12,269,000	12,247,577	0	305	0	0	5.750	5.762	MN	60,749	705,468	12/17/2009	11/30/2039
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						12,222,449,527	XXX	13,483,925,049	11,935,075,439	12,191,828,551	172,248	(20,745,114)	7,679,123	(1,247,482)	XXX	XXX	XXX	171,022,330	575,269,549	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00764M AW 7	AABST_03-3			3	4FM	5,400,101	69.187	3,736,190	5,400,101	5,400,101	0	0	0	0	2.769	2.769	MON	2,076	146,128	11/07/2003	01/25/2034
00764M CS 4	AABST_04-4			3	1FM	9,151,104	80.475	7,364,379	9,151,104	9,151,104	0	0	0	0	0.844	0.844	MON	1,072	70,979	08/18/2004	10/25/2034
00764M DG 9	AABST_04-5			3	1AM	5,167,463	94.384	5,162,320	5,469,477	5,167,799	0	336	0	0	0.944	1.565	MON	717	0	12/28/2011	12/25/2034
00764M DX 2	AABST_04-6			3	1FM	1,875,402	96.887	1,809,678	1,867,814	1,869,623	0	(1,020)	0	0	0.834	0.745	MON	216	12,958	04/05/2005	03/25/2035
00764M EK 9	AABST_05-1			3	1FM	6,708,018	98.632	6,616,235	6,708,018	6,708,018	0	0	0	0	0.774	0.774	MON	721	45,932	02/16/2005	03/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
00764M GG 6	AABST_05-4			3	1FM	7,000,000	40.192	2,813,444	7,000,000	7,000,000	0	0	0	0	0.744	0.744	MON	723	48,284	08/18/2005	10/25/2035
00764M GH 4	AABST_05-4			34	5FM	2,220,036	25.561	1,405,829	5,500,000	2,219,749	4,078,142	(287)	3,279,964	0	0.764	0.727	MON	583	39,053	08/18/2005	10/25/2035
00764M HE 0	AABST_05-5			34	1FM	2,329,910	32.826	2,461,971	7,500,000	2,329,485	4,726,564	(425)	5,170,090	0	0.724	0.687	MON	754	50,212	10/14/2005	12/25/2035
00764M HF 7	AABST_05-5			34	4FM	2,351,814	5.041	403,318	8,000,000	329,370	969,897	46,797	2,335,837	0	0.744	3.855	MON	826	55,182	10/14/2005	12/25/2035
04542B GG 1	ABFC_04-AHL1			3	4FM	8,902,241	82.102	7,308,945	8,902,241	8,902,241	0	0	0	0	1.074	1.074	MON	1,327	89,940	02/25/2004	09/25/2033
04542B KT 8	ABFC_05-HE1			3	4FM	6,870,121	68.988	4,739,557	6,870,121	6,870,121	0	0	0	0	0.734	0.734	MON	700	46,692	03/02/2005	03/25/2035
04541G GB 2	ABSHE_03-HE6			3	2FM	5,113,811	76.622	3,918,299	5,113,811	5,113,811	0	0	0	0	1.269	1.269	MON	901	61,938	09/17/2003	11/25/2033
04541G GC 0	ABSHE_03-HE6			3	5FM	1,473,806	66.119	974,472	1,473,806	974,472	16,277	0	0	0	2.769	2.769	MON	567	40,204	09/17/2003	11/25/2033
04541G GM 8	ABSHE_03-HE6			3	1FM	1,875,421	75.577	1,420,742	1,879,854	1,869,962	0	727	0	0	1.254	1.305	MON	327	22,687	11/14/2003	11/25/2033
04541G LH 3	ABSHE_04-HE6			3	1FM	164,426	82.941	164,325	198,122	164,463	0	37	0	0	0.654	2.765	MON	18	0	12/28/2011	09/25/2034
04541G VK 5	ABSHE_06-HE1			3	3FM	1,000,000	59.359	593,586	1,000,000	1,000,000	0	0	0	0	0.594	0.594	MON	82	5,377	02/02/2006	01/25/2036
04544N AD 6	ABSHE_06-HE6			34	1FM	44,801,297	48.804	30,625,849	62,753,000	47,009,738	0	288,366	0	0	0.454	1.130	MON	3,953	248,262	08/03/2007	11/25/2036
004375 BD 2	ACCR_04-3				1FM	4,307,347	96.672	4,165,544	4,308,943	4,308,531	0	105	0	0	4.750	4.756	MON	17,056	200,728	08/17/2004	10/01/2034
004375 CG 4	ACCR_04-4			3	1AM	7,088,376	76.939	7,097,982	9,225,439	7,090,630	0	2,254	0	0	0.874	3.903	MON	1,119	0	12/28/2011	01/25/2035
004375 DU 2	ACCR_05-3			3	1FM	6,521,000	45.241	2,950,161	6,521,000	6,521,000	0	0	0	0	0.744	0.744	MON	673	44,767	08/11/2005	09/25/2035
004375 EL 1	ACCR_05-4			34	1FM	14,563,790	5.960	932,472	15,646,000	70,125	0	(105,468)	0	0	0.734	0.754	MON	1,594	106,336	11/10/2005	12/25/2035
004421 CX 9	ACE_03-NC1			3	1FM	325,862	70.414	229,451	325,862	325,862	0	0	0	0	1.294	1.294	MON	59	4,065	09/26/2003	07/25/2033
004427 BK 5	ACE_03-OP1			3	1FM	386,403	86.011	332,351	386,403	386,403	0	0	0	0	1.014	1.014	MON	54	3,723	12/09/2003	12/25/2033
004421 HQ 9	ACE_04-HE3			3	1FM	4,748,671	85.128	4,042,449	4,748,671	4,748,671	0	0	0	0	1.224	1.224	MON	807	55,865	10/26/2004	11/25/2034
004421 SM 6	ACE_05-HE6			3	1FM	25,000,000	34.151	8,537,725	25,000,000	8,537,725	(5,313,375)	0	0	0	0.764	0.764	MON	2,651	177,514	09/22/2005	10/25/2035
004406 AA 2	ACE_06-GP1			3	5FM	3,537,557	76.704	2,713,462	3,537,557	3,537,557	0	0	0	0	0.424	0.424	MON	208	12,321	05/22/2006	02/25/2031
004421 WQ 2	ACE_06-HE1			3	5FM	1,000,000	32.702	327,017	1,000,000	1,000,000	0	0	0	0	0.594	0.594	MON	82	5,377	02/14/2006	02/25/2036
00443M AB 2	ACE_07-ASL1			34	1FM	2,780,555	7.393	229,790	3,108,405	259,626	0	(95,236)	0	0	0.464	4.950	MON	200	12,583	02/08/2007	12/25/2036
00252F CU 3	AMIT_05-4			3	1FM	7,000,000	59.916	4,194,093	7,000,000	7,000,000	0	0	0	0	1.029	1.029	MON	1,000	68,511	08/19/2005	10/25/2035
03215P DA 4	AMRES_97-3			4	1FM	39,534	13.572	28,587	210,631	27,298	0	(279)	0	0	7.770	12.600	MON	0	3,870	09/26/2000	09/01/2027
03215P FL 8	AMRES_98-3			3	1FM	1,420	89.363	1,295	1,449	1,449	0	0	0	0	2.919	2.919	MON	0	42	11/08/2000	09/25/2028
03072S DB 8	AMSI_02-AR1			3	1FM	1,553,971	77.978	1,238,663	1,588,471	1,556,707	0	1,735	0	0	1.359	2.079	MON	300	20,645	11/25/2002	09/25/2032
03072S DD 4	AMSI_02-AR1			3	1FM	592,831	2.028	13,103	646,247	13,103	(2,862)	386	0	0	3.219	9.190	MON	289	20,674	11/25/2002	09/25/2032
03072S XY 6	AMSI_05-R1			3	1FM	21,000,000	86.429	18,150,069	21,000,000	21,000,000	0	0	0	0	0.744	0.744	MON	2,169	144,853	04/26/2005	03/25/2035
86358R 7N 1	ARC_02-BC7			34	6FM	129,624	18.999	120,075	632,015	120,075	(9,289)	(260)	0	0	1.644	343.767	MON	144	0	12/28/2011	10/25/2032
031733 AF 5	ARC_04-1			3	1FM	7,963,262	60.723	4,835,539	7,963,262	7,963,262	0	0	0	0	0.964	0.964	MON	1,066	69,370	09/23/2004	10/25/2034
040104 PD 7	ARSI_05-W3			34	1FM	1,898,469	7.902	632,168	8,000,000	632,168	955,719	(40,563)	1,351,748	0	0.754	0.696	MON	837	55,987	10/14/2005	11/25/2035
040104 RW 3	ARSI_06-W2			34	1FM	696,086	29.546	284,797	963,912	682,768	0	(11,537)	0	0	0.584	0.526	MON	78	5,070	02/15/2006	03/25/2036
07324Q CU 8	BAYV_03-AA				1FM	103,952	96.744	103,345	106,823	105,413	0	134	0	0	4.910	5.878	MON	437	5,118	11/16/2006	02/01/2033
07325D AH 7	BAYV_06-C			3	1FM	935,694	97.114	908,685	935,694	935,694	0	0	0	0	0.524	0.524	MON	54	3,866	11/13/2006	11/28/2036
07325V AL 8	BAYV_07-A			34	1FM	10,259,341	1.610	192,383	11,950,000	0	0	(98,887)	0	0	0.894	0.861	MON	1,187	100,622	04/13/2007	05/28/2037
07325V AM 6	BAYV_07-A			34	1FM	1,997,402	0.230	4,590	1,997,402	0	0	(518)	0	0	0.994	1.016	MON	221	18,844	04/13/2007	05/28/2037
07384Y GY 6	BSABS_03-1			3	1FM	240,297	81.223	195,178	240,297	240,297	0	0	0	0	1.794	1.794	MON	60	4,141	02/14/2003	11/25/2042
07384Y HA 7	BSABS_03-1			3	2FM	730,013	62.258	454,489	730,013	730,013	0	0	0	0	1.944	1.944	MON	197	13,917	02/20/2003	11/25/2042
07384Y JQ 0	BSABS_03-2			3	1FM	6,602,667	84.071	6,017,711	7,157,883	6,602,667	0	0	0	0	1.044	116.399	MON	1,038	35,559	12/28/2011	03/25/2043
07400T AC 1	BSABS_07-2			34	1FM	3,111,206	34.119	2,354,239	6,900,000	3,101,422	0	(4,950)	0	0	0.744	13.374	MON	713	13,796	12/28/2011	01/25/2047
07400T AD 9	BSABS_07-2			34	1FM	3,809,734	9.085	726,792	8,000,000	0	0	(28,296)	0	0	0.944	3.120	MON	1,048	67,910	05/14/2007	01/25/2047
073859 AJ 9	BSABS_07-HE5			34	1FM	261,604	2.302	28,540	1,240,000	0	0	(449)	0	0	0.774	5.260	MON	133	8,930	05/01/2007	06/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
073859 AK 6	BSABS_07-HE5			34	1FM	200,206	3.604	72,087	2,000,000	0	0	0	0	0	1.144	5.630	MON	318	21,907	05/01/2007	06/25/2047
07401P AA 2	BSMF_07-SL1			34	1FM	3,202,463	20.520	1,384,641	6,747,801	992,213	0	(49,533)	0	0	0.614	30.169	MON	0	32,993	01/18/2007	03/25/2037
144527 AH 1	CARR_07-FRE1			34	1FM	743,582	2.121	188,024	8,866,000	0	0	0	0	0	1.594	6.080	MON	1,962	137,563	03/28/2007	02/25/2037
12489W FD 1	CBASS_02-CB4			3	1FM	1,512,846	86.189	1,513,419	1,755,932	1,516,460	0	3,614	0	0	1.419	22.444	MON	346	0	12/28/2011	02/25/2033
12489W GD 0	CBASS_02-CB6			3	4FM	3,259,177	68.443	2,230,669	3,259,177	3,259,177	0	0	0	0	2.544	2.544	MON	1,151	118,268	12/13/2002	01/25/2033
1248MB AJ 4	CBASS_07-CB2			34	4FM	3,999,799	55.616	2,224,636	4,000,000	3,413,656	0	(29,933)	0	0	5.623	5.624	MON	18,743	220,264	02/26/2007	02/01/2037
12506Y BZ 1	CDCMC_03-HE4			3	1FM	119,351	72.239	86,217	119,351	119,351	0	0	0	0	1.394	1.394	MON	23	1,610	10/23/2003	03/25/2034
161542 DN 2	CFLAT_04-AQ1			3	1FM	229,699	84.348	228,947	271,432	230,281	0	581	0	0	0.694	22.850	MON	26	0	12/28/2011	05/25/2034
17307G JF 6	CMLTI_04-OPT1			3	1FM	173,095	94.360	163,332	173,095	173,095	0	0	0	0	0.704	0.704	MON	17	1,047	08/26/2004	10/25/2034
17307G JJ 8	CMLTI_04-OPT1			3	1FM	26,210,708	67.184	17,617,721	26,223,000	26,223,000	0	0	0	0	0.904	0.904	MON	3,291	223,420	08/26/2004	10/25/2034
17307G NR 5	CMLTI_05-OPT1			3	1FM	7,242,046	84.214	6,098,781	7,242,046	7,242,046	0	0	0	0	0.714	0.714	MON	718	47,751	02/02/2005	02/25/2035
17307G NS 3	CMLTI_05-OPT1			3	2FM	8,000,000	71.502	5,720,152	8,000,000	8,000,000	0	0	0	0	0.734	0.734	MON	815	54,371	02/02/2005	02/25/2035
17307G UR 7	CMLTI_05-OPT4			3	1FM	4,202,371	88.660	3,725,811	4,202,371	4,202,371	0	0	0	0	0.704	0.704	MON	411	26,038	08/05/2005	07/25/2035
17307G US 5	CMLTI_05-OPT4			3	1FM	6,850,000	63.439	4,345,591	6,850,000	6,850,000	0	0	0	0	0.724	0.724	MON	688	45,861	08/05/2005	07/25/2035
17307G 6P 8	CMLTI_06-AR2			34	6AM	0	0.000	0	0	0	0	0	0	0	0.000	0.000	MON	0	150	03/23/2006	03/01/2036
172978 AC 2	CMLTI_06-NCB1			34	1FM	26,357,646	72.104	19,103,630	26,494,734	26,396,545	0	29,982	0	0	0.398	0.470	MON	4,983	93,943	05/22/2006	05/15/2036
17312W AB 2	CMLTI_07-SHL1			34	1FM	5,050,389	3.524	528,660	15,000,000	0	0	(105,081)	0	0	0.994	3.170	MON	2,070	140,581	05/03/2007	11/25/2046
20847T BA 8	CNFHE_01-C			3	1FM	994,227	70.639	798,084	1,129,804	1,129,804	0	0	0	0	1.428	1.428	MON	762	15,805	12/04/2002	08/15/2033
21075W DE 2	CONHE_96-3			3	2FM	48,188	27.792	13,392	48,188	48,188	0	0	0	0	0.918	0.918	MON	21	418	07/30/1996	09/15/2027
17312H AF 6	CRMSI_07-2			3	3FM	4,493,215	94.761	4,257,905	4,493,305	4,493,243	0	2	0	0	6.265	6.266	MON	23,459	279,924	06/20/2007	06/01/2037
22540V N4 0	CSFB_02-HE11			3	1FM	755,676	78.071	589,961	755,676	755,676	0	0	0	0	1.614	1.614	MON	169	11,753	04/18/2002	10/25/2032
22540V 2L 5	CSFB_02-HE16			3	2FM	3,425,775	70.918	2,429,484	3,425,775	3,425,775	0	0	0	0	1.614	1.614	MON	768	53,328	05/15/2002	10/25/2032
22540V 2M 3	CSFB_02-HE16			3	1FM	562,789	39.236	234,187	596,861	234,187	(253,210)	2,229	0	0	2.294	3.560	MON	190	13,341	05/15/2002	10/25/2032
12544K AB 9	CWHL_07-17			4	2FM	6,694,895	91.303	6,215,592	6,807,647	6,342,375	0	(41,302)	0	0	6.000	6.844	MON	34,038	404,710	08/06/2007	10/01/2037
126671 PZ 3	CWL_02-BC2			3	1FM	243,496	1.801	13,555	752,639	0	0	0	0	0	1.269	0.000	MON	0	2,245	04/19/2002	04/25/2032
126671 ZE 9	CWL_03-SD2			3	1FM	692,124	81.334	595,796	732,529	692,777	0	829	0	0	1.014	13.838	MON	103	8,383	12/28/2011	09/25/2032
126671 6W 1	CWL_04-SD2			3	1FM	203,604	86.218	203,745	236,314	203,634	0	31	0	0	0.664	2.086	MON	22	0	12/28/2011	11/25/2033
126671 6X 9	CWL_04-SD2			3	1AM	494,499	86.213	494,780	573,906	494,574	0	74	0	0	0.764	2.191	MON	61	0	12/28/2011	11/25/2033
126673 SD 5	CWL_04-SD4			3	1FM	816,651	73.975	604,121	816,651	816,651	0	0	0	0	0.744	0.744	MON	84	5,292	12/16/2004	12/25/2034
126670 DA 3	CWL_05-11			34	1FM	25,087,631	79.300	21,014,447	26,500,000	26,089,041	0	211,443	0	0	0.764	1.517	MON	2,810	188,165	07/31/2007	02/25/2036
126683 AC 5	CWL_06-S5			4	1FM	825,638	44.021	1,185,413	2,692,847	983,681	0	(1,692)	0	0	5.762	5.762	MON	12,930	153,886	09/15/2006	06/01/2035
12669R AC 1	CWL_07-S1			34	1FM	988,074	66.070	1,857,117	2,810,842	0	0	(364,791)	0	0	5.810	5.811	MON	13,609	161,747	02/23/2007	11/01/2036
25151U AA 5	DBALT_07-AR2			34	1FM	26,361,387	45.882	12,392,595	27,009,475	17,584,453	0	(1,081,961)	0	0	0.444	0.396	MON	1,664	103,137	02/12/2007	03/25/2037
24763L FY 1	DELHE_99-3			34	1FM	1,387,201	37.342	815,870	2,184,850	1,360,611	0	80,057	0	0	8.100	172.489	MON	14,748	71,302	12/28/2011	01/01/2030
294751 BP 6	EQABS_02-5			3	4FM	1,879,726	96.327	1,810,680	1,879,726	1,879,726	0	0	0	0	5.803	5.803	MON	9,090	105,828	10/18/2002	11/01/2032
294751 DK 5	EQABS_03-4			3	6FM	155,731	8.932	83,058	929,870	83,058	(36,388)	(23,890)	2,700	0	3.044	3.093	MON	393	28,096	10/17/2003	10/25/2034
32027N BU 4	FFML_02-FF4			3	4FM	170,681	28.011	275,847	984,787	155,209	485,630	(1,092)	809,798	0	1.869	2.388	MON	0	17,723	12/02/2002	02/25/2033
32027N BW 0	FFML_02-FF4			3	1FM	46,316	0.683	319	46,769	0	0	0	0	0	4.419	4.520	MON	0	1,801	12/02/2002	02/25/2033
32027N CY 5	FFML_03-FF2			3	1FM	51,648	6.815	36,394	534,041	0	0	0	0	0	2.769	0.000	MON	205	14,634	06/13/2003	07/25/2033
32027N CP 4	FFML_03-FFC			3	1FM	955,587	74.638	713,228	955,587	955,587	0	0	0	0	1.594	1.594	MON	212	12,414	06/02/2003	11/25/2032
32051G Z7 3	FHABS_06-HE1			34	1FM	3,827,789	63.369	3,378,392	5,331,268	3,225,841	0	(390,677)	0	0	0.454	0.396	MON	336	20,734	03/24/2006	10/25/2034
35729P AT 7	FHLT_03-1			3	6FM	245,094	60.141	147,517	245,285	147,517	10,111	62	0	0	3.144	3.449	MON	107	7,587	03/26/2003	02/25/2033
35729P JC 5	FHLT_05-1			3	1FM	3,441,517	94.877	3,265,210	3,441,517	3,441,517	0	0	0	0	0.774	0.774	MON	370	23,441	02/25/2005	06/25/2035
35729P HM 5	FHLT_05-A			3	1FM	10,605,287	84.967	9,010,952	10,605,287	10,605,287	0	0	0	0	0.754	0.754	MON	1,110	83,517	02/03/2005	01/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
35729P MF 4	FHLT_05-D			3	.6FM	6,000,000	67.577	4,054,631	6,000,000	4,054,631	3,048,319	0	0	0	0.704	0.704	MON	586	38,946	11/15/2005	11/25/2035
35729P MG 2	FHLT_05-D			34	.6FM	683,637	12.570	628,480	5,000,000	622,518	95,088	(29,631)	0	0	0.734	0.676	MON	509	33,976	11/15/2005	11/25/2035
35729P ND 8	FHLT_05-E			34	.1FM	3,963,630	13.252	1,423,562	10,742,000	1,409,199	(803,992)	(15,358)	0	0	0.744	32.375	MON	1,109	36,848	12/28/2011	01/25/2036
317350 BT 2	FINA_04-3			3	.1AM	6,941,753	60.393	6,950,463	11,508,752	6,946,214	0	4,460	0	0	1.164	7.521	MON	1,860	0	12/28/2011	11/25/2034
367910 AW 6	GEWMC_05-2			34	.1FM	2,027,027	8.530	682,403	8,000,000	678,045	(88,462)	(16,519)	0	0	0.734	57.081	MON	815	27,186	12/28/2011	12/25/2035
38012T AB 8	GMACM_06-HE3			4	.4FM	22,974	64.862	18,312	28,233	24,559	0	559	0	0	5.750	5.750	MON	135	1,595	08/25/2006	10/01/2036
36242D 2A 0	GSAMP_05-AHL			3	.1FM	3,203,843	82.534	2,644,263	3,203,843	3,203,843	0	0	0	0	0.724	0.724	MON	322	21,112	04/27/2005	04/25/2035
40430K AH 4	HASC_06-OPT4			34	.1FM	2,642,227	9.224	553,457	6,000,000	546,907	(33,057)	21,996	0	0	0.604	23.078	MON	503	26,022	12/28/2011	03/25/2036
418093 AE 0	HASCN_06-OPT1		E	34	.1FM	235,593	0.016	86	549,612	0	313,444	0	313,530	0	6.250	0.000	MON	0	0	03/17/2006	12/26/2035
22541N 3T 4	HEAT_03-3			3	.6FM	650,014	70.374	457,440	650,014	457,440	74,057	0	0	0	2.664	2.664	MON	240	17,132	04/11/2003	08/25/2033
22541Q TT 9	HEAT_03-6			3	.6FM	2,934,778	24.203	769,652	3,180,031	769,652	(188,739)	(190,724)	225,573	0	2.464	3.550	MON	1,088	76,721	12/18/2003	02/25/2034
437084 AE 6	HEAT_03-7			3	.1FM	27,874,619	74.107	23,275,567	31,407,927	27,787,375	0	(0)	0	0	1.269	197.370	MON	5,534	211,335	12/28/2011	03/25/2034
437084 AF 3	HEAT_03-7			3	.6FM	409,980	72.053	295,402	409,980	295,402	5,302	0	0	0	2.444	2.444	MON	139	9,775	10/24/2003	03/25/2034
437084 DA 1	HEAT_04-4			3	.2FM	17,189,201	81.506	13,972,518	17,142,995	17,142,995	0	0	0	0	1.194	1.194	MON	2,842	194,437	01/04/2005	10/25/2034
437084 GS 9	HEAT_04-8			3	.4FM	16,000,000	64.916	10,386,608	16,000,000	16,000,000	0	0	0	0	1.209	1.209	MON	2,686	185,798	11/10/2004	03/25/2035
437084 NC 6	HEAT_05-6			3	.1FM	6,500,000	72.671	4,723,615	6,500,000	6,500,000	0	0	0	0	0.764	0.764	MON	689	46,154	07/28/2005	12/25/2035
437084 NZ 5	HEAT_05-7			3	.5FM	7,000,000	38.977	2,728,411	7,000,000	7,000,000	0	0	0	0	0.744	0.744	MON	723	48,284	08/25/2005	01/25/2036
437084 RY 4	HEAT_06-1			34	.4FM	7,418,361	36.523	4,820,996	13,200,000	4,790,634	56,415	162,379	0	0	0.754	10.630	MON	1,382	46,194	12/28/2011	04/25/2036
437084 UP 9	HEAT_06-3			3	.2FM	1,000,000	51.389	513,894	1,000,000	1,000,000	0	0	0	0	0.604	0.604	MON	84	5,478	02/08/2006	07/25/2036
404166 AE 0	HERD_05-1 IS			4	.6Z	22,430,000	0.000	0	0	0	0	0	0	0	7.750	0.000	MON	13,795	1,637,325	06/30/2005	09/27/2034
43739E AP 2	HMBT_05-1			34	.1FM	13,423,689	55.714	8,085,257	14,512,205	13,283,550	0	(74,929)	20,030	0	0.544	0.500	MON	1,096	70,359	02/15/2005	03/25/2035
449670 BB 3	IMCHE_96-2				.4FM	143,122	95.614	131,918	137,970	142,309	0	2,604	0	0	7.950	6.734	MON	914	10,646	04/17/2002	07/01/2026
449670 CS 5	IMCHE_97-3				.1FM	9,068	91.905	8,761	9,533	9,533	0	0	0	0	7.550	9.570	MON	60	720	09/21/2000	08/01/2028
449670 EE 4	IMCHE_98-1			3	.3FM	272,282	53.411	145,747	272,879	272,767	0	13	0	0	7.880	7.888	MON	1,792	21,320	03/14/2001	06/01/2029
45254N KQ 9	IMM_04-8			34	.6AM	30,815	68.012	30,970	45,536	30,803	0	(12)	0	0	1.014	5.754	MON	6	0	12/28/2011	10/25/2034
45254N KY 2	IMM_04-9			34	.1AM	559,557	58.966	584,379	991,053	559,266	0	(291)	0	0	1.174	36.926	MON	162	0	12/28/2011	01/25/2035
43710B AG 1	INABS_07-A			34	.1FM	2,119,403	2.269	148,681	6,553,019	0	0	(6,450)	0	0	0.814	2.990	MON	740	49,108	03/08/2007	04/25/2047
45670A AA 9	INDX_07-FLX3			34	.2FM	16,623,824	57.903	9,896,153	17,091,064	16,562,982	0	(36,646)	117,345	0	0.534	0.583	MON	1,267	80,755	04/25/2007	06/25/2037
464187 AF 0	IRWHE_02-A			3	.1FM	900,530	86.908	782,844	900,778	900,778	0	0	0	0	7.000	7.000	MON	5,255	61,567	05/21/2002	05/01/2032
45071K AE 4	IXIS_04-HE4			3	.1AM	3,920,868	61.643	3,927,566	6,371,503	3,923,225	0	2,357	0	0	1.239	7.244	MON	1,096	0	12/28/2011	02/25/2035
542514 NB 6	LBMLT_05-WL2			3	.1FM	8,000,000	78.061	6,244,864	8,000,000	8,000,000	0	0	0	0	0.764	0.764	MON	848	56,804	08/05/2005	08/25/2035
542514 NC 4	LBMLT_05-WL2			3	.5FM	10,000,000	32.911	3,291,080	10,000,000	10,000,000	5,457,300	0	0	0	0.784	0.784	MON	1,088	73,033	08/05/2005	08/25/2035
542514 RL 0	LBMLT_06-1			34	.1FM	3,909,013	44.512	2,443,290	5,489,060	3,463,097	0	(176,737)	0	0	0.484	1.400	MON	369	23,196	07/25/2007	02/25/2036
542514 SD 7	LBMLT_06-WL2			34	.1FM	634,322	18.158	181,582	1,000,000	436,698	0	2,105	0	0	0.594	1.695	MON	82	5,377	01/27/2006	01/25/2036
52524P AN 2	LXS_07-6			4	.1FM	3,247,442	39.508	3,051,969	7,724,900	1,996,688	0	(439,725)	0	0	6.500	6.283	MON	126,873	393,535	05/10/2007	05/01/2037
57643L BG 0	MABS_03-OPT2			3	.1FM	2,353,994	88.012	2,071,800	2,353,994	2,353,994	0	0	0	0	2.994	2.994	MON	979	63,064	05/20/2003	05/25/2033
57643L CH 7	MABS_04-OPT1			3	.1FM	12,036,000	69.574	8,373,927	12,036,000	12,036,000	0	0	0	0	1.074	1.074	MON	1,795	123,292	02/20/2004	02/25/2034
57643L GG 5	MABS_05-NC1			3	.1FM	6,000,000	70.434	4,226,059	6,000,000	6,000,000	0	0	0	0	0.794	0.794	MON	661	44,428	01/07/2005	12/25/2034
57643L PP 5	MABS_06-FRE1			34	.1FM	666,507	57.715	577,146	1,000,000	662,655	0	(1,742)	0	0	0.584	0.526	MON	81	5,276	02/14/2006	12/25/2035
57643L NF 9	MABS_06-NC1			3	.3FM	975,000	41.685	406,431	975,000	975,000	0	0	0	0	0.594	0.594	MON	80	5,236	01/27/2006	01/25/2036
55291Q AD 6	MASD_07-2			34	.1FM	417,572	0.443	2,277	514,326	0	0	0	0	0	1.544	5.310	MON	110	7,579	06/27/2007	05/25/2037
589929 A7 3	MLMI_02-HE1			3	.1FM	42,305	29.965	12,677	42,305	0	0	0	0	0	5.919	0.000	MON	833	5,155	11/22/2002	10/25/2031
589929 A8 1	MLMI_02-HE1			3	.4FM	1,504,763	62.720	948,084	1,511,623	1,511,623	0	0	0	0	1.944	1.944	MON	408	28,818	11/22/2002	05/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
61746R AB 7	MSAC_02-HE3			3	4FM	3,595,916	69.947	2,534,197	3,623,031	3,623,031	0	0	0	0	1.944	1.944	MON	978	66,775	11/19/2002	03/25/2033
61746R DB 4	MSAC_03-HE2			3	4FM	321,356	59.179	190,176	321,356	321,356	0	0	0	0	2.732	2.732	MON	122	8,754	07/24/2003	08/25/2033
61744C FA 9	MSAC_04-HE6			3	1FM	321,858	75.717	273,834	361,656	321,893	0	35	0	0	0.634	1.826	MON	32	1,141	12/28/2011	08/25/2034
61744C JU 1	MSAC_04-HE9			3	2FM	15,000,000	47.708	7,156,155	15,000,000	15,000,000	0	0	0	0	0.914	0.914	MON	1,903	129,321	11/10/2004	11/25/2034
61744C FP 6	MSAC_04-NC7			3	1FM	12,940,709	80.404	10,412,784	12,950,564	12,950,564	0	0	0	0	0.864	0.864	MON	1,553	105,087	08/05/2004	07/25/2034
61744C DZ 6	MSAC_04-SD2			3	1FM	2,316,773	86.143	1,995,740	2,316,773	2,316,773	0	0	0	0	0.744	0.744	MON	239	15,716	05/28/2004	04/25/2034
61744C GN 0	MSAC_04-SD3			3	1FM	2,272,665	82.920	1,884,501	2,272,665	2,272,665	0	0	0	0	0.754	0.754	MON	238	15,620	09/24/2004	06/25/2034
61744C KP 0	MSAC_05-HE1			3	2FM	8,690,000	73.028	6,346,142	8,690,000	8,690,000	0	0	0	0	0.764	0.764	MON	922	61,704	01/06/2005	12/25/2034
61744C NB 8	MSAC_05-HE2			3	1FM	10,000,000	72.755	7,275,520	10,000,000	10,000,000	0	0	0	0	0.694	0.694	MON	963	63,908	03/08/2005	01/25/2035
617451 DR 7	MSAC_06-HE1			3	3FM	1,000,000	41.243	412,427	1,000,000	1,000,000	0	0	0	0	0.584	0.584	MON	81	5,272	02/09/2006	01/25/2036
61746W A* 1	MSDWC_02-NC3 IS			34	6Z	2,900,000	0.000	0	0	0	0	0	0	0	0.385	0.000	MON	0	0	04/27/2005	08/25/2032
61746W YV 6	MSDWC_03-NC1			3	6FM	799,634	52.735	424,762	805,473	424,762	(103,855)	(7,580)	0	0	3.369	3.597	MON	377	26,993	01/15/2003	11/25/2032
61744C LE 4	MSHEL_05-1			3	1FM	858,807	99.394	853,604	858,807	858,807	0	0	0	0	0.744	0.744	MON	89	5,472	01/13/2005	12/25/2034
61748H YC 9	MSM_06-4SL			34	1FM	259,328	25.078	257,423	1,026,480	134,204	0	(92,892)	208,553	0	0.444	2.276	MON	63	3,924	06/17/2010	03/25/2036
65535V NS 3	NAA_05-S3			34	1FM	(666,958)	8.778	653,587	7,445,689	719,707	0	25,006	0	0	0.894	0.021	MON	924	73,120	08/12/2005	08/25/2035
64352V KB 6	NCHET_05-1			3	1FM	24,757,000	77.070	19,080,217	24,757,000	24,757,000	0	0	0	0	0.774	0.774	MON	2,660	178,298	02/15/2005	03/25/2035
64352V KU 4	NCHET_05-2			3	1FM	4,874,620	35.097	2,632,250	7,500,000	4,874,620	0	0	0	0	0.744	0.744	MON	775	24,142	12/28/2011	06/25/2035
64352V NZ 0	NCHET_05-C			34	1FM	5,969,588	26.625	2,424,491	9,106,000	2,424,491	2,169,644	(20,940)	0	0	0.724	0.666	MON	915	60,965	11/23/2005	12/25/2035
66987X GF 6	NHEL _05-1			3	1FM	15,000,000	77.052	11,557,778	15,000,000	15,000,000	0	0	0	0	0.774	0.774	MON	1,612	111,229	02/03/2005	06/25/2035
66987X GE 9	NHEL_05-1			3	1FM	274,988	99.334	273,156	274,988	274,988	0	0	0	0	0.744	0.744	MON	28	404	02/03/2005	06/25/2035
66987W DF 1	NHEL_05-4			34	1FM	6,222,788	13.703	1,096,256	8,000,000	74,851	0	(55,226)	0	0	0.754	0.774	MON	837	55,993	11/30/2005	01/25/2036
63860H AD 1	NSTR_07-A			3	5FM	15,000,000	52.118	7,817,750	15,000,000	15,000,000	0	0	0	0	0.524	0.524	MON	1,091	70,008	01/24/2007	03/25/2037
63860J AA 3	NSTRN_07-A			4	1FM	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	5FM	68,357	91.604	62,618	68,357	68,357	20,214	0	0	0	1.419	1.419	MON	13	899	01/24/2002	02/25/2032
68389F CD 4	OOMLT_02-1			3	1FM	83,643	48.783	40,804	83,643	40,804	(8,990)	274	0	0	2.244	2.700	MON	26	1,768	01/24/2002	02/25/2032
68383N DB 6	OPMAC_05-5			34	1FM	14,162,357	0.831	117,661	14,162,357	0	0	(65,037)	0	0	0.724	0.676	MON	1,423	93,514	11/15/2005	12/25/2035
73316P FC 9	POPLR_05-4			3	1FM	10,000,000	40.149	4,014,865	10,000,000	4,014,865	117,483	0	0	0	0.754	0.754	MON	1,047	69,845	08/11/2005	09/25/2035
70069F BR 7	PPSI_04-WHQ1			3	1FM	24,174,144	88.523	21,289,998	24,050,136	24,113,401	0	(13,292)	0	0	0.924	0.816	MON	3,085	223,042	07/28/2005	09/25/2034
70069F BS 5	PPSI_04-WHQ1			3	1AM	14,452,875	57.635	14,408,650	25,000,000	14,463,572	0	10,697	0	0	0.954	8.090	MON	3,311	0	12/28/2011	09/25/2034
70069F EJ 2	PPSI_04-WHQ2			3	1FM	24,397,427	77.026	20,026,734	26,000,000	24,398,573	0	1,146	0	0	0.924	1.495	MON	3,335	165,733	12/28/2011	02/25/2035
70069F DK 0	PPSI_04-WWF1			3	1FM	7,357,898	95.048	7,172,026	7,545,665	7,384,722	0	26,824	0	0	0.974	33.608	MON	1,020	34,125	12/28/2011	12/25/2034
70069F LH 8	PPSI_05-WCW2			3	1FM	33,297,560	26.916	12,892,908	47,900,000	12,892,908	(5,016,331)	8,600	0	0	0.824	7.545	MON	5,479	215,078	12/28/2011	07/25/2035
70069F HV 2	PPSI_05-WHQ2			3	1FM	5,484,070	37.779	3,192,368	8,450,000	5,484,070	0	(0)	0	0	0.754	0.754	MON	884	25,547	12/28/2011	05/25/2035
70069F MS 3	PPSI_05-WHQ4			3	1FM	12,000,000	31.004	3,720,480	12,000,000	3,720,480	(1,333,884)	0	0	0	0.764	0.764	MON	1,273	85,207	08/22/2005	09/25/2035
759950 AS 7	RAMC_03-1			3	1FM	1,573,402	83.825	1,457,663	1,738,940	1,597,051	0	23,648	0	0	1.794	145.441	MON	433	12,920	12/28/2011	06/25/2033
759950 AT 5	RAMC_03-1				1FM	437,114	37.762	165,062	437,115	165,062	17,440	(0)	0	0	6.117	6.117	MON	2,228	26,486	03/07/2003	06/01/2033
759950 BD 9	RAMC_03-3			3	1FM	1,400,489	78.869	1,104,555	1,400,489	1,400,489	0	0	0	0	0.794	0.794	MON	154	10,278	09/19/2003	12/25/2033
75970J AU 0	RAMC_07-1			34	1FM	625,791	0.000	0	661,492	0	0	0	0	0	9.793	0.000	MON	0	0	03/22/2007	04/01/2037
76112B AF 7	RAMP_04-RS8				1FM	3,712,859	96.672	3,589,876	3,713,443	3,713,443	0	0	0	0	4.980	4.983	MON	15,411	180,427	08/16/2004	08/01/2034
76112B RL 6	RAMP_05-EFC1			3	1FM	2,748,627	97.366	2,676,238	2,748,627	2,748,627	0	0	0	0	0.714	0.714	MON	272	16,995	05/23/2005	05/25/2035
76112B VQ 0	RAMP_05-EFC2			3	1FM	7,608,000	53.095	4,039,475	7,608,000	7,608,000	0	0	0	0	0.764	0.764	MON	807	54,021	07/18/2005	07/25/2035
76112B C4 0	RAMP_05-EFC4			34	1FM	12,948,678	85.449	11,108,314	13,000,000	12,968,820	0	15,588	0	0	0.704	0.753	MON	1,270	83,277	09/19/2005	09/25/2035
76110W VV 5	RASC_03-KS11			3	4FM	3,679,370	65.366	2,597,879	3,974,335	3,719,615	0	53,642	0	0	1.179	3.492	MON	651	44,459	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	Foreign	Bond CHAR	NAIC Desig-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
74924P AH 5	RASC_04-KS1				.6FM	22,426	38.736	8,830	22,796	8,830	1,599	(350)	0	0	5.072	5.320	MON	96	1,145	09/01/2004	02/01/2034
76110W G3 4	RASC_04-KS10			3	.2FM	12,521,324	57.421	7,189,919	12,521,324	12,521,324	0	0	0	0	1.194	1.194	MON	2,076	124,935	10/19/2004	11/25/2034
76110W 5F 9	RASC_05-AHL2			3	.1FM	2,039,537	94.348	1,924,255	2,039,537	2,039,537	0	0	0	0	0.554	0.554	MON	157	9,851	10/07/2005	10/25/2035
76110W 3S 3	RASC_05-KS8			3	.1FM	7,087,751	60.986	7,074,388	11,600,000	7,090,768	0	3,017	0	0	0.744	4.921	MON	1,198	0	12/28/2011	08/25/2035
75406B AD 9	RASC_06-KS2			3	.1FM	1,000,000	60.410	604,103	1,000,000	1,000,000	0	0	0	0	0.584	0.584	MON	81	5,269	02/15/2006	03/25/2036
74924X AD 7	RASC_07-EMX1			34	.1FM	7,257,756	23.230	4,003,820	17,235,237	7,612,225	3,643,220	181,195	0	0	0.594	7.140	MON	1,421	56,351	12/28/2011	01/25/2037
785778 FK 2	SACO_05-4			34	.1FM	6,680,853	65.547	5,490,931	8,377,075	1,468,555	0	(1,341,368)	0	0	1.194	3.990	MON	1,389	94,289	06/24/2005	06/25/2035
785778 HE 4	SACO_05-6			34	.1FM	168,325	4.250	182,904	4,303,903	0	0	(12,821)	0	0	1.179	0.000	MON	705	47,147	08/10/2005	09/25/2035
785778 JY 8	SACO_05-WM2			34	.1FM	2,207,179	15.500	906,636	5,849,390	153,854	0	(564,540)	0	0	1.119	3.690	MON	909	61,097	09/09/2005	07/25/2035
785778 LV 1	SACO_05-WM3			34	.1FM	57,326	0.897	20,316	2,265,383	0	0	0	0	0	1.119	4.769	MON	352	22,767	10/25/2005	09/25/2035
86359A 2H 5	SAIL_03-BC10			3	.4FM	2,209,512	76.047	1,680,275	2,209,512	2,209,512	0	0	0	0	1.419	1.419	MON	435	29,457	09/23/2003	10/25/2033
86359A 2J 1	SAIL_03-BC10			3	.1FM	88,731	84.284	346,025	410,545	3,937	0	(84,547)	0	0	3.069	3.069	MON	175	12,045	09/23/2003	10/25/2033
86358E CL 8	SAIL_03-BC6			3	.1FM	6,524,435	73.992	5,606,842	7,577,609	6,501,252	0	1,170	0	0	1.419	3.508	MON	1,493	47,019	12/28/2011	07/25/2033
86358E RB 4	SAIL_05-2			3	.4FM	10,000,000	37.171	3,717,090	10,000,000	10,000,000	0	0	0	0	1.029	1.029	MON	1,429	93,790	02/16/2005	03/25/2035
86358E RV 0	SAIL_05-3			3	.1FM	11,000,000	78.069	8,587,612	11,000,000	11,000,000	0	0	0	0	0.674	0.674	MON	1,029	68,069	03/11/2005	04/25/2035
86358E SK 3	SAIL_05-4			3	.1FM	8,696,638	95.470	8,302,681	8,696,638	8,696,638	0	0	0	0	0.694	0.694	MON	838	55,065	03/15/2005	05/25/2035
86358H QT 9	SAMI_02-AR4			3	.1FM	1,521,254	22.879	730,052	3,190,926	1,540,444	0	(2,181)	110,706	0	1.110	70.301	MON	1,180	16,836	12/28/2011	02/19/2033
86359A PY 3	SASC_03-BC2			3	.1FM	7,435,314	88.191	7,114,466	8,067,148	7,562,935	0	23,264	0	0	1.794	4.054	MON	2,010	69,913	12/28/2011	02/25/2033
86359D TR 8	SASC_05-S6			34	.1FM	804,958	7.536	427,163	5,668,000	33,637	0	(43,230)	0	0	0.754	3.600	MON	593	45,284	10/25/2005	11/25/2035
86362Q AA 1	SASC_07-GEL1			34	.1FM	6,120,748	68.216	5,074,565	7,438,977	6,055,025	0	(55,782)	0	0	0.394	2.698	MON	407	12,060	12/28/2011	01/25/2037
863613 AJ 4	SASC_07-MN1A			34	.1FM	229,631	2.259	181,393	8,030,000	0	0	0	0	0	1.194	5.770	MON	1,331	92,026	03/09/2007	01/25/2037
863613 AK 1	SASC_07-MN1A			34	.1FM	348,777	2.637	200,615	7,608,015	0	0	0	0	0	1.394	5.970	MON	1,473	102,617	03/09/2007	01/25/2037
863572 UV 3	SASC_98-8			3	.1FM	171,784	51.652	89,443	173,164	173,164	0	0	0	0	1.394	1.394	MON	34	1,950	08/02/2000	08/25/2028
805564 PX 3	SAST_04-2			3	.1FM	16,548,552	95.254	15,468,228	16,238,996	16,312,475	0	(6,021)	0	0	5.230	5.107	MON	70,775	836,652	02/25/2005	08/01/2035
78391# AA 7	SBFT_99-2			4	.6AM	859,047	0.000	0	891,792	0	0	0	0	0	0.000	0.000	MON	0	22,082	06/06/2000	07/01/2028
81879M AB 5	SGMS_05-OPT1			3	.1FM	1,575,743	94.685	1,491,989	1,575,743	1,575,743	0	0	0	0	0.554	0.554	MON	121	7,518	10/14/2005	10/25/2035
81879M AD 1	SGMS_05-OPT1			3	.1FM	6,135,000	50.485	3,097,273	6,135,000	6,135,000	0	0	0	0	0.724	0.724	MON	617	41,074	10/14/2005	10/25/2035
81879M AE 9	SGMS_05-OPT1			3	.5FM	4,379,000	20.542	899,525	4,379,000	4,379,000	0	0	0	0	0.744	0.744	MON	452	30,205	10/14/2005	10/25/2035
84751P AP 4	SURF_03-BC2			3	.1FM	2,770,274	65.059	2,183,652	3,356,423	1,992,235	0	(49,195)	0	0	2.919	2.919	MON	1,361	48,584	12/28/2011	06/25/2034
84751X AC 6	SURF_06-AB3			34	.1FM	11,777,660	44.988	6,699,144	14,890,991	9,566,185	0	(592,832)	0	0	0.444	0.985	MON	917	56,810	08/01/2007	09/25/2037
83611M GU 6	SVHE_05-OPT3			3	.1FM	6,805,696	54.507	6,813,390	12,500,000	6,811,478	0	5,782	0	0	0.764	8.795	MON	1,326	0	12/28/2011	11/25/2035
83611M PH 5	SVHE_06-OPT3			34	.1FM	5,948,184	79.328	4,990,735	6,291,253	6,262,232	0	45,074	0	0	0.464	1.190	MON	405	25,322	08/16/2007	06/25/2036
83611Y AD 4	SVHE_06-OPT4			34	.2FM	4,528,294	54.089	2,739,534	5,064,825	4,763,193	0	10,899	74,058	0	0.444	1.238	MON	312	19,395	08/16/2007	06/25/2036
83613F AD 3	SVHE_07-OPT5			34	.1FM	13,676,967	34.741	8,623,659	24,823,000	13,947,876	0	272,415	201,246	0	1.594	64.431	MON	5,494	119,374	12/28/2011	10/25/2037
94985F AA 6	WFALT_07-PA2			4	.1FM	7,099,599	75.954	6,005,131	7,906,273	6,269,626	0	(160,882)	64,424	0	6.000	7.616	MON	39,531	469,760	07/20/2007	06/01/2037
949922 AA 6	WFALT_07-PA5				.2FM	78,236	77.299	75,125	97,187	82,686	0	1,169	0	0	6.250	11.239	MON	506	5,997	03/24/2008	11/01/2037
86359B MW 8	WFHET_04-1			3	.1FM	11,754,605	84.842	9,944,860	11,721,638	11,721,641	0	0	0	0	0.594	0.594	MON	966	62,668	10/10/2006	04/25/2034
94981P AE 0	WFHET_05-2			3	.1FM	5,504,118	66.325	3,797,778	5,726,000	5,708,078	0	6,231	0	0	0.704	0.801	MON	560	37,174	07/31/2007	08/25/2035
9497EA AE 1	WFHET_06-2			34	.1FM	4,650,000	15.274	763,690	5,000,000	59,739	0	(24,364)	0	0	0.564	1.322	MON	391	25,305	07/31/2007	07/25/2036
949837 AA 6	WFMBS_07-10			4	.1FM	3,534,380	89.264	3,347,388	3,749,982	3,521,651	0	(13,275)	33,751	0	6.000	6.933	MON	18,750	221,041	08/08/2007	07/01/2037
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,182,200,471	XXX	771,341,424	1,417,270,677	992,018,558	13,069,431	(5,091,317)	14,319,353	0	XXX	XXX	XXX	607,323	14,542,804	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
682439 AC 8	AACMT_05-C6A				.1FM	25,093,750	114.505	28,626,175	25,000,000	25,078,597	0	(3,440)	0	0	5.690	5.658	MON	79,022	1,422,400	01/17/2007	10/11/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
682439 AE 4	AACMT_05-C6A				.1FM	21,979,401	111.763	24,448,222	21,875,000	21,964,675	0	(2,772)	0	0	5.690	5.653	MON..	69,144	1,244,600	10/24/2005	10/11/2037
00430C AE 3	ACASR_07-1A			34	.6AM	859,170	0.000	0	15,000,000	0	0	0	0	0	2.084	0.000	FMAN.	0	0	07/05/2007	11/23/2052
03215Y BA 7	ACMF_97-C1 IS			34	....6Z	1,939,797	0.005	36	0	0	0	0	0	0	1.804	0.000	MON..	1,161	15,025	04/30/2003	06/01/2029
00503N AA 9	ACT_05-RR			34	.6AM	1,750,036	0.000	0	20,137,230	0	0	0	0	0	0.554	0.010	MON..	0	98,880	10/28/2005	09/22/2041
00503N AB 7	ACT_05-RR			34	.6AM	2,406,978	0.000	0	2,793,174	0	0	0	0	0	5.258	0.010	MON..	0	44,601	10/28/2005	09/01/2041
03702W AA 2	AHR_04-1A			3	.1AM	13,209,343	82.000	10,829,895	13,207,190	13,207,190	0	(1)	0	0	0.652	0.652	MON..	2,152	77,279	11/29/2004	03/23/2019
03702W AB 0	AHR_04-1A			3	.4AM	10,012,093	33.000	3,300,000	10,000,000	10,000,381	0	(209)	0	0	0.842	0.840	MON..	2,105	79,150	10/06/2004	03/23/2039
03702Y AA 8	AHR_04-HY1				.1AM	12,991,132	10.000	2,379,100	23,791,000	12,995,285	0	4,254	0	0	4.712	49.121	MON..	93,419	555,592	12/28/2011	06/01/2041
00174X AA 5	AMPCM_06-1A			3	.1AM	43,800,000	71.500	35,750,000	50,000,000	43,802,802	0	2,802	0	0	1.296	2.269	MJSD.	30,606	319,730	12/28/2011	09/15/2047
00175B AA 2	AMPCM_06-2A			3	.1AM	30,000,000	73.500	22,050,000	30,000,000	30,000,000	0	0	0	0	0.846	0.846	MJSD.	11,989	182,855	09/29/2006	09/15/2047
036510 AA 3	ANSON_06-1A			34	.1AM	15,895,982	19.985	3,176,753	15,895,982	3,177,115	0	(664,299)	0	0	0.594	0.036	MON..	1,048	84,700	10/25/2006	07/28/2046
039279 AA 2	ARCAP_04-1A				.3AM	13,120,611	49.000	6,428,962	13,120,331	13,120,359	0	(8)	0	0	4.730	4.730	MON..	51,716	614,065	04/14/2004	04/01/2024
03927R AA 2	ARCAP_06-RR7			34	.6AM	8,986,591	8.750	2,695,000	30,800,000	2,695,000	(6,187,307)	(277,254)	21,270,078	0	5.616	5.975	MON..	144,144	1,563,320	04/24/2006	09/01/2045
03927R AB 0	ARCAP_06-RR7			34	.6AM	3,058,894	11.500	1,058,000	9,200,000	1,058,000	(1,783,778)	(119,547)	6,232,950	0	6.008	5.820	MON..	46,061	499,560	04/24/2006	09/01/2045
03878C AD 8	ARMSS_06-1A		R	34	.1AM	2,073,851	35.000	4,200,000	12,000,000	1,993,776	0	(48,500)	0	0	0.810	4.841	JAJO..	18,096	47,514	12/28/2011	01/26/2042
03878C AE 6	ARMSS_06-1A		R	34	.1AM	1,562,156	25.000	3,550,000	14,200,000	1,393,199	0	(83,897)	0	0	1.020	6.349	JAJO..	26,964	82,035	12/28/2011	01/26/2042
05947U AF 5	BACM_00-1 IS			34	..1FE	6,183,739	0.682	131,729	0	0	0	0	0	0	1.298	0.000	MON..	20,904	290,609	04/30/2003	11/01/2031
05947U ES 3	BACM_02-PB2				.1FM	1,143,485	99.930	1,136,954	1,137,750	1,137,848	0	(455)	0	0	6.186	6.117	MON..	5,865	42,132	05/09/2002	06/01/2035
05947U LS 5	BACM_03-1 IS			34	..1FE	6,439,883	0.773	1,138,290	0	1,064,677	0	(1,953,981)	0	0	1.296	0.000	MON..	158,928	2,148,936	04/30/2003	09/01/2036
05947U MC 9	BACM_03-2			3	.1FM	4,365,669	99.718	4,373,551	4,385,932	4,365,730	0	61	0	0	5.351	5.543	MON..	19,558	0	12/28/2011	03/01/2041
05947U PR 3	BACM_04-1				.1FM	182,245	100.851	189,541	187,942	187,316	0	593	0	0	4.429	5.177	MON..	694	8,070	02/26/2007	11/01/2039
05947U SV 1	BACM_04-3 IS			34	..1FE	13,933,043	0.329	2,259,095	0	2,136,231	0	(834,806)	0	0	0.144	0.000	MON..	82,301	1,243,343	07/09/2004	06/01/2039
05947U VM 7	BACM_04-4				.1FM	491,440	100.963	493,244	488,539	489,446	0	(1,021)	0	0	4.576	4.338	MON..	1,863	20,427	02/04/2010	07/01/2042
05947U VN 5	BACM_04-4			3	.1FM	2,513,867	106.475	2,661,883	2,500,000	2,507,797	0	(3,200)	0	0	4.877	4.726	MON..	10,160	121,925	01/26/2010	07/01/2042
05947U WF 1	BACM_04-4 IS			34	..1FE	5,100,000	1.902	3,015,342	0	2,729,935	0	(622,093)	0	0	0.866	0.000	MON..	114,379	928,524	09/30/2004	07/01/2042
05947U XW 3	BACM_04-5			3	.1FM	5,025,242	95.469	4,773,470	5,000,000	5,008,552	0	(2,700)	0	0	5.158	5.092	MON..	21,492	257,900	11/08/2004	11/01/2041
05947U ZH 4	BACM_04-6 IS			34	..1FE	3,594,946	1.148	1,747,309	0	1,481,523	0	374,414	0	0	0.375	0.000	MON..	47,637	710,058	12/16/2004	12/01/2042
05947U D2 1	BACM_05-1			3	.1FM	2,074,090	104.202	2,194,937	2,106,427	2,097,774	0	2,780	0	0	5.045	5.392	MON..	8,855	104,838	03/22/2006	11/01/2042
05947U D6 2	BACM_05-1			3	.2FM	4,988,550	80.102	4,005,080	5,000,000	4,995,707	0	1,218	0	0	5.185	5.213	MON..	21,603	262,656	03/31/2005	11/01/2042
05947U D7 0	BACM_05-1			3	.3FM	5,297,244	77.534	4,123,274	5,318,000	5,310,011	0	2,169	0	0	5.185	5.236	MON..	22,977	279,361	03/31/2005	11/01/2042
05947U M5 4	BACM_05-2 IS			34	..1FE	2,172,729	0.166	117,372	0	118,015	0	(279,804)	0	0	0.326	0.000	MON..	19,243	294,474	06/15/2005	07/01/2043
05947U S2 5	BACM_05-3			3	.1FM	6,254,219	91.432	5,943,093	6,500,000	6,388,074	0	28,785	0	0	4.767	5.313	MON..	25,821	309,855	10/04/2006	07/01/2043
05947U S8 2	BACM_05-3 IS			34	..1FE	8,019,083	1.088	5,454,509	0	4,585,266	0	(889,301)	0	0	0.222	0.000	MON..	92,756	1,472,413	06/29/2005	07/01/2043
05947U Y3 6	BACM_05-4 IS			34	..1FE	1,060,960	0.559	604,434	0	636,568	0	(77,556)	0	0	0.101	0.000	MON..	9,135	115,282	09/15/2005	07/01/2045
05947U 4L 9	BACM_05-6			3	.1FM	3,444,672	77.604	2,716,123	3,500,000	3,474,154	0	5,545	0	0	5.193	5.395	MON..	15,147	184,333	12/16/2005	09/01/2047
05947U 7N 2	BACM_06-1			3	.1FM	7,474,838	87.616	6,516,433	7,437,500	7,455,256	0	(3,829)	0	0	5.460	5.394	MON..	33,841	406,087	02/28/2006	09/01/2045
059500 BK 3	BACM_06-3 IS			34	..1FE	596,626	0.447	240,783	0	304,617	0	(59,303)	0	0	0.077	0.000	MON..	3,480	87,619	07/25/2006	07/01/2044
05950W AH 1	BACM_06-4				.1FM	5,946,870	102.668	5,954,732	5,800,000	5,899,316	0	(10,165)	0	0	5.675	5.360	MON..	27,429	209,949	12/28/2011	07/01/2046
05950W AJ 7	BACM_06-4			3	.1FM	12,921,076	77.033	11,055,776	14,352,000	12,882,062	0	(7,825)	0	0	5.695	7.091	MON..	68,112	447,116	12/28/2011	07/01/2046
05950X AH 9	BACM_06-5				.1FM	30,151,405	94.138	28,241,340	30,000,000	30,082,975	0	(13,459)	0	0	5.448	5.383	MON..	136,200	1,634,400	09/28/2006	09/01/2047
05950X AJ 5	BACM_06-5				.1FM	3,460,623	57.788	3,640,663	6,300,000	3,598,937	0	115,291	2,772,193	0	5.477	19.449	MON..	28,754	336,835	01/31/2007	09/01/2047
05950V AB 6	BACM_06-6				.1FM	3,777,967	99.900	3,755,258	3,759,017	3,759,017	0	(2,689)	0	0	5.309	5.199	MON..	16,631	194,076	11/20/2006	10/01/2045
05950V AC 4	BACM_06-6				.1FM	5,829,162	105.480	6,117,817	5,800,000	5,808,932	0	(3,918)	0	0	5.369	5.283	MON..	25,950	311,402	11/20/2006	10/01/2045
05950V AM 2	BACM_06-6 IS			34	..1FE	11,985,175	0.888	9,114,767	0	9,234,045	0	(1,498,343)	0	0	0.171	0.000	MON..	146,506	2,084,341	04/09/2007	10/01/2045

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
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
059512 AE 3	BACM_07-3			3	1FM	18,460,273	107.230	18,229,032	17,000,000	18,374,676	0	(85,598)	0	0	5.622	3.864	MON	79,641	323,665	08/17/2011	06/01/2049
05947U DW 5	BAFU_01-3 IS			34	1FE	4,559,639	0.617	57,142	0	80,828	0	(436,548)	66,258	0	0.982	0.000	MON	7,583	548,478	05/01/2003	04/01/2037
05947N FF 6	BALL_04-BBA4			34	1FM	2,112,164	99.047	2,104,902	2,125,159	2,132,115	0	270	0	0	1.678	1.630	MON	4,608	32,210	12/21/2005	06/15/2018
06424H BS 5	BALL_05-MIB1			3	1FM	4,809,500	92.380	4,619,000	5,000,000	4,809,954	0	454	0	0	0.748	1.694	MON	1,767	17,734	12/28/2011	03/15/2022
06424H BT 3	BALL_05-MIB1			3	1FM	6,680,800	90.880	6,361,600	7,000,000	6,681,557	0	757	0	0	0.808	1.957	MON	2,672	26,957	12/28/2011	03/15/2022
06424H BU 0	BALL_05-MIB1			3	1FM	11,660,733	89.380	11,006,825	12,314,640	11,662,272	0	1,539	0	0	1.058	2.423	MON	6,154	63,030	12/28/2011	03/15/2022
05950Q AY 7	BALL_06-BIX1			3	1FM	5,462,053	95.500	5,236,101	5,482,828	5,482,828	0	4,499	0	0	0.518	0.518	MON	1,342	26,107	07/31/2007	10/15/2019
05950Q BC 4	BALL_06-BIX1			3	1FM	4,200,000	93.500	3,927,000	4,200,000	4,200,000	0	0	0	0	0.608	0.608	MON	1,206	23,831	10/18/2006	10/15/2019
05950Q BE 0	BALL_06-BIX1			3	1FM	4,000,000	91.500	3,660,000	4,000,000	4,000,000	0	0	0	0	0.648	0.648	MON	1,225	24,319	10/18/2006	10/15/2019
05950Q BN 0	BALL_06-BIX1			3	1FM	768,142	95.842	736,201	768,142	768,142	0	0	0	0	0.778	0.778	MON	282	5,576	10/18/2006	10/15/2019
05954R AQ 8	BALL_07-BMB1			34	1FM	21,601,602	74.065	16,156,605	21,814,000	21,704,666	0	14,716	0	0	1.628	1.656	MON	16,773	349,369	10/19/2007	08/15/2029
07383F MP 0	BSCMS_02-PBW1			3	1FM	2,512,787	100.165	2,504,120	2,500,000	2,501,001	0	(1,541)	0	0	4.870	4.805	MON	10,146	121,750	09/24/2002	11/01/2035
07383F MQ 8	BSCMS_02-PBW1			3	1FM	2,512,288	99.827	2,495,683	2,500,000	2,501,262	0	(1,243)	0	0	4.970	4.908	MON	10,354	124,250	09/24/2002	11/01/2035
07383F MR 6	BSCMS_02-PBW1 IS			34	1FE	664,632	0.672	70,721	0	125,825	0	(225,861)	4,620	0	1.961	0.000	MON	17,193	249,628	04/30/2003	11/01/2035
07383F PW 2	BSCMS_02-TOP8				1FM	8,777,450	101.426	8,856,422	8,731,905	8,734,374	0	(5,490)	0	0	4.830	4.762	MON	35,146	420,958	09/27/2002	08/01/2038
07383F QX 9	BSCMS_03-T10			3	1FM	1,950,610	97.599	1,951,988	2,000,000	1,950,933	0	323	0	0	5.000	7.125	MON	8,333	0	12/28/2011	03/01/2040
07383F YG 7	BSCMS_04-PWR3				1FM	599,672	101.805	640,966	629,603	624,870	0	(551)	0	0	4.487	5.573	MON	2,354	26,019	03/15/2006	02/01/2041
07383F E9 5	BSCMS_04-PWR4			3	1FM	1,248,214	103.709	1,287,444	1,241,402	1,242,447	0	(622)	0	0	5.286	5.203	MON	5,468	62,326	06/24/2004	06/01/2041
07383F Q7 6	BSCMS_04-PWR5			3	1FM	7,049,497	100.899	7,062,923	7,000,000	7,049,472	0	(25)	0	0	5.055	4.976	MON	29,488	0	12/28/2011	07/01/2042
07383F Q8 4	BSCMS_04-PWR5			3	1FM	1,953,208	97.858	1,957,158	2,000,000	1,953,232	0	24	0	0	5.087	5.356	MON	8,478	0	12/28/2011	07/01/2042
07383F Q9 2	BSCMS_04-PWR5			3	1FM	3,860,856	96.725	3,868,996	4,000,000	3,860,926	0	70	0	0	5.143	5.548	MON	17,143	0	12/28/2011	07/01/2042
07383F Q6 8	BSCMS_04-PWR5 IS			34	1FE	1,647,640	0.694	107,133	0	99,268	0	(143,360)	0	0	0.857	0.000	MON	11,022	150,695	10/06/2004	07/01/2042
07383F R2 6	BSCMS_04-PWR5 IS			34	1FE	3,661,177	1.741	2,179,762	0	1,865,636	0	(298,912)	0	0	0.303	0.000	MON	31,589	571,939	10/06/2004	07/01/2042
07383F X4 5	BSCMS_04-PWR6				1FM	4,209,835	101.080	4,460,155	4,412,500	4,373,075	0	32,616	0	0	4.705	5.529	MON	17,301	207,608	08/09/2006	11/01/2041
07383F X6 0	BSCMS_04-PWR6 IS			34	1FE	1,891,107	0.677	162,571	0	163,632	0	(169,786)	0	0	0.617	0.000	MON	12,338	181,201	04/28/2009	11/01/2041
07387B EL 3	BSCMS_05-PW10 IS			34	1FE	2,690,737	0.214	1,149,772	0	1,258,979	0	(222,861)	0	0	0.050	0.000	MON	22,547	366,151	04/27/2007	12/01/2040
07383F 3Z 9	BSCMS_05-PWR7			3	1FM	5,150,586	108.358	5,417,920	5,000,000	5,053,752	0	(16,648)	0	0	5.116	4.714	MON	21,317	255,800	05/26/2005	02/01/2041
07383F 4A 3	BSCMS_05-PWR7 IS			34	1FE	11,311	0.295	2,973	0	2,910	0	(2,545)	0	0	0.183	0.000	MON	153	2,813	04/28/2009	02/01/2041
07383F 4F 2	BSCMS_05-PWR7 IS			34	1FE	9,294,648	0.571	4,963,862	0	4,137,084	0	(742,496)	0	0	0.137	0.000	MON	99,083	1,506,199	03/10/2005	02/01/2041
07383F 7Y 8	BSCMS_05-PWR8				1FM	3,016,460	92.716	2,781,477	3,000,000	3,006,740	0	(1,518)	0	0	4.750	4.682	MON	11,875	142,500	06/08/2005	06/01/2041
07383F 6S 2	BSCMS_05-PWR8 IS			34	1FE	1,246,838	1.482	894,307	0	902,838	0	(100,720)	0	0	0.242	0.000	MON	12,185	152,065	07/01/2006	06/01/2041
07387B AR 4	BSCMS_05-PWR9 IS			34	1FE	2,439,829	0.841	1,730,148	0	1,279,706	0	(284,501)	0	0	0.191	0.000	MON	32,748	498,154	09/14/2005	09/01/2042
07383F 5R 5	BSCMS_05-T18 IS			34	1FE	6,000,000	1.193	1,669,506	0	1,656,487	0	(564,859)	0	0	0.376	0.000	MON	43,814	697,055	04/21/2005	02/01/2042
07387K AN 3	BSCMS_06-BBA7			3	1FM	2,143,710	95.612	2,049,640	2,143,710	2,143,710	0	0	0	0	0.928	0.928	MON	940	17,196	06/05/2006	03/15/2019
07387J AL 0	BSCMS_06-PW12			3	5FM	2,101,699	54.966	1,154,292	2,100,000	2,101,100	0	200	401	0	5.759	5.746	MON	10,078	122,559	06/08/2006	09/01/2038
07387J BN 5	BSCMS_06-PW12			3	4FM	3,408,430	61.537	2,092,248	3,400,000	3,404,400	0	(821)	0	0	5.759	5.726	MON	16,316	198,429	06/08/2006	09/01/2038
07388L AK 6	BSCMS_06-PW13 IS			34	1	2,100,000	0.769	442,508	0	462,839	0	(281,364)	0	0	0.437	0.000	MON	20,944	315,810	09/13/2006	09/01/2041
07388P AG 6	BSCMS_06-PW14				1FM	9,536,924	98.382	9,592,235	9,750,000	9,627,084	0	20,967	0	0	5.243	5.539	MON	42,599	511,193	05/31/2007	12/01/2038
07388T AR 4	BSCMS_07-BBA8			3	1FM	14,588,010	77.927	11,368,042	14,588,010	14,588,010	0	0	0	0	0.978	0.978	MON	6,739	137,500	03/30/2007	03/15/2022
07388T AY 9	BSCMS_07-BBA8			3	1FM	15,000,000	94.122	14,118,300	15,000,000	15,000,000	0	0	0	0	0.778	0.778	MON	5,513	110,967	03/30/2007	03/15/2022
07388T AZ 6	BSCMS_07-BBA8			3	1FM	5,865,405	91.122	5,344,305	5,865,000	5,865,000	0	0	0	0	0.928	0.928	MON	2,571	52,308	04/11/2007	03/15/2022
07388T BA 0	BSCMS_07-BBA8			3	1FM	6,035,809	89.122	5,378,513	6,035,000	6,035,000	0	0	0	0	1.178	1.178	MON	3,358	69,121	04/11/2007	03/15/2022
07388R BQ 9	BSCMS_07-PW15 IS			34	1FE	827,828	0.779	221,107	0	239,754	0	(112,537)	0	0	0.365	0.000	MON	8,636	131,347	06/27/2007	02/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
07388Y AG 7	BSCMS_07-PW16			3	1FM	13,048,762	95.780	12,797,469	13,361,386	13,165,026	0	29,348	0	0	5.714	6.029	MON	63,628	774,275	08/21/2007	06/01/2040
07401D BC 4	BSCMS_07-PW18				1FM	4,999,805	110.585	5,861,010	5,300,000	5,061,904	0	34,219	0	0	5.700	6.672	MON	25,175	302,100	02/17/2010	06/11/2050
073945 AJ 6	BSCMS_07-T28			3	2FM	1,879,908	80.493	1,529,373	1,900,000	1,886,792	0	1,804	0	0	5.976	6.116	MON	9,462	115,168	10/11/2007	09/01/2042
07383F AS 7	BSCMS_99-C1			3	1FM	5,539,232	105.874	5,293,680	5,000,000	5,102,004	0	(57,806)	0	0	6.530	4.988	MON	27,208	326,500	03/21/2003	02/01/2031
11777L AB 7	BSDB_05-AFR1				1FM	3,014,733	101.944	3,058,317	3,000,000	3,009,125	0	(992)	0	0	5.008	4.959	MON	6,677	150,240	05/23/2005	09/15/2027
11777L AD 3	BSDB_05-AFR1				1FM	2,009,929	87.521	1,750,426	2,000,000	2,006,286	0	(587)	0	0	5.038	4.990	MON	4,478	100,760	05/23/2005	09/15/2027
136055 AA 8	CANADIAN IMPERIAL BANK OF COMMERCE		A	2	1FE	23,046,597	119.385	27,022,682	22,635,000	22,904,945	0	(20,550)	0	0	7.262	7.086	AO	369,845	1,643,754	08/14/2003	04/10/2032
14068X AB 3	CAPMK_06-7A			34	1AM	24,159,423	22.000	6,600,000	30,000,000	24,088,790	0	(29,156)	0	0	0.568	0.529	MON	8,051	158,129	07/18/2006	08/15/2036
14068X AG 2	CAPMK_06-7A			34	6AM	14,969,672	0.000	0	15,602,855	0	514,896	(199,038)	524,710	0	1.378	0.000	MON	10,155	208,851	07/18/2006	08/15/2036
199650 BL 5	CCIC_06-WEM		C		1AM	0	93.770	0	0	0	0	0	0	0	5.346	0.000	MON	0	(8,910)	11/21/2006	01/11/2022
161505 EZ 1	CCMSC_00-2 IS			34	1FE	3,977,477	0.378	19,817	0	0	0	(49,175)	0	0	1.158	0.000	MON	5,064	80,768	04/30/2003	07/01/2032
161505 CA 8	CCMSC_98-1 IS			34	1FE	5,033,147	2.728	466,376	0	43,423	0	(124,066)	0	0	1.152	0.000	MON	16,414	201,659	04/30/2003	05/01/2030
14986D AF 7	CD_06-CD3			3	1FM	20,553,906	109.550	21,910,100	20,000,000	20,293,194	0	(57,423)	0	0	5.617	5.245	MON	93,617	1,123,400	12/08/2006	10/01/2048
12513Y AF 7	CD_07-CD4				1FM	1,786,958	106.065	2,110,699	1,990,000	1,833,430	0	25,366	0	0	5.322	7.228	MON	8,826	105,908	02/11/2010	12/01/2049
12513Y BD 1	CD_07-CD4 IS			34	1FE	5,601,208	0.945	5,242,492	0	4,679,737	0	(597,069)	0	0	0.169	0.000	MON	77,940	878,962	03/20/2007	12/01/2049
12514A AE 1	CD_07-CD5			3	1FM	6,861,491	110.834	7,919,104	7,145,000	6,921,537	0	33,097	0	0	5.886	6.605	MON	35,046	420,555	03/09/2010	11/01/2044
12527E AD 0	CFCRE_11-C1			3	1FM	4,984,133	109.833	5,326,920	4,850,000	4,979,775	0	(4,357)	0	0	4.961	4.592	MON	20,052	80,208	08/12/2011	04/01/2044
173067 AD 1	CGCMT_04-C1			3	1FM	2,976,510	107.000	3,209,991	3,000,000	2,993,800	0	2,687	0	0	5.364	5.471	MON	13,409	163,203	06/08/2004	04/01/2040
173067 EC 9	CGCMT_04-C2				1FM	380,770	99.946	397,183	397,396	397,396	0	1,643	0	0	4.380	5.250	MON	1,451	14,467	02/02/2006	10/01/2041
173067 EK 1	CGCMT_04-C2			3	1FM	3,193,750	91.475	3,201,636	3,500,000	3,193,907	0	157	0	0	4.924	5.988	MON	14,362	0	12/28/2011	10/01/2041
173067 HB 8	CGCMT_05-C3			3	2FM	5,024,755	93.619	4,680,950	5,000,000	5,009,773	0	(2,590)	0	0	4.960	4.898	MON	20,667	248,000	06/15/2005	05/01/2043
17309D AB 9	CGCMT_06-C4			3	1FM	49,766	105.208	52,604	50,000	49,962	0	47	0	0	5.728	5.800	MON	239	2,905	06/20/2006	03/01/2049
17309D AD 5	CGCMT_06-C4			3	1FM	7,067,250	111.899	7,721,052	6,900,000	6,984,886	0	(18,278)	0	0	5.728	5.384	MON	32,936	400,852	10/12/2007	03/01/2049
17309D AH 6	CGCMT_06-C4			3	1FM	6,095,590	60.956	6,095,590	10,000,000	6,097,010	0	1,420	0	0	5.728	12.217	MON	47,733	0	12/28/2011	03/01/2049
17310M AE 0	CGCMT_06-C5				1FM	2,541,211	111.073	2,776,833	2,500,000	2,530,801	0	(5,945)	0	0	5.431	5.124	MON	11,315	135,775	03/10/2010	10/01/2049
17309X AJ 8	CGCMT_06-FL2			3	1FM	2,959,602	98.532	2,916,144	2,959,602	2,959,602	0	0	0	0	0.593	0.593	MON	828	14,842	10/19/2006	08/15/2021
17309X AK 5	CGCMT_06-FL2			3	1FM	5,000,000	96.939	4,846,925	5,000,000	5,000,000	0	0	0	0	0.613	0.613	MON	1,446	28,379	10/19/2006	08/15/2021
17309X AL 3	CGCMT_06-FL2			3	1FM	3,000,000	92.325	2,769,741	3,000,000	3,000,000	0	0	0	0	0.653	0.653	MON	924	18,244	10/19/2006	08/15/2021
17309X AM 1	CGCMT_06-FL2			3	1FM	6,000,000	80.000	4,800,000	6,000,000	6,000,000	0	0	0	0	0.863	0.863	MON	2,444	49,264	10/19/2006	08/15/2021
17311Q BH 2	CGCMT_07-C6			3	1FM	5,861,797	109.988	6,049,340	5,500,000	5,800,596	0	(51,763)	0	0	5.697	4.526	MON	26,111	317,687	10/22/2010	12/01/2049
17311Q BK 5	CGCMT_07-C6			3	1FM	806,004	110.250	942,640	855,000	816,648	0	5,836	0	0	5.697	6.713	MON	4,059	49,386	02/11/2010	12/01/2049
17311Q BN 9	CGCMT_07-C6			3	4FM	3,713,567	63.387	2,408,691	3,800,000	3,745,926	0	8,108	0	0	5.697	6.003	MON	18,041	219,493	07/25/2007	12/01/2049
17313K AF 8	CGCMT_08-C7			3	1FM	2,386,719	111.069	2,776,728	2,500,000	2,410,912	0	12,992	0	0	6.072	6.866	MON	12,650	152,480	01/26/2010	12/01/2049
18060P AF 0	CLARI_07-1			3	1AM	35,885,150	51.150	22,506,000	44,000,000	35,890,415	0	5,265	0	0	0.665	3.768	MON	9,751	188,553	12/28/2011	12/31/2049
18060P AG 8	CLARI_07-1			3	1AM	8,589,060	39.740	4,371,400	11,000,000	8,590,559	0	1,499	0	0	0.885	5.925	MON	3,244	63,927	12/28/2011	12/31/2049
18060P AH 6	CLARI_07-1			3	1AM	5,742,110	33.300	2,497,500	7,500,000	5,743,147	0	1,037	0	0	1.835	9.143	MON	4,587	93,826	12/28/2011	12/31/2049
18060P AJ 2	CLARI_SV07-3			3	1AM	13,593,500	53.200	8,778,000	16,500,000	13,595,398	0	1,898	0	0	0.685	3.534	MON	3,767	73,413	12/28/2011	12/31/2049
18060P AK 9	CLARI_SV07-3			3	2AM	10,000,000	48.040	4,804,000	10,000,000	10,000,000	0	0	0	0	0.935	0.935	MON	3,116	89,184	05/22/2007	12/31/2049
201730 AD 0	CMAT_99-C1			3	1FM	11,122,529	103.441	10,000,475	9,667,815	9,818,283	0	(155,045)	0	0	6.975	4.554	MON	37,463	678,277	02/05/2004	01/11/2032
12568V AA 8	CMSPK_06-IA			34	1AM	210,186	21.000	1,050,000	5,000,000	126,734	0	(40,878)	0	0	0.894	0.836	MON	869	42,094	07/24/2006	11/25/2042
12568V AB 6	CMSPK_06-IA			34	1AM	883,093	16.000	2,293,333	14,333,333	537,514	0	(171,078)	0	0	1.294	1.236	MON	3,605	178,799	07/24/2006	11/25/2042
12568V AC 4	CMSPK_06-IA			34	1AM	805,494	11.000	1,287,000	11,700,000	491,280	0	(155,815)	0	0	1.444	1.386	MON	3,284	163,744	07/24/2006	11/25/2042
20046P AH 1	COMM_00-C1			3	1FM	3,581,555	99.376	3,325,212	3,346,105	3,346,105	0	12,615	0	0	7.843	56.478	MON	21,870	107,310	12/28/2011	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
20047N AK 8	COMM_04-LB4A IS			34	1FE	4,849,114	1.852	2,851,455	0	3,003,252	0	(459,551)	0	0	0.756	0.000	MON	97,049	574,866	10/27/2004	10/01/2037
126171 AB 3	COMM_05-C6				1FM	390,466	100.353	389,903	388,532	388,532	0	0	0	0	4.999	4.893	MON	1,619	19,398	08/05/2005	06/01/2044
126171 AM 9	COMM_05-C6			3	4FM	4,966,594	66.090	3,266,168	4,942,000	4,952,544	0	(2,500)	0	0	5.262	5.199	MON	21,669	263,716	08/05/2005	06/01/2044
126171 AN 7	COMM_05-C6			34	1FM	815,579	7.883	394,161	5,000,000	394,097	0	(241,768)	0	0	5.301	5.248	MON	22,086	268,761	08/05/2005	06/01/2044
126171 AP 2	COMM_05-C6 IS			34	1FE	2,259,045	0.553	1,461,498	0	1,482,599	0	(118,971)	0	0	0.064	0.000	MON	14,063	206,512	08/05/2005	06/01/2044
126164 AW 2	COMM_05-FL11			3	1FM	3,200,918	92.567	3,078,353	3,325,544	3,201,415	0	497	0	0	0.618	2.147	MON	971	9,608	12/28/2011	11/15/2017
126164 BA 9	COMM_05-FL11			3	1FM	1,163,941	90.817	1,057,055	1,163,941	1,163,941	0	0	0	0	0.728	0.728	MON	400	8,024	11/18/2005	11/15/2017
126164 BC 5	COMM_05-FL11			3	1FM	7,645,492	90.067	7,104,949	7,888,524	7,756,093	0	526	0	0	0.778	1.483	MON	2,899	48,534	12/28/2011	11/15/2017
126164 BE 1	COMM_05-FL11			3	1FM	6,293,756	89.317	5,940,546	6,651,089	6,295,163	0	1,407	0	0	0.958	3.224	MON	3,010	30,680	12/28/2011	11/15/2017
20047P AE 7	COMM_05-LP5			3	1FM	7,558,369	109.043	8,450,833	7,750,000	7,632,206	0	33,001	0	0	4.982	5.506	MON	32,175	386,105	09/11/2009	05/01/2043
20047Q AE 5	COMM_06-C7			3	1FM	3,151,768	110.425	3,341,454	3,026,000	3,117,050	0	(19,664)	0	0	5.751	4.919	MON	14,501	176,592	03/10/2010	06/01/2046
20047Q AG 0	COMM_06-C7			3	1FM	8,647,362	100.634	8,579,083	8,525,000	8,592,804	0	(11,515)	0	0	5.776	5.590	MON	41,030	261,685	12/28/2011	06/01/2046
20047E AH 5	COMM_06-C8				1FM	50,950,965	97.521	49,442,944	50,700,000	50,840,485	0	(24,382)	0	0	5.347	5.283	MON	225,911	2,710,929	12/13/2006	12/01/2046
20047M AF 1	COMM_06-CN2A			3	1FM	6,000,000	96.882	5,812,926	6,000,000	6,000,000	0	0	0	0	0.531	0.531	MON	2,391	29,869	02/09/2006	02/05/2019
20047M AK 0	COMM_06-CN2A			3	1FM	3,000,000	95.725	2,871,765	3,000,000	3,000,000	0	0	0	0	0.611	0.611	MON	1,376	17,361	02/09/2006	02/05/2019
20046G BG 2	COMM_06-FL12			34	1FM	3,350,037	78.194	2,701,346	3,454,654	3,453,718	0	37,337	0	0	0.618	1.085	MON	1,009	19,687	09/05/2007	12/15/2020
20046G BJ 6	COMM_06-FL12			3	1FM	8,843,915	76.194	6,738,568	8,843,915	8,843,915	0	0	0	0	0.658	0.658	MON	2,749	53,937	10/18/2006	12/15/2020
20046G BN 7	COMM_06-FL12			3	1FM	1,587,069	95.510	1,515,810	1,587,069	1,587,069	0	0	0	0	0.778	0.778	MON	583	11,529	10/18/2006	12/15/2020
20046G BQ 0	COMM_06-FL12			3	1FM	1,587,069	94.480	1,499,463	1,587,069	1,587,069	0	0	0	0	0.828	0.828	MON	621	12,318	10/18/2006	12/15/2020
20046G BS 6	COMM_06-FL12			3	1FM	1,133,209	94.060	1,065,896	1,133,209	979,827	0	(153,382)	0	0	0.928	49.548	MON	497	10,030	10/18/2006	12/15/2020
20046G BU 1	COMM_06-FL12			3	1FM	18,636,913	70.000	13,042,704	18,632,434	18,632,751	0	(700)	0	0	0.858	0.856	MON	7,552	152,483	06/28/2007	12/15/2020
20046G BW 7	COMM_06-FL12			3	1FM	16,126,741	64.000	10,319,502	16,124,222	16,124,404	0	(403)	0	0	0.898	0.897	MON	6,840	138,474	06/28/2007	12/15/2020
20046G BY 3	COMM_06-FL12			3	2FM	39,411,523	61.000	24,041,029	39,411,523	39,411,991	0	468	0	0	0.938	0.937	MON	17,463	354,392	10/18/2006	12/15/2020
20046G CA 4	COMM_06-FL12			3	1FM	5,971,353	98.590	5,887,157	5,971,353	5,971,353	0	0	0	0	0.828	0.828	MON	2,336	46,697	10/18/2006	12/15/2020
20046G CC 0	COMM_06-FL12			3	1FM	7,200,749	97.690	7,034,412	7,200,749	7,200,749	0	0	0	0	0.928	0.928	MON	3,157	63,534	10/18/2006	12/15/2020
20046G CE 6	COMM_06-FL12			3	1FM	4,829,771	96.480	4,659,763	4,829,771	4,829,771	0	0	0	0	0.978	0.978	MON	2,231	43,125	10/18/2006	12/15/2020
20047R AE 3	COMM_07-C9			3	1FM	4,296,445	111.623	5,023,013	4,500,000	4,340,493	0	24,064	0	0	5.814	6.613	MON	21,801	265,278	02/10/2010	12/01/2049
20047R AQ 6	COMM_07-C9			3	1FM	90,692,518	78.511	75,174,187	95,750,000	90,695,593	0	3,075	0	0	0.916	1.470	MON	51,179	641,734	12/28/2011	12/10/2049
200476 AX 7	COMM_07-FL14			3	1FM	5,169,548	91.654	4,738,097	5,169,548	5,169,548	0	0	0	0	1.028	1.028	MON	2,510	51,363	05/02/2007	06/15/2022
200476 AY 5	COMM_07-FL14			3	1FM	7,084,195	91.017	6,447,793	7,084,195	7,084,195	0	0	0	0	1.148	1.148	MON	3,841	79,002	05/02/2007	06/15/2022
200476 AZ 2	COMM_07-FL14			3	1FM	3,254,900	89.871	2,925,221	3,254,900	3,254,900	0	0	0	0	1.228	1.228	MON	1,888	38,938	05/02/2007	06/15/2022
200476 BA 6	COMM_07-FL14			3	1FM	1,914,647	88.212	1,688,945	1,914,647	1,914,647	0	0	0	0	1.378	1.378	MON	1,246	25,817	05/02/2007	06/15/2022
200466 AT 7	COMM_99-1 IS			34	1FE	5,859,343	0.005	118	0	0	0	0	0	0	1.773	0.000	MON	3,556	53,668	04/30/2003	05/01/2032
140274 AA 9	CPLSE_05-1A				2AM	13,830,873	87.000	12,036,412	13,834,956	13,834,956	0	0	0	0	4.926	4.936	JAJO	117,371	620,006	05/28/2008	01/29/2040
140274 AC 5	CPLSE_05-1A				2AM	4,498,668	70.000	3,150,000	4,500,000	4,500,000	0	0	0	0	5.036	5.060	JAJO	39,029	226,620	05/28/2008	01/29/2040
22608W AA 7	CREST_04-1A			3	3AM	16,479,906	79.860	13,145,023	16,460,084	16,465,060	0	(2,990)	0	0	0.755	0.732	JAJO	22,430	97,121	02/14/2006	01/28/2020
22540A XV 5	CSFB_01-CK1				1FM	3,071,548	99.492	3,979,680	4,000,000	4,000,000	0	18,000	0	0	5.863	9.424	MON	19,543	234,520	03/14/2001	12/01/2035
22540A 6L 7	CSFB_01-CP4 IS			34	1FE	7,243,698	0.949	152,794	0	120,751	0	(322,840)	0	0	0.921	0.000	MON	12,360	378,100	04/30/2003	12/01/2035
22540V V3 3	CSFB_02-CKN2 IS			34	1FE	9,503,916	0.096	110,052	0	429,688	0	(1,978,383)	260,976	0	0.953	0.000	MON	90,808	2,239,143	04/30/2003	04/01/2037
22541N NJ 4	CSFB_02-CKS4 IS			34	1FE	2,603,489	0.459	182,219	0	267,182	0	(683,570)	0	0	1.468	0.000	MON	48,519	741,886	04/30/2003	11/01/2036
22541N AP 4	CSFB_02-CP3				1FM	9,659,227	100.636	9,110,390	9,052,769	9,071,480	0	(78,738)	0	0	5.603	4.680	MON	42,269	504,462	04/16/2003	07/01/2035
22541N VA 4	CSFB_02-CP5 IS			34	1FE	3,015,692	0.669	420,062	0	515,716	0	(889,552)	0	0	1.341	0.000	MON	70,155	943,680	04/30/2003	12/01/2035
22541Q SJ 2	CSFB_03-C4			3	1FM	1,978,558	99.016	1,980,324	2,000,000	1,978,665	0	107	0	0	5.353	6.061	MON	8,922	0	12/28/2011	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
22541Q V6 6	CSFB_03-C5			3	.1FM	3,932,513	90.760	3,941,715	4,343,000	3,933,780	0	1,268	0	0	5.506	9.978	MON	19,927	0	12/28/2011	12/01/2036
22541N A3 3	CSFB_03-CPN1				.1FM	5,025,000	101.961	5,098,050	5,000,000	5,002,171	0	(3,191)	0	0	4.597	4.532	MON	19,154	229,850	02/27/2003	03/01/2035
22541N A6 6	CSFB_03-CPN1				.1FM	3,768,750	88.433	3,316,241	3,750,000	3,752,681	0	(1,885)	0	0	4.822	4.759	MON	15,069	180,825	02/27/2003	03/01/2035
22541S HT 8	CSFB_04-C2			3	.1FM	5,025,000	106.796	5,339,785	5,000,000	5,006,646	0	(2,875)	0	0	5.416	5.350	MON	22,567	270,800	05/27/2004	05/01/2036
22541S WK 0	CSFB_04-C3			3	.1FM	6,204,495	106.422	6,718,433	6,313,000	6,255,394	0	22,950	0	0	5.113	5.553	MON	26,899	322,782	09/16/2009	07/01/2036
22541S 2S 6	CSFB_04-C5				.1FM	96,473	107.035	107,035	100,000	98,751	0	447	0	0	4.829	5.348	MON	402	4,829	02/10/2006	11/01/2037
22541S 2V 9	CSFB_04-C5			3	.1FM	5,802,354	93.138	5,588,256	6,000,000	5,792,785	0	(1,443)	0	0	4.929	5.365	MON	24,645	147,870	12/28/2011	11/01/2037
22541S 2W 7	CSFB_04-C5			3	.1FM	3,169,112	89.926	2,999,945	3,336,000	3,163,931	0	(752)	0	0	4.958	5.641	MON	13,783	81,113	12/28/2011	11/01/2037
22541S 3Y 2	CSFB_04-C5 IS			34	..1FE	1,368,344	1.833	913,606	0	790,016	0	(156,950)	0	0	0.255	0.000	MON	10,599	207,112	12/16/2004	11/01/2037
225458 SP 4	CSFB_05-C2 IS			34	..1FE	10,135,344	0.203	455,266	0	526,623	0	(1,398,040)	0	0	0.523	0.000	MON	97,930	1,485,950	04/27/2007	04/01/2037
225458 WK 0	CSFB_05-C3 IS			34	..1FE	4,000,000	1.734	2,855,069	0	2,867,772	0	(405,395)	0	0	0.300	0.000	MON	41,091	582,866	06/22/2005	07/01/2037
225458 P2 8	CSFB_05-C4			3	.2FM	3,115,500	82.919	2,570,483	3,100,000	3,106,554	0	(1,594)	0	0	5.311	5.247	MON	13,720	164,641	08/10/2005	08/01/2038
225458 P3 6	CSFB_05-C4			3	.3FM	3,015,000	75.825	2,274,747	3,000,000	3,006,356	0	(1,543)	0	0	5.384	5.320	MON	13,460	161,520	08/10/2005	08/01/2038
225458 Q7 6	CSFB_05-C4 IS			34	..1FE	5,657,186	0.576	3,297,304	0	3,585,972	0	(323,810)	264,957	0	0.108	0.000	MON	51,596	637,894	08/10/2005	08/01/2038
225470 BU 6	CSFB_05-C5 IS			34	..1FE	1,574,986	0.311	986,019	0	1,078,886	0	(112,343)	0	0	0.038	0.000	MON	9,989	181,735	11/04/2005	08/01/2038
225470 NN 9	CSFB_05-C6			3	.1FM	4,946,100	94.711	4,735,570	5,000,000	4,975,198	0	5,459	0	0	5.230	5.368	MON	21,792	261,500	12/14/2005	12/01/2040
225470 F5 7	CSMC_06-C1			3	.1FM	528,870	105.765	549,623	519,665	522,250	0	(1,113)	0	0	5.419	5.212	MON	2,347	30,414	11/15/2006	02/01/2039
225470 G6 4	CSMC_06-C1			3	.4FM	980,853	74.427	735,338	988,000	984,501	0	718	0	0	5.419	5.515	MON	4,462	54,841	03/07/2006	02/01/2039
225470 G7 2	CSMC_06-C1			34	.1FM	1,662,963	15.384	258,269	1,678,802	258,269	0	(3,581)	0	0	5.419	34.404	MON	7,581	93,185	03/07/2006	02/01/2039
22545B AB 7	CSMC_06-C2			3	.1FM	11,269,443	103.164	11,361,418	11,013,000	11,100,187	0	(26,385)	0	0	5.661	5.206	MON	51,954	631,819	10/10/2007	03/01/2039
22545L AG 4	CSMC_06-C5				.1FM	100,500,000	90.679	90,679,400	100,000,000	100,278,993	0	(49,377)	0	0	5.343	5.277	MON	445,250	5,343,000	12/13/2006	12/01/2039
22545R AV 8	CSMC_06-TF2A			3	.1FM	9,928,046	65.000	6,463,076	9,943,194	9,943,194	0	0	0	0	0.878	0.878	MON	4,124	83,382	02/13/2007	09/15/2021
22545R CU 8	CSMC_06-TF2A			3	.1FM	3,150,000	81.926	2,580,685	3,150,000	3,150,000	0	0	0	0	0.878	0.878	MON	1,306	26,505	11/15/2006	10/15/2021
22545R CV 6	CSMC_06-TF2A			3	.1FM	6,554,492	79.767	5,982,525	7,500,000	6,556,806	0	2,314	0	0	1.018	4.789	MON	3,606	28,026	12/28/2011	10/15/2021
22545R CW 4	CSMC_06-TF2A			3	.1FM	9,755,541	78.044	8,818,961	11,300,000	9,759,292	0	3,751	0	0	1.228	5.416	MON	6,554	51,441	12/28/2011	10/15/2021
22545X BB 8	CSMC_07-C1 IS			34	..1FE	6,256,118	0.781	3,895,339	0	4,079,302	0	(326,169)	0	0	0.105	0.000	MON	43,643	738,940	04/27/2007	02/01/2040
12642V AB 6	CTCDO_06-4A			34	.6AM	0	0.000	0	3,620,526	0	0	0	0	0	0.526	0.000	MON	0	0	03/01/2006	10/20/2043
12642V AC 4	CTCDO_06-4A			34	.6AM	0	0.000	0	8,699,069	0	0	0	0	0	0.626	0.000	MON	0	0	03/01/2006	10/20/2043
12642V AD 2	CTCDO_06-4A			34	.6AM	347,379	0.000	0	4,428,001	0	0	0	0	0	0.966	0.000	MON	0	0	03/01/2006	10/20/2043
12642V AF 7	CTCDO_06-4A			34	.6AM	286,084	0.000	0	3,631,090	0	(0)	0	0	0	1.436	0.000	MON	0	0	12/19/2006	10/20/2043
15188R AB 8	CTRLN_07-1A			4	.6AM	2,979,624	0.000	0	5,000,000	0	0	0	0	0	6.520	0.000	MON	0	0	07/20/2007	12/01/2049
15188R AC 6	CTRLN_07-1A			4	.6AM	338,218	0.000	0	2,500,000	0	0	0	0	0	6.770	0.000	MON	0	0	07/20/2007	12/01/2049
126650 BQ 2	CVS CAREMARK CORP				.2FE	321,073	110.838	318,915	287,731	320,414	0	(659)	0	0	6.943	5.917	MON	1,165	13,292	04/28/2011	01/10/2030
12667X AA 4	CWCI_05-1A			3	.1AM	2,132,105	72.285	1,541,192	2,132,105	2,132,105	0	0	0	0	0.786	0.786	FMAN	1,723	11,208	04/18/2005	05/25/2045
12667X AE 6	CWCI_05-1A			34	.1AM	1,371,263	14.275	713,775	5,000,000	96,781	0	(37,234)	0	0	0.946	0.836	FMAN	4,862	36,993	04/18/2005	05/25/2045
12667X AG 1	CWCI_05-1A			34	.6AM	7,265,133	1.000	72,246	7,224,621	72,246	2,592	(73,865)	0	0	1.200	0.000	FMAN	8,912	71,993	01/11/2007	05/25/2045
190749 AE 1	CWCI_06-C1				.1FM	5,527,374	106.362	5,849,916	5,500,000	5,514,947	0	(2,684)	0	0	5.223	5.158	MON	23,939	287,265	12/06/2006	08/01/2048
190749 AH 4	CWCI_06-C1				.1FM	51,882,348	92.779	48,612,223	52,396,000	52,104,239	0	51,190	0	0	5.254	5.386	MON	229,407	2,752,886	08/21/2007	08/01/2048
23305Y BB 4	DBUBS_11-LC3A				.1FM	3,282,439	105.344	3,423,693	3,250,000	3,280,242	0	(2,197)	0	0	3.642	3.408	MON	9,864	39,455	08/11/2011	08/10/2044
23322B EE 4	DLJCM_99-CG1 IS			34	..1FE	5,071,738	2.730	147,660	0	0	0	0	0	0	1.287	0.000	MON	5,801	93,708	05/01/2003	03/01/2032
23321P D8 8	DLJMA_97-CF1 IS			34	....6Z	1,913,832	0.001	4	0	0	0	0	0	0	0.832	0.000	MON	298	4,313	04/30/2003	05/01/2030
52465# AS 4	EIRE JACKSONVILE FLA LLC LEASE BA			2	1	11,541,349	121.710	14,046,976	11,541,349	11,541,349	0	0	0	0	8.290	8.290	MON	55,812	952,738	05/26/2000	09/10/2020
68275C AC 2	FB_05-1				.1FM	10,099,300	110.797	11,079,660	10,000,000	10,077,188	0	(4,017)	0	0	5.278	5.197	MON	33,721	527,800	08/16/2005	08/08/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
3137AJ MF 8	FHMS_K016-A2				.1AM	1,009,992	101.818	1,018,178	1,000,000	1,009,937	0	(55)	0	0	2.968	2.721	MON	2,473	0	12/07/2011	10/01/2021
3137AH 6Q 6	FHMS_K704				.1AM	14,139,230	101.516	14,212,198	14,000,000	14,137,308	0	(1,922)	0	0	2.412	2.108	MON	28,140	28,140	11/09/2011	08/01/2018
30280@ AA 4	FR-ENCLAVE LLC				.6Z	3,000,000	101.827	3,054,810	3,000,000	3,000,000	0	0	0	0	5.190	5.190	JAJO	36,330	36,763	07/12/2011	09/30/2033
350910 AN 5	FTST_06-4TS				.1FM	30,149,460	114.092	34,227,660	30,000,000	30,107,170	0	(9,401)	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	1.486	8,410,889	0	9,801,642	0	(815,024)	0	0	0.178	0.000	MON	55,939	1,446,467	04/13/2007	12/11/2028
33736L AW 5	FULB_97-C2 IS			34	.1FE	1,496,012	1.794	74,780	0	0	0	0	0	0	0.722	0.000	MON	2,508	38,345	04/30/2003	11/01/2029
337367 AE 6	FULBA_98-C2				.1FM	1,891,804	102.259	1,767,703	1,728,662	1,741,837	0	(7,538)	0	0	6.778	5.489	MON	9,764	116,259	01/23/2003	11/01/2035
33736X AG 4	FUNBC_00-C1			3	.1FM	3,021,871	101.050	2,691,967	2,664,000	2,664,000	0	0	0	0	8.137	8.137	MON	18,063	218,929	09/28/2006	05/03/2032
396789 ER 6	GCCFC_03-C2				.1FM	1,158,850	100.621	1,194,702	1,187,328	1,184,050	0	1,713	0	0	4.533	5.141	MON	4,485	49,280	10/03/2006	01/01/2036
396789 JU 4	GCCFC_05-GG3			3	.1FM	5,894,051	107.404	6,336,860	5,900,000	5,896,286	0	1,188	0	0	4.799	4.823	MON	23,595	283,107	01/29/2010	08/01/2042
396789 KX 6	GCCFC_05-GG3 IS			34	.1FE	5,779,520	0.055	26,898	0	85,633	0	(419,878)	43,926	0	0.654	0.000	MON	26,746	450,358	01/26/2005	08/01/2042
396789 KZ 1	GCCFC_05-GG3 IS			34	1	3,000,010	1.618	1,958,695	0	1,229,910	0	(375,415)	0	0	0.417	0.000	MON	42,039	629,769	01/26/2005	08/01/2042
396789 MP 1	GCCFC_05-GG5 IS			34	.1FE	16,729	0.070	2,299	0	3,913	0	(2,777)	0	0	0.018	0.000	MON	49	3,085	04/28/2009	04/01/2037
20173R AS 8	GCCFC_06-FL4A			34	.1FM	1,535,965	0.001	16	1,590,644	1,430	0	0	0	0	0.295	0.000	MON	0	0	05/16/2007	11/05/2021
20173R AT 6	GCCFC_06-FL4A			34	.1FM	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	.1FM	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
20173M AB 6	GCCFC_06-GG7			3	.1FM	56,576	99.973	55,269	55,284	55,284	0	(155)	0	0	6.032	6.032	MON	278	271	01/24/2007	07/01/2038
20173M AE 0	GCCFC_06-GG7			3	.1FM	2,130,574	111.091	2,335,143	2,102,000	2,122,946	0	(4,320)	0	0	5.882	5.610	MON	10,304	125,337	03/10/2010	07/01/2038
20173Q AE 1	GCCFC_07-GG9				.1FM	1,239,874	108.239	1,390,866	1,285,000	1,250,376	0	6,011	0	0	5.444	6.090	MON	5,830	69,955	03/10/2010	03/01/2039
20173Q AG 6	GCCFC_07-GG9				.2FM	9,446,483	93.924	8,828,894	9,400,000	9,426,844	0	(4,510)	0	0	5.475	5.410	MON	42,888	514,650	02/21/2007	03/01/2039
36158Y EQ 8	GECMC_02-1A				.1FM	2,353,780	100.398	2,115,444	2,107,053	2,111,330	0	(24,740)	0	0	6.269	4.642	MON	11,008	124,006	04/16/2003	12/01/2035
36158Y FX 2	GECMC_02-2A IS			34	.1FE	5,017,765	0.516	441,969	0	586,623	0	(1,563,350)	0	0	1.610	0.000	MON	114,961	1,699,639	05/01/2003	08/01/2036
36828Q FR 2	GECMC_04-C2 IS			34	.1FE	6,028,427	1.110	3,083,600	0	2,907,326	0	(1,089,412)	0	0	0.587	0.000	MON	135,983	1,482,810	04/08/2004	03/01/2040
36828Q HW 9	GECMC_04-C3			3	.1FM	98,996	106.980	106,981	100,000	99,675	0	133	0	0	5.189	5.350	MON	432	5,185	02/10/2006	07/01/2039
36828Q HX 7	GECMC_04-C3			3	.1FM	4,886,585	102.222	4,971,577	4,863,500	4,870,666	0	(2,464)	0	0	5.343	5.283	MON	21,653	261,693	07/16/2004	07/01/2039
36828Q KR 6	GECMC_05-C1			3	.1FM	2,063,045	107.710	2,347,005	2,179,000	2,111,722	0	21,407	0	0	4.772	5.912	MON	8,665	103,982	09/16/2009	06/01/2048
36828Q KX 3	GECMC_05-C1			3	.1FM	4,963,086	82.373	4,118,625	5,000,000	4,986,128	0	3,981	0	0	4.949	5.043	MON	20,621	231,090	04/20/2005	06/01/2048
36828Q MC 7	GECMC_05-C2			3	.1FM	4,798,980	107.590	5,487,105	5,100,000	4,913,519	0	52,548	0	0	4.978	6.301	MON	21,157	253,878	09/24/2009	05/01/2043
36828Q NT 9	GECMC_05-C3			3	.1FM	5,420,426	99.964	5,363,148	5,365,058	5,366,611	0	(3,068)	0	0	5.046	4.930	MON	22,560	244,486	08/16/2005	07/01/2045
36828Q PC 4	GECMC_05-C3			3	.1FM	4,003,911	88.503	3,526,190	3,984,278	3,992,528	0	(2,021)	0	0	5.091	5.028	MON	16,902	205,343	08/12/2005	07/01/2045
36828Q PD 2	GECMC_05-C3			3	.3FM	3,176,677	86.383	2,730,557	3,161,000	3,167,605	0	(1,603)	0	0	5.121	5.061	MON	13,489	163,861	08/12/2005	07/01/2045
36828Q PA 8	GECMC_05-C3 IS			34	.1FE	7,875,665	0.092	412,782	0	454,262	0	(719,025)	0	0	0.091	0.000	MON	34,278	763,753	08/18/2005	07/01/2045
36828Q QJ 8	GECMC_05-C4			3	.3FM	6,342,268	67.632	4,318,316	6,385,000	6,365,396	0	4,384	0	0	5.309	5.392	MON	28,246	344,037	12/02/2005	11/01/2045
36828Q SE 7	GECMC_06-C1 IS			34	.1FE	4,550	0.012	7,288	0	0	0	0	0	0	0.002	0.000	MON	80	2,239	04/28/2009	03/01/2044
36161R AE 9	GFCM_03-1			3	.1FM	10,049,920	117.856	11,785,610	10,000,000	10,027,077	0	(3,206)	0	0	5.743	5.692	MON	47,855	574,260	09/23/2003	05/01/2035
36170U BY 6	GFORC_05-RR2			3	.5AM	25,014,063	56.500	14,125,000	25,000,000	25,000,455	0	(1,117)	0	0	0.594	0.587	MON	2,061	134,451	02/14/2006	12/25/2039
36170U CA 7	GFORC_05-RR2			4	.6AM	3,592,840	0.000	0	9,250,000	0	0	0	0	0	5.533	0.010	MON	0	77,346	08/11/2005	12/01/2039
38500V AC 0	GKKRE_06-1A		R	34	.1AM	43,122,100	52.373	15,711,864	30,000,000	15,711,865	0	(95,894)	0	0	0.718	0.549	JAJO	40,705	176,255	08/03/2006	07/25/2041
38500X AC 6	GKKRE_07-1A			34	.1AM	4,176,480	12.000	3,639,960	30,333,000	1,526,466	0	(185,331)	0	0	1.057	21.167	FMAN	41,867	178,224	12/28/2011	08/15/2056
361849 MR 0	GMACC_00-C2			3	.1FM	331,886	100.190	317,297	316,697	316,699	0	(0)	0	0	8.362	8.360	MON	2,207	8,966	12/28/2011	08/01/2033
361849 QL 9	GMACC_01-C1			3	.1FM	4,548,287	99.179	4,246,823	4,282,000	4,282,000	0	(8,224)	0	0	7.346	7.346	MON	26,213	308,130	06/11/2002	04/01/2034
361849 UW 0	GMACC_02-C2 IS			34	.1FE	4,981,829	0.328	213,672	0	241,774	0	(1,249,025)	0	0	1.389	0.000	MON	75,324	1,373,485	04/30/2003	10/01/2038
361849 WA 6	GMACC_02-C3 IS			34	.1FE	6,009,939	0.685	938,914	0	921,608	0	(1,839,090)	0	0	1.447	0.000	MON	165,350	2,252,130	05/01/2003	07/01/2039
361849 XJ 6	GMACC_03-C1 IS			34	.1FE	2,000,002	1.508	657,871	0	628,689	0	(659,398)	0	0	1.726	0.000	MON	62,772	820,114	05/16/2003	05/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
361849 YZ 9	GMACC_03-C2 IS			34	1FE	6,597,888	0.099	750,314	0	373,350	0	(532,969)	0	0	0.112	0.000	MON	70,996	1,334,542	08/14/2003	05/01/2040
361849 ZX 3	GMACC_03-C3			3	1FM	2,411,974	96.295	2,311,092	2,400,000	2,402,785	0	(1,353)	0	0	5.307	5.248	MON	10,614	127,368	12/10/2003	04/01/2040
361849 D5 8	GMACC_04-C1 IS			34	1FE	8,051,097	1.653	4,668,881	0	4,357,022	0	(1,467,104)	0	0	0.837	0.000	MON	197,029	2,069,813	04/07/2004	03/01/2038
361849 F4 9	GMACC_04-C2				1FM	16,471,368	104.102	17,005,013	16,335,000	16,355,075	0	(10,759)	0	0	5.134	5.023	MON	69,887	838,587	02/14/2007	08/01/2038
361849 K7 6	GMACC_04-C3 IS			34	1FE	3,311,000	1.669	1,920,047	0	1,774,845	0	(374,917)	0	0	0.313	0.000	MON	29,976	546,345	12/07/2004	12/01/2041
361849 Q2 1	GMACC_05-C1				1FM	4,298,297	108.199	5,085,367	4,700,000	4,527,223	0	41,955	0	0	4.697	5.959	MON	18,397	220,759	06/29/2006	05/01/2043
36228C QM 8	GSMS_03-C1				1FM	609,941	100.549	639,677	636,183	634,295	0	4,296	0	0	4.295	5.321	MON	2,277	26,746	02/10/2006	01/01/2040
36228C TF 0	GSMS_04-GG2				1FM	4,212,585	100.863	4,228,003	4,191,831	4,194,672	0	(2,226)	0	0	4.964	4.891	MON	17,340	205,132	07/29/2004	08/01/2038
36228C VT 7	GSMS_05-GG4				1FM	2,420,313	104.799	2,619,973	2,500,000	2,447,004	0	14,701	0	0	4.761	5.492	MON	9,919	119,025	02/25/2010	07/01/2039
36228C VU 4	GSMS_05-GG4				1FM	3,417,016	106.751	3,843,050	3,600,000	3,515,830	0	23,158	0	0	4.751	5.558	MON	14,253	171,036	05/25/2007	07/01/2039
36228C VX 8	GSMS_05-GG4				1FM	5,024,995	89.406	4,470,285	5,000,000	5,010,096	0	(2,330)	0	0	4.782	4.719	MON	19,925	239,100	06/09/2005	07/01/2039
36228C WC 3	GSMS_05-GG4 IS			34	1FE	3,881,844	0.333	176,252	0	174,798	0	(450,765)	0	0	0.711	0.000	MON	31,382	475,134	04/28/2009	07/01/2039
36228C WD 1	GSMS_05-GG4 IS			34	1	10,022,766	1.591	6,658,250	0	6,756,429	0	(916,410)	0	0	0.303	0.000	MON	105,736	1,405,699	07/01/2006	07/01/2039
36298U AL 2	GSMS_06-FL8A			3	1FM	2,873,711	94.288	2,707,881	2,871,916	2,871,917	0	(2)	0	0	0.640	0.640	MON	1,328	17,240	01/12/2007	06/06/2020
36228C WX 7	GSMS_06-GG6			3	1FM	371,490	108.724	397,928	366,000	369,917	0	(901)	0	0	5.553	5.244	MON	1,694	20,324	03/17/2010	04/01/2038
362332 AC 2	GSMS_06-GG8				1FM	6,822,723	103.440	6,956,333	6,725,000	6,751,320	0	(19,571)	0	0	5.542	5.266	MON	31,058	372,699	04/24/2007	11/01/2039
362332 AG 3	GSMS_06-GG8				2FM	3,964,650	101.253	3,993,418	3,944,000	3,955,437	0	(1,849)	0	0	5.591	5.523	MON	18,376	220,509	04/17/2007	11/01/2039
3622MS AB 8	GSMS_07-GKK1			34	6AM	1,911,527	0.000	0	6,759,000	0	0	0	0	0	5.579	0.000	MON	0	193,101	08/10/2007	12/01/2049
36191Y BB 3	GSMS_11-GC5			3	1FM	9,998,363	104.443	10,339,847	9,900,000	9,996,970	0	(1,393)	0	0	3.707	3.583	MON	30,583	61,166	09/22/2011	08/01/2044
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C			2	2	13,537,287	114.722	15,531,254	13,538,165	13,606,098	0	(3,955)	0	0	7.650	7.566	MON	60,414	1,033,331	03/01/2000	01/10/2023
41154N AA 5	HRBR_06-1A			34	1AM	34,684,970	25.000	12,500,000	50,000,000	34,552,567	0	(78,731)	0	0	0.655	2.704	MON	10,914	273,624	12/28/2011	03/20/2046
41154N AB 3	HRBR_06-1A			34	1AM	58,841	15.000	750,000	5,000,000	0	0	(25,754)	0	0	0.935	0.890	MON	1,558	44,597	07/17/2006	03/20/2046
41154N AC 1	HRBR_06-1A			34	1AM	95,641	5.000	280,000	5,600,000	0	0	(42,991)	0	0	1.335	1.290	MON	2,492	72,660	07/17/2006	03/20/2046
41154N AD 9	HRBR_06-1A			34	1AM	1,684,486	3.000	72,900	2,430,000	0	0	(21,010)	0	0	1.635	1.636	MON	1,324	34,850	07/17/2006	03/20/2046
41154J AA 4	HRBR_06-2A			34	1AM	19,606,095	20.000	7,750,000	38,750,000	19,588,910	0	(16,971)	0	0	0.635	15.156	MON	8,200	110,207	12/28/2011	09/20/2047
41154J AC 0	HRBR_06-2A			34	1AM	539,904	5.000	665,000	13,300,000	465,474	0	(44,228)	0	0	0.986	113.418	MON	2,914	46,285	12/28/2011	09/20/2047
40439X AD 6	HVBMC_03-FL1A			3	1FM	3,431,000	99.436	3,411,653	3,431,000	3,431,000	0	0	0	0	0.676	0.676	MON	1,418	21,959	10/30/2003	09/10/2022
40439X AE 4	HVBMC_03-FL1A			3	1FM	4,431,000	98.894	4,381,998	4,431,000	4,431,000	0	0	0	0	0.726	0.726	MON	1,967	30,605	10/30/2003	09/10/2022
40439X AF 1	HVBMC_03-FL1A			3	1FM	5,377,000	98.750	5,309,793	5,377,000	5,377,000	0	0	0	0	0.826	0.826	MON	2,715	42,591	10/30/2003	09/10/2022
40439X AG 9	HVBMC_03-FL1A			3	1FM	5,456,000	98.079	5,351,196	5,456,000	5,456,000	0	0	0	0	1.126	1.126	MON	3,755	59,812	10/30/2003	09/10/2022
40439X AH 7	HVBMC_03-FL1A			3	1FM	7,176,000	97.747	7,014,332	7,176,000	7,176,000	0	0	0	0	1.276	1.276	MON	5,597	89,582	10/30/2003	09/10/2022
40439X AJ 3	HVBMC_03-FL1A			3	1FM	4,581,965	97.560	4,473,131	4,585,000	4,584,938	0	335	0	0	1.576	1.583	MON	4,417	71,183	10/30/2003	09/10/2022
40439X AK 0	HVBMC_03-FL1A			3	1FM	2,169,709	97.423	2,122,849	2,179,000	2,178,808	0	1,036	0	0	1.926	1.972	MON	2,565	41,562	10/30/2003	09/10/2022
47631W AD 9	JER_06-2A			34	6AM	1,813,898	0.000	0	15,000,000	0	0	0	0	0	0.794	0.000	MON	0	111,074	09/27/2006	03/25/2045
47631W AF 4	JER_06-2A			34	6AM	1,034,247	0.000	0	10,000,000	0	0	0	0	0	0.944	0.000	MON	0	0	09/27/2006	03/25/2045
617059 EY 2	JPMC_98-C6 IS			34	6Z	1,378,288	1.082	25,546	0	0	0	0	0	0	0.167	0.000	MON	329	67,917	04/30/2003	01/01/2030
46625M CY 3	JPMCC_01-CIB2 IS			34	1FE	7,257,593	0.158	53,133	0	119,134	0	(507,342)	265,342	0	0.598	0.000	MON	16,802	647,281	04/30/2003	04/01/2035
46625M GU 7	JPMCC_01-CIB3 IS			34	1FE	3,203,899	0.477	49,603	0	0	0	(315,740)	0	0	0.602	0.000	MON	5,215	381,876	04/30/2003	11/01/2035
46625M AN 9	JPMCC_01-CIBC				1FM	2,280,555	100.056	3,001,677	3,000,000	3,000,000	0	13,978	0	0	5.775	9.429	MON	14,438	158,816	04/06/2001	03/01/2033
46625M LW 7	JPMCC_02-C1 IS			34	1FE	9,909,612	0.644	911,449	0	1,152,696	0	(2,478,651)	0	0	1.595	0.000	MON	188,072	2,722,732	05/01/2003	07/01/2037
46625M PS 2	JPMCC_02-C2 IS			34	1FE	4,790,278	0.783	779,975	0	906,097	0	(1,275,552)	209,629	0	1.082	0.000	MON	89,881	1,350,393	05/01/2003	12/01/2034
46625M KL 2	JPMCC_02-CIB4				1FM	4,949,871	100.048	4,549,149	4,546,989	4,551,713	0	(43,642)	0	0	6.162	4.913	MON	23,349	270,628	03/21/2003	05/01/2034
46625M P3 7	JPMCC_03-CB7			3	1FM	5,024,660	99.718	4,985,900	5,000,000	5,005,652	0	(2,758)	0	0	4.996	4.939	MON	20,817	249,800	11/25/2003	01/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
46625M P4 5	JPMCC_03-CB7			3	1FM	5,024,730	97.889	4,894,425	5,000,000	5,006,039	0	(2,663)	0	0	5.045	4.999	MON	21,021	252,250	11/25/2003	01/01/2038
46625M P5 2	JPMCC_03-CB7			3	1FM	9,458,408	93.758	9,142,372	9,751,000	9,442,298	0	(938)	0	0	5.118	6.685	MON	41,591	259,435	12/28/2011	01/01/2038
46625M P6 0	JPMCC_03-CB7			3	1FM	5,024,710	85.255	4,262,740	5,000,000	5,009,926	0	(1,735)	0	0	5.333	5.293	MON	22,222	270,185	11/25/2003	01/01/2038
46625M P9 4	JPMCC_03-CB7 IS			34	1FE	5,060,750	1.484	2,095,686	0	1,891,739	0	(1,046,456)	0	0	0.828	0.000	MON	97,472	1,304,263	11/25/2003	01/01/2038
46625M B3 2	JPMCC_03-LN1 IS			34	1FE	4,331,058	1.077	1,592,311	0	1,746,961	0	(1,036,130)	0	0	0.698	0.000	MON	86,033	1,180,568	04/25/2005	10/01/2037
46625M W4 7	JPMCC_04-C1 IS			34	1FE	2,827,893	2.037	1,223,405	0	1,082,094	0	(421,375)	0	0	1.108	0.000	MON	55,445	647,812	02/12/2004	01/01/2038
46625Y FF 5	JPMCC_04-C3 IS			34	1FE	3,323,825	1.037	1,450,857	0	1,350,299	0	(485,910)	0	0	0.246	0.000	MON	28,693	586,013	01/11/2006	01/01/2042
46625M 2B 4	JPMCC_04-CB8				1FM	946,103	104.789	1,076,708	1,027,500	987,824	0	18,510	0	0	4.404	6.509	MON	3,771	45,251	08/13/2009	01/01/2039
46625M 6V 6	JPMCC_04-CB9			3	1FM	4,325,723	101.979	4,339,641	4,255,409	4,261,737	0	(4,816)	0	0	5.347	5.190	MON	18,961	199,623	07/26/2004	06/01/2041
46625Y BL 6	JPMCC_04-LN2 IS			34	1FE	3,345,361	1.271	1,922,103	0	1,889,636	0	(571,009)	0	0	0.619	0.000	MON	77,976	666,091	08/16/2004	07/01/2041
46625M 5P 0	JPMCC_04-PNC1 IS			34	1FE	7,959,341	0.006	44,045	0	0	0	0	0	0	0.003	0.000	MON	1,881	119,682	06/14/2004	06/01/2041
46625Y JM 6	JPMCC_05-CB11			3	1FM	9,656,487	92.841	9,292,456	10,009,000	9,642,101	0	(1,971)	0	0	5.439	5.931	MON	45,367	275,368	12/28/2011	08/01/2037
46625Y JN 4	JPMCC_05-CB11			3	1FM	3,697,710	74.412	3,720,610	5,000,000	3,698,454	0	744	0	0	5.445	9.794	MON	22,688	0	12/28/2011	08/01/2037
46625Y JR 5	JPMCC_05-CB11			3	1FM	12,601,137	64.208	10,602,008	16,512,000	12,647,970	0	8,168	0	0	5.445	9.888	MON	74,925	330,801	12/28/2011	08/01/2037
46625Y JP 9	JPMCC_05-CB11 IS			34	1FE	3,612,949	0.451	2,005,064	0	1,967,024	0	(213,549)	0	0	0.074	0.000	MON	27,387	391,142	03/28/2005	08/01/2037
46625Y QP 1	JPMCC_05-CB12				1FM	1,494,242	99.940	1,520,193	1,521,109	1,520,666	0	2,503	0	0	4.824	5.175	MON	6,115	62,264	06/30/2006	09/01/2037
46625Y WE 9	JPMCC_05-CB13 IS			34	1FE	5,875,057	0.138	1,682,373	0	1,007,891	0	(599,099)	0	0	0.059	0.000	MON	59,541	919,016	11/22/2005	01/01/2043
46625Y GP 2	JPMCC_05-LDP1			3	1FM	7,942,025	108.512	8,637,587	7,960,000	7,944,272	0	4,647	0	0	5.038	5.115	MON	33,419	401,025	01/22/2010	03/01/2046
46625Y GQ 0	JPMCC_05-LDP1			3	1FM	10,049,720	99.570	9,956,990	10,000,000	10,018,047	0	(5,357)	0	0	5.084	5.020	MON	42,367	508,400	03/02/2005	03/01/2046
46625Y GT 4	JPMCC_05-LDP1			3	1FM	15,074,070	83.121	12,468,210	15,000,000	15,027,706	0	(7,725)	0	0	5.054	4.993	MON	63,177	768,372	03/02/2005	03/01/2046
46625Y NC 3	JPMCC_05-LDP2				1FM	2,488,379	107.784	2,694,593	2,500,000	2,492,521	0	2,186	0	0	4.738	4.842	MON	9,871	118,450	01/13/2010	07/01/2042
46625Y NP 4	JPMCC_05-LDP2 IS			34	1	3,839,742	1.301	2,263,209	0	2,495,866	0	(370,685)	0	0	0.287	0.000	MON	41,531	570,898	07/01/2006	07/01/2042
46625Y SF 1	JPMCC_05-LDP3				1FM	8,424,009	102.534	8,594,558	8,382,138	8,389,746	0	(6,375)	0	0	4.959	4.878	MON	34,639	414,099	08/16/2005	08/01/2042
46625Y SG 9	JPMCC_05-LDP3			3	1FM	11,900,180	109.185	13,342,468	12,220,000	12,084,658	0	35,209	0	0	4.936	5.291	MON	50,265	603,179	12/08/2005	08/01/2042
46625Y SP 9	JPMCC_05-LDP3			3	2FM	4,019,691	86.673	3,466,900	4,000,000	4,008,402	0	(2,000)	0	0	5.348	5.286	MON	17,826	206,748	08/16/2005	08/01/2042
46625Y SL 8	JPMCC_05-LDP3 IS			34	1FE	9,831,725	0.135	609,764	0	608,272	0	(1,097,608)	0	0	0.173	0.000	MON	64,929	1,167,249	04/28/2009	08/01/2042
46625Y UA 9	JPMCC_05-LDP4			3	1FM	2,424,366	108.712	2,679,751	2,465,000	2,447,899	0	4,580	0	0	4.918	5.149	MON	10,102	121,229	01/06/2006	10/01/2042
46625Y XZ 1	JPMCC_05-LDP5			3	3FM	4,981,485	69.722	3,486,100	5,000,000	4,991,252	0	1,834	0	0	5.360	5.407	MON	22,335	271,460	12/16/2005	12/01/2044
46627Q BD 9	JPMCC_06-CB15			34	1FM	1,801,888	44.933	1,617,591	3,600,000	1,617,591	0	(100,676)	386,410	0	5.885	5.820	MON	17,655	211,860	06/09/2006	06/01/2043
46629G AH 1	JPMCC_06-CB16				1FM	12,392,656	95.038	11,689,662	12,300,000	12,298,131	0	(20,135)	0	0	5.593	5.481	MON	57,328	576,079	12/28/2011	05/01/2045
46630E AC 4	JPMCC_06-CB17				1FM	2,531,055	107.273	2,681,823	2,500,000	2,523,321	0	(4,392)	0	0	5.429	5.201	MON	11,310	135,725	03/08/2010	12/01/2043
46630E AG 5	JPMCC_06-CB17				1FM	11,646,194	98.078	11,366,283	11,589,000	11,621,205	0	(5,037)	0	0	5.464	5.400	MON	52,769	633,223	11/16/2006	12/01/2043
46630E AH 3	JPMCC_06-CB17			3	4FM	3,163,178	55.234	1,767,472	3,200,000	3,179,218	0	3,910	447	0	5.489	5.638	MON	14,637	161,011	01/26/2007	12/01/2043
46629R AG 9	JPMCC_06-FL2A			3	1FM	2,149,655	93.401	2,007,806	2,149,655	2,149,655	0	0	0	0	0.508	0.508	MON	516	9,752	11/21/2006	11/15/2018
46629R AH 7	JPMCC_06-FL2A			3	1FM	6,469,603	91.971	5,950,178	6,469,603	6,469,603	0	0	0	0	0.558	0.558	MON	1,706	32,546	11/29/2006	11/15/2018
46629R AJ 3	JPMCC_06-FL2A			3	1FM	8,619,258	90.221	7,776,406	8,619,258	8,619,258	0	0	0	0	0.608	0.608	MON	2,476	47,617	11/29/2006	11/15/2018
46625Y P6 4	JPMCC_06-LDP6			3	1FM	253,828	110.005	275,011	250,000	251,910	0	(420)	0	0	5.475	5.257	MON	1,141	13,688	12/19/2006	04/01/2043
46628F AM 3	JPMCC_06-LDP7			3	1FM	4,218,780	102.985	4,376,858	4,250,000	4,233,578	0	3,041	0	0	5.875	5.971	MON	20,807	253,095	06/23/2006	04/01/2045
46629M AF 2	JPMCC_06-LDP8				1FM	502,485	110.171	550,854	500,000	501,307	0	(244)	0	0	5.399	5.334	MON	2,250	26,995	09/22/2006	05/01/2045
46629M AL 9	JPMCC_06-LDP8				1FM	4,131,230	101.801	4,173,825	4,100,000	4,117,039	0	(3,164)	0	0	5.440	5.338	MON	18,587	223,040	01/08/2007	05/01/2045
46629P AC 2	JPMCC_06-LDP9				1FM	6,419,621	106.050	6,734,188	6,350,000	6,438,089	0	6,562	0	0	5.336	5.027	MON	28,236	184,759	09/16/2011	05/01/2047
46630V AD 4	JPMCC_07-CB19			3	1FM	1,867,121	108.194	2,055,690	1,900,000	1,879,896	0	3,213	0	0	5.740	5.977	MON	9,089	110,591	08/07/2007	02/01/2049
46631Q AM 4	JPMCC_07-CB20			3	3FM	154,113	60.909	94,409	155,000	154,422	72,655	80	0	0	6.189	6.266	MON	799	9,730	09/25/2007	02/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
46631Q AR 3	JPMCC_07-CB20			3	4FM	3,222,098	43.156	1,424,155	3,300,000	3,249,309	2,151,990	7,427	603	0	6.189	6.506	MON	17,021	207,163	09/25/2007	02/01/2051
46631B AE 5	JPMCC_07-LD11			3	1FM	10,635,938	106.273	10,627,270	10,000,000	10,633,063	0	(2,874)	0	0	5.817	4.494	MON	48,472	0	12/16/2011	06/01/2049
46634G AB 7	JPMCC_09-IWST				1FM	14,671,719	114.566	14,893,633	13,000,000	14,656,160	0	(15,559)	0	0	5.633	3.522	MON	61,024	0	11/30/2011	12/01/2027
46635T CG 5	JPMCC_11-C3A				1FM	5,648,513	109.566	6,048,049	5,520,000	5,644,268	0	(4,245)	0	0	4.717	4.409	MON	21,699	86,795	08/12/2011	02/16/2046
46636D AG 1	JPMCC_11-C4			3	1FM	6,000,000	97.621	5,857,236	6,000,000	6,000,000	0	0	0	0	1.302	1.302	MON	3,688	37,014	05/25/2011	07/15/2046
46637E AC 7	JPMCC_11-PLSD				1AM	2,025,073	101.008	2,035,311	2,015,000	2,025,056	0	(17)	0	0	3.364	3.317	MON	4,142	0	12/02/2011	11/13/2044
51804X AU 2	LASL_06-MF2			34	6AM	0	0.000	0	0	0	0	0	0	0	5.518	0.000	MON	0	4	03/23/2006	01/01/2043
501773 BF 1	LBCMT_98-C1				1FM	7,692,336	104.278	7,143,064	6,850,000	6,949,728	0	(78,036)	0	0	7.000	5.211	MON	39,958	479,500	04/15/2004	02/01/2030
501773 CX 1	LBCMT_99-C1 IS			34	1FE	4,971,680	1.658	163,456	0	0	0	(10,715)	0	0	0.972	0.000	MON	7,982	125,890	04/30/2003	06/01/2031
501773 DN 2	LBCMT_99-C2 IS			34	1FE	3,547,966	3.646	75,384	0	23,865	0	(29,457)	0	0	1.220	0.000	MON	2,102	54,108	04/30/2003	10/01/2032
52521T AL 1	LBFRC_06-LLFA			3	1FM	11,747,083	94.766	11,127,036	11,741,579	11,741,579	0	(294)	0	0	0.448	0.448	MON	2,486	47,596	09/19/2006	09/15/2021
52521T AN 7	LBFRC_06-LLFA			3	1FM	22,600,808	91.766	20,998,771	22,882,928	22,592,088	0	42	0	0	0.488	0.826	MON	5,276	86,332	12/28/2011	09/15/2021
52521T AQ 0	LBFRC_06-LLFA			3	1FM	7,514,610	88.766	6,670,427	7,514,610	7,514,610	0	0	0	0	0.508	0.508	MON	1,804	35,033	08/07/2006	09/15/2021
52521T AS 6	LBFRC_06-LLFA			3	1FM	6,575,284	85.766	5,639,365	6,575,284	6,575,284	0	0	0	0	0.568	0.568	MON	1,765	35,558	08/07/2006	09/15/2021
52521T AU 1	LBFRC_06-LLFA			3	1FM	4,696,632	82.766	3,887,219	4,696,632	4,696,632	0	0	0	0	0.618	0.618	MON	1,371	27,134	08/07/2006	09/15/2021
52521T AW 7	LBFRC_06-LLFA			3	1FM	5,652,866	79.766	4,509,071	5,652,866	5,652,866	0	0	0	0	0.638	0.638	MON	1,704	33,804	08/29/2006	09/15/2021
52521T AY 3	LBFRC_06-LLFA			3	1FM	12,215,939	75.766	9,251,982	12,211,242	12,211,242	0	(413)	0	0	0.678	0.678	MON	10,516	71,383	11/21/2006	09/15/2021
52524N AE 7	LBFRC_07-LLFA			3	1FM	23,389,860	91.591	22,989,416	25,100,000	23,392,434	0	2,574	0	0	0.678	1.772	MON	8,040	32,571	12/28/2011	06/15/2022
52524N AL 1	LBFRC_07-LLFA			3	1FM	12,788,755	90.591	12,139,234	13,400,000	12,789,668	0	913	0	0	0.778	1.519	MON	4,925	51,803	12/28/2011	06/15/2022
52524N AN 7	LBFRC_07-LLFA			34	1FM	8,503,320	88.591	7,973,217	9,000,000	8,504,197	0	877	0	0	0.978	2.065	MON	4,158	44,312	12/28/2011	06/15/2022
52108H BS 2	LBUBS_00-C4			4	1FM	3,530,433	62.706	3,523,909	5,619,750	4,579,582	0	(23,395)	0	0	6.890	10.107	MON	0	483,739	09/28/2000	07/11/2032
52108H BZ 6	LBUBS_00-C4 IS			34	1FE	3,196,435	2.500	117,463	0	61,329	0	(50,525)	0	0	0.993	0.000	MON	2,591	59,133	04/30/2003	07/11/2032
52108H CD 4	LBUBS_00-C5				1FM	9,998,364	99.475	9,947,530	10,000,000	10,000,000	0	0	0	0	6.760	6.762	MON	37,556	676,000	12/14/2000	12/11/2032
52108H JL 9	LBUBS_02-C1			3	1FM	6,411,638	100.472	5,669,612	5,643,000	5,674,257	0	(93,119)	0	0	6.653	4.646	MON	20,857	375,343	02/05/2004	03/11/2034
52108H JM 7	LBUBS_02-C1			3	1FM	1,135,391	100.444	1,004,440	1,000,000	1,005,514	0	(16,422)	0	0	6.683	4.685	MON	3,713	66,815	02/05/2004	03/11/2034
52108H JN 5	LBUBS_02-C1			3	1FM	5,274,339	100.415	4,662,264	4,643,000	4,668,711	0	(76,577)	0	0	6.692	4.686	MON	17,262	310,639	02/05/2004	03/11/2034
52108H MN 1	LBUBS_02-C4 IS			34	1FE	3,932,794	0.793	523,194	0	754,944	0	(747,920)	0	0	1.384	0.000	MON	50,709	1,000,574	04/30/2003	10/11/2035
52108H NT 7	LBUBS_02-C7 IS			34	1FE	1,660,766	0.757	259,449	0	351,814	0	(188,942)	0	0	0.928	0.000	MON	17,671	388,536	04/30/2003	01/11/2036
52108H PN 8	LBUBS_03-C1				1FM	2,512,457	102.539	2,563,478	2,500,000	2,501,504	0	(1,522)	0	0	4.394	4.331	MON	6,103	109,850	03/11/2003	03/11/2032
52108H RD 8	LBUBS_03-C3			3	1FM	2,512,499	102.433	2,560,823	2,500,000	2,502,063	0	(1,381)	0	0	4.225	4.166	MON	5,868	105,625	05/20/2003	02/11/2037
52108H RE 6	LBUBS_03-C3			3	1FM	2,009,879	102.011	2,040,228	2,000,000	2,001,632	0	(1,092)	0	0	4.244	4.186	MON	4,716	84,880	05/20/2003	02/11/2037
52108H RH 9	LBUBS_03-C3			3	1FM	1,507,430	97.753	1,466,297	1,500,000	1,501,232	0	(824)	0	0	4.333	4.274	MON	3,611	64,995	05/20/2003	02/11/2037
52108H SF 2	LBUBS_03-C3 IS			34	1FE	2,973,235	1.229	781,747	0	745,991	0	(596,364)	0	0	1.059	0.000	MON	37,409	740,560	05/20/2003	02/11/2037
52108H UP 7	LBUBS_03-C7			3	1FM	4,019,226	102.427	4,097,084	4,000,000	4,004,027	0	(2,145)	0	0	5.020	4.961	MON	11,157	203,644	09/23/2003	07/11/2037
52108H VQ 4	LBUBS_03-C7 IS			34	1FE	4,872,373	0.233	568,485	0	0	0	0	0	0	0.265	0.000	MON	35,921	818,443	04/25/2005	07/11/2037
52108H YP 3	LBUBS_04-C1			3	1FM	5,024,714	84.527	4,226,340	5,000,000	5,011,274	0	(1,980)	0	0	4.979	4.928	MON	13,831	248,950	01/23/2004	01/11/2036
52108H ZP 2	LBUBS_04-C1 IS			34	1FE	1,860,238	1.654	767,049	0	718,081	0	(346,320)	0	0	0.863	0.000	MON	22,247	436,717	01/23/2004	01/11/2036
52108H K7 8	LBUBS_04-C6			3	1FM	3,103,578	106.420	3,267,085	3,070,000	3,089,435	0	(7,394)	0	0	5.020	4.741	MON	8,562	154,114	01/13/2010	08/11/2029
52108H 3B 8	LBUBS_05-C1 IS			34	1FE	5,000,000	0.027	14,845	0	80,252	0	(386,044)	0	0	0.746	0.000	MON	22,534	433,666	01/31/2005	02/11/2040
52108H Y8 1	LBUBS_05-C1 IS			34	1FE	8,500,004	1.984	5,419,090	0	5,165,722	0	(926,085)	0	0	0.357	0.000	MON	54,165	1,215,442	01/31/2005	02/11/2040
52108H 3L 6	LBUBS_05-C2			3	4FM	5,024,612	72.043	3,602,135	5,000,000	5,009,758	0	(2,478)	0	0	5.241	5.188	MON	14,559	265,631	04/11/2005	04/11/2040
52108M DK 6	LBUBS_06-C1			3	1FM	15,074,211	80.321	12,048,195	15,000,000	15,035,237	0	(7,385)	0	0	5.276	5.214	MON	43,967	791,400	01/20/2006	02/11/2041
52108M DM 2	LBUBS_06-C1			3	3FM	8,039,588	70.910	5,672,808	8,000,000	8,018,825	0	(3,940)	0	0	5.335	5.272	MON	23,711	426,800	01/20/2006	02/11/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
52108M DP 5	LBUBS_06-C1			3	.5FM	10,699,712	50.787	5,408,794	10,650,000	10,675,466	0	(1,825)	3,154	0	5.404	5.357	MON	31,974	575,526	01/20/2006	02/11/2041
52108R AG 7	LBUBS_06-C4			3	.1FM	14,331,650	81.459	14,397,825	17,675,000	14,342,978	0	11,328	0	0	5.890	16.824	MON	57,833	0	12/28/2011	06/11/2038
50179M AP 6	LBUBS_06-C6 IS			34	..1FE	2,645,382	1.180	626,144	0	612,465	0	(378,108)	0	0	0.675	0.000	MON	19,889	423,491	04/28/2009	09/11/2039
50180C AB 6	LBUBS_06-C7				.1FM	1,592,197	100.165	1,585,720	1,583,106	1,583,533	0	(1,236)	0	0	5.300	5.161	MON	4,661	79,880	04/24/2007	11/11/2038
50180C AG 5	LBUBS_06-C7				.1FM	496,525	52.409	524,091	1,000,000	513,515	0	15,098	497,889	0	5.407	21.800	MON	3,004	54,070	02/06/2007	11/11/2038
50179A AQ 0	LBUBS_07-C1 IS			34	..1FE	4,092,502	1.869	1,915,151	0	1,750,294	0	(617,961)	0	0	0.466	0.000	MON	26,501	742,223	02/15/2007	02/11/2040
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN)			2	1	14,311,005	112.941	15,777,700	13,969,861	14,221,377	0	(12,964)	0	0	6.650	6.329	MON	77,416	926,508	11/05/2003	08/01/2027
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK			2	1	7,602,118	118.814	8,566,589	7,210,084	7,533,860	0	(52,691)	0	0	8.700	7.648	MON	36,591	618,033	09/10/2010	01/10/2017
53944M AB 5	LNR_06-1A			34	.6AM	654,990	0.000	0	9,500,000	0	0	0	0	0	0.844	3.913	MON	0	0	02/16/2006	05/28/2043
53944M AD 1	LNR_06-1A			34	.6AM	130,513	0.000	0	6,404,000	0	0	0	0	0	1.144	0.000	MON	0	0	02/16/2006	05/28/2043
50212G AJ 2	LNR_07-1A			34	.6AM	3,288,082	0.000	0	11,000,000	0	0	0	0	0	0.534	0.000	MON	0	0	02/27/2007	12/26/2049
50212G AK 9	LNR_07-1A			34	.6AM	2,273,488	0.000	0	16,034,000	0	0	0	0	0	0.684	0.000	MON	0	0	02/27/2007	12/26/2049
55445Q AB 5	MACH_05-CDN1			3	.2AM	5,039,015	69.000	3,476,920	5,039,015	5,039,015	0	0	0	0	0.737	0.737	MON	1,135	34,733	06/30/2005	07/21/2037
55445Q AC 3	MACH_05-CDN1			3	.2AM	2,999,414	64.000	1,919,625	2,999,414	2,999,414	0	0	0	0	0.937	0.937	MON	859	26,757	06/30/2005	07/21/2037
55445Q AD 1	MACH_05-CDN1			3	.2AM	1,079,789	59.000	637,076	1,079,789	1,079,789	0	0	0	0	1.087	1.087	MON	359	11,275	06/30/2005	07/21/2037
55445Q AE 9	MACH_05-CDN1			3	.3AM	1,439,719	54.000	777,448	1,439,719	1,439,719	0	0	0	0	1.537	1.537	MON	676	21,602	06/30/2005	07/21/2037
55445Q AF 6	MACH_05-CDN1			3	.3AM	1,439,718	49.000	705,462	1,439,718	1,439,718	0	0	0	0	1.787	1.787	MON	786	25,251	06/30/2005	07/21/2037
55445Q AG 4	MACH_05-CDN1			3	.1AM	2,916,630	44.000	1,794,849	4,079,203	2,917,176	0	546	0	0	2.087	6.370	MON	2,602	41,976	12/28/2011	07/21/2037
565853 AA 6	MARRE_06-1A			3	.1AM	47,561,466	74.500	35,433,293	47,561,466	47,561,466	0	0	0	0	0.624	0.624	MON	4,119	269,179	04/26/2006	05/25/2046
565853 AC 2	MARRE_06-1A			3	.1AM	27,513,125	61.000	16,775,000	27,500,000	27,506,909	0	(6,972)	0	0	0.654	0.628	MON	2,496	164,595	11/09/2006	05/25/2046
565853 AG 3	MARRE_06-1A			34	.1AM	969,541	28.000	9,520,000	34,000,000	597,356	0	(303,362)	0	0	0.974	1.395	MON	4,598	313,811	07/09/2007	05/25/2046
565853 AN 8	MARRE_06-1A			34	.1AM	8,419,894	19.000	2,208,750	11,625,000	758,844	0	(128,345)	0	0	1.694	13.212	MON	2,734	128,105	12/28/2011	05/25/2046
61910D DC 3	MCFI_97-MC2 IS			34	..1FE	2,444,611	0.005	0	0	0	0	0	0	0	1.726	0.000	MON	13	229	04/30/2003	11/01/2027
606935 AD 6	MLCFC_06-1			3	.1FM	8,650,055	101.637	8,740,791	8,600,000	8,604,779	0	(11,785)	0	0	5.480	5.367	MON	39,270	477,693	02/02/2007	02/01/2039
606935 AH 7	MLCFC_06-1			3	.1FM	5,296,484	110.016	5,720,811	5,200,000	5,246,387	0	(10,911)	0	0	5.430	5.172	MON	23,528	286,238	10/04/2006	02/01/2039
60687U AB 3	MLCFC_06-2			3	.1FM	1,577,744	102.875	1,614,290	1,569,174	1,569,174	0	(1,180)	0	0	5.878	5.878	MON	7,686	83,021	06/16/2006	06/01/2046
55312V AD 0	MLCFC_06-4			3	.1FM	2,684,510	107.656	3,008,996	2,795,000	2,712,615	0	16,354	0	0	5.172	5.937	MON	12,046	144,557	03/10/2010	12/01/2049
55312Y AE 2	MLCFC_07-5				.1FM	6,293,262	103.446	6,723,964	6,500,000	6,342,598	0	26,125	0	0	5.378	5.981	MON	29,131	349,570	03/11/2010	08/01/2048
55312Y AG 7	MLCFC_07-5				.1FM	35,795,063	77.481	27,583,058	35,600,000	35,712,646	0	(18,962)	0	0	5.419	5.347	MON	160,764	1,929,164	03/01/2007	08/01/2048
55312Y BD 3	MLCFC_07-5 IS			34	..1FE	5,814,935	1.868	2,375,837	0	2,385,960	0	(488,589)	0	0	0.519	0.000	MON	55,028	776,523	03/01/2007	08/01/2048
59023U AL 6	MLFT_06-1			3	.1FM	22,301,000	91.131	20,323,080	22,301,000	22,301,000	0	0	0	0	0.488	0.488	MON	5,142	99,407	11/01/2006	06/15/2022
59023U AM 4	MLFT_06-1			3	.1FM	9,000,000	89.131	8,021,772	9,000,000	9,000,000	0	0	0	0	0.518	0.518	MON	2,203	42,855	10/31/2006	06/15/2022
59023U AN 2	MLFT_06-1			3	.1FM	7,500,000	88.131	6,609,810	7,500,000	7,500,000	0	0	0	0	0.588	0.588	MON	2,084	41,035	05/11/2007	06/15/2022
59023U AP 7	MLFT_06-1			3	.1FM	14,554,000	86.631	12,608,247	14,554,000	14,554,000	0	0	0	0	0.608	0.608	MON	4,181	82,582	05/11/2007	06/15/2022
59023U AQ 5	MLFT_06-1			3	.1FM	8,537,859	84.631	7,616,772	9,000,000	8,538,939	0	1,080	0	0	0.648	2.009	MON	2,755	36,478	12/28/2011	06/15/2022
59023U AR 3	MLFT_06-1			3	.1FM	18,625,795	77.631	15,311,123	19,723,000	18,627,683	0	2,477	0	0	0.828	2.414	MON	7,714	117,172	12/28/2011	06/15/2022
589929 QG 6	MLMI_98-C2 IS			34	..1FE	3,842,926	1.188	28,994	0	221,030	0	38,300	0	0	1.503	0.000	MON	3,057	55,373	04/30/2003	02/01/2030
59022H AD 4	MLMT_02-MW1				.1FM	11,590,005	100.434	11,473,614	11,424,000	11,436,485	0	(17,490)	0	0	5.845	5.654	MON	55,644	667,733	08/01/2002	07/01/2034
59022H AR 3	MLMT_02-MW1 IS			34	..1FE	7,499,994	0.280	298,524	0	348,200	0	(1,112,124)	0	0	1.533	0.000	MON	136,220	2,376,358	04/30/2003	07/01/2034
59022H BQ 4	MLMT_03-KEY1			3	.1FM	4,322,655	86.588	4,329,405	5,000,000	4,325,339	0	2,684	0	0	5.353	13.719	MON	22,303	0	12/28/2011	11/01/2035
59022H FA 5	MLMT_04-BPC1			3	.1AM	2,164,977	89.455	2,170,169	2,426,000	2,165,111	0	134	0	0	5.011	6.359	MON	10,131	0	12/28/2011	10/01/2041
59022H DT 6	MLMT_04-KEY2				.1FM	5,027,260	105.376	5,268,780	5,000,000	5,006,674	0	(2,846)	0	0	4.615	4.542	MON	19,229	230,750	09/17/2004	08/01/2039
59022H JH 6	MLMT_05-CIP1				.1FM	6,127,979	100.906	6,149,771	6,094,525	6,101,454	0	2,403	0	0	4.960	4.864	MON	25,191	300,172	08/11/2005	07/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
59022H JL 7	MLMT_05-CIP1			3	.1FM	222,222	109.555	254,167	232,000	227,852	0	1,120	0	0	5.047	5.617	MON	976	11,709	04/07/2006	07/01/2038
59022H KF 8	MLMT_05-CIP1 IS			34	..1FE	5,921,118	0.449	3,439,555	0	3,003,217	0	(479,978)	0	0	0.099	0.000	MON	63,289	959,826	08/11/2005	07/01/2038
59022H HF 2	MLMT_05-MCP1				.1FM	297,719	100.758	301,381	299,115	299,115	0	0	0	0	4.556	4.699	MON	1,136	13,316	06/30/2006	06/01/2043
59022H FW 7	MLMT_05-MKB2			3	.1FM	3,321,773	99.941	3,397,997	3,400,000	3,398,055	0	11,345	0	0	5.021	5.481	MON	14,226	170,714	03/13/2006	09/01/2042
59022H HB 1	MLMT_05-MKB2 IS			34	..1FE	2,319,737	0.333	217,825	0	206,526	0	(198,032)	0	0	0.219	0.000	MON	11,959	214,487	04/28/2009	09/01/2042
62544H AF 2	MSAT_05-RR4A				.3AM	5,051,172	89.000	4,450,000	5,000,000	5,020,352	0	(5,546)	0	0	5.270	5.136	MON	21,958	263,500	07/20/2005	11/01/2035
62544H AG 0	MSAT_05-RR4A				.1AM	2,310,000	84.000	2,310,000	2,750,000	2,310,281	0	281	0	0	5.350	7.839	MON	12,260	0	12/28/2011	11/01/2035
62544H AH 8	MSAT_05-RR4A				.1AM	3,850,000	77.000	3,850,000	5,000,000	3,850,716	0	716	0	0	5.460	9.339	MON	22,750	0	12/28/2011	11/01/2035
61745M UE 1	MSC_03-IQ6 IS			34	..1FE	5,914,900	1.013	3,162,952	0	3,129,641	0	(46,646)	0	0	0.197	0.000	MON	51,339	720,584	12/09/2003	12/01/2041
61745M XB 4	MSC_04-HQ3				.1FM	9,753,125	104.746	10,474,600	10,000,000	9,947,259	0	30,365	0	0	4.800	5.133	MON	40,000	480,000	04/20/2004	01/01/2041
61745M XL 2	MSC_04-HQ3			3	.1FM	14,317,175	97.314	14,170,923	14,562,000	14,299,375	0	(2,543)	0	0	5.297	5.450	MON	64,284	269,052	12/28/2011	01/01/2041
61745M T5 2	MSC_04-HQ4			3	.1FM	3,742,668	93.761	3,750,452	4,000,000	3,742,809	0	141	0	0	5.030	5.830	MON	16,767	0	12/28/2011	04/01/2040
61745M T6 0	MSC_04-HQ4			3	.1FM	5,369,541	92.139	5,380,929	5,840,000	5,369,798	0	256	0	0	5.060	6.079	MON	24,625	0	12/28/2011	04/01/2040
61745M T7 8	MSC_04-HQ4			3	.1FM	3,248,124	87.935	3,255,372	3,702,000	3,248,367	0	244	0	0	5.090	6.706	MON	15,703	0	12/28/2011	04/01/2040
61745M T8 6	MSC_04-HQ4			3	.1FM	4,453,550	74.694	4,465,189	5,978,000	4,454,331	0	781	0	0	5.150	9.032	MON	25,656	0	12/28/2011	04/01/2040
61745M T9 4	MSC_04-HQ4 IS			34	..1FE	1,038,441	0.498	351,298	0	432,460	0	(76,697)	61,229	0	0.104	0.000	MON	6,129	117,773	10/06/2004	04/01/2040
61745M U2 7	MSC_04-HQ4 IS			34	..1FE	3,831,219	0.295	227,758	0	253,102	0	(307,309)	0	0	0.331	0.000	MON	21,274	327,724	10/06/2004	04/01/2040
61745M N8 2	MSC_04-IQ8				.1FM	636,618	100.272	635,260	633,534	633,640	0	(442)	0	0	4.900	4.822	MON	2,587	32,139	08/11/2004	06/01/2040
61745M VB 6	MSC_04-T13				.1FM	24,075	104.754	26,188	25,000	24,700	0	169	0	0	4.660	5.411	MON	97	1,165	12/04/2007	09/01/2045
61745M VJ 9	MSC_04-T13 IS			34	..1FE	9,427,002	0.073	62,460	0	0	0	(551,622)	0	0	0.840	0.000	MON	59,547	801,826	10/12/2004	09/01/2045
61745M L3 5	MSC_04-T15				.1FM	3,308,879	102.476	3,433,990	3,351,029	3,343,959	0	998	0	0	5.030	5.271	MON	14,046	156,355	02/10/2006	06/01/2041
61745M 6H 1	MSC_05-HQ6				.1FM	881,508	102.394	921,550	900,000	891,284	0	2,235	0	0	5.042	5.349	MON	3,782	45,378	02/26/2007	08/01/2042
61745M 6L 2	MSC_05-HQ6			3	.3FM	2,513,598	79.664	1,991,605	2,500,000	2,505,707	0	(1,394)	0	0	5.152	5.084	MON	10,733	128,800	07/29/2005	08/01/2042
61745M 6M 0	MSC_05-HQ6			3	.3FM	2,513,645	74.594	1,864,850	2,500,000	2,505,731	0	(1,398)	0	0	5.172	5.103	MON	10,775	129,300	07/29/2005	08/01/2042
61745M 6N 8	MSC_05-HQ6			3	.3FM	2,513,718	72.599	1,814,988	2,500,000	2,505,767	0	(1,406)	0	0	5.202	5.133	MON	10,838	130,050	07/29/2005	08/01/2042
61745M 6J 7	MSC_05-HQ6 IS			34	..1FE	2,529,200	0.790	458,777	0	461,656	0	(289,191)	0	0	0.443	0.000	MON	21,431	319,979	04/28/2009	08/01/2042
61745M 2F 9	MSC_05-IQ9				.1FM	1,080,033	106.923	1,216,785	1,138,000	1,103,855	0	10,488	0	0	4.700	5.852	MON	4,457	53,486	09/09/2009	07/01/2056
61745M 2H 5	MSC_05-IQ9				.1FM	5,525,119	96.431	5,303,700	5,500,000	5,510,201	0	(2,362)	0	0	4.770	4.715	MON	21,863	262,350	02/15/2005	07/01/2056
62474R AA 5	MSC_05-RR6			4	.1AM	3,717,968	92.500	3,520,067	3,805,478	3,697,453	0	11,171	0	0	5.148	5.810	MON	16,326	130,604	12/28/2011	05/01/2043
62474T AA 1	MSC_05-RR6			4	.1AM	1,186,482	10.500	279,730	2,664,096	1,146,734	1,571,330	(31,105)	713,665	0	5.306	32.897	MON	11,780	94,220	12/28/2011	05/01/2043
62474U AA 8	MSC_05-RR6				.1AM	3,147,706	32.955	1,324,368	4,018,716	3,129,999	0	(2,151)	0	0	5.233	12.001	MON	17,525	140,217	12/28/2011	05/01/2043
62474V AA 6	MSC_05-RR6			34	.6AM	184,416	0.000	0	2,283,333	0	297,583	(23,498)	496,711	0	5.437	0.000	MON	230	124,145	09/28/2005	05/01/2043
61745M W5 8	MSC_05-T17 IS			34	..1FE	15,068	0.643	3,703	0	4,171	0	(3,851)	0	0	0.623	0.000	MON	299	4,143	04/28/2009	12/01/2041
61745M 5K 5	MSC_05-T19			3	.1FM	3,049,496	78.007	2,365,949	3,033,000	3,040,523	0	(1,652)	0	0	5.062	4.995	MON	12,794	153,530	07/19/2005	06/01/2047
61745M 7Q 0	MSC_05-XLF			3	.1FM	636,137	94.055	598,318	636,137	636,137	0	0	0	0	0.928	0.928	MON	279	5,224	08/09/2005	08/15/2019
617451 FL 8	MSC_06-HQ8			3	.1FM	2,883,767	109.520	3,216,617	2,937,000	2,900,954	0	8,396	0	0	5.417	5.791	MON	13,259	161,118	11/13/2009	03/01/2044
617451 FU 8	MSC_06-HQ8 IS			34	..1FE	5,475,361	0.205	1,751,211	0	1,685,732	0	(456,628)	0	0	0.068	0.000	MON	48,543	630,442	03/21/2006	03/01/2044
61750W AX 1	MSC_06-IQ12				.1FM	3,239,961	111.775	3,912,129	3,500,000	3,308,106	0	34,337	0	0	5.332	6.713	MON	15,552	186,620	12/03/2009	12/01/2043
61754J AK 4	MSC_07-T27			3	.4FM	4,433,861	73.841	3,396,677	4,600,000	4,490,187	0	13,481	0	0	5.638	6.106	MON	21,613	262,479	07/19/2007	06/11/2042
61754J AM 0	MSC_07-T27			34	.6FM	2,148,301	52.467	1,206,746	2,300,000	1,206,746	(973,285)	8,065	257	0	5.638	6.327	MON	10,807	131,240	07/19/2007	06/11/2042
61760R AZ 5	MSC_11-C3				.1FM	7,796,966	103.530	7,992,493	7,720,000	7,793,376	0	(3,590)	0	0	3.224	3.000	MON	20,741	41,482	09/14/2011	08/01/2049
61746W HF 0	MSDWC_01-TOP3				.1FM	977,255	99.926	881,510	882,158	882,158	0	(3,636)	0	0	6.390	4.791	MON	4,698	23,066	04/16/2003	07/01/2033
61746W LX 6	MSDWC_01-TOP5 IS			34	..1FE	3,931,743	1.892	134,359	0	0	0	(323,519)	0	0	1.310	0.000	MON	7,752	556,914	04/30/2003	10/01/2035
61746W WV 8	MSDWC_02-IQ3				.1FM	9,708,300	97.148	9,714,780	10,000,000	9,710,132	0	1,832	0	0	5.410	7.851	MON	45,083	0	12/28/2011	09/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
59066X AA 2	MWEST_07-1A			3	1AM	11,092,500	73.000	11,169,000	15,300,000	11,095,880	0	3,380	0	0	0.554	3.415	MON	1,176	0	12/28/2011	02/25/2047
59066X AE 4	MWEST_07-1A			34	1AM	10,831,224	47.000	8,460,000	18,000,000	10,780,349	0	(23,554)	0	0	0.644	3.528	MON	1,609	70,607	12/28/2011	02/25/2047
59066X AG 9	MWEST_07-1A			34	1AM	538,185	2.790	390,545	14,000,000	392,286	0	(71,549)	0	0	0.784	99.667	MON	1,524	73,033	12/28/2011	02/25/2047
63859C BT 9	NLFC_99-1 IS			34	1FE	2,915,235	1.104	22,255	0	30,476	0	(21,895)	1,503	0	1.054	0.000	MON	1,770	24,248	04/30/2003	01/01/2031
65537H AF 4	NMCRE_07-2A			34	6AM	16,293,959	2.314	402,083	17,379,168	402,083	(0)	(127,020)	0	0	0.929	1.585	FMAN	18,396	129,118	05/04/2007	05/21/2042
65537H AG 2	NMCRE_07-2A			34	6AM	10,054,016	3.229	342,982	10,622,804	342,981	0	(82,101)	0	0	0.979	1.391	FMAN	11,849	84,241	03/14/2007	05/21/2042
65537H AH 0	NMCRE_07-2A			34	6AM	13,133,581	2.758	383,394	13,902,421	383,394	(0)	(121,961)	0	0	1.079	1.491	FMAN	17,091	124,157	03/14/2007	05/21/2042
65537H AJ 6	NMCRE_07-2A			34	6AM	11,045,967	2.000	224,429	11,221,443	224,429	(120,063)	(125,604)	0	0	1.279	0.000	FMAN	16,351	122,626	03/14/2007	05/21/2042
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ			2	1	13,000,000	111.466	14,490,580	13,000,000	13,000,000	0	0	0	0	5.242	5.242	MON	39,752	681,459	07/12/2010	12/10/2032
03759S AA 3	NSCR_06-2A			34	1AM	489,882	26.940	673,500	2,500,000	463,017	0	(12,957)	0	0	0.685	0.637	MON	571	15,968	11/14/2006	09/20/2047
03759S AB 1	NSCR_06-2A			34	1AM	34,871	25.260	505,200	2,000,000	648	0	(16,769)	0	0	0.885	0.837	MON	590	16,830	11/14/2006	09/20/2047
03759S AC 9	NSCR_06-2A			34	1AM	793,296	25.690	513,800	2,000,000	1,226	0	(23,779)	0	0	1.235	1.230	MON	823	23,927	11/14/2006	09/20/2047
03759S AD 7	NSCR_06-2A			34	1AM	2,000,000	26.120	522,400	2,000,000	41,901	0	(30,123)	0	0	1.585	1.586	MON	1,057	31,024	11/14/2006	09/20/2047
03762A AA 7	NSCR_07-3A			34	1AM	1,929,404	25.300	6,957,500	27,500,000	1,829,199	0	(98,977)	0	0	0.585	3.920	MON	5,361	99,089	12/28/2011	10/20/2052
03762A AC 3	NSCR_07-3A			34	1AM	488,131	15.110	1,511,000	10,000,000	416,582	0	(43,865)	0	0	0.635	5.223	MON	2,116	43,774	12/28/2011	10/20/2052
68241F AA 0	OLCMT_04-C3			3	1FM	31,828,842	125.940	40,300,832	32,000,000	31,883,431	0	5,820	0	0	5.724	5.782	MON	106,848	1,857,120	05/18/2005	10/11/2030
74432G AB 3	PCMT_03-PWR1				1FM	4,021,858	102.599	4,103,948	4,000,000	4,002,592	0	(2,446)	0	0	4.493	4.424	MON	14,977	179,720	03/07/2003	02/01/2036
74432G AE 7	PCMT_03-PWR1 IS			34	1FE	2,602,537	1.222	833,220	0	801,848	0	(869,604)	0	0	1.490	0.000	MON	84,623	928,870	04/30/2003	02/01/2036
69348H BT 4	PNCMA_00-C1			4	1FM	0	19.980	599,400	3,000,000	601,979	0	(89,538)	521,726	0	6.625	10.975	MON	16,563	198,750	06/15/2000	03/15/2033
69348H BQ 0	PNCMA_00-C1 IS			34	1FE	3,969,674	1.749	185,669	0	0	0	(61,699)	0	0	1.312	0.000	MON	11,612	202,961	04/30/2003	03/15/2033
69348H CR 7	PNCMA_00-C2 IS			34	1FE	4,102,589	2.078	181,090	0	0	0	(113,430)	0	0	1.701	0.000	MON	12,351	183,552	05/01/2003	10/01/2033
69348H AA 6	PNCMA_99-CM1 IS			34	6Z	2,152,694	0.161	2,971	0	0	0	(1,869)	0	0	1.188	0.000	MON	1,829	57,810	05/01/2003	12/01/2032
772644 AA 8	RKCDO_06-1A			3	1AM	4,307,128	85.000	4,307,128	5,067,210	4,308,400	0	1,272	0	0	0.796	3.627	MJSD	1,905	0	12/28/2011	12/15/2026
772644 AB 6	RKCDO_06-1A			3	3AM	2,090,224	80.000	1,672,179	2,090,224	2,090,224	0	0	0	0	0.826	0.826	MJSD	816	10,399	11/02/2006	12/15/2026
772644 AC 4	RKCDO_06-1A			3	3AM	5,067,210	75.000	3,800,407	5,067,210	5,067,210	0	0	0	0	0.906	0.906	MJSD	2,169	28,726	11/02/2006	12/15/2026
772644 AD 2	RKCDO_06-1A			3	4AM	8,550,917	70.000	5,985,642	8,550,917	8,550,917	0	0	0	0	1.046	1.046	MJSD	4,225	58,861	11/02/2006	12/15/2026
78402K AA 3	SASC_07-BHC1			34	6AM	8,069,556	4.070	323,541	7,950,000	323,398	0	(386,823)	0	0	5.530	5.590	MON	36,636	415,456	03/02/2007	12/01/2049
78402K AB 1	SASC_07-BHC1			34	6AM	2,954,091	0.000	0	7,950,000	0	0	0	0	0	5.575	0.000	MON	0	134,503	03/02/2007	12/01/2049
79548K 4U 9	SBM7_00-C2 IS			34	1FE	3,770,112	0.617	52,329	0	0	0	(68,616)	0	0	1.015	0.000	MON	7,175	103,378	04/30/2003	07/01/2033
81273X AC 1	SEAWL_06-1			3	1AM	37,660,000	40.000	17,600,000	44,000,000	37,851,080	0	56,831	0	0	0.952	3.581	MON	19,775	320,548	12/28/2011	04/15/2046
81273W AD 1	SEAWL_06-2A			3	1AM	10,000,000	30.000	3,000,000	10,000,000	10,000,000	0	0	0	0	0.828	0.828	MON	10,570	72,412	05/02/2006	10/15/2052
81274D AB 6	SEAWL_07-2A			3	1AM	26,100,000	62.500	16,687,500	26,700,000	26,100,284	0	284	0	0	1.194	1.385	MON	4,426	287,653	12/28/2011	05/25/2040
812748 AB 7	SEAWL_07-3A			3	1AM	10,000,000	62.500	6,250,000	10,000,000	10,000,000	0	0	0	0	1.194	1.194	MON	1,658	114,603	08/29/2007	05/25/2040
841281 AA 6	SOUTHBURY CREDIT LEASE 99-CTL1			2	1FM	3,677,342	107.956	3,966,183	3,673,888	3,673,888	0	0	0	0	7.110	7.179	MON	22,493	258,453	08/04/1999	09/02/2014
84604K AD 1	SOVC_07-C1			3	1FM	14,048,156	102.320	14,470,830	14,142,719	14,122,772	0	13,238	0	0	5.893	6.015	MON	69,451	839,975	03/10/2010	07/01/2030
87309P AG 4	TYHOT_05-LUX			3	1AM	0	99.681	0	0	0	0	0	0	0	0.798	0.000	MON	(4)	0	12/20/2005	01/15/2021
87309P AH 2	TYHOT_05-LUX			3	1AM	0	99.649	0	0	0	0	0	0	0	0.908	0.000	MON	(9)	0	12/20/2005	01/15/2021
92534C AB 1	VERT_06-CR1A			34	6AM	26,500,465	7.000	2,030,000	29,000,000	0	0	0	0	0	0.936	1.621	JAJO	0	0	05/15/2006	04/22/2046
92929* AA 3	WAL MART STORES INC SECURED PRIVAT			2	1	123,620	103.506	127,954	123,620	123,620	0	0	0	0	9.370	9.555	MON	965	9,227	03/02/1992	01/01/2013
93143* AA 1	WALGREEN LEASE PT TR 05 (VO LTD)				1	3,945,598	108.326	4,157,693	3,838,130	3,933,182	0	(3,861)	0	0	6.060	5.847	MON	10,337	232,118	02/03/2006	03/15/2031
94352M AC 2	WAVE_07-2A			34	1AM	158,583	14.344	802,690	5,596,000	74,267	0	(41,790)	0	0	0.785	0.737	MON	1,464	37,996	07/12/2007	07/20/2051
94352M AD 0	WAVE_07-2A			34	1AM	2,391,056	8.026	512,781	6,389,000	14,525	0	(54,779)	0	0	0.885	0.876	MON	1,884	49,325	07/12/2007	07/20/2051
94352M AF 5	WAVE_07-2A			34	1AM	3,706,018	8.645	324,533	3,754,000	1,584	0	(48,006)	0	0	1.285	0.013	MON	1,608	42,955	07/12/2007	07/20/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
929766 AH 6	WBCMT_02-C1 IS			34	1FE	7,917,303	0.113	143,236	0	267,867	0	(1,035,810)	0	0	0.781	0.000	MON	82,363	1,704,101	04/30/2003	04/01/2034
929766 CZ 4	WBCMT_03-C3 IS			34	1FE	7,182,213	0.866	1,575,507	0	1,578,160	0	(1,874,101)	0	0	1.056	0.000	MON	160,091	2,214,196	04/30/2003	02/01/2035
929766 EF 6	WBCMT_03-C4 IS			34	1FE	9,009,628	0.946	2,864,816	0	2,599,688	0	(2,480,672)	0	0	0.979	0.000	MON	247,033	2,644,225	04/30/2003	04/01/2035
929766 GV 9	WBCMT_03-C5 IS			34	1FE	2,015,349	1.980	955,312	0	844,193	0	(534,737)	0	0	1.603	0.000	MON	64,430	567,200	06/24/2003	06/01/2035
929766 MV 2	WBCMT_03-C9			3	1FM	4,019,719	100.929	4,037,156	4,000,000	4,004,526	0	(2,245)	0	0	5.109	5.046	MON	17,030	204,360	12/11/2003	12/01/2035
929766 NU 3	WBCMT_04-C10				1FM	6,659,051	97.828	6,482,077	6,626,000	6,634,828	0	(3,185)	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	1.553	2,005,435	0	1,971,339	0	(887,532)	0	0	0.892	0.000	MON	95,959	1,161,338	02/12/2004	02/01/2041
929766 QU 0	WBCMT_04-C11				1FM	9,845,703	102.879	10,287,850	10,000,000	9,989,919	0	5,882	0	0	5.030	5.267	MON	41,917	503,000	05/21/2004	01/01/2041
929766 WL 3	WBCMT_04-C15				1FM	1,112,762	107.098	1,178,080	1,100,000	1,107,877	0	(2,718)	0	0	4.803	4.517	MON	4,403	52,833	02/25/2010	10/01/2041
929766 WN 9	WBCMT_04-C15				1FM	3,520,902	94.369	3,433,155	3,638,000	3,596,078	0	11,531	0	0	4.951	5.379	MON	15,010	180,117	03/28/2005	10/01/2041
929766 B8 5	WBCMT_05-C17				1FM	1,326,663	99.916	1,319,005	1,320,107	1,320,107	0	0	0	0	4.782	4.676	MON	5,261	60,806	03/18/2005	03/01/2042
929766 C8 4	WBCMT_05-C17 IS			34	1FE	5,500,000	0.757	3,873,278	0	3,292,243	0	(370,308)	0	0	0.136	0.000	MON	58,081	780,550	03/22/2005	03/01/2042
929766 Z8 9	WBCMT_05-C19 IS			34	1FE	4,000,000	1.335	2,844,321	0	2,575,440	0	(400,756)	0	0	0.215	0.000	MON	38,120	606,130	06/23/2005	05/01/2044
929766 4W 0	WBCMT_05-C20			3	1FM	3,003,788	82.650	2,472,572	2,991,600	2,996,830	0	(1,240)	0	0	5.258	5.207	MON	13,108	159,123	08/11/2005	07/01/2042
929766 3M 3	WBCMT_05-C20 IS			34	1FE	11,800,000	0.329	4,604,986	0	5,097,600	0	(101,596)	0	0	0.036	0.000	MON	41,494	608,116	08/12/2005	07/01/2042
92976B BN 1	WBCMT_05-C22			3	1FM	3,758,126	110.038	4,126,421	3,750,000	3,753,367	0	(802)	0	0	5.269	5.242	MON	16,466	200,329	04/17/2007	12/01/2044
92976B DT 6	WBCMT_06-C23			3	1FM	2,515,625	108.941	2,723,518	2,500,000	2,510,966	0	(2,718)	0	0	5.418	5.277	MON	11,288	135,450	03/12/2010	01/01/2045
92976B DX 7	WBCMT_06-C23			3	1FM	1,105,481	79.740	877,138	1,100,000	1,102,606	0	(561)	0	0	5.515	5.450	MON	5,055	60,665	02/24/2006	01/01/2045
92976B EA 6	WBCMT_06-C23			3	3FM	8,902,868	77.297	6,848,743	8,860,285	8,881,052	0	(4,253)	0	0	5.520	5.458	MON	40,754	495,743	02/24/2006	01/01/2045
92976B FE 7	WBCMT_06-C23			3	1FM	40,148,438	109.554	43,821,560	40,000,000	40,074,353	0	(15,637)	0	0	5.416	5.366	MON	180,533	2,166,400	09/29/2006	01/01/2045
92976B EC 2	WBCMT_06-C23 IS			34	1FE	7,499,915	0.434	4,554,337	0	3,800,468	0	3,757	0	0	0.047	0.000	MON	41,577	616,135	02/27/2006	01/01/2045
92977Q AG 3	WBCMT_06-C27			3	1FM	20,665,625	101.190	20,238,000	20,000,000	20,370,720	0	(59,938)	0	0	5.795	5.589	MON	96,583	1,159,000	01/05/2007	07/01/2045
92977Q AF 5	WBCMT_06-C27 IS			34	1FE	42,487	0.545	14,884	0	15,718	0	(9,373)	0	0	0.294	0.000	MON	669	10,593	04/28/2009	07/01/2045
92978M AD 8	WBCMT_06-C28				1FM	3,505,095	107.811	3,773,378	3,500,000	3,502,436	0	(477)	0	0	5.679	5.661	MON	16,564	198,765	06/05/2007	10/01/2048
92978M AH 9	WBCMT_06-C28			3	2FM	50,515,625	96.194	48,097,000	50,000,000	50,296,249	0	(44,981)	0	0	5.603	5.541	MON	233,458	2,801,500	01/18/2007	10/01/2048
92978P AE 9	WBCMT_06-C29				1FM	10,759,135	109.580	11,955,167	10,910,000	10,797,687	0	20,396	0	0	5.308	5.557	MON	48,259	579,103	01/15/2010	11/01/2048
92978P AH 2	WBCMT_06-C29				1FM	30,149,130	98.870	29,660,940	30,000,000	30,083,106	0	(14,567)	0	0	5.339	5.274	MON	133,475	1,601,700	12/13/2006	11/01/2048
92976B HV 7	WBCMT_06-WL7A			3	1FM	2,968,000	74.070	2,198,409	2,968,000	2,968,000	0	0	0	0	0.618	0.618	MON	867	17,150	09/19/2006	09/15/2021
92976B HW 5	WBCMT_06-WL7A			3	1FM	8,500,000	71.070	6,040,984	8,500,000	8,500,000	0	0	0	0	0.638	0.638	MON	2,562	50,838	09/19/2006	09/15/2021
92976B JA 1	WBCMT_06-WL7A			3	1FM	9,177,368	98.860	9,072,746	9,177,368	9,177,368	0	0	0	0	1.083	1.083	MON	4,692	95,831	09/19/2006	09/15/2021
92976B JB 9	WBCMT_06-WL7A			3	1FM	7,479,555	96.970	7,252,925	7,479,555	7,479,555	0	0	0	0	1.283	1.283	MON	4,530	93,269	09/19/2006	09/15/2021
92978T BU 4	WBCMT_07-C31 IS			34	1FE	12,985,075	0.841	4,951,646	0	4,558,094	0	(739,903)	0	0	0.244	0.000	MON	119,742	1,971,751	05/15/2007	04/01/2047
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S			2	2	8,258,557	107.203	8,853,421	8,258,557	8,258,557	0	0	0	0	5.361	5.361	MON	25,827	441,422	05/17/2005	10/10/2027
93364L AD 0	WMCMS_07-SL3			34	1AM	338,703	54.492	185,272	340,000	260,562	0	4,772	0	0	6.135	10.025	MON	1,738	21,105	06/22/2007	03/01/2045
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						3,766,691,929	XXX	2,868,016,982	3,712,490,022	3,160,034,935	(4,453,389)	(63,627,523)	34,599,633	0	XXX	XXX	XXX	14,656,576	183,984,254	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05366V AA 6	ACAP_00-1A - ABS			3	4FE	2,938,715	45.000	2,905,287	6,456,192	2,969,624	0	(83,151)	3,331,862	0	0.758	4.441	MON	2,312	46,112	09/26/2001	11/15/2025
05366V AE 8	ACAP_00-1A - ABS			34	6FE	8,681,434	0.500	46,241	9,248,229	0	0	0	0	0	1.328	0.000	MON	3,770	0	01/11/2002	11/15/2025
00432C AG 6	ACCSS_01 - ABS			3	1AM	5,082,457	92.856	4,932,596	5,312,086	5,097,515	0	15,058	0	0	1.356	31.431	FMAN	7,404	23,956	12/28/2011	05/25/2034
00432C BZ 3	ACCSS_04-2 - ABS			3	1AM	12,500,000	63.775	7,971,825	12,500,000	12,500,000	0	0	0	0	1.118	1.118	JAJO	26,405	124,134	10/21/2004	01/25/2043
00432C CJ 8	ACCSS_05-A - ABS			3	1AM	10,000,000	65.021	6,502,120	10,000,000	10,000,000	0	0	0	0	0.818	0.818	JAJO	15,457	68,890	06/03/2005	07/25/2034
00764P AU 4	AERCO-2A - ABS		E	3	3FE	6,104,850	68.000	5,735,369	8,434,366	6,245,719	0	18,256	1,990,910	0	0.738	9.760	MON	2,941	58,112	01/30/2002	07/15/2025
00868P AA 3	AHOLD LEASE USA - ABS		R	3	2FE	4,735,564	115.500	5,652,083	4,893,578	4,772,331	0	4,730	0	0	8.620	8.944	JJ	209,741	421,826	01/26/2001	01/02/2025

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
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
00889V AA 5	AIMCO_06-AA - CLO			3	1AM	24,615,477	93.218	22,946,035	24,615,477	24,615,477	0	0	0	0	0.729	0.729	FMAN.	20,449	133,941	06/09/2006	08/20/2020
01039X AA 8	ALABAMA POWER CAPITAL TRUST V - ABS			1	1AM	7,483,275	98.421	7,381,593	7,500,000	7,484,870	0	274	0	0	3.472	5.540	JAJO..	65,102	258,837	09/26/2002	10/01/2042
02005G AC 9	ALLYA_09-B - ABS				1AM	10,084,719	100.474	10,113,165	10,065,453	10,068,570	0	(7,314)	0	0	1.980	1.891	MON...	8,858	192,177	12/09/2009	10/15/2013
02005P AD 7	ALLYA_10-4 - ABS				1AM	2,749,495	100.563	2,765,494	2,750,000	2,749,664	0	154	0	0	1.350	1.356	MON...	1,650	37,125	11/04/2010	12/15/2015
02005X AD 0	ALLYA_11-4 - ABS				1AM	12,598,149	99.666	12,557,883	12,600,000	12,598,321	0	172	0	0	1.140	1.145	MON...	6,384	36,309	09/08/2011	06/01/2016
03063T AG 9	AMCAR_07-DF - ABS			3	1AM	7,326,457	100.129	7,335,924	7,326,457	7,326,457	0	0	0	0	1.070	1.070	MON...	5,663	71,402	09/11/2007	06/06/2014
02582J EZ 9	AMXCA_08-2 - ABS			3	1AM	7,445,156	105.897	7,412,815	7,000,000	7,407,343	0	(37,814)	0	0	1.538	0.596	MON...	5,085	61,054	05/26/2011	09/15/2020
03761X AA 8	APID_07-5A - CLO			3	1AM	50,000,000	90.491	45,245,546	50,000,000	50,000,000	0	0	0	0	0.643	0.643	JAJO..	67,879	264,779	02/02/2007	04/15/2021
04012L AB 7	ARES_07-3RA - CLO			3	1AM	48,878,947	89.824	43,967,836	48,949,094	48,949,094	0	0	0	0	0.623	0.623	JAJO..	64,385	247,129	02/15/2007	04/16/2021
04010K AA 3	ARES8_04-1A - CLO			3	1AM	6,123,464	98.354	6,022,698	6,123,464	6,123,464	0	0	0	0	0.942	1.573	FMAN.	5,446	28,876	03/05/2004	02/26/2016
04963W AA 4	ATRM-5A - CLO		R	3	1AM	19,940,074	92.284	18,401,495	19,940,074	19,940,074	0	0	0	0	0.729	0.729	FMAN.	16,565	108,501	06/20/2006	07/20/2020
04963W AB 2	ATRM-5A - CLO		R	3	1AM	29,887,706	94.362	28,202,692	29,887,706	29,887,706	0	0	0	0	0.699	0.699	FMAN.	23,808	153,563	06/20/2006	07/20/2020
05379H AA 2	AVISTA CAPITAL II - ABS			13	1AM	18,494,485	85.847	17,169,440	20,000,000	18,495,454	0	0	0	0	1.402	52.164	MJSD.	24,145	118,766	12/28/2011	06/01/2037
06052J AD 4	BAAT_10-1A - ABS				1AM	6,512,188	101.204	6,578,244	6,500,000	6,505,145	0	(4,317)	0	0	2.180	2.113	MON...	6,298	141,700	04/15/2010	02/15/2017
05615U AC 3	BABSN_05-1A - CLO			3	1AM	50,080,000	93.349	46,674,259	50,000,000	50,018,234	0	(5,239)	0	0	0.693	0.682	JAJO..	73,156	290,265	03/15/2007	04/15/2019
07324S AY 8	BAYC_04-3 - ABS			3	2AM	537,692	85.058	456,509	536,707	536,707	0	0	0	0	0.714	0.714	MON...	53	3,491	07/26/2006	01/25/2035
07324S AZ 5	BAYC_04-3 - ABS			3	1AM	931,831	69.779	936,271	1,341,766	932,258	0	427	0	0	0.794	5.129	MON...	148	0	12/28/2011	01/25/2035
07324S BQ 4	BAYC_05-2A - ABS			3	5AM	2,413,483	57.702	1,388,078	2,405,589	2,405,589	0	0	0	0	0.724	0.724	MON...	242	15,934	07/26/2006	08/25/2035
07324S BS 0	BAYC_05-2A - ABS			3	6AM	2,090,825	52.995	1,108,024	2,090,825	1,108,024	(94,420)	0	0	0	0.794	0.794	MON...	230	15,317	06/09/2005	08/25/2035
07324S BT 8	BAYC_05-2A - ABS			3	6AM	1,900,750	50.108	952,422	1,900,750	952,422	(70,470)	0	0	0	0.904	0.904	MON...	239	16,022	06/09/2005	08/25/2035
07324S BU 5	BAYC_05-2A - ABS			3	4AM	723,425	48.669	352,084	723,425	723,425	0	0	0	0	0.914	0.914	MON...	92	6,171	06/09/2005	08/25/2035
07324S CE 0	BAYC_05-3A - ABS			3	4AM	1,047,057	56.691	590,730	1,042,010	1,042,010	0	0	0	0	0.784	0.784	MON...	113	7,522	07/26/2006	11/25/2035
07324S CF 7	BAYC_05-3A - ABS			3	4AM	2,084,020	54.837	1,142,810	2,084,020	2,084,020	0	0	0	0	0.804	0.804	MON...	233	15,462	10/03/2005	11/25/2035
07324S CH 3	BAYC_05-3A - ABS			3	5AM	4,540,664	38.946	1,768,416	4,540,664	4,540,664	0	0	0	0	0.934	0.934	MON...	589	39,605	10/03/2005	11/25/2035
07324S CX 8	BAYC_05-4A - ABS			34	6AM	596,386	37.949	767,379	2,022,132	584,576	0	(323)	814,647	0	0.944	8.731	MON...	265	8,971	12/28/2011	01/25/2036
07324S CY 6	BAYC_05-4A - ABS			34	6AM	496,618	27.583	632,485	2,293,059	462,317	635,022	(1,390)	958,691	0	0.994	14.009	MON...	316	10,151	12/28/2011	01/25/2036
07324S DG 4	BAYC_06-1A - ABS			3	4AM	2,487,092	56.995	1,415,191	2,483,018	2,483,018	0	0	0	0	0.674	0.674	MON...	232	15,168	07/26/2006	04/25/2036
07324S DH 2	BAYC_06-1A - ABS			3	5AM	1,288,766	53.042	682,467	1,286,655	1,318,144	0	(1,501)	0	0	0.694	0.381	MON...	124	8,118	07/26/2006	04/25/2036
07324Y AC 3	BAYC_06-2A - ABS			3	4AM	8,936,726	64.536	5,774,624	8,947,911	8,947,804	0	4	0	0	0.574	0.574	MON...	713	45,621	07/25/2006	07/25/2036
07324N AA 1	BAYC_06-3A - ABS			3	1AM	6,464,281	71.254	5,106,681	7,166,909	6,465,042	0	761	0	0	0.544	1.916	MON...	541	22,881	12/28/2011	10/25/2036
07324N AB 9	BAYC_06-3A - ABS			3	4AM	9,106,951	71.519	7,197,754	10,064,171	9,108,004	0	1,054	0	0	0.594	1.947	MON...	830	35,857	12/28/2011	10/25/2036
07325B AD 0	BAYC_06-4A - ABS			3	5AM	2,147,602	41.031	881,176	2,147,602	2,147,602	0	0	0	0	0.584	0.584	MON...	174	11,255	10/24/2006	12/25/2036
07325B AE 8	BAYC_06-4A - ABS			3	5AM	1,364,324	37.109	506,281	1,364,324	1,364,324	0	0	0	0	0.604	0.604	MON...	114	7,425	10/24/2006	12/25/2036
07325B AF 5	BAYC_06-4A - ABS			3	6AM	1,360,148	33.262	452,412	1,360,148	452,412	(907,735)	0	0	0	0.634	0.634	MON...	120	7,813	10/24/2006	12/25/2036
07325B AG 3	BAYC_06-4A - ABS			3	6AM	1,789,668	27.033	483,796	1,789,668	483,796	(1,305,873)	0	0	0	0.694	0.694	MON...	172	11,362	10/24/2006	12/25/2036
07325B AH 1	BAYC_06-4A - ABS			34	6AM	522,737	18.388	302,531	1,645,302	302,531	(106,077)	(103,983)	0	0	0.734	0.693	MON...	168	11,108	10/24/2006	12/25/2036
07325B AJ 7	BAYC_06-4A - ABS			34	6AM	409,497	14.154	210,160	1,484,828	210,160	(89,017)	(100,592)	0	0	0.814	0.773	MON...	168	11,221	10/24/2006	12/25/2036
07324M AC 9	BAYC_06-SP1 - ABS			3	1AM	13,525,000	82.428	11,148,414	13,525,000	13,525,000	0	0	0	0	0.664	0.664	MON...	1,247	82,322	03/23/2006	04/25/2036
07325M AA 2	BAYC_07-1 - ABS			3	1AM	6,350,611	67.000	4,254,909	6,350,611	6,350,611	0	0	0	0	0.514	0.514	MON...	453	28,804	01/25/2007	03/25/2037
07325M AB 0	BAYC_07-1 - ABS			3	3AM	4,826,464	52.000	3,302,318	6,350,611	4,828,024	0	1,560	0	0	0.564	4.935	MON...	497	16,001	12/28/2011	03/25/2037
07325M AC 8	BAYC_07-1 - ABS			3	1AM	2,618,357	33.000	1,299,335	3,937,379	2,619,617	0	1,261	0	0	0.564	9.581	MON...	308	9,921	12/28/2011	03/25/2037
07325M AD 6	BAYC_07-1 - ABS			3	6AM	1,209,791	27.000	514,399	1,905,183	514,399	(143,539)	650	0	0	0.584	12.371	MON...	154	4,992	12/28/2011	03/25/2037
07325M AE 4	BAYC_07-1 - ABS			3	6AM	901,787	20.000	302,289	1,511,445	302,289	(135,289)	402	0	0	0.614	13.424	MON...	129	4,154	12/28/2011	03/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
07325M AF 1	BAYC_07-1 - ABS			34	.6AM	378,404	15.000	285,777	1,905,183	285,619	555,095	(1,835)	734,411	0	0.664	27.275	MON	176	5,760	12/28/2011	03/25/2037
07325X AC 4	BAYC_07-2A - ABS			3	.6AM	5,571,566	26.426	1,472,336	5,571,566	1,472,336	(756,981)	0	0	0	0.664	0.664	MON	514	25,654	05/01/2007	07/25/2037
07325X AD 2	BAYC_07-2A - ABS			34	.6AM	378,278	17.857	532,470	2,981,839	343,015	1,916,216	2,554	2,641,378	0	0.704	0.645	MON	291	14,379	05/01/2007	07/25/2037
07325X AE 0	BAYC_07-2A - ABS			34	.6AM	285,809	10.375	232,013	2,236,379	232,013	1,476,532	1,334	2,000,082	0	0.784	0.684	MON	243	10,787	05/01/2007	07/25/2037
07326B AM 9	BAYC_07-4A IS - ABS			34	1FE	13,654,804	9.260	8,075,957	0	6,821,096	0	(1,868,486)	2,137,697	0	3.855	0.000	MON	56,035	2,150,975	07/17/2009	09/25/2037
07326F AA 6	BAYC_07-6A IS - ABS			34	1FE	15,154,729	10.220	7,842,559	0	8,321,420	0	(2,413,096)	0	0	3.685	0.000	MON	47,129	2,573,185	07/17/2009	12/25/2037
073250 BM 3	BAYV_05-A - ABS			3	5AM	36,703,270	61.000	24,156,869	39,601,425	36,692,217	0	(11,053)	0	0	1.294	2.301	MON	5,692	398,827	12/28/2011	02/28/2040
073250 BQ 4	BAYV_05-A - ABS			3	.6AM	15,430,574	43.880	8,810,927	20,079,596	8,735,212	(6,677,730)	(17,632)	0	0	1.794	6.206	MON	4,002	207,495	12/28/2011	02/28/2040
12328M AW 1	BLX_06-AA - ABS			34	.1AM	449,955	14.649	236,314	1,613,132	161,506	0	(236,745)	204,902	0	0.805	0.870	MON	433	11,980	03/02/2006	10/20/2038
05573W AD 7	BMWOT_11-A - ABS				.1AM	5,049,373	99.452	5,022,326	5,050,000	5,049,424	0	51	0	0	1.030	1.034	MON	867	13,582	09/14/2011	02/26/2018
05577@ AG 5	BNSF RAILWAY CO 2009-A - ABS			2	1	4,877,669	116.387	5,676,973	4,877,669	4,877,669	0	0	0	0	6.550	6.550	FA	110,933	314,923	02/26/2009	02/26/2021
05577@ AH 3	BNSF RAILWAY CO 2009-B - ABS			2	1	4,694,476	120.984	5,679,564	4,694,476	4,694,476	0	0	0	0	6.550	6.550	FA	106,767	303,095	02/26/2009	02/26/2021
05577@ AJ 9	BNSF RAILWAY CO 2009-C - ABS			2	1	1,464,022	120.984	1,771,232	1,464,022	1,464,022	0	0	0	0	6.550	6.550	FA	33,296	94,523	02/26/2009	02/26/2021
05577@ AK 6	BNSF RAILWAY CO 2009-D - ABS			2	1	1,476,172	120.984	1,785,932	1,476,172	1,476,172	0	0	0	0	6.550	6.550	FA	33,573	95,308	02/26/2009	02/26/2021
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS			2	1	612,661	120.984	741,222	612,661	612,661	0	0	0	0	6.550	6.550	FA	13,934	39,556	02/26/2009	02/26/2021
12189P AK 8	BNSF RAILWAY COMPANY - ABS			2	.1AM	5,802,693	116.487	6,759,403	5,802,693	5,802,693	0	0	0	0	6.462	6.461	JAN	172,903	370,353	09/20/2001	01/15/2021
108124 AA 6	BRDG_06-1A - CLO			3	.1AM	19,227,592	92.393	17,764,917	19,227,592	19,227,592	0	0	0	0	0.662	0.662	JAJO	25,445	103,199	05/24/2006	07/21/2020
07400S AB 5	BSSBC_06-1A - ABS			3	.1AM	4,991,589	93.836	4,683,904	4,991,589	4,991,589	0	0	0	0	0.494	0.494	MON	342	21,259	02/14/2007	01/25/2034
07400S AC 3	BSSBC_06-1A - ABS			3	.2AM	5,897,000	61.023	3,598,552	5,897,000	5,897,000	0	0	0	0	0.614	0.614	MON	503	32,904	12/15/2006	01/25/2034
07400S AD 1	BSSBC_06-1A - ABS			3	.3AM	3,619,000	52.102	1,885,555	3,619,000	3,619,000	0	0	0	0	0.744	0.744	MON	374	24,963	12/15/2006	01/25/2034
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS			2	.1AM	3,168,962	118.254	3,747,430	3,168,962	3,168,962	0	0	0	0	7.908	7.906	JJ	115,555	239,813	09/19/2000	01/15/2020
12189P AF 9	BURLINGTON NORTHERN SANTE FE R - ABS			2	.1AM	1,717,534	120.473	2,069,167	1,717,534	1,717,534	0	0	0	0	7.570	7.566	JJ	64,647	125,412	09/16/1999	01/02/2021
12322U AA 7	BUSHNELL LOAN FUND II_08-1A - CLO			3	.1AM	1,924,164	100.000	1,963,324	1,963,324	1,951,504	0	6,094	0	0	2.425	4.015	JAJO	8,595	12,974	10/30/2008	10/28/2015
12322U AE 9	BUSHNELL LOAN FUND II_08-1A - CLO			3	.1AM	350,000	99.000	1,237,500	1,250,000	784,692	0	212,210	0	0	5.425	29.979	JAJO	12,243	66,909	03/20/2008	10/28/2015
140553 CU 0	CAPS_06-1A - ABS - ABS - ABS			3	.2AM	3,556,821	98.664	3,509,262	3,556,777	3,556,777	0	0	0	0	0.835	0.835	MON	990	24,649	05/28/2008	08/22/2016
141781 J# 2	CARGILL INC - ABS			2	1	6,968,893	117.514	8,343,111	7,099,674	6,985,617	0	12,210	0	0	6.620	6.922	FMAN	53,528	466,504	08/20/2010	08/20/2018
33632* UD 7	CARGILL RAIL TRUST SENIOR SECURED - ABS			2	1	7,139,924	119.740	8,549,345	7,139,924	7,139,924	0	0	0	0	8.034	8.034	MON	49,595	571,892	05/31/2000	05/31/2015
14308P AB 0	CARL_06-8A - CLO			3	.1AM	25,000,000	94.060	23,515,037	25,000,000	25,000,000	0	0	0	0	0.719	0.719	FMAN	20,484	133,520	04/19/2006	05/21/2021
14313B AD 0	CARMX_09-2 - ABS				.1AM	3,523,820	102.561	3,463,492	3,377,000	3,461,380	0	(54,204)	0	0	2.820	1.164	MON	4,233	95,231	11/04/2010	12/15/2014
14312Y AD 1	CARMX_10-3 - ABS				.1AM	5,499,293	100.358	5,519,706	5,500,000	5,499,513	0	199	0	0	1.410	1.414	MON	3,447	77,550	11/03/2010	02/16/2016
12498S AA 0	CBASS_06-SC1 - ABS			3	.1AM	5,622,258	82.730	4,763,230	5,757,560	5,715,489	0	2,261	0	0	0.564	0.663	MON	451	28,794	07/24/2007	05/25/2036
17305E DE 2	CCCIT_06-A3 - ABS				.1AM	5,603,313	115.810	5,790,510	5,000,000	5,522,666	0	(76,426)	0	0	5.300	2.790	MS	78,028	143,100	04/20/2011	03/15/2018
17305E DT 9	CCCIT_07-A3 - ABS				.1AM	16,263,672	137.943	18,967,222	13,750,000	16,192,952	0	(46,116)	0	0	6.150	4.924	JD	37,583	845,625	06/14/2010	06/15/2039
17305E DY 8	CCCIT_07-A8 - ABS				.1AM	10,936,451	120.011	12,073,114	10,060,000	10,859,176	0	(70,345)	0	0	5.650	4.190	MS	159,465	477,001	07/28/2011	09/20/2019
17305E EE 1	CCCIT_08-A1 - ABS				.1AM	6,965,625	119.170	7,150,182	6,000,000	6,910,437	0	(55,188)	0	0	5.350	2.732	FA	128,400	160,500	07/26/2011	02/07/2020
15135A AA 1	CECDO_06-12A - CLO			3	.1AM	29,588,000	92.413	27,723,800	30,000,000	29,589,082	0	1,082	0	0	0.711	1.096	FMAN	26,074	133,730	12/28/2011	11/18/2020
15135D AJ 6	CECDO_07-14A - CLO			3	.1AM	63,000,000	91.746	57,799,936	63,000,000	63,000,000	0	0	0	0	0.633	0.633	JAJO	84,197	327,198	02/08/2007	04/15/2021
15641S AE 1	CENT7_04-7A - CLO			3	.1AM	18,356,057	97.440	17,886,082	18,356,057	18,356,057	0	0	0	0	0.828	0.828	JAJO	26,178	124,455	04/14/2004	01/30/2016
161571 AA 2	CHAIT_04-A8 - ABS			3	.1AM	19,000,000	100.005	19,000,984	19,000,000	19,000,000	0	0	0	0	0.398	0.398	MON	3,574	37,545	06/01/2011	09/15/2015
161571 AJ 3	CHAIT_05-C2 - ABS			3	.2AM	3,000,000	99.905	2,997,151	3,000,000	3,000,000	0	0	0	0	0.718	0.718	MON	1,018	20,373	05/12/2005	01/15/2015
158715 AA 0	CHAM_04-1A - CLO			3	.1AM	5,203,910	96.452	5,019,254	5,203,910	5,203,910	0	0	0	0	0.926	0.926	MJSD	2,276	30,495	04/27/2004	06/15/2016
17178N AC 3	CIFC_07-3A - CLO			3	.1AM	33,061,000	80.073	28,025,449	35,000,000	33,726,716	0	167,426	0	0	0.820	1.373	JAJO	53,432	241,116	08/07/2007	07/26/2021
18060P AC 7	CLARI-CAR3 - ABS		E	34	.6AM	528,990	0.000	0	7,000,000	0	0	0	0	0	0.944	0.000	MON	0	0	11/20/2007	02/25/2045
184588 AB 7	CLRLK_06-1A - CLO			3	.1AM	5,000,000	77.428	3,871,387	5,000,000	5,000,000	0	0	0	0	0.943	0.943	MJSD	1,572	34,599	12/15/2006	12/20/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
12622X AD 2	CNH_11-A - ABS				1FE	5,098,854	102.224	5,213,424	5,100,000	5,099,033	0	179	0	0	2.040	2.046	MON	4,624	61,557	05/04/2011	10/17/2016
199648 AA 4	CNOVA_06-1A - CLO			3	1AM	19,706,365	94.460	18,614,637	19,706,365	19,706,365	0	0	0	0	0.665	0.665	JAJO	27,290	107,741	07/18/2006	07/18/2018
14041N AV 3	COMET_03-C3 - ABS			3	3AM	11,965,273	100.655	11,072,036	11,000,000	11,500,194	0	(105,958)	0	0	2.528	6.221	MON	13,133	276,565	05/17/2007	07/15/2016
14041N DG 3	COMET_07-A1 - ABS			3	1AM	1,528,250	97.608	1,561,730	1,600,000	1,544,739	0	10,244	0	0	0.328	0.999	MON	248	4,539	05/24/2010	11/15/2019
14041N DX 6	COMET_07-A7 - ABS				1AM	453,359	118.259	473,036	400,000	443,307	0	(6,385)	0	0	5.750	3.696	MON	1,022	23,000	06/02/2010	07/15/2020
210805 BE 6	CONTINENTAL AIRLINES 1997-1 CLASS - ABS			2	4FE	365,809	99.000	362,151	365,809	21,133	0	(51,831)	0	0	7.461	7.458	AO	6,823	17,936	03/03/2003	04/01/2013
210805 DP 9	CONTINENTAL AIRLINES INC - ABS				3FE	19,943,033	100.250	18,721,688	18,675,000	18,698,361	0	(186,018)	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 - ABS			2	3	3,633,076	97.000	3,524,084	3,633,076	3,633,076	0	0	0	0	7.020	7.022	JAJO	63,760	233,131	12/31/1998	01/01/2014
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS			2	2FE	2,781,972	107.120	2,972,288	2,774,727	2,779,877	0	(757)	0	0	8.048	7.980	MN	37,218	222,418	10/12/2005	11/01/2020
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS				2FE	18,564	101.500	19,567	19,278	18,757	0	37	0	0	6.703	7.099	JD	57	1,292	11/08/2005	06/15/2021
217565 AJ 9	COPPR_06-1A - CLO			3	1AM	40,000,000	91.400	36,560,152	40,000,000	40,000,000	0	0	0	0	0.659	0.659	JAJO	53,466	214,638	12/13/2006	01/20/2021
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS				2	9,600,446	117.244	11,255,947	9,600,446	9,600,446	0	0	0	0	7.870	7.870	MON	44,074	754,394	09/30/2009	10/10/2031
126650 BP 4	CVS CORP - ABS				1AM	9,579,292	104.069	10,133,134	9,736,938	9,524,277	0	6,767	0	0	6.036	6.180	MON	34,284	586,237	07/14/2009	12/10/2028
126659 AA 9	CVS PASS-THROUGH TRUST - ABS				2AM	9,570,688	122.382	11,712,799	9,570,688	9,570,688	0	0	0	0	8.353	8.353	MON	46,634	798,243	06/10/2009	07/10/2031
254683 AC 9	DCENT_07-A1 - ABS				1AM	11,355,565	119.655	11,558,671	9,660,000	11,256,683	0	(98,882)	0	0	5.650	2.614	MON	24,257	229,013	08/30/2011	03/16/2020
25654# AA 0	DODGER TICKETS LLC SER A SR SEC - ABS			2	2FE	18,476,506	99.992	18,475,028	18,476,506	18,476,506	0	0	0	0	5.660	5.662	MAR	787,233	1,045,770	05/11/2005	03/31/2030
25746R AE 6	DOMINION RESOURCES CAPITAL TRUST I - ABS			1	2AM	5,000,000	101.500	5,075,000	5,000,000	5,000,000	0	0	0	0	7.830	8.723	JD	32,625	391,500	12/03/1997	12/01/2027
26188J 4# 1	DREYFUS CASH MANAGEMENT FUND 21 YE IS -			34	1	13,600,382	10.037	3,513,083	0	3,513,083	0	(27,108)	937,647	0	0.046	0.000	MON	1,517	29,930	12/15/2004	11/06/2017
26188J 5# 0	DREYFUS CASH MANAGEMENT FUND 22 YE IS -			34	1	15,065,113	13.392	4,687,361	0	4,687,361	0	(27,111)	1,871,326	0	0.046	0.000	MON	1,517	29,930	12/15/2004	11/06/2018
26249W AA 3	DRYD_06-11A - CLO		R	3	1AM	24,337,011	92.480	22,506,854	24,337,011	24,337,011	0	0	0	0	0.644	0.644	JAJO	35,274	130,960	04/05/2006	04/12/2020
26358E AA 0	DUANE_07-4A - CLO			3	1AM	72,872,207	90.998	66,312,286	72,872,207	72,872,207	0	0	0	0	0.683	0.683	FMAN	66,341	380,300	07/06/2007	11/14/2021
29078P AC 4	EAST_00-A - ABS			34	6FE	9,100,314	0.000	0	9,100,314	0	0	0	0	0	3.558	0.000	MON	0	0	08/17/2000	08/15/2025
278289 AC 7	EATON_07-9A - CLO			3	1AM	15,000,000	94.815	14,222,193	15,000,000	15,000,000	0	0	0	0	0.639	0.639	JAJO	19,441	77,448	03/09/2007	04/20/2019
54627R AG 5	ESGL LOUISIANA RESTORATION CORP PR - ABS				1AM	1,997,660	104.655	2,093,100	2,000,000	1,997,932	0	195	0	0	3.990	4.004	FA	33,250	81,795	07/15/2010	08/01/2024
34487* AA 9	FOOTBALL TRUST IV - ABS				1	40,000,000	112.689	45,075,600	40,000,000	40,000,000	0	0	0	0	6.110	6.195	OCT	597,422	2,477,944	11/12/2008	11/12/2018
344868 AA 2	FOOTBALL TRUST V - ABS				1AM	16,000,000	111.248	17,799,672	16,000,000	16,000,000	0	0	0	0	5.350	5.350	OCT	209,244	867,889	03/24/2010	10/05/2020
34528R AD 4	FORDO_09-A - ABS				1AM	522,213	100.161	510,240	509,418	509,864	0	(3,698)	0	0	3.960	2.870	MON	897	6,853	08/05/2009	05/15/2013
34529G AF 2	FORDO_09-D - ABS				1AM	660,543	100.469	663,721	660,621	660,609	0	21	0	0	2.170	2.176	MON	637	12,426	09/02/2009	10/15/2013
34529R AD 3	FORDO_11-B - ABS				1AM	2,849,715	100.553	2,865,747	2,850,000	2,849,753	0	38	0	0	1.350	1.353	MON	1,710	14,856	07/19/2011	12/15/2016
350846 AA 9	FOURC_06-3A - CLO			3	1AM	20,420,786	93.757	19,145,936	20,420,786	20,420,786	0	0	0	0	0.666	0.666	JAJO	26,050	110,177	08/22/2006	07/22/2020
34511H AA 1	FTHIL_07-1A - CLO		R	3	1AM	23,876,596	91.860	21,933,100	23,876,596	23,876,596	0	0	0	0	0.733	0.733	FMAN	19,440	129,088	01/31/2007	02/22/2021
36159G BD 8	GEBL_05-1A - ABS			3	1AM	8,849,394	61.237	5,419,121	8,849,394	8,849,394	0	0	0	0	0.678	0.678	MON	2,835	55,956	06/22/2005	06/15/2033
36159G BE 6	GEBL_05-1A - ABS			3	2AM	2,354,158	52.304	1,231,314	2,354,158	2,354,158	0	0	0	0	0.978	0.978	MON	1,088	21,976	06/22/2005	06/15/2033
36159N AE 2	GEBL_06-1A - ABS			3	2AM	35,996	35.425	12,752	35,996	35,996	0	0	0	0	1.278	1.278	MON	22	446	06/19/2006	05/15/2034
36162C AD 3	GEEMT_11-1 - ABS				1FE	7,649,804	99.857	7,639,053	7,650,000	7,649,817	0	12	0	0	1.420	1.421	MON	2,716	23,235	09/28/2011	05/23/2016
36161X AD 8	GEET_11-1 - ABS				1FE	2,999,373	100.207	3,006,213	3,000,000	2,999,493	0	120	0	0	1.330	1.338	MON	1,219	18,952	06/22/2011	05/20/2019
36159J BM 2	GEMNT_09-2 - ABS				1AM	1,719,613	101.575	1,683,604	1,657,500	1,674,737	0	(22,468)	0	0	3.690	2.204	MON	2,718	59,140	02/04/2010	07/15/2015
36159J BT 7	GEMNT_09-4 - ABS				1AM	34,409,438	106.899	33,780,217	31,600,000	34,104,211	0	(305,227)	0	0	3.800	1.146	MON	53,369	393,933	08/10/2011	11/15/2017
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS				2AM	10,402,787	115.238	11,987,964	10,402,787	10,402,787	0	0	0	0	7.150	7.152	JD	61,983	574,378	02/23/2011	12/01/2030
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS				2AM	10,402,787	115.238	11,987,964	10,402,787	10,402,787	0	0	0	0	7.150	7.152	JD	61,983	574,378	02/23/2011	12/01/2030
38136B AE 2	GOLD3_07-3A - CLO			3	1AM	41,000,000	92.508	37,928,280	41,000,000	41,000,000	0	0	0	0	0.649	0.649	FMAN	45,118	207,638	02/27/2007	05/01/2022
387477 AA 0	GRANV_06-3A - CLO		R	3	1AM	15,550,158	97.899	15,223,432	15,550,158	15,550,158	0	0	0	0	0.669	0.669	JAJO	21,100	65,009	04/13/2006	04/20/2018
38980M AA 3	GRAYS_04-1A - CLO			3	1AM	3,623,753	99.278	3,597,583	3,623,753	3,623,753	0	0	0	0	0.837	0.837	FMAN	3,961	9,132	05/20/2004	08/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
38136C AA 8	GTCO_06-1A - CLO			3	.1AM	32,770,500	95.156	31,972,481	33,600,000	33,274,276	0	143,333	0	0	0.788	1.179	FMAN.	29,410	200,393	08/24/2007	02/22/2020
40256E AC 0	GULRA_06-1A - CLO			3	.1AM	19,992,248	91.888	18,370,422	19,992,248	19,992,248	0	0	0	0	0.752	0.752	FMAN.	14,193	108,358	10/27/2006	11/26/2020
43814A AD 5	HAROT_11-2 - ABS				.1AM	11,996,389	101.157	12,138,868	12,000,000	11,997,073	0	684	0	0	1.550	1.560	MON...	6,717	104,883	05/18/2011	08/18/2017
44923W AD 3	HART_10-A - ABS				.1AM	1,799,970	102.917	1,852,510	1,800,000	1,799,982	0	8	0	0	2.450	2.450	MON...	1,960	44,100	05/05/2010	12/15/2016
44918A AD 8	HART_11-C - ABS				.1AM	4,798,754	99.766	4,788,768	4,800,000	4,798,819	0	65	0	0	1.300	1.306	MON...	2,773	12,133	09/28/2011	02/15/2018
41283N AE 1	HDMOT_11-1 - ABS				.1AM	1,999,785	100.023	2,000,468	2,000,000	1,999,809	0	24	0	0	1.310	1.313	MON...	1,164	8,952	08/04/2011	03/15/2017
42823B AB 8	HICDO_06-5A - CLO		R	3	.1AM	22,238,718	92.715	20,618,582	22,238,718	22,238,718	0	0	0	0	0.767	0.767	MJSD.	12,796	121,122	11/20/2006	12/05/2018
405364 AA 8	HLCNL_06-1A - CLO			3	.1AM	29,178,798	93.319	27,229,273	29,178,798	29,178,798	0	0	0	0	0.729	0.729	FMAN.	24,240	158,842	09/26/2006	11/20/2020
40536Y AC 8	HLCNL_07-2A - CLO		R	3	.1AM	72,657,583	92.616	67,292,230	72,657,583	72,657,583	0	0	0	0	0.641	0.641	JAJO..	89,205	370,689	03/20/2007	04/24/2021
45254N RV 1	IMM_05-8 - ABS			3	.1FM	1,259,678	78.113	983,971	1,259,678	1,259,678	0	0	0	0	0.794	0.794	MON...	139	9,148	11/23/2005	02/25/2036
45254N RW 9	IMM_05-8 - ABS			3	.1FM	2,513,309	73.665	1,851,434	2,513,309	2,513,309	0	0	0	0	1.044	1.044	MON...	364	24,497	11/23/2005	02/25/2036
45257E AE 4	IMSA_06-5 - ABS			3	.1FM	17,680,353	74.981	13,256,959	17,680,353	17,680,353	0	0	0	0	0.494	0.494	MON...	1,212	75,600	12/20/2006	12/25/2036
46186G AE 3	INWD_06-1A - CLO			3	.1AM	4,612,500	93.295	4,664,737	5,000,000	4,614,353	0	1,853	0	0	0.649	4.429	JAJO..	6,582	0	12/28/2011	01/20/2021
47714N AB 3	JETBLUE AIRWAYS CORP - ABS			3	.3FE	19,750,000	79.000	19,750,000	25,000,000	19,750,000	0	0	5,250,000	0	0.907	0.907	FMAN.	29,611	186,598	11/09/2004	11/15/2016
48124D AH 4	JPMRT_07-A - ABS			34	.6AM	90,000	84.311	75,880	90,000	9,000	0	9,000	0	0	10.000	10.000	MON...	0	3,941	03/09/2007	07/15/2013
49239@ AB 4	KERR-MCGEE GUNNISON TRUST KMG II - ABS			2	.2	4,998,655	110.296	5,416,416	4,910,800	4,950,166	0	(6,428)	0	0	6.720	6.490	JJ.....	138,419	330,006	05/12/2004	01/30/2020
49638N AQ 9	KING_06-2A - CLO			3	.1AM	24,866,114	91.427	22,734,228	24,866,114	24,866,114	0	0	0	0	0.672	0.672	JAJO..	33,404	135,983	03/28/2006	04/21/2021
493268 AW 6	KSLT_00-A - ABS			3	.2AM	873,202	92.934	811,501	873,202	873,202	0	0	0	0	0.826	0.826	FMAN.	741	5,148	06/15/2000	05/25/2029
493268 AU 0	KSLT_99-B - ABS			3	.1AM	11,072,188	59.590	6,554,856	11,000,000	11,000,000	0	0	0	0	1.226	1.226	FMAN.	13,862	112,440	07/11/2001	11/25/2036
86359D AD 9	LBSBC_05-1A - ABS			3	.2AM	1,202,369	40.504	487,009	1,202,369	1,202,369	0	0	0	0	0.644	0.644	MON...	107	7,006	04/08/2005	02/25/2030
86359D AE 7	LBSBC_05-1A - ABS			3	.4AM	721,421	40.182	289,884	721,421	721,421	0	0	0	0	0.844	0.844	MON...	85	5,652	04/08/2005	02/25/2030
86359D UE 5	LBSBC_05-2A - ABS			3	.1AM	3,494,040	82.219	2,873,118	3,494,474	3,494,141	0	11	0	0	4.793	4.957	MON...	14,431	176,564	10/26/2005	09/01/2030
52520V AC 7	LBSBC_06-2A - ABS			3	.1AM	549,857	93.632	515,043	550,071	549,998	0	13	0	0	5.620	5.628	MON...	2,576	28,352	09/11/2006	09/01/2036
54265S AA 3	LGCLO_04-1A - CLO			3	.1AM	6,724,125	98.728	6,638,588	6,724,125	6,724,125	0	0	0	0	0.886	0.886	FMAN.	6,124	24,447	05/13/2004	05/25/2016
52204P AF 6	LIFT-1 - ABS			3	.5FE	2,927,829	61.385	2,983,623	4,860,509	3,003,266	0	49,746	1,906,988	0	0.708	9.857	MON...	1,626	32,483	09/25/2001	07/15/2031
532623 AB 1	LROCK_07-1A - CLO		R	3	.1AM	49,119,911	87.748	43,101,854	49,119,911	49,119,911	0	0	0	0	0.514	0.514	MON...	3,504	226,291	03/08/2007	04/24/2023
578325 AB 8	MAYF_06-1A - ABS		E	34	.6AM	678,089	0.000	0	15,000,000	0	0	0	0	0	0.700	6.069	MJSD.	0	0	07/28/2006	09/12/2046
55262T A* 4	MBNAM_97-B - ABS			3	.2AM	9,980,137	100.099	10,009,850	10,000,000	9,999,411	0	1,631	0	0	1.228	1.244	MON...	5,800	119,950	03/03/1997	08/15/2014
55262T CC 5	MBNAM_97-B - ABS			3	.1AM	495,215	99.939	499,693	500,000	498,909	0	3,006	0	0	0.628	1.214	MON...	148	2,939	01/20/1998	08/15/2014
62388Q AB 0	MCAP_04-3A - CLO			3	.1AM	3,250,000	96.928	3,150,170	3,250,000	3,250,000	0	0	0	0	1.057	1.796	FMAN.	4,486	29,205	04/22/2004	02/15/2016
62388V AB 9	MCAP_06-5A - CLO			3	.1AM	11,845,555	92.384	10,943,384	11,845,555	11,845,555	0	0	0	0	0.786	0.786	MJSD.	4,398	64,994	06/09/2006	09/15/2018
55817R AA 5	MDPK_06-2A - CLO			3	.1AM	24,642,336	93.158	22,956,405	24,642,336	24,642,336	0	0	0	0	0.834	0.834	MJSD.	2,854	140,574	02/07/2006	03/25/2020
56081# AH 3	MLB TRUST 2009 - ABS				.1	15,000,000	108.060	16,209,000	15,000,000	15,000,000	0	0	0	0	4.270	4.270	JD.....	37,363	640,500	12/08/2009	12/10/2015
65475N AD 0	NALT_11-B - ABS				.1AM	2,349,560	99.400	2,335,900	2,350,000	2,349,616	0	57	0	0	0.920	0.930	MON...	961	4,624	09/21/2011	02/16/2015
637432 LR 4	NATIONAL RURAL UTILITIES COOP FINA - ABS				.1AM	343,834	143.088	386,339	270,000	328,448	0	(6,632)	0	0	10.375	6.410	MN.....	4,669	28,013	07/23/2009	11/01/2018
639107 AA 9	NAUTQ_06_1A - CLO			3	.1AM	19,245,933	91.893	17,685,630	19,245,933	19,245,933	0	0	0	0	0.653	0.653	JAJO..	26,534	103,880	03/30/2006	04/15/2020
66704J BQ 0	NEF_06-A - ABS			3	.1AM	21,000,000	93.540	19,643,484	21,000,000	21,000,000	0	0	0	0	0.722	0.722	FMAN.	14,313	106,784	05/03/2006	05/28/2026
62936E AF 5	NPF6_98-2 - ABS			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
64031Q AJ 0	NSLT_02-2 - ABS			3	.1AM	5,805,000	74.080	4,444,818	6,000,000	5,912,741	0	8,476	0	0	1.274	1.429	MJSD.	1,061	61,079	11/27/2002	12/26/2033
67073V AA 0	NYLIM_06-1A - CLO		R	3	.1AM	20,000,000	92.903	18,580,562	20,000,000	20,000,000	0	0	0	0	0.678	0.678	FMAN.	20,325	106,171	06/21/2006	08/08/2020
675919 AA 2	OCT11_07-1A - CLO		R	3	.1AM	75,000,000	90.301	67,726,022	75,000,000	75,000,000	0	0	0	0	0.736	0.736	FMAN.	56,742	396,128	06/28/2007	08/25/2021
675726 AA 1	OCT9_06-1A - CLO			3	.1AM	20,000,000	91.900	18,380,027	20,000,000	20,000,000	0	0	0	0	0.656	0.656	JAJO..	25,494	105,336	04/27/2006	04/23/2020
67085P AA 9	OHSFF_06-2A - CLO			3	.1AM	34,000,000	92.300	31,382,000	34,000,000	34,000,000	0	0	0	0	0.856	0.856	MJSD.	13,748	210,682	08/08/2006	09/13/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
699424 BC 0	PARCS_07-10 (IG7 10-15%) - ABS		R	3	3AM	149,094,500	79.750	119,625,000	150,000,000	149,515,833	0	95,185	0	0	0.963	6.017	MJSD.	48,158	1,068,369	03/01/2007	12/20/2016
724060 AA 6	PIPELINE FUNDING COMPANY LLC - ABS			2	2AM	3,000,000	115.775	3,473,237	3,000,000	3,000,000	0	0	0	0	7.500	7.495	JJ	103,750	225,000	10/08/2009	01/15/2030
749618 AB 0	RNB TRUST SERIES - ABS			2	1AM	5,468,000	43.165	10,791,300	25,000,000	10,879,826	0	105,306	0	0	0.000	8.740	JJ	0	0	12/15/2000	07/15/2097
78388Q AB 6	SAPT-BLS-1997-1 - ABS	@		2	1	9,278,400	75.659	30,263,640	40,000,000	20,241,073	0	1,662,332	0	0	0.000	8.755	NA	0	0	12/13/2000	07/15/2097
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A-1-G - ABS				1AM	20,000,000	103.507	20,701,400	20,000,000	20,000,000	0	0	0	0	4.480	4.541	JAJO	151,822	621,484	05/02/2011	04/30/2032
784420 AE 1	SLCLT_05-1 - ABS			3	1AM	13,485,477	75.000	10,203,388	13,604,517	13,523,783	0	1,329	0	0	0.657	0.722	FMAN	11,673	66,011	08/08/2005	02/15/2045
784427 AG 1	SLCLT_06-1 - ABS			3	1AM	22,500,000	80.222	18,049,860	22,500,000	22,500,000	0	0	0	0	0.756	0.756	MJSD	8,035	116,610	06/22/2006	03/15/2039
784419 AF 0	SLCLT_06-A - ABS			3	1AM	34,000,000	85.013	28,904,250	34,000,000	34,000,000	0	0	0	0	0.703	0.703	JAJO	50,464	200,846	12/11/2006	07/15/2036
784419 AG 8	SLCLT_06-A - ABS			3	1AM	18,594,000	67.171	12,489,869	18,594,000	18,594,000	0	0	0	0	0.853	0.853	JAJO	33,486	138,272	12/11/2006	07/15/2036
78442G DF 0	SLMA_01-4 - ABS			3	1AM	8,000,000	93.670	7,493,600	8,000,000	8,000,000	0	0	0	0	0.918	0.918	JAJO	13,877	63,223	11/27/2001	01/25/2021
78442G DJ 2	SLMA_02-1 - ABS			3	1AM	10,032,031	84.914	8,491,420	10,000,000	10,000,000	0	0	0	0	0.888	0.888	JAJO	16,780	75,988	08/17/2005	01/25/2021
78442G KP 0	SLMA_03-14 - ABS			3	1AM	16,486,032	82.596	13,425,468	16,254,281	16,387,931	0	(2,520)	0	0	0.968	0.862	JAJO	29,730	134,695	10/14/2004	10/25/2038
78442G GM 2	SLMA_03-4 - ABS			3	1AM	11,594,623	84.381	9,583,060	11,356,839	11,507,664	0	(3,446)	0	0	1.196	1.023	MJSD	6,415	107,793	09/21/2005	06/15/2038
78442G HK 5	SLMA_03-7 - ABS			3	1AM	7,000,120	77.728	6,125,588	7,880,759	7,001,829	0	1,709	0	0	1.116	3.825	MJSD	4,154	34,290	12/28/2011	09/15/2039
78443C AQ 7	SLMA_03-B - ABS			3	1AM	11,180,478	50.737	7,532,325	14,845,734	11,182,893	0	2,415	0	0	1.246	4.787	MJSD	8,737	75,347	12/28/2011	03/15/2033
78442G KV 7	SLMA_04-1 - ABS			3	1AM	14,352,916	78.547	11,273,828	14,352,916	14,352,916	0	0	0	0	0.918	0.918	JAJO	24,897	111,781	02/11/2004	07/25/2039
78442G LW 4	SLMA_04-5 - ABS			3	1AM	17,487,042	81.037	17,493,259	21,586,675	17,490,606	0	3,564	0	0	0.898	2.994	JAJO	36,629	0	12/28/2011	10/25/2039
78442G MR 4	SLMA_04-8 - ABS			3	1AM	9,038,994	79.891	7,138,258	8,934,985	9,051,769	0	(2,657)	0	0	0.878	0.712	JAJO	14,824	65,938	08/08/2005	01/25/2040
78443C BK 9	SLMA_04-A - ABS			3	1AM	5,792,597	44.263	3,098,375	7,000,000	5,732,796	0	(19,246)	1,374,746	0	1.496	1.156	MJSD	4,946	88,798	01/07/2005	06/15/2033
78442G PS 9	SLMA_05-5 - ABS			3	1AM	19,671,582	80.301	15,796,434	19,671,582	19,671,582	0	0	0	0	0.668	0.668	JAJO	24,833	105,601	06/22/2005	10/25/2040
78443C BV 5	SLMA_05-A - ABS			3	1AM	49,921,875	62.737	31,368,550	50,000,000	49,940,720	0	5,979	0	0	0.856	0.869	MJSD	20,217	309,827	08/08/2005	12/15/2038
78443C BX 1	SLMA_05-A - ABS			3	1AM	1,917,080	38.416	1,920,775	5,000,000	1,919,440	0	2,360	0	0	1.136	14.222	MJSD	2,683	0	12/28/2011	12/15/2038
78443C CD 4	SLMA_05-B - ABS			3	1AM	9,038,076	30.750	4,612,455	15,000,000	9,042,692	0	4,616	0	0	1.246	12.056	MJSD	8,828	64,965	12/28/2011	06/15/2039
83149F AD 6	SLMA_06-6 - ABS			3	1AM	8,564,414	73.833	6,644,952	9,000,000	8,708,221	0	33,211	0	0	0.628	1.010	JAJO	10,682	44,664	10/02/2007	01/25/2041
78443G AJ 4	SLMA_06-7 - ABS			3	1AM	18,120,000	73.635	13,342,608	18,120,000	18,120,000	0	0	0	0	0.618	0.618	JAJO	21,163	88,086	08/02/2006	01/27/2042
78443K AK 2	SLMA_06-9 - ABS			3	1AM	7,611,875	71.623	5,729,856	8,000,000	7,739,440	0	27,730	0	0	0.648	1.012	JAJO	9,797	41,323	10/02/2007	01/25/2041
78443C CY 8	SLMA_06-BW - ABS			3	1AM	50,000,000	58.000	29,000,000	50,000,000	50,000,000	0	0	0	0	0.746	0.746	MJSD	17,620	254,063	06/08/2006	12/15/2039
78443V AJ 1	SLMA_07-1 - ABS			3	1AM	17,724,900	80.449	16,882,943	20,986,000	17,827,947	0	25,570	0	0	0.638	2.305	JAJO	25,304	30,384	12/28/2011	01/27/2042
784582 BB 3	SMSLT_00-A - ABS			3	1AM	23,497,188	65.000	15,275,000	23,500,000	23,500,000	0	0	0	0	0.975	0.975	JAJO	41,358	197,622	07/15/2002	04/28/2037
784582 BE 7	SMSLT_00-B - ABS			3	1AM	5,000,000	75.924	3,796,180	5,000,000	5,000,000	0	0	0	0	1.125	1.125	JAJO	10,154	49,651	05/15/2000	10/28/2036
84861# AA 6	SPIRIT OF ST LOUIS BASKETBALL CLUB - ABS			2	2FE	15,940,583	112.398	17,916,897	15,940,583	15,940,583	0	0	0	0	6.090	6.090		242,695	951,349	01/22/2004	12/31/2021
84860R AA 1	SPMF_06-1A - ABS				3AM	8,811,690	73.000	6,434,579	8,814,492	8,812,487	0	148	0	0	5.760	5.764	MON	42,310	506,677	03/08/2006	03/01/2024
84860P AA 5	SPMF_07-1A - ABS				3AM	66,167,727	75.000	49,763,896	66,351,861	66,213,297	0	8,518	0	0	5.740	5.770	MON	317,383	3,803,824	04/10/2007	03/01/2025
85219# AB 0	SPYGLASS TRUST 2 - ABS		F		1	4,500,000	67.186	20,155,800	30,000,000	13,244,808	0	1,054,279	0	0	0.000	8.469	MAT	0	0	12/23/1998	03/01/2019
85219# AA 2	SPYGLASS TRUST-1 - ABS		F		1	10,824,940	65.885	46,119,500	70,000,000	31,707,472	0	2,513,420	0	0	0.000	8.432	MAT	0	0	12/23/1998	01/28/2019
858051 AA 3	STDMA_08-1A - CLO		R	3	1AM	1,021,688	100.000	1,021,688	1,021,688	1,021,688	0	0	0	0	2.403	2.403	JAJO	5,183	6,172	03/12/2008	05/15/2015
858051 AC 9	STDMA_08-1A2 - CLO		R	3	1AM	1,200,000	100.000	1,500,000	1,500,000	1,356,106	0	35,754	0	0	3.903	13.249	JAJO	12,360	57,794	03/12/2008	05/15/2015
858051 AE 5	STEDMAN LOAN FUND LTD_08-1B - CLO		R	34	1AM	167,335	99.000	742,500	750,000	308,898	0	36,730	0	0	5.403	87.846	JAJO	8,555	40,366	03/12/2008	05/15/2015
89232E AD 4	TAOT_10-A - ABS				1AM	2,399,616	100.802	2,419,256	2,400,000	2,399,826	0	129	0	0	1.860	1.866	MON	1,984	44,640	04/29/2010	05/16/2016
89236Q AD 3	TAOT_11-B - ABS				1AM	5,049,207	99.564	5,027,982	5,050,000	5,049,273	0	66	0	0	0.940	0.945	MON	2,110	10,153	09/21/2011	11/15/2016
871928 AH 0	TIERS CORPORATE BOND-BACKED CERTIF - ABS			2	1AM	18,684,600	80.000	48,000,000	60,000,000	32,648,929	0	233,110	0	0	0.000	0.000	JD	0	0	07/10/2002	12/01/2096
907831 AA 9	UNION PACIFIC RAILROAD CO - ABS				1AM	2,279,401	116.372	2,652,591	2,279,401	2,279,401	0	0	0	0	6.630	6.629	JJ	64,648	151,124	07/19/2001	01/27/2022
907833 AJ 6	UNION PACIFIC RAILROAD COMPANY - ABS			2	1AM	3,420,571	117.430	4,016,759	3,420,571	3,420,571	0	0	0	0	8.000	7.998	JJ	129,982	261,645	09/15/2000	01/10/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
94978# CM 7	UNION PACIFIC RAILROAD LEV LEASE - ABS			.2	.1	1,904,000	109.585	2,086,498	1,904,000	1,904,000	0	0	0	0	5.060	4.971	JJ	47,904	96,342	03/04/2005	07/02/2025
05577@ AN 0	UNION PACIFIC RR 2009-1 LEASE - ABS			.2	.1	12,530,720	109.870	13,767,502	12,530,720	12,530,720	0	0	0	0	4.830	4.830	AO	127,772	593,595	10/15/2009	10/15/2024
92867D AD 2	VALET_11-1 - ABS				.1AM	4,499,146	100.200	4,509,000	4,500,000	4,499,326	0	179	0	0	1.980	1.986	MON	2,723	64,350	03/24/2011	09/20/2017
919152 AA 6	VALHALLA-BARCLAYS 2 PRINCIPAL UNIT - ABS		F		.2	1,945,251	30.479	3,047,926	10,000,000	5,313,428	0	454,231	0	0	0.000	9.139	MAT	0	0	10/02/2000	02/28/2017
919152 AB 4	VALHALLA-LLOYDS 2 PRICIPAL UNIT SE - ABS		R	.4	.5	(201,212)	25.072	2,329,198	9,290,000	3,175,112	0	535,761	0	0	0.000	18.624	MAT	0	0	10/02/2000	11/30/2016
919152 AC 2	VALHALLA-LLOYDS 3 PRINCIPAL UNIT S - ABS			.4	.5	(69,806)	24.800	1,160,656	4,680,000	1,564,123	0	255,160	0	0	0.000	17.942	MAT	0	0	10/02/2000	02/28/2017
919152 AD 0	VALHALLA-MIDLAND 1M - ABS				.1	2,346,049	31.375	3,953,311	12,600,000	6,602,837	0	580,505	0	0	0.000	9.417	MAT	0	0	10/02/2000	12/30/2016
919152 AE 8	VALHALLA-MIDLAND 2M PRIN UNIT SER - ABS				.1	2,937,897	30.525	4,929,843	16,150,000	8,270,005	0	727,195	0	0	0.000	9.419	MAT	0	0	10/02/2000	03/31/2017
919152 AF 5	VALHALLA-MIDLAND 3M PRIN UNIT SER - ABS				.1	2,582,884	32.631	4,659,701	14,280,000	7,293,873	0	643,248	0	0	0.000	9.449	MAT	0	0	10/02/2000	12/29/2016
919152 AH 1	VALHALLA-NATIONAL AUSTRALIA BANK P - ABS				.1	1,397,509	40.923	2,864,638	7,000,000	3,829,482	0	328,366	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 - ABS		R	.4	.3	(1,616,574)	25.264	11,621,343	46,000,000	14,448,592	0	2,555,763	0	0	0.000	19.625	MAT	0	0	10/02/2000	11/30/2016
922501 AA 9	VEGA CONTAINER VESSEL VCV_06-1 PLC - ABS		F	.2	.3FE	15,671,332	88.750	13,908,307	15,671,332	15,671,332	0	0	0	0	5.562	5.562	FMAN	123,482	845,490	02/03/2006	02/10/2018
92328F AA 6	VENTR_06-1A - CLO			.3	.1AM	12,000,000	89.937	10,792,410	12,000,000	12,000,000	0	0	0	0	0.672	0.672	FMAN	13,210	63,448	06/29/2006	08/03/2020
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS			.2	.1	1,639,418	97.050	1,591,055	1,639,418	1,639,418	0	0	0	0	5.480	5.480	JJ	44,670	89,840	12/22/2005	01/02/2025
94978# CZ 8	WELLS FARGO-WACHOVIA BANK - ABS			.2	.1	8,621,089	97.010	8,363,319	8,621,089	8,621,089	0	0	0	0	5.480	5.480	JJ	234,906	472,436	12/22/2005	01/02/2025
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS			.2	.1	1,994,012	95.774	1,909,745	1,994,012	1,994,012	0	0	0	0	5.480	5.480	JJ	54,332	109,272	12/22/2005	01/02/2025
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS			.2	.1	242,746	96.326	233,827	242,746	242,746	0	0	0	0	5.480	5.480	JJ	6,614	13,302	12/22/2005	01/02/2025
94978# DC 8	WELLS FARGO-WACHOVIA BANK - ABS				.1	10,369,553	97.081	10,066,866	10,369,553	10,369,553	0	0	0	0	5.480	5.480	JJ	282,547	568,252	12/22/2005	01/02/2025
94977Y AC 1	WFSLT_01-1 - ABS			.3	.1AM	9,395,000	89.019	8,363,344	9,395,000	9,395,000	0	0	0	0	1.006	1.006	FMAN	9,715	75,136	11/15/2001	08/25/2035
88653N AA 2	WOLCOTT_CSO 10_07-1-C - ABS			.34	.6AM	284,000	1.000	100,000	10,000,000	100,000	(294,182)	144,182	0	0	1.713	70.633	MJSD	43,661	109,316	05/30/2007	06/22/2017
88654F AA 8	WOLCOTT_CSO 10_07-1-D - ABS			.34	.6AM	4,000	0.300	12,000	4,000,000	0	0	0	0	0	1.913	0.000	MJSD	19,753	49,815	05/30/2007	06/22/2017
88654G AA 6	WOLCOTT_CSO 10_07-1-E - ABS			.34	.6AM	3,500	0.000	0	3,500,000	0	0	0	0	0	4.054	0.000	MJSD	0	20,039	05/30/2007	06/22/2017
88653L AA 6	WOLCOTT_CSO 7.5_07-1-A - ABS			.34	.6AM	19,937,800	11.000	2,200,000	20,000,000	158,611	0	(122,473)	0	0	0.863	5.811	MJSD	5,754	122,172	05/30/2007	12/23/2014
88653P AA 7	WOLCOTT_CSO 7.5_07-1-B - ABS			.34	.5*	165,000	1.500	165,000	11,000,000	161,774	0	(3,226)	0	0	1.173	193.548	MJSD	4,302	0	12/28/2011	12/22/2014
88653M AA 4	WOLCOTT_CSO 7.5_07-1-C - ABS			.34	.6AM	140	0.000	0	14,000,000	0	0	(140)	0	0	1.363	1.363	MJSD	6,361	0	12/28/2011	12/22/2014
66858N AA 1	WOODS_04-4A - CLO			.3	.1AM	17,367,455	96.740	16,801,344	17,367,455	17,367,455	0	0	0	0	0.832	0.832	FMAN	23,672	119,591	04/01/2004	05/03/2018
66859G AA 5	WOODS_07-8A - CLO		R	.3	.1AM	72,426,050	91.104	66,050,314	72,500,000	72,487,102	0	2,913	0	0	0.665	0.669	JAJO	87,014	381,814	05/24/2007	07/28/2022
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,984,730,499	XXX	2,727,954,280	3,336,170,760	2,986,732,458	(5,998,448)	6,567,706	26,155,288	0	XXX	XXX	XXX	8,205,548	45,782,270	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						20,156,072,426	XXX	19,851,237,735	20,401,006,897	19,330,614,502	2,789,843	(82,896,247)	82,753,397	(1,247,482)	XXX	XXX	XXX	194,491,777	819,578,877	XXX	XXX
Hybrid Securities - Issuer Obligations																					
G07980 AF 5	BARCLAYS BANK PLC		F	.13	.2FE	24,903,750	45.000	16,105,500	35,790,000	24,903,750	0	0	0	0	1.000	1.000	JJ	164,038	210,787	12/28/2011	07/29/2049
G07980 AH 1	BARCLAYS BANK PLC		F	.3	.2FE	15,520,000	45.000	12,150,000	27,000,000	15,520,000	0	0	0	0	0.563	4.015	FA	51,891	48,139	12/28/2011	08/29/2049
N09612 AB 3	BARCLAYS OVERSEAS INVT CO BV		F	.13	.2FE	3,510,000	40.003	1,600,112	4,000,000	3,510,000	0	0	0	0	0.938	6.696	MN	4,583	27,882	08/11/1994	11/29/2049
225448 AB 5	CREDIT SUISSE GUERNSEY BRANCH		F	.13	.2FE	65,000,000	67.500	43,875,000	65,000,000	65,000,000	0	0	0	0	1.147	1.147	FMAN	97,354	643,416	05/08/2007	05/15/2049
N32307 AA 3	CSFB FINANCE BV		E	.3	.1FE	4,284,291	61.917	3,095,835	5,000,000	4,284,291	0	0	0	0	0.500	6.444	MJSD	6,458	15,790	02/02/2005	03/29/2049
Y35339 AA 1	HONGKONG & SHANGHAI BANKING CORP		F	.13	.1FE	4,309,106	44.000	2,200,000	5,000,000	4,309,106	0	0	0	0	0.563	11.573	JAJO	5,156	22,960	01/20/2005	07/09/2049
40428N AC 3	HSB GROUP INC			.3	.1FE	5,632,817	80.494	5,634,575	7,000,000	5,633,574	0	757	0	0	1.313	2.896	JAJO	19,404	0	12/28/2011	07/15/2027
G4637E BF 1	HSBC BANK PLC		F	.13	.1FE	13,307,109	45.000	6,750,000	15,000,000	13,307,109	0	0	0	0	0.625	10.333	JD	48,177	128,516	02/25/2005	06/29/2049
G60956 AA 0	HSBC BANK PLC		F	.13	.1FE	3,139,000	45.000	1,642,500	3,650,000	3,139,000	0	0	0	0	0.913	11.867	JD	942	21,045	02/11/2005	06/29/2049
564759 PS 1	MANUFACTURERS AND TRADERS TRUST CO			.13	.1FE	11,288,000	97.478	11,003,294	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
59156R AP 3	METLIFE INC			.13	.2FE	16,333,898	94.625	15,484,468	16,364,000	16,334,160	0	59	0	0	6.400	6.415	JD	46,546	1,047,296	12/14/2006	12/15/2066
83367T AA 7	SOCIETE GENERALE		F	.13	.2FE	15,800,000	61.046	9,645,221	15,800,000	15,800,000	0	0	0	0	5.922	6.250	AO	223,523	935,676	03/29/2007	04/15/2049
93934W AA 3	WASHINGTON MUTUAL PREFERRED FUNDIN			.13	.6FE	1	0.500	1,000	200,000	1	0	0	0	0	6.534	6.534	MJSD	0	0	02/02/2007	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	Foreign	Bond CHAR	NAIC Desig-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
4299999. Hybrid Securities - Issuer Obligations						183,027,972	XXX	129,187,505	211,092,000	183,028,991	0	816	0	0	XXX	XXX	XXX	673,326	3,731,941	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
003723 AA 1	ABN AMRO NA HOLDINGS CAPITAL		..	1	.1AM	3,142,234	68.125	2,834,000	4,160,000	2,828,830	0	(39,077)	1,393,562	0	6.523	9.722	MN	39,950	271,357	04/20/2005	12/31/2049
06808N AE 0	BARNETT CAPITAL III		..	13	.3AM	35,062,200	69.555	25,039,802	36,000,000	35,273,689	0	44,124	0	0	1.054	6.605	FMAN.	64,321	330,110	03/06/1997	02/01/2027
15346W AC 4	CENTRAL FIDELITY CAPITAL TRUST I		..	13	.1AM	17,333,473	73.870	12,927,320	17,500,000	16,846,762	0	329	0	0	1.403	6.097	JAJO	53,199	194,627	12/28/2011	04/15/2027
161480 AA 6	CHASE CAPITAL II		..	13	.1AM	11,439,856	68.612	10,291,795	15,000,000	11,575,160	0	18,767	0	0	0.929	4.657	FMAN.	23,623	39,512	12/28/2011	02/01/2027
161478 AA 0	CHASE CAPITAL III		..	3	.1AM	4,403,473	68.585	4,286,576	6,250,000	4,404,479	0	1,007	0	0	1.077	3.633	MJSD	5,796	0	12/28/2011	03/01/2027
21869M AA 5	CORESTATES CAPITAL III		..	13	.1AM	11,451,085	73.711	8,624,183	11,700,000	11,493,258	0	12,576	0	0	1.027	7.219	FMAN.	15,691	101,673	12/01/2000	02/15/2027
230000 AB 7	CULLEN/FROST CAP TRUST I		..	3	.2AM	24,908,373	81.084	19,541,322	24,100,000	24,100,000	0	0	0	0	2.077	4.017	MJSD	43,102	451,161	06/27/2005	03/01/2034
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUS		E	13	.3AM	8,046,051	72.750	5,834,550	8,020,000	8,031,998	0	(2,694)	0	0	5.628	5.585	JJ	203,115	451,366	10/25/2006	01/31/2049
31945H AA 3	FIRST CHICAGO NBD CAPITAL I		..	13	.1AM	11,555,818	71.083	11,373,219	16,000,000	11,557,707	0	1,889	0	0	0.979	3.328	FMAN.	26,118	0	12/28/2011	02/01/2027
320808 AD 0	FIRST MARYLAND CAPITAL I		..	13	.1AM	16,441,878	70.067	12,612,106	18,000,000	16,456,844	0	3,499	0	0	1.403	4.017	JAJO	54,719	168,677	12/28/2011	01/15/2027
32082C AC 1	FIRST MARYLAND CAPITAL II		..	13	.1AM	24,819,363	72.603	20,546,508	28,300,000	24,898,700	0	16,609	0	0	1.279	4.211	FMAN.	61,353	192,376	12/28/2011	02/01/2027
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II		..	13	.2AM	30,931,682	61.250	18,979,538	30,987,000	30,922,719	0	(2,089)	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	.1AM	80,572,132	66.140	52,911,614	80,000,000	80,015,165	0	(173,586)	0	0	1.379	3.566	FMAN.	183,925	997,382	09/25/2008	02/02/2037
629394 AA 5	NTC CAPITAL I		..	13	.1AM	29,864,900	75.807	22,969,444	30,300,000	30,022,302	0	17,182	0	0	0.923	6.398	JAJO	60,599	245,733	03/06/1997	01/15/2027
629398 AA 6	NTC CAPITAL II		..	3	.1AM	11,447,655	76.348	11,452,233	15,000,000	11,449,655	0	2,000	0	0	0.993	2.934	JAJO	32,274	0	12/28/2011	04/15/2027
69350K AA 4	PNC PREFERRED FUNDING TRUST II		..	13	.2AM	14,216,000	70.750	10,117,250	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	.4AM	13,390,250	82.000	10,983,080	13,394,000	13,390,356	0	26	0	0	6.625	6.627	MN	113,384	887,353	04/24/2007	05/15/2047
857476 AA 3	STATE STREET CAPITAL TRUST I		..	13	.1AM	10,383,637	71.971	8,636,569	12,000,000	10,493,539	0	16,891	0	0	1.017	3.200	FMAN.	15,936	60,065	12/28/2011	05/15/2028
86788L AA 8	SUNTRUST CAPITAL III		..	13	.3AM	4,849,523	63.275	3,163,735	5,000,000	4,881,992	0	6,601	0	0	1.196	6.926	MJSD	2,824	48,219	06/24/2005	03/15/2028
86787X AA 3	SUNTRUST CAPITAL TRUST I		..	13	.2AM	10,799,930	65.029	7,153,172	11,000,000	10,869,557	0	7,761	0	0	1.127	6.769	FMAN.	16,188	106,782	11/13/1997	05/15/2027
90264A AA 7	UBS PFD FUNDING TR V		E	13	.3AM	13,572,898	83.750	11,335,563	13,535,000	13,554,516	0	(3,779)	0	0	6.243	0.000	MN	107,971	844,990	06/02/2006	12/31/2049
903312 AA 4	USB REALTY CORP		..	13	.1AM	13,899,971	69.500	9,660,500	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	.2AM	14,750,900	73.016	10,952,428	15,000,000	14,841,677	0	9,815	0	0	0.903	6.254	JAJO	28,597	119,250	03/06/1997	01/15/2027
94974P AA 7	WELLS FARGO CAPITAL II		..	13	.1AM	45,992,049	72.917	36,458,529	50,000,000	46,257,050	0	30,246	0	0	0.928	5.319	JAJO	81,205	276,591	12/28/2011	01/30/2027
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						463,275,327	XXX	348,685,034	489,446,000	462,281,925	0	(31,902)	1,393,562	0	XXX	XXX	XXX	1,601,070	9,303,106	XXX	XXX
4899999. Total - Hybrid Securities						646,303,299	XXX	477,872,539	700,538,000	645,310,916	0	(31,087)	1,393,562	0	XXX	XXX	XXX	2,274,396	13,035,047	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						15,004,662,187	XXX	16,403,081,037	15,136,427,869	15,043,533,336	172,248	(9,118,354)	7,679,123	(2,995,347)	XXX	XXX	XXX	193,987,766	646,897,501	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,160,325,597	XXX	1,816,512,957	2,373,173,253	1,968,587,517	13,069,431	(7,467,880)	14,319,353	0	XXX	XXX	XXX	4,394,277	54,305,712	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,815,574,488	XXX	2,920,907,095	3,761,030,022	3,208,901,230	(4,453,389)	(63,643,787)	34,599,633	0	XXX	XXX	XXX	14,811,232	184,845,086	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,645,245,071	XXX	3,261,572,017	4,022,868,447	3,646,253,625	(5,998,448)	6,535,801	27,548,850	0	XXX	XXX	XXX	11,862,681	65,916,776	XXX	XXX
8399999. Grand Total - Bonds						24,625,807,343	XXX	24,402,073,106	25,293,499,590	23,867,275,709	2,789,843	(73,694,220)	84,146,959	(2,995,347)	XXX	XXX	XXX	225,055,956	951,965,075	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
03335*	11 8 HEALTHCARE SOLUTIONS INC			192,308.000	1.00	1.300	250,000	1.300	250,000	250,000	0	0	0	0	0	0	0	0	RP6*V...	01/25/2008
12535@	12 3 CFF HOLDING CORPORATION			1,277.020	1.00	0.000	0	0.000	0	0	0	25,040	0	23,380	0	84,675	(61,295)	0	P6*V.....	12/31/2010
151327	20 2 CENTAUR FUNDING CORP		R..	18,239.000	1,000.00	1,257.810	22,941,247	1,121.316	20,451,685	23,686,629	216,213	1,656,101	0	0	(434,779)	0	(434,779)	0	RP2UFE	03/31/2010
151327	40 0 CENTAUR FUNDING CORPORATION		R..	27,000.000	1,000.00	430.400	11,620,773	586.563	15,837,188	9,740,377	0	0	0	0	1,118,355	0	1,118,355	0	RP2UFE	03/31/2010
23307@	11 8 DBP HOLDING CORPORATION SR A			506.610	1.00	1,000.000	506,608	1,000.000	506,608	506,608	0	56,491	0	0	0	0	0	0	P5A.....	12/30/2011
23307@	12 6 DBP HOLDING CORPORATION SR B			506.610	1.00	1,000.000	506,608	1,000.000	506,608	506,608	0	56,491	0	0	0	0	0	0	P5A.....	12/30/2011
23989#	12 9 DAYTON PARTS HOLDINGS LLC			84,195.300	36.43	36.530	3,075,887	36.589	3,080,629	3,080,629	0	771,590	0	4	0	0	4	0	P6*V.....	12/23/2010
30549#	12 7 FAIRMOUNT FOOD GROUP LLC			54.390	1,000.00	0.000	0	0.000	0	0	0	51,409	0	0	0	0	0	0	P6*A.....	10/06/2006
313400	62 4 FREDDIE MAC			5,898.000	25.00	0.310	1,828	1.330	7,844	1,828	0	0	0	0	0	0	0	0	P6UFE...	12/05/2007
421991	27 4 HEALTHCARE SOLUTIONS INC			15,596.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	RP6*V...	06/27/2008
45568#	11 3 INDIGO HOLDING COMPANY INC			1,764.000	1.00	1,000.000	1,764,000	1,000.000	1,764,000	1,764,000	0	0	0	0	0	0	0	0	P5AZ....	05/09/2011
72587*	12 6 PKC HOLDING CORPORATION - A			27.000	1.00	10,000.000	270,000	10,000.000	270,000	270,000	0	0	0	0	0	0	0	0	P5A.....	12/21/2010
80909#	11 8 SCITOR HOLDINGS INC SENIOR			449.110	1,000.00	1,000.000	449,109	1,000.000	449,109	449,109	0	58,209	0	0	0	0	0	0	P5A.....	10/03/2011
80909#	12 6 SCITOR HOLDINGS INC JUNIOR			559.760	1,000.00	1,000.000	559,761	999.999	559,761	559,761	0	61,997	0	(0)	0	0	(0)	0	P5A.....	10/03/2011
84748*	10 1 SPECIALTY BRANDS HOLDINGS LLC			2,559.640	1.00	1,000.000	2,559,641	1,000.000	2,559,640	2,559,641	0	0	0	0	0	0	0	0	P3VZ....	06/02/2010
84748*	11 9 SPECIALTY BRANDS HOLDINGS LLC			2,735.880	1.00	515.790	1,411,134	515.789	1,411,133	1,411,134	0	0	0	0	0	0	0	0	P3VZ....	06/02/2010
84748*	12 7 SPECIALTY BRANDS HOLDINGS LLC			4,285.720	1.00	482.250	2,066,800	482.253	2,066,800	2,066,801	0	0	0	(1)	0	0	(1)	0	P4VZ....	06/02/2010
89157@	11 0 TOURNEAU ACQUISITION HOLDINGS INC			908.260	1.00	0.000	0	0.000	0	0	0	0	0	2,714	0	915,378	(912,664)	0	P5UZ....	12/31/2010
89157@	12 8 TOURNEAU ACQUISITION HOLDINGS INC			908.260	1.00	0.000	0	0.000	0	0	0	0	0	2,714	0	915,378	(912,664)	0	P5UZ....	12/31/2010
BHM034	8Y 4 MOS HOLDINGS LLC		R..	5,058.360	1.00	0.000	0	0.000	0	0	0	0	0	23,199	0	24,374	(1,174)	0	P6*V.....	12/31/2010
U81996	66 9 SEI HOLDING CORPORATION			108.000	1.00	10,000.000	1,080,000	10,000.000	1,080,000	1,080,000	864	0	0	0	0	0	0	0	P5VZ....	12/15/2011
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						49,063,396	XXX	50,801,006	47,933,126	217,077	2,737,329	0	52,011	683,575	1,939,806	(1,204,220)	0	XXX....	XXX.....
8999999.	Total - Preferred Stocks						49,063,396	XXX	50,801,006	47,933,126	217,077	2,737,329	0	52,011	683,575	1,939,806	(1,204,220)	0	XXX....	XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
002535 30 0	AARONS INC			1,410.000	37,619	26.680	37,619	32,188	19	29	0	4,997	0	4,997	0	L	12/22/2011
00751Y 10 6	ADVANCE AUTO PARTS INC			371.000	25,833	69.630	25,833	24,115	16	27	0	1,717	0	1,717	0	L	12/22/2011
00130H 10 5	AES CORP			1,780.000	21,075	11.840	21,075	21,077	0	0	0	(2)	0	(2)	0	L	12/22/2011
001084 10 2	AGCO CORP			681.000	29,263	42.970	29,263	25,634	0	0	0	(2,080)	0	(2,080)	0	L	12/22/2011
00846U 10 1	AGILENT TECHNOLOGIES INC			1,110.000	38,772	34.930	38,772	41,332	0	0	0	(2,560)	0	(2,560)	0	L	11/07/2011
012653 10 1	ALBEMARLE CORP			502.000	25,858	51.510	25,858	20,787	69	0	0	5,071	0	5,071	0	L	12/22/2011
01449J 10 5	ALERE INC			520.000	12,007	23.090	12,007	13,627	0	0	0	(1,620)	0	(1,620)	0	L	11/07/2011
01741R 10 2	ALLEGHENY TECHNOLOGIES INC			250.000	11,950	47.800	11,950	11,696	0	0	0	255	0	255	0	L	12/22/2011
018581 10 8	ALLIANCE DATA SYSTEMS CORP			204.000	21,183	103.840	21,183	20,957	0	0	0	226	0	226	0	L	11/07/2011
018802 10 8	ALLIANT ENERGY CORP			680.000	29,995	44.110	29,995	25,067	0	731	0	3,791	0	3,791	0	L	11/07/2011
018804 10 4	ALLIANT TECHSYSTEMS INC			653.000	37,325	57.160	37,325	40,483	0	181	0	(3,258)	0	(3,258)	0	L	12/22/2011
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS IN			620.000	11,743	18.940	11,743	11,044	0	0	0	699	0	699	0	L	12/22/2011
G02602 10 3	AMDOCS LTD		R.	660.000	18,830	28.530	18,830	19,438	0	0	0	(609)	0	(609)	0	L	12/22/2011
023608 10 2	AMEREN CORP			820.000	27,167	33.130	27,167	24,818	0	467	0	2,349	0	2,349	0	L	11/07/2011
02553E 10 6	AMERICAN EAGLE OUTFITTERS INC			0.000	0	15.290	0	0	158	0	0	0	0	0	0	L	06/27/2011
025932 10 4	AMERICAN FINANCIAL GROUP INC			390.000	14,387	36.890	14,387	12,163	0	221	0	1,737	0	1,737	0	L	08/17/2011
03073T 10 2	AMERIGROUP CORP			366.000	21,623	59.080	21,623	17,803	0	0	0	3,821	0	3,821	0	L	11/07/2011
03076C 10 6	AMERIPRISE FINANCIAL INC			654.000	32,465	49.640	32,465	32,637	0	284	0	(173)	0	(173)	0	L	10/04/2011
03073E 10 5	AMERISOURCEBERGEN CORP			480.000	17,851	37.190	17,851	18,826	0	134	0	(975)	0	(975)	0	L	10/04/2011
031100 10 0	AMETEK INC			982.000	41,342	42.100	41,342	39,771	0	149	0	1,434	0	1,434	0	L	11/07/2011
032654 10 5	ANALOG DEVICES INC			380.000	13,596	35.780	13,596	14,120	0	95	0	(524)	0	(524)	0	L	11/07/2011
035710 40 9	ANNALY CAPITAL MANAGEMENT INC			2,210.000	35,272	15.960	35,272	39,409	1,260	2,707	0	(4,137)	0	(4,137)	0	L	11/07/2011
037389 10 3	AON CORP			513.000	24,008	46.800	24,008	24,645	0	100	0	(636)	0	(636)	0	L	12/22/2011
038336 10 3	APTARGROUP INC			301.000	15,703	52.170	15,703	13,675	0	209	0	1,346	0	1,346	0	L	11/07/2011
039380 10 0	ARCH COAL INC			1,520.000	22,055	14.510	22,055	27,900	0	167	0	(5,845)	0	(5,845)	0	L	11/07/2011
04033V 20 3	ARIBA INC			610.000	17,129	28.080	17,129	20,036	0	0	0	(2,907)	0	(2,907)	0	L	11/07/2011
04247X 10 2	ARMSTRONG WORLD INDUSTRIES INC			1,054.000	46,239	43.870	46,239	41,964	0	0	0	1,539	0	1,539	0	L	11/07/2011
045487 10 5	ASSOCIATED BANC-CORP			2,520.000	28,148	11.170	28,148	27,673	0	0	0	475	0	475	0	L	11/07/2011
04621X 10 8	ASSURANT INC			450.000	18,477	41.060	18,477	16,001	0	231	0	1,950	0	1,950	0	L	06/27/2011
050095 10 8	ATWOOD OCEANICS INC			680.000	27,057	39.790	27,057	28,588	0	0	0	(1,531)	0	(1,531)	0	L	12/22/2011
052769 10 6	AUTODESK INC			941.000	28,541	30.330	28,541	25,089	0	0	0	(1,474)	0	(1,474)	0	L	11/07/2011
Y0486S 10 4	AVAGO TECHNOLOGIES LTD		F.	540.000	15,584	28.860	15,584	17,191	0	65	0	(1,607)	0	(1,607)	0	L	11/07/2011
053484 10 1	AVALONBAY COMMUNITIES INC			184.000	24,030	130.600	24,030	24,085	164	247	0	(55)	0	(55)	0	L	08/17/2011
053611 10 9	AVERY DENNISON CORP			1,790.000	51,337	28.680	51,337	59,383	0	1,273	0	(15,637)	0	(15,637)	0	L	12/22/2011
002444 10 7	AVX CORP			980.000	12,505	12.760	12,505	13,008	0	0	0	(503)	0	(503)	0	L	12/22/2011
05615F 10 2	BABCOCK & WILCOX CO			1,120.000	27,037	24.140	27,037	27,860	0	0	0	(1,543)	0	(1,543)	0	L	10/04/2011
073302 10 1	BE AEROSPACE INC			610.000	23,613	38.710	23,613	23,825	0	0	0	(212)	0	(212)	0	L	12/22/2011
075896 10 0	BED BATH & BEYOND INC			461.000	26,724	57.970	26,724	22,708	0	0	0	2,464	0	2,464	0	L	11/07/2011
081437 10 5	BEMIS CO. INC			370.000	11,130	30.080	11,130	10,996	0	0	0	134	0	134	0	L	12/22/2011
086516 10 1	BEST BUY CO. INC			1,240.000	28,979	23.370	28,979	36,866	198	293	0	(7,887)	0	(7,887)	0	L	12/22/2011
BHM02K UA 6	BIG DUMPSTER COINVESTMENT LLC			375,000.000	0	0.000	0	0	0	0	0	0	0	0	0	V	06/12/2007
09534T 50 8	BLUE COAT SYSTEMS INC			5,148.000	131,017	25.450	131,017	208,834	0	0	0	(22,754)	0	(22,754)	0	L	09/04/2007
055921 10 0	BMC SOFTWARE INC			1,133.000	37,140	32.780	37,140	45,767	0	0	0	(9,315)	0	(9,315)	0	L	11/07/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
05561Q 20 1	BOK FINANCIAL CORP			230.000	12,634	54.930	12,634	12,179	0	76	0	455	0	455	0	L	11/07/2011
099502 10 6	BOOZ ALLEN & HAMILTON INC			840.000	14,490	17.250	14,490	13,571	0	0	0	919	0	919	0	L	08/17/2011
101137 10 7	BOSTON SCIENTIFIC CORP			7,850.000	41,919	5.340	41,919	45,275	0	0	0	(3,356)	0	(3,356)	0	L	12/22/2011
109641 10 0	BRINKER INTERNATIONAL INC			490.000	13,112	26.760	13,112	12,051	0	200	0	1,062	0	1,062	0	L	06/27/2011
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS INC			3,950.000	20,501	5.190	20,501	16,038	0	0	0	4,462	0	4,462	0	L	11/07/2011
G16962 10 5	BUNGE LTD			597.000	34,148	57.200	34,148	34,631	0	0	0	(482)	0	(482)	0	L	12/22/2011
12541W 20 9	C.H. ROBINSON WORLDWIDE INC			185.000	12,909	69.780	12,909	13,748	73	141	0	(1,075)	0	(1,075)	0	L	06/27/2011
067383 10 9	C.R. BARD INC			392.000	33,516	85.500	33,516	34,566	0	92	0	(1,840)	0	(1,840)	0	L	11/07/2011
12673P 10 5	CA INC			940.000	19,002	20.215	19,002	20,354	0	70	0	(1,351)	0	(1,351)	0	L	11/07/2011
12686C 10 9	CABLEVISION SYSTEMS CORP			1,175.000	16,709	14.220	16,709	18,138	0	176	0	(1,430)	0	(1,430)	0	L	11/07/2011
127387 10 8	CADENCE DESIGN SYSTEMS INC			3,721.000	38,698	10.400	38,698	35,890	0	0	0	2,809	0	2,809	0	L	11/07/2011
133131 10 2	CAMDEN PROPERTY TRUST			346.000	21,535	62.240	21,535	21,163	302	0	0	372	0	372	0	L	12/22/2011
134429 10 9	CAMPBELL SOUP CO			1,380.000	45,871	33.240	45,871	44,989	409	690	0	882	0	882	0	L	12/22/2011
141665 10 9	CAREER EDUCATION CORP			3,340.000	26,620	7.970	26,620	38,361	0	0	0	(11,741)	0	(11,741)	0	L	12/22/2011
14170T 10 1	CAREFUSION CORP			970.000	24,648	25.410	24,648	23,728	0	0	0	658	0	658	0	L	11/07/2011
12503M 10 8	CBOE HOLDINGS INC			1,350.000	34,911	25.860	34,911	35,635	0	282	0	(724)	0	(724)	0	L	12/22/2011
150870 10 3	CELANESE CORP. (SERIES A)			717.000	31,742	44.270	31,742	25,576	0	126	0	3,474	0	3,474	0	L	10/04/2011
15189T 10 7	CENTERPOINT ENERGY INC			1,720.000	34,555	20.090	34,555	33,915	0	458	0	640	0	640	0	L	11/07/2011
156782 10 4	CERNER CORP			215.000	13,169	61.250	13,169	12,777	0	0	0	392	0	392	0	L	12/22/2011
125269 10 0	CF INDUSTRIES HOLDINGS INC			369.000	53,498	144.980	53,498	53,770	0	179	0	(1,562)	0	(1,562)	0	L	12/22/2011
BHM0K0 P6 5	CFF HOLDING CORPORATION			696.450	0	0.000	0	0	0	0	0	0	0	0	0	V	01/31/2011
159864 10 7	CHARLES RIVER LABORATORIES INTERNA			1,130.000	30,883	27.330	30,883	32,033	0	0	0	(1,150)	0	(1,150)	0	L	12/22/2011
168615 10 2	CHICOS FAS INC			1,540.000	17,156	11.140	17,156	21,265	0	116	0	(4,109)	0	(4,109)	0	L	12/22/2011
171340 10 2	CHURCH & DWIGHT CO			816.000	37,340	45.760	37,340	33,365	0	264	0	3,975	0	3,975	0	L	11/07/2011
125509 10 9	CIGNA CORPORATION			500.000	21,000	42.000	21,000	21,428	0	0	0	(428)	0	(428)	0	L	12/22/2011
172908 10 5	CINTAS CORP			720.000	25,063	34.810	25,063	20,366	0	389	0	4,562	0	4,562	0	L	11/07/2011
177376 10 0	CITRIX SYSTEMS INC			269.000	16,334	60.720	16,334	17,229	0	0	0	(1,087)	0	(1,087)	0	L	10/04/2011
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,760.000	22,088	12.550	22,088	19,944	0	0	0	2,128	0	2,128	0	L	11/07/2011
18683K 10 1	CLIFFS NATURAL RESOURCES INC			624.000	38,906	62.350	38,906	47,001	0	305	0	(9,733)	0	(9,733)	0	L	11/07/2011
189054 10 9	CLOROX CO			749.000	49,853	66.560	49,853	49,218	0	332	0	577	0	577	0	L	12/22/2011
125896 10 0	CMS ENERGY CORP			1,160.000	25,613	22.080	25,613	23,368	0	67	0	2,244	0	2,244	0	L	11/07/2011
19122T 10 9	COCA-COLA ENTERPRISES INC			630.000	16,241	25.780	16,241	16,473	0	0	0	(232)	0	(232)	0	L	12/22/2011
200340 10 7	COMERICA INC			950.000	24,510	25.800	24,510	29,766	89	121	0	(5,256)	0	(5,256)	0	L	12/22/2011
200525 10 3	COMMERCE BANCSHARES INC			382.500	14,581	38.120	14,581	14,197	0	81	0	384	0	384	0	L	11/07/2011
205363 10 4	COMPUTER SCIENCES CORP			0.000	0	23.700	0	0	202	0	0	0	0	0	0	L	11/07/2011
205638 10 9	COMPUWARE CORP			7,200.000	59,904	8.320	59,904	61,293	0	0	0	(1,389)	0	(1,389)	0	L	12/22/2011
205887 10 2	CONAGRA FOODS INC			660.000	17,424	26.400	17,424	15,331	0	331	0	1,871	0	1,871	0	L	12/22/2011
20605P 10 1	CONCHO RESOURCES INC			190.000	17,813	93.750	17,813	17,921	0	0	0	(109)	0	(109)	0	L	12/22/2011
20854P 10 9	CONSOL ENERGY INC			350.000	12,845	36.700	12,845	12,560	0	45	0	285	0	285	0	L	12/22/2011
209115 10 4	CONSOLIDATED EDISON INC			747.000	46,336	62.030	46,336	38,679	0	1,342	0	7,390	0	7,390	0	L	11/07/2011
21036P 10 8	CONSTELLATION BRANDS INC. CL A			1,860.000	38,446	20.670	38,446	37,296	0	0	0	1,150	0	1,150	0	L	11/07/2011
210371 10 0	CONSTELLATION ENERGY GROUP INC			820.000	32,529	39.670	32,529	31,548	113	113	0	981	0	981	0	L	12/22/2011
216648 40 2	COOPER COS			417.000	29,407	70.520	29,407	29,496	0	0	0	(89)	0	(89)	0	L	12/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
219023 10 8	CORN PRODUCTS INTERNATIONAL INC			444.000	23,350	52.590	23,350	22,779	89	108	0	571	0	571	0	L	11/07/2011
22025Y 40 7	CORRECTIONS CORP. OF AMERICA			2,981.000	60,723	20.370	60,723	45,232	0	0	0	(9,186)	0	(9,186)	0	L	12/22/2011
222816 10 0	COVANCE INC			544.000	24,872	45.720	24,872	26,722	0	0	0	(1,882)	0	(1,882)	0	L	10/04/2011
222862 10 4	COVENTRY HEALTH CARE INC			660.000	20,044	30.370	20,044	20,651	0	0	0	(607)	0	(607)	0	L	12/22/2011
BHM0J9 5B 9	CP STOLLER LLC			0.000	0	0.000	0	0	0	(55,205)	0	0	0	0	0	V	07/30/2010
229899 10 9	CULLEN/FROST BANKERS INC			437.000	23,122	52.910	23,122	23,220	0	512	0	(758)	0	(758)	0	L	08/17/2011
231082 90 0	CUMULUS MEDIA INC - WTS			2,146.490	7,169	3.340	7,169	0	0	0	0	(2,082)	0	(2,082)	0	U	07/08/2009
232806 10 9	CYPRESS SEMICONDUCTOR CORP			1,220.000	20,606	16.890	20,606	23,181	0	0	0	(2,575)	0	(2,575)	0	L	12/22/2011
237194 10 5	DARDEN RESTAURANTS INC			294.000	13,401	45.580	13,401	13,902	0	253	0	(502)	0	(502)	0	L	10/04/2011
23918K 10 8	DAVITA INC			173.000	13,115	75.810	13,115	12,994	0	0	0	121	0	121	0	L	12/22/2011
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	12/23/2010
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
247916 20 8	DENBURY RESOURCES INC			1,020.000	15,402	15.100	15,402	15,808	0	0	0	(406)	0	(406)	0	L	12/22/2011
249030 10 7	DENTSPLY INTERNATIONAL INC			360.000	12,596	34.990	12,596	13,128	20	26	0	(531)	0	(531)	0	L	11/07/2011
25271C 10 2	DIAMOND OFFSHORE DRILLING INC			392.000	21,662	55.260	21,662	25,483	0	676	0	(4,049)	0	(4,049)	0	L	12/22/2011
253393 10 2	DICKS SPORTING GOODS INC			650.000	23,972	36.880	23,972	21,754	0	185	0	2,218	0	2,218	0	L	12/22/2011
254709 10 8	DISCOVER FINANCIAL SERVICES			1,280.000	30,720	24.000	30,720	30,593	128	97	0	127	0	127	0	L	11/07/2011
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A			490.000	20,075	40.970	20,075	19,344	0	0	0	731	0	731	0	L	11/07/2011
256746 10 8	DOLLAR TREE INC			278.000	23,105	83.110	23,105	15,151	0	0	0	7,806	0	7,806	0	L	06/27/2011
257559 20 3	DOMTAR CORP		I	276.000	22,069	79.960	22,069	22,189	133	169	0	(168)	0	(168)	0	L	11/07/2011
25960P 10 9	DOUGLAS EMMETT INC			1,100.000	20,064	18.240	20,064	20,245	143	0	0	(181)	0	(181)	0	L	12/22/2011
260003 10 8	DOVER CORP			473.000	27,458	58.050	27,458	29,849	0	342	0	(2,391)	0	(2,391)	0	L	11/07/2011
26138E 10 9	DR PEPPER SNAPPLE GROUP INC			1,160.000	45,797	39.480	45,797	42,061	400	862	0	3,947	0	3,947	0	L	11/07/2011
999726 40 9	DREAMREACHER INC			19,900.000	0	0.000	0	0	0	0	0	0	0	0	0	V	01/31/2001
233326 10 7	DST SYSTEMS INC			246.000	11,198	45.520	11,198	12,309	0	86	0	(1,111)	0	(1,111)	0	L	08/17/2011
233331 10 7	DTE ENERGY CO			345.000	18,785	54.450	18,785	17,236	288	197	0	1,549	0	1,549	0	L	11/07/2011
265504 10 0	DUNKIN BRANDS GROUP INC			1,080.000	26,978	24.980	26,978	27,925	0	0	0	(946)	0	(946)	0	L	12/22/2011
277432 10 0	EASTMAN CHEMICAL CO			942.000	36,795	39.060	36,795	31,808	250	0	0	4,987	0	4,987	0	L	10/04/2011
278058 10 2	EATON CORP			792.000	34,476	43.530	34,476	32,440	0	458	0	(2,701)	0	(2,701)	0	L	12/22/2011
278265 10 3	EATON VANCE CORP			610.000	14,420	23.640	14,420	15,867	0	0	0	(1,447)	0	(1,447)	0	L	12/22/2011
278768 10 6	ECHOSTAR CORP			1,910.000	39,995	20.940	39,995	44,546	0	0	0	(5,650)	0	(5,650)	0	L	12/22/2011
281020 10 7	EDISON INTERNATIONAL			600.000	24,840	41.400	24,840	22,336	195	621	0	1,724	0	1,724	0	L	10/04/2011
29266R 10 8	ENERGIZER HOLDINGS INC			151.000	11,699	77.480	11,699	11,365	0	0	0	334	0	334	0	L	12/22/2011
26884L 10 9	EQT CORP			203.000	11,122	54.790	11,122	11,353	0	0	0	(230)	0	(230)	0	L	12/22/2011
294429 10 5	EQUIFAX INC			300.000	11,622	38.740	11,622	8,981	0	48	0	2,641	0	2,641	0	L	11/07/2011
29476L 10 7	EQUITY RESIDENTIAL			853.000	48,647	57.030	48,647	48,927	129	62	0	(281)	0	(281)	0	L	12/22/2011
30162A 10 8	EXELIS INC			5,647.000	51,105	9.050	51,105	56,868	382	0	0	(5,763)	0	(5,763)	0	L	12/22/2011
30212P 30 3	EXPEDIA INC			820.000	23,796	29.020	23,796	20,198	0	144	0	3,598	0	3,598	0	L	11/07/2011
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN			537.000	21,996	40.960	21,996	25,846	0	156	0	(3,850)	0	(3,850)	0	L	11/07/2011
303075 10 5	FACTSET RESEARCH SYSTEMS INC			173.000	15,099	87.280	15,099	14,286	0	156	0	(1,319)	0	(1,319)	0	L	11/07/2011
303726 10 3	FAIRCHILD SEMICONDUCTOR INTERNATIO			1,420.000	17,097	12.040	17,097	16,900	0	0	0	197	0	197	0	L	12/22/2011
30549# 10 1	FAIRMOUNT FOOD GROUP LLC			193,832.120	0	0.000	0	0	0	0	0	0	0	0	0	V	10/06/2006
BHM025 M2 6	FAITH MEDIA HOLDINGS LLC			4,208,139.000	4,208,139	1.000	4,208,139	4,208,139	0	0	0	0	0	0	0	V	06/13/2007

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
307000 10 9	FAMILY DOLLAR STORES INC			320.000	18,451	57.660	18,451	16,298	44	134	0	1,683	0	1,683	0	L	12/22/2011
314211 10 3	FEDERATED INVESTORS INC			1,560.000	23,634	15.150	23,634	28,017	0	0	0	(4,383)	0	(4,383)	0	L	12/22/2011
316773 10 0	FIFTH THIRD BANCORP			920.000	11,702	12.720	11,702	11,682	74	0	0	20	0	20	0	L	12/22/2011
31946M 10 3	FIRST CITIZENS BANCSHARES INC. CL			110.000	19,249	174.990	19,249	18,026	33	0	0	1,223	0	1,223	0	L	11/07/2011
33582V 10 8	FIRST NIAGARA FINANCIAL GROUP INC			1,800.000	15,534	8.630	15,534	15,306	0	0	0	228	0	228	0	L	12/22/2011
33616C 10 0	FIRST REPUBLIC BANK/SAN FRAN			850.000	26,019	30.610	26,019	26,318	0	0	0	(299)	0	(299)	0	L	12/22/2011
336433 10 7	FIRST SOLAR INC			919.000	31,025	33.760	31,025	60,888	0	0	0	(31,290)	0	(31,290)	0	L	12/22/2011
337738 10 8	FISERV INC			256.000	15,037	58.740	15,037	14,350	0	0	0	537	0	537	0	L	08/17/2011
339041 10 5	FLEETCOR TECHNOLOGIES INC			490.000	14,636	29.870	14,636	14,564	0	0	0	72	0	72	0	L	11/07/2011
343498 10 1	FLOWERS FOODS INC			1,165.000	22,112	18.980	22,112	21,844	0	492	0	268	0	268	0	L	12/22/2011
343412 10 2	FLUOR CORP			234.000	11,759	50.250	11,759	12,499	34	19	0	(794)	0	(794)	0	L	10/04/2011
344849 10 4	FOOT LOCKER INC			960.000	22,886	23.840	22,886	22,170	0	198	0	717	0	717	0	L	11/07/2011
345838 10 6	FOREST LABORATORIES INC			660.000	19,972	30.260	19,972	21,474	0	0	0	(1,503)	0	(1,503)	0	L	11/07/2011
34959E 10 9	FORTINET INC			590.000	12,868	21.810	12,868	12,026	0	0	0	842	0	842	0	L	10/04/2011
36467W 10 9	GAMESTOP CORP. CL A			760.000	18,339	24.130	18,339	18,028	0	0	0	310	0	310	0	L	12/22/2011
364760 10 8	GAP INC			1,640.000	30,422	18.550	30,422	29,543	185	297	0	879	0	879	0	L	11/07/2011
365558 10 5	GARDNER DENVER INC			152.000	11,713	77.060	11,713	11,922	0	0	0	(209)	0	(209)	0	L	12/22/2011
H2906T 10 9	GARMIN LTD		F	330.000	13,137	39.810	13,137	11,777	107	57	0	1,360	0	1,360	0	L	11/07/2011
36866T 10 3	GEN-PROBE INC			380.000	22,466	59.120	22,466	22,558	0	0	0	(92)	0	(92)	0	L	11/07/2011
372460 10 5	GENUINE PARTS CO			656.000	40,147	61.200	40,147	31,552	329	660	0	6,501	0	6,501	0	L	10/04/2011
39304D 10 2	GREEN DOT CORP. CL A			951.000	29,690	31.220	29,690	45,477	0	0	0	(15,786)	0	(15,786)	0	L	06/27/2011
423074 10 3	H.J. HEINZ CO			530.000	28,641	54.040	28,641	26,487	321	496	0	2,041	0	2,041	0	L	11/07/2011
413086 10 9	HARMAN INTERNATIONAL INDUSTRIES IN			1,010.000	38,420	38.040	38,420	35,882	0	27	0	2,538	0	2,538	0	L	12/22/2011
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC			990.000	26,215	26.480	26,215	23,600	0	549	0	2,615	0	2,615	0	L	11/07/2011
40414L 10 9	HCP INC			660.000	27,344	41.430	27,344	25,806	0	0	0	1,538	0	1,538	0	L	12/22/2011
42217K 10 6	HEALTH CARE REIT INC			343.000	18,704	54.530	18,704	16,154	0	169	0	2,550	0	2,550	0	L	12/22/2011
42222G 10 8	HEALTH NET INC			1,620.000	49,280	30.420	49,280	48,146	0	0	0	1,134	0	1,134	0	L	12/22/2011
423452 10 1	HELMERICH & PAYNE INC			612.000	35,716	58.360	35,716	34,392	0	27	0	1,325	0	1,325	0	L	12/22/2011
806407 10 2	HENRY SCHEIN INC			736.000	47,420	64.430	47,420	47,725	0	0	0	(305)	0	(305)	0	L	12/22/2011
G4412G 10 1	HERBALIFE LTD		R	416.000	21,495	51.670	21,495	21,858	0	0	0	(364)	0	(364)	0	L	12/22/2011
427866 10 8	HERSHEY CO			352.000	21,747	61.780	21,747	20,162	0	192	0	1,585	0	1,585	0	L	11/07/2011
42863# 11 2	HIBERNATION HOLDING CO			44,016.000	0	0.000	0	0	0	0	0	285,664	285,664	0	0	V	09/30/2005
431475 10 2	HILL-ROM HOLDINGS INC			390.000	13,139	33.690	13,139	12,171	0	88	0	968	0	968	0	L	08/17/2011
436106 10 8	HOLLYFRONTIER CORP			2,912.000	68,141	23.400	68,141	74,735	133	908	0	(6,594)	0	(6,594)	0	L	12/22/2011
436440 10 1	HOLOGIC INC			1,080.000	18,911	17.510	18,911	19,256	0	0	0	(858)	0	(858)	0	L	10/04/2011
440452 10 0	HORMEL FOODS CORP			1,162.000	34,035	29.290	34,035	31,071	0	357	0	1,592	0	1,592	0	L	11/07/2011
441060 10 0	HOSPIRA INC			620.000	18,829	30.370	18,829	18,496	0	0	0	333	0	333	0	L	12/22/2011
44107P 10 4	HOST HOTELS & RESORTS INC			2,400.000	35,448	14.770	35,448	37,811	120	179	0	(3,665)	0	(3,665)	0	L	12/22/2011
444859 10 2	HUMANA INC			678.000	59,400	87.610	59,400	45,321	170	188	0	11,676	0	11,676	0	L	11/07/2011
446413 10 6	HUNTINGTON INGALLS INDUSTRIES INC			600.000	18,768	31.280	18,768	18,248	0	0	0	520	0	520	0	L	12/22/2011
447011 10 7	HUNTSMAN CORP			5,600.000	56,000	10.000	56,000	55,686	0	244	0	314	0	314	0	L	12/22/2011
448579 10 2	HYATT HOTELS CORP			970.000	36,511	37.640	36,511	32,300	0	0	0	4,211	0	4,211	0	L	12/22/2011
45168D 10 4	IDEXX LABORATORIES INC			533.000	41,020	76.960	41,020	37,908	0	0	0	3,112	0	3,112	0	L	12/22/2011
44954* 10 4	IFL HOLDING CORPORATION			1.000	993	997.333	993	996	0	0	0	(3)	0	(3)	0	V	05/19/2008

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
452327 10 9	ILLUMINA INC			630.000	19,202	30.480	19,202	17,497	0	0	0	1,705	0	1,705	0	L	12/22/2011
45568# 10 5	INDIGO HOLDING COMPANY INC			3,600.000	36,000	10.000	36,000	36,000	0	0	0	0	0	0	0	V	05/09/2011
45666Q 10 2	INFORMATICA CORP			599.000	22,121	36.930	22,121	26,612	0	0	0	(4,491)	0	(4,491)	0	L	12/22/2011
457153 10 4	INGRAM MICRO INC. (CL A)			1,140.000	20,737	18.190	20,737	21,154	0	0	0	(418)	0	(418)	0	L	11/07/2011
45841N 10 7	INTERACTIVE BROKERS GROUP INC			1,440.000	21,514	14.940	21,514	21,695	0	0	0	(181)	0	(181)	0	L	12/22/2011
45865V 10 0	INTERCONTINENTALEXCHANGE INC			91.000	10,970	120.550	10,970	10,802	0	0	0	168	0	168	0	L	12/22/2011
459902 10 2	INTERNATIONAL GAME TECHNOLOGY			2,660.000	45,752	17.200	45,752	46,519	140	0	0	(767)	0	(767)	0	L	12/22/2011
460146 10 3	INTERNATIONAL PAPER CO			2,580.000	76,368	29.600	76,368	67,600	0	1,771	0	4,864	0	4,864	0	L	11/07/2011
460690 10 0	INTERPUBLIC GROUP OF COS			2,830.000	27,536	9.730	27,536	27,516	0	158	0	20	0	20	0	L	12/22/2011
46069S 10 9	INTERSIL CORP. CL A			1,540.000	16,078	10.440	16,078	19,447	0	353	0	(3,370)	0	(3,370)	0	L	11/07/2011
46121Y 10 2	INTREPID POTASH INC			560.000	12,673	22.630	12,673	12,886	0	0	0	(213)	0	(213)	0	L	12/22/2011
461202 10 3	INTUIT INC			1,036.000	54,483	52.590	54,483	51,238	0	114	0	3,245	0	3,245	0	L	12/22/2011
G491BT 10 8	INVESCO LTD		F	760.000	15,268	20.090	15,268	15,283	0	88	0	(14)	0	(14)	0	L	12/22/2011
462846 10 6	IRON MOUNTAIN INC			1,260.000	38,808	30.800	38,808	35,505	263	401	0	2,233	0	2,233	0	L	12/22/2011
450911 20 1	ITT CORP			1,778.000	34,369	19.330	34,369	37,779	162	67	0	(3,518)	0	(3,518)	0	L	11/07/2011
45068B 10 9	ITT EDUCATIONAL SERVICES INC			338.000	19,229	56.890	19,229	20,112	0	0	0	(883)	0	(883)	0	L	12/22/2011
445658 10 7	J.B. HUNT TRANSPORT SERVICES INC			280.000	12,620	45.070	12,620	12,040	0	68	0	580	0	580	0	L	08/17/2011
708160 10 6	J.C. PENNEY CO. INC			420.000	14,763	35.150	14,763	11,376	0	68	0	3,387	0	3,387	0	L	11/07/2011
471109 10 8	JARDEN CORP			390.000	11,653	29.880	11,653	11,684	34	0	0	(31)	0	(31)	0	L	12/22/2011
46612J 50 7	JDS UNIPHASE CORP			3,690.000	38,524	10.440	38,524	36,181	0	0	0	2,342	0	2,342	0	L	12/22/2011
485170 30 2	KANSAS CITY SOUTHERN			305.000	20,743	68.010	20,743	18,020	0	0	0	2,723	0	2,723	0	L	11/07/2011
48238T 10 9	KAR AUCTION SERVICES INC			1,560.000	21,060	13.500	21,060	20,463	0	0	0	597	0	597	0	L	11/07/2011
48242W 10 6	KBR INC			800.000	22,296	27.870	22,296	20,099	53	92	0	(154)	0	(154)	0	L	10/04/2011
BHM0K0 4Y 7	KCAD HOLDINGS I LIMITED		F	418,220,006.000	3,471,226	0.008	3,471,226	5,269,572	0	0	0	(1,798,346)	0	(1,798,346)	0	V	03/30/2011
482480 10 0	KLA-TENCOR CORP			1,508.000	72,761	48.250	72,761	63,386	0	749	0	9,375	0	9,375	0	L	12/22/2011
50105F 10 5	KRONOS WORLDWIDE INC			820.000	14,793	18.040	14,793	15,160	0	0	0	(367)	0	(367)	0	L	12/22/2011
502424 10 4	L-3 COMMUNICATIONS HOLDINGS INC			547.000	36,474	66.680	36,474	40,893	0	776	0	(2,467)	0	(2,467)	0	L	10/04/2011
512807 10 8	LAM RESEARCH CORP			1,393.000	51,569	37.020	51,569	60,886	0	0	0	(9,317)	0	(9,317)	0	L	12/22/2011
512815 10 1	LAMAR ADVERTISING CO. CL A			570.000	15,675	27.500	15,675	14,709	0	0	0	966	0	966	0	L	11/07/2011
515098 10 1	LANDSTAR SYSTEM INC			222.000	10,638	47.920	10,638	10,741	0	0	0	(103)	0	(103)	0	L	12/22/2011
G54050 10 2	LAZARD LTD		F	1,120.000	29,243	26.110	29,243	30,803	0	0	0	(1,560)	0	(1,560)	0	L	12/22/2011
521865 20 4	LEAR CORP			440.000	17,512	39.800	17,512	16,945	0	0	0	567	0	567	0	L	12/22/2011
52729N 30 8	LEVEL 3 COMMUNICATIONS INC			1,040.000	17,670	16.990	17,670	22,101	0	0	0	(4,431)	0	(4,431)	0	L	12/22/2011
529771 10 7	LEXMARK INTERNATIONAL INC			1,177.000	38,923	33.070	38,923	37,381	0	294	0	1,962	0	1,962	0	L	10/04/2011
531172 10 4	LIBERTY PROPERTY TRUST			840.000	25,939	30.880	25,939	26,888	399	0	0	(949)	0	(949)	0	L	12/22/2011
53219L 10 9	LIFEPOINT HOSPITALS INC			420.000	15,603	37.150	15,603	15,350	0	0	0	115	0	115	0	L	12/22/2011
532716 10 7	LIMITED BRANDS INC			454.000	18,319	40.350	18,319	17,573	0	1,249	0	1,114	0	1,114	0	L	11/07/2011
532791 10 0	LINCARE HOLDINGS INC			975.000	25,067	25.710	25,067	22,714	0	348	0	2,060	0	2,060	0	L	08/17/2011
534187 10 9	LINCOLN NATIONAL CORP			1,620.000	31,460	19.420	31,460	34,656	0	100	0	(3,196)	0	(3,196)	0	L	11/07/2011
535678 10 6	LINEAR TECHNOLOGY CORP			1,280.000	38,438	30.030	38,438	43,357	0	847	0	(4,919)	0	(4,919)	0	L	11/07/2011
BHM0JQ ZJ 1	LOCAL RETAIL SOLUTIONS MEZZANINE			169,736.990	0	0.000	0	0	0	0	0	0	0	0	0	V	01/21/2011
544147 10 1	LORILLARD INC			267.000	30,438	114.000	30,438	21,623	0	1,257	0	8,612	0	8,612	0	L	06/27/2011
50213H 10 0	LPL INVESTMENT HOLDINGS INC			1,070.000	32,678	30.540	32,678	33,819	0	0	0	(1,141)	0	(1,141)	0	L	10/04/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
502161 10 2	LSI CORP			15,850.000	94,308	5.950	94,308	96,104	0	0	0	(1,797)	0	(1,797)	0	L	12/22/2011
55261F 10 4	M&T BANK CORP			328.000	25,040	76.340	25,040	24,047	0	312	0	992	0	992	0	L	12/22/2011
554382 10 1	MACERICH CO			332.000	16,799	50.600	16,799	16,868	0	0	0	(69)	0	(69)	0	L	12/22/2011
55616P 10 4	MACYS INC			560.000	18,021	32.180	18,021	12,360	120	149	0	3,861	0	3,861	0	L	11/07/2011
571903 20 2	MARRIOTT INTERNATIONAL INC			0.000	0	29.170	0	0	68	0	0	0	0	0	0	L	11/07/2011
571748 10 2	MARSH & MCLENNAN COS			900.000	28,458	31.620	28,458	27,173	0	317	0	1,285	0	1,285	0	L	12/22/2011
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC			980.000	25,519	26.040	25,519	26,217	0	533	0	(698)	0	(698)	0	L	11/07/2011
580645 10 9	MCGRAW-HILL COS			379.000	17,044	44.970	17,044	14,832	0	177	0	2,211	0	2,211	0	L	10/04/2011
582839 10 6	MEAD JOHNSON NUTRITION CO			480.000	32,990	68.730	32,990	33,038	136	80	0	(48)	0	(48)	0	L	11/07/2011
583334 10 7	MEADWESTVACO CORP			720.000	21,564	29.950	21,564	20,597	0	180	0	967	0	967	0	L	11/07/2011
552715 10 4	MEMC ELECTRONIC MATERIALS INC			6,700.000	26,398	3.940	26,398	26,115	0	0	0	283	0	283	0	L	12/22/2011
591708 10 2	METROPCS COMMUNICATIONS INC			2,640.000	22,915	8.680	22,915	22,942	0	0	0	(26)	0	(26)	0	L	11/07/2011
592688 10 5	METTLER-TOLEDO INTERNATIONAL INC		R.	73.000	10,783	147.710	10,783	10,925	0	0	0	(142)	0	(142)	0	L	12/22/2011
595017 10 4	MICROCHIP TECHNOLOGY INC			450.000	16,484	36.630	16,484	16,474	0	157	0	9	0	9	0	L	11/07/2011
595112 10 3	MICRON TECHNOLOGY INC			3,080.000	19,373	6.290	19,373	20,452	0	0	0	(1,079)	0	(1,079)	0	L	10/04/2011
594901 10 0	MICROS SYSTEMS INC			252.000	11,738	46.580	11,738	10,620	0	0	0	1,119	0	1,119	0	L	10/04/2011
608554 10 1	MOLEX INC			490.000	11,691	23.860	11,691	10,554	98	88	0	1,137	0	1,137	0	L	11/07/2011
617700 10 9	MORNINGSTAR INC			333.000	19,797	59.450	19,797	19,109	0	29	0	688	0	688	0	L	10/04/2011
620097 10 5	MOTOROLA MOBILITY HOLDINGS INC			1,030.000	39,964	38.800	39,964	23,777	0	0	0	16,187	0	16,187	0	L	06/27/2011
626717 10 2	MURPHY OIL CORP			1,224.000	68,226	55.740	68,226	70,311	0	468	0	(7,366)	0	(7,366)	0	L	12/22/2011
BHM01E 2R 5	MUSTANG VERMONT PARTNERS LLC			1,000,399.880	500,000	0.500	500,000	500,000	0	0	0	0	0	0	0	V	09/30/2005
628530 10 7	MYLAN INC			740.000	15,880	21.460	15,880	13,704	0	0	0	2,177	0	2,177	0	L	11/07/2011
G6359F 10 3	NABORS INDUSTRIES LTD		R.	1,910.000	33,119	17.340	33,119	33,853	0	0	0	(733)	0	(733)	0	L	12/22/2011
631103 10 8	NASDAQ OMX GROUP INC			1,640.000	40,196	24.510	40,196	41,840	0	0	0	(1,644)	0	(1,644)	0	L	11/07/2011
636518 10 2	NATIONAL INSTRUMENTS CORP			600.000	15,570	25.950	15,570	16,215	0	0	0	(645)	0	(645)	0	L	12/22/2011
62886E 10 8	NCR CORP			680.000	11,193	16.460	11,193	11,174	0	0	0	19	0	19	0	L	12/22/2011
64110L 10 6	NETFLIX INC			481.000	33,328	69.290	33,328	56,882	0	0	0	(24,393)	0	(24,393)	0	L	12/22/2011
649445 10 3	NEW YORK COMMUNITY BANCORP INC			980.000	12,123	12.370	12,123	11,962	0	0	0	161	0	161	0	L	12/22/2011
651229 10 6	NEWELL RUBBERMAID INC			1,580.000	25,517	16.150	25,517	24,836	0	193	0	12	0	12	0	L	12/22/2011
N63218 10 6	NIELSEN HOLDINGS N.V.		E.	950.000	28,206	29.690	28,206	28,411	0	0	0	(205)	0	(205)	0	L	11/07/2011
62913F 20 1	NII HOLDINGS INC			1,200.000	25,560	21.300	25,560	28,682	0	0	0	(3,122)	0	(3,122)	0	L	11/07/2011
655044 10 5	NOBLE ENERGY INC			287.000	27,090	94.390	27,090	22,035	0	77	0	5,055	0	5,055	0	L	12/22/2011
655663 10 2	NORDSON CORP			315.000	12,972	41.180	12,972	12,844	83	3	0	128	0	128	0	L	11/07/2011
664397 10 6	NORTHEAST UTILITIES			510.000	18,396	36.070	18,396	17,657	0	140	0	739	0	739	0	L	12/22/2011
670008 10 1	NOVELLUS SYSTEMS INC			820.000	33,858	41.290	33,858	29,591	0	0	0	4,266	0	4,266	0	L	05/13/2011
67019E 10 7	NSTAR			436.000	20,475	46.960	20,475	18,538	166	211	0	1,936	0	1,936	0	L	10/04/2011
67020Y 10 0	NUANCE COMMUNICATIONS INC			730.000	18,367	25.160	18,367	18,372	0	0	0	(6)	0	(6)	0	L	12/22/2011
670346 10 5	NUCOR CORP			330.000	13,058	39.570	13,058	13,171	120	0	0	(113)	0	(113)	0	L	12/22/2011
67066G 10 4	NVIDIA CORP			2,500.000	34,650	13.860	34,650	37,526	0	0	0	(2,876)	0	(2,876)	0	L	11/07/2011
629491 10 1	NYSE EURONEXT			540.000	14,094	26.100	14,094	14,394	0	150	0	(300)	0	(300)	0	L	12/22/2011
678026 10 5	OIL STATES INTERNATIONAL INC			325.000	24,820	76.370	24,820	19,744	0	0	0	3,037	0	3,037	0	L	12/22/2011
681904 10 8	OMNICARE INC			1,180.000	40,651	34.450	40,651	29,584	0	124	0	9,836	0	9,836	0	L	10/04/2011
681919 10 6	OMNICOM GROUP INC			570.000	25,411	44.580	25,411	22,760	143	60	0	2,650	0	2,650	0	L	10/04/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
682189 10 5	ON SEMICONDUCTOR CORP			3,100.000	23,932	7.720	23,932	23,678	0	0	0	254	0	254	0	L	12/22/2011
682680 10 3	ONEOK INC			267.000	23,146	86.690	23,146	13,500	0	577	0	8,336	0	8,336	0	L	11/30/2010
695156 10 9	PACKAGING CORP. OF AMERICA			0.000	0	25.240	0	0	150	0	0	0	0	0	0	L	11/07/2011
701094 10 4	PARKER HANNIFIN CORP			707.000	53,909	76.250	53,909	51,468	0	281	0	826	0	826	0	L	12/22/2011
703395 10 3	PATTERSON COS. INC			2,910.000	85,903	29.520	85,903	88,495	0	584	0	(3,902)	0	(3,902)	0	L	12/22/2011
703481 10 1	PATTERSON-UTI ENERGY INC			1,780.000	35,564	19.980	35,564	36,888	0	46	0	(1,323)	0	(1,323)	0	L	12/22/2011
704326 10 7	PAYCHEX INC			2,543.000	76,570	30.110	76,570	75,624	0	1,795	0	(673)	0	(673)	0	L	11/07/2011
704549 10 4	PEABODY ENERGY CORP			742.000	24,568	33.110	24,568	37,946	0	100	0	(13,378)	0	(13,378)	0	L	12/22/2011
709631 10 5	PENTAIR INC			420.000	13,982	33.290	13,982	15,249	0	0	0	(1,267)	0	(1,267)	0	L	12/22/2011
712704 10 5	PEOPLES UNITED FINANCIAL INC			1,680.000	21,588	12.850	21,588	21,220	0	394	0	368	0	368	0	L	12/22/2011
714046 10 9	PERKINELMER INC			1,230.000	24,600	20.000	24,600	29,320	0	103	0	(4,720)	0	(4,720)	0	L	12/22/2011
716768 10 6	PETSMART INC			449.000	23,029	51.290	23,029	17,845	0	180	0	4,384	0	4,384	0	L	06/27/2011
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC			1,500.000	25,560	17.040	25,560	25,801	0	340	0	(241)	0	(241)	0	L	12/22/2011
723787 10 7	PIONEER NATURAL RESOURCES CO			148.000	13,243	89.480	13,243	13,004	0	0	0	239	0	239	0	L	12/22/2011
724479 10 0	PITNEY BOWES INC			890.000	16,501	18.540	16,501	19,625	0	559	0	(3,124)	0	(3,124)	0	L	12/22/2011
72587* 10 0	PKC HOLDING CORPORATION			27.000	30,000	1,111.110	30,000	30,000	0	0	0	(0)	0	(0)	0	V	12/21/2010
729251 10 8	PLUM CREEK TIMBER COMPANY INC			1,280.000	46,797	36.560	46,797	45,429	0	1,105	0	642	0	642	0	L	12/22/2011
69344F 10 6	PMC-SIERRA INC			12,750.000	70,253	5.510	70,253	81,344	0	0	0	(13,480)	0	(13,480)	0	L	12/22/2011
73172K 10 4	POLYCOM INC			1,420.000	23,146	16.300	23,146	29,824	0	0	0	(6,678)	0	(6,678)	0	L	11/07/2011
693506 10 7	PPG INDUSTRIES INC			483.000	40,326	83.490	40,326	38,594	0	379	0	1,731	0	1,731	0	L	08/17/2011
69351T 10 6	PPL CORP			1,250.000	36,775	29.420	36,775	36,136	473	0	0	639	0	639	0	L	11/07/2011
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC			1,200.000	29,520	24.600	29,520	31,303	0	840	0	(3,505)	0	(3,505)	0	L	11/07/2011
743263 10 5	PROGRESS ENERGY INC			324.000	18,150	56.020	18,150	14,408	84	691	0	3,789	0	3,789	0	L	08/17/2011
743315 10 3	PROGRESSIVE CORP			910.000	17,754	19.510	17,754	18,726	0	179	0	(513)	0	(513)	0	L	08/17/2011
74339* 90 9	PROJECT GRILL			161,194.030	0	0.000	0	0	0	0	0	0	0	0	0	V	08/28/2007
N72482 10 7	QIAGEN N.V.		F	1,220.000	16,848	13.810	16,848	16,809	0	0	0	39	0	39	0	L	11/07/2011
747277 10 1	QLOGIC CORP			4,420.000	66,300	15.000	66,300	70,942	0	0	0	(4,642)	0	(4,642)	0	L	12/22/2011
74834L 10 0	QUEST DIAGNOSTICS INC			757.000	43,951	58.060	43,951	43,384	0	169	0	227	0	227	0	L	06/27/2011
257867 10 1	R.R. DONNELLEY & SONS CO			780.000	11,255	14.430	11,255	11,268	0	0	0	(13)	0	(13)	0	L	12/22/2011
750438 10 3	RADIOSHACK CORP			3,580.000	34,762	9.710	34,762	44,146	0	940	0	(9,560)	0	(9,560)	0	L	12/22/2011
754730 10 9	RAYMOND JAMES FINANCIAL INC			810.000	25,078	30.960	25,078	25,899	105	235	0	(1,322)	0	(1,322)	0	L	12/22/2011
756109 10 4	REALTY INCOME CORP			470.000	16,431	34.960	16,431	14,673	68	118	0	1,758	0	1,758	0	L	11/07/2011
756577 10 2	RED HAT INC			483.000	19,943	41.290	19,943	22,385	0	0	0	(2,442)	0	(2,442)	0	L	11/07/2011
759351 60 4	REINSURANCE GROUP OF AMERICA INC			392.000	20,482	52.250	20,482	20,770	0	149	0	(990)	0	(990)	0	L	12/22/2011
759509 10 2	RELIANCE STEEL & ALUMINUM CO			259.000	12,611	48.690	12,611	12,669	0	0	0	(58)	0	(58)	0	L	12/22/2011
761152 10 7	RESMED INC			460.000	11,684	25.400	11,684	11,682	0	0	0	2	0	2	0	L	12/22/2011
BHM010 0Y 2	RESOURCE LABEL GROUP LLC			239.000	26,545	111.067	26,545	26,545	0	9,751	0	0	0	0	0	V	12/20/2004
768573 10 7	RIVERBED TECHNOLOGY INC			610.000	14,335	23.500	14,335	12,716	0	0	0	1,619	0	1,619	0	L	11/07/2011
774341 10 1	ROCKWELL COLLINS INC			769.000	42,580	55.370	42,580	44,751	0	292	0	(2,178)	0	(2,178)	0	L	12/22/2011
774415 10 3	ROCKWOOD HOLDINGS INC			890.000	35,039	39.370	35,039	40,209	0	0	0	(5,170)	0	(5,170)	0	L	12/22/2011
776696 10 6	ROPER INDUSTRIES INC			522.000	45,346	86.870	45,346	43,995	0	77	0	1,351	0	1,351	0	L	11/07/2011
778296 10 3	ROSS STORES INC			632.000	30,039	47.530	30,039	30,294	0	0	0	(256)	0	(256)	0	L	12/22/2011
779376 10 2	ROVI CORP			480.000	11,798	24.580	11,798	17,510	0	0	0	(5,712)	0	(5,712)	0	L	12/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
779382 10 0	ROWAN COS. INC			900.000	27,297	30.330	27,297	31,399	0	0	0	(4,102)	0	(4,102)	0	L	12/22/2011
783549 10 8	RYDER SYSTEM INC			238.000	12,647	53.140	12,647	11,634	0	160	0	921	0	921	0	L	12/22/2011
786514 20 8	SAFEWAY INC			840.000	17,674	21.040	17,674	16,449	148	122	0	1,225	0	1,225	0	L	08/17/2011
78390X 10 1	SAIC INC			3,382.000	41,565	12.290	41,565	50,358	0	0	0	(8,793)	0	(8,793)	0	L	11/07/2011
80589M 10 2	SCANA CORP			0.000	0	45.060	0	0	184	0	0	0	0	0	0	L	08/17/2011
80909# 10 0	SCITOR HOLDINGS INC			1,876.000	18,760	10.000	18,760	18,760	0	28,140	0	0	0	0	0	V	09/25/2007
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC			440.000	18,665	42.420	18,665	18,369	0	44	0	296	0	296	0	L	11/07/2011
81211K 10 0	SEALED AIR CORP			1,290.000	22,201	17.210	22,201	25,264	0	416	0	(5,341)	0	(5,341)	0	L	11/07/2011
U81996 67 7	SEI HOLDING CORPORATION			108.000	120,000	1,111.110	120,000	120,000	0	0	0	(0)	0	(0)	0	V	12/15/2011
784117 10 3	SEI INVESTMENTS CO			887.000	15,389	17.350	15,389	17,954	133	66	0	(3,360)	0	(3,360)	0	L	11/07/2011
816851 10 9	SEMPRA ENERGY			318.000	17,490	55.000	17,490	16,875	240	168	0	615	0	615	0	L	11/07/2011
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST			600.000	13,464	22.440	13,464	13,404	0	160	0	60	0	60	0	L	11/07/2011
817565 10 4	SERVICE CORP. INTERNATIONAL			3,640.000	38,766	10.650	38,766	32,721	0	545	0	5,714	0	5,714	0	L	11/07/2011
826552 10 1	SIGMA-ALDRICH CORP			276.000	17,239	62.460	17,239	17,558	0	41	0	(320)	0	(320)	0	L	12/22/2011
826919 10 2	SILICON LABORATORIES INC			430.000	18,671	43.420	18,671	18,579	0	0	0	92	0	92	0	L	12/22/2011
78442P 10 6	SLM CORP			2,380.000	31,892	13.400	31,892	32,516	0	296	0	(624)	0	(624)	0	L	11/07/2011
832248 10 8	SMITHFIELD FOODS INC			600.000	14,568	24.280	14,568	13,452	0	0	0	1,116	0	1,116	0	L	11/07/2011
834376 50 1	SOLUTIA INC			2,680.000	46,310	17.280	46,310	44,967	0	0	0	1,343	0	1,343	0	L	11/07/2011
835495 10 2	SONOCO PRODUCTS CO			430.000	14,173	32.960	14,173	14,617	0	372	0	(401)	0	(401)	0	L	08/17/2011
844741 10 8	SOUTHWEST AIRLINES CO			0.000	0	8.560	0	0	6	0	0	0	0	0	0	L	11/07/2011
847560 10 9	SPECTRA ENERGY CORP			930.000	28,598	30.750	28,598	23,988	0	633	0	3,875	0	3,875	0	L	12/22/2011
852891 10 0	STANCORP FINANCIAL GROUP INC			510.000	18,743	36.750	18,743	19,187	0	454	0	(1,355)	0	(1,355)	0	L	10/04/2011
855030 10 2	STAPLES INC			1,700.000	23,613	13.890	23,613	25,905	166	166	0	(2,292)	0	(2,292)	0	L	12/22/2011
85590A 40 1	STARWOOD HOTELS & RESORTS WORLDWID			357.000	17,125	47.970	17,125	17,939	0	148	0	(813)	0	(813)	0	L	12/22/2011
858119 10 0	STEEL DYNAMICS INC			1,300.000	17,095	13.150	17,095	17,546	130	0	0	(451)	0	(451)	0	L	12/22/2011
867652 40 6	SUNPOWER CORP			2,050.000	12,772	6.230	12,772	11,987	0	0	0	785	0	785	0	L	12/22/2011
867914 10 3	SUNTRUST BANKS INC			2,180.000	38,586	17.700	38,586	49,932	0	150	0	(11,346)	0	(11,346)	0	L	12/22/2011
868157 10 8	SUPERIOR ENERGY SERVICES INC			670.000	19,055	28.440	19,055	19,336	0	0	0	(282)	0	(282)	0	L	12/22/2011
868536 10 3	SUPERVALU INC			3,700.000	30,044	8.120	30,044	27,100	0	486	0	2,945	0	2,945	0	L	11/07/2011
871607 10 7	SYNOPSYS INC			1,869.000	50,837	27.200	50,837	47,091	0	0	0	995	0	995	0	L	11/07/2011
74144T 10 8	T. ROWE PRICE GROUP INC			518.000	29,500	56.950	29,500	27,691	0	627	0	(3,956)	0	(3,956)	0	L	08/17/2011
876664 10 3	TAUBMAN CENTERS INC			270.000	16,767	62.100	16,767	15,604	0	210	0	1,163	0	1,163	0	L	11/07/2011
872275 10 2	TCF FINANCIAL CORP			1,980.000	20,434	10.320	20,434	21,250	0	0	0	(816)	0	(816)	0	L	12/22/2011
87236Y 10 8	TD AMERITRADE HOLDING CORP			1,520.000	23,788	15.650	23,788	25,769	0	110	0	(1,981)	0	(1,981)	0	L	12/22/2011
878377 10 0	TECHNE CORP			176.000	12,014	68.260	12,014	12,082	0	0	0	(69)	0	(69)	0	L	12/22/2011
872375 10 0	TECO ENERGY INC			1,560.000	29,858	19.140	29,858	28,195	0	667	0	1,664	0	1,664	0	L	12/22/2011
879369 10 6	TELEFLEX INC			194.000	11,890	61.290	11,890	11,736	0	66	0	154	0	154	0	L	11/07/2011
879433 10 0	TELEPHONE & DATA SYSTEMS INC			510.000	13,204	25.890	13,204	12,345	0	85	0	859	0	859	0	L	10/04/2011
88076W 10 3	TERADATA CORP			368.000	17,852	48.510	17,852	19,860	0	0	0	(2,012)	0	(2,012)	0	L	11/07/2011
880770 10 2	TERADYNE INC			2,560.000	34,893	13.630	34,893	35,060	0	0	0	(167)	0	(167)	0	L	12/22/2011
881609 10 1	TESORO CORP			2,350.000	54,896	23.360	54,896	53,036	0	0	0	1,860	0	1,860	0	L	12/22/2011
G8766R 13 4	TETRAGON FINANCIAL GROUP LTD		F	1.000	6	6.250	6	1	0	0	0	1	0	1	0	U	06/28/2007
34955A 10 1	THE HARTFORD SMALL CAP GROWTH FUN			43,663.720	1,339,166	30.670	1,339,166	1,083,736	0	0	0	(11,353)	0	(11,353)	0	L	11/30/2007
95058W 10 0	THE WENDYS CO			4,800.000	25,728	5.360	25,728	23,416	0	96	0	2,312	0	2,312	0	L	11/07/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
88632Q 10 3	TIBCO SOFTWARE INC			1,530.000	36,582	23.910	36,582	40,459	0	0	0	(3,877)	0	(3,877)	0	L	12/22/2011
887389 10 4	TIMKEN CO			676.000	26,168	38.710	26,168	29,665	0	310	0	(3,887)	0	(3,887)	0	L	10/04/2011
891027 10 4	TORCHMARK CORP			553.000	23,995	43.390	23,995	22,115	0	135	0	652	0	652	0	L	11/07/2011
891906 10 9	TOTAL SYSTEM SERVICES INC			1,000.000	19,560	19.560	19,560	17,958	108	111	0	1,602	0	1,602	0	L	11/07/2011
BHM024 UF 1	TOURNEAU ACQUISITION HOLDINGS INC			1,511.520	0	0.000	0	0	0	0	0	0	139,800	(139,800)	0	V	08/31/2011
891990 T5 2	TOURNEAU ACQUISITION-WT CS			1,418.120	0	0.000	0	0	0	0	0	0	0	0	0	V	08/24/2011
92999T D2 9	TOURNEAU ACQUISITION-WT JR PRFRD			507.460	0	0.000	0	0	0	0	0	0	0	0	0	V	07/15/2011
92999T D1 1	TOURNEAU ACQUISITION-WT SR PRFRD			507.460	0	0.000	0	0	0	0	0	0	0	0	0	V	07/15/2011
896239 10 0	TRIMBLE NAVIGATION LTD			320.000	13,888	43.400	13,888	14,208	0	0	0	(320)	0	(320)	0	L	12/22/2011
896945 20 1	TRIPADVISOR INC			820.000	20,672	25.210	20,672	22,756	0	0	0	(2,083)	0	(2,083)	0	L	12/21/2011
899896 10 4	TUPPERWARE BRANDS CORP			306.000	17,127	55.970	17,127	16,951	0	0	0	176	0	176	0	L	12/22/2011
899990 20 4	TURBO CAYMAN - WTS #1		E	122.550	0	0.000	0	0	0	0	0	0	0	0	0	V	06/30/2009
87311L 10 4	TW TELECOM INC. CL A			900.000	17,442	19.380	17,442	17,579	0	0	0	(137)	0	(137)	0	L	12/22/2011
BHM0JQ VC 0	UCC-LRS LLC			1,290,000.000	1,290,000	1.000	1,290,000	1,290,000	0	0	0	0	0	0	0	V	01/21/2011
90384S 30 3	ULTA SALON COSMETICS & FRAGRANCE I			292.000	18,957	64.920	18,957	18,654	0	0	0	302	0	302	0	L	12/22/2011
909218 10 9	UNIT CORP			250.000	11,600	46.400	11,600	11,611	0	0	0	(11)	0	(11)	0	L	12/22/2011
913903 10 0	UNIVERSAL HEALTH SERVICES INC. CL			440.000	17,098	38.860	17,098	16,642	0	0	0	457	0	457	0	L	12/22/2011
91529Y 10 6	UNUM GROUP			1,200.000	25,284	21.070	25,284	26,808	0	317	0	(3,332)	0	(3,332)	0	L	12/22/2011
91913Y 10 0	VALERO ENERGY CORP			4,490.000	94,515	21.050	94,515	91,779	0	943	0	(8,438)	0	(8,438)	0	L	12/22/2011
92220P 10 5	VARIAN MEDICAL SYSTEMS INC			172.000	11,546	67.130	11,546	11,275	0	0	0	271	0	271	0	L	12/22/2011
92343E 10 2	VERISIGN INC			740.000	26,433	35.720	26,433	21,811	0	0	0	4,621	0	4,621	0	L	11/07/2011
92345Y 10 6	VERISK ANALYTICS INC. CL A			1,420.000	56,985	40.130	56,985	52,096	0	0	0	3,538	0	3,538	0	L	12/22/2011
928298 10 8	VISHAY INTERTECHNOLOGY INC			3,280.000	29,487	8.990	29,487	34,246	0	0	0	(4,759)	0	(4,759)	0	L	12/22/2011
929042 10 9	VORNADO REALTY TRUST			197.000	15,141	76.860	15,141	18,116	0	272	0	(2,975)	0	(2,975)	0	L	06/27/2011
929740 10 8	WABTEC			165.000	11,542	69.950	11,542	11,185	0	0	0	357	0	357	0	L	12/22/2011
930059 10 0	WADDELL & REED FINANCIAL INC. CL A			1,399.000	34,653	24.770	34,653	40,241	350	823	0	(10,847)	0	(10,847)	0	L	12/22/2011
938824 10 9	WASHINGTON FEDERAL INC			820.000	11,472	13.990	11,472	11,257	66	0	0	215	0	215	0	L	12/22/2011
941053 10 0	WASTE CONNECTIONS INC			840.000	27,838	33.140	27,838	24,165	0	187	0	3,030	0	3,030	0	L	12/22/2011
941848 10 3	WATERS CORP			332.000	24,585	74.050	24,585	26,903	0	0	0	(2,382)	0	(2,382)	0	L	12/22/2011
95709T 10 0	WESTAR ENERGY INC			0.000	0	28.780	0	0	192	0	0	0	0	0	0	L	11/07/2011
959802 10 9	WESTERN UNION CO			2,240.000	40,902	18.260	40,902	38,848	0	518	0	(605)	0	(605)	0	L	11/07/2011
960413 10 2	WESTLAKE CHEMICAL CORP			682.000	27,444	40.240	27,444	27,749	0	56	0	(305)	0	(305)	0	L	11/07/2011
962166 10 4	WEYERHAEUSER CO			960.000	17,923	18.670	17,923	16,625	0	144	0	1,298	0	1,298	0	L	11/07/2011
97190* 11 4	WILSHIRE NEW YORK PARTNERS III LP			16.000	0	0.000	0	0	0	0	0	0	0	0	0	V	12/28/2000
976657 10 6	WISCONSIN ENERGY CORP			634.000	22,165	34.960	22,165	17,988	0	548	0	3,290	0	3,290	0	L	12/22/2011
98310W 10 8	WYNDHAM WORLDWIDE CORP			430.000	16,267	37.830	16,267	14,632	0	65	0	1,634	0	1,634	0	L	11/07/2011
98389B 10 0	XCEL ENERGY INC			1,740.000	48,094	27.640	48,094	42,073	502	914	0	5,599	0	5,599	0	L	11/07/2011
984121 10 3	XEROX CORP			4,800.000	38,208	7.960	38,208	44,945	204	642	0	(12,303)	0	(12,303)	0	L	10/04/2011
983919 10 1	XILINX INC			1,010.000	32,381	32.060	32,381	33,136	0	306	0	(755)	0	(755)	0	L	12/22/2011
989207 10 5	ZEBRA TECHNOLOGIES CORP. CL A			410.000	14,670	35.780	14,670	14,851	0	0	0	(181)	0	(181)	0	L	12/22/2011
98956P 10 2	ZIMMER HOLDINGS INC			781.000	41,721	53.420	41,721	44,081	0	0	0	(2,360)	0	(2,360)	0	L	11/07/2011
989701 10 7	ZIONS BANCORPORATION			1,260.000	20,513	16.280	20,513	23,317	0	21	0	(3,733)	0	(3,733)	0	L	12/22/2011
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON			135,592.000	13,559,200	100.000	13,559,200	13,559,200	0	13,964	0	0	0	0	0	A	05/25/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				36,348,226	XXX	36,348,226	37,970,477	12,071	55,669	0	(1,712,903)	425,464	(2,138,367)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
45070#	10 6 HARTFORD INTERNATIONAL LIFE REASSURANCE CORP			1,000,000.000	92,032,440	92.032	92,032,440	109,338,700	0	6,500,000	0	(3,819,018)	0	(3,819,018)	0	K	12/15/1993
45069#	10 9 HARTFORD LIFE & ANNUITY INSURANCE CO			2,000.000	3,931,439,071	1,965,719.535	3,931,439,071	2,701,386,823	0	0	0	(133,782,031)	0	(133,782,031)	0	K	07/31/1992
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				4,023,471,511	XXX	4,023,471,511	2,810,725,523	0	6,500,000	0	(137,601,049)	0	(137,601,049)	0	XXX	XXX
Common Stocks - Mutual Funds																	
20759B	40 3 CHET ADVISOR AGE-BASED 0-8 CLASS A			2,497.800	26,111	10.453	26,111	24,978	0	0	0	(1,051)	0	(1,051)	0	U	09/20/2010
20759B	84 1 CHET ADVISOR AGE-BASED 14-15 A CLA			2,498.000	26,401	10.569	26,401	24,980	0	0	0	173	0	173	0	U	09/20/2010
20759B	78 3 CHET ADVISOR AGE-BASED 16-17 E CLA			2,501.600	26,507	10.596	26,507	25,016	0	0	0	927	0	927	0	U	09/20/2010
20759B	72 6 CHET ADVISOR AGE-BASED 18+ E CLASS			2,501.400	25,933	10.367	25,933	25,014	0	0	0	731	0	731	0	U	09/20/2010
20759B	87 4 CHET ADVISOR AGE-BASED 9-13 CLASS			2,497.900	26,306	10.531	26,306	24,979	0	0	0	(283)	0	(283)	0	U	09/20/2010
20759B	75 9 CHET ADVISOR CONSERVATIVE E CLASS			2,500.550	26,537	10.613	26,537	25,006	0	0	0	970	0	970	0	U	09/20/2010
20759B	68 4 CHET HARTFORD CHECKS + BAL CL E			2,500.350	26,020	10.407	26,020	25,004	0	0	0	(705)	0	(705)	0	U	09/20/2010
20759B	35 3 CHET HARTFORD DIV + GRWTH CL E			2,498.100	27,657	11.071	27,657	24,981	0	0	0	285	0	285	0	U	09/20/2010
20759B	47 8 CHET HARTFORD FNDMNTL GRWTH CL A			2,499.200	25,822	10.332	25,822	24,992	0	0	0	(1,727)	0	(1,727)	0	U	09/20/2010
20759B	46 0 CHET HARTFORD FNDMNTL GRWTH CL C			2,501.810	25,608	10.236	25,608	25,018	0	0	0	(1,919)	0	(1,919)	0	U	09/20/2010
20759B	45 2 CHET HARTFORD FNDMNTL GRWTH CL E			2,499.000	25,902	10.365	25,902	24,990	0	0	0	(1,663)	0	(1,663)	0	U	09/20/2010
20759B	64 3 CHET HARTFORD GLOBAL RSRCH A CLASS			2,498.830	24,525	9.815	24,525	24,988	0	0	0	(2,726)	0	(2,726)	0	U	09/20/2010
20759B	63 5 CHET HARTFORD GLOBAL RSRCH C CLASS			2,501.030	24,312	9.721	24,312	25,010	0	0	0	(2,909)	0	(2,909)	0	U	09/20/2010
20759B	62 7 CHET HARTFORD GLOBAL RSRCH E CLASS			2,500.150	24,610	9.843	24,610	25,002	0	0	0	(2,670)	0	(2,670)	0	U	09/20/2010
20759B	54 4 CHET HARTFORD GRWTH OPPRTNTY CL A			2,499.000	25,761	10.309	25,761	24,990	0	0	0	(2,707)	0	(2,707)	0	U	09/20/2010
20759B	53 6 CHET HARTFORD GRWTH OPPRTNTY CL C			2,501.410	25,553	10.215	25,553	25,014	0	0	0	(2,890)	0	(2,890)	0	U	09/20/2010
20759B	52 8 CHET HARTFORD GRWTH OPPRTNTY CL E			2,499.600	25,851	10.342	25,851	24,996	0	0	0	(2,642)	0	(2,642)	0	U	09/20/2010
20759B	32 0 CHET HARTFORD INFLATION PLUS CL E			2,497.700	27,903	11.172	27,903	24,977	0	0	0	3,196	0	3,196	0	U	09/20/2010
20759B	56 9 CHET HARTFORD INTL OPRTNTY CL C			2,501.210	22,850	9.136	22,850	25,012	0	0	0	(3,883)	0	(3,883)	0	U	09/20/2010
20759B	55 1 CHET HARTFORD INTL OPRTNTY CL E			2,499.900	23,133	9.254	23,133	24,999	0	0	0	(3,658)	0	(3,658)	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	28 8 CHET HARTFORD TTL RTRN BOND CL E			2,497.400	26,351	10.551	26,351	24,974	0	0	0	1,574	0	1,574	0	U	09/20/2010
20759B	44 5 CHET THE HARTFORD MIDCAP A CLASS S			2,499.300	25,817	10.330	25,817	24,993	0	0	0	(2,370)	0	(2,370)	0	U	09/20/2010
20759B	43 7 CHET THE HARTFORD MIDCAP C CLASS S			2,502.010	25,615	10.238	25,615	25,020	0	0	0	(2,556)	0	(2,556)	0	U	09/20/2010
20759B	42 9 CHET THE HARTFORD MIDCAP E CLASS S			2,498.700	25,887	10.360	25,887	24,987	0	0	0	(2,312)	0	(2,312)	0	U	09/20/2010
20759B	51 0 CHET THE HARTFORD SMALL COMPANY A			2,499.100	27,461	10.988	27,461	24,991	0	0	0	(1,383)	0	(1,383)	0	U	09/20/2010
20759B	49 4 CHET THE HARTFORD SMALL COMPANY C			2,501.610	27,219	10.881	27,219	25,016	0	0	0	(1,595)	0	(1,595)	0	U	09/20/2010
20759B	48 6 CHET THE HARTFORD SMALL COMPANY E			2,499.300	27,537	11.018	27,537	24,993	0	0	0	(1,324)	0	(1,324)	0	U	09/20/2010
20759B	39 5 CHET THE HARTFORD VALUE C CLASS SH			2,502.210	26,917	10.757	26,917	25,022	0	0	0	(886)	0	(886)	0	U	09/20/2010
20759B	38 7 CHET THE HARTFORD VALUE E CLASS SH			2,498.400	27,213	10.892	27,213	24,984	0	0	0	(617)	0	(617)	0	U	09/20/2010
416645	78 6 HARTFORD ADVISERS FUND-Y			7,402.400	110,740	14.960	110,740	102,218	630	1,849	0	83	0	83	0	U	10/04/2011
416649	63 0 HARTFORD ADVISORS FUND-R3			6,028.970	90,013	14.930	90,013	87,978	0	937	0	4	0	4	0	U	10/05/2011
416649	33 3 HARTFORD ADVISORS FUND-R4			7,382.140	110,289	14.940	110,289	101,764	0	1,480	0	80	0	80	0	U	10/05/2011
41664L	70 8 HARTFORD ADVISORS FUND-R5			7,162.840	107,085	14.950	107,085	105,385	0	1,708	0	79	0	79	0	U	10/05/2011
416649	46 5 HARTFORD AGGRSSV GROWTH ALLCTN-R4			9,389.670	103,662	11.040	103,662	100,000	146	0	0	(6,479)	0	(6,479)	0	U	10/25/2010
416649	16 8 HARTFORD AGGRSSV GROWTH ALLCTN-R5			9,794.320	108,815	11.110	108,815	100,000	464	0	0	(6,758)	0	(6,758)	0	U	08/20/2010
41664R	84 6 HARTFORD ALTERNATIVE STRATEGY-Y			10,025.400	104,765	10.450	104,765	100,263	1,345	263	0	4,503	0	4,503	0	U	11/21/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
416649 14 3	HARTFORD BALANCED ALLOCATION-R5			9,401.690	103,231	10.980	103,231	102,092	1,068	2,092	0	(3,285)	0	(3,285)	0	U	10/04/2011
41664M 79 7	HARTFORD BALANCED INCOME FUND - R3			10,690.040	119,728	11.200	119,728	104,563	0	3,119	0	6,058	0	6,058	0	U	10/05/2011
41664M 78 9	HARTFORD BALANCED INCOME FUND - R4			10,739.350	120,281	11.200	120,281	105,082	0	3,510	0	6,083	0	6,083	0	U	10/05/2011
41664M 77 1	HARTFORD BALANCED INCOME FUND - R5			10,786.580	120,810	11.200	120,810	105,578	0	3,852	0	6,211	0	6,211	0	U	10/05/2011
416648 21 0	HARTFORD BALANCED INCOME F-Y			12,306.730	137,712	11.190	137,712	121,592	0	4,504	0	6,964	0	6,964	0	U	10/05/2011
41664L 26 0	HARTFORD CHECKS AND BALANCES R4			11,539.990	104,322	9.040	104,322	106,511	99	1,880	0	(5,708)	0	(5,708)	0	U	11/21/2011
41664L 25 2	HARTFORD CHECKS AND BALANCES R5			11,637.330	105,318	9.050	105,318	107,338	1,378	2,210	0	(5,749)	0	(5,749)	0	U	11/21/2011
416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5			10,176.130	107,562	10.570	107,562	103,437	1,106	2,955	0	(717)	0	(717)	0	U	10/04/2011
41664R 80 4	HARTFORD CORP OPPORT - R4			10,111.220	100,910	9.980	100,910	100,000	0	0	0	910	0	910	0	U	12/23/2011
41664R 70 5	HARTFORD CORP OPPORT-R3			10,111.220	100,910	9.980	100,910	100,000	0	0	0	910	0	910	0	U	12/23/2011
41664R 88 7	HARTFORD CORP OPPORT-R5			10,111.220	100,910	9.980	100,910	100,000	0	0	0	910	0	910	0	U	12/23/2011
416649 56 4	HARTFORD DISCIPLINED EQUITY-R3			7,451.800	96,799	12.990	96,799	91,984	0	144	0	447	0	447	0	U	12/27/2010
416649 26 7	HARTFORD DISCIPLINED EQUITY-R4			8,632.730	112,225	13.000	112,225	106,281	0	220	0	776	0	776	0	U	12/27/2010
41664L 84 9	HARTFORD DISCIPLINED EQUITY-R5			8,609.410	112,611	13.080	112,611	106,557	0	273	0	774	0	774	0	U	12/27/2010
41664L 38 5	HARTFORD DIVERSIF INTL FUND CL A			408,908.830	3,034,104	7.420	3,034,104	1,976,388	0	29,622	0	(523,059)	0	(523,059)	0	U	12/27/2010
41664L 37 7	HARTFORD DIVERSIF INTL FUND CL B			100,651.920	745,831	7.410	745,831	482,059	0	1,229	0	(127,814)	0	(127,814)	0	U	12/27/2010
41664L 36 9	HARTFORD DIVERSIF INTL FUND CL C			100,752.310	745,567	7.400	745,567	482,854	0	1,559	0	(127,937)	0	(127,937)	0	U	12/27/2010
41664L 35 1	HARTFORD DIVERSIF INTL FUND CL I			102,927.590	765,781	7.440	765,781	500,532	0	10,170	0	(131,629)	0	(131,629)	0	U	12/27/2010
41664L 33 6	HARTFORD DIVERSIF INTL FUND CL R3			101,451.690	754,801	7.440	754,801	489,544	0	5,293	0	(128,782)	0	(128,782)	0	U	12/27/2010
41664L 32 8	HARTFORD DIVERSIF INTL FUND CL R4			102,071.070	759,409	7.440	759,409	494,142	0	7,315	0	(130,558)	0	(130,558)	0	U	12/27/2010
41664L 31 0	HARTFORD DIVERSIF INTL FUND CL R5			102,703.260	764,112	7.440	764,112	498,854	0	9,450	0	(131,351)	0	(131,351)	0	U	12/27/2010
41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y			1,029,323.840	7,658,169	7.440	7,658,169	5,005,318	0	100,925	0	(1,316,364)	0	(1,316,364)	0	U	12/27/2010
41664L 40 1	HARTFORD EQUITY INCOME-R5			8,890.080	119,661	13.460	119,661	109,553	0	2,447	0	5,687	0	5,687	0	U	10/05/2011
41664M 16 9	HARTFORD FLOATING RATE FUND HI-C			201,543.390	2,043,650	10.140	2,043,650	2,015,637	0	15,637	0	28,013	0	28,013	0	U	11/30/2011
41664M 13 6	HARTFORD FLOATING RATE FUND HI-R4			201,786.420	2,046,114	10.140	2,046,114	2,018,105	0	18,105	0	28,009	0	28,009	0	U	11/30/2011
41664M 12 8	HARTFORD FLOATING RATE FUND HI-R5			201,886.170	2,047,126	10.140	2,047,126	2,019,118	0	19,118	0	28,008	0	28,008	0	U	11/30/2011
41664M 17 7	HARTFORD FLT RATE HIGH INC FD - A			605,378.900	6,138,542	10.140	6,138,542	6,054,513	0	54,513	0	84,029	0	84,029	0	U	11/30/2011
41664M 15 1	HARTFORD FLT RATE HIGH INC FD - I			201,874.030	2,047,003	10.140	2,047,003	2,018,994	0	18,994	0	28,008	0	28,008	0	U	11/30/2011
41664M 14 4	HARTFORD FLT RATE HIGH INC FD - R3			201,686.690	2,045,103	10.140	2,045,103	2,017,092	0	17,092	0	28,011	0	28,011	0	U	11/30/2011
41664M 11 0	HARTFORD FLT RATE HIGH INC FD - Y			907,908.410	9,206,191	10.140	9,206,191	9,080,236	0	85,976	0	125,955	0	125,955	0	U	11/30/2011
41664M 76 3	HARTFORD FUNDAMENTAL GROWTH FD-R3			10,288.690	108,340	10.530	108,340	103,618	0	3,618	0	(10,869)	0	(10,869)	0	U	11/21/2011
41664M 75 5	HARTFORD FUNDAMENTAL GROWTH FD-R4			10,286.930	108,836	10.580	108,836	103,618	0	3,618	0	(10,572)	0	(10,572)	0	U	11/21/2011
41664M 74 8	HARTFORD FUNDAMENTAL GROWTH FD-R5			10,285.180	108,920	10.590	108,920	103,618	0	3,618	0	(10,686)	0	(10,686)	0	U	11/21/2011
41664M 46 6	HARTFORD GLOBAL ALL-ASSET FD-Y			95,807.790	983,946	10.270	983,946	969,247	0	16,333	0	(97,489)	0	(97,489)	0	U	12/27/2010
41664M 45 8	HARTFORD GLOBAL ALL-ASSET FUND-R3			51,031.590	524,605	10.280	524,605	511,950	0	0	0	(51,032)	0	(51,032)	0	U	11/30/2010
41664M 44 1	HARTFORD GLOBAL ALL-ASSET FUND-R4			51,735.400	535,461	10.350	535,461	519,326	0	728	0	(48,096)	0	(48,096)	0	U	12/27/2010
41664M 43 3	HARTFORD GLOBAL ALL-ASSET FUND-R5			202,226.070	2,078,884	10.280	2,078,884	2,024,661	0	6,687	0	(202,184)	0	(202,184)	0	U	12/27/2010
41664L 57 5	HARTFORD GLOBAL ENHANCED DVND CL A			1,011,010.710	6,798,238	6.724	6,798,238	4,755,109	0	417,678	0	(156,391)	0	(156,391)	0	V	09/28/2011
41664L 55 9	HARTFORD GLOBAL ENHANCED DVND CL C			37,334.140	250,829	6.719	250,829	176,719	0	13,638	0	(5,822)	0	(5,822)	0	V	09/28/2011
41664L 54 2	HARTFORD GLOBAL ENHANCED DVND CL I			38,751.070	260,651	6.726	260,651	185,495	0	16,624	0	(5,983)	0	(5,983)	0	V	09/28/2011
41664L 49 2	HARTFORD GLOBAL ENHANCED DVND CL Y			38,751.040	260,651	6.726	260,651	185,612	0	16,624	0	(5,983)	0	(5,983)	0	V	09/28/2011
41664L 53 4	HARTFORD GLOBAL ENHANCED DVND CLR3			37,752.440	253,723	6.721	253,723	179,210	0	14,515	0	(5,871)	0	(5,871)	0	V	09/28/2011
41664L 52 6	HARTFORD GLOBAL ENHANCED DVND CLR4			38,177.220	256,673	6.723	256,673	182,064	0	15,408	0	(5,917)	0	(5,917)	0	V	09/28/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
41664L 51 8	HARTFORD GLOBAL ENHANCED DVND CLR5			38,606.760	259,646	6.725	259,646	184,630	0	16,318	0	(5,967)	0	(5,967)	0	V	09/28/2011
41664L 44 3	HARTFORD GLOBAL EQUITY FUND CL R3			32,440.520	271,527	8.370	271,527	319,532	0	18,290	0	(47,333)	0	(47,333)	0	U	11/21/2011
41664L 43 5	HARTFORD GLOBAL EQUITY FUND CL R4			32,599.280	273,508	8.390	273,508	320,826	0	19,037	0	(47,621)	0	(47,621)	0	U	11/21/2011
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5			32,838.780	275,517	8.390	275,517	322,813	0	20,050	0	(48,347)	0	(48,347)	0	U	11/21/2011
41664L 30 2	HARTFORD GLOBAL HEALTH FUND - R5			6,246.100	113,117	18.110	113,117	100,000	0	0	0	8,495	0	8,495	0	U	10/25/2010
416645 36 4	HARTFORD GLOBAL HEALTH FUND-Y			6,480.880	117,822	18.180	117,822	100,000	0	0	0	8,944	0	8,944	0	L	08/20/2010
416649 31 7	HARTFORD GLOBAL LEADERS FUND - R4			7,892.850	107,816	13.660	107,816	111,339	0	0	0	(18,154)	0	(18,154)	0	U	08/20/2010
41664L 88 0	HARTFORD GLOBAL LEADERS FUND - R5			6,892.970	95,743	13.890	95,743	106,374	0	0	0	(15,785)	0	(15,785)	0	U	06/30/2010
41664M 54 0	HARTFORD GLOBAL REAL ASSET FD-R3			160,546.150	1,672,877	10.420	1,672,877	1,607,892	0	4,956	0	(211,851)	0	(211,851)	0	U	12/27/2010
41664M 53 2	HARTFORD GLOBAL REAL ASSET FD-R4			160,929.420	1,675,275	10.410	1,675,275	1,612,259	0	7,890	0	(213,925)	0	(213,925)	0	U	12/27/2010
41664M 51 6	HARTFORD GLOBAL REAL ASSET FD-R5			161,315.090	1,679,290	10.410	1,679,290	1,616,640	0	10,841	0	(214,397)	0	(214,397)	0	U	12/27/2010
416649 45 7	HARTFORD GROWTH ALLOC FUND - R4			9,386.670	102,127	10.880	102,127	100,667	1,086	667	0	(5,723)	0	(5,723)	0	U	12/27/2010
416649 15 0	HARTFORD GROWTH ALLOC FUND - R5			9,759.150	106,570	10.920	106,570	101,010	1,465	1,010	0	(5,949)	0	(5,949)	0	U	12/27/2010
416641 88 4	HARTFORD GROWTH FUND - R4			6,301.190	102,772	16.310	102,772	100,000	0	0	0	(10,586)	0	(10,586)	0	U	10/25/2010
416641 84 3	HARTFORD GROWTH FUND - R5			6,657.140	109,510	16.450	109,510	100,390	0	0	0	(10,918)	0	(10,918)	0	U	12/31/2009
416529 81 6	HARTFORD GROWTH OPPORT FD - CL Y			92,113.160	2,350,728	25.520	2,350,728	1,516,886	0	0	0	(232,125)	0	(232,125)	0	U	06/30/2010
416645 45 5	HARTFORD HIGH YIELD CLASS Y: HYP			14,934.500	106,184	7.110	106,184	109,076	0	7,854	0	(3,864)	0	(3,864)	0	U	11/30/2011
416649 34 1	HARTFORD HIGH YIELD FUND - R4			12,922.460	92,008	7.120	92,008	93,319	0	6,484	0	(3,342)	0	(3,342)	0	U	11/30/2011
41664L 60 9	HARTFORD HIGH YIELD FUND - R5			17,330.170	123,217	7.110	123,217	124,938	0	9,053	0	(4,490)	0	(4,490)	0	U	11/30/2011
41664M 66 4	HARTFORD INTERNATIONAL VALUE FD-A			102,306.730	1,086,498	10.620	1,086,498	1,027,269	0	2,645	0	(149,335)	0	(149,335)	0	U	12/27/2010
41664M 65 6	HARTFORD INTERNATIONAL VALUE FD-C			51,046.050	541,088	10.600	541,088	512,312	0	0	0	(74,527)	0	(74,527)	0	U	11/30/2010
41664M 63 1	HARTFORD INTERNATIONAL VALUE FD-I			51,212.410	544,388	10.630	544,388	514,350	0	2,037	0	(74,743)	0	(74,743)	0	U	12/27/2010
41664M 62 3	HARTFORD INTERNATIONAL VALUE FD-R3			51,044.280	542,601	10.630	542,601	512,312	0	0	0	(74,014)	0	(74,014)	0	U	11/30/2010
41664M 61 5	HARTFORD INTERNATIONAL VALUE FD-R4			51,120.390	543,410	10.630	543,410	513,241	0	929	0	(74,623)	0	(74,623)	0	U	12/27/2010
41664M 59 9	HARTFORD INTERNATIONAL VALUE FD-R5			51,201.260	544,269	10.630	544,269	514,218	0	1,906	0	(74,730)	0	(74,730)	0	U	12/27/2010
41664M 64 9	HARTFORD INTERNATIONAL VALUE FD-Y			1,310.120	13,940	10.640	13,940	15,556	170	32	0	(1,822)	0	(1,822)	0	U	12/27/2010
416649 38 2	HARTFORD INTL CA APPREC FD - R4			10,449.320	92,790	8.880	92,790	100,000	0	0	0	(15,465)	0	(15,465)	0	U	10/25/2010
41664L 20 3	HARTFORD INTL CA APPREC FD - R5			11,144.690	99,411	8.920	99,411	106,782	0	0	0	(17,274)	0	(17,274)	0	U	04/30/2010
416646 80 0	HARTFORD INTL CAP APPREC FD CL - Y			11,286.680	100,903	8.940	100,903	100,000	1,538	0	0	(17,607)	0	(17,607)	0	U	08/20/2010
41664M 73 0	HARTFORD INTL SMALL COMPANY FD-R3			9,915.720	110,461	11.140	110,461	101,455	0	1,454	0	(21,091)	0	(21,091)	0	U	12/27/2010
41664M 72 2	HARTFORD INTL SMALL COMPANY FD-R4			9,920.450	110,613	11.150	110,613	101,517	0	1,517	0	(21,198)	0	(21,198)	0	U	12/27/2010
41664M 71 4	HARTFORD INTL SMALL COMPANY FD-R5			9,945.940	110,997	11.160	110,997	101,848	0	1,848	0	(21,047)	0	(21,047)	0	U	12/27/2010
416646 87 5	HARTFORD MIDCAP VALUE FUND - Y			9,269.520	102,614	11.070	102,614	94,401	1,012	227	0	(10,845)	0	(10,845)	0	U	12/27/2010
41664M 67 2	HARTFORD MIDCAP VALUE FUND-R5			9,847.990	109,017	11.070	109,017	100,185	0	185	0	(11,620)	0	(11,620)	0	U	12/27/2010
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
41664R 87 9	HARTFORD SHORT DURATION - R3			10,277.490	100,514	9.780	100,514	100,000	0	0	0	514	0	514	0	U	12/23/2011
41664R 86 1	HARTFORD SHORT DURATION - R4			10,277.490	100,514	9.780	100,514	100,000	0	0	0	514	0	514	0	U	12/23/2011
41664R 85 3	HARTFORD SHORT DURATION - R5			10,277.490	100,514	9.780	100,514	100,000	0	0	0	514	0	514	0	U	12/23/2011
41664R 10 1	HARTFORD SM M/C EQUITY - R3			10,952.900	113,363	10.350	113,363	100,000	0	0	0	13,363	0	13,363	0	U	12/23/2011
41664R 20 0	HARTFORD SM M/C EQUITY - R4			10,952.900	113,143	10.330	113,143	100,000	0	0	0	13,143	0	13,143	0	U	12/23/2011
41664R 30 9	HARTFORD SM M/C EQUITY - R5			10,952.900	113,143	10.330	113,143	100,000	0	0	0	13,143	0	13,143	0	U	12/23/2011
416641 82 7	HARTFORD SMALLCAP GROWTH FUND			3,947.890	125,464	31.780	125,464	100,000	0	0	0	395	0	395	0	U	08/20/2010
41664R 40 8	HARTFORD STRATEGIC INCOME - R3			10,989.010	100,989	9.190	100,989	100,000	0	0	0	989	0	989	0	U	12/23/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
41664R 50 7	HARTFORD STRATEGIC INCOME - R4			10,989.010	100,989	9.190	100,989	100,000	0	0	0	989	0	989	0	U	12/23/2011
41664R 60 6	HARTFORD STRATEGIC INCOME - R5			10,989.010	100,989	9.190	100,989	100,000	0	0	0	989	0	989	0	U	12/23/2011
41664L 58 3	HARTFORD STRATEGIC INCOME CL Y			11,621.070	106,681	9.180	106,681	106,894	0	6,131	0	1,313	0	1,313	0	U	11/30/2011
416648 27 7	HARTFORD TARGET RETIRE 2030 FD-Y			15,666.660	142,253	9.080	142,253	101,587	1,644	1,549	0	29,738	0	29,738	0	U	12/29/2011
416649 21 8	HARTFORD TARGET RETIREMENT 2010			10,774.670	102,898	9.550	102,898	101,971	2,482	1,971	0	(1,716)	0	(1,716)	0	U	12/27/2010
41664L 78 1	HARTFORD TARGET RETIREMENT 2010			11,156.000	106,651	9.560	106,651	102,080	0	2,080	0	(1,774)	0	(1,774)	0	U	12/27/2010
41664L 22 9	HARTFORD TARGET RETIREMENT 2015			100,534.810	1,290,867	12.840	1,290,867	1,025,488	27,750	52,354	0	(56,229)	0	(56,229)	0	U	11/21/2011
41664L 23 7	HARTFORD TARGET RETIREMENT 2015			8,639.580	110,846	12.830	110,846	98,372	2,328	4,296	0	(4,772)	0	(4,772)	0	U	11/21/2011
41664L 77 3	HARTFORD TARGET RETIREMENT 2020			10,189.890	103,224	10.130	103,224	101,556	1,962	1,556	0	(3,051)	0	(3,051)	0	U	12/27/2010
416648 32 7	HARTFORD TARGET RETIREMENT 2020 FD			10,464.120	106,002	10.130	106,002	99,061	2,003	9,061	0	1,544	0	1,544	0	U	06/28/2011
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4			8,573.290	111,281	12.980	111,281	94,358	1,702	3,700	0	(5,665)	0	(5,665)	0	U	11/21/2011
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5			57,748.630	750,155	12.990	750,155	590,072	11,705	25,797	0	(38,456)	0	(38,456)	0	U	11/21/2011
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4			8,859.090	114,725	12.950	114,725	99,338	1,549	5,067	0	(8,312)	0	(8,312)	0	U	11/21/2011
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5			58,906.570	762,840	12.950	762,840	605,543	6,642	34,395	0	(56,013)	0	(56,013)	0	U	11/21/2011
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4			8,823.090	115,847	13.130	115,847	97,052	0	3,902	0	(8,037)	0	(8,037)	0	U	11/21/2011
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5			57,611.240	757,012	13.140	757,012	589,290	0	26,081	0	(52,646)	0	(52,646)	0	U	11/21/2011
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3			9,006.280	113,749	12.630	113,749	99,481	0	7,262	0	(12,020)	0	(12,020)	0	U	11/21/2011
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4			59,466.820	752,850	12.660	752,850	612,348	0	49,371	0	(79,708)	0	(79,708)	0	U	11/21/2011
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5			59,575.820	754,826	12.670	754,826	613,668	0	49,671	0	(79,817)	0	(79,817)	0	U	11/21/2011
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4			58,454.000	742,366	12.700	742,366	600,721	0	40,281	0	(75,604)	0	(75,604)	0	U	11/21/2011
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5			67,233.340	853,863	12.700	853,863	690,356	0	46,540	0	(86,961)	0	(86,961)	0	U	11/21/2011
41664L 83 1	HARTFORD TOTAL RETURN BOND FUND			9,617.120	104,827	10.900	104,827	104,495	0	3,946	0	2,547	0	2,547	0	U	11/30/2011
416649 27 5	HARTFORD VALUE FUND			9,942.700	108,674	10.930	108,674	102,209	0	1,447	0	(4,112)	0	(4,112)	0	U	10/28/2011
41664L 85 6	HARTFORD VALUE FUND			9,720.860	106,832	10.990	106,832	108,363	0	1,628	0	(3,817)	0	(3,817)	0	U	10/28/2011
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4			9,110.510	115,430	12.670	115,430	112,253	0	548	0	(7,378)	0	(7,378)	0	U	12/27/2010
41664M 68 0	THE HARTFORD MIDCAP VALUE FUND-R4			9,832.840	108,653	11.050	108,653	100,000	0	0	0	(11,799)	0	(11,799)	0	U	06/01/2010
9299999.	Total - Common Stocks - Mutual Funds				80,511,597	XXX	80,511,597	69,394,751	71,275	1,471,394	0	(5,170,262)	0	(5,170,262)	0	XXX	XXX
9799999.	Total - Common Stock				4,140,331,334	XXX	4,140,331,334	2,918,090,751	83,346	8,027,062	0	(144,484,214)	425,464	(144,909,678)	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				49,063,396	XXX	50,801,006	47,933,126	217,077	2,737,329	0	52,011	1,939,806	(1,204,220)	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				4,189,394,729	XXX	4,191,132,340	2,966,023,877	300,423	10,764,391	0	(144,432,204)	2,365,269	(146,113,898)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....144, the total $ value (included in Column 8) of all such issues $.....72,060,538.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
31358D JP 0	FNMA		09/09/2011	OUTSIDE MANAGED ACCT		375,610	1,115,000	0
83162C UA 9	SBAP_11-20E		05/03/2011	Various		12,000,000	12,000,000	0
83162C UD 3	SBAP_11-20G		07/05/2011	Various		5,000,000	5,000,000	0
83162C UH 4	SBAP_11-20J		10/04/2011	Various		6,000,000	6,000,000	0
912810 QN 1	TREASURY BOND		11/02/2011	Various		156,916,202	150,277,000	916,729
912810 QS 0	TREASURY BOND		11/10/2011	Various		197,369,372	183,392,000	805,602
912810 QT 8	TREASURY BOND		12/30/2011	Various		305,581,836	298,408,000	931,356
912810 QL 5	TREASURY NOTE		02/10/2011	Various		57,252,025	61,391,000	550,115
912828 PC 8	TREASURY NOTE		02/03/2011	Various		185,950,832	198,113,000	1,117,299
912828 QA 1	TREASURY NOTE		04/18/2011	Various		28,670,388	28,539,000	29,872
912828 QC 7	TREASURY NOTE		04/25/2011	JP MORGAN SECURITIES INC		9,829,892	9,800,000	3,682
912828 QJ 2	TREASURY NOTE		03/03/2011	Various		81,231,265	81,400,000	16,411
912828 RC 6	TREASURY NOTE		11/07/2011	Various		69,419,173	69,095,000	195,908
912828 RN 2	TREASURY NOTE		11/21/2011	BARCLAYS CAPITAL INC		107,287,568	107,300,000	13,940
912828 RP 7	TREASURY NOTE		10/28/2011	MORGAN STANLEY & CO. LLC		2,101,649	2,100,000	202
912828 RR 3	TREASURY NOTE		12/21/2011	Various		133,273,708	133,645,000	161,563
912828 RS 1	TREASURY NOTE		12/16/2011	BARCLAYS CAPITAL INC		3,601,559	3,600,000	516
912828 RT 9	TREASURY NOTE		12/13/2011	Various		14,273,849	14,330,000	5,447
912828 RX 0	TREASURY NOTE		12/30/2011	JP MORGAN SECURITIES INC		8,015,000	8,000,000	577
912803 DM 2	TREASURY STRIP (PRIN)		02/03/2011	OUTSIDE MANAGED ACCT		59,058	250,000	0
0599999.	Total - Bonds - U.S. Government					1,384,208,985	1,373,755,000	4,749,219
Bonds - All Other Government								
00386S AH 5	ABU DHABI NATIONAL ENERGY CO	F	12/05/2011	BANC OF AMERICA SECURITIES LLC		7,960,160	8,000,000	0
00386S AJ 1	ABU DHABI NATIONAL ENERGY CO	F	12/08/2011	BANC OF AMERICA SECURITIES LLC		6,601,920	6,600,000	0
135087 VH 4	CANADA (GOVERNMENT OF)	C	07/26/2011	BMO CAPITAL MARKETS CORP		593,369	365,000	7,075
135087 XG 4	CANADA (GOVERNMENT OF)	C	03/01/2011	NATIONAL BANK OF CANADA FINANCIAL I		298,708	230,000	3,297
135087 XS 8	CANADA (GOVERNMENT OF)	C	06/22/2011	CIBC WORLD MARKETS CORP		842,798	775,000	8,007
135087 XW 9	CANADA (GOVERNMENT OF)	C	11/17/2011	CITIGROUP GLOBAL MARKETS, INC		92,040	65,000	1,549
135087 YB 4	CANADA (GOVERNMENT OF)	C	11/17/2011	Various		819,552	740,000	10,113
135087 YF 5	CANADA (GOVERNMENT OF)	C	07/26/2011	Various		459,696	430,000	3,927
135087 YG 3	CANADA (GOVERNMENT OF)	C	03/01/2011	NATIONAL BANK OF CANADA FINANCIAL I		400,803	390,000	3,646
135087 YQ 1	CANADA (GOVERNMENT OF)	C	03/01/2011	NATIONAL BANK OF CANADA FINANCIAL I		52,460	50,000	499
135087 YU 2	CANADA (GOVERNMENT OF)	C	11/17/2011	CITIGROUP GLOBAL MARKETS, INC		513,800	500,000	4,767
135087 YZ 1	CANADA (GOVERNMENT OF)	C	11/17/2011	Various		496,227	480,000	4,905
135087 ZF 4	CANADA (GOVERNMENT OF)	C	03/01/2011	CIBC WORLD MARKETS CORP		599,588	590,000	4,413
135087 ZK 3	CANADA (GOVERNMENT OF)	C	11/17/2011	CITIGROUP GLOBAL MARKETS, INC		402,600	400,000	2,844
125094 AD 4	CDP FINANCIAL INC	A	08/23/2011	Various		20,175,705	19,450,000	381,022
683234 8E 1	ONTARIO CANADA (PROVINCE OF)	A	12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		10,119,700	10,000,000	20,313
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE CO	F	01/26/2011	Various		16,634,652	16,460,000	4,935
1099999.	Total - Bonds - All Other Government					67,063,778	65,525,000	461,311
Bonds - U.S. States, Territories and Possessions								
452151 LF 8	IL ST		09/27/2011	Various		22,513,710	25,000,000	370,033
452152 HR 5	ILLINOIS (STATE OF)		02/23/2011	MORGAN STANLEY & CO. LLC		35,000,000	35,000,000	0
57582P UE 8	MASS ST		12/21/2011	RBC CAPITAL MARKETS, LLC		9,481,680	8,000,000	213,390
13063A 5G 5	STATE OF CALIFORNIA		08/19/2011	Various		8,644,020	7,000,000	209,932

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
1799999.	Total - Bonds - U.S. States, Territories & Possessions					75,639,410	75,000,000	793,356
Bonds - U.S. Special Revenue and Special Assessment								
048677 AB 4	ATLANTIC MARINES CORP CMMITIES		10/19/2011	GOLDMAN SACHS & CO		12,471	24,942	529
235241 LS 3	DALLAS TEX AREA RAPID TRAN SALES T		09/08/2011	MESIROW FINANCIAL INC		7,388,040	6,000,000	101,983
3132GF RD 1	FGOLD 30YR		10/19/2011	GOLDMAN SACHS & CO		546,622	525,282	759
3132GG A7 0	FGOLD 30YR		10/19/2011	RBS SECURITIES INC		330,161	317,224	458
3132GG BD 6	FGOLD 30YR		10/19/2011	GOLDMAN SACHS & CO		328,287	315,471	456
3132GG BZ 7	FGOLD 30YR		10/19/2011	RBS SECURITIES INC		1,738,454	1,670,335	2,413
3132GG DA 0	FGOLD 30YR		10/19/2011	UBS SECURITIES LLC		2,230,635	2,145,163	3,099
3132GJ EE 5	FGOLD 30YR		10/19/2011	GOLDMAN SACHS & CO		297,360	285,752	413
3132GJ MJ 5	FGOLD 30YR		10/19/2011	RBS SECURITIES INC		821,903	789,698	1,141
3132GJ QG 7	FGOLD 30YR		10/19/2011	GOLDMAN SACHS & CO		840,794	807,970	1,167
3132GJ QQ 5	FGOLD 30YR		10/19/2011	GOLDMAN SACHS & CO		392,104	376,796	544
3132GK BW 5	FGOLD 30YR		10/19/2011	BANC OF AMERICA SECURITIES LLC		322,795	310,847	449
3132GK DE 3	FGOLD 30YR		10/19/2011	BANC OF AMERICA SECURITIES LLC		1,039,046	1,000,586	1,445
3132GK DR 4	FGOLD 30YR		10/19/2011	RBS SECURITIES INC		693,190	666,029	962
3132GK EN 2	FGOLD 30YR		10/19/2011	RBS SECURITIES INC		2,251,623	2,163,397	3,125
31395T LN 2	FHLMC_2957		12/01/2011	SCHEDULED ACQUISITION		2,147,719	2,147,719	0
31396H AL 3	FHLMC_R005		12/01/2011	SCHEDULED ACQUISITION		1,103,106	1,103,106	0
3137A2 B2 6	FHMS_K009		05/17/2011	Various		2,025,625	2,000,000	4,020
3137A7 NU 0	FHMS_K011		06/29/2011	CREDIT SUISSE SECURITIES LLC		5,133,203	5,000,000	2,269
3137AA 4W 0	FHMS_K013		05/12/2011	BANC OF AMERICA SECURITIES LLC		8,836,949	8,750,000	24,148
3137AD TJ 6	FHMS_K014		07/21/2011	JP MORGAN SECURITIES INC		10,099,310	10,000,000	9,678
3137AB FV 8	FHMS_K702		06/09/2011	JP MORGAN SECURITIES INC		2,019,972	2,000,000	4,906
3138EH G9 7	FNMA 15YR		12/08/2011	RBS SECURITIES INC		18,329,730	17,475,089	23,786
31417A KT 5	FNMA 15YR		11/16/2011	BARCLAYS CAPITAL INC		14,641,442	14,061,409	19,139
31418P 6N 0	FNMA 15YR		02/02/2011	UBS SECURITIES LLC		1,233,694	1,202,138	1,870
31418T XF 9	FNMA 15YR		02/02/2011	UBS SECURITIES LLC		3,327,976	3,176,117	5,558
31418U 2M 5	FNMA 15YR		02/02/2011	UBS SECURITIES LLC		18,051,937	17,238,495	30,167
31418U A9 5	FNMA 15YR		02/02/2011	UBS SECURITIES LLC		1,787,126	1,705,578	2,985
31419A HL 4	FNMA 15YR		02/02/2011	UBS SECURITIES LLC		13,113,435	12,526,266	21,921
31419H 2W 1	FNMA 15YR		10/24/2011	JP MORGAN SECURITIES INC		11,849,919	11,315,947	20,117
3138A2 BL 2	FNMA 30YR		10/19/2011	MORGAN STANLEY & CO. LLC		448,452	430,299	622
3138AK SA 8	FNMA 30YR		10/19/2011	RBS SECURITIES INC		810,888	778,064	1,124
3138AR X3 3	FNMA 30YR		10/19/2011	MORGAN STANLEY & CO. LLC		750,902	720,506	1,041
3138AS RZ 7	FNMA 30YR		10/12/2011	CREDIT SUISSE SECURITIES LLC		11,852,036	11,385,070	16,445
3138AV P7 4	FNMA 30YR		10/19/2011	MORGAN STANLEY & CO. LLC		3,796,130	3,645,934	5,266
3138E0 M3 0	FNMA 30YR		12/20/2011	WELLS FARGO ADVISORS, LLC		1,564,195	1,525,579	1,632
3138E0 Q9 3	FNMA 30YR		12/16/2011	BARCLAYS CAPITAL INC		84,358	82,000	88
3138EG EW 0	FNMA 30YR		10/19/2011	WELLS FARGO ADVISORS, LLC		1,446,266	1,387,930	2,005
31402D C2 4	FNMA 30YR		05/13/2011	BARCLAYS CAPITAL INC		9,413,260	8,850,428	14,751
31403C 6L 0	FNMA 30YR		04/26/2011	GOLDMAN SACHS & CO		987,175	933,981	1,427
31410K FF 6	FNMA 30YR		02/02/2011	MORGAN STANLEY & CO. LLC		29,505,223	26,980,058	40,470
31416B N6 1	FNMA 30YR		07/27/2011	DEUTSCHE BANK SECURITIES INC		15,702,268	14,397,495	21,996
31416X QT 0	FNMA 30YR		08/15/2011	CREDIT SUISSE SECURITIES LLC		19,757,394	18,895,296	25,194

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
31419A VB 0	FNMA 30YR		10/20/2011	CREDIT SUISSE SECURITIES LLC		13,209,753	12,129,472	24,090
BHM0LL SZ 1	FNMA 30YR TBA(REG A)		12/21/2011	BARCLAYS CAPITAL INC		1,343,569	1,310,000	2,038
31376K R3 2	FNMA 30YR		08/12/2011	NOMURA SECURITIES INTERNATIONAL INC		1,489,556	1,350,879	2,477
31403D D9 7	FNMA 30YR		08/12/2011	GOLDMAN SACHS & CO		3,409,917	3,088,519	5,662
31396V NH 7	FNMA_07-26		12/01/2011	SCHEDULED ACQUISITION		1,559,160	1,559,160	0
31396W G5 9	FNMA_07-65		12/01/2011	SCHEDULED ACQUISITION		795,342	795,342	0
31397L TB 5	FNMA_08-49		02/08/2011	UBS SECURITIES LLC		4,925,196	4,695,379	6,521
31397U PF 0	FNMA_11-M1		05/17/2011	CREDIT SUISSE SECURITIES LLC		5,970,000	6,000,000	16,306
31397U 3N 7	FNMA_11-M2		06/17/2011	AMHERST SECURITIES GROUP, L.P.		2,007,500	2,000,000	6,064
3136A0 FK 8	FNMA_11-M4		07/14/2011	BANC OF AMERICA SECURITIES LLC		12,790,000	12,790,000	37,065
38377L TS 7	GNMA_10-131		04/29/2011	WELLS FARGO ADVISORS, LLC		787,325	770,000	289
38375B LN 0	GNMA_11-H11		04/08/2011	BANC OF AMERICA SECURITIES LLC		25,000,000	25,000,000	4,756
677632 PA 3	OHIO STATE UNIVERSITY		10/20/2011	Various		17,957,246	18,000,000	0
70213H AB 4	PARTNERS HEALTHCARE SYSTEM INC		12/09/2011	JP MORGAN SECURITIES INC		12,710,000	12,710,000	0
759136 QP 2	REGIONAL TRANSN DIST COLO		08/29/2011	BARCLAYS CAPITAL INC		10,574,460	9,000,000	175,320
914440 LJ 9	UNIVERSITY MASS BLDG AUTH PROJ REV		01/05/2011	JP MORGAN SECURITIES INC		1,688,024	1,790,000	14,091
915137 5R 0	UNIVERSITY TEX UNIV REVS		07/11/2011	GOLDMAN SACHS & CO		6,392,204	6,595,000	130,857
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					351,662,425	336,697,749	847,102
Bonds - Industrial and Miscellaneous								
00764M DG 9	AABST_04-5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,167,463	5,469,477	143
002824 AU 4	ABBOTT LABORATORIES		04/26/2011	OUTSIDE MANAGED ACCT		431,660	395,000	1,575
00080Q AD 7	ABN AMRO BANK NV	F	06/30/2011	HIMCO OPERATIONAL TRANSACTION		1,277,702	1,250,000	0
04541G LH 3	ABSHE_04-HE6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		164,426	198,122	4
004375 CG 4	ACCR_04-4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		7,088,376	9,225,439	224
00432C AG 6	ACCSS_01 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,957,623	3,187,252	3,962
007903 AR 8	ADVANCED MICRO DEVICES INC		10/25/2011	Various		2,472,000	2,400,000	72,042
00130H BR 5	AES CORPORATION (THE)		11/16/2011	Various		3,800,615	3,604,000	113,661
008117 AM 5	AETNA INC		01/31/2011	MORGAN STANLEY & CO. LLC		2,600,888	2,250,000	56,063
008117 AN 3	AETNA INC		05/17/2011	GOLDMAN SACHS & CO		12,818,130	13,000,000	0
00817Y AE 8	AETNA INC		05/11/2011	BANC OF AMERICA SECURITIES LLC		3,437,220	3,000,000	75,500
00817Y AF 5	AETNA INC		06/08/2011	CITIGROUP GLOBAL MARKETS, INC		5,724,300	5,000,000	163,785
00817Y AG 3	AETNA INC		02/17/2011	CREDIT SUISSE SECURITIES LLC		3,933,615	3,500,000	44,625
00828D AJ 0	AFFINION GROUP INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		859,413	985,000	22,970
001192 AH 6	AGL CAPITAL CORPORATION		03/28/2011	Various		17,850,974	17,860,000	16,319
008916 AG 3	AGRIUM INC	A	06/24/2011	RBS SECURITIES INC		19,002,240	16,000,000	114,000
008916 AJ 7	AGRIUM INC	A	09/08/2011	Various		51,409,555	48,437,000	427,414
03702Y AA 8	AHR_04-HY1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,200,000	12,000,000	42,408
465138 QU 2	AID-ISRAEL	F	08/23/2011	OUTSIDE MANAGED ACCT		2,074,757	2,550,000	0
010392 FF 0	ALABAMA POWER COMPANY		05/18/2011	GOLDMAN SACHS & CO		3,315,452	3,320,000	0
012725 AA 5	ALBEMARLE CORPORATION		02/18/2011	BANC OF AMERICA SECURITIES LLC		9,011,031	9,207,000	84,522
013817 AP 6	ALCOA INC		10/17/2011	CITIGROUP GLOBAL MARKETS, INC		5,965,080	6,000,000	54,340
013817 AV 3	ALCOA INC		04/13/2011	Various		7,824,879	7,830,000	0
017364 C* 9	ALLEGHENY GENERATING COMPANY		07/14/2011	KEYBANC CAPITAL MARKETS, INC		11,000,000	11,000,000	0
018490 AM 4	ALLERGAN INC		02/09/2011	BANC OF AMERICA SECURITIES LLC		3,926,965	3,500,000	74,351
020002 AJ 0	ALLSTATE CORP		01/03/2011	CREDIT SUISSE SECURITIES LLC		7,714,460	6,500,000	63,538

SCHEDULE D - PART 3

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

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02005X AD 0	ALLYA_11-4 - ABS		09/08/2011	DEUTSCHE BANK SECURITIES INC		12,598,149	12,600,000	0
02580E CC 5	AMERICAN EXPRESS BK FSB		07/22/2011	CREDIT SUISSE SECURITIES LLC		6,887,220	6,000,000	134,000
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORPORATIO		11/16/2011	CITIGROUP GLOBAL MARKETS, INC		7,002,380	7,000,000	33,756
02666Q J5 3	AMERICAN HONDA FINANCE CORPORATION		09/13/2011	CITIGROUP GLOBAL MARKETS, INC		699,678	700,000	0
02944R AA 3	AMERICAN SEAFOODS GROUP LLC AND AM		10/31/2011	BANC OF AMERICA SECURITIES LLC		1,267,210	1,263,000	63,109
030981 AF 1	AMERIGAS PARTNERS LP		10/28/2011	Various		1,988,180	2,000,000	58,369
03073T AC 6	AMERIGROUP CORPORATION		11/10/2011	GOLDMAN SACHS & CO		2,108,000	2,108,000	0
00174X AA 5	AMPCM_06-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		13,800,000	20,000,000	9,362
02582J EZ 9	AMXCA_08-2 - ABS		05/26/2011	GOLDMAN SACHS & CO		7,445,156	7,000,000	4,536
032511 BF 3	ANADARKO PETROLEUM CORPORATION		12/15/2011	CITIGROUP GLOBAL MARKETS, INC		4,984,836	4,200,000	3,645
03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/15/2011	EXCHANGE		13,300,505	13,334,000	182,231
037389 AY 9	AON CORPORATION		10/18/2011	Various		10,022,600	10,000,000	37,500
BHM0LK S9 1	AQUARION WATER CO OF CONNECTICUT		12/29/2011	DIRECT WITH ISSUER		16,000,000	16,000,000	0
86358R 7N 1	ARC_02-BC7		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		129,624	632,015	29
03938L AF 1	ARCELORMITTAL	F	03/02/2011	CITIGROUP GLOBAL MARKETS, INC		2,934,906	2,735,000	43,735
03938L AU 8	ARCELORMITTAL SA	F	07/28/2011	Various		20,238,582	20,105,000	252,435
039483 BB 7	ARCHER DANIELS MIDLAND COMPANY		04/12/2011	Various		15,321,863	15,165,000	80,390
039483 BC 5	ARCHER DANIELS MIDLAND COMPANY		03/30/2011	BANC OF AMERICA SECURITIES LLC		7,192,693	7,140,000	30,762
039483 AM 4	ARCHER-DANIELS-MIDLAND CO		10/07/2011	GLEACHER & COMPANY SECURITIES, INC		3,026,565	2,213,000	12,909
039483 BD 3	ARCHER-DANIELS-MIDLAND CO		09/26/2011	HIMCO OPERATIONAL TRANSACTION		31,150,758	31,150,758	0
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP		02/22/2011	US BANCORP INVESTMENTS, INC		10,000,000	10,000,000	0
03878C AD 8	ARMSS_06-1A	R	12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,750,000	5,000,000	7,090
03878C AE 6	ARMSS_06-1A	R	12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,250,000	5,000,000	8,927
BHM0LL T1 5	ARMY & AIR FORCE EXCHANGE SERVICE		12/29/2011	US BANCORP INVESTMENTS, INC		21,000,000	21,000,000	0
04363U AC 0	ASCIANO FINANCE LTD	F	04/01/2011	MORGAN STANLEY & CO. LLC		4,498,600	4,522,000	0
045054 AA 1	ASHTEAD CAPITAL INC		11/10/2011	Various		831,413	802,000	16,844
00206R AX 0	AT&T INC		04/26/2011	BANC OF AMERICA SECURITIES LLC		1,598,800	1,600,000	0
00206R AY 8	AT&T INC		08/16/2011	Various		8,932,828	8,930,000	262
00206R BA 9	AT&T INC		08/16/2011	Various		19,077,638	19,000,000	1,206
04650N AB 0	AT&T INC		06/28/2011	Various		22,920,352	23,628,000	302,753
049560 AK 1	ATMOS ENERGY CORPORATION		06/08/2011	Various		9,818,369	9,820,000	914
05252A BN 0	AUSTRALIA & NEW ZEALAND BANKING GR	F	02/22/2011	CITIGROUP GLOBAL MARKETS, INC		9,959,300	10,000,000	0
05252E AA 1	AUSTRALIA AND NEW ZEALAND BANKING	F	11/15/2011	CITIGROUP GLOBAL MARKETS, INC		9,959,300	10,000,000	0
053773 AL 1	AVIS BUDGET CAR RENTAL LLC		10/31/2011	BARCLAYS CAPITAL INC		1,672,000	1,600,000	20,533
05379H AA 2	AVISTA CAPITAL II - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		8,583,110	10,000,000	10,515
05947U MC 9	BACM_03-2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,365,669	4,385,932	17,603
05950W AH 1	BACM_06-4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,145,843	2,100,000	8,938
05950W AJ 7	BACM_06-4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,982,582	6,500,000	27,763
059512 AE 3	BACM_07-3		08/17/2011	CREDIT SUISSE SECURITIES LLC		18,460,273	17,000,000	57,526
057224 AY 3	BAKER HUGHES INC		08/30/2011	RBS SECURITIES INC		2,339,344	1,787,000	39,835
06424H BS 5	BALL_05-MIB1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,309,500	2,500,000	676
06424H BT 3	BALL_05-MIB1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,180,800	3,500,000	1,022
06424H BU 0	BALL_05-MIB1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,503,413	6,157,320	2,353
06051G EA 3	BANK OF AMERICA CORPORATION		12/09/2011	BANC OF AMERICA SECURITIES LLC		28,325,538	28,495,000	685,377
06739G BP 3	BARCLAYS BANK PLC	F	12/09/2011	BARCLAYS CAPITAL INC		852,380	1,000,000	8,567

SCHEDULE D - PART 3

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

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06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC		09/13/2011	EXCHANGE		8,959,110	9,000,000	145,350
070101 E@ 5	BASIN ELECTRIC POWER COOPERATIVE I		10/31/2011	US BANCORP INVESTMENTS, INC		13,000,000	13,000,000	0
071813 BD 0	BAXTER INTERNATIONAL INC		12/14/2011	BANC OF AMERICA SECURITIES LLC		4,497,345	4,500,000	0
07324S AZ 5	BAYC_04-3 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		931,831	1,341,766	30
07324S CX 8	BAYC_05-4A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		380,844	1,003,431	26
07324S CY 6	BAYC_05-4A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		331,712	1,202,373	33
07324N AA 1	BAYC_06-3A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,737,171	2,439,799	37
07324N AB 9	BAYC_06-3A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,397,503	3,354,724	55
07325M AB 0	BAYC_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,651,159	3,175,305	50
07325M AC 8	BAYC_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		649,667	1,968,689	31
07325M AD 6	BAYC_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		257,200	952,592	15
07325M AE 4	BAYC_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		152,415	762,073	13
07325M AF 1	BAYC_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		142,889	952,592	18
073250 BM 3	BAYV_05-A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,538,732	7,436,887	0
073250 BQ 4	BAYV_05-A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,531,555	8,180,576	0
05531F AG 8	BB&T CORP		04/21/2011	Various		19,749,417	19,751,000	26,902
055451 AL 2	BHP BILLITON FINANCE (USA) LTD	F	11/16/2011	JP MORGAN SECURITIES INC		6,540,402	6,600,000	0
06846N AC 8	BILL BARRETT CORP		12/13/2011	Various		1,411,048	1,356,000	22,368
05573W AD 7	BMWOT_11-A - ABS		09/14/2011	BANC OF AMERICA SECURITIES LLC		5,049,373	5,050,000	0
097023 BB 0	BOEING CO		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		10,101,910	10,000,000	19,792
05565Q BF 4	BP CAPITAL MARKETS PLC	F	12/16/2011	OUTSIDE MANAGED ACCT		461,265	430,000	2,759
07384Y JQ 0	BSABS_03-2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,960,789	3,516,005	102
07400T AC 1	BSABS_07-2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,700,202	4,900,000	101
07383F QX 9	BSCMS_03-T10		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,950,610	2,000,000	7,500
07383F Q7 6	BSCMS_04-PWR5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		7,049,497	7,000,000	26,539
07383F Q8 4	BSCMS_04-PWR5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,953,208	2,000,000	7,631
07383F Q9 2	BSCMS_04-PWR5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,860,856	4,000,000	15,429
120111 BJ 7	BUILDING MATERIALS CORP OF AMERICA		12/12/2011	Various		1,744,756	1,638,000	20,113
131347 BY 1	CALPINE CORP		11/10/2011	Various		3,943,535	3,748,000	96,294
136375 BT 8	CANADIAN NATIONAL RAILWAY COMPANY	A	05/11/2011	JP MORGAN SECURITIES INC		6,911,300	6,100,000	70,531
13645R AP 9	CANADIAN PACIFIC RAILWAY CO	A	11/28/2011	JP MORGAN SECURITIES INC		9,815,100	10,000,000	0
14040H AM 7	CAPITAL ONE FINANCIAL		02/23/2011	CITIGROUP GLOBAL MARKETS, INC		10,486,570	9,620,000	127,866
14040H AR 6	CAPITAL ONE FINANCIAL CORP		12/15/2011	Various		9,081,343	8,000,000	142,500
14040H AY 1	CAPITAL ONE FINANCIAL CORP		10/06/2011	JP MORGAN SECURITIES INC		1,301,958	1,316,000	14,412
14040H AS 4	CAPITAL ONE FINANCIAL CORPORATION		02/16/2011	KEYBANC CAPITAL MARKETS, INC		5,612,754	4,900,000	89,340
14068X AG 2	CAPMK_06-7A		12/15/2011	SCHEDULED ACQUISITION		208,851	208,851	0
147446 AR 9	CASE NEW HOLLAND INC		11/02/2011	CREDIT SUISSE SECURITIES LLC		3,143,000	2,800,000	95,550
149123 BS 9	CATERPILLAR INC		05/25/2011	Various		7,988,975	8,000,000	1,592
12489W FD 1	CBASS_02-CB4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,512,846	1,755,932	69
17305E DE 2	CCCIT_06-A3 - ABS		04/20/2011	CITIGROUP GLOBAL MARKETS, INC		5,156,313	4,600,000	27,766
17305E DY 8	CCCIT_07-A8 - ABS		07/28/2011	CITIGROUP GLOBAL MARKETS, INC		5,768,880	4,960,000	102,755
17305E EE 1	CCCIT_08-A1 - ABS		07/26/2011	JP MORGAN SECURITIES INC		6,965,625	6,000,000	153,367
1248EP AW 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		11/30/2011	BANC OF AMERICA SECURITIES LLC		471,000	471,000	0
15135A AA 1	CECDO_06-12A - CLO		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,588,000	5,000,000	3,951
15135U AF 6	CENOVUS ENERGY INC	A	03/24/2011	RBC CAPITAL MARKETS, LLC		16,911,150	15,000,000	376,875

SCHEDULE D - PART 3

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

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15189W AG 5	CENTERPOINT ENERGY RESOURCES CORP		09/15/2011	EXCHANGE		339,237	335,000	2,513
15189W AH 3	CENTERPOINT ENERGY RESOURCES CORP		09/15/2011	EXCHANGE		14,497,333	14,500,000	141,375
15671B AE 1	CENVEO CORP		10/27/2011	BARCLAYS CAPITAL INC		1,894,393	2,200,000	47,518
12527E AD 0	CFCRE_11-C1		08/12/2011	BARCLAYS CAPITAL INC		4,984,133	4,850,000	10,694
12535# AA 3	CFF ACQUISITION LLC		01/03/2011	SCHEDULED ACQUISITION		318,439	318,439	0
161542 DN 2	CFLAT_04-AQ1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		229,699	271,432	5
173067 EK 1	CGCMT_04-C2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,193,750	3,500,000	12,926
17309D AH 6	CGCMT_06-C4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,095,590	10,000,000	42,960
161571 AA 2	CHAIT_04-A8 - ABS		06/01/2011	JP MORGAN SECURITIES INC		19,000,000	19,000,000	3,525
165167 BU 0	CHESAPEAKE ENERGY CORPORATION		11/10/2011	Various		5,788,325	5,300,000	122,278
12542R C* 9	CHS INC SERIES L		06/09/2011	SUNTRUST ROBINOSON HUMPHREY, INC		17,000,000	17,000,000	0
172909 AF 0	CIRCUS CIRCUS ENTERPRISES		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,496,250	1,500,000	51,786
125581 FZ 6	CIT GROUP INC		10/26/2011	JP MORGAN SECURITIES INC		8,600,000	8,600,000	133,513
18060P AF 0	CLARI_07-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,385,150	13,500,000	1,995
18060P AG 8	CLARI_07-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		989,060	3,400,000	669
18060P AH 6	CLARI_07-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		542,110	2,300,000	938
18060P AJ 2	CLARI_SV07-3		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,093,500	5,000,000	761
18683K AD 3	CLIFFS NATURAL RESOURCES INC		03/16/2011	BANC OF AMERICA SECURITIES LLC		23,950,306	23,975,000	0
18948K AB 8	CLUBCORP CLUB OPERATIONS INC		11/09/2011	CITIGROUP GLOBAL MARKETS, INC		1,475,850	1,550,000	65,388
12572Q AD 7	CME GROUP INC		12/16/2011	OUTSIDE MANAGED ACCT		453,894	415,000	8,352
126117 AM 2	CNA FINANCIAL CORP		09/30/2011	Various		4,742,591	4,394,000	81,593
126117 AR 1	CNA FINANCIAL CORP		02/16/2011	Various		12,156,660	12,098,000	3,833
12622X AD 2	CNH_11-A - ABS		05/04/2011	BANC OF AMERICA SECURITIES LLC		5,098,854	5,100,000	0
19122T AA 7	COCA-COLA ENTERPRISES INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		12,029,328	12,000,000	17,250
19122T AB 5	COCA-COLA ENTERPRISES INC		02/15/2011	BANC OF AMERICA SECURITIES LLC		3,488,310	3,500,000	0
20046P AH 1	COMM_00-C1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,967,797	1,980,413	11,649
126164 AW 2	COMM_05-FL11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,538,146	1,662,772	371
126164 BC 5	COMM_05-FL11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,197,261	1,330,218	374
126164 BE 1	COMM_05-FL11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,968,211	3,325,544	1,151
20047Q AG 0	COMM_06-C7		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,068,083	4,060,000	17,587
20047R AQ 6	COMM_07-C9		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		18,442,518	23,500,000	10,767
2027A0 DJ 5	COMMONWEALTH BANK OF AUSTRALIA	F	10/24/2011	Various		13,747,235	13,000,000	17,708
G2044@ AW 5	COMPASS GROUP PLC - SER I	F	09/14/2011	RBS SECURITIES, INC		34,000,000	34,000,000	0
207597 EE 1	CONNECTICUT LIGHT AND POWER COMPAN		09/28/2011	OUTSIDE MANAGED ACCT		447,420	380,000	3,599
209111 EV 1	CONSOLIDATED EDISON CO OF NEW YORK		03/14/2011	OUTSIDE MANAGED ACCT		42,721	35,000	734
210518 CE 4	CONSUMERS ENERGY COMPANY		03/01/2011	DEUTSCHE BANK SECURITIES INC		9,810,553	8,734,000	25,353
219868 BN 5	CORPORACION ANDINA DE FOMENTO SA	F	09/26/2011	OUTSIDE MANAGED ACCT		448,985	365,000	14,231
22546Q AD 9	CREDIT SUISSE NEW YORK NY	E	04/19/2011	CREDIT SUISSE SECURITIES LLC		10,266,300	10,000,000	151,500
226566 AM 9	CRICKET COMMUNICATIONS INC		12/09/2011	CREDIT SUISSE SECURITIES LLC		1,080,625	1,330,000	16,893
226566 AK 3	CRICKET COMMUNICATIONS INC		10/31/2011	BANC OF AMERICA SECURITIES LLC		2,184,000	2,100,000	75,950
126307 AD 9	CSC HOLDINGS LLC		10/31/2011	JP MORGAN SECURITIES INC		1,678,000	1,678,000	0
22541Q SJ 2	CSFB_03-C4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,978,558	2,000,000	8,030
22541Q V6 6	CSFB_03-C5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,932,513	4,343,000	17,934
22541S 2V 9	CSFB_04-C5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,787,354	3,000,000	11,090
22541S 2W 7	CSFB_04-C5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,524,932	1,700,000	6,321
12656* AA 0	CSLB HOLDINGS INC		11/08/2011	CITIGROUP GLOBAL MARKETS, INC		50,000,000	50,000,000	0

SCHEDULE D - PART 3

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

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22545R CV 6	CSMC_06-TF2A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,704,492	4,650,000	1,710
22545R CW 4	CSMC_06-TF2A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,455,541	7,000,000	3,105
126408 GQ 0	CSX CORP		09/21/2011	OUTSIDE MANAGED ACCT		254,500	200,000	2,253
126408 GU 1	CSX CORP		01/20/2011	Various		12,436,027	12,799,000	182,683
126408 GV 9	CSX CORP		05/20/2011	UBS SECURITIES LLC		2,283,502	2,295,000	0
12642V AF 7	CTCDO_06-4A		09/20/2011	SCHEDULED ACQUISITION		0	0	0
BHM0LD GK 5	CURTISS-WRIGHT CORPORATION		12/08/2011	JP MORGAN SECURITIES INC		7,000,000	7,000,000	0
126650 BQ 2	CVS CAREMARK CORP		04/28/2011	OUTSIDE MANAGED ACCT		326,879	292,934	1,299
126659 AA 9	CVS PASS-THROUGH TRUST - ABS		05/10/2011	SCHEDULED ACQUISITION		0	0	0
12667X AG 1	CWCI_05-1A		11/25/2011	SCHEDULED ACQUISITION		71,993	71,993	0
126671 ZE 9	CWL_03-SD2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		179,704	221,017	6
126671 6W 1	CWL_04-SD2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		203,604	236,314	4
126671 6X 9	CWL_04-SD2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		494,499	573,906	12
233851 AH 7	DAIMLER FINANCE NORTH AMERICA LLC		09/07/2011	DEUTSCHE BANK SECURITIES INC		2,980,500	3,000,000	0
235851 AM 4	DANAHER CORPORATION		06/20/2011	BANC OF AMERICA SECURITIES LLC		10,997,250	11,000,000	0
240019 BQ 1	DAYTON POWER AND LIGHT CO		09/12/2011	OUTSIDE MANAGED ACCT		32,378	30,000	700
Q3079# AA 6	DBCT FINANCE PTY LTD	F	04/28/2011	CITIGROUP GLOBAL MARKETS, INC		22,000,000	22,000,000	0
Q3079# AB 4	DBCT FINANCE PTY LTD	F	03/15/2011	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	0
23305Y BB 4	DBUBS_11-LC3A		08/11/2011	DEUTSCHE BANK SECURITIES INC		3,282,439	3,250,000	9,520
254683 AC 9	DCENT_07-A1 - ABS		08/30/2011	Various		11,355,565	9,660,000	32,836
23309@ AA 6	DCI CHEESE COMPANY		03/25/2011	SCHEDULED ACQUISITION		1,762,270	1,762,270	0
24668P AE 7	DELHAIZE GROUP	F	03/24/2011	EXCHANGE		19,910,694	21,372,000	561,727
24763L FY 1	DELHE_99-3		12/28/2011	Various		414,413	1,092,425	6,636
247361 ZC 5	DELTA AIR LINES INC		12/02/2011	JP MORGAN SECURITIES INC		1,952,250	1,900,000	41,114
24804# AA 2	DEMETS CANDY COMPANY		12/31/2011	SCHEDULED ACQUISITION		255,276	255,276	0
24823U AG 3	DENBURY RESOURCES INC		12/09/2011	Various		904,220	825,000	21,897
BHM0L6 JD 3	DESERT SUNLIGHT FUNDING TRUST I		09/30/2011	GOLDMAN SACHS & CO		17,200,000	17,200,000	0
BHM0L6 JE 1	DESERT SUNLIGHT FUNDING TRUST I		09/30/2011	GOLDMAN SACHS & CO		4,300,000	4,300,000	0
250847 EE 6	DETROIT EDISON CO		03/11/2011	OUTSIDE MANAGED ACCT		424,048	375,000	9,162
250847 EG 1	DETROIT EDISON COMPANY (THE)		05/11/2011	JP MORGAN SECURITIES INC		9,973,500	10,000,000	0
25243Y AM 1	DIAGEO CAPITAL PLC	F	11/16/2011	OUTSIDE MANAGED ACCT		44,541	38,000	239
25271C AK 8	DIAMOND OFFSHORE DRILLING INC		08/15/2011	MIZUHO SECURITIES USA INC		6,421,233	5,470,000	95,516
25459H AZ 8	DIRECTV HOLDINGS LLC/DIRECTV FINAN		10/06/2011	Various		3,598,555	3,305,000	18,705
25459H BA 2	DIRECTV HOLDINGS LLC/DIRECTV FINAN		04/19/2011	Various		22,312,125	22,280,000	37,500
25470X AB 1	DISH DBS CORP		10/31/2011	Various		4,206,310	3,837,000	51,200
260543 BX 0	DOW CHEMICAL COMPANY (THE)		11/30/2011	Various		12,607,398	10,000,000	47,500
260547 C@ 1	DOW CORNING CORPORATION - A		03/23/2011	JP MORGAN SECURITIES INC		20,000,000	20,000,000	0
26112T AE 6	DOWNSTREAM DEVELOPMENT AUTHORI		12/14/2011	Various		1,148,195	1,200,000	49,211
26138E AL 3	DR PEPPER SNAPPLE GROUP INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		22,965,067	22,657,000	10,353
278865 AK 6	ECOLAB INC		12/05/2011	BANC OF AMERICA SECURITIES LLC		7,904,318	7,920,000	0
278865 AL 4	ECOLAB INC		12/05/2011	BANC OF AMERICA SECURITIES LLC		3,997,440	4,000,000	0
278865 AM 2	ECOLAB INC		12/05/2011	BANC OF AMERICA SECURITIES LLC		2,855,313	2,885,000	0
278865 B# 6	ECOLAB INC		11/21/2011	BANC OF AMERICA SECURITIES LLC		30,500,000	30,500,000	0
281023 AU 5	EDISON MISSION ENERGY		11/03/2011	RBS SECURITIES INC		1,662,000	2,400,000	80,733
28501* AE 5	ELECTRIC TRANSMISSION TEXAS LLC		06/28/2011	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	0

SCHEDULE D - PART 3

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

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291011 BA 1	EMERSON ELECTRIC CO		01/04/2011	OUTSIDE MANAGED ACCT		27,094	25,000	285
29250R AT 3	ENBRIDGE ENERGY PARTNERS LP		09/06/2011	CITIGROUP GLOBAL MARKETS, INC		13,245,313	13,460,000	0
29269Q AA 5	ENERGY FUTURE INTERMEDIATE HOLDING		11/07/2011	Various		2,512,138	2,400,000	105,081
29273V AC 4	ENERGY TRANSFER EQUITY LP		10/28/2011	CREDIT SUISSE SECURITIES LLC		3,031,000	2,800,000	9,917
293791 AT 6	ENTERPRISE PRODUCTS OPERATING LP		01/13/2011	BANC OF AMERICA SECURITIES LLC		5,726,717	5,900,000	130,046
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING LLC		01/24/2011	OUTSIDE MANAGED ACCT		308,843	285,000	8,534
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC		05/23/2011	Various		20,186,946	20,050,000	220,108
29379V AV 5	ENTERPRISE PRODUCTS OPERATING LLC		08/10/2011	BARCLAYS CAPITAL INC		9,988,700	10,000,000	0
26875P AC 5	EOG RESOURCES INC		08/23/2011	CITIGROUP GLOBAL MARKETS, INC		10,914,388	8,655,000	239,665
313855 F# 0	FEDERAL SIGNAL CORPORATION -2001-A		03/15/2011	HIMCO OPERATIONAL TRANSACTION		181	181	0
315292 AJ 1	FERRELLGAS PARTNERS LP/FERRELLGAS		12/15/2011	BARCLAYS CAPITAL INC		874,405	830,000	16,452
315405 AM 2	FERRO CORPORATION		10/24/2011	CREDIT SUISSE SECURITIES LLC		1,670,625	1,650,000	25,988
35729P ND 8	FHLT_05-E		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		702,265	5,400,000	112
3137AJ MF 8	FHMS_K016-A2		12/07/2011	DEUTSCHE BANK SECURITIES INC		1,009,992	1,000,000	1,731
3137AH 6Q 6	FHMS_K704		11/09/2011	BANC OF AMERICA SECURITIES LLC		14,139,230	14,000,000	26,264
317350 BT 2	FINA_04-3		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,941,753	11,508,752	372
BHM0LT QX 1	FINNING INTERNATIONAL INC	A	12/29/2011	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	0
BHM0LT QY 9	FINNING INTERNATIONAL INC	A	12/29/2011	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	0
343412 AB 8	FLUOR CORPORATION		09/14/2011	OUTSIDE MANAGED ACCT		450,996	455,000	256
30251G AH 0	FMG RESOURCES (AUGUST 2006) PTY LT	F	11/21/2011	Various		3,577,325	3,611,000	8,335
345370 CA 6	FORD MOTOR COMPANY		10/26/2011	DEUTSCHE BANK SECURITIES INC		4,848,250	4,100,000	89,090
345397 VC 4	FORD MOTOR CREDIT COMPANY LLC		11/17/2011	DEUTSCHE BANK SECURITIES INC		1,969,670	1,724,000	60,148
34529R AD 3	FORDO_11-B - ABS		07/19/2011	CITIGROUP GLOBAL MARKETS, INC		9,249,074	9,250,000	0
30280@ AA 4	FR-ENCLAVE LLC		07/12/2011	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
17453B AS 0	FRONTIER COMMUNICATIONS CORP		11/17/2011	Various		286,740	344,000	9,385
35906A AH 1	FRONTIER COMMUNICATIONS CORP		10/31/2011	BARCLAYS CAPITAL INC		2,021,125	1,900,000	8,075
36162C AD 3	GEEMT_11-1 - ABS		09/28/2011	RBS SECURITIES INC		7,649,804	7,650,000	0
36161X AD 8	GEET_11-1 - ABS		06/22/2011	BANC OF AMERICA SECURITIES LLC		2,999,373	3,000,000	0
36159J BT 7	GEMNT_09-4 - ABS		08/10/2011	JP MORGAN SECURITIES INC		37,676,156	34,600,000	0
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORPORATI		10/18/2011	OUTSIDE MANAGED ACCT		453,831	420,000	11,156
37186L AA 9	GENESIS SOLAR 2011 PASS-THRU A		08/04/2011	CREDIT SUISSE SECURITIES LLC		46,800,000	46,800,000	0
37186L AB 7	GENESIS SOLAR 2011 PASS-THRU B		08/04/2011	CREDIT SUISSE SECURITIES LLC		11,700,000	11,700,000	0
373298 BM 9	GEORGIA-PACIFIC CORPORATION		11/02/2011	MORGAN STANLEY & CO. LLC		7,037,160	6,000,000	182,233
367910 AW 6	GEWMC_05-2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		337,577	4,000,000	82
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS		02/23/2011	JP MORGAN SECURITIES INC		10,750,000	10,750,000	0
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS		02/23/2011	JP MORGAN SECURITIES INC		10,750,000	10,750,000	0
375558 AU 7	GILEAD SCIENCES INC		12/06/2011	BANC OF AMERICA SECURITIES LLC		6,095,947	6,110,000	0
38500X AC 6	GKKRE_07-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		535,718	10,500,000	13,259
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC	E	07/28/2011	BNP PARIBAS SECURITIES CORP		11,957,900	10,000,000	136,354
36186C BY 8	GMAC LLC		10/25/2011	Various		3,298,058	3,350,000	131,767
361849 MR 0	GMACC_00-C2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		158,350	158,348	993
BHM02Q 28 9	GOLDEN NUGGET FINANCE CORPORATION		12/15/2011	SCHEDULED ACQUISITION		11,518	11,518	0
BHM02Q 2D 8	GOLDEN NUGGET INC		12/15/2011	SCHEDULED ACQUISITION		6,585	6,585	0
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE		08/11/2011	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	0
393154 K* 9	GREEN MOUNTAIN POWER CORPORATION		11/17/2011	JP MORGAN SECURITIES INC		2,720,000	2,720,000	0

SCHEDULE D - PART 3

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

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BHM0LD GN 9	GREEN MOUNTAIN POWER CORPORATION		12/29/2011	JP MORGAN SECURITIES INC		1,280,000	1,280,000	164
36191Y BB 3	GSMS_11-GC5		09/22/2011	GOLDMAN SACHS & CO		9,998,363	9,900,000	12,233
401378 AA 2	GUARDIAN LIFE INSURANCE CO OF AMER		05/05/2011	MORGAN KEEGAN & COMPANY, INC		6,121,800	5,000,000	40,972
36190Q AB 2	GXS WORLDWIDE INC		12/13/2011	Various		1,628,510	1,762,000	40,623
41242* AK 8	HARDWOOD FUNDING LLC		03/24/2011	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
41283L AA 3	HARLEY-DAVIDSON FINANCIAL SERVICES		03/01/2011	DEUTSCHE BANK SECURITIES INC		8,929,639	8,935,000	0
43814A AD 5	HAROT_11-2 - ABS		05/18/2011	RBS SECURITIES INC		11,996,389	12,000,000	0
44918A AD 8	HART_11-C - ABS		09/28/2011	CITIGROUP GLOBAL MARKETS, INC		4,798,754	4,800,000	0
40430K AH 4	HASC_06-OPT4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		108,944	1,250,000	20
41283N AE 1	HDMOT_11-1 - ABS		08/04/2011	CITIGROUP GLOBAL MARKETS, INC		1,999,785	2,000,000	0
404997 84 3	HDV HOLDINGS INC		10/03/2011	HIMCO OPERATIONAL TRANSACTION		2,925,000	3,000,000	0
421933 AK 8	HEALTH MANAGEMENT ASSOCIATES INC		11/29/2011	Various		1,166,329	1,167,000	1,027
03335* AA 8	HEALTHCARE SOLUTIONS INC		10/23/2011	SCHEDULED ACQUISITION		102,915	102,915	0
437084 AE 6	HEAT_03-7		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		10,338,527	13,959,079	492
437084 RY 4	HEAT_06-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,381,379	6,600,000	138
428040 CJ 6	HERTZ CORP		10/24/2011	RBS SECURITIES INC		1,570,125	1,590,000	3,578
42809H AC 1	HESS CORPORATION		05/05/2011	CREDIT SUISSE SECURITIES LLC		5,997,959	5,685,000	108,963
42809H AD 9	HESS CORPORATION		05/04/2011	CREDIT SUISSE SECURITIES LLC		3,506,564	3,515,000	45,929
428236 BE 2	HEWLETT-PACKARD COMPANY		06/29/2011	BANC OF AMERICA SECURITIES LLC		10,038,800	10,000,000	20,778
428236 BF 9	HEWLETT-PACKARD COMPANY		03/15/2011	OUTSIDE MANAGED ACCT		425,073	435,000	4,803
428236 BM 4	HEWLETT-PACKARD COMPANY		05/25/2011	JP MORGAN SECURITIES INC		1,995,980	2,000,000	0
428303 AJ 0	HEXION US FINANCE CORP/HEXION NOVA		11/08/2011	BARCLAYS CAPITAL INC		2,376,600	2,400,000	57,901
437076 AV 4	HOME DEPOT INC		05/18/2011	Various		26,473,976	26,335,000	49,676
441812 KA 1	HOUSEHOLD FINANCE CORP		10/19/2011	OUTSIDE MANAGED ACCT		459,373	440,000	11,454
41154N AA 5	HRBR_06-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,250,000	5,000,000	728
41154J AA 4	HRBR_06-2A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,000,000	20,000,000	2,822
41154J AC 0	HRBR_06-2A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		443,333	8,866,666	0
44332L AC 4	HUB INTERNATIONAL LIMITED	I	11/07/2011	Various		1,235,993	1,293,000	50,636
44416* AA 4	HUDSON TRANSMISSION FUNDING 1		05/23/2011	RBS SECURITIES, INC		13,956,429	13,956,429	0
BHM0L6 Y5 3	HUDSON TRANSMISSION FUNDING 2		08/31/2011	RBS SECURITIES, INC		4,217,050	4,217,050	0
BHM0LK YQ 6	HUDSON TRANSMISSION FUNDING 3		11/30/2011	RBS SECURITIES, INC		7,095,354	7,095,354	0
44880* AA 1	HYDRO KENNEBEC LLC		11/15/2011	DIRECT WITH ISSUER		15,000,000	15,000,000	0
459200 GM 7	IBM CORP		11/16/2011	OUTSIDE MANAGED ACCT		53,372	40,000	866
45169U AA 3	IGATE CORPORATION		12/13/2011	Various		2,775,778	2,762,000	8,492
452308 AK 5	ILLINOIS TOOL WORKS INC		08/24/2011	Various		6,480,279	6,500,000	0
452308 AM 1	ILLINOIS TOOL WORKS INC		08/25/2011	Various		2,978,156	3,000,000	0
449670 EE 4	IMCHE_98-1		12/01/2011	SCHEDULED ACQUISITION		0	0	0
45254N KQ 9	IMM_04-8		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		30,815	45,536	1
45254N KY 2	IMM_04-9		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		559,557	991,053	32
45320@ AA 4	IMPLUS FOOTCARE LLC		09/30/2011	SCHEDULED ACQUISITION		154,422	154,422	0
44984W AA 5	INEOS FINANCE PLC	F	11/16/2011	Various		1,161,680	1,151,000	20,571
45661Y AA 8	INEOS GROUP HOLDINGS LTD	F	10/26/2011	Various		980,143	1,200,000	20,871
458204 AJ 3	INTELSAT (BERMUDA) LTD	F	11/10/2011	DEUTSCHE BANK SECURITIES INC		1,997,625	2,100,000	61,046
458207 AH 0	INTELSAT JACKSON HOLDINGS SA	F	11/09/2011	Various		4,012,713	3,850,000	6,751
460146 CA 9	INTERNATIONAL PAPER COMPANY		07/19/2011	Various		12,978,821	10,699,000	85,322

SCHEDULE D - PART 3

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

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46186G AE 3	INWD_06-1A - CLO		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,612,500	5,000,000	6,221
46274# AA 6	IRON ACQUISITION COMPANY INC		09/30/2011	Various		7,424,479	7,574,479	0
46284P AM 6	IRON MOUNTAIN INC		12/09/2011	Various		1,337,475	1,270,000	32,634
45071K AE 4	IXIS_04-HE4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,920,868	6,371,503	219
47009X AB 5	JAGUAR LAND ROVER PLC	F	11/16/2011	Various		1,441,250	1,500,000	25,321
466112 AF 6	JBS USA LLC/JBS USA FINANCE INC		12/08/2011	Various		1,458,965	1,602,000	31,603
476556 DA 0	JERSEY CENTRAL POWER & LIGHT CO		02/14/2011	JP MORGAN SECURITIES INC		14,268,120	12,000,000	39,200
832696 AB 4	JM SMUCKER CO/THE		12/13/2011	OUTSIDE MANAGED ACCT		282,430	280,000	1,579
24422E RA 9	JOHN DEERE CAPITAL CORP		02/28/2011	BANC OF AMERICA SECURITIES LLC		1,663,352	1,665,000	0
24422E RE 1	JOHN DEERE CAPITAL CORP		07/07/2011	CITIGROUP GLOBAL MARKETS, INC		8,141,280	8,150,000	0
24422E RH 4	JOHN DEERE CAPITAL CORP		10/05/2011	JP MORGAN SECURITIES INC		876,031	880,000	0
478160 AT 1	JOHNSON AND JOHNSON		06/01/2011	OUTSIDE MANAGED ACCT		51,685	45,000	1,031
478366 AW 7	JOHNSON CONTROLS INC		02/04/2011	Various		17,473,775	17,590,000	5,613
478366 AZ 0	JOHNSON CONTROLS INC		11/29/2011	CITIGROUP GLOBAL MARKETS, INC		7,496,175	7,500,000	0
G5161* AG 2	JOHNSTON PRESS PLC	F	12/31/2011	SCHEDULED ACQUISITION		66,699	66,699	0
481165 AJ 7	JOY GLOBAL INC		10/06/2011	GOLDMAN SACHS & CO		3,415,752	3,445,000	0
46625H GY 0	JP MORGAN CHASE & CO		06/03/2011	JP MORGAN SECURITIES INC		22,680,800	20,000,000	476,667
46625M P5 2	JPMCC_03-CB7		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,433,728	4,751,000	18,238
46625Y JM 6	JPMCC_05-CB11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,631,547	5,009,000	20,434
46625Y JN 4	JPMCC_05-CB11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,697,710	5,000,000	20,419
46625Y JR 5	JPMCC_05-CB11		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,699,171	10,512,000	42,930
46629G AH 1	JPMCC_06-CB16		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,891,626	2,000,000	8,390
46629P AC 2	JPMCC_06-LDP9		09/16/2011	RBS SECURITIES INC		4,037,688	3,850,000	11,413
46631B AE 5	JPMCC_07-LD11		12/16/2011	CITIGROUP GLOBAL MARKETS, INC		10,635,938	10,000,000	32,315
46634G AB 7	JPMCC_09-IWST		11/30/2011	JP MORGAN SECURITIES INC		14,671,719	13,000,000	8,137
46635T CG 5	JPMCC_11-C3A		08/12/2011	RBS SECURITIES INC		5,648,513	5,520,000	11,573
46636D AG 1	JPMCC_11-C4		05/25/2011	JP MORGAN SECURITIES INC		6,000,000	6,000,000	0
46637E AC 7	JPMCC_11-PLSD		12/02/2011	JP MORGAN SECURITIES INC		2,025,073	2,015,000	2,259
46625H HB 9	JPMORGAN CHASE & CO		10/13/2011	OUTSIDE MANAGED ACCT		461,476	440,000	9,695
46625H JA 9	JPMORGAN CHASE & CO		10/18/2011	JP MORGAN SECURITIES INC		11,792,662	11,900,000	116,620
491674 BE 6	KENTUCKY UTILITIES CO		07/07/2011	EXCHANGE		9,964,285	10,000,000	59,583
491674 BG 1	KENTUCKY UTILITIES CO		07/07/2011	EXCHANGE		8,245,396	8,335,000	78,314
49326E EC 3	KEYCORP		02/16/2011	KEYBANC CAPITAL MARKETS, INC		7,027,720	7,000,000	6,563
49326E ED 1	KEYCORP		03/21/2011	Various		4,008,452	4,011,000	0
49338C AA 1	KEYSPAN GAS EAST CORPORATION		03/29/2011	Various		37,980,300	38,000,000	808
494368 BG 7	KIMBERLY-CLARK CORPORATION		02/03/2011	CITIGROUP GLOBAL MARKETS, INC		10,487,624	10,600,000	1,178
494550 BK 1	KINDER MORGAN ENERGY PARTNERS L.P		08/03/2011	CITIGROUP GLOBAL MARKETS, INC		4,975,400	5,000,000	0
494550 AY 2	KINDER MORGAN ENERGY PARTNERS LP		07/29/2011	Various		16,869,455	14,765,000	409,975
50075N AZ 7	KRAFT FOODS INC		03/23/2011	Various		14,165,570	13,000,000	115,014
502413 AZ 0	L 3 COMMUNICATIONS CORP		04/06/2011	BANC OF AMERICA SECURITIES LLC		1,122,581	1,125,000	12,766
502413 AY 3	L-3 COMMUNICATIONS CORP		10/05/2011	MORGAN STANLEY & CO. LLC		1,020,740	1,000,000	25,422
502413 BA 4	L-3 COMMUNICATIONS CORP		04/04/2011	BANC OF AMERICA SECURITIES LLC		6,196,852	6,215,000	8,250
50540R AJ 1	LABORATORY CORP OF AMERICA HLDG		04/05/2011	BANC OF AMERICA SECURITIES LLC		8,974,800	9,000,000	160,719
51508Y AA 3	LANDRYS ACQUISITION CO		11/30/2011	JEFFERIES & CO. INC		800,525	781,000	3,279
51508L AK 9	LANDRYS RESTAURANTS INC		11/14/2011	Various		572,208	544,000	28,569

SCHEDULE D - PART 3

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

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52521T AN 7	LBFRC_06-LLFA		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,230,887	3,522,474	621
52524N AE 7	LBFRC_07-LLFA		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		18,289,860	20,000,000	4,899
52524N AL 1	LBFRC_07-LLFA		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,788,755	6,400,000	1,799
52524N AN 7	LBFRC_07-LLFA		12/28/2011	Various		3,803,320	4,300,000	1,519
52108H 2R 4	LBUBS_05-C1		02/11/2011	SCHEDULED ACQUISITION		0	0	0
52108R AG 7	LBUBS_06-C4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		14,331,650	17,675,000	49,158
527298 AP 8	LEVEL 3 FINANCING INC		10/26/2011	Various		2,588,776	2,450,000	59,851
50188F AB 1	LG&E AND KU ENERGY LLC		07/07/2011	EXCHANGE		677,362	680,000	2,087
50188F AC 9	LG&E AND KU ENERGY LLC		04/14/2011	DEUTSCHE BANK SECURITIES INC		3,239,320	3,500,000	57,240
50188F AD 7	LG&E AND KU ENERGY LLC		07/07/2011	EXCHANGE		10,192,202	10,500,000	56,875
53079E AV 6	LIBERTY MUTUAL GROUP INC		05/25/2011	CITIGROUP GLOBAL MARKETS, INC		4,142,554	4,230,000	889
53217V AC 3	LIFE TECHNOLOGIES CORP		02/02/2011	BANC OF AMERICA SECURITIES LLC		11,711,167	10,930,000	284,180
53217V AE 9	LIFE TECHNOLOGIES CORP		02/11/2011	BANC OF AMERICA SECURITIES LLC		4,973,100	5,000,000	43,056
534187 BA 6	LINCOLN NATIONAL CORP		02/10/2011	Various		22,268,600	20,000,000	209,028
534187 AR 0	LINCOLN NATIONAL CORPORATION		03/14/2011	CITIGROUP GLOBAL MARKETS, INC		2,083,940	2,000,000	54,667
539830 AW 9	LOCKHEED MARTIN CORP		07/29/2011	EXCHANGE		11,894,406	11,500,000	105,979
539830 AT 6	LOCKHEED MARTIN CORPORATION		12/15/2011	OUTSIDE MANAGED ACCT		292,053	275,000	1,136
539830 AZ 2	LOCKHEED MARTIN CORPORATION		09/08/2011	GOLDMAN SACHS & CO		2,916,693	2,925,000	1,576
546676 AU 1	LOUISVILLE GAS & ELECTRIC CO		07/07/2011	EXCHANGE		4,431,704	4,480,000	33,164
552081 AC 5	LYONDELLBASELL INDUSTRIES NV	F	11/04/2011	BANC OF AMERICA SECURITIES LLC		600,000	600,000	0
55445Q AG 4	MACH_05-CDN1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		877,028	2,039,601	828
55608X AA 5	MACQUARIE BANK LTD	F	03/31/2011	BANC OF AMERICA SECURITIES LLC		9,980,500	10,000,000	0
55608J AC 2	MACQUARIE GROUP LTD	F	04/06/2011	CREDIT SUISSE SECURITIES LLC		6,019,980	6,000,000	87,000
56585A AF 9	MARATHON PETROLEUM CORP		11/21/2011	EXCHANGE		42,348,571	42,705,000	616,850
565853 AN 8	MARRE_06-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		736,250	3,875,000	182
571748 AR 3	MARSH & MCLENNAN COMPANIES INC		08/30/2011	CITIGROUP GLOBAL MARKETS, INC		5,224,100	5,000,000	31,333
57629W BP 4	MASSMUTUAL GLOBAL FUNDING II		06/09/2011	BANC OF AMERICA SECURITIES LLC		7,233,730	7,000,000	36,458
579489 AE 5	MCCLATCHY CO		10/26/2011	Various		2,569,753	2,650,000	63,047
58154@ AA 8	MCKENZIE SPORTS PRODUCTS LLC		12/31/2011	SCHEDULED ACQUISITION		60,318	60,318	0
58155Q AC 7	MCKESSON CORP		02/23/2011	JP MORGAN SECURITIES INC		1,263,701	1,268,000	0
58155Q AD 5	MCKESSON CORP		08/16/2011	Various		14,586,768	13,333,000	222,986
58155Q AE 3	MCKESSON CORP		03/08/2011	RBC CAPITAL MARKETS, LLC		2,550,150	2,500,000	4,583
582839 AE 6	MEAD JOHNSON NUTRITION CO		01/31/2011	CREDIT SUISSE SECURITIES LLC		2,558,952	2,450,000	30,679
582839 AF 3	MEAD JOHNSON NUTRITION CO		01/13/2011	BANC OF AMERICA SECURITIES LLC		1,584,991	1,542,000	19,712
58405U AF 9	MEDCO HEALTH SOLUTIONS INC		02/10/2011	JEFFERIES & CO. INC		2,454,975	2,500,000	29,601
58445M AM 4	MEDIACOM LLC/MEDIACOM CAPITAL CORP		10/28/2011	BANC OF AMERICA SECURITIES LLC		2,908,125	2,750,000	53,673
585055 AU 0	MEDTRONIC INC		03/10/2011	BANC OF AMERICA SECURITIES LLC		6,968,430	7,000,000	0
589331 AE 7	MERCK & CO INC		11/28/2011	OUTSIDE MANAGED ACCT		497,309	390,000	0
58933Y AA 3	MERCK & CO INC		11/18/2011	OUTSIDE MANAGED ACCT		448,163	445,000	2,084
594918 AC 8	MICROSOFT CORP		05/10/2011	GOLDMAN SACHS & CO		7,371,700	7,000,000	132,300
594918 AL 8	MICROSOFT CORPORATION		02/03/2011	BANC OF AMERICA SECURITIES LLC		4,987,350	5,000,000	0
594918 AM 6	MICROSOFT CORPORATION		02/03/2011	BANC OF AMERICA SECURITIES LLC		4,957,700	5,000,000	0
59748T AA 7	MIDLAND COGENERATION VENTURE LP		08/17/2011	CREDIT SUISSE SECURITIES LLC		26,000,000	26,000,000	0
59023U AQ 5	MLFT_06-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,537,859	3,000,000	702
59023U AR 3	MLFT_06-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,802,170	4,900,000	1,466
589929 A7 3	MLMI_02-HE1		02/25/2011	SCHEDULED ACQUISITION		0	0	0

SCHEDULE D - PART 3

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

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589929 A8 1	MLMI_02-HE1		02/25/2011	SCHEDULED ACQUISITION		0	0	0
59022H BQ 4	MLMT_03-KEY1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,322,655	5,000,000	20,073
59022H FA 5	MLMT_04-BPC1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,164,977	2,426,000	9,118
607996 G0 9	MOBILE GAS SERVICE CORP		09/30/2011	CREDIT AGRICOLE SECURITIES (USA) IN		9,500,000	9,500,000	0
608554 A* 2	MOLEX INCORPORATED - A		08/18/2011	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
61945C AA 1	MOSAIC CO		10/18/2011	Various		10,116,670	10,170,000	0
61980A AC 7	MOTIVA ENTERPRISES LLC		04/14/2011	Various		5,463,522	5,000,000	73,549
61980A AD 5	MOTIVA ENTERPRISES LLC		04/04/2011	Various		41,843,055	36,185,000	615,322
61744C FA 9	MSAC_04-HE6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		124,592	164,389	3
62544H AG 0	MSAT_05-RR4A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,310,000	2,750,000	11,034
62544H AH 8	MSAT_05-RR4A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,850,000	5,000,000	20,475
61745M XL 2	MSC_04-HQ3		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		9,292,925	9,562,000	37,990
61745M T5 2	MSC_04-HQ4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,742,668	4,000,000	15,090
61745M T6 0	MSC_04-HQ4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,369,541	5,840,000	22,163
61745M T7 8	MSC_04-HQ4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,248,124	3,702,000	14,132
61745M T8 6	MSC_04-HQ4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,453,550	5,978,000	23,090
62474R AA 5	MSC_05-RR6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,173,356	1,268,493	4,898
62474T AA 1	MSC_05-RR6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		106,774	888,365	3,535
62474U AA 8	MSC_05-RR6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		441,547	1,339,239	5,256
61760R AZ 5	MSC_11-C3		09/14/2011	MORGAN STANLEY & CO. LLC		7,796,966	7,720,000	2,765
61746W WV 8	MSDWC_02-IQ3		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		9,708,300	10,000,000	40,575
59066X AA 2	MWEST_07-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		11,092,500	15,300,000	235
59066X AE 4	MWEST_07-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,700,000	6,000,000	107
59066X AG 9	MWEST_07-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		114,108	4,000,000	87
629568 AQ 9	NABORS INDUSTRIES INC		11/10/2011	CITIGROUP GLOBAL MARKETS, INC		12,634,208	11,236,000	174,673
629568 AT 3	NABORS INDUSTRIES INC		12/13/2011	RBC CAPITAL MARKETS, LLC		2,506,480	2,000,000	76,826
629568 AV 8	NABORS INDUSTRIES INC		03/01/2011	EXCHANGE		1,991,596	2,000,000	46,389
65475N AD 0	NALT_11-B - ABS		09/21/2011	BANC OF AMERICA SECURITIES LLC		2,349,560	2,350,000	0
628770 AA 7	NAS LLC		12/31/2011	Various		5,883,327	6,038,127	0
628770 AB 5	NAS LLC		12/31/2011	Various		691,883	691,883	0
637432 KT 1	NATIONAL RURAL UTILITIES COOP FINA		09/23/2011	CREDIT SUISSE SECURITIES LLC		9,336,461	8,000,000	67,197
637432 MN 2	NATIONAL RURAL UTILITIES COOP FINA		02/14/2011	DEUTSCHE BANK SECURITIES INC		2,495,125	2,500,000	0
638612 AK 7	NATIONWIDE FINANCIAL SERVICES		04/12/2011	Various		5,010,744	5,014,000	7,465
63946B AF 7	NBCUNIVERSAL MEDIA LLC		08/25/2011	EXCHANGE		3,863,973	3,865,000	79,018
64352V KU 4	NCHET_05-2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,374,620	4,000,000	83
641423 BY 3	NEVADA POWER COMPANY		04/12/2011	OUTSIDE MANAGED ACCT		342,589	290,000	1,722
651290 AN 8	NEWFIELD EXPLORATION COMPANY		11/17/2011	CREDIT SUISSE SECURITIES LLC		2,799,158	2,650,000	54,873
652482 BT 6	NEWS AMERICA INC		03/11/2011	OUTSIDE MANAGED ACCT		341,640	290,000	834
65409Q AY 8	NIELSEN FINANCE LLC		12/06/2011	DEUTSCHE BANK SECURITIES INC		1,764,278	1,650,000	18,721
65473Q AT 0	NISOURCE FINANCE CORP		01/10/2011	OUTSIDE MANAGED ACCT		326,525	285,000	9,582
65537H AF 4	NMCRE_07-2A		11/21/2011	SCHEDULED ACQUISITION		129,118	129,118	0
65537H AG 2	NMCRE_07-2A		11/21/2011	SCHEDULED ACQUISITION		84,241	84,241	0
65537H AH 0	NMCRE_07-2A		11/21/2011	SCHEDULED ACQUISITION		124,157	124,157	0
65537H AJ 6	NMCRE_07-2A		11/21/2011	SCHEDULED ACQUISITION		122,626	122,626	0
655044 AE 5	NOBLE ENERGY INC		02/17/2011	Various		11,883,361	11,925,000	4,529

SCHEDULE D - PART 3

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

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655044 AF 2	NOBLE ENERGY INC		12/05/2011	JP MORGAN SECURITIES INC		4,957,726	4,961,000	0
65504L AF 4	NOBLE HOLDING INTERNATIONAL LTD	F	08/25/2011	Various		17,518,180	17,000,000	239,344
65504L AG 2	NOBLE HOLDING INTERNATIONAL LTD	F	02/16/2011	Various		30,042,992	30,320,000	16,795
65557F AA 4	NORDEA BANK AB	F	05/09/2011	GOLDMAN SACHS & CO		21,891,760	22,000,000	0
665859 AM 6	NORTHERN TRUST CORPORATION		08/17/2011	MORGAN STANLEY & CO. LLC		4,935,338	4,957,000	0
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE		09/07/2011	CITIGROUP GLOBAL MARKETS, INC		11,061,610	9,500,000	259,193
629377 BG 6	NRG ENERGY INC		10/31/2011	Various		4,704,531	4,550,000	146,920
03762A AA 7	NSCR_07-3A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,637,250	7,500,000	975
03762A AC 3	NSCR_07-3A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		377,750	2,500,000	353
674599 CC 7	OCCIDENTAL PETROLEUM CORPORATION		08/15/2011	CITIGROUP GLOBAL MARKETS, INC		8,651,803	8,820,000	0
676220 AF 3	OFFICE DEPOT INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		13,987,500	15,000,000	346,354
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO		05/26/2011	CITIGROUP GLOBAL MARKETS, INC		4,709,020	4,000,000	63,500
68233J AD 6	ONCOR ELECTRIC DELIVERY CO		02/08/2011	WELLS FARGO ADVISORS, LLC		2,874,250	2,500,000	75,556
68233J AJ 3	ONCOR ELECTRIC DELIVERY CO		05/06/2011	Various		20,096,540	19,000,000	277,361
68233J AH 7	ONCOR ELECTRIC DELIVERY CO LLC		05/31/2011	EXCHANGE		7,389,271	7,305,000	63,919
68233J AK 0	ONCOR ELECTRIC DELIVERY CO LLC		05/31/2011	EXCHANGE		21,179,931	20,000,000	166,667
68268N AG 8	ONEOK PARTNERS LP		02/10/2011	Various		43,906,187	44,377,000	32,326
68389X AK 1	ORACLE CORP		12/19/2011	EXCHANGE		1,551,974	1,555,000	25,776
68389X AM 7	ORACLE CORP		12/16/2011	EXCHANGE		8,350,799	8,430,000	190,056
694308 GE 1	PACIFIC GAS AND ELECTRIC COMPANY		08/25/2011	NOMURA SECURITIES INTERNATIONAL INC		5,802,700	5,000,000	150,410
69882@ AA 4	PAPA GINOS INC/THE SMITH & WOLLENK		12/31/2011	SCHEDULED ACQUISITION		649,598	649,598	0
BHM0LD WD 3	PATTERSON COS INC		12/08/2011	JP MORGAN SECURITIES INC		15,000,000	15,000,000	0
713448 BH 0	PEPSICO INC		09/23/2011	CITIGROUP GLOBAL MARKETS, INC		4,587,714	3,915,000	63,619
71644E AJ 1	PETRO-CANADA	A	03/17/2011	Various		7,902,160	7,000,000	167,922
725906 AN 1	PLACER DOME INC	A	12/13/2011	RBS SECURITIES INC		1,209,560	1,000,000	10,929
72650R AB 8	PLAINS ALL AMERICAN PIPELINE		01/10/2011	OUTSIDE MANAGED ACCT		140,343	128,000	560
72650R AU 6	PLAINS ALL AMERICAN PIPELINE LP		11/17/2011	OUTSIDE MANAGED ACCT		337,950	270,000	5,863
72650R AY 8	PLAINS ALL AMERICAN PIPELINE LP		01/05/2011	WELLS FARGO ADVISORS, LLC		3,264,289	3,280,000	0
726505 AL 4	PLAINS EXPLORATION & PRODUCTION CO		11/21/2011	JP MORGAN SECURITIES INC		1,265,643	1,267,000	272
693476 BL 6	PNC FUNDING CORP		04/07/2011	Various		7,968,205	8,000,000	58,971
Q7724# AD 0	POWERCO LTD	F	06/07/2011	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
73931@ AC 3	POWERCOR AUSTRALIA LLC	F	04/28/2011	BANC OF AMERICA SECURITIES LLC		19,000,000	19,000,000	0
73931@ AD 1	POWERCOR AUSTRALIA LLC	F	06/02/2011	BANC OF AMERICA SECURITIES LLC		25,000,000	25,000,000	0
73941* AA 7	PPC INDUSTRIES INC		12/31/2011	SCHEDULED ACQUISITION		152,195	152,195	0
69351U AN 3	PPL ELECTRIC UTILITIES CORPORATION		07/20/2011	Various		5,869,395	5,830,000	4,333
69351U AP 8	PPL ELECTRIC UTILITIES CORPORATION		08/18/2011	JP MORGAN SECURITIES INC		4,086,669	4,120,000	0
69352J AM 9	PPL ENERGY SUPPLY LLC		03/08/2011	OUTSIDE MANAGED ACCT		330,961	301,000	2,147
70069F BS 5	PPSI_04-WHQ1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		14,452,875	25,000,000	662
70069F EJ 2	PPSI_04-WHQ2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,397,427	7,000,000	180
70069F DK 0	PPSI_04-WWF1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,585,066	3,772,832	102
70069F LH 8	PPSI_05-WCW2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,397,560	20,000,000	458
70069F HV 2	PPSI_05-WHQ2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,834,070	4,800,000	100
742718 DV 8	PROCTER & GAMBLE COMPANY		08/10/2011	DEUTSCHE BANK SECURITIES INC		6,527,097	6,580,000	0
144141 CZ 9	PROGRESS ENERGY CAROLINAS INC		10/25/2011	OUTSIDE MANAGED ACCT		29,427	25,000	379
74387U AA 9	PROVIDENT FUNDING ASSOCIATES		11/17/2011	JP MORGAN SECURITIES INC		1,459,960	1,500,000	13,652

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
74432Q BF 1	PRUDENTIAL FINANCIAL INC		02/02/2011	UBS SECURITIES LLC		3,338,040	3,000,000	11,367
74432Q BR 5	PRUDENTIAL FINANCIAL INC		05/10/2011	Various		7,899,189	7,911,000	308
74432Q BS 3	PRUDENTIAL FINANCIAL INC		05/10/2011	GOLDMAN SACHS & CO		6,920,056	6,991,000	297
74834L AP 5	QUEST DIAGNOSTICS INCORPORATED		02/15/2011	CREDIT SUISSE SECURITIES LLC		2,248,156	2,273,000	5,398
74834L AS 9	QUEST DIAGNOSTICS INCORPORATED		04/04/2011	Various		15,941,630	16,000,000	9,792
74837N AC 7	QUIKSILVER INC		12/02/2011	Various		1,071,199	1,147,000	8,774
21685W CJ 4	RABOBANK NEDERLAND	F	05/17/2011	BANC OF AMERICA SECURITIES LLC		17,716,680	18,000,000	0
759950 AS 7	RAMC_03-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		813,457	978,995	49
759950 AT 5	RAMC_03-1		11/01/2011	SCHEDULED ACQUISITION		2	2	0
76110W 3S 3	RASC_05-KS8		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		7,087,751	11,600,000	240
74924X AD 7	RASC_07-EMX1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,554,999	6,705,955	111
755111 AU 5	RAYTHEON CO		09/26/2011	BANC OF AMERICA SECURITIES LLC		3,290,892	2,675,000	49,458
758750 B# 9	REGAL-BELOIT CORPORATION		07/14/2011	BANC OF AMERICA SECURITIES LLC		15,000,000	15,000,000	0
760759 AL 4	REPUBLIC SERVICES INC		05/06/2011	BANC OF AMERICA SECURITIES LLC		18,070,420	18,000,000	2,111
760759 AN 0	REPUBLIC SERVICES INC		05/02/2011	BANC OF AMERICA SECURITIES LLC		7,039,573	7,080,000	0
760761 AB 2	REPUBLIC SERVICES INC		05/26/2011	OUTSIDE MANAGED ACCT		336,827	305,000	3,541
76121@ AA 0	RESOURCE LABEL GROUP LLC		03/30/2011	SCHEDULED ACQUISITION		107,083	107,083	0
74959H AA 6	REYNOLDS GROUP ISSUER INC / REYNOL	E	10/25/2011	CREDIT SUISSE SECURITIES LLC		3,146,250	3,000,000	51,844
767201 AH 9	RIO TINTO FINANCE (USA) LIMITED	F	06/10/2011	OUTSIDE MANAGED ACCT		448,873	335,000	3,685
767201 AK 2	RIO TINTO FINANCE (USA) LIMITED	F	04/14/2011	CITIGROUP GLOBAL MARKETS, INC		3,552,278	3,800,000	61,697
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED	F	05/17/2011	JP MORGAN SECURITIES INC		3,516,562	3,585,000	9,321
767201 AN 6	RIO TINTO FINANCE LTD	F	05/17/2011	JP MORGAN SECURITIES INC		6,995,450	7,000,000	0
772644 AA 8	RKCDO_06-1A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,307,128	5,067,210	1,457
78010X AC 5	ROYAL BANK OF SCOTLAND PLC	F	12/15/2011	CREDIT SUISSE SECURITIES LLC		4,864,012	5,000,000	62,500
780153 AT 9	ROYAL CARIBBEAN CRUISES LTD	E	12/01/2011	Various		2,857,508	2,406,000	94,970
78355H JQ 3	RYDER SYSTEM INC		03/09/2011	Various		15,829,813	15,715,000	19,009
78632# AA 6	SADLERS SMOKEHOUSE LTD		01/03/2011	CANCELLED TRADE		(36,636)	(36,636)	0
86358E CL 8	SAIL_03-BC6		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,055,714	4,133,241	159
86358H QT 9	SAMI_02-AR4		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		364,667	1,595,463	443
797440 BN 3	SAN DIEGO GAS AND ELECTRIC CO		08/15/2011	UBS SECURITIES LLC		1,989,740	2,000,000	0
801060 AA 2	SANOFI	F	09/27/2011	CITIGROUP GLOBAL MARKETS, INC		10,986,470	11,000,000	0
80282K AA 4	SANTANDER HOLDINGS USA INC		04/14/2011	GOLDMAN SACHS & CO		1,470,486	1,477,000	0
G7815@ AC 5	SAP IRELAND US FINANCIAL SERVICES	E	06/01/2011	BANC OF AMERICA SECURITIES LLC		15,000,000	15,000,000	0
86359A PY 3	SASC_03-BC2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,558,645	4,033,574	201
86362Q AA 1	SASC_07-GEL1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,552,393	3,729,726	41
81180W AB 7	SEAGATE HDD CAYMAN	F	12/13/2011	Various		2,723,085	2,593,000	31,606
81273X AC 1	SEAWL_06-1		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,000,000	10,000,000	3,437
81274D AB 6	SEAWL_07-2A		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,000,000	1,600,000	53
78411# AA 3	SEI HOLDING CORPORATION		12/15/2011	DIRECT WITH ISSUER		5,361,600	5,496,600	0
816851 AL 3	SEMPRA ENERGY		10/04/2011	OUTSIDE MANAGED ACCT		45,777	40,000	1,404
81760N AE 9	SERVICEMASTER CO		11/01/2011	GOLDMAN SACHS & CO		2,236,000	2,150,000	69,338
824689 AC 7	SHIP FINANCE INTERNATIONAL LTD	E	11/14/2011	CANTOR FITZGERALD & CO		760,000	800,000	28,711
826418 BE 4	SIERRA PACIFIC POWER CO		01/19/2011	DEUTSCHE BANK SECURITIES INC		11,839,919	10,358,000	44,669
78442G HK 5	SLMA_03-7 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,059,740	3,940,380	1,588
78443C AQ 7	SLMA_03-B - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,757,611	7,422,867	3,341

SCHEDULE D - PART 3

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

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78442G LW 4	SLMA_04-5 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		17,487,042	21,586,675	34,475
78443C BX 1	SLMA_05-A - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,917,080	5,000,000	2,052
78443C CD 4	SLMA_05-B - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		2,638,076	8,600,000	3,870
78443V AJ 1	SLMA_07-1 - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		12,052,790	14,986,000	17,006
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS COMP		01/25/2011	Various		7,286,923	7,255,000	1,098
843646 AH 3	SOUTHERN POWER COMPANY		09/14/2011	RBS SECURITIES INC		5,619,428	5,645,000	0
84762L AH 8	SPECTRUM BRANDS HOLDINGS INC		11/09/2011	CREDIT SUISSE SECURITIES LLC		2,061,500	1,900,000	74,109
85171R AA 2	SPRINGLEAF FINANCE CORP		10/26/2011	Various		4,331,401	5,800,000	148,555
852061 AF 7	SPRINT NEXTEL CORP		10/25/2011	Various		2,187,958	2,250,000	38,057
852061 AK 6	SPRINT NEXTEL CORP		11/04/2011	JP MORGAN SECURITIES INC		1,296,000	1,296,000	0
790849 AF 0	ST JUDE MEDICAL INC		04/20/2011	Various		15,404,990	14,500,000	197,708
853254 AG 5	STANDARD CHARTERED PLC	F	05/09/2011	GOLDMAN SACHS & CO		1,425,515	1,428,000	0
857477 AG 8	STATE STREET CORP		04/20/2011	CITIGROUP GLOBAL MARKETS, INC		14,043,640	14,000,000	80,330
857477 AH 6	STATE STREET CORPORATION		07/12/2011	Various		28,633,955	28,496,000	76,626
868536 AT 0	SUPERVALU INC		10/28/2011	STERNE AGEE & LEACH, INC		3,424,688	3,250,000	722
84751P AP 4	SURF_03-BC2		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,092,063	1,678,212	136
83611M GU 6	SVHE_05-OPT3		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,805,696	12,500,000	265
83613F AD 3	SVHE_07-OPT5		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,152,356	14,823,000	656
870755 AB 1	SWIFT SERVICES HOLDINGS INC		11/08/2011	Various		1,380,565	1,316,000	63,425
89236Q AD 3	TAOT_11-B - ABS		09/21/2011	JP MORGAN SECURITIES INC		5,049,207	5,050,000	0
87612F AB 9	TARGET CORPORATION		08/25/2011	GOLDMAN SACHS & CO		16,760,700	15,000,000	213,281
238576 A* 3	TBG ACQUISITION CORPORATION		08/01/2011	SCHEDULED ACQUISITION		57,580	57,580	0
878091 BC 0	TEACHERS INSURANCE AND ANNUITY		01/06/2011	CITIGROUP GLOBAL MARKETS, INC		5,829,050	5,000,000	23,785
878742 AS 4	TECK RESOURCES LTD	A	06/28/2011	Various		18,217,180	18,000,000	330,667
878742 AU 9	TECK RESOURCES LTD	A	06/29/2011	CITIGROUP GLOBAL MARKETS, INC		10,431,243	10,435,000	0
87938W AN 3	TELEFONICA SA	F	02/07/2011	GOLDMAN SACHS & CO		15,000,000	15,000,000	0
88033G BN 9	TENET HEALTHCARE CORPORATION		11/07/2011	Various		1,271,245	1,269,000	0
88165F AC 6	TEVA PHARMACEUTICAL FINANCE COMPAN	F	11/07/2011	CITIGROUP GLOBAL MARKETS, INC		3,996,640	4,000,000	0
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV	F	11/07/2011	GOLDMAN SACHS & CO		6,974,450	7,000,000	0
BHM0K4 DD 5	TEXAS COMPETITIVE ELECTRIC HOLDING		04/15/2011	EXCHANGE		6,955,830	6,957,855	0
883203 BL 4	TEXTRON INC		10/19/2011	GOLDMAN SACHS & CO		19,684,190	19,000,000	422,644
549271 AG 9	THE LUBRIZOL CORPORATION		06/22/2011	OUTSIDE MANAGED ACCT		342,693	260,000	9,358
883556 AZ 5	THERMO FISHER SCIENTIFIC INC		08/09/2011	Various		15,049,530	15,000,000	0
883556 BA 9	THERMO FISHER SCIENTIFIC INC		08/09/2011	Various		5,026,880	5,000,000	0
88732J AL 2	TIME WARNER CABLE INC		10/17/2011	WELLS FARGO ADVISORS, LLC		10,512,810	9,000,000	183,938
88732J BB 3	TIME WARNER CABLE INC		09/07/2011	BANC OF AMERICA SECURITIES LLC		14,732,400	15,000,000	0
887317 AL 9	TIME WARNER INC		03/29/2011	BANC OF AMERICA SECURITIES LLC		6,692,335	6,780,000	0
87255M AA 8	TL ACQUISITIONS INC		11/17/2011	Various		1,540,595	2,007,000	68,025
89114Q AE 8	TORONTO-DOMINION BANK/THE	A	10/12/2011	JP MORGAN SECURITIES INC		7,955,520	8,000,000	0
89152U AF 9	TOTAL CAPITAL SA	F	07/28/2011	CITIGROUP GLOBAL MARKETS, INC		10,426,200	10,000,000	4,583
89156@ AA 1	TOURNEAU ACQUISITION CORP		07/15/2011	SCHEDULED ACQUISITION		1,351,834	1,351,834	0
89233P 5E 2	TOYOTA MOTOR CREDIT CORP		09/08/2011	BANC OF AMERICA SECURITIES LLC		9,948,100	10,000,000	0
89233P 5F 9	TOYOTA MOTOR CREDIT CORP		09/08/2011	BNP PARIBAS SECURITIES CORP		16,707,790	16,750,000	0
89236M AB 6	TOYS R US PROPERTY CO II LLC		11/21/2011	Various		2,754,370	2,650,000	106,131
893342 AC 9	TRANS UNION LLC/ TRANS UNION FINAN		10/21/2011	JP MORGAN SECURITIES INC		1,706,938	1,550,000	64,158

SCHEDULE D - PART 3

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

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893830 BA 6	TRANSOCEAN INC	R	11/30/2011	BARCLAYS CAPITAL INC		4,111,132	4,115,000	0
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD	F	10/13/2011	JP MORGAN SECURITIES INC		15,000,000	15,000,000	0
89417E AF 6	TRAVELERS CO INC		05/03/2011	NOMURA SECURITIES INTERNATIONAL INC		3,360,180	3,000,000	75,717
BHM03M 7Q 2	TURBO BETA LTD	F	02/14/2011	HIMCO OPERATIONAL TRANSACTION		54,230	54,230	0
902133 AG 2	TYCO ELECTRONICS GROUP SA	F	03/23/2011	Various		8,884,497	7,650,000	251,760
902118 BL 1	TYCO INTERNATIONAL FINANCE SA	R	12/21/2011	Various		19,596,393	14,555,000	105,022
902118 BP 2	TYCO INTERNATIONAL FINANCE SA	R	02/11/2011	DEUTSCHE BANK SECURITIES INC		4,965,850	5,000,000	17,708
9021EQ AD 6	TYCO/TYCO INTL FIN SA	R	07/13/2011	CITIGROUP GLOBAL MARKETS, INC		5,992,150	5,000,000	2,865
90261X EM 0	UBS AG STAMFORD BRANCH	E	05/19/2011	CREDIT SUISSE SECURITIES LLC		12,956,360	11,500,000	289,017
904764 AK 3	UNILEVER CAPITAL CORP		11/08/2011	OUTSIDE MANAGED ACCT		23,255	20,000	237
90520E AC 5	UNION BANK NA		06/01/2011	MORGAN STANLEY & CO. LLC		1,994,660	2,000,000	0
90520G AA 4	UNION BANK NA		03/01/2011	Various		11,905,668	10,922,000	203,984
Q9328* AA 6	UNISON NETWORKS LIMITED	F	10/31/2011	BANC OF AMERICA SECURITIES LLC		17,000,000	17,000,000	0
91324P AX 0	UNITEDHEALTH GROUP INC		01/25/2011	BARCLAYS CAPITAL INC		3,187,915	2,875,000	22,321
91324P BE 1	UNITEDHEALTH GROUP INCORPORATED		01/25/2011	MORGAN STANLEY & CO. LLC		1,126,780	1,000,000	13,434
91324P BP 6	UNITEDHEALTH GROUP INCORPORATED		02/15/2011	Various		5,397,786	5,400,000	392
91324P BQ 4	UNITEDHEALTH GROUP INCORPORATED		02/14/2011	UBS SECURITIES LLC		15,372,712	15,454,000	0
914886 AA 4	UNIVERSITY SOUTHN CALIF		08/11/2011	Various		3,972,944	3,955,000	0
90320R AA 2	UPC GERMANY GMBH	F	12/13/2011	Various		1,440,023	1,366,000	14,452
91159H HA 1	US BANCORP		05/19/2011	MORGAN STANLEY & CO. LLC		12,808,015	12,857,000	0
91911X AS 3	VALEANT PHARMACEUTICALS INTERNATIO		10/25/2011	Various		2,353,885	2,400,000	49,376
91913Y AR 1	VALERO ENERGY CORPORATION		04/13/2011	MORGAN STANLEY & CO. LLC		2,723,375	2,500,000	32,752
92867D AD 2	VALET_11-1 - ABS		03/24/2011	JP MORGAN SECURITIES INC		4,499,146	4,500,000	0
N9146# AB 3	VAN OORD FINANCE BV	F	04/20/2011	ING FINANCIAL MARKETS LLC		15,000,000	15,000,000	0
92427X A# 6	VERMONT TEDDY BEAR CO INC (THE)		12/31/2011	SCHEDULED ACQUISITION		1,870,539	1,870,539	0
G9284# AV 9	VITOL FINANCE LTD	F	07/28/2011	JP MORGAN SECURITIES INC		4,000,000	4,000,000	0
BHM0LD SW 6	WALGREEN LEASE PASS THRU TR 2011		12/29/2011	SUNTRUST ROBINOSON HUMPHREY, INC		6,971,177	6,971,177	0
931142 CY 7	WAL-MART STORES INC		08/10/2011	CITIGROUP GLOBAL MARKETS, INC		6,899,750	6,500,000	99,306
94106* AC 0	WASTE CONNECTIONS INC		04/01/2011	BANC OF AMERICA SECURITIES LLC		12,000,000	12,000,000	0
941063 AQ 2	WASTE MANAGEMENT INC		02/23/2011	DEUTSCHE BANK SECURITIES INC		4,988,100	5,000,000	0
94107# AC 5	WASTEQUIP INC		04/01/2011	SCHEDULED ACQUISITION		140,721	140,721	0
94973V AK 3	WELLPOINT INC		02/24/2011	DEUTSCHE BANK SECURITIES INC		15,149,198	13,773,000	92,394
94973V AR 8	WELLPOINT INC		07/20/2011	CREDIT SUISSE SECURITIES LLC		10,597,814	8,706,000	270,853
94974B EV 8	WELLS FARGO & COMPANY		03/22/2011	WELLS FARGO ADVISORS, LLC		7,529,382	7,545,000	0
952355 AH 8	WEST CORP		11/03/2011	DEUTSCHE BANK SECURITIES INC		1,415,998	1,350,000	36,548
959319 AA 2	WESTERN REFINING INC		11/15/2011	MILLER TABAK ROBERTS SECURITIES, LL		1,724,375	1,550,000	74,109
96950F AF 1	WILLIAMS PARTNERS LP		01/24/2011	Various		10,357,182	10,000,000	167,865
97381W AT 1	WINDSTREAM CORP		11/04/2011	BANC OF AMERICA SECURITIES LLC		1,136,700	1,080,000	8,835
976656 CD 8	WISCONSIN ELECTRIC POWER COMPANY		09/07/2011	BARCLAYS CAPITAL INC		5,641,461	5,700,000	0
88653P AA 7	WOLCOTT_CSO 7.5_07-1-B - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		165,000	11,000,000	2,868
88653M AA 4	WOLCOTT_CSO 7.5_07-1-C - ABS		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		140	14,000,000	4,241
983130 AR 6	WYNN LAS VEGAS LLC / WYNN LAS VEGA		11/09/2011	WELLS FARGO ADVISORS, LLC		2,616,000	2,400,000	46,500
98389B AH 3	XCEL ENERGY INC		03/01/2011	Various		11,443,666	10,291,000	106,768
984121 CD 3	XEROX CORPORATION		05/13/2011	CITIGROUP GLOBAL MARKETS, INC		1,984,920	2,000,000	0
98375Y AZ 9	XM SATELLITE RADIO INC		11/01/2011	Various		3,096,950	2,900,000	73,598
98417E AK 6	XSTRATA CANADA FINANCIAL CORP	A	11/04/2011	Various		651,152	650,000	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
98385X AS 5	XTO ENERGY INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		10,963,834	10,000,000	20,764
98478* AM 9	YANKEE GAS SERVICES CO		02/08/2011	WELLS FARGO SECURITIES LLC		8,559,600	8,000,000	113,382
984211 AB 8	YCC HOLDINGS LLC/YANKEE FINANCE IN		11/09/2011	Various		982,765	1,085,000	26,442
3899999.	Total - Bonds - Industrial and Miscellaneous					3,977,150,988	4,184,941,371	22,645,292
Bonds - Hybrid Securities								
G07980 AF 5	BARCLAYS BANK PLC	F	12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,750,000	15,000,000	67,083
G07980 AH 1	BARCLAYS BANK PLC	F	12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		8,550,000	19,000,000	35,328
15346W AC 4	CENTRAL FIDELITY CAPITAL TRUST I		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		1,846,123	2,500,000	7,210
161480 AA 6	CHASE CAPITAL II		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		6,857,756	10,000,000	14,716
161478 AA 0	CHASE CAPITAL III		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		4,403,473	6,250,000	5,048
31945H AA 3	FIRST CHICAGO NBD CAPITAL I		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		11,555,818	16,000,000	24,812
320808 AD 0	FIRST MARYLAND CAPITAL I		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,501,578	5,000,000	14,420
32082C AC 1	FIRST MARYLAND CAPITAL II		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		8,346,183	11,500,000	23,296
40428N AC 3	HSB GROUP INC		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		5,632,817	7,000,000	18,383
629398 AA 6	NTC CAPITAL II		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		11,447,655	15,000,000	30,619
857476 AA 3	STATE STREET CAPITAL TRUST I		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		3,787,627	5,000,000	6,075
94974P AA 7	WELLS FARGO CAPITAL II		12/28/2011	HTFD LIFE INS CO - SEPARATE ACCOUNTS		11,714,549	15,000,000	22,815
4899999.	Total - Bonds - Hybrid Securities					84,393,577	127,250,000	269,807
8399997.	Total - Bonds - Part 3					5,940,119,162	6,163,169,120	29,766,088
8399998.	Total - Bonds - Summary Item from Part 5					1,666,207,556	1,649,977,841	4,089,375
8399999.	Total - Bonds					7,606,326,718	7,813,146,961	33,855,462
Preferred Stocks - Industrial and Miscellaneous								
23307@ 11 8	DBP HOLDING CORPORATION SR A		12/30/2011	HIMCO OPERATIONAL TRANSACTION	56.490	56,491	0.00	0
23307@ 12 6	DBP HOLDING CORPORATION SR B		12/30/2011	HIMCO OPERATIONAL TRANSACTION	56.490	56,491	0.00	0
44954* 12 0	IFL HOLDING CORPORATION		10/31/2011	HIMCO OPERATIONAL TRANSACTION	6.780	67,820	0.00	0
45568# 11 3	INDIGO HOLDING COMPANY INC		05/09/2011	DIRECT WITH ISSUER	1,764.000	1,764,000	0.00	0
80909# 12 6	SCITOR HOLDINGS INC JUNIOR		10/03/2011	HIMCO OPERATIONAL TRANSACTION	56.780	56,781	0.00	0
80909# 11 8	SCITOR HOLDINGS INC SENIOR		10/03/2011	HIMCO OPERATIONAL TRANSACTION	56.770	56,769	0.00	0
U81996 66 9	SEI HOLDING CORPORATION		12/15/2011	DIRECT WITH ISSUER	108.000	1,080,000	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					3,138,352	XXX	0
8999997.	Total - Preferred Stocks - Part 3					3,138,352	XXX	0
8999999.	Total - Preferred Stocks					3,138,352	XXX	0
Common Stocks - Industrial and Miscellaneous								
002535 30 0	AARONS INC		12/22/2011	Various	670.000	17,533	XXX	0
00751Y 10 6	ADVANCE AUTO PARTS INC		12/22/2011	Various	386.000	25,099	XXX	0
00766T 10 0	AECOM TECHNOLOGY CORP		11/07/2011	Various	1,240.000	28,688	XXX	0
00130H 10 5	AES CORP		12/22/2011	Various	1,960.000	23,359	XXX	0
001084 10 2	AGCO CORP		12/22/2011	Various	360.000	15,081	XXX	0
00846U 10 1	AGILENT TECHNOLOGIES INC		11/07/2011	Various	1,550.000	61,579	XXX	0
00971T 10 1	AKAMAI TECHNOLOGIES INC		10/04/2011	Various	960.000	20,805	XXX	0
012653 10 1	ALBEMARLE CORP		12/22/2011	ITG INC	502.000	20,787	XXX	0
01449J 10 5	ALERE INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	780.000	20,440	XXX	0
01741R 10 2	ALLEGHENY TECHNOLOGIES INC		12/22/2011	ITG INC	250.000	11,696	XXX	0
018581 10 8	ALLIANCE DATA SYSTEMS CORP		11/07/2011	ITG INC	255.000	26,197	XXX	0
018802 10 8	ALLIANT ENERGY CORP		11/07/2011	Various	380.000	15,173	XXX	0

SCHEDULE D - PART 3

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

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018804 10 4	ALLIANT TECHSYSTEMS INC		12/22/2011	Various	767.000	46,373	XXX	0
H01531 10 4	ALLIED WORLD ASSURANCE COMPANY HOL	F	05/13/2011	ITG INC	69.000	4,313	XXX	0
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS IN		12/22/2011	ITG INC	620.000	11,044	XXX	0
G02602 10 3	AMDOCS LTD	R	12/22/2011	Various	680.000	20,048	XXX	0
023608 10 2	AMEREN CORP		11/07/2011	Various	1,030.000	30,787	XXX	0
02553E 10 6	AMERICAN EAGLE OUTFITTERS INC		06/27/2011	Various	1,980.000	29,580	XXX	0
025932 10 4	AMERICAN FINANCIAL GROUP INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	90.000	2,963	XXX	0
03073T 10 2	AMERIGROUP CORP		11/07/2011	Various	1,128.000	66,508	XXX	0
03076C 10 6	AMERIPRISE FINANCIAL INC		10/04/2011	Various	694.000	34,995	XXX	0
03073E 10 5	AMERISOURCEBERGEN CORP		10/04/2011	ITG INC	850.000	34,022	XXX	0
031100 10 0	AMETEK INC		11/07/2011	Various	790.000	32,372	XXX	0
032654 10 5	ANALOG DEVICES INC		11/07/2011	ITG INC	380.000	14,120	XXX	0
035710 40 9	ANNALY CAPITAL MANAGEMENT INC		11/07/2011	Various	2,260.000	40,299	XXX	0
037389 10 3	AON CORP		12/22/2011	Various	513.000	24,645	XXX	0
038336 10 3	APTARGROUP INC		11/07/2011	Various	77.000	3,702	XXX	0
G0450A 10 5	ARCH CAPITAL GROUP LTD	R	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	70.000	2,966	XXX	0
039380 10 0	ARCH COAL INC		11/07/2011	Various	3,440.000	64,385	XXX	0
04033V 20 3	ARIBA INC		11/07/2011	ITG INC	1,160.000	38,276	XXX	0
04247X 10 2	ARMSTRONG WORLD INDUSTRIES INC		11/07/2011	Various	1,070.000	44,592	XXX	0
044209 10 4	ASHLAND INC		05/03/2011	Various	181.000	10,987	XXX	0
G05384 10 5	ASPEN INSURANCE HOLDINGS LTD	R	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	190.000	4,997	XXX	0
045487 10 5	ASSOCIATED BANC-CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	2,980.000	32,725	XXX	0
04621X 10 8	ASSURANT INC		06/27/2011	Various	300.000	10,749	XXX	0
049513 10 4	ATMEL CORP		08/17/2011	Various	1,100.000	12,971	XXX	0
049560 10 5	ATMOS ENERGY CORP		10/04/2011	Various	490.000	15,982	XXX	0
050095 10 8	ATWOOD OCEANICS INC		12/22/2011	ITG INC	1,090.000	43,506	XXX	0
052769 10 6	AUTODESK INC		11/07/2011	ITG INC	490.000	12,787	XXX	0
Y0486S 10 4	AVAGO TECHNOLOGIES LTD	F	11/07/2011	Various	1,080.000	35,435	XXX	0
053484 10 1	AVALONBAY COMMUNITIES INC		08/17/2011	Various	190.000	24,853	XXX	0
053611 10 9	AVERY DENNISON CORP		12/22/2011	Various	780.000	24,211	XXX	0
054303 10 2	AVON PRODUCTS INC		06/27/2011	ITG INC	1,160.000	31,872	XXX	0
002444 10 7	AVX CORP		12/22/2011	Various	1,900.000	28,048	XXX	0
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD	R	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	360.000	11,820	XXX	0
05615F 10 2	BABCOCK & WILCOX CO		10/04/2011	Various	1,020.000	26,391	XXX	0
058498 10 6	BALL CORP		08/17/2011	Various	154.000	7,319	XXX	0
073302 10 1	BE AEROSPACE INC		12/22/2011	ITG INC	610.000	23,825	XXX	0
075896 10 0	BED BATH & BEYOND INC		11/07/2011	Various	200.000	11,432	XXX	0
081437 10 5	BEMIS CO. INC		12/22/2011	Various	760.000	23,348	XXX	0
086516 10 1	BEST BUY CO. INC		12/22/2011	Various	1,240.000	36,866	XXX	0
089302 10 3	BIG LOTS INC		06/27/2011	CREDIT SUISSE SECURITIES LLC	450.000	14,561	XXX	0
05548J 10 6	BJS WHOLESALE CLUB INC		06/27/2011	Various	260.000	12,560	XXX	0
055921 10 0	BMC SOFTWARE INC		11/07/2011	Various	1,055.000	42,778	XXX	0
05561Q 20 1	BOK FINANCIAL CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	288.000	15,250	XXX	0
099502 10 6	BOOZ ALLEN & HAMILTON INC		08/17/2011	Various	6,580.000	114,753	XXX	0
099724 10 6	BORGWARNER INC		06/27/2011	ITG INC	199.000	15,449	XXX	0

SCHEDULE D - PART 3

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

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101137 10 7	BOSTON SCIENTIFIC CORP		12/22/2011	Various	9,600.000	57,665	XXX	0
109641 10 0	BRINKER INTERNATIONAL INC		06/27/2011	Various	2,020.000	49,218	XXX	0
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	720.000	15,429	XXX	0
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS INC		11/07/2011	Various	7,250.000	35,854	XXX	0
G16962 10 5	BUNGE LTD		12/22/2011	Various	1,244.000	77,463	XXX	0
12541W 20 9	C.H. ROBINSON WORLDWIDE INC		06/27/2011	Various	159.000	11,900	XXX	0
067383 10 9	C.R. BARD INC		11/07/2011	Various	333.000	29,942	XXX	0
12673P 10 5	CA INC		11/07/2011	Various	1,700.000	38,786	XXX	0
12686C 10 9	CABLEVISION SYSTEMS CORP		11/07/2011	Various	2,445.000	48,410	XXX	0
127387 10 8	CADENCE DESIGN SYSTEMS INC		11/07/2011	Various	4,590.000	44,696	XXX	0
131347 30 4	CALPINE CORP		10/04/2011	Various	1,200.000	16,182	XXX	0
133131 10 2	CAMDEN PROPERTY TRUST		12/22/2011	Various	543.000	34,160	XXX	0
13342B 10 5	CAMERON INTERNATIONAL CORP		08/17/2011	Various	669.000	31,813	XXX	0
134429 10 9	CAMPBELL SOUP CO		12/22/2011	Various	2,060.000	68,004	XXX	0
141665 10 9	CAREER EDUCATION CORP		12/22/2011	Various	3,520.000	42,304	XXX	0
14170T 10 1	CAREFUSION CORP		11/07/2011	Various	910.000	22,448	XXX	0
143130 10 2	CARMAX INC		06/27/2011	CREDIT SUISSE SECURITIES LLC	500.000	15,726	XXX	0
12503M 10 8	CBOE HOLDINGS INC		12/22/2011	Various	2,940.000	79,032	XXX	0
124857 20 2	CBS CORP (CL B)		05/13/2011	ITG INC	160.000	4,253	XXX	0
150870 10 3	CELANESE CORP. (SERIES A)		10/04/2011	Various	200.000	6,982	XXX	0
15189T 10 7	CENTERPOINT ENERGY INC		11/07/2011	Various	1,800.000	35,449	XXX	0
156700 10 6	CENTURYLINK INC		04/01/2011	MERGER	873.600	29,172	XXX	0
156782 10 4	CERNER CORP		12/22/2011	ITG INC	215.000	12,777	XXX	0
125269 10 0	CF INDUSTRIES HOLDINGS INC		12/22/2011	ITG INC	280.000	43,031	XXX	0
BHM0K0 P6 5	CFF HOLDING CORPORATION		01/31/2011	DIRECT WITH ISSUER	696.450	0	XXX	0
159864 10 7	CHARLES RIVER LABORATORIES INTERNA		12/22/2011	ITG INC	1,130.000	32,033	XXX	0
168615 10 2	CHICOS FAS INC		12/22/2011	Various	1,600.000	22,167	XXX	0
16934Q 10 9	CHIMERA INVESTMENT CORP		05/13/2011	ITG INC	500.000	1,951	XXX	0
169905 10 6	CHOICE HOTELS INTERNATIONAL INC		10/04/2011	Various	1,560.000	49,579	XXX	0
171340 10 2	CHURCH & DWIGHT CO		11/07/2011	Various	1,167.000	47,896	XXX	0
125509 10 9	CIGNA CORPORATION		12/22/2011	Various	500.000	21,428	XXX	0
172908 10 5	CINTAS CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	530.000	15,189	XXX	0
177376 10 0	CITRIX SYSTEMS INC		10/04/2011	Various	164.000	10,237	XXX	0
178566 10 5	CITY NATIONAL CORP		11/07/2011	Various	655.000	32,434	XXX	0
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/07/2011	Various	1,720.000	19,399	XXX	0
18683K 10 1	CLIFFS NATURAL RESOURCES INC		11/07/2011	Various	453.000	35,300	XXX	0
189054 10 9	CLOROX CO		12/22/2011	Various	1,061.000	69,773	XXX	0
125896 10 0	CMS ENERGY CORP		11/07/2011	Various	1,460.000	29,064	XXX	0
189754 10 4	COACH INC		05/03/2011	ITG INC	599.000	35,264	XXX	0
19122T 10 9	COCA-COLA ENTERPRISES INC		12/22/2011	Various	2,650.000	72,291	XXX	0
200340 10 7	COMERICA INC		12/22/2011	Various	950.000	29,766	XXX	0
200525 10 3	COMMERCE BANCSHARES INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	1,250.000	48,793	XXX	0
203668 10 8	COMMUNITY HEALTH SYSTEMS INC		02/15/2011	GOLDMAN SACHS & CO	140.000	5,264	XXX	0
205363 10 4	COMPUTER SCIENCES CORP		11/07/2011	Various	500.000	17,489	XXX	0
205638 10 9	COMPUWARE CORP		12/22/2011	Various	7,650.000	65,551	XXX	0

SCHEDULE D - PART 3

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

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205887 10 2	CONAGRA FOODS INC		12/22/2011	ITG INC	1,250.000	31,303	XXX	0
20605P 10 1	CONCHO RESOURCES INC		12/22/2011	Various	339.000	33,091	XXX	0
20854P 10 9	CONSOL ENERGY INC		12/22/2011	ITG INC	600.000	24,216	XXX	0
209115 10 4	CONSOLIDATED EDISON INC		11/07/2011	Various	564.000	29,875	XXX	0
21036P 10 8	CONSTELLATION BRANDS INC. CL A		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	1,940.000	38,900	XXX	0
210371 10 0	CONSTELLATION ENERGY GROUP INC		12/22/2011	Various	1,550.000	54,951	XXX	0
212485 10 6	CONVERGYS CORP		05/13/2011	ITG INC	100.000	1,362	XXX	0
216648 40 2	COOPER COS		12/22/2011	Various	417.000	29,496	XXX	0
217204 10 6	COPART INC		08/17/2011	Various	630.000	25,819	XXX	0
219023 10 8	CORN PRODUCTS INTERNATIONAL INC		11/07/2011	Various	871.000	45,707	XXX	0
22025Y 40 7	CORRECTIONS CORP. OF AMERICA		12/22/2011	Various	1,950.000	44,062	XXX	0
222816 10 0	COVANCE INC		10/04/2011	Various	539.000	26,497	XXX	0
22282E 10 2	COVANTA HOLDING CORP		10/04/2011	Various	1,040.000	16,809	XXX	0
222862 10 4	COVENTRY HEALTH CARE INC		12/22/2011	Various	1,130.000	37,062	XXX	0
224399 10 5	CRANE CO		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	310.000	12,548	XXX	0
228368 10 6	CROWN HOLDINGS INC		10/04/2011	Various	270.000	9,927	XXX	0
229899 10 9	CULLEN/FROST BANKERS INC		08/17/2011	Various	345.000	18,256	XXX	0
232806 10 9	CYPRESS SEMICONDUCTOR CORP		12/22/2011	ITG INC	1,220.000	23,181	XXX	0
237194 10 5	DARDEN RESTAURANTS INC		10/04/2011	Various	488.000	23,444	XXX	0
23918K 10 8	DAVITA INC		12/22/2011	ITG INC	343.000	23,212	XXX	0
247916 20 8	DENBURY RESOURCES INC		12/22/2011	ITG INC	1,020.000	15,808	XXX	0
249030 10 7	DENTSPLY INTERNATIONAL INC		11/07/2011	Various	1,590.000	57,275	XXX	0
25271C 10 2	DIAMOND OFFSHORE DRILLING INC		12/22/2011	Various	297.000	19,358	XXX	0
253393 10 2	DICKS SPORTING GOODS INC		12/22/2011	ITG INC	1,270.000	46,530	XXX	0
253651 10 3	DIEBOLD INC		05/03/2011	Various	630.000	21,423	XXX	0
253868 10 3	DIGITAL REALTY TRUST INC		05/13/2011	ITG INC	97.000	5,869	XXX	0
254709 10 8	DISCOVER FINANCIAL SERVICES		11/07/2011	Various	1,480.000	34,865	XXX	0
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A		11/07/2011	ITG INC	490.000	19,344	XXX	0
25470M 10 9	DISH NETWORK CORP. CL A		10/04/2011	ITG INC	990.000	26,547	XXX	0
256677 10 5	DOLLAR GENERAL CORP		10/04/2011	Various	480.000	13,145	XXX	0
256746 10 8	DOLLAR TREE INC		06/27/2011	Various	90.000	4,755	XXX	0
257559 20 3	DOMTAR CORP	I	11/07/2011	Various	162.000	13,582	XXX	0
257651 10 9	DONALDSON CO. INC		05/03/2011	ITG INC	24.000	1,460	XXX	0
25960P 10 9	DOUGLAS EMMETT INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	1,100.000	20,245	XXX	0
260003 10 8	DOVER CORP		11/07/2011	Various	993.000	62,191	XXX	0
26138E 10 9	DR PEPPER SNAPPLE GROUP INC		11/07/2011	Various	1,420.000	51,904	XXX	0
233326 10 7	DST SYSTEMS INC		08/17/2011	Various	696.000	35,353	XXX	0
233331 10 7	DTE ENERGY CO		11/07/2011	Various	614.000	30,101	XXX	0
265504 10 0	DUNKIN BRANDS GROUP INC		12/22/2011	ITG INC	1,640.000	42,527	XXX	0
27579R 10 4	EAST WEST BANCORP INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	600.000	11,922	XXX	0
277432 10 0	EASTMAN CHEMICAL CO		10/04/2011	Various	1,136.000	50,766	XXX	0
278058 10 2	EATON CORP		12/22/2011	Various	735.000	34,710	XXX	0
278265 10 3	EATON VANCE CORP		12/22/2011	ITG INC	610.000	15,867	XXX	0
278768 10 6	ECHOSTAR CORP		12/22/2011	Various	1,690.000	40,152	XXX	0
281020 10 7	EDISON INTERNATIONAL		10/04/2011	Various	180.000	6,904	XXX	0

SCHEDULE D - PART 3

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

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28336L 10 9	EL PASO CORP		06/27/2011	ITG INC	200.000	3,888	XXX	0
29084T 10 4	EMDEON INC		10/04/2011	Various	2,280.000	35,321	XXX	0
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD	F	05/03/2011	Various	400.000	18,826	XXX	0
29266R 10 8	ENERGIZER HOLDINGS INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	151.000	11,365	XXX	0
26884L 10 9	EQT CORP		12/22/2011	ITG INC	203.000	11,353	XXX	0
294429 10 5	EQUIFAX INC		11/07/2011	ITG INC	370.000	11,031	XXX	0
29476L 10 7	EQUITY RESIDENTIAL		12/22/2011	Various	1,628.000	92,560	XXX	0
30162A 10 8	EXELIS INC		12/22/2011	Various	5,647.000	56,868	XXX	0
30212P 30 3	EXPEDIA INC		11/07/2011	Various	3,310.000	81,875	XXX	0
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN		11/07/2011	Various	621.000	30,376	XXX	0
303075 10 5	FACTSET RESEARCH SYSTEMS INC		11/07/2011	ITG INC	40.000	3,949	XXX	0
303726 10 3	FAIRCHILD SEMICONDUCTOR INTERNATIO		12/22/2011	Various	2,980.000	33,416	XXX	0
307000 10 9	FAMILY DOLLAR STORES INC		12/22/2011	Various	199.000	10,753	XXX	0
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON		05/25/2011	DIRECT WITH ISSUER	135,592.000	13,559,200	XXX	0
313747 20 6	FEDERAL REALTY INVESTMENT TRUST		10/04/2011	Various	465.000	39,749	XXX	0
314211 10 3	FEDERATED INVESTORS INC		12/22/2011	ITG INC	1,560.000	28,017	XXX	0
316773 10 0	FIFTH THIRD BANCORP		12/22/2011	Various	2,180.000	23,963	XXX	0
31946M 10 3	FIRST CITIZENS BANCSHARES INC. CL		11/07/2011	ITG INC	110.000	18,026	XXX	0
33582V 10 8	FIRST NIAGARA FINANCIAL GROUP INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	1,800.000	15,306	XXX	0
33616C 10 0	FIRST REPUBLIC BANK/SAN FRAN		12/22/2011	Various	1,560.000	49,663	XXX	0
336433 10 7	FIRST SOLAR INC		12/22/2011	ITG INC	744.000	39,541	XXX	0
337932 10 7	FIRSTENERGY CORP		05/13/2011	Various	530.000	20,882	XXX	0
337738 10 8	FISERV INC		08/17/2011	Various	207.000	11,631	XXX	0
339041 10 5	FLEETCOR TECHNOLOGIES INC		11/07/2011	ITG INC	790.000	23,543	XXX	0
343498 10 1	FLOWERS FOODS INC		12/22/2011	Various	1,280.000	30,513	XXX	0
343412 10 2	FLUOR CORP		10/04/2011	Various	247.000	13,507	XXX	0
30249U 10 1	FMC TECHNOLOGIES INC		06/27/2011	ITG INC	50.000	1,985	XXX	0
344849 10 4	FOOT LOCKER INC		11/07/2011	Various	1,160.000	26,793	XXX	0
345838 10 6	FOREST LABORATORIES INC		11/07/2011	Various	970.000	32,111	XXX	0
34959E 10 9	FORTINET INC		10/04/2011	ITG INC	1,140.000	26,266	XXX	0
36467W 10 9	GAMESTOP CORP. CL A		12/22/2011	Various	1,120.000	25,519	XXX	0
364760 10 8	GAP INC		11/07/2011	Various	2,080.000	37,319	XXX	0
365558 10 5	GARDNER DENVER INC		12/22/2011	ITG INC	152.000	11,922	XXX	0
H2906T 10 9	GARMIN LTD	F	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	410.000	14,632	XXX	0
37244E 10 7	GENON ENERGY INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	4,500.000	16,778	XXX	0
G3922B 10 7	GENPACT LTD	R	10/04/2011	Various	3,100.000	47,973	XXX	0
36866T 10 3	GEN-PROBE INC		11/07/2011	ITG INC	510.000	30,275	XXX	0
372460 10 5	GENUINE PARTS CO		10/04/2011	ITG INC	719.000	37,230	XXX	0
39304D 10 2	GREEN DOT CORP. CL A		06/27/2011	Various	1,711.000	82,560	XXX	0
423074 10 3	H.J. HEINZ CO		11/07/2011	Various	558.000	27,899	XXX	0
413086 10 9	HARMAN INTERNATIONAL INDUSTRIES IN		12/22/2011	Various	1,360.000	48,356	XXX	0
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC		11/07/2011	Various	2,020.000	48,219	XXX	0
40414L 10 9	HCP INC		12/22/2011	Various	660.000	25,806	XXX	0
42217K 10 6	HEALTH CARE REIT INC		12/22/2011	Various	743.000	35,673	XXX	0
421933 10 2	HEALTH MANAGEMENT ASSOCIATES INC		08/17/2011	Various	3,250.000	27,264	XXX	0
42222G 10 8	HEALTH NET INC		12/22/2011	Various	2,200.000	61,835	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
423452 10 1	HELMERICH & PAYNE INC		12/22/2011	Various	1,536.000	89,119	XXX	0
806407 10 2	HENRY SCHEIN INC		12/22/2011	Various	907.000	58,576	XXX	0
G4412G 10 1	HERBALIFE LTD	R	12/22/2011	Various	606.000	33,449	XXX	0
427866 10 8	HERSHEY CO		11/07/2011	Various	481.000	27,551	XXX	0
42805T 10 5	HERTZ GLOBAL HOLDINGS INC		10/04/2011	Various	6,170.000	73,296	XXX	0
431475 10 2	HILL-ROM HOLDINGS INC		08/17/2011	Various	1,490.000	51,427	XXX	0
436106 10 8	HOLLYFRONTIER CORP		12/22/2011	ITG INC	3,189.000	102,550	XXX	0
436440 10 1	HOLOGIC INC		10/04/2011	ITG INC	880.000	16,005	XXX	0
440452 10 0	HORMEL FOODS CORP		11/07/2011	Various	1,740.000	51,108	XXX	0
441060 10 0	HOSPIRA INC		12/22/2011	ITG INC	620.000	18,496	XXX	0
44107P 10 4	HOST HOTELS & RESORTS INC		12/22/2011	Various	1,600.000	24,817	XXX	0
443510 20 1	HUBBELL INC. CL B		05/03/2011	Various	241.000	16,406	XXX	0
444859 10 2	HUMANA INC		11/07/2011	Various	360.000	30,316	XXX	0
446150 10 4	HUNTINGTON BANCSHARES INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	700.000	4,603	XXX	0
446413 10 6	HUNTINGTON INGALLS INDUSTRIES INC		12/22/2011	Various	600.000	18,248	XXX	0
447011 10 7	HUNTSMAN CORP		12/22/2011	Various	5,600.000	55,686	XXX	0
448579 10 2	HYATT HOTELS CORP		12/22/2011	Various	1,330.000	47,685	XXX	0
45167R 10 4	IDEX CORP		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	380.000	14,009	XXX	0
45168D 10 4	IDEXX LABORATORIES INC		12/22/2011	ITG INC	677.000	49,621	XXX	0
452327 10 9	ILLUMINA INC		12/22/2011	ITG INC	630.000	17,497	XXX	0
45568# 10 5	INDIGO HOLDING COMPANY INC		05/09/2011	DIRECT WITH ISSUER	3,600.000	36,000	XXX	0
45666Q 10 2	INFORMATICA CORP		12/22/2011	Various	599.000	26,612	XXX	0
457153 10 4	INGRAM MICRO INC. (CL A)		11/07/2011	Various	1,180.000	21,932	XXX	0
45841N 10 7	INTERACTIVE BROKERS GROUP INC		12/22/2011	Various	2,620.000	37,472	XXX	0
45865V 10 0	INTERCONTINENTALEXCHANGE INC		12/22/2011	ITG INC	91.000	10,802	XXX	0
459902 10 2	INTERNATIONAL GAME TECHNOLOGY		12/22/2011	Various	4,780.000	80,866	XXX	0
460146 10 3	INTERNATIONAL PAPER CO		11/07/2011	Various	1,410.000	39,633	XXX	0
460690 10 0	INTERPUBLIC GROUP OF COS		12/22/2011	Various	3,590.000	36,236	XXX	0
46069S 10 9	INTERSIL CORP. CL A		11/07/2011	Various	3,460.000	46,544	XXX	0
46121Y 10 2	INTREPID POTASH INC		12/22/2011	ITG INC	560.000	12,886	XXX	0
461202 10 3	INTUIT INC		12/22/2011	Various	1,556.000	77,382	XXX	0
G491BT 10 8	INVESCO LTD	F	12/22/2011	Various	760.000	15,283	XXX	0
462846 10 6	IRON MOUNTAIN INC		12/22/2011	Various	870.000	26,821	XXX	0
450911 20 1	ITT CORP		11/07/2011	Various	1,966.000	50,876	XXX	0
45068B 10 9	ITT EDUCATIONAL SERVICES INC		12/22/2011	ITG INC	338.000	20,112	XXX	0
445658 10 7	J.B. HUNT TRANSPORT SERVICES INC		08/17/2011	Various	370.000	16,262	XXX	0
708160 10 6	J.C. PENNEY CO. INC		11/07/2011	Various	560.000	14,948	XXX	0
832696 40 5	J.M. SMUCKER CO		05/13/2011	ITG INC	36.000	2,736	XXX	0
471109 10 8	JARDEN CORP		12/22/2011	CREDIT SUISSE SECURITIES LLC	390.000	11,684	XXX	0
46612J 50 7	JDS UNIPHASE CORP		12/22/2011	Various	4,910.000	63,376	XXX	0
968223 20 6	JOHN WILEY & SONS INC. (CL A)		03/15/2011	Various	360.000	17,353	XXX	0
481165 10 8	JOY GLOBAL INC		06/27/2011	ITG INC	177.000	15,290	XXX	0
485170 30 2	KANSAS CITY SOUTHERN		11/07/2011	ITG INC	364.000	21,416	XXX	0
48238T 10 9	KAR AUCTION SERVICES INC		11/07/2011	Various	2,140.000	29,016	XXX	0
48242W 10 6	KBR INC		10/04/2011	Various	810.000	21,368	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
BHM0K0 4Y 7	KCAD HOLDINGS I LIMITED	F	03/30/2011	DIRECT WITH ISSUER	418,220,006.000	5,269,572	XXX	0
488401 10 0	KEMPER CORP		06/27/2011	CREDIT SUISSE SECURITIES LLC	610.000	18,124	XXX	0
49446R 10 9	KIMCO REALTY CORP		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	800.000	13,830	XXX	0
49460W 20 8	KINETIC CONCEPTS INC		06/27/2011	Various	346.000	20,316	XXX	0
482480 10 0	KLA-TENCOR CORP		12/22/2011	Various	1,788.000	75,855	XXX	0
50105F 10 5	KRONOS WORLDWIDE INC		12/22/2011	ITG INC	820.000	15,160	XXX	0
502424 10 4	L-3 COMMUNICATIONS HOLDINGS INC		10/04/2011	Various	246.000	17,723	XXX	0
50540R 40 9	LABORATORY CORP. OF AMERICA HOLDIN		10/04/2011	ITG INC	251.000	21,294	XXX	0
512807 10 8	LAM RESEARCH CORP		12/22/2011	Various	1,707.000	77,617	XXX	0
512815 10 1	LAMAR ADVERTISING CO. CL A		11/07/2011	ITG INC	570.000	14,709	XXX	0
515098 10 1	LANDSTAR SYSTEM INC		12/22/2011	Various	682.000	29,614	XXX	0
G54050 10 2	LAZARD LTD	F	12/22/2011	ITG INC	1,800.000	59,089	XXX	0
521865 20 4	LEAR CORP		12/22/2011	CREDIT SUISSE SECURITIES LLC	440.000	16,945	XXX	0
526107 10 7	LENNOX INTERNATIONAL INC		08/17/2011	Various	540.000	20,483	XXX	0
52729N 30 8	LEVEL 3 COMMUNICATIONS INC		12/22/2011	Various	1,040.000	22,101	XXX	0
529771 10 7	LEXMARK INTERNATIONAL INC		10/04/2011	Various	870.000	26,272	XXX	0
53071M 10 4	LIBERTY INTERACTIVE CORP. INTERACT		10/04/2011	Various	420.000	6,296	XXX	0
531172 10 4	LIBERTY PROPERTY TRUST		12/22/2011	Various	1,570.000	51,132	XXX	0
53219L 10 9	LIFEPOINT HOSPITALS INC		12/22/2011	Various	240.000	8,873	XXX	0
532716 10 7	LIMITED BRANDS INC		11/07/2011	ITG INC	300.000	12,472	XXX	0
532791 10 0	LINCARE HOLDINGS INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	720.000	16,166	XXX	0
534187 10 9	LINCOLN NATIONAL CORP		11/07/2011	Various	2,180.000	50,691	XXX	0
535678 10 6	LINEAR TECHNOLOGY CORP		11/07/2011	Various	1,450.000	49,345	XXX	0
501889 20 8	LKQ CORP		08/17/2011	Various	930.000	23,093	XXX	0
BHM0JQ ZJ 1	LOCAL RETAIL SOLUTIONS MEZZANINE		01/21/2011	DIRECT WITH ISSUER	169,736.990	0	XXX	0
544147 10 1	LORILLARD INC		06/27/2011	Various	92.000	7,466	XXX	0
50213H 10 0	LPL INVESTMENT HOLDINGS INC		10/04/2011	Various	2,370.000	76,917	XXX	0
502161 10 2	LSI CORP		12/22/2011	Various	20,450.000	126,590	XXX	0
549271 10 4	LUBRIZOL CORP		06/27/2011	ITG INC	27.000	3,624	XXX	0
55261F 10 4	M&T BANK CORP		12/22/2011	Various	328.000	24,047	XXX	0
554382 10 1	MACERICH CO		12/22/2011	CREDIT SUISSE SECURITIES LLC	332.000	16,868	XXX	0
55616P 10 4	MACYS INC		11/07/2011	Various	710.000	19,987	XXX	0
571903 20 2	MARRIOTT INTERNATIONAL INC		11/07/2011	Various	2,010.000	66,173	XXX	0
571748 10 2	MARSH & MCLENNAN COS		12/22/2011	Various	1,240.000	37,483	XXX	0
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	F	06/27/2011	Various	3,620.000	54,389	XXX	0
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC		11/07/2011	Various	1,280.000	34,618	XXX	0
579780 20 6	MCCORMICK & CO. INC		08/17/2011	Various	257.000	11,693	XXX	0
580037 10 9	MCDERMOTT INTERNATIONAL INC		11/07/2011	ITG INC	2,320.000	33,537	XXX	0
580645 10 9	MCGRAW-HILL COS		10/04/2011	Various	890.000	34,102	XXX	0
582839 10 6	MEAD JOHNSON NUTRITION CO		11/07/2011	ITG INC	535.000	36,630	XXX	0
583334 10 7	MEADWESTVACO CORP		11/07/2011	Various	760.000	21,808	XXX	0
552715 10 4	MEMC ELECTRONIC MATERIALS INC		12/22/2011	Various	9,300.000	38,215	XXX	0
589433 10 1	MEREDITH CORP		05/03/2011	ITG INC	410.000	13,466	XXX	0
591708 10 2	METROPCS COMMUNICATIONS INC		11/07/2011	Various	4,020.000	38,440	XXX	0
592688 10 5	METTLER-TOLEDO INTERNATIONAL INC	R	12/22/2011	ITG INC	155.000	26,700	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
595017 10 4	MICROCHIP TECHNOLOGY INC		11/07/2011	Various	960.000	35,704	XXX	0
595112 10 3	MICRON TECHNOLOGY INC		10/04/2011	Various	3,450.000	23,152	XXX	0
594901 10 0	MICROS SYSTEMS INC		10/04/2011	Various	714.000	32,124	XXX	0
608554 10 1	MOLEX INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	550.000	11,823	XXX	0
411310 10 5	MONSTER BEVERAGE CORP		02/15/2011	GOLDMAN SACHS & CO	18.000	1,013	XXX	0
615369 10 5	MOODYS CORP		08/17/2011	Various	450.000	15,053	XXX	0
617700 10 9	MORNINGSTAR INC		10/04/2011	Various	543.000	30,824	XXX	0
620097 10 5	MOTOROLA MOBILITY HOLDINGS INC		06/27/2011	CREDIT SUISSE SECURITIES LLC	1,920.000	44,322	XXX	0
626717 10 2	MURPHY OIL CORP		12/22/2011	Various	1,250.000	73,655	XXX	0
628530 10 7	MYLAN INC		11/07/2011	ITG INC	1,000.000	18,519	XXX	0
G6359F 10 3	NABORS INDUSTRIES LTD	R	12/22/2011	Various	1,950.000	34,921	XXX	0
631103 10 8	NASDAQ OMX GROUP INC		11/07/2011	Various	2,000.000	51,589	XXX	0
636518 10 2	NATIONAL INSTRUMENTS CORP		12/22/2011	ITG INC	600.000	16,215	XXX	0
637640 10 3	NATIONAL SEMICONDUCTOR CORP		02/15/2011	GOLDMAN SACHS & CO	820.000	12,675	XXX	0
62886E 10 8	NCR CORP		12/22/2011	Various	1,960.000	33,515	XXX	0
64110D 10 4	NETAPP INC		05/03/2011	ITG INC	170.000	8,829	XXX	0
64110L 10 6	NETFLIX INC		12/22/2011	Various	15,461.000	3,446,412	XXX	0
649445 10 3	NEW YORK COMMUNITY BANCORP INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	980.000	11,962	XXX	0
650111 10 7	NEW YORK TIMES CO. CL A		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	200.000	1,797	XXX	0
651229 10 6	NEWELL RUBBERMAID INC		12/22/2011	Various	1,020.000	15,325	XXX	0
N63218 10 6	NIELSEN HOLDINGS N.V.	E	11/07/2011	Various	1,720.000	50,726	XXX	0
62913F 20 1	NII HOLDINGS INC		11/07/2011	Various	3,700.000	108,307	XXX	0
655044 10 5	NOBLE ENERGY INC		12/22/2011	ITG INC	833.000	65,643	XXX	0
655663 10 2	NORDSON CORP		11/07/2011	ITG INC	785.000	37,078	XXX	0
655664 10 0	NORDSTROM INC		10/04/2011	Various	413.000	18,101	XXX	0
664397 10 6	NORTHEAST UTILITIES		12/22/2011	Various	510.000	17,657	XXX	0
670008 10 1	NOVELLUS SYSTEMS INC		05/13/2011	Various	1,530.000	52,291	XXX	0
67019E 10 7	NSTAR		10/04/2011	Various	726.000	31,535	XXX	0
67020Y 10 0	NUANCE COMMUNICATIONS INC		12/22/2011	Various	1,130.000	26,386	XXX	0
670346 10 5	NUCOR CORP		12/22/2011	CREDIT SUISSE SECURITIES LLC	330.000	13,171	XXX	0
67073Y 10 6	NV ENERGY INC		11/07/2011	Various	1,520.000	23,325	XXX	0
67066G 10 4	NVIDIA CORP		11/07/2011	Various	2,500.000	37,526	XXX	0
629491 10 1	NYSE EURONEXT		12/22/2011	Various	540.000	14,394	XXX	0
678026 10 5	OIL STATES INTERNATIONAL INC		12/22/2011	Various	707.000	49,186	XXX	0
681904 10 8	OMNICARE INC		10/04/2011	Various	1,050.000	28,862	XXX	0
681919 10 6	OMNICOM GROUP INC		10/04/2011	ITG INC	1,110.000	47,312	XXX	0
682189 10 5	ON SEMICONDUCTOR CORP		12/22/2011	ITG INC	4,950.000	43,202	XXX	0
682680 10 3	ONEOK INC		06/27/2011	ITG INC	722.000	53,024	XXX	0
690742 10 1	OWENS CORNING		06/27/2011	Various	390.000	14,140	XXX	0
696429 30 7	PALL CORP		06/27/2011	ITG INC	374.000	20,950	XXX	0
69840W 10 8	PANERA BREAD CO. CL A		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	114.000	12,243	XXX	0
701094 10 4	PARKER HANNIFIN CORP		12/22/2011	Various	638.000	47,128	XXX	0
G6852T 10 5	PARTNERRE LTD	R	05/13/2011	ITG INC	46.000	3,614	XXX	0
703395 10 3	PATTERSON COS. INC		12/22/2011	Various	2,230.000	68,977	XXX	0
703481 10 1	PATTERSON-UTI ENERGY INC		12/22/2011	Various	2,760.000	61,403	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
704326 10 7	PAYCHEX INC		11/07/2011	Various	1,890.000	56,961	XXX	0
704549 10 4	PEABODY ENERGY CORP		12/22/2011	Various	1,080.000	57,738	XXX	0
707569 10 9	PENN NATIONAL GAMING INC		10/04/2011	ITG INC	410.000	13,258	XXX	0
709631 10 5	PENTAIR INC		12/22/2011	Various	890.000	34,091	XXX	0
712704 10 5	PEOPLES UNITED FINANCIAL INC		12/22/2011	Various	1,900.000	24,068	XXX	0
714046 10 9	PERKINELMER INC		12/22/2011	Various	1,770.000	43,846	XXX	0
716768 10 6	PETSMART INC		06/27/2011	ITG INC	230.000	9,924	XXX	0
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT		11/07/2011	Various	840.000	26,135	XXX	0
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC		12/22/2011	Various	3,220.000	60,589	XXX	0
723787 10 7	PIONEER NATURAL RESOURCES CO		12/22/2011	ITG INC	148.000	13,004	XXX	0
724479 10 0	PITNEY BOWES INC		12/22/2011	Various	1,100.000	24,989	XXX	0
729251 10 8	PLUM CREEK TIMBER COMPANY INC		12/22/2011	Various	780.000	27,430	XXX	0
69344F 10 6	PMC-SIERRA INC		12/22/2011	Various	11,150.000	69,595	XXX	0
73172K 10 4	POLYCOM INC		11/07/2011	Various	1,560.000	33,359	XXX	0
693506 10 7	PPG INDUSTRIES INC		08/17/2011	Various	675.000	55,664	XXX	0
69351T 10 6	PPL CORP		11/07/2011	Various	1,350.000	38,896	XXX	0
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC		11/07/2011	Various	970.000	25,536	XXX	0
743263 10 5	PROGRESS ENERGY INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	114.000	5,230	XXX	0
743315 10 3	PROGRESSIVE CORP		08/17/2011	Various	460.000	9,326	XXX	0
N72482 10 7	QIAGEN N.V	F	11/07/2011	Various	1,640.000	22,596	XXX	0
747277 10 1	QLOGIC CORP		12/22/2011	Various	6,180.000	97,990	XXX	0
74834L 10 0	QUEST DIAGNOSTICS INC		06/27/2011	Various	731.000	42,555	XXX	0
257867 10 1	R.R. DONNELLEY & SONS CO		12/22/2011	Various	1,420.000	21,130	XXX	0
750438 10 3	RADIOSHACK CORP		12/22/2011	Various	3,060.000	34,707	XXX	0
754730 10 9	RAYMOND JAMES FINANCIAL INC		12/22/2011	Various	680.000	22,149	XXX	0
754907 10 3	RAYONIER INC. REIT		06/27/2011	ITG INC	197.000	12,652	XXX	0
756109 10 4	REALTY INCOME CORP		11/07/2011	Various	580.000	18,003	XXX	0
756577 10 2	RED HAT INC		11/07/2011	Various	503.000	23,293	XXX	0
758766 10 9	REGAL ENTERTAINMENT GROUP		10/04/2011	Various	2,540.000	31,003	XXX	0
7591EP 10 0	REGIONS FINANCIAL CORP		10/04/2011	Various	3,350.000	19,716	XXX	0
759351 60 4	REINSURANCE GROUP OF AMERICA INC		12/22/2011	Various	214.000	11,912	XXX	0
759509 10 2	RELIANCE STEEL & ALUMINUM CO		12/22/2011	ITG INC	259.000	12,669	XXX	0
760759 10 0	REPUBLIC SERVICES INC		05/03/2011	Various	180.000	5,532	XXX	0
761152 10 7	RESMED INC		12/22/2011	ITG INC	460.000	11,682	XXX	0
768573 10 7	RIVERBED TECHNOLOGY INC		11/07/2011	ITG INC	610.000	12,716	XXX	0
773903 10 9	ROCKWELL AUTOMATION INC		11/07/2011	Various	285.000	18,263	XXX	0
774341 10 1	ROCKWELL COLLINS INC		12/22/2011	Various	703.000	40,912	XXX	0
774415 10 3	ROCKWOOD HOLDINGS INC		12/22/2011	Various	890.000	40,209	XXX	0
776696 10 6	ROPER INDUSTRIES INC		11/07/2011	Various	572.000	48,290	XXX	0
778296 10 3	ROSS STORES INC		12/22/2011	Various	714.000	36,109	XXX	0
779376 10 2	ROVI CORP		12/22/2011	ITG INC	480.000	17,510	XXX	0
779382 10 0	ROWAN COS. INC		12/22/2011	ITG INC	900.000	31,399	XXX	0
783549 10 8	RYDER SYSTEM INC		12/22/2011	Various	228.000	11,200	XXX	0
786514 20 8	SAFEWAY INC		08/17/2011	Various	900.000	17,798	XXX	0
78390X 10 1	SAIC INC		11/07/2011	Various	4,960.000	76,459	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
803111 10 3	SARA LEE CORP		05/03/2011	Various	920.000	16,527	XXX	0
80589M 10 2	SCANA CORP		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	460.000	17,912	XXX	0
810186 10 6	SCOTTS MIRACLE-GRO CO		08/17/2011	Various	213.000	10,828	XXX	0
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC		11/07/2011	Various	1,000.000	45,072	XXX	0
G7945M 10 7	SEAGATE TECHNOLOGY INC	F	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	860.000	10,964	XXX	0
81211K 10 0	SEALED AIR CORP		11/07/2011	Various	720.000	13,036	XXX	0
U81996 67 7	SEI HOLDING CORPORATION		12/15/2011	DIRECT WITH ISSUER	108.000	120,000	XXX	0
784117 10 3	SEI INVESTMENTS CO		11/07/2011	Various	560.000	10,971	XXX	0
816851 10 9	SEMPRA ENERGY		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	653.000	34,321	XXX	0
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST		11/07/2011	Various	1,310.000	29,733	XXX	0
817565 10 4	SERVICE CORP. INTERNATIONAL		11/07/2011	Various	1,140.000	12,427	XXX	0
824348 10 6	SHERWIN-WILLIAMS CO		06/27/2011	Various	147.000	12,105	XXX	0
826552 10 1	SIGMA-ALDRICH CORP		12/22/2011	ITG INC	276.000	17,558	XXX	0
826919 10 2	SILICON LABORATORIES INC		12/22/2011	Various	470.000	20,438	XXX	0
78442P 10 6	SLM CORP		11/07/2011	Various	2,700.000	36,966	XXX	0
832248 10 8	SMITHFIELD FOODS INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	740.000	16,591	XXX	0
834376 50 1	SOLUTIA INC		11/07/2011	Various	3,400.000	60,029	XXX	0
835495 10 2	SONOCO PRODUCTS CO		08/17/2011	Various	190.000	6,493	XXX	0
844741 10 8	SOUTHWEST AIRLINES CO		11/07/2011	Various	2,650.000	27,118	XXX	0
847560 10 9	SPECTRA ENERGY CORP		12/22/2011	Various	430.000	12,228	XXX	0
852891 10 0	STANCORP FINANCIAL GROUP INC		10/04/2011	Various	260.000	8,812	XXX	0
855030 10 2	STAPLES INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	2,040.000	31,095	XXX	0
85590A 40 1	STARWOOD HOTELS & RESORTS WORLDWID		12/22/2011	ITG INC	565.000	30,170	XXX	0
858119 10 0	STEEL DYNAMICS INC		12/22/2011	ITG INC	1,300.000	17,546	XXX	0
858912 10 8	STERICYCLE INC		05/03/2011	Various	106.000	9,123	XXX	0
86764P 10 9	SUNOCO INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	140.000	5,957	XXX	0
867652 10 9	SUNPOWER CORP A		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	1,580.000	23,765	XXX	0
867652 40 6	SUNPOWER CORP		12/22/2011	CREDIT SUISSE SECURITIES LLC	2,050.000	11,987	XXX	0
867914 10 3	SUNTRUST BANKS INC		12/22/2011	Various	2,180.000	49,932	XXX	0
868157 10 8	SUPERIOR ENERGY SERVICES INC		12/22/2011	ITG INC	670.000	19,336	XXX	0
868536 10 3	SUPERVALU INC		11/07/2011	Various	3,700.000	27,100	XXX	0
871607 10 7	SYNOPSYS INC		11/07/2011	Various	1,320.000	35,229	XXX	0
74144T 10 8	T. ROWE PRICE GROUP INC		08/17/2011	Various	98.000	6,349	XXX	0
876664 10 3	TAUBMAN CENTERS INC		11/07/2011	Various	318.000	18,398	XXX	0
872275 10 2	TCF FINANCIAL CORP		12/22/2011	Various	1,980.000	21,250	XXX	0
87236Y 10 8	TD AMERITRADE HOLDING CORP		12/22/2011	Various	2,420.000	44,758	XXX	0
878237 10 6	TECH DATA CORP		10/04/2011	Various	488.000	23,674	XXX	0
878377 10 0	TECHNE CORP		12/22/2011	ITG INC	318.000	23,399	XXX	0
872375 10 0	TECO ENERGY INC		12/22/2011	Various	1,880.000	33,855	XXX	0
879369 10 6	TELEFLEX INC		11/07/2011	Various	389.000	23,305	XXX	0
879433 10 0	TELEPHONE & DATA SYSTEMS INC		10/04/2011	Various	770.000	21,125	XXX	0
879664 10 0	TELLABS INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	3,550.000	17,710	XXX	0
88076W 10 3	TERADATA CORP		11/07/2011	Various	367.000	19,823	XXX	0
880770 10 2	TERADYNE INC		12/22/2011	Various	6,460.000	93,313	XXX	0
881609 10 1	TESORO CORP		12/22/2011	Various	3,040.000	69,612	XXX	0
95058W 10 0	THE WENDYS CO		11/07/2011	Various	10,700.000	52,256	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
884315 10 2	THOMAS & BETTS CORP		05/13/2011	Various	206.000	11,770	XXX	0
885160 10 1	THOR INDUSTRIES INC		05/03/2011	ITG INC	710.000	22,017	XXX	0
88632Q 10 3	TIBCO SOFTWARE INC		12/22/2011	Various	2,930.000	77,224	XXX	0
887389 10 4	TIMKEN CO		10/04/2011	Various	645.000	28,575	XXX	0
891027 10 4	TORCHMARK CORP		11/07/2011	Various	326.000	16,373	XXX	0
891906 10 9	TOTAL SYSTEM SERVICES INC		11/07/2011	Various	1,240.000	22,127	XXX	0
BHM024 UF 1	TOURNEAU ACQUISITION HOLDINGS INC		08/31/2011	DIRECT WITH ISSUER	7.690	0	XXX	0
891990 T5 2	TOURNEAU ACQUISITION-WT CS		08/24/2011	Various	1,418.120	0	XXX	0
92999T D2 9	TOURNEAU ACQUISITION-WT JR PRFRD		07/15/2011	HIMCO OPERATIONAL TRANSACTION	507.460	0	XXX	0
92999T D1 1	TOURNEAU ACQUISITION-WT SR PRFRD		07/15/2011	HIMCO OPERATIONAL TRANSACTION	507.460	0	XXX	0
896239 10 0	TRIMBLE NAVIGATION LTD		12/22/2011	ITG INC	320.000	14,208	XXX	0
896945 20 1	TRIPADVISOR INC		12/21/2011	CORPORATE ACTION DISTRIBUTION	820.000	22,756	XXX	0
87264S 10 6	TRW AUTOMOTIVE HOLDINGS CORP		05/03/2011	ITG INC	274.000	15,302	XXX	0
899896 10 4	TUPPERWARE BRANDS CORP		12/22/2011	ITG INC	517.000	29,866	XXX	0
87311L 10 4	TW TELECOM INC. CL A		12/22/2011	CREDIT SUISSE SECURITIES LLC	900.000	17,579	XXX	0
911684 10 8	U.S. CELLULAR CORP		10/04/2011	Various	460.000	21,483	XXX	0
BHM0JQ VC 0	UCC-LRS LLC		01/21/2011	DIRECT WITH ISSUER	1,290,000.000	1,290,000	XXX	0
90384S 30 3	ULTA SALON COSMETICS & FRAGRANCE I		12/22/2011	ITG INC	394.000	25,078	XXX	0
903914 10 9	ULTRA PETROLEUM CORP	I	10/04/2011	Various	270.000	9,495	XXX	0
909218 10 9	UNIT CORP		12/22/2011	Various	551.000	26,868	XXX	0
913903 10 0	UNIVERSAL HEALTH SERVICES INC. CL		12/22/2011	ITG INC	440.000	16,642	XXX	0
91529Y 10 6	UNUM GROUP		12/22/2011	Various	520.000	12,147	XXX	0
G87210 10 3	UTI WORLDWIDE INC	F	08/17/2011	Various	2,960.000	47,191	XXX	0
91913Y 10 0	VALERO ENERGY CORP		12/22/2011	Various	2,400.000	54,632	XXX	0
92220P 10 5	VARIAN MEDICAL SYSTEMS INC		12/22/2011	ITG INC	345.000	19,799	XXX	0
918194 10 1	VCA ANTECH INC		06/27/2011	Various	1,460.000	31,589	XXX	0
92240G 10 1	VECTREN CORP		05/13/2011	Various	840.000	22,128	XXX	0
92343E 10 2	VERISIGN INC		11/07/2011	ITG INC	740.000	21,811	XXX	0
92345Y 10 6	VERISK ANALYTICS INC. CL A		12/22/2011	Various	1,600.000	59,510	XXX	0
918204 10 8	VF CORP		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	13.000	1,472	XXX	0
928298 10 8	VISHAY INTERTECHNOLOGY INC		12/22/2011	Various	4,640.000	56,569	XXX	0
929042 10 9	VORNADO REALTY TRUST		06/27/2011	Various	435.000	39,078	XXX	0
084423 10 2	W.R. BERKLEY CORP		06/27/2011	CREDIT SUISSE SECURITIES LLC	100.000	3,175	XXX	0
929740 10 8	WABTEC		12/22/2011	ITG INC	353.000	23,178	XXX	0
930059 10 0	WADDELL & REED FINANCIAL INC. CL A		12/22/2011	Various	380.000	9,540	XXX	0
G94368 10 0	WARNER CHILCOTT PLC	F	06/27/2011	ITG INC	620.000	14,547	XXX	0
938824 10 9	WASHINGTON FEDERAL INC		12/22/2011	CREDIT SUISSE SECURITIES LLC	820.000	11,257	XXX	0
941053 10 0	WASTE CONNECTIONS INC		12/22/2011	Various	460.000	14,347	XXX	0
941848 10 3	WATERS CORP		12/22/2011	Various	327.000	26,579	XXX	0
948626 10 6	WEIGHT WATCHERS INTERNATIONAL INC		08/17/2011	Various	331.000	18,563	XXX	0
948741 10 3	WEINGARTEN REALTY INVESTORS		10/04/2011	Various	440.000	10,539	XXX	0
958102 10 5	WESTERN DIGITAL CORP		10/04/2011	Various	390.000	12,852	XXX	0
959802 10 9	WESTERN UNION CO		11/07/2011	ITG INC	960.000	17,737	XXX	0
960413 10 2	WESTLAKE CHEMICAL CORP		11/07/2011	ITG INC	892.000	38,407	XXX	0
962166 10 4	WEYERHAEUSER CO		11/07/2011	Various	3,860.000	72,656	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
969904 10 1	WILLIAMS-SONOMA INC.		08/17/2011	Various	180.000	6,806	XXX	0
976657 10 6	WISCONSIN ENERGY CORP		12/22/2011	Various	250.000	7,574	XXX	0
98310W 10 8	WYNDHAM WORLDWIDE CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	550.000	18,498	XXX	0
98389B 10 0	XCEL ENERGY INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	1,170.000	29,072	XXX	0
984121 10 3	XEROX CORP		10/04/2011	Various	1,300.000	10,191	XXX	0
983919 10 1	XILINX INC		12/22/2011	Various	1,090.000	35,825	XXX	0
989207 10 5	ZEBRA TECHNOLOGIES CORP. CL A		12/22/2011	Various	1,110.000	41,011	XXX	0
98956P 10 2	ZIMMER HOLDINGS INC		11/07/2011	Various	861.000	49,006	XXX	0
989701 10 7	ZIONS BANCORPORATION		12/22/2011	Various	1,080.000	19,884	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					37,404,637	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO		01/31/2011	CORPORATE ACTION DISTRIBUTION		494,109	XXX	0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO		04/30/2011	CORPORATE ACTION DISTRIBUTION		(472,234)	XXX	0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO		07/31/2011	CORPORATE ACTION DISTRIBUTION		1,257,507	XXX	0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO		10/31/2011	CORPORATE ACTION DISTRIBUTION		1,402,615	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,681,997	XXX	0
Common Stocks - Mutual Funds								
416645 78 6	HARTFORD ADVISERS FUND-Y		10/04/2011	DIVIDEND REINVESTMENT	124.260	1,849	XXX	0
416649 63 0	HARTFORD ADVISORS FUND-R3		10/05/2011	DIVIDEND REINVESTMENT	63.040	937	XXX	0
416649 33 3	HARTFORD ADVISORS FUND-R4		10/05/2011	DIVIDEND REINVESTMENT	99.580	1,480	XXX	0
41664L 70 8	HARTFORD ADVISORS FUND-R5		10/05/2011	DIVIDEND REINVESTMENT	114.860	1,708	XXX	0
41664R 84 6	HARTFORD ALTERNATIVE STRATEGY-Y		11/21/2011	DIVIDEND REINVESTMENT	10,025.400	100,263	XXX	0
416649 14 3	HARTFORD BALANCED ALLOCATION-R5		10/04/2011	DIVIDEND REINVESTMENT	185.100	2,092	XXX	0
41664M 79 7	HARTFORD BALANCED INCOME FUND - R3		10/05/2011	DIVIDEND REINVESTMENT	290.180	3,119	XXX	0
41664M 78 9	HARTFORD BALANCED INCOME FUND - R4		10/05/2011	DIVIDEND REINVESTMENT	326.570	3,510	XXX	0
41664M 77 1	HARTFORD BALANCED INCOME FUND - R5		10/05/2011	DIVIDEND REINVESTMENT	358.460	3,852	XXX	0
416648 21 0	HARTFORD BALANCED INCOME F-Y		10/05/2011	DIVIDEND REINVESTMENT	419.310	4,504	XXX	0
41664L 26 0	HARTFORD CHECKS AND BALANCES R4		11/21/2011	DIVIDEND REINVESTMENT	203.620	1,880	XXX	0
41664L 25 2	HARTFORD CHECKS AND BALANCES R5		11/21/2011	DIVIDEND REINVESTMENT	238.470	2,208	XXX	0
416649 13 5	HARTFORD CONSERVATIVE ALLOCATN-R5		10/04/2011	DIVIDEND REINVESTMENT	277.320	2,955	XXX	0
41664R 80 4	HARTFORD CORP OPPORT - R4		12/23/2011	DIVIDEND REINVESTMENT	10,111.220	100,000	XXX	0
41664R 70 5	HARTFORD CORP OPPORT-R3		12/23/2011	DIVIDEND REINVESTMENT	10,111.220	100,000	XXX	0
41664R 88 7	HARTFORD CORP OPPORT-R5		12/23/2011	DIVIDEND REINVESTMENT	10,111.220	100,000	XXX	0
416649 56 4	HARTFORD DISCIPLINED EQUITY-R3		01/03/2011	DIVIDEND REINVESTMENT	11.150	144	XXX	0
416649 26 7	HARTFORD DISCIPLINED EQUITY-R4		01/03/2011	DIVIDEND REINVESTMENT	17.000	220	XXX	0
41664L 84 9	HARTFORD DISCIPLINED EQUITY-R5		01/03/2011	DIVIDEND REINVESTMENT	20.970	273	XXX	0
41664L 38 5	HARTFORD DIVERSIF INTL FUND CL A		01/03/2011	DIVIDEND REINVESTMENT	3,444.370	29,622	XXX	0
41664L 37 7	HARTFORD DIVERSIF INTL FUND CL B		01/03/2011	DIVIDEND REINVESTMENT	143.210	1,229	XXX	0
41664L 36 9	HARTFORD DIVERSIF INTL FUND CL C		01/03/2011	DIVIDEND REINVESTMENT	181.920	1,559	XXX	0
41664L 35 1	HARTFORD DIVERSIF INTL FUND CL I		01/03/2011	DIVIDEND REINVESTMENT	1,179.770	10,170	XXX	0
41664L 33 6	HARTFORD DIVERSIF INTL FUND CL R3		01/03/2011	DIVIDEND REINVESTMENT	614.750	5,293	XXX	0
41664L 32 8	HARTFORD DIVERSIF INTL FUND CL R4		01/03/2011	DIVIDEND REINVESTMENT	849.610	7,315	XXX	0
41664L 31 0	HARTFORD DIVERSIF INTL FUND CL R5		01/03/2011	DIVIDEND REINVESTMENT	1,096.310	9,450	XXX	0
41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y		01/03/2011	DIVIDEND REINVESTMENT	11,708.250	100,925	XXX	0
41664L 40 1	HARTFORD EQUITY INCOME-R5		10/05/2011	DIVIDEND REINVESTMENT	190.650	2,447	XXX	0

SCHEDULE D - PART 3

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

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41664M 16 9	HARTFORD FLOATING RATE FUND HI-C		11/30/2011	DIVIDEND REINVESTMENT	201,543.390	2,015,637	XXX	0
41664M 13 6	HARTFORD FLOATING RATE FUND HI-R4		11/30/2011	DIVIDEND REINVESTMENT	201,786.420	2,018,105	XXX	0
41664M 12 8	HARTFORD FLOATING RATE FUND HI-R5		11/30/2011	DIVIDEND REINVESTMENT	201,886.170	2,019,118	XXX	0
41664M 17 7	HARTFORD FLT RATE HIGH INC FD - A		11/30/2011	DIVIDEND REINVESTMENT	605,378.900	6,054,513	XXX	0
41664M 15 1	HARTFORD FLT RATE HIGH INC FD - I		11/30/2011	DIVIDEND REINVESTMENT	201,874.030	2,018,994	XXX	0
41664M 14 4	HARTFORD FLT RATE HIGH INC FD - R3		11/30/2011	DIVIDEND REINVESTMENT	201,686.690	2,017,092	XXX	0
41664M 11 0	HARTFORD FLT RATE HIGH INC FD - Y		11/30/2011	DIVIDEND REINVESTMENT	907,908.410	9,080,236	XXX	0
41664M 76 3	HARTFORD FUNDAMENTAL GROWTH FD-R3		11/21/2011	DIVIDEND REINVESTMENT	358.210	3,618	XXX	0
41664M 75 5	HARTFORD FUNDAMENTAL GROWTH FD-R4		11/21/2011	DIVIDEND REINVESTMENT	356.440	3,618	XXX	0
41664M 74 8	HARTFORD FUNDAMENTAL GROWTH FD-R5		11/21/2011	DIVIDEND REINVESTMENT	354.690	3,618	XXX	0
41664M 48 2	HARTFORD GLOBAL ALL-ASSET FD-C		01/03/2011	DIVIDEND REINVESTMENT	262.600	2,931	XXX	0
41664M 46 6	HARTFORD GLOBAL ALL-ASSET FD-Y		01/03/2011	DIVIDEND REINVESTMENT	2,933.390	32,883	XXX	0
41664M 44 1	HARTFORD GLOBAL ALL-ASSET FUND-R4		01/03/2011	DIVIDEND REINVESTMENT	254.510	2,853	XXX	0
41664M 43 3	HARTFORD GLOBAL ALL-ASSET FUND-R5		01/03/2011	DIVIDEND REINVESTMENT	596.510	6,687	XXX	0
41664L 57 5	HARTFORD GLOBAL ENHANCED DVND CL A		09/28/2011	DIVIDEND REINVESTMENT	62,636.820	417,678	XXX	0
41664L 55 9	HARTFORD GLOBAL ENHANCED DVND CL C		09/28/2011	DIVIDEND REINVESTMENT	2,046.800	13,638	XXX	0
41664L 54 2	HARTFORD GLOBAL ENHANCED DVND CL I		09/28/2011	DIVIDEND REINVESTMENT	2,492.570	16,624	XXX	0
41664L 49 2	HARTFORD GLOBAL ENHANCED DVND CL Y		09/28/2011	DIVIDEND REINVESTMENT	2,492.570	16,624	XXX	0
41664L 53 4	HARTFORD GLOBAL ENHANCED DVND CLR3		09/28/2011	DIVIDEND REINVESTMENT	2,177.470	14,515	XXX	0
41664L 52 6	HARTFORD GLOBAL ENHANCED DVND CLR4		09/28/2011	DIVIDEND REINVESTMENT	2,310.630	15,408	XXX	0
41664L 51 8	HARTFORD GLOBAL ENHANCED DVND CLR5		09/28/2011	DIVIDEND REINVESTMENT	2,446.560	16,317	XXX	0
41664L 45 0	HARTFORD GLOBAL EQUITY FUND CL I		01/03/2011	DIVIDEND REINVESTMENT	277.120	2,749	XXX	0
41664L 44 3	HARTFORD GLOBAL EQUITY FUND CL R3		11/21/2011	DIVIDEND REINVESTMENT	2,232.410	18,290	XXX	0
41664L 43 5	HARTFORD GLOBAL EQUITY FUND CL R4		11/21/2011	DIVIDEND REINVESTMENT	2,299.130	19,037	XXX	0
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5		11/21/2011	DIVIDEND REINVESTMENT	2,396.410	20,050	XXX	0
41664M 58 1	HARTFORD GLOBAL REAL ASSET FD-A		01/03/2011	DIVIDEND REINVESTMENT	3,253.040	37,735	XXX	0
41664M 57 3	HARTFORD GLOBAL REAL ASSET FD-C		01/03/2011	DIVIDEND REINVESTMENT	760.740	8,802	XXX	0
41664M 56 5	HARTFORD GLOBAL REAL ASSET FD-I		01/03/2011	DIVIDEND REINVESTMENT	1,202.960	13,954	XXX	0
41664M 54 0	HARTFORD GLOBAL REAL ASSET FD-R3		01/03/2011	DIVIDEND REINVESTMENT	536.930	6,234	XXX	0
41664M 53 2	HARTFORD GLOBAL REAL ASSET FD-R4		01/03/2011	DIVIDEND REINVESTMENT	854.480	9,921	XXX	0
41664M 51 6	HARTFORD GLOBAL REAL ASSET FD-R5		01/03/2011	DIVIDEND REINVESTMENT	1,173.530	13,625	XXX	0
41664M 55 7	HARTFORD GLOBAL REAL ASSET FD-Y		01/03/2011	DIVIDEND REINVESTMENT	5,521.440	64,104	XXX	0
416649 45 7	HARTFORD GROWTH ALLOC FUND - R4		01/03/2011	DIVIDEND REINVESTMENT	58.310	667	XXX	0
416649 15 0	HARTFORD GROWTH ALLOC FUND - R5		01/03/2011	DIVIDEND REINVESTMENT	87.970	1,010	XXX	0
416645 45 5	HARTFORD HIGH YIELD CLASS Y: HYP		11/30/2011	DIVIDEND REINVESTMENT	1,067.210	7,846	XXX	0
416649 34 1	HARTFORD HIGH YIELD FUND - R4		11/30/2011	DIVIDEND REINVESTMENT	880.610	6,481	XXX	0
41664L 60 9	HARTFORD HIGH YIELD FUND - R5		11/30/2011	DIVIDEND REINVESTMENT	1,229.880	9,048	XXX	0
41664M 66 4	HARTFORD INTERNATIONAL VALUE FD-A		01/03/2011	DIVIDEND REINVESTMENT	221.720	2,645	XXX	0
41664M 63 1	HARTFORD INTERNATIONAL VALUE FD-I		01/03/2011	DIVIDEND REINVESTMENT	170.790	2,038	XXX	0
41664M 61 5	HARTFORD INTERNATIONAL VALUE FD-R4		01/03/2011	DIVIDEND REINVESTMENT	77.880	929	XXX	0
41664M 59 9	HARTFORD INTERNATIONAL VALUE FD-R5		01/03/2011	DIVIDEND REINVESTMENT	159.640	1,906	XXX	0
41664M 64 9	HARTFORD INTERNATIONAL VALUE FD-Y		01/03/2011	DIVIDEND REINVESTMENT	519.850	6,207	XXX	0
41664L 82 3	HARTFORD INTL OPPORTUNITIES FUND		01/03/2011	DIVIDEND REINVESTMENT	10.620	164	XXX	0
41664M 73 0	HARTFORD INTL SMALL COMPANY FD-R3		01/03/2011	DIVIDEND REINVESTMENT	111.800	1,455	XXX	0
41664M 72 2	HARTFORD INTL SMALL COMPANY FD-R4		01/03/2011	DIVIDEND REINVESTMENT	116.530	1,517	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 71 4	HARTFORD INTL SMALL COMPANY FD-R5		01/03/2011	DIVIDEND REINVESTMENT	142.020	1,848	XXX	0
416648 64 0	HARTFORD MIDCAP GROWTH FUND-A		01/03/2011	CANCELLED TRADE	0.890	5	XXX	0
416646 87 5	HARTFORD MIDCAP VALUE FUND - Y		01/03/2011	DIVIDEND REINVESTMENT	18.620	227	XXX	0
41664M 42 5	HARTFORD MIDCAP VALUE FUND-I		01/03/2011	DIVIDEND REINVESTMENT	15.760	184	XXX	0
41664M 67 2	HARTFORD MIDCAP VALUE FUND-R5		01/03/2011	DIVIDEND REINVESTMENT	15.150	185	XXX	0
41664R 87 9	HARTFORD SHORT DURATION - R3		12/23/2011	DIVIDEND REINVESTMENT	10,277.490	100,000	XXX	0
41664R 86 1	HARTFORD SHORT DURATION - R4		12/23/2011	DIVIDEND REINVESTMENT	10,277.490	100,000	XXX	0
41664R 85 3	HARTFORD SHORT DURATION - R5		12/23/2011	DIVIDEND REINVESTMENT	10,277.490	100,000	XXX	0
41664R 10 1	HARTFORD SM M/C EQUITY - R3		12/23/2011	DIVIDEND REINVESTMENT	10,952.900	100,000	XXX	0
41664R 20 0	HARTFORD SM M/C EQUITY - R4		12/23/2011	DIVIDEND REINVESTMENT	10,952.900	100,000	XXX	0
41664R 30 9	HARTFORD SM M/C EQUITY - R5		12/23/2011	DIVIDEND REINVESTMENT	10,952.900	100,000	XXX	0
41664R 40 8	HARTFORD STRATEGIC INCOME - R3		12/23/2011	DIVIDEND REINVESTMENT	10,989.010	100,000	XXX	0
41664R 50 7	HARTFORD STRATEGIC INCOME - R4		12/23/2011	DIVIDEND REINVESTMENT	10,989.010	100,000	XXX	0
41664R 60 6	HARTFORD STRATEGIC INCOME - R5		12/23/2011	DIVIDEND REINVESTMENT	10,989.010	100,000	XXX	0
41664L 58 3	HARTFORD STRATEGIC INCOME CL Y		11/30/2011	DIVIDEND REINVESTMENT	667.210	6,126	XXX	0
416648 27 7	HARTFORD TARGET RETIRE 2030 FD-Y		12/29/2011	DIVIDEND REINVESTMENT	3,915.780	1,587	XXX	0
416649 21 8	HARTFORD TARGET RETIREMENT 2010		01/03/2011	DIVIDEND REINVESTMENT	203.840	1,971	XXX	0
41664L 78 1	HARTFORD TARGET RETIREMENT 2010		01/03/2011	DIVIDEND REINVESTMENT	215.080	2,080	XXX	0
41664L 22 9	HARTFORD TARGET RETIREMENT 2015		11/21/2011	DIVIDEND REINVESTMENT	4,056.230	52,354	XXX	0
41664L 23 7	HARTFORD TARGET RETIREMENT 2015		11/21/2011	DIVIDEND REINVESTMENT	1,355.240	17,934	XXX	0
41664L 24 5	HARTFORD TARGET RETIREMENT 2015		01/03/2011	DIVIDEND REINVESTMENT	998.350	13,288	XXX	0
41664L 77 3	HARTFORD TARGET RETIREMENT 2020		01/03/2011	DIVIDEND REINVESTMENT	149.730	1,556	XXX	0
416648 32 7	HARTFORD TARGET RETIREMENT 2020 FD		06/28/2011	DIVIDEND REINVESTMENT	1,317.780	9,061	XXX	0
41664L 21 1	HARTFORD TARGET RETIREMENT 2025 R3		04/29/2011	DIVIDEND REINVESTMENT	764.310	10,372	XXX	0
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4		11/21/2011	DIVIDEND REINVESTMENT	1,091.190	14,666	XXX	0
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5		11/21/2011	DIVIDEND REINVESTMENT	2,395.640	31,382	XXX	0
41664L 17 9	HARTFORD TARGET RETIREMENT 2035 R3		01/03/2011	DIVIDEND REINVESTMENT	672.120	9,316	XXX	0
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4		11/21/2011	DIVIDEND REINVESTMENT	1,063.420	14,366	XXX	0
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5		11/21/2011	DIVIDEND REINVESTMENT	3,013.380	39,143	XXX	0
41664M 10 2	HARTFORD TARGET RETIREMENT 2040 R3		01/03/2011	DIVIDEND REINVESTMENT	604.570	8,464	XXX	0
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4		11/21/2011	DIVIDEND REINVESTMENT	907.330	12,431	XXX	0
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5		11/21/2011	DIVIDEND REINVESTMENT	2,312.670	30,501	XXX	0
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3		11/21/2011	DIVIDEND REINVESTMENT	1,053.680	13,797	XXX	0
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4		11/21/2011	DIVIDEND REINVESTMENT	4,236.860	53,263	XXX	0
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5		11/21/2011	DIVIDEND REINVESTMENT	4,269.250	53,714	XXX	0
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3		01/03/2011	DIVIDEND REINVESTMENT	485.770	6,791	XXX	0
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4		11/21/2011	DIVIDEND REINVESTMENT	3,488.490	44,056	XXX	0
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5		11/21/2011	DIVIDEND REINVESTMENT	3,995.240	50,431	XXX	0
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A		04/29/2011	DIVIDEND REINVESTMENT	5,970.490	53,343	XXX	0
41664L 83 1	HARTFORD TOTAL RETURN BOND FUND		11/30/2011	DIVIDEND REINVESTMENT	366.350	3,944	XXX	0
416649 27 5	HARTFORD VALUE FUND		10/28/2011	DIVIDEND REINVESTMENT	133.160	1,447	XXX	0
41664L 85 6	HARTFORD VALUE FUND		10/28/2011	DIVIDEND REINVESTMENT	149.160	1,628	XXX	0
416641 81 9	HARTFORD VALUE OPORTUNITIES-R4		01/03/2011	DIVIDEND REINVESTMENT	40.660	547	XXX	0
9299999.	Total - Common Stocks - Mutual Funds					28,108,130	XXX	0
9799997.	Total - Common Stocks - Part 3					68,194,764	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
9799998.	Total - Common Stocks - Summary Item from Part 5					6,902,830	XXX	0
9799999.	Total - Common Stocks					75,097,594	XXX	0
9899999.	Total - Preferred and Common Stocks					78,235,946	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					7,684,562,665	XXX	33,855,462

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3128X8 E2 4	FHLMC		08/05/2011.	MATURED		196,000,000	196,000,000	196,000,000	196,000,000	0	0	0	0	0	196,000,000	0	0	0	325,999	08/05/2011.
36200Q JD 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,143	1,143	1,191	1,194	0	(52)	0	(52)	0	1,143	0	0	0	65	03/01/2032.
36200Q WP 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		410	410	427	427	0	(17)	0	(17)	0	410	0	0	0	26	01/01/2032.
36200R MP 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,790	1,790	1,825	1,877	0	(86)	0	(86)	0	1,790	0	0	0	78	09/01/2031.
36200R QV 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		90	90	94	97	0	(8)	0	(8)	0	90	0	0	0	4	01/01/2032.
36200W TB 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,866	1,866	1,902	1,957	0	(91)	0	(91)	0	1,866	0	0	0	81	11/01/2031.
36201C PY 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		20,803	20,803	21,112	21,242	0	(439)	0	(439)	0	20,803	0	0	0	993	01/01/2032.
36201D KV 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,248	1,248	1,283	1,314	0	(66)	0	(66)	0	1,248	0	0	0	54	05/01/2032.
36201E 3C 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		71,704	71,704	73,698	75,749	0	(4,045)	0	(4,045)	0	71,704	0	0	0	4,909	05/01/2032.
36201F PK 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,352	2,352	2,418	2,498	0	(146)	0	(146)	0	2,352	0	0	0	103	05/01/2032.
36201F Q6 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,633	2,633	2,707	2,771	0	(137)	0	(137)	0	2,633	0	0	0	116	05/01/2032.
36201F T5 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		771	771	786	807	0	(36)	0	(36)	0	771	0	0	0	34	03/01/2032.
36201J EW 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		9,229	9,229	9,494	9,710	0	(481)	0	(481)	0	9,229	0	0	0	403	04/01/2032.
36201K KP 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		48	48	49	50	0	(2)	0	(2)	0	48	0	0	0	2	04/01/2032.
36201M YX 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		274,892	274,892	280,261	286,532	0	(11,640)	0	(11,640)	0	274,892	0	0	0	7,412	03/01/2032.
36201T 6Z 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		95,666	95,666	99,986	105,081	0	(9,415)	0	(9,415)	0	95,666	0	0	0	3,356	07/01/2032.
36201U AH 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		50,702	50,702	52,865	56,639	0	(5,938)	0	(5,938)	0	50,702	0	0	0	1,754	08/01/2032.
36203A 7J 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		11,082	11,082	11,369	11,252	0	(170)	0	(170)	0	11,082	0	0	0	796	06/01/2023.
36203A EN 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		699	699	683	689	0	10	0	10	0	699	0	0	0	33	01/01/2023.
36203A MJ 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,964	2,964	3,042	3,014	0	(50)	0	(50)	0	2,964	0	0	0	47	05/01/2023.
36203B UC 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		525	525	539	536	0	(10)	0	(10)	0	525	0	0	0	25	05/01/2023.
36203B VU 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		522	522	527	525	0	(3)	0	(3)	0	522	0	0	0	21	10/01/2023.
36203C T4 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,287	1,287	1,258	1,266	0	21	0	21	0	1,287	0	0	0	61	01/01/2023.
36203C TY 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		237	237	232	233	0	4	0	4	0	237	0	0	0	11	01/01/2023.
36203C VJ 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		359	359	362	361	0	(2)	0	(2)	0	359	0	0	0	15	11/01/2023.
36203D 5N 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		207	207	212	210	0	(3)	0	(3)	0	207	0	0	0	10	05/01/2023.
36203F 5E 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		67	67	69	69	0	(2)	0	(2)	0	67	0	0	0	3	05/01/2023.
36203F B7 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		542	542	556	553	0	(11)	0	(11)	0	542	0	0	0	25	04/01/2023.
36203F QZ 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		294	294	287	290	0	4	0	4	0	294	0	0	0	14	01/01/2023.
36203G 4M 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,469	1,469	1,507	1,496	0	(27)	0	(27)	0	1,469	0	0	0	69	05/01/2023.
36203H Q4 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		415	415	426	423	0	(8)	0	(8)	0	415	0	0	0	19	05/01/2023.
36203K 2F 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		339	339	348	345	0	(6)	0	(6)	0	339	0	0	0	16	06/01/2023.
36203K 5A 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,597	1,597	1,639	1,623	0	(27)	0	(27)	0	1,597	0	0	0	73	04/01/2023.
36203K PE 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		698	698	717	708	0	(10)	0	(10)	0	698	0	0	0	33	06/01/2023.
36203L FE 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		91	91	93	92	0	(2)	0	(2)	0	91	0	0	0	4	06/01/2023.
36203L KA 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,513	1,513	1,527	1,523	0	(10)	0	(10)	0	1,513	0	0	0	61	11/01/2023.
36203M 2C 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		132	132	136	135	0	(2)	0	(2)	0	132	0	0	0	6	05/01/2023.
36203M JQ 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		169	169	174	172	0	(3)	0	(3)	0	169	0	0	0	8	05/01/2023.
36203N VR 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		422	422	433	433	0	(10)	0	(10)	0	422	0	0	0	20	06/01/2023.
36203Q CT 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,254	3,254	3,340	3,326	0	(73)	0	(73)	0	3,254	0	0	0	128	05/01/2023.
36203Q DE 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		703	703	721	716	0	(13)	0	(13)	0	703	0	0	0	33	06/01/2023.
36203Q PW 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		898	898	921	914	0	(16)	0	(16)	0	898	0	0	0	42	06/01/2023.
36203R 7L 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		5,805	5,805	5,936	5,879	0	(74)	0	(74)	0	5,805	0	0	0	122	05/01/2023.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36203R Q8 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,643	1,643	1,686	1,675	0	(32)	0	(32)	0	1,643	0	0	0	77	06/01/2023.
36203S 6P 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		135	135	138	137	0	(2)	0	(2)	0	135	0	0	0	6	05/01/2023.
36203S 6T 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		106	106	109	108	0	(2)	0	(2)	0	106	0	0	0	5	05/01/2023.
36203S 6U 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		556	556	568	565	0	(9)	0	(9)	0	556	0	0	0	25	05/01/2023.
36203S AF 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		524	524	536	533	0	(8)	0	(8)	0	524	0	0	0	25	05/01/2023.
36203T BR 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,146	2,146	2,202	2,178	0	(32)	0	(32)	0	2,146	0	0	0	100	06/01/2023.
36203T DC 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		11,009	11,009	11,111	11,072	0	(63)	0	(63)	0	11,009	0	0	0	143	08/01/2023.
36203T TD 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,998	7,998	8,072	8,046	0	(48)	0	(48)	0	7,998	0	0	0	232	10/01/2023.
36203X E5 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,171	1,171	1,202	1,191	0	(20)	0	(20)	0	1,171	0	0	0	55	06/01/2023.
36203X ZN 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		301	301	304	303	0	(2)	0	(2)	0	301	0	0	0	12	10/01/2023.
36204C 5D 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,049	2,049	2,067	2,061	0	(12)	0	(12)	0	2,049	0	0	0	82	10/01/2023.
36204D KG 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,634	1,634	1,649	1,643	0	(9)	0	(9)	0	1,634	0	0	0	82	01/01/2024.
36204D MP 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,160	3,160	3,188	3,178	0	(18)	0	(18)	0	3,160	0	0	0	122	04/01/2024.
36204H LJ 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		187	187	188	188	0	(1)	0	(1)	0	187	0	0	0	8	11/01/2023.
36204H ZP 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,911	7,911	7,985	7,955	0	(44)	0	(44)	0	7,911	0	0	0	144	09/01/2023.
36204L YF 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,288	3,288	3,319	3,308	0	(19)	0	(19)	0	3,288	0	0	0	133	11/01/2023.
36204U RQ 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,369	4,369	4,410	4,395	0	(26)	0	(26)	0	4,369	0	0	0	85	12/01/2023.
36204Y MY 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		82	82	82	82	0	(0)	0	(0)	0	82	0	0	0	4	04/01/2024.
36205D DD 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		107	107	107	107	0	(0)	0	(0)	0	107	0	0	0	5	03/01/2024.
36205J U9 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		388	388	391	390	0	(2)	0	(2)	0	388	0	0	0	16	05/01/2024.
36206Y RM 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,022	2,022	2,073	2,096	0	(74)	0	(74)	0	2,022	0	0	0	90	06/01/2026.
36207A LG 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		569	569	583	589	0	(20)	0	(20)	0	569	0	0	0	26	07/01/2026.
36207M DT 0	GNMA 30YR		05/01/2011.	SCHEDULED REDEMPTION		12,746	12,746	13,068	13,167	0	(422)	0	(422)	0	12,746	0	0	0	396	04/01/2027.
36207Q JY 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		107	107	110	111	0	(4)	0	(4)	0	107	0	0	0	5	03/01/2027.
36207R GE 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		66	66	68	69	0	(2)	0	(2)	0	66	0	0	0	3	02/01/2027.
36207T X3 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		249	249	255	257	0	(8)	0	(8)	0	249	0	0	0	12	03/01/2027.
36207W 3V 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		162	162	166	167	0	(5)	0	(5)	0	162	0	0	0	8	02/01/2027.
362089 Y2 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		500	500	537	508	0	(8)	0	(8)	0	500	0	0	0	36	02/01/2013.
36208G L2 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		11,375	11,375	11,663	11,742	0	(367)	0	(367)	0	11,375	0	0	0	623	12/01/2027.
36208M 3T 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		6,531	6,531	6,696	6,803	0	(272)	0	(272)	0	6,531	0	0	0	281	08/01/2027.
362091 3W 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		195	195	209	199	0	(4)	0	(4)	0	195	0	0	0	14	07/01/2013.
362093 GK 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		741	741	796	754	0	(13)	0	(13)	0	741	0	0	0	53	03/01/2013.
362097 TM 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,375	1,375	1,477	1,402	0	(27)	0	(27)	0	1,375	0	0	0	101	06/01/2013.
36209A 6R 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	1	07/01/2030.
36209E BV 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		113,726	113,726	115,041	116,747	0	(3,021)	0	(3,021)	0	113,726	0	0	0	3,245	08/01/2030.
36209E VR 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		54	54	56	56	0	(2)	0	(2)	0	54	0	0	0	3	10/01/2028.
36209S TU 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,525	2,525	2,633	2,762	0	(236)	0	(236)	0	2,525	0	0	0	105	06/01/2028.
36209U WT 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		125	125	126	128	0	(4)	0	(4)	0	125	0	0	0	6	08/01/2030.
3620A1 X7 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		125,266	125,266	129,327	128,607	0	(3,341)	0	(3,341)	0	125,266	0	0	0	4,297	06/01/2039.
3620A8 LU 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		139,147	139,147	143,659	142,739	0	(3,592)	0	(3,592)	0	139,147	0	0	0	4,673	08/01/2039.
3620A9 SH 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		252,680	252,680	260,873	259,289	0	(6,608)	0	(6,608)	0	252,680	0	0	0	8,385	09/01/2039.
3620AA SG 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		499,479	499,479	506,035	505,400	0	(5,921)	0	(5,921)	0	499,479	0	0	0	12,073	08/01/2039.
3620AC 3Z 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		581,034	581,034	599,872	596,207	0	(15,173)	0	(15,173)	0	581,034	0	0	0	16,183	09/01/2039.
3620AC 4G 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		94,884	94,884	97,961	97,349	0	(2,464)	0	(2,464)	0	94,884	0	0	0	2,470	09/01/2039.
3620AF HV 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,027,139	1,027,139	1,040,621	1,039,105	0	(11,965)	0	(11,965)	0	1,027,139	0	0	0	31,806	12/01/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3620AH E5 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		187,545	187,545	190,007	189,742	0	(2,196)	0	(2,196)	0	187,545	0	0	0	7,105	12/01/2039.
36210P UP 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	1	02/01/2029.
36210X JR 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		313	313	316	319	0	(6)	0	(6)	0	313	0	0	0	17	11/01/2029.
36211S XZ 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		136	136	142	150	0	(14)	0	(14)	0	136	0	0	0	5	11/01/2029.
36211Y YP 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		853	853	860	871	0	(18)	0	(18)	0	853	0	0	0	43	08/01/2030.
36212J WR 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		633	633	641	646	0	(13)	0	(13)	0	633	0	0	0	33	08/01/2030.
36212W NT 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		59,279	59,279	61,817	62,227	0	(2,948)	0	(2,948)	0	59,279	0	0	0	2,495	09/01/2031.
36213D 3C 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		10,743	10,743	10,902	10,990	0	(247)	0	(247)	0	10,743	0	0	0	522	02/01/2032.
36213E FP 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,493	2,493	2,541	2,624	0	(131)	0	(131)	0	2,493	0	0	0	108	01/01/2032.
36213E QC 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,865	1,865	1,945	1,952	0	(87)	0	(87)	0	1,865	0	0	0	84	12/01/2031.
36213E SK 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		9,069	9,069	9,203	9,303	0	(235)	0	(235)	0	9,069	0	0	0	324	01/01/2032.
36213E YA 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,512	1,512	1,542	1,578	0	(66)	0	(66)	0	1,512	0	0	0	51	04/01/2032.
36213F 2M 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		37,670	37,670	39,283	39,793	0	(2,122)	0	(2,122)	0	37,670	0	0	0	1,735	04/01/2032.
36213G AL 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		77,606	77,606	79,122	80,669	0	(3,063)	0	(3,063)	0	77,606	0	0	0	2,669	02/01/2032.
36213S EB 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		474	474	483	498	0	(24)	0	(24)	0	474	0	0	0	20	06/01/2031.
36213T 6Y 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,313	7,313	7,454	7,609	0	(296)	0	(296)	0	7,313	0	0	0	163	10/01/2031.
36213X QX 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,242	4,242	4,300	4,344	0	(103)	0	(103)	0	4,242	0	0	0	169	03/01/2032.
36215R LQ 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,468	7,468	8,094	7,927	0	(458)	0	(458)	0	7,468	0	0	0	401	03/01/2016.
36216X 3Q 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		68	68	68	68	0	(0)	0	(0)	0	68	0	0	0	3	02/01/2024.
36217M ZM 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		234	234	229	231	0	4	0	4	0	234	0	0	0	11	01/01/2023.
362194 A7 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,061	2,061	2,115	2,117	0	(56)	0	(56)	0	2,061	0	0	0	97	06/01/2023.
36220C V6 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		6,591	6,591	7,318	7,645	0	(1,054)	0	(1,054)	0	6,591	0	0	0	421	05/01/2019.
36220K 6H 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,747	4,747	5,271	5,276	0	(529)	0	(529)	0	4,747	0	0	0	298	08/01/2019.
36223M 7D 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		505	505	517	513	0	(8)	0	(8)	0	505	0	0	0	24	05/01/2023.
36223S GQ 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		131	131	128	129	0	2	0	2	0	131	0	0	0	6	02/01/2022.
36223W PU 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		272	272	266	268	0	4	0	4	0	272	0	0	0	13	01/01/2023.
36223X RY 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		384	384	375	378	0	6	0	6	0	384	0	0	0	19	01/01/2023.
36223Y TX 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		362	362	370	368	0	(6)	0	(6)	0	362	0	0	0	16	05/01/2023.
36224B LV 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		32	32	31	31	0	0	0	0	0	32	0	0	0	2	11/01/2022.
36224C YH 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		124	124	126	125	0	(1)	0	(1)	0	124	0	0	0	5	09/01/2023.
36224E TU 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		118	118	119	118	0	(1)	0	(1)	0	118	0	0	0	5	11/01/2023.
36224F DV 9	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		215	215	210	212	0	3	0	3	0	215	0	0	0	10	01/01/2023.
36224J F5 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,386	2,386	2,449	2,424	0	(37)	0	(37)	0	2,386	0	0	0	82	10/01/2022.
36224J L7 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		288	288	282	284	0	4	0	4	0	288	0	0	0	13	01/01/2023.
36224K X5 3	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,302	2,302	2,354	2,326	0	(24)	0	(24)	0	2,302	0	0	0	108	01/01/2023.
36224N MP 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,421	1,421	1,409	1,413	0	8	0	8	0	1,421	0	0	0	66	03/01/2023.
36224P 6G 8	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		578	578	565	570	0	9	0	9	0	578	0	0	0	27	01/01/2023.
36224R WB 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		179	179	175	176	0	3	0	3	0	179	0	0	0	8	02/01/2023.
36224S BC 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		445	445	434	437	0	8	0	8	0	445	0	0	0	21	01/01/2023.
36224S TX 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		5,400	5,400	5,277	5,329	0	71	0	71	0	5,400	0	0	0	180	02/01/2023.
36224T VN 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		136	136	133	134	0	2	0	2	0	136	0	0	0	4	11/01/2022.
36224U AX 5	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		507	507	496	499	0	8	0	8	0	507	0	0	0	25	12/01/2022.
36224U FW 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,512	2,512	2,454	2,473	0	39	0	39	0	2,512	0	0	0	117	01/01/2023.
36224U T6 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		249	249	256	254	0	(4)	0	(4)	0	249	0	0	0	12	11/01/2022.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36224U VE 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		263	263	257	259	0	3	0	3	0	263	0	0	0	12	01/01/2023.
36224V 6V 2	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		328	328	337	338	0	(10)	0	(10)	0	328	0	0	0	15	05/01/2023.
36224V C8 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		910	910	934	926	0	(16)	0	(16)	0	910	0	0	0	44	05/01/2023.
36224V DA 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,429	1,429	1,467	1,454	0	(25)	0	(25)	0	1,429	0	0	0	74	05/01/2023.
36224W GP 2	GNMA 30YR		11/01/2011.	SCHEDULED REDEMPTION		1,073	1,073	1,063	1,066	0	7	0	7	0	1,072	0	0	0	35	04/01/2023.
36224W GU 1	GNMA 30YR		11/01/2011.	SCHEDULED REDEMPTION		1,252	1,252	1,303	1,295	0	(43)	0	(43)	0	1,252	0	0	0	84	04/01/2023.
36224W RM 7	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,771	2,771	2,834	2,814	0	(43)	0	(43)	0	2,771	0	0	0	130	05/01/2023.
36224X 4A 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,425	2,425	2,404	2,411	0	14	0	14	0	2,425	0	0	0	113	04/01/2023.
36224X L6 6	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,958	1,958	2,009	1,994	0	(35)	0	(35)	0	1,958	0	0	0	141	01/01/2023.
36224X ZT 1	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		151	151	147	148	0	3	0	3	0	151	0	0	0	7	02/01/2023.
36224X ZY 0	GNMA 30YR		01/01/2011.	SCHEDULED REDEMPTION		6,299	6,299	6,155	6,200	0	(1)	0	(1)	0	6,199	0	100	100	39	02/01/2023.
36224Y 5G 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,630	7,630	7,455	7,520	0	109	0	109	0	7,630	0	0	0	410	01/01/2023.
36224Y JN 0	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		192	192	188	189	0	3	0	3	0	192	0	0	0	9	01/01/2023.
36224Y QD 4	GNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		69	69	72	71	0	(2)	0	(2)	0	69	0	0	0	2	03/01/2023.
36203C 2A 9	GNMA 30YR 1994		12/01/2011.	SCHEDULED REDEMPTION		7,311	7,311	7,377	7,352	0	(42)	0	(42)	0	7,311	0	0	0	290	02/01/2024.
36203M BR 0	GNMA 30YR 1994		12/01/2011.	SCHEDULED REDEMPTION		1,539	1,539	1,553	1,546	0	(7)	0	(7)	0	1,539	0	0	0	60	04/01/2024.
362129 7J 1	GNMA 30YR GPM		03/01/2011.	SCHEDULED REDEMPTION		40	40	40	40	0	(0)	0	(0)	0	40	0	0	0	1	04/01/2011.
362134 3G 1	GNMA 30YR GPM		01/01/2011.	SCHEDULED REDEMPTION		553	553	553	553	0	0	0	0	0	553	0	0	0	6	03/01/2011.
362136 A6 0	GNMA 30YR GPM		12/01/2011.	SCHEDULED REDEMPTION		309	309	325	324	0	(15)	0	(15)	0	309	0	0	0	22	05/01/2013.
362137 5D 9	GNMA 30YR GPM		12/01/2011.	SCHEDULED REDEMPTION		5,962	5,962	4,691	5,460	0	502	0	502	0	5,962	0	0	0	392	08/01/2013.
36221A YT 5	GNMA 30YR GPM		12/01/2011.	SCHEDULED REDEMPTION		2,120	2,120	2,120	2,120	0	0	0	0	0	2,120	0	0	0	177	09/01/2013.
36225B G7 7	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		3,847	3,847	3,979	4,134	0	(287)	0	(287)	0	3,847	0	0	0	158	12/01/2029.
36225B LL 0	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		13,686	13,686	14,154	14,693	0	(1,007)	0	(1,007)	0	13,686	0	0	0	585	12/01/2030.
36225B MV 7	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		37,562	37,562	39,170	41,432	0	(3,870)	0	(3,870)	0	37,562	0	0	0	1,496	08/01/2029.
36225B NC 8	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		68,563	68,563	70,895	73,442	0	(4,879)	0	(4,879)	0	68,563	0	0	0	3,025	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		74,981	74,981	76,865	79,046	0	(4,065)	0	(4,065)	0	74,981	0	0	0	3,188	09/01/2031.
36225B TE 8	GNMA 30YR PLATINUM		12/01/2011.	SCHEDULED REDEMPTION		52,678	52,678	54,925	54,914	0	(2,236)	0	(2,236)	0	52,678	0	0	0	2,293	05/01/2032.
38373Q WX 5	GNMA_03-40		12/16/2011.	SCHEDULED REDEMPTION		223,664	223,664	224,362	223,664	0	0	0	0	0	223,664	0	0	0	860	05/16/2033.
36202D 4Q 1	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		712,030	712,030	738,175	738,536	0	(26,505)	0	(26,505)	0	712,030	0	0	0	27,224	03/01/2034.
36202E 3E 7	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,406,115	4,406,115	4,495,614	4,482,257	0	(76,142)	0	(76,142)	0	4,406,115	0	0	0	124,173	03/01/2039.
36202E AL 3	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		675,585	675,585	701,552	697,901	0	(22,317)	0	(22,317)	0	675,585	0	0	0	23,607	09/01/2034.
36202E KL 2	GNMA2 30YR		03/15/2011.	Various		42,761	39,154	39,402	39,347	0	(14)	0	(14)	0	39,333	0	3,428	3,428	671	09/01/2036.
36202F B4 7	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		57,737	57,737	61,743	61,462	0	(3,724)	0	(3,724)	0	57,737	0	0	0	1,802	10/01/2039.
36202F CN 4	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		201,980	201,980	204,260	203,988	0	(2,008)	0	(2,008)	0	201,980	0	0	0	6,173	11/01/2039.
36202F DB 9	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		286,115	286,115	293,525	292,688	0	(6,573)	0	(6,573)	0	286,115	0	0	0	8,707	12/01/2039.
36202F E6 9	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		997,807	997,807	1,011,429	1,010,265	0	(12,458)	0	(12,458)	0	997,807	0	0	0	29,657	03/01/2040.
36202F EH 5	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		967,039	967,039	976,572	975,741	0	(8,702)	0	(8,702)	0	967,039	0	0	0	28,579	02/01/2040.
36202F GD 2	GNMA2 30YR		12/01/2011.	Various		8,999,264	8,684,702	8,894,512	8,880,964	0	(9,268)	0	(9,268)	0	8,871,696	0	127,568	127,568	118,293	05/01/2040.
36202F GW 0	GNMA2 30YR		12/01/2011.	Various		14,012,419	13,624,544	14,042,605	14,015,506	0	(106,332)	0	(106,332)	0	13,909,174	0	103,245	103,245	236,978	06/01/2040.
36202F GY 6	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,054,876	4,054,876	4,295,270	4,275,940	0	(221,064)	0	(221,064)	0	4,054,876	0	0	0	131,772	06/01/2040.
36202F HY 5	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,951,940	1,951,940	2,085,831	2,081,413	0	(129,473)	0	(129,473)	0	1,951,940	0	0	0	66,819	07/01/2040.
36202F JR 8	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		970,177	970,177	1,038,393	1,035,506	0	(65,329)	0	(65,329)	0	970,177	0	0	0	32,545	08/01/2040.
36202F KM 7	GNMA2 30YR		12/01/2011.	SCHEDULED REDEMPTION		493,077	493,077	498,503	498,484	0	(5,407)	0	(5,407)	0	493,077	0	0	0	13,835	09/01/2040.
36202F KN 5	GNMA2 30YR		12/01/2011.	Various		85,223,546	82,682,716	87,280,908	87,124,460	0	(935,876)	0	(935,876)	0	86,188,583	0	(965,038)	(965,038)	1,337,058	09/01/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36202F LN 4	GNMA2 30YR		12/01/2011.	Various		20,903,723	20,874,448	21,807,887	21,788,273	0	(215,960)	0	(215,960)	0	21,572,312	0	(668,590)	(668,590)	391,147	10/01/2040.
36202F LP 9	GNMA2 30YR		12/01/2011.	Various		27,743,227	26,957,624	28,523,401	28,503,192	0	(172,679)	0	(172,679)	0	28,330,513	0	(587,286)	(587,286)	495,270	10/01/2040.
36202L AV 5	GNMA2 30YR GPM		12/01/2011.	SCHEDULED REDEMPTION		805	805	803	804	0	1	0	1	0	805	0	0	0	64	12/01/2013.
493915 AB 8	KPAC-A		12/01/2011.	SCHEDULED REDEMPTION		2,563	2,563	2,297	2,464	0	99	0	99	0	2,563	0	0	0	122	02/01/2017.
61790L AH 2	MSMT-L		12/01/2011.	SCHEDULED REDEMPTION		14,718	14,718	13,459	14,436	0	282	0	282	0	14,718	0	0	0	710	06/01/2018.
83162C NC 3	SBAP_03-20G		07/01/2011.	SCHEDULED REDEMPTION		457,524	457,524	434,794	446,400	0	11,124	0	11,124	0	457,524	0	0	0	20,224	07/01/2023.
83162C SK 0	SBAP_09-20C		09/01/2011.	SCHEDULED REDEMPTION		268,208	268,208	268,208	268,208	0	0	0	0	0	268,208	0	0	0	12,596	03/01/2029.
83162C SL 8	SBAP_09-20D		10/01/2011.	SCHEDULED REDEMPTION		907,762	907,762	907,762	907,762	0	0	0	0	0	907,762	0	0	0	39,369	04/01/2029.
83162C TB 9	SBAP_10-20B		08/01/2011.	SCHEDULED REDEMPTION		434,041	434,041	434,041	434,041	0	0	0	0	0	434,041	0	0	0	18,020	02/01/2030.
83162C TD 5	SBAP_10-20C		09/01/2011.	SCHEDULED REDEMPTION		233,060	233,060	233,060	233,060	0	0	0	0	0	233,060	0	0	0	9,872	03/01/2030.
83162C TE 3	SBAP_10-20D		10/01/2011.	SCHEDULED REDEMPTION		221,758	221,758	221,758	221,758	0	0	0	0	0	221,758	0	0	0	9,768	04/01/2030.
83162C TG 8	SBAP_10-20E		11/01/2011.	SCHEDULED REDEMPTION		2,966,631	2,966,631	2,966,631	2,966,631	0	0	0	0	0	2,966,631	0	0	0	123,398	05/01/2030.
83162C TH 6	SBAP_10-20F		12/01/2011.	SCHEDULED REDEMPTION		507,878	507,878	507,878	507,878	0	0	0	0	0	507,878	0	0	0	9,864	06/01/2030.
83162C TK 9	SBAP_10-20G		07/01/2011.	SCHEDULED REDEMPTION		1,510,774	1,510,774	1,510,774	1,510,774	0	0	0	0	0	1,510,774	0	0	0	55,711	07/01/2030.
83162C TL 7	SBAP_10-20H		08/01/2011.	SCHEDULED REDEMPTION		498,145	498,145	498,145	498,145	0	0	0	0	0	498,145	0	0	0	17,091	08/01/2030.
83162C TN 3	SBAP_10-20I		09/01/2011.	SCHEDULED REDEMPTION		662,505	662,505	662,505	662,505	0	0	0	0	0	662,505	0	0	0	20,439	09/01/2030.
83162C TP 8	SBAP_10-20J		11/09/2011.	Various		14,604,770	14,219,978	14,219,978	14,219,978	0	0	0	0	0	14,219,978	0	384,792	384,792	476,311	10/01/2030.
83162C TR 4	SBAP_10-20K		11/01/2011.	SCHEDULED REDEMPTION		23,180	23,180	23,180	23,180	0	0	0	0	0	23,180	0	0	0	723	11/01/2030.
83162C UA 9	SBAP_11-20E		11/01/2011.	SCHEDULED REDEMPTION		215,420	215,420	215,420	0	0	0	0	0	0	215,420	0	0	0	3,855	05/01/2031.
795485 AE 1	SBM6_87-2		12/01/2011.	SCHEDULED REDEMPTION		1,645	1,645	1,325	1,609	0	36	0	36	0	1,645	0	0	0	0	03/06/2017.
812373 AD 0	SMS_84-1		12/01/2011.	SCHEDULED REDEMPTION		10,116	10,116	10,794	10,842	0	(726)	0	(726)	0	10,116	0	0	0	791	02/01/2014.
880591 DV 1	TENNESSEE VALLEY AUTHORITY		02/03/2011.	OUTSIDE MANAGED ACCT		56,739	60,000	57,900	58,036	0	4	0	4	0	58,041	0	(1,302)	(1,302)	1,559	07/15/2033.
912810 EV 6	TREASURY BOND		10/07/2011.	Various		10,814,420	7,475,000	10,706,406	10,651,420	0	(106,031)	0	(106,031)	0	10,545,389	0	269,032	269,032	513,324	08/15/2025.
912810 PU 6	TREASURY BOND		11/22/2011.	Various		52,598,742	41,342,000	61,845,048	60,813,406	0	(346,341)	0	(346,341)	0	60,467,064	0	(7,868,323)	(7,868,323)	1,633,832	05/15/2037.
912810 QE 1	TREASURY BOND		03/28/2011.	Various		30,663,157	30,500,000	34,131,406	34,098,230	0	(12,157)	0	(12,157)	0	34,086,073	0	(3,422,916)	(3,422,916)	790,691	02/15/2040.
912810 QH 4	TREASURY BOND		04/28/2011.	Various		44,582,049	45,397,000	48,766,309	48,736,161	0	(15,423)	0	(15,423)	0	48,720,738	0	(4,138,689)	(4,138,689)	760,722	05/15/2040.
912810 QK 7	TREASURY BOND		10/31/2011.	Various		52,188,784	56,722,000	55,610,248	55,613,086	0	3,258	0	3,258	0	55,616,344	0	(3,427,559)	(3,427,559)	1,463,265	08/15/2040.
912810 QN 1	TREASURY BOND		11/10/2011.	Various		158,816,626	150,131,000	156,763,791	0	0	(5,272)	0	(5,272)	0	156,758,518	0	2,058,108	2,058,108	1,315,641	02/15/2041.
912810 QQ 4	TREASURY BOND		10/31/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2041.
912810 QS 0	TREASURY BOND		12/09/2011.	Various		187,050,817	170,397,000	183,069,444	0	0	(12,949)	0	(12,949)	0	183,056,495	0	3,994,322	3,994,322	1,013,564	08/15/2041.
912810 QT 8	TREASURY BOND		12/21/2011.	Various		73,909,106	71,860,000	72,857,106	0	0	(396)	0	(396)	0	72,856,711	0	1,052,396	1,052,396	148,861	11/15/2041.
912810 QL 5	TREASURY NOTE		05/23/2011.	Various		113,925,391	119,784,000	114,114,181	72,905,125	0	9,339	0	9,339	0	114,125,047	0	(199,656)	(199,656)	1,316,574	11/15/2040.
912828 GA 2	TREASURY NOTE		11/30/2011.	MATURED		2,805,000	2,805,000	2,802,589	2,804,514	0	486	0	486	0	2,805,000	0	0	0	127,575	11/30/2011.
912828 LZ 1	TREASURY NOTE		08/18/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/30/2014.
912828 PC 8	TREASURY NOTE		04/15/2011.	Various		249,093,066	267,928,000	252,032,905	66,094,765	0	127,756	0	127,756	0	252,173,353	0	(3,080,287)	(3,080,287)	2,021,671	11/15/2020.
912828 PD 6	TREASURY NOTE		02/28/2011.	JP MORGAN SECURITIES INC		3,610,655	3,620,000	3,622,133	3,621,962	0	(174)	0	(174)	0	3,621,788	0	(11,133)	(11,133)	4,538	10/31/2012.
912828 PM 6	TREASURY NOTE		02/09/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2015.
912828 PQ 7	TREASURY NOTE		01/31/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2014.
912828 PS 3	TREASURY NOTE		03/14/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/31/2016.
912828 PU 8	TREASURY NOTE		02/28/2011.	BARCLAYS CAPITAL INC		2,709,991	2,748,000	2,724,501	2,725,280	0	1,277	0	1,277	0	2,726,557	0	(16,566)	(16,566)	4,023	11/15/2013.
912828 PW 4	TREASURY NOTE		04/29/2011.	Various		1,703,668	1,700,000	1,698,478	1,698,480	0	244	0	244	0	1,698,725	0	4,944	4,944	3,456	12/31/2012.
912828 PX 2	TREASURY NOTE		05/18/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828 PZ 7	TREASURY NOTE		05/19/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2014.
912828 QA 1	TREASURY NOTE		05/10/2011.	Various		25,807,090	25,539,000	25,652,331	0	0	(609)	0	(609)	0	25,651,722	0	155,368	155,368	38,176	03/31/2016.
912828 QB 9	TREASURY NOTE		05/03/2011.	MORGAN STANLEY & CO. LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2018.
912828 QC 7	TREASURY NOTE		09/16/2011.	CREDIT SUISSE SECURITIES LLC		563,684	550,000	551,678	0	0	(225)	0	(225)	0	551,452	0	12,231	12,231	2,987	04/15/2014.
912828 QE 3	TREASURY NOTE		12/30/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2013.
912828 QF 0	TREASURY NOTE		05/26/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2016.
912828 QG 8	TREASURY NOTE		05/26/2011.	CREDIT SUISSE SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2018.
912828 QJ 2	TREASURY NOTE		05/10/2011.	Various		71,386,142	71,500,000	71,328,138	0	0	189	0	189	0	71,328,327	0	57,815	57,815	77,706	02/29/2016.
912828 QN 3	TREASURY NOTE		09/07/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2021.
912828 QP 8	TREASURY NOTE		07/18/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2016.
912828 QQ 6	TREASURY NOTE		08/04/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2018.
912828 QR 4	TREASURY NOTE		08/18/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2016.
912828 QS 2	TREASURY NOTE		11/14/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2014.
912828 QW 3	TREASURY NOTE		10/11/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2013.
912828 QX 1	TREASURY NOTE		09/06/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2016.
912828 QZ 6	TREASURY NOTE		06/24/2011.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2013.
912828 RA 0	TREASURY NOTE		09/08/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2013.
912828 RC 6	TREASURY NOTE		11/30/2011.	Various		68,779,270	68,390,000	68,710,679	0	0	(243)	0	(243)	0	68,710,437	0	68,833	68,833	225,925	08/15/2021.
912828 RD 4	TREASURY NOTE		10/11/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2013.
912828 RF 9	TREASURY NOTE		10/07/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2016.
912828 RG 7	TREASURY NOTE		11/08/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2014.
912828 RH 5	TREASURY NOTE		11/08/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2018.
912828 RJ 1	TREASURY NOTE		11/08/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2016.
912828 RN 2	TREASURY NOTE		12/29/2011.	Various		72,031,386	72,030,000	72,009,776	0	0	365	0	365	0	72,010,141	0	21,245	21,245	16,829	10/31/2013.
912828 RP 7	TREASURY NOTE		11/16/2011.	Various		2,037,672	2,000,000	2,001,571	0	0	(4)	0	(4)	0	2,001,566	0	36,105	36,105	875	10/31/2018.
912828 RR 3	TREASURY NOTE		12/30/2011.	Various		110,572,631	110,163,000	109,724,164	0	0	758	0	758	0	109,724,922	0	847,709	847,709	183,084	11/15/2021.
912828 RT 9	TREASURY NOTE		12/30/2011.	Various		6,400,633	6,403,000	6,367,810	0	0	74	0	74	0	6,367,884	0	32,750	32,750	5,737	11/30/2018.
912828 RU 6	TREASURY NOTE		12/30/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/30/2016.
912828 QY 9	TREASURY NOTES		10/11/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2018.
912803 DM 2	TREASURY STRIP (PRIN)		09/09/2011.	OUTSIDE MANAGED ACCT		357,910	1,000,000	245,410	246,793	0	8,388	0	8,388	0	255,181	0	102,729	102,729	0	05/15/2040.
880591 CU 4	TVA		08/23/2011.	OUTSIDE MANAGED ACCT		882,651	700,000	802,529	787,547	0	(7,201)	0	(7,201)	0	780,345	0	102,306	102,306	30,503	12/15/2017.
880591 DS 8	TVA		08/23/2011.	OUTSIDE MANAGED ACCT		853,012	730,000	780,723	772,620	0	(4,241)	0	(4,241)	0	768,379	0	84,634	84,634	24,812	12/15/2016.
0599999.	Total - Bonds - U.S. Government					1,740,895,370	1,723,722,536	1,759,649,763	761,834,390	0	(2,484,658)	0	(2,484,658)	0	1,755,763,053	0	(14,867,683)	(14,867,683)	16,083,708	XXX
Bonds - All Other Government																				
105756 BS 8	BRAZIL (FEDERATIVE REPUBLIC OF)	F.	10/21/2011.	MORGAN STANLEY & CO. LLC		653,400	600,000	616,242	615,738	0	(1,034)	0	(1,034)	0	614,704	0	38,696	38,696	36,888	01/22/2021.
135087 VH 4	CANADA (GOVERNMENT OF)	C	11/17/2011.	CITIGROUP GLOBAL MARKETS, INC		88,430	50,000	80,034	0	0	(1,175)	0	(1,175)	0	78,858	0	9,572	9,572	4,395	06/01/2025.
135087 XG 4	CANADA (GOVERNMENT OF)	C	11/17/2011.	CITIGROUP GLOBAL MARKETS, INC		74,980	50,000	64,937	0	0	(315)	0	(315)	0	64,621	0	10,359	10,359	2,808	06/01/2033.
135087 XM 1	CANADA (GOVERNMENT OF)	C	11/17/2011.	Various		1,709,390	1,602,000	1,764,937	1,719,823	0	(38,444)	0	(38,444)	0	1,681,379	0	28,011	28,011	74,307	06/01/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
135087 XX 7	CANADA (GOVERNMENT OF)	C	03/01/2011.	TD SECURITIES (USA) LLC		583,373	540,000	593,649	588,625	0	(1,778)	0	(1,778)	0	586,847	0	(3,474)	(3,474)	6,058	06/01/2015.
135087 YB 4	CANADA (GOVERNMENT OF)	C	03/01/2011.	TD SECURITIES (USA) LLC		2,018,180	1,900,000	1,985,362	1,976,928	0	(2,219)	0	(2,219)	0	1,974,709	0	43,471	43,471	18,948	06/01/2016.
135087 YR 9	CANADA (GOVERNMENT OF)	C	03/01/2011.	CIBC WORLD MARKETS CORP		207,726	200,000	209,880	209,800	0	(174)	0	(174)	0	209,626	0	(1,900)	(1,900)	1,870	06/01/2019.
135087 YT 5	CANADA (GOVERNMENT OF)	C	06/01/2011.	MATURED		600,000	600,000	600,099	600,008	0	(8)	0	(8)	0	600,000	0	0	0	3,750	06/01/2011.
135087 YZ 1	CANADA (GOVERNMENT OF)	C	06/22/2011.	BMO CAPITAL MARKETS CORP		125,784	120,000	121,656	0	0	(48)	0	(48)	0	121,608	0	4,176	4,176	2,353	06/01/2020.
G1980# AA 9	CAYMAN ISLANDS (GOVERNMENT OF)	F	10/08/2011.	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	53,000	04/08/2018.
125094 AB 8	CDP FINANCIAL INC	A	05/10/2011.	RBC CAPITAL MARKETS, LLC		18,122,475	17,500,000	17,409,750	17,426,794	0	6,477	0	6,477	0	17,433,271	0	689,204	689,204	245,000	11/25/2014.
219868 BL 9	CORPORACION ANDINA DE FOMENTO SA	F	05/26/2011.	OUTSIDE MANAGED ACCT		386,411	350,000	287,910	299,256	0	2,720	0	2,720	0	301,976	0	84,435	84,435	17,833	01/12/2017.
F29400 LM 2	ELECTRICITE DE FRANCE	D	12/15/2011.	BARCLAYS CAPITAL INC		14,037,300	10,919,665	10,919,665	13,415,500	0	0	0	0	(2,495,835)	10,919,665	2,077,835	1,039,800	3,117,635	1,373,855	02/21/2033.
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND TOB	F	09/23/2011.	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.
75405T AA 7	RAS LAFFAN LIQUEFIED NATURAL GAS C	F	09/30/2011.	SCHEDULED REDEMPTION		801,000	801,000	787,436	792,101	0	8,899	0	8,899	0	801,000	0	0	0	42,437	09/30/2020.
1099999. Total - Bonds - All Other Government						42,070,948	37,895,165	38,104,056	40,307,072	0	(27,098)	0	(27,098)	(2,495,835)	38,050,765	2,077,835	1,942,348	4,020,183	1,975,605	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
048677 AB 4	ATLANTIC MARINES CORP CMMITIES		12/01/2011.	SCHEDULED REDEMPTION		106,366	106,366	106,337	106,308	0	29	0	29	0	106,366	0	0	0	5,682	12/01/2050.
19648A AU 9	COLORADO HLTH FAC-ADVENTIST		07/18/2011.	RBC CAPITAL MARKETS, LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2029.
312963 J6 9	FGOLD 15YR		12/01/2011.	SCHEDULED REDEMPTION		128,481	128,481	128,220	128,339	0	142	0	142	0	128,481	0	0	0	3,798	12/01/2018.
312963 P5 4	FGOLD 15YR		12/01/2011.	SCHEDULED REDEMPTION		46,588	46,588	46,493	46,531	0	57	0	57	0	46,588	0	0	0	916	12/01/2018.
31336W CC 1	FGOLD 15YR GIANT		03/15/2011.	Various		49,341	45,858	46,245	46,065	0	(20)	0	(20)	0	46,045	0	3,296	3,296	715	07/01/2020.
31283G HU 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		399	399	396	397	0	2	0	2	0	399	0	0	0	14	06/01/2024.
31287P 6S 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		81,077	81,077	84,035	87,172	0	(6,095)	0	(6,095)	0	81,077	0	0	0	3,364	03/01/2032.
31288G BF 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		28,830	28,830	29,799	29,531	0	(701)	0	(701)	0	28,830	0	0	0	1,045	02/01/2033.
3128FW DW 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,915	1,915	1,966	1,958	0	(43)	0	(43)	0	1,915	0	0	0	88	02/01/2028.
3128FY 5N 1	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,394	4,394	4,511	4,522	0	(128)	0	(128)	0	4,394	0	0	0	206	04/01/2028.
3128KR WQ 3	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,982,420	1,982,420	2,091,143	2,067,786	0	(85,366)	0	(85,366)	0	1,982,420	0	0	0	71,493	10/01/2036.
3128KX 3Z 2	FGOLD 30YR		03/15/2011.	Various		746,313	670,443	696,004	690,404	0	(1,929)	0	(1,929)	0	688,475	0	57,838	57,838	13,387	10/01/2037.
3128KX 4C 2	FGOLD 30YR		03/15/2011.	Various		684,184	639,313	640,512	639,945	0	(45)	0	(45)	0	639,900	0	44,284	44,284	9,891	10/01/2037.
3128KX LW 9	FGOLD 30YR		03/15/2011.	Various		1,378,691	1,245,317	1,358,563	1,365,365	0	(11,437)	0	(11,437)	0	1,353,927	0	24,763	24,763	22,996	10/01/2037.
312927 H7 4	FGOLD 30YR		03/15/2011.	Various		334,543	301,455	308,803	307,043	0	(418)	0	(418)	0	306,625	0	27,918	27,918	5,546	08/01/2038.
31292G 5P 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,515	1,515	1,494	1,492	0	22	0	22	0	1,515	0	0	0	68	07/01/2029.
31292G HM 1	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,067	2,067	2,080	2,076	0	(9)	0	(9)	0	2,067	0	0	0	98	02/01/2023.
31292G JM 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		485	485	481	483	0	2	0	2	0	485	0	0	0	21	11/01/2023.
31292G K5 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		712	712	716	715	0	(3)	0	(3)	0	712	0	0	0	30	04/01/2024.
31292G LM 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,382	2,382	2,398	2,392	0	(10)	0	(10)	0	2,382	0	0	0	100	06/01/2024.
31292G TN 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		24,565	24,565	24,991	24,988	0	(424)	0	(424)	0	24,565	0	0	0	1,008	10/01/2027.
31292G Y5 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,318	4,318	4,395	4,388	0	(70)	0	(70)	0	4,318	0	0	0	197	03/01/2029.
31292H 4H 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,204,132	2,204,132	2,172,448	2,189,330	0	14,802	0	14,802	0	2,204,132	0	0	0	65,836	12/01/2033.
31292H JR 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,958	4,958	5,139	5,216	0	(258)	0	(258)	0	4,958	0	0	0	180	05/01/2031.
31292H K9 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		5,802	5,802	6,014	6,093	0	(291)	0	(291)	0	5,802	0	0	0	235	09/01/2031.
31292H W4 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,874,354	2,874,354	2,863,575	2,869,296	0	5,058	0	5,058	0	2,874,354	0	0	0	84,333	05/01/2033.
31292H WJ 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		39,564	39,564	40,893	40,484	0	(921)	0	(921)	0	39,564	0	0	0	1,366	04/01/2033.
31293J VX 4	FGOLD 30YR		11/01/2011.	SCHEDULED REDEMPTION		12,943	12,943	13,167	13,204	0	(261)	0	(261)	0	12,943	0	0	0	820	02/01/2029.
31293V MY 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,572	3,572	3,523	3,520	0	52	0	52	0	3,572	0	0	0	167	08/01/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31296J LL 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,649	2,649	2,738	2,689	0	(40)	0	(40)	0	2,649	0	0	0	99	06/01/2033.
31296T KL 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		16,027	16,027	16,565	16,429	0	(402)	0	(402)	0	16,027	0	0	0	209	02/01/2034.
31297A 5J 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		18,378	18,378	17,589	18,048	0	331	0	331	0	18,378	0	0	0	606	06/01/2034.
31297B AG 7	FGOLD 30YR		12/01/2011.	Various		6,697,443	6,283,573	6,789,204	6,775,305	0	(65,584)	0	(65,584)	0	6,709,721	0	(12,279)	(12,279)	102,314	06/01/2034.
31297B AK 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		100,531	100,531	96,211	98,884	0	1,647	0	1,647	0	100,531	0	0	0	2,640	06/01/2034.
31298F 2A 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		30,283	30,283	30,177	30,094	0	189	0	189	0	30,283	0	0	0	2,064	01/01/2031.
31298F JL 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		12,060	12,060	12,018	12,002	0	58	0	58	0	12,060	0	0	0	301	01/01/2031.
31298F VN 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		31	31	31	31	0	0	0	0	0	31	0	0	0	2	01/01/2031.
3132GF RD 1	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,891	1,891	1,968	0	0	(77)	0	(77)	0	1,891	0	0	0	6	07/01/2041.
3132GG A7 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,252	1,252	1,303	0	0	(51)	0	(51)	0	1,252	0	0	0	4	08/01/2041.
3132GG BD 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,131	1,131	1,177	0	0	(46)	0	(46)	0	1,131	0	0	0	4	08/01/2041.
3132GG BZ 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,142	3,142	3,270	0	0	(128)	0	(128)	0	3,142	0	0	0	10	08/01/2041.
3132GG DA 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,096	4,096	4,260	0	0	(163)	0	(163)	0	4,096	0	0	0	14	08/01/2041.
3132GJ EE 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		403	403	419	0	0	(16)	0	(16)	0	403	0	0	0	1	09/01/2041.
3132GJ MJ 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,178	1,178	1,226	0	0	(48)	0	(48)	0	1,178	0	0	0	4	09/01/2041.
3132GJ QG 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,876	1,876	1,952	0	0	(76)	0	(76)	0	1,876	0	0	0	6	09/01/2041.
3132GJ QQ 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		14,083	14,083	14,655	0	0	(572)	0	(572)	0	14,083	0	0	0	47	09/01/2041.
3132GK BW 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		628	628	652	0	0	(24)	0	(24)	0	628	0	0	0	2	10/01/2041.
3132GK DE 3	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,860	1,860	1,931	0	0	(71)	0	(71)	0	1,860	0	0	0	6	10/01/2041.
3132GK DR 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		997	997	1,037	0	0	(41)	0	(41)	0	997	0	0	0	3	10/01/2041.
3132GK EN 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,513	3,513	3,656	0	0	(143)	0	(143)	0	3,513	0	0	0	12	10/01/2041.
31335G C4 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		613	613	609	611	0	3	0	3	0	613	0	0	0	24	01/01/2024.
31335G HK 4	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,081	2,081	2,095	2,090	0	(9)	0	(9)	0	2,081	0	0	0	86	09/01/2024.
31356A SB 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		207	207	205	206	0	1	0	1	0	207	0	0	0	8	02/01/2024.
31356C JH 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,612	4,612	4,641	4,628	0	(17)	0	(17)	0	4,612	0	0	0	188	03/01/2024.
31356D CV 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		25	25	25	25	0	0	0	0	0	25	0	0	0	1	04/01/2024.
31356E AA 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,540	1,540	1,550	1,546	0	(6)	0	(6)	0	1,540	0	0	0	67	04/01/2024.
31356E X5 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,234	1,234	1,242	1,238	0	(4)	0	(4)	0	1,234	0	0	0	54	05/01/2024.
31356F EA 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		711	711	716	714	0	(3)	0	(3)	0	711	0	0	0	31	05/01/2024.
31356F MC 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,350	3,350	3,371	3,363	0	(13)	0	(13)	0	3,350	0	0	0	205	05/01/2024.
31356F N7 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,349	1,349	1,358	1,354	0	(5)	0	(5)	0	1,349	0	0	0	59	05/01/2024.
31356F RL 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		960	960	966	964	0	(4)	0	(4)	0	960	0	0	0	42	05/01/2024.
31356G DV 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		820	820	825	824	0	(4)	0	(4)	0	820	0	0	0	25	06/01/2024.
31356G JE 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		576	576	580	579	0	(2)	0	(2)	0	576	0	0	0	25	06/01/2024.
31356G JF 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,252	1,252	1,259	1,256	0	(5)	0	(5)	0	1,252	0	0	0	55	06/01/2024.
31356G NE 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,752	1,752	1,763	1,759	0	(7)	0	(7)	0	1,752	0	0	0	88	06/01/2024.
31356G PC 7	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		23,446	23,446	24,070	24,187	0	(742)	0	(742)	0	23,446	0	0	0	1,411	06/01/2024.
31356H XH 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,338	2,338	2,353	2,347	0	(9)	0	(9)	0	2,338	0	0	0	102	07/01/2024.
31356J BA 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		12,933	12,933	12,836	12,887	0	46	0	46	0	12,933	0	0	0	429	07/01/2024.
31356J V7 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		413	413	410	412	0	1	0	1	0	413	0	0	0	17	07/01/2024.
31356L AF 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		108	108	107	107	0	0	0	0	0	108	0	0	0	4	10/01/2024.
31356L N9 5	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,681	1,681	1,692	1,687	0	(6)	0	(6)	0	1,681	0	0	0	74	11/01/2024.
31356L Z5 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		376	376	378	378	0	(2)	0	(2)	0	376	0	0	0	17	11/01/2024.
313985 PU 1	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,262	1,262	1,253	1,257	0	6	0	6	0	1,262	0	0	0	51	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
313986 QX 2	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		490	490	486	488	0	2	0	2	0	490	0	0	0	20	12/01/2023.
313986 Z7 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		302	302	300	301	0	1	0	1	0	302	0	0	0	12	01/01/2024.
313987 F7 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,034	3,034	3,011	3,019	0	15	0	15	0	3,034	0	0	0	125	12/01/2023.
313987 GK 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,276	2,276	2,259	2,266	0	10	0	10	0	2,276	0	0	0	94	12/01/2023.
313987 LK 3	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		857	857	851	854	0	4	0	4	0	857	0	0	0	35	01/01/2024.
313987 UQ 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		203	203	201	202	0	1	0	1	0	203	0	0	0	8	12/01/2023.
313987 VU 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,078	2,078	2,062	2,069	0	9	0	9	0	2,078	0	0	0	84	01/01/2024.
313988 N2 9	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,141	3,141	3,117	3,127	0	14	0	14	0	3,141	0	0	0	115	01/01/2024.
313988 NW 3	FGOLD 30YR		10/01/2011.	SCHEDULED REDEMPTION		571	571	567	569	0	1	0	1	0	570	0	2	2	22	01/01/2024.
313988 QY 6	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,621	2,621	2,601	2,610	0	11	0	11	0	2,621	0	0	0	108	01/01/2024.
313988 RD 1	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		18,954	18,954	18,812	18,870	0	84	0	84	0	18,954	0	0	0	1,069	01/01/2024.
313988 VC 8	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,642	1,642	1,630	1,635	0	7	0	7	0	1,642	0	0	0	67	01/01/2024.
313989 4A 0	FGOLD 30YR		12/01/2011.	SCHEDULED REDEMPTION		374	374	371	372	0	2	0	2	0	374	0	0	0	19	02/01/2024.
31283H QX 6	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		47,077	47,077	48,659	48,308	0	(1,231)	0	(1,231)	0	47,077	0	0	0	1,539	03/01/2032.
31283H X8 3	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		792,475	792,475	824,174	820,987	0	(28,512)	0	(28,512)	0	792,475	0	0	0	26,773	08/01/2033.
31283H Y5 8	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		95,033	95,033	100,081	98,470	0	(3,437)	0	(3,437)	0	95,033	0	0	0	3,794	12/01/2033.
3128LX QD 5	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		937,799	937,799	1,011,284	1,008,064	0	(70,266)	0	(70,266)	0	937,799	0	0	0	28,248	07/01/2036.
3128M5 J2 7	FGOLD 30YR GIANT		04/01/2011.	Various		10,978,034	10,214,480	10,900,766	10,834,759	0	(71,268)	0	(71,268)	0	10,763,491	0	214,543	214,543	208,766	11/01/2037.
3128M5 KT 6	FGOLD 30YR GIANT		03/15/2011.	Various		709,236	652,460	662,654	658,741	0	(431)	0	(431)	0	658,310	0	50,927	50,927	11,172	12/01/2037.
3128M5 LF 5	FGOLD 30YR GIANT		03/15/2011.	Various		322,959	290,908	297,635	296,076	0	(358)	0	(358)	0	295,718	0	27,241	27,241	5,415	12/01/2037.
3128M6 AR 9	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		750,903	750,903	810,037	807,380	0	(56,477)	0	(56,477)	0	750,903	0	0	0	22,493	12/01/2037.
3128M6 F5 2	FGOLD 30YR GIANT		03/15/2011.	Various		88,590	82,814	80,647	81,409	0	109	0	109	0	81,518	0	7,073	7,073	1,293	07/01/2038.
3128M7 2C 9	FGOLD 30YR GIANT		12/01/2011.	Various		13,709,757	12,842,206	13,875,602	13,788,981	0	(156,081)	0	(156,081)	0	13,632,900	0	76,857	76,857	210,461	01/01/2038.
3128M7 BX 3	FGOLD 30YR GIANT		12/01/2011.	SCHEDULED REDEMPTION		441,480	441,480	464,865	460,574	0	(19,094)	0	(19,094)	0	441,480	0	0	0	15,234	12/01/2038.
3128M7 PE 0	FGOLD 30YR GIANT		12/01/2011.	Various		19,816,674	18,576,286	20,079,804	19,958,540	0	(221,379)	0	(221,379)	0	19,737,162	0	79,512	79,512	303,551	05/01/2037.
3128M7 ZA 7	FGOLD 30YR GIANT		03/15/2011.	Various		1,665,060	1,500,267	1,637,401	1,627,702	0	(16,639)	0	(16,639)	0	1,611,063	0	53,997	53,997	27,707	04/01/2039.
3128M8 AG 9	FGOLD 30YR GIANT		11/01/2011.	Various		19,407,144	18,168,281	19,542,258	19,425,363	0	(289,042)	0	(289,042)	0	19,136,321	0	270,824	270,824	895,775	05/01/2040.
3128MJ CF 5	FGOLD 30YR GIANT		03/15/2011.	Various		511,296	469,403	480,624	474,848	0	(259)	0	(259)	0	474,589	0	36,707	36,707	8,120	07/01/2035.
3128MJ EJ 5	FGOLD 30YR GIANT		03/15/2011.	Various		125,528	112,773	115,381	114,781	0	(90)	0	(90)	0	114,691	0	10,837	10,837	2,117	06/01/2036.
312904 2V 6	FHLMC_1037		12/01/2011.	SCHEDULED REDEMPTION		10,776	10,776	10,429	10,776	0	0	0	0	0	10,776	0	0	0	515	02/01/2021.
312905 3M 2	FHLMC_1096		12/01/2011.	SCHEDULED REDEMPTION		57	57	1,789	191	0	(134)	0	(134)	0	57	0	0	0	356	06/01/2021.
31340Y CX 5	FHLMC_11		12/15/2011.	SCHEDULED REDEMPTION		9,925	9,925	9,302	9,783	0	142	0	142	0	9,925	0	0	0	580	06/15/2019.
312903 NH 6	FHLMC_121		08/15/2011.	SCHEDULED REDEMPTION		97	97	464	0	0	0	0	0	0	0	0	97	97	334	02/13/2021.
312909 D5 0	FHLMC_1256		12/01/2011.	SCHEDULED REDEMPTION		5,303	5,303	3,871	4,112	0	1,191	0	1,191	0	5,303	0	0	0	0	04/01/2022.
312903 QQ 3	FHLMC_129		12/15/2011.	SCHEDULED REDEMPTION		26	26	193	0	0	2	0	2	0	2	0	24	24	43	02/13/2021.
312910 ZD 7	FHLMC_1306		12/01/2011.	SCHEDULED REDEMPTION		98	98	2,766	265	0	(167)	0	(167)	0	98	0	0	0	684	06/01/2022.
3133TB BH 2	FHLMC_1988		12/01/2011.	SCHEDULED REDEMPTION		101,922	101,922	103,883	103,906	0	(1,984)	0	(1,984)	0	101,922	0	0	0	3,676	09/01/2027.
3133TD HP 4	FHLMC_2044		12/01/2011.	SCHEDULED REDEMPTION		517,994	517,994	501,160	511,567	0	6,427	0	6,427	0	517,994	0	0	0	19,548	04/01/2028.
3133TP QW 2	FHLMC_2252		12/01/2011.	SCHEDULED REDEMPTION		27,971	27,971	28,915	28,866	0	(895)	0	(895)	0	27,971	0	0	0	1,268	09/01/2030.
3133TP NT 2	FHLMC_2253		12/01/2011.	SCHEDULED REDEMPTION		114,751	114,751	119,162	117,921	0	(3,170)	0	(3,170)	0	114,751	0	0	0	4,833	09/01/2030.
31392X C3 0	FHLMC_2513 IS		04/01/2011.	SCHEDULED REDEMPTION		0	3,156,789	3,156,789	0	0	0	0	0	0	0	0	0	0	245	01/01/2032.
31394J WW 3	FHLMC_2680		12/15/2011.	SCHEDULED REDEMPTION		433,717	433,717	434,531	434,042	0	(325)	0	(325)	0	433,717	0	0	0	1,859	10/15/2022.
31395U QC 8	FHLMC_2982		12/01/2011.	SCHEDULED REDEMPTION		301,718	301,718	304,170	303,290	0	(1,571)	0	(1,571)	0	301,718	0	0	0	8,746	05/01/2035.
31340Y AV 1	FHLMC_4		12/15/2011.	SCHEDULED REDEMPTION		7,419	7,419	6,383	7,419	0	0	0	0	0	7,419	0	0	0	396	04/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31340Y S4 2	FHLMC_81		12/15/2011.	SCHEDULED REDEMPTION		44,337	44,337	45,889	45,260	0	(924)	0	(924)	0	44,337	0	0	0	2,789	10/16/2020.
31362P VJ 7	FN 5/12 11TH COFI ARM		12/01/2011.	SCHEDULED REDEMPTION		2,142	2,142	2,098	2,124	0	18	0	18	0	2,142	0	0	0	37	09/01/2018.
31362J UN 3	FN 6/12 11TH COFI ARM		12/01/2011.	SCHEDULED REDEMPTION		7,651	7,651	7,453	7,502	0	149	0	149	0	7,651	0	0	0	206	06/01/2028.
31371H S5 8	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		50,103	50,103	48,530	49,187	0	916	0	916	0	50,103	0	0	0	1,750	08/01/2014.
31371K WE 7	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		256,064	256,064	257,114	256,660	0	(596)	0	(596)	0	256,064	0	0	0	7,447	12/01/2017.
31383B MS 3	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		24,798	24,798	24,488	24,662	0	136	0	136	0	24,798	0	0	0	1,005	08/01/2014.
31383K HJ 9	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		17,675	17,675	17,454	17,566	0	109	0	109	0	17,675	0	0	0	718	08/01/2014.
31383N W3 1	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		31,698	31,698	30,702	31,084	0	613	0	613	0	31,698	0	0	0	1,378	08/01/2014.
31383S 5R 7	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		71,295	71,295	69,056	70,194	0	1,101	0	1,101	0	71,295	0	0	0	2,015	07/01/2014.
31383S K4 1	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		8,295	8,295	8,192	8,245	0	50	0	50	0	8,295	0	0	0	336	08/01/2014.
31383S X6 2	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		29,143	29,143	29,166	29,157	0	(14)	0	(14)	0	29,143	0	0	0	1,302	10/01/2014.
31384T JG 3	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		8,974	8,974	8,981	8,980	0	(5)	0	(5)	0	8,974	0	0	0	359	03/01/2015.
31384V AF 9	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		8,604	8,604	8,611	8,611	0	(6)	0	(6)	0	8,604	0	0	0	403	05/01/2015.
31384V RW 4	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		32,641	32,641	32,667	32,660	0	(19)	0	(19)	0	32,641	0	0	0	1,446	03/01/2015.
31387E FC 6	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		24,597	24,597	25,162	25,142	0	(544)	0	(544)	0	24,597	0	0	0	1,419	06/01/2016.
31387S MC 7	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		20,959	20,959	21,440	21,350	0	(392)	0	(392)	0	20,959	0	0	0	916	06/01/2016.
31391Y 6A 0	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		211,889	211,889	219,802	216,918	0	(5,029)	0	(5,029)	0	211,889	0	0	0	6,959	03/01/2018.
31400A AL 2	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		711,090	711,090	737,645	729,154	0	(18,064)	0	(18,064)	0	711,090	0	0	0	25,180	03/01/2018.
31400S Z9 3	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		830,615	830,615	866,175	854,903	0	(24,289)	0	(24,289)	0	830,615	0	0	0	27,998	04/01/2018.
31403A 5R 2	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		327,465	327,465	339,694	335,640	0	(8,175)	0	(8,175)	0	327,465	0	0	0	9,792	10/01/2018.
31406B Q5 2	FNMA 15YR		04/15/2011.	Various		76,603	70,482	70,636	70,576	0	(2)	0	(2)	0	70,574	0	6,030	6,030	1,140	01/01/2020.
31410L A8 5	FNMA 15YR		03/15/2011.	Various		6,795,505	6,385,668	6,856,611	6,814,383	0	(42,835)	0	(42,835)	0	6,771,547	0	23,958	23,958	91,939	08/01/2025.
31412N 4L 7	FNMA 15YR		12/01/2011.	Various		12,147,641	11,745,747	12,294,035	12,280,361	0	(215,533)	0	(215,533)	0	12,064,828	0	82,814	82,814	429,572	02/01/2024.
31412V JV 1	FNMA 15YR		12/01/2011.	Various		8,213,930	7,939,366	8,318,967	8,295,675	0	(23,836)	0	(23,836)	0	8,271,839	0	(57,908)	(57,908)	95,258	05/01/2025.
31417Y T7 2	FNMA 15YR		02/01/2011.	Various		3,900,601	3,889,208	4,038,700	4,031,185	0	(5,293)	0	(5,293)	0	4,025,892	0	(125,291)	(125,291)	27,825	11/01/2025.
31417Y TC 1	FNMA 15YR		02/02/2011.	Various		4,773,389	4,771,194	4,935,576	4,927,956	0	(6,189)	0	(6,189)	0	4,921,767	0	(148,378)	(148,378)	34,064	10/01/2025.
31417Y UW 5	FNMA 15YR		12/01/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2025.
31418M 5W 8	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		266,056	266,056	277,883	276,446	0	(10,390)	0	(10,390)	0	266,056	0	0	0	7,317	03/01/2025.
31418M VX 7	FNMA 15YR		03/15/2011.	Various		1,780,671	1,685,719	1,797,069	1,790,351	0	(10,851)	0	(10,851)	0	1,779,500	0	1,171	1,171	17,587	02/01/2024.
31418P 6N 0	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		177,402	177,402	182,059	0	0	(4,657)	0	(4,657)	0	177,402	0	0	0	4,815	03/01/2025.
31418S UP 2	FNMA 15YR		12/01/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2025.
31418T XF 9	FNMA 15YR		12/01/2011.	Various		1,274,840	1,245,279	1,304,819	0	0	(31,710)	0	(31,710)	0	1,273,109	0	1,730	1,730	22,588	05/01/2025.
31418U 2M 5	FNMA 15YR		12/01/2011.	Various		12,616,286	12,083,773	12,653,976	0	0	(73,742)	0	(73,742)	0	12,580,234	0	36,052	36,052	136,824	06/01/2025.
31418U A9 5	FNMA 15YR		12/01/2011.	Various		608,714	593,574	621,954	0	0	(14,071)	0	(14,071)	0	607,883	0	831	831	10,590	05/01/2025.
31419A BG 1	FNMA 15YR		12/01/2011.	Various		17,745,995	17,159,685	17,985,495	17,934,772	0	(60,376)	0	(60,376)	0	17,874,396	0	(128,401)	(128,401)	206,235	05/15/2025.
31419A BJ 5	FNMA 15YR		12/01/2011.	Various		3,938,285	3,737,836	3,998,317	3,982,776	0	(28,934)	0	(28,934)	0	3,953,842	0	(15,557)	(15,557)	44,237	05/15/2025.
31419A HL 4	FNMA 15YR		12/01/2011.	Various		4,162,578	4,050,983	4,240,873	0	0	(86,668)	0	(86,668)	0	4,154,204	0	8,374	8,374	69,281	08/01/2025.
31419A X9 3	FNMA 15YR		02/02/2011.	Various		14,855,228	14,848,360	15,122,127	15,120,342	0	(6,354)	0	(6,354)	0	15,113,988	0	(258,760)	(258,760)	106,203	01/01/2026.
31419B JZ 9	FNMA 15YR		02/02/2011.	Various		711,921	711,593	736,110	734,984	0	(890)	0	(890)	0	734,094	0	(22,173)	(22,173)	5,075	08/01/2025.
31419D MQ 1	FNMA 15YR		02/02/2011.	Various		18,132,804	18,124,570	18,779,462	18,763,995	0	(29,638)	0	(29,638)	0	18,734,357	0	(601,552)	(601,552)	128,566	09/01/2025.
31419G CZ 5	FNMA 15YR		02/01/2011.	Various		2,048,060	2,042,086	2,121,217	2,117,237	0	(2,889)	0	(2,889)	0	2,114,348	0	(66,287)	(66,287)	14,607	10/01/2025.
31419G DW 1	FNMA 15YR		02/02/2011.	Various		1,962,125	1,961,214	2,028,784	2,025,652	0	(1,969)	0	(1,969)	0	2,023,683	0	(61,558)	(61,558)	14,058	10/01/2025.
31419G WJ 9	FNMA 15YR		02/02/2011.	Various		1,688,824	1,686,486	1,745,644	1,742,874	0	(1,808)	0	(1,808)	0	1,741,066	0	(52,242)	(52,242)	12,086	10/01/2025.
31419H 2W 1	FNMA 15YR		12/01/2011.	SCHEDULED REDEMPTION		292,886	292,886	306,707	0	0	(13,821)	0	(13,821)	0	292,886	0	0	0	976	12/01/2025.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31419H F5 6	FNMA 15YR		02/02/2011.	Various		6,775,735	6,772,605	7,007,530	6,996,530	0	(8,117)	0	(8,117)	0	6,988,414	0	(212,679)	(212,679)	48,501	10/01/2025.
31419H JW 3	FNMA 15YR		02/02/2011.	Various		3,338,234	3,336,684	3,452,426	3,447,007	0	(3,483)	0	(3,483)	0	3,443,524	0	(105,290)	(105,290)	23,916	10/01/2025.
31419J AC 2	FNMA 15YR		02/02/2011.	Various		7,160,777	7,157,455	7,363,232	7,361,177	0	(5,713)	0	(5,713)	0	7,355,464	0	(194,687)	(194,687)	51,293	11/01/2025.
313615 US 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		89	89	87	88	0	1	0	1	0	89	0	0	0	4	02/01/2024.
313615 UT 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		13,486	13,486	13,140	13,292	0	193	0	193	0	13,486	0	0	0	524	03/01/2024.
31371C ZU 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		18,729	18,729	18,249	18,456	0	272	0	272	0	18,729	0	0	0	984	03/01/2024.
31371J 7F 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		33,684	33,684	34,227	34,510	0	(825)	0	(825)	0	33,684	0	0	0	1,281	08/01/2031.
31371K AG 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		16,547	16,547	16,684	16,775	0	(229)	0	(229)	0	16,547	0	0	0	734	07/01/2031.
31371K EX 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		249,481	249,481	252,385	253,453	0	(3,972)	0	(3,972)	0	249,481	0	0	0	9,708	11/01/2031.
31371L CD 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		145,241	145,241	149,553	148,658	0	(3,417)	0	(3,417)	0	145,241	0	0	0	4,389	09/01/2033.
31371L DH 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,146,238	1,146,238	1,153,940	1,150,788	0	(4,549)	0	(4,549)	0	1,146,238	0	0	0	37,343	10/01/2033.
31371L EW 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,076,236	1,076,236	1,056,393	1,066,519	0	9,717	0	9,717	0	1,076,236	0	0	0	32,964	10/01/2033.
31371L SA 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,840,848	2,840,848	2,900,550	2,870,935	0	(30,086)	0	(30,086)	0	2,840,848	0	0	0	91,073	08/01/2034.
31371M DT 1	FNMA 30YR		03/15/2011.	Various		514,737	478,746	482,561	480,388	0	(71)	0	(71)	0	480,317	0	34,420	34,420	7,597	08/01/2035.
31371M DV 6	FNMA 30YR		03/15/2011.	Various		158,026	141,497	146,228	144,698	0	(123)	0	(123)	0	144,575	0	13,451	13,451	2,707	07/01/2035.
31372A ZW 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		928	928	904	913	0	15	0	15	0	928	0	0	0	40	03/01/2024.
31372E UA 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,269	2,269	2,211	2,227	0	42	0	42	0	2,269	0	0	0	93	03/01/2024.
31372L V3 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		93	93	90	91	0	1	0	1	0	93	0	0	0	4	03/01/2023.
31382S GP 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		181,134	181,134	187,615	195,931	0	(14,797)	0	(14,797)	0	181,134	0	0	0	6,521	04/01/2029.
31383M QB 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		55,990	55,990	56,646	56,734	0	(743)	0	(743)	0	55,990	0	0	0	1,952	12/01/2028.
31385H Y6 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		28,919	28,919	29,599	30,319	0	(1,400)	0	(1,400)	0	28,919	0	0	0	1,114	12/01/2031.
31385J DJ 4	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		68,271	68,271	70,053	71,450	0	(3,179)	0	(3,179)	0	68,271	0	0	0	2,915	05/01/2032.
31385J EK 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		86,913	86,913	89,982	91,903	0	(4,991)	0	(4,991)	0	86,913	0	0	0	3,106	05/01/2032.
31385N 7F 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		774	774	791	816	0	(42)	0	(42)	0	774	0	0	0	37	10/01/2030.
31385X AW 7	FNMA 30YR		12/01/2011.	Various		11,953,784	11,626,221	12,098,536	12,047,540	0	(256,836)	0	(256,836)	0	11,790,704	0	163,081	163,081	350,348	05/01/2033.
31385X EC 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,589,801	1,589,801	1,589,801	1,589,801	0	0	0	0	0	1,589,801	0	0	0	50,349	06/01/2033.
31386E C4 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		66,573	66,573	68,487	68,856	0	(2,283)	0	(2,283)	0	66,573	0	0	0	3,320	04/01/2031.
31386M ZB 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		22,269	22,269	22,664	22,722	0	(453)	0	(453)	0	22,269	0	0	0	841	10/01/2030.
31387N WC 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		5,317	5,317	5,368	5,393	0	(75)	0	(75)	0	5,317	0	0	0	236	06/01/2031.
31388M NB 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,792	3,792	3,859	3,908	0	(116)	0	(116)	0	3,792	0	0	0	155	09/01/2031.
31388P CM 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		18,592	18,592	19,068	19,966	0	(1,374)	0	(1,374)	0	18,592	0	0	0	776	10/01/2031.
31388Q T6 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		35,779	35,779	36,413	36,486	0	(707)	0	(707)	0	35,779	0	0	0	1,080	10/01/2031.
31388W QJ 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		41,790	41,790	42,772	43,685	0	(1,895)	0	(1,895)	0	41,790	0	0	0	1,310	11/01/2031.
31389A 6A 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		212,499	212,499	214,358	214,905	0	(2,407)	0	(2,407)	0	212,499	0	0	0	10,646	12/01/2031.
31389C HA 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		141,580	141,580	142,089	142,114	0	(534)	0	(534)	0	141,580	0	0	0	4,577	12/01/2031.
3138A2 BL 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,907	2,907	3,030	0	0	(123)	0	(123)	0	2,907	0	0	0	10	12/01/2040.
3138AK SA 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,450	1,450	1,511	0	0	(61)	0	(61)	0	1,450	0	0	0	5	08/01/2041.
3138AR X3 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		9,998	9,998	10,419	0	0	(422)	0	(422)	0	9,998	0	0	0	33	09/01/2041.
3138AS RZ 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		18,565	18,565	19,327	0	0	(761)	0	(761)	0	18,565	0	0	0	62	09/01/2041.
3138AV P7 4	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		9,552	9,552	9,946	0	0	(394)	0	(394)	0	9,552	0	0	0	32	10/01/2041.
3138EG EW 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		7,198	7,198	7,500	0	0	(303)	0	(303)	0	7,198	0	0	0	24	04/01/2041.
31390F 6M 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,892	1,892	1,950	2,017	0	(125)	0	(125)	0	1,892	0	0	0	83	06/01/2032.
31390P GK 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		398,588	398,588	416,774	426,998	0	(28,410)	0	(28,410)	0	398,588	0	0	0	14,045	08/01/2032.
31391B N4 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		12,726	12,726	13,176	13,321	0	(595)	0	(595)	0	12,726	0	0	0	483	02/01/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31391Q W6 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		36,189	36,189	36,432	36,298	0	(109)	0	(109)	0	36,189	0	0	0	1,798	01/01/2033.
31391S LS 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		10,799	10,799	11,040	11,079	0	(280)	0	(280)	0	10,799	0	0	0	370	02/01/2033.
31391U J2 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		47,775	47,775	50,037	50,582	0	(2,807)	0	(2,807)	0	47,775	0	0	0	2,357	01/01/2033.
31391W 5H 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		223,688	223,688	230,329	229,188	0	(5,500)	0	(5,500)	0	223,688	0	0	0	5,239	04/01/2033.
31400C 6B 5	FNMA 30YR		03/15/2011.	Various		67,485	62,520	62,940	62,742	0	1	0	1	0	62,744	0	4,742	4,742	1,019	04/01/2033.
31400D 2K 7	FNMA 30YR		03/15/2011.	Various		327,841	305,250	307,301	306,174	0	(58)	0	(58)	0	306,116	0	21,725	21,725	4,870	04/01/2033.
31400F C6 2	FNMA 30YR		03/15/2011.	Various		125,419	117,237	118,024	117,810	0	(67)	0	(67)	0	117,743	0	7,676	7,676	1,744	03/01/2033.
31400H Y2 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		22,243	22,243	22,393	22,321	0	(78)	0	(78)	0	22,243	0	0	0	771	02/01/2033.
31400H Y3 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		51,051	51,051	51,394	51,242	0	(191)	0	(191)	0	51,051	0	0	0	1,554	03/01/2033.
31400H Y6 4	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		47,060	47,060	47,376	47,222	0	(163)	0	(163)	0	47,060	0	0	0	1,353	03/01/2033.
31400J PF 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		14,043	14,043	14,467	14,409	0	(366)	0	(366)	0	14,043	0	0	0	404	05/01/2033.
31400J RY 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,118,465	1,118,465	1,142,407	1,130,272	0	(11,807)	0	(11,807)	0	1,118,465	0	0	0	35,852	02/01/2033.
31400J SJ 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		22,437	22,437	23,114	22,999	0	(562)	0	(562)	0	22,437	0	0	0	544	02/01/2033.
31400K G2 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		21,050	21,050	21,191	21,142	0	(92)	0	(92)	0	21,050	0	0	0	389	03/01/2033.
31400K GZ 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		14,065	14,065	14,160	14,122	0	(57)	0	(57)	0	14,065	0	0	0	506	03/01/2033.
31400Q TN 3	FNMA 30YR		12/01/2011.	Various		229,320	215,882	217,333	216,771	0	(188)	0	(188)	0	216,583	0	12,737	12,737	3,786	04/01/2033.
31400R 6J 5	FNMA 30YR		03/15/2011.	Various		213,016	198,232	199,564	199,045	0	(45)	0	(45)	0	198,999	0	14,017	14,017	3,149	04/01/2033.
31400R UE 9	FNMA 30YR		03/15/2011.	Various		223,374	207,584	208,979	208,444	0	(32)	0	(32)	0	208,413	0	14,961	14,961	3,339	04/01/2033.
31400U Q5 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,601	3,601	3,625	3,615	0	(14)	0	(14)	0	3,601	0	0	0	100	04/01/2033.
31400U QP 2	FNMA 30YR		03/15/2011.	Various		238,501	224,279	225,786	225,434	0	(227)	0	(227)	0	225,207	0	13,295	13,295	3,332	04/01/2033.
31400W CW 8	FNMA 30YR		12/01/2011.	Various		220,810	205,770	207,153	206,751	0	(73)	0	(73)	0	206,678	0	14,132	14,132	3,307	04/01/2033.
31400Y E4 4	FNMA 30YR		03/15/2011.	Various		73,297	68,515	68,976	68,781	0	(31)	0	(31)	0	68,750	0	4,547	4,547	1,065	04/01/2033.
31401B 4L 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		35,425	35,425	35,663	35,571	0	(146)	0	(146)	0	35,425	0	0	0	1,032	05/01/2033.
31401N 4U 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,235,077	1,235,077	1,281,779	1,277,763	0	(42,686)	0	(42,686)	0	1,235,077	0	0	0	37,657	09/01/2033.
31402C P3 0	FNMA 30YR		03/15/2011.	Various		9,820,827	9,145,320	9,818,359	9,784,313	0	(41,291)	0	(41,291)	0	9,743,022	0	77,805	77,805	143,881	01/01/2034.
31402C PL 0	FNMA 30YR		12/01/2011.	Various		7,488,451	7,241,394	7,576,478	7,545,722	0	(80,889)	0	(80,889)	0	7,464,833	0	23,617	23,617	142,866	11/01/2033.
31402C U6 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		202,467	202,467	208,478	207,070	0	(4,604)	0	(4,604)	0	202,467	0	0	0	6,065	03/01/2034.
31402D C2 4	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,214,726	1,214,726	1,291,975	0	0	(77,249)	0	(77,249)	0	1,214,726	0	0	0	22,835	07/01/2034.
31402E AQ 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		63,294	63,294	65,202	64,903	0	(1,609)	0	(1,609)	0	63,294	0	0	0	1,900	07/01/2033.
31402H KT 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		111,511	111,511	113,689	112,831	0	(1,320)	0	(1,320)	0	111,511	0	0	0	3,608	08/01/2033.
31402K CE 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		9,104	9,104	9,379	9,328	0	(224)	0	(224)	0	9,104	0	0	0	275	08/01/2033.
31402R F8 7	FNMA 30YR		03/15/2011.	Various		8,260,710	7,847,671	8,294,007	8,267,161	0	(28,592)	0	(28,592)	0	8,238,569	0	22,141	22,141	111,899	06/01/2035.
31402W 3A 4	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		548,021	548,021	550,718	549,365	0	(1,345)	0	(1,345)	0	548,021	0	0	0	16,479	10/01/2033.
31403C 6L 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		139,088	139,088	147,010	0	0	(7,922)	0	(7,922)	0	139,088	0	0	0	2,973	02/01/2036.
31404B SQ 6	FNMA 30YR		03/15/2011.	Various		313,148	291,303	307,643	304,362	0	(621)	0	(621)	0	303,741	0	9,408	9,408	4,558	02/01/2034.
31405A U9 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		757,879	757,879	742,958	750,402	0	7,478	0	7,478	0	757,879	0	0	0	24,199	06/01/2034.
31405T 3E 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		219,696	219,696	221,653	220,615	0	(919)	0	(919)	0	219,696	0	0	0	7,661	11/01/2034.
31405U FZ 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		772,861	772,861	779,744	776,118	0	(3,257)	0	(3,257)	0	772,861	0	0	0	30,555	11/01/2034.
31405V GX 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		799,657	799,657	815,088	807,043	0	(7,387)	0	(7,387)	0	799,657	0	0	0	16,800	12/01/2034.
31406A 4F 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		882,306	882,306	899,332	890,229	0	(7,923)	0	(7,923)	0	882,306	0	0	0	22,936	12/01/2034.
31406A 6R 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		144,906	144,906	146,196	145,460	0	(554)	0	(554)	0	144,906	0	0	0	3,986	12/01/2034.
31406B 6L 9	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		95,950	95,950	96,804	96,420	0	(470)	0	(470)	0	95,950	0	0	0	3,108	11/01/2034.
31406B Y4 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		13,149	13,149	13,267	13,227	0	(78)	0	(78)	0	13,149	0	0	0	461	11/01/2034.
31406D EL 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		32,490	32,490	32,906	32,693	0	(203)	0	(203)	0	32,490	0	0	0	1,195	12/01/2034.
31406K DP 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		199,774	199,774	201,553	200,423	0	(649)	0	(649)	0	199,774	0	0	0	5,154	01/01/2035.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31406K VR 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		779,800	779,800	796,248	787,178	0	(7,379)	0	(7,379)	0	779,800	0	0	0	21,955	02/01/2035.
31406P HR 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		384,545	384,545	387,970	386,207	0	(1,662)	0	(1,662)	0	384,545	0	0	0	11,151	02/01/2035.
31408E G5 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		85,868	85,868	83,144	84,073	0	1,795	0	1,795	0	85,868	0	0	0	2,640	01/01/2036.
31410F UZ 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		799,813	799,813	848,051	841,623	0	(41,811)	0	(41,811)	0	799,813	0	0	0	25,982	09/01/2036.
31410G RA 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,696,592	1,696,592	1,831,789	1,848,025	0	(151,433)	0	(151,433)	0	1,696,592	0	0	0	61,882	12/01/2037.
31410K FF 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,575,129	4,575,129	5,003,332	0	0	(428,203)	0	(428,203)	0	4,575,129	0	0	0	141,798	05/01/2038.
31410K JR 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		2,647,110	2,647,110	2,728,592	2,712,130	0	(65,019)	0	(65,019)	0	2,647,110	0	0	0	83,918	06/01/2038.
31410K VW 1	FNMA 30YR		03/15/2011.	Various		4,872,183	4,542,575	4,871,202	4,856,352	0	(27,451)	0	(27,451)	0	4,828,901	0	43,282	43,282	71,009	08/01/2037.
31410W M9 6	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,528,724	1,528,724	1,636,213	1,626,187	0	(97,463)	0	(97,463)	0	1,528,724	0	0	0	50,159	07/01/2037.
31411N W8 6	FNMA 30YR		03/15/2011.	Various		457,655	407,507	416,835	414,559	0	118	0	118	0	414,677	0	42,978	42,978	7,862	03/01/2037.
31412H 5W 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		111,246	111,246	108,899	109,287	0	1,959	0	1,959	0	111,246	0	0	0	2,920	08/01/2039.
31412N SL 1	FNMA 30YR		12/01/2011.	Various		361,186	350,000	369,195	365,726	0	(10,301)	0	(10,301)	0	355,426	0	5,760	5,760	8,666	12/01/2038.
31413G B2 5	FNMA 30YR		03/15/2011.	Various		182,249	169,483	167,470	168,281	0	203	0	203	0	168,484	0	13,766	13,766	2,754	07/01/2037.
31413U TQ 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,182,919	1,182,919	1,246,871	1,230,258	0	(47,339)	0	(47,339)	0	1,182,919	0	0	0	44,045	12/01/2037.
31414A D5 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		625,125	625,125	655,991	651,291	0	(26,165)	0	(26,165)	0	625,125	0	0	0	37,194	11/01/2037.
31414A QP 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		3,095,317	3,095,317	3,190,595	3,174,388	0	(79,071)	0	(79,071)	0	3,095,317	0	0	0	95,946	01/01/2038.
31414A U6 7	FNMA 30YR		12/01/2011.	Various		37,440,339	35,599,427	38,080,262	37,967,843	0	(192,275)	0	(192,275)	0	37,775,568	0	(335,229)	(335,229)	526,175	08/01/2037.
31414C JU 3	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		451,343	451,343	487,733	497,596	0	(46,253)	0	(46,253)	0	451,343	0	0	0	18,796	03/01/2038.
31415T US 7	FNMA 30YR		03/15/2011.	Various		507,459	453,174	472,859	466,547	0	(838)	0	(838)	0	465,708	0	41,751	41,751	9,141	09/01/2038.
31416B N6 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		1,340,746	1,340,746	1,462,251	0	0	(121,505)	0	(121,505)	0	1,340,746	0	0	0	20,182	09/01/2036.
31416B VH 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		91,386	91,386	94,142	93,636	0	(2,250)	0	(2,250)	0	91,386	0	0	0	2,673	12/01/2034.
31416W HB 1	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		396,966	396,966	424,009	421,285	0	(24,320)	0	(24,320)	0	396,966	0	0	0	18,197	06/01/2040.
31416X QT 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		288,688	288,688	301,859	0	0	(13,171)	0	(13,171)	0	288,688	0	0	0	2,590	02/01/2041.
31418M A2 8	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		92,818	92,818	96,763	96,074	0	(3,256)	0	(3,256)	0	92,818	0	0	0	2,958	08/01/2037.
31418M PU 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		4,416,774	4,416,774	4,729,399	4,707,320	0	(290,546)	0	(290,546)	0	4,416,774	0	0	0	155,058	03/01/2037.
31419A HK 6	FNMA 30YR		03/15/2011.	Various		20,486,766	19,086,563	20,616,470	20,471,424	0	(186,748)	0	(186,748)	0	20,284,676	0	202,090	202,090	299,845	07/01/2039.
31419A VB 0	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		289,492	289,492	315,274	0	0	(25,783)	0	(25,783)	0	289,492	0	0	0	1,327	04/01/2037.
31360A KK 1	FNMA 30YR FHA/VA		03/01/2011.	SCHEDULED REDEMPTION		961	961	1,015	968	0	(7)	0	(7)	0	961	0	0	0	16	04/01/2012.
31376K R3 2	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		86,106	86,106	94,945	0	0	(8,839)	0	(8,839)	0	86,106	0	0	0	969	08/01/2035.
31402R UN 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		5,998,884	5,998,884	6,362,554	6,333,393	0	(334,509)	0	(334,509)	0	5,998,884	0	0	0	192,902	02/01/2035.
31403D D9 7	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		182,213	182,213	201,174	0	0	(18,962)	0	(18,962)	0	182,213	0	0	0	2,233	01/01/2036.
31413L 2G 3	FNMA 30YR		11/01/2011.	SCHEDULED REDEMPTION		386,243	386,243	392,097	389,647	0	(3,403)	0	(3,403)	0	386,243	0	0	0	11,229	09/01/2037.
31413Q 6M 5	FNMA 30YR		12/01/2011.	SCHEDULED REDEMPTION		663,383	663,383	673,437	668,337	0	(4,954)	0	(4,954)	0	663,383	0	0	0	24,680	09/01/2037.
3138A1 HF 1	FNMA CONV INTERMEDIATE TERM 15YR -		02/02/2011.	Various		22,916,904	22,888,030	23,467,384	23,461,908	0	(15,491)	0	(15,491)	0	23,446,418	0	(529,513)	(529,513)	164,013	12/01/2025.
31359S J3 5	FNMA_01-19		12/01/2011.	SCHEDULED REDEMPTION		730,612	730,612	766,572	753,214	0	(22,602)	0	(22,602)	0	730,612	0	0	0	30,536	05/01/2031.
31359S JT 8	FNMA_01-5		12/01/2011.	SCHEDULED REDEMPTION		64,966	64,966	65,737	65,478	0	(512)	0	(512)	0	64,966	0	0	0	2,628	03/01/2031.
313921 A5 7	FNMA_01-65		12/25/2011.	SCHEDULED REDEMPTION		374,573	374,573	375,300	376,665	0	(2,092)	0	(2,092)	0	374,573	0	0	0	1,866	11/25/2031.
31392D WQ 1	FNMA_02-51		12/25/2011.	SCHEDULED REDEMPTION		213,293	213,293	213,627	213,435	0	(141)	0	(141)	0	213,293	0	0	0	938	08/25/2032.
31392H GX 5	FNMA_02-95		12/25/2011.	SCHEDULED REDEMPTION		242,435	242,435	243,230	242,435	0	0	0	0	0	242,435	0	0	0	1,028	01/25/2033.
31393C MB 6	FNMA_03-48		12/01/2011.	SCHEDULED REDEMPTION		3,217,461	3,217,461	3,150,598	3,204,047	0	13,414	0	13,414	0	3,217,461	0	0	0	91,577	06/01/2022.
31397L TB 5	FNMA_08-49		12/01/2011.	SCHEDULED REDEMPTION		963,502	963,502	1,010,661	0	0	(47,159)	0	(47,159)	0	963,502	0	0	0	23,102	04/01/2038.
313602 DP 6	FNMA_88-14		12/01/2011.	SCHEDULED REDEMPTION		22,227	22,227	20,583	21,771	0	456	0	456	0	22,227	0	0	0	1,192	06/01/2018.
313602 HB 3	FNMA_88-27		12/01/2011.	SCHEDULED REDEMPTION		5,007	5,007	3,105	3,921	0	1,087	0	1,087	0	5,007	0	0	0	0	11/01/2018.
313602 U7 7	FNMA_89-60		12/01/2011.	SCHEDULED REDEMPTION		2,817	2,817	2,196	2,623	0	194	0	194	0	2,817	0	0	0	111	09/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
313603 BF 8	FNMA_89-77		12/01/2011.	SCHEDULED REDEMPTION		1,975	1,975	1,802	1,911	0	64	0	64	0	1,975	0	0	0	111	11/01/2019.
313603 B4 3	FNMA_90-18		12/01/2011.	SCHEDULED REDEMPTION		7,510	7,510	6,663	7,223	0	287	0	287	0	7,510	0	0	0	291	03/01/2020.
31358K CE 6	FNMA_91-152		12/01/2011.	SCHEDULED REDEMPTION		67	67	2,392	0	0	4	0	4	0	4	0	62	62	414	11/01/2021.
31358G SM 0	FNMA_91-42		12/01/2011.	SCHEDULED REDEMPTION		197	197	7,854	17,071	0	(16,950)	0	(16,950)	0	121	0	75	75	1,360	05/01/2021.
31358G WN 3	FNMA_G-12		12/01/2011.	SCHEDULED REDEMPTION		127	127	6,158	6,379	0	(6,252)	0	(6,252)	0	127	0	0	0	768	05/01/2021.
38373T NX 9	GNMA_01-65		12/20/2011.	SCHEDULED REDEMPTION		271,139	271,139	272,410	271,413	0	(274)	0	(274)	0	271,139	0	0	0	1,010	02/20/2029.
38374J Z4 1	GNMA_04-102		12/20/2011.	SCHEDULED REDEMPTION		207,330	207,330	207,557	207,330	0	0	0	0	0	207,330	0	0	0	682	01/20/2030.
38375B LN 0	GNMA_11-H11		12/20/2011.	SCHEDULED REDEMPTION		1,066,955	1,066,955	1,066,955	0	0	0	0	0	0	1,066,955	0	0	0	3,508	03/20/2061.
48730P AC 4	KEENAN DEV ASSOC TN OAK RIDGE XLCA		07/15/2011.	SCHEDULED REDEMPTION		581,068	581,068	581,068	581,068	0	0	0	0	0	581,068	0	0	0	29,170	07/15/2028.
48730P AD 2	KEENAN DEV ASSOC TN OAK RIDGE XLCA		07/15/2011.	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.
487312 AA 8	KEENAN FT DETRICK ENERGY 144A		11/15/2011.	SCHEDULED REDEMPTION		372,125	372,125	372,125	372,125	0	0	0	0	0	372,125	0	0	0	22,674	05/15/2033.
59259N G2 3	METROPOLITAN TRANSN AUTH N Y		07/18/2011.	JANNEY MONTGOMERY SCOTT LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2032.
69403W AC 1	PACIFIC BEACON CA MIL HOUSING		09/07/2011.	JEFFERIES & CO. INC		19,450,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(549,400)	(549,400)	1,272,960	07/15/2036.
69412A AD 6	PCM-1		12/01/2011.	SCHEDULED REDEMPTION		11,235	11,235	11,125	11,235	0	0	0	0	0	11,235	0	0	0	425	03/02/2018.
73358W DK 7	PORT AUTH N Y & N J		07/18/2011.	MERRILL LYNCH, PIERCE, FENNER & SMI		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2041.
771902 GA 5	ROCHESTER MINN HEALTH CARE FACS RE		07/18/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2038.
785846 CT 1	SACRAMENTO CA FIN AUTH-ARCO		07/21/2011.	CALL TRANSACTION		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	960	07/15/2027.
795830 AS 7	SALVATION ARMY		09/07/2011.	BARCLAYS CAPITAL INC		5,142,700	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	142,700	142,700	294,069	09/01/2036.
89543Y AA 0	TRI-COMMAND MILITARY HSG LLC		08/15/2011.	SCHEDULED REDEMPTION		396,667	396,667	396,667	396,667	0	0	0	0	0	396,667	0	0	0	21,353	02/15/2048.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					438,877,332	429,023,381	449,504,397	414,835,386	0	(4,867,877)	0	(4,867,877)	0	440,262,601	0	(1,385,269)	(1,385,269)	9,184,467	XXX
Bonds - Industrial and Miscellaneous																				
00764M AW 7	AABST_03-3		12/27/2011.	SCHEDULED REDEMPTION		875,173	875,173	875,173	875,173	0	0	0	0	0	875,173	0	0	0	10,798	01/25/2034.
00764M CS 4	AABST_04-4		12/27/2011.	SCHEDULED REDEMPTION		2,393,761	2,393,761	2,393,761	2,393,761	0	0	0	0	0	2,393,761	0	0	0	11,648	10/25/2034.
00764M DX 2	AABST_04-6		12/27/2011.	SCHEDULED REDEMPTION		580,563	580,563	582,922	581,443	0	(879)	0	(879)	0	580,563	0	0	0	2,772	03/25/2035.
00764M EK 9	AABST_05-1		12/27/2011.	SCHEDULED REDEMPTION		4,123,902	4,123,902	4,123,902	4,123,902	0	0	0	0	0	4,123,902	0	0	0	19,600	03/25/2035.
002824 AT 7	ABBOTT LABORATORIES		04/26/2011.	OUTSIDE MANAGED ACCT		344,910	300,000	319,233	313,585	0	(730)	0	(730)	0	312,855	0	32,055	32,055	8,029	05/15/2016.
002824 AV 2	ABBOTT LABORATORIES		10/19/2011.	BARCLAYS CAPITAL INC		19,075,500	15,000,000	14,965,650	14,966,445	0	382	0	382	0	14,966,827	0	4,108,673	4,108,673	957,500	04/01/2039.
002824 AX 8	ABBOTT LABORATORIES		09/26/2011.	GOLDMAN SACHS & CO		5,281,400	5,000,000	4,994,900	4,995,471	0	728	0	728	0	4,996,200	0	285,200	285,200	113,250	05/27/2015.
002824 AY 6	ABBOTT LABORATORIES		10/19/2011.	BARCLAYS CAPITAL INC		17,583,450	15,000,000	14,884,200	14,885,154	0	1,354	0	1,354	0	14,886,508	0	2,696,942	2,696,942	722,125	05/27/2040.
04542B GG 1	ABFC_04-AHL1		12/27/2011.	SCHEDULED REDEMPTION		1,453,728	1,453,728	1,453,728	1,453,728	0	0	0	0	0	1,453,728	0	0	0	9,161	09/25/2033.
04542B KT 8	ABFC_05-HE1		12/27/2011.	SCHEDULED REDEMPTION		129,879	129,879	129,879	129,879	0	0	0	0	0	129,879	0	0	0	883	03/25/2035.
04541G GB 2	ABSHE_03-HE6		12/27/2011.	SCHEDULED REDEMPTION		577,097	577,097	577,097	577,097	0	0	0	0	0	577,097	0	0	0	3,911	11/25/2033.
04541G GC 0	ABSHE_03-HE6		12/27/2011.	SCHEDULED REDEMPTION		127,026	127,026	127,026	82,586	44,440	0	0	44,440	0	127,026	0	0	0	1,994	11/25/2033.
05366V AA 6	ACAP_00-1A - ABS		12/15/2011.	Various		742,663	742,663	639,725	734,432	0	89,817	81,586	8,231	0	742,663	0	0	0	3,581	11/15/2025.
004375 BD 2	ACCR_04-3		12/01/2011.	SCHEDULED REDEMPTION		1,112,353	1,112,353	1,111,942	1,112,220	0	133	0	133	0	1,112,353	0	0	0	38,562	10/01/2034.
00432C AG 6	ACCSS_01 - ABS		11/25/2011.	SCHEDULED REDEMPTION		262,157	262,157	262,157	262,157	0	0	0	0	0	262,157	0	0	0	2,467	05/25/2034.
004406 AA 2	ACE_06-GP1		12/27/2011.	SCHEDULED REDEMPTION		2,124,331	2,124,331	2,124,331	2,124,331	0	0	0	0	0	2,124,331	0	0	0	4,895	02/25/2031.
00443M AB 2	ACE_07-ASL1		12/27/2011.	SCHEDULED REDEMPTION		110,920	110,920	99,221	12,663	0	98,257	0	98,257	0	110,920	0	0	0	279	12/25/2036.
004424 AC 1	ACE_07-WM1		03/15/2011.	GOLDMAN SACHS & CO		13,492,975	37,222,000	29,238,714	16,270,054	0	(17,053)	0	(17,053)	0	16,253,001	0	(2,760,026)	(2,760,026)	31,876	11/25/2036.
61748K EK 6	ACES_06-9A-1A - ABS		06/07/2011.	MORGAN STANLEY & CO. LLC		23,467,500	25,000,000	25,993,750	21,275,000	4,146,121	(73,188)	0	4,072,934	0	25,347,934	0	(1,880,434)	(1,880,434)	223,711	06/20/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00086R AB 3	ACLC_97-A - ABS		09/15/2011.	SCHEDULED REDEMPTION		83,983	83,983	83,983	83,983	0	0	0	0	0	83,983	0	0	0	245	09/17/2012.
00503N AA 9	ACT_05-RR		10/24/2011.	SCHEDULED REDEMPTION		114,096	114,096	9,916	0	0	0	0	0	0	0	0	114,096	114,096	391	09/22/2041.
00503N AB 7	ACT_05-RR		12/01/2011.	SCHEDULED REDEMPTION		0	783,826	675,451	0	0	0	0	0	0	0	0	0	0	11,708	09/01/2041.
00503N AC 5	ACT_05-RR		08/04/2011.	Various		0	3,247,825	1,198,493	0	0	0	0	0	0	0	0	0	0	0	09/01/2041.
00724F AA 9	ADOBE SYSTEMS INCORPORATED		04/06/2011.	BANC OF AMERICA SECURITIES LLC		1,148,434	1,125,000	1,123,043	1,123,378	0	104	0	104	0	1,123,482	0	24,952	24,952	25,391	02/01/2015.
00764P AU 4	AERCO-2A - ABS	E.	12/15/2011.	Various		1,723,360	1,723,360	1,560,139	1,679,227	0	138,168	94,035	44,133	0	1,723,360	0	0	0	7,027	07/15/2025.
00764P AV 2	AERCO-2A - ABS	E.	05/16/2011.	SCHEDULED REDEMPTION		155,500	155,500	155,500	155,500	0	0	0	0	0	155,500	0	0	0	327	07/15/2025.
00817Y AB 4	AETNA INC		03/01/2011.	MATURED		8,250,000	8,250,000	8,258,300	8,250,243	0	(243)	0	(243)	0	8,250,000	0	0	0	324,844	03/01/2011.
00817Y AE 8	AETNA INC		05/17/2011.	BANC OF AMERICA SECURITIES LLC		3,449,790	3,000,000	3,437,220	0	0	(884)	0	(884)	0	3,436,336	0	13,454	13,454	77,500	06/15/2016.
008190 AH 3	AFFILIATED COMPUTER SERVICES INC		02/09/2011.	OUTSIDE MANAGED ACCT		287,039	269,000	281,654	280,258	0	(280)	0	(280)	0	279,978	0	7,061	7,061	2,836	06/01/2015.
009341 AN 8	AFT_99-1A - ABS		09/09/2011.	STIFEL, NICOLAUS & COMPANY INCORPOR		59,285	23,714,188	23,752,261	0	0	0	0	0	0	0	0	59,285	59,285	0	05/15/2024.
03702W AA 2	AHR_04-1A		12/23/2011.	SCHEDULED REDEMPTION		3,655,546	3,655,546	3,656,142	3,655,546	0	(0)	0	(0)	0	3,655,546	0	0	0	12,834	03/23/2019.
013817 AL 5	ALCOA INC		10/17/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2017.
02005F AD 9	ALLYA_09-A - ABS		09/08/2011.	CITIGROUP GLOBAL MARKETS, INC		9,453,359	9,200,000	9,451,203	9,388,172	0	(59,681)	0	(59,681)	0	9,328,491	0	124,868	124,868	205,467	10/15/2015.
02005G AC 9	ALLYA_09-B - ABS		12/15/2011.	SCHEDULED REDEMPTION		5,434,547	5,434,547	5,444,949	5,440,179	0	(5,632)	0	(5,632)	0	5,434,547	0	0	0	98,708	10/15/2013.
02005H AB 9	ALLYA_10-1 - ABS		03/24/2011.	CITIGROUP GLOBAL MARKETS, INC		5,031,641	5,000,000	4,999,630	4,999,759	0	40	0	40	0	4,999,799	0	31,842	31,842	20,944	05/15/2014.
02005M AE 2	ALLYA_10-3 - ABS		11/18/2011.	WELLS FARGO ADVISORS, LLC..		1,030,320	1,020,000	1,019,636	1,019,672	0	88	0	88	0	1,019,760	0	10,560	10,560	14,844	08/17/2015.
02005P AC 9	ALLYA_10-4 - ABS		07/25/2011.	CITIGROUP GLOBAL MARKETS, INC		4,011,094	4,000,000	3,999,976	3,999,977	0	6	0	6	0	3,999,984	0	11,110	11,110	22,548	11/17/2014.
03063T AG 9	AMCAR_07-DF - ABS		12/06/2011.	SCHEDULED REDEMPTION		6,507,548	6,507,548	6,507,548	6,507,548	0	0	0	0	0	6,507,548	0	0	0	40,209	06/06/2014.
025816 AY 5	AMERICAN EXPRESS COMPANY		10/18/2011.	OUTSIDE MANAGED ACCT		391,303	335,000	351,572	348,161	0	(1,193)	0	(1,193)	0	346,968	0	44,335	44,335	25,534	03/19/2018.
03073E AD 7	AMERISOURCEBERGEN CORP		10/17/2011.	WELLS FARGO ADVISORS, LLC..		10,405,800	10,000,000	9,962,000	9,987,486	0	5,742	0	5,742	0	9,993,229	0	412,571	412,571	617,188	09/15/2012.
03072S DB 8	AMSI_02-AR1		12/27/2011.	SCHEDULED REDEMPTION		320,469	320,469	313,509	313,711	0	6,758	0	6,758	0	320,469	0	0	0	2,628	09/25/2032.
03512T AA 9	ANGLOGOLD ASHANTI HOLDINGS PLC	F.	02/16/2011.	Various		6,866,971	6,815,000	6,804,778	6,805,313	0	115	0	115	0	6,805,428	0	61,543	61,543	129,225	04/15/2020.
03523T AC 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/15/2011.	EXCHANGE		13,300,505	13,334,000	13,299,865	13,300,439	0	66	0	66	0	13,300,505	0	0	0	728,925	01/15/2039.
03523T AL 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/13/2011.	RBC CAPITAL MARKETS, LLC		637,678	623,000	622,170	622,440	0	218	0	218	0	622,658	0	15,020	15,020	17,184	10/15/2012.
036510 AA 3	ANSON_06-1A		12/28/2011.	SCHEDULED REDEMPTION		762,300	762,300	762,300	184,217	0	596,447	0	596,447	0	762,300	0	0	0	2,832	07/28/2046.
037389 AW 3	AON CORPORATION		10/28/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2020.
037411 AT 2	APACHE CORPORATION		01/28/2011.	OUTSIDE MANAGED ACCT		374,491	345,000	378,683	375,903	0	(1,147)	0	(1,147)	0	374,756	0	(266)	(266)	5,383	04/15/2013.
037411 AW 5	APACHE CORPORATION		09/28/2011.	JP MORGAN SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2040.
037411 AX 3	APACHE CORPORATION		09/26/2011.	BANC OF AMERICA SECURITIES LLC		7,363,287	6,995,000	6,922,952	6,923,404	0	4,421	0	4,421	0	6,927,825	0	435,461	435,461	208,490	02/01/2021.
031733 AF 5	ARC_04-1		12/27/2011.	SCHEDULED REDEMPTION		5,161,557	5,161,557	5,161,557	5,161,557	0	0	0	0	0	5,161,557	0	0	0	28,374	10/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
039279 AA 2	ARCAP_04-1A	...	12/01/2011.	SCHEDULED REDEMPTION		1,868,815	1,868,815	1,868,855	1,868,820	0	(5)	0	(5)	0	1,868,815	0	0	0	57,102	04/01/2024.
03938L AR 5	ARCELORMITTAL SA	F.	05/09/2011.	MIZUHO SECURITIES USA INC		2,568,075	2,500,000	2,478,075	2,479,691	0	1,471	0	1,471	0	2,481,162	0	86,913	86,913	72,135	08/05/2015.
03938L AS 3	ARCELORMITTAL SA	F.	05/23/2011.	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2041.
03938L AT 1	ARCELORMITTAL SA	F.	04/07/2011.	CREDIT SUISSE SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2016.
039483 AM 4	ARCHER-DANIELS-MIDLAND CO	...	09/26/2011.	HIMCO OPERATIONAL TRANSACTION		7,196,700	5,000,000	5,004,850	5,003,951	0	(96)	0	(96)	0	5,003,855	0	2,192,845	2,192,845	386,458	03/15/2027.
039483 BD 3	ARCHER-DANIELS-MIDLAND CO	...	09/26/2011.	HIMCO OPERATIONAL TRANSACTION		1,758	1,758	1,758	0	0	0	0	0	0	1,758	0	0	0	0	03/26/2042.
039483 AP 7	ARCHER-DANIELS-MIDLAND COMPANY	...	09/26/2011.	HIMCO OPERATIONAL TRANSACTION		19,767,588	16,075,000	16,033,651	16,033,080	0	(75)	0	(75)	0	16,033,005	0	3,734,583	3,734,583	4,564,474	12/15/2097.
039483 AS 1	ARCHER-DANIELS-MIDLAND COMPANY	...	09/26/2011.	HIMCO OPERATIONAL TRANSACTION		4,186,470	3,000,000	3,412,203	3,354,736	0	(6,947)	0	(6,947)	0	3,347,789	0	838,681	838,681	242,083	02/01/2031.
04010K AA 3	ARES8_04-1A - CLO	...	11/28/2011.	SCHEDULED REDEMPTION		9,935,065	9,935,065	9,935,065	9,935,065	0	0	0	0	0	9,935,065	0	0	0	54,733	02/26/2016.
040104 RW 3	ARSI_06-W2	...	12/27/2011.	SCHEDULED REDEMPTION		36,088	36,088	26,061	25,994	0	10,094	0	10,094	0	36,088	0	0	0	160	03/25/2036.
045424 DZ 8	ASC_97-D4	...	09/11/2011.	SCHEDULED REDEMPTION		5,164,638	5,164,638	5,596,963	5,203,106	0	(38,468)	0	(38,468)	0	5,164,638	0	0	0	236,183	04/11/2029.
04650N AA 2	AT&T INC	...	05/13/2011.	EXCHANGE		16,299,612	16,628,000	16,296,473	16,297,950	0	1,662	0	1,662	0	16,299,612	0	0	0	620,247	09/01/2040.
G0682# AC 8	AVIS EUROPE PLC SR UNSEC NT	F.	06/09/2011.	MATURED		10,000,000	10,000,000	10,000,000	10,104,688	0	(104,688)	0	(104,688)	0	10,000,000	0	0	0	283,000	06/09/2011.
06052J AC 6	BAAT_10-1A - ABS	...	07/26/2011.	Various		6,525,987	6,500,000	6,490,098	6,494,087	0	2,368	0	2,368	0	6,496,454	0	29,532	29,532	47,502	03/15/2014.
06052M AD 7	BAAT_10-2 - ABS	...	11/21/2011.	BANC OF AMERICA SECURITIES LLC		9,128,320	9,000,000	8,998,260	8,998,517	0	501	0	501	0	8,999,018	0	129,302	129,302	164,900	06/15/2017.
05947U ES 3	BACM_02-PB2	...	12/01/2011.	SCHEDULED REDEMPTION		8,378,515	8,378,515	8,420,751	8,382,584	0	(4,069)	0	(4,069)	0	8,378,515	0	0	0	421,583	06/01/2035.
05947U PR 3	BACM_04-1	...	12/01/2011.	SCHEDULED REDEMPTION		72,500	72,500	70,302	72,029	0	470	0	470	0	72,500	0	0	0	1,932	11/01/2039.
05947U VB 1	BACM_04-3	...	05/01/2011.	SCHEDULED REDEMPTION		6,204,775	6,204,775	6,235,807	6,206,055	0	(1,280)	0	(1,280)	0	6,204,775	0	0	0	99,609	06/01/2039.
05947U VM 7	BACM_04-4	...	12/01/2011.	SCHEDULED REDEMPTION		619,461	619,461	623,139	621,905	0	(2,444)	0	(2,444)	0	619,461	0	0	0	23,386	07/01/2042.
05947U XS 2	BACM_04-5 IS	...	11/01/2011.	SCHEDULED REDEMPTION		0	12,309,950	12,309,950	739,627	0	(739,627)	0	(739,627)	0	0	0	0	0	838,160	11/01/2041.
05947U D2 1	BACM_05-1	...	12/01/2011.	SCHEDULED REDEMPTION		736,510	736,510	725,204	732,513	0	3,998	0	3,998	0	736,510	0	0	0	23,319	11/01/2042.
05947U X8 6	BACM_05-4	...	04/15/2011.	CITIGROUP GLOBAL MARKETS, INC		3,688,969	3,800,000	2,183,365	2,094,868	0	(24,330)	0	(24,330)	0	2,070,538	0	1,618,431	1,618,431	75,092	07/01/2045.
05950X AJ 5	BACM_06-5	...	03/02/2011.	WELLS FARGO ADVISORS, LLC		1,695,586	1,800,000	1,780,805	1,787,383	0	346	0	346	0	1,787,728	0	(92,142)	(92,142)	34,505	09/01/2047.
05950V AB 6	BACM_06-6	...	10/01/2011.	SCHEDULED REDEMPTION		1,240,983	1,240,983	1,247,239	1,241,871	0	(888)	0	(888)	0	1,240,983	0	0	0	35,039	10/01/2045.
05947U DP 0	BAFU_01-3	...	08/01/2011.	SCHEDULED REDEMPTION		4,395,384	4,395,384	4,677,799	4,409,585	0	(14,201)	0	(14,201)	0	4,395,384	0	0	0	88,014	04/01/2037.
05947U DS 4	BAFU_01-3	...	09/01/2011.	SCHEDULED REDEMPTION		12,050,967	12,050,967	12,442,868	12,083,622	0	(32,655)	0	(32,655)	0	12,050,967	0	0	0	520,692	04/01/2037.
057224 BA 4	BAKER HUGHES INCORPORATED	...	11/07/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2021.
05947N FF 6	BALL_04-BBA4	...	12/15/2011.	SCHEDULED REDEMPTION		53,353	53,353	53,027	53,521	0	(168)	0	(168)	0	53,353	0	0	0	707	06/15/2018.
05950Q BN 0	BALL_06-BIX1	...	11/15/2011.	SCHEDULED REDEMPTION		174,539	174,539	174,539	174,539	0	0	0	0	0	174,539	0	0	0	943	10/15/2019.
06406H AY 5	BANK OF NEW YORK COMPANY INC (THE)	...	01/14/2011.	MATURED		345,000	345,000	339,157	344,951	0	49	0	49	0	345,000	0	0	0	8,539	01/14/2011.
064149 A6 4	BANK OF NOVA SCOTIA	A.	05/31/2011.	SCOTIA CAPITAL (USA) INC		8,354,130	8,000,000	8,198,110	8,187,794	0	(19,080)	0	(19,080)	0	8,168,714	0	185,416	185,416	217,033	01/22/2015.
067901 AF 5	BARRICK GOLD CORP	A.	09/15/2011.	HSBC SECURITIES (USA) INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/30/2016.
067901 AD 0	BARRICK GOLD CORPORATION	A.	09/13/2011.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/30/2016.
06849R AE 2	BARRICK NORTH AMERICA FINANCE LLC	...	09/13/2011.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/30/2041.

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
06983* AH 1	BASHAS INC	...	12/29/2011.	Various		2,839,408	2,727,590	2,193,579	1,905,295	0	(52,408)	0	(52,408)	0	1,852,886	0	986,522	986,522	295,274	08/28/2013.
07324S AY 8	BAYC_04-3 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		89,789	89,789	89,954	89,789	0	0	0	0	0	89,789	0	0	0	368	01/25/2035.
07324S BQ 4	BAYC_05-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		350,515	350,515	351,665	350,515	0	0	0	0	0	350,515	0	0	0	1,281	08/25/2035.
07324S BS 0	BAYC_05-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		304,651	304,651	304,651	175,207	129,445	0	0	129,445	0	304,651	0	0	0	1,231	08/25/2035.
07324S BT 8	BAYC_05-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		276,956	276,956	276,956	149,044	127,912	0	0	127,912	0	276,956	0	0	0	1,286	08/25/2035.
07324S BU 5	BAYC_05-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		105,409	105,409	105,409	105,409	0	0	0	0	0	105,409	0	0	0	495	08/25/2035.
07324S CE 0	BAYC_05-3A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		150,184	150,184	150,912	150,184	0	0	0	0	0	150,184	0	0	0	647	11/25/2035.
07324S CF 7	BAYC_05-3A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		300,368	300,368	300,368	300,368	0	0	0	0	0	300,368	0	0	0	1,330	11/25/2035.
07324S CH 3	BAYC_05-3A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		654,442	654,442	654,442	654,442	0	0	0	0	0	654,442	0	0	0	3,405	11/25/2035.
07324S CX 8	BAYC_05-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		178,192	178,192	166,704	178,192	0	0	0	0	0	178,192	0	0	0	1,073	01/25/2036.
07324S CY 6	BAYC_05-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		190,784	190,784	157,873	79,705	111,078	0	0	111,078	0	190,784	0	0	0	1,214	01/25/2036.
07324S DG 4	BAYC_06-1A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		412,142	412,142	412,818	412,142	0	0	0	0	0	412,142	0	0	0	1,613	04/25/2036.
07324S DH 2	BAYC_06-1A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		213,565	213,565	213,915	219,040	0	(5,476)	0	(5,476)	0	213,565	0	0	0	863	04/25/2036.
07324Y AC 3	BAYC_06-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		1,625,640	1,625,640	1,623,608	1,625,620	0	20	0	20	0	1,625,640	0	0	0	5,797	07/25/2036.
07324N AA 1	BAYC_06-3A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		379,734	379,734	379,734	379,734	0	0	0	0	0	379,734	0	0	0	1,063	10/25/2036.
07324N AB 9	BAYC_06-3A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		538,978	538,978	538,978	538,978	0	0	0	0	0	538,978	0	0	0	1,664	10/25/2036.
07325B AD 0	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		181,466	181,466	181,466	181,466	0	0	0	0	0	181,466	0	0	0	607	12/25/2036.
07325B AE 8	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		115,281	115,281	115,281	115,281	0	0	0	0	0	115,281	0	0	0	401	12/25/2036.
07325B AF 5	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		114,928	114,928	114,928	114,928	0	0	0	0	0	114,928	0	0	0	421	12/25/2036.
07325B AG 3	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		151,222	151,222	151,222	151,222	0	0	0	0	0	151,222	0	0	0	612	12/25/2036.
07325B AH 1	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		139,023	139,023	44,170	43,312	0	95,711	0	95,711	0	139,023	0	0	0	599	12/25/2036.
07325B AJ 7	BAYC_06-4A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		125,464	125,464	34,601	33,779	0	91,684	0	91,684	0	125,464	0	0	0	604	12/25/2036.
07325B AK 4	BAYC_06-4A - ABS	...	05/17/2011.	Various		113,204	646,963	161,008	156,602	0	(1,767)	0	(1,767)	0	154,835	0	(41,631)	(41,631)	2,427	12/25/2036.
07325M AA 2	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		552,244	552,244	552,244	552,244	0	0	0	0	0	552,244	0	0	0	1,378	03/25/2037.
07325M AB 0	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		276,122	276,122	276,122	276,122	0	0	0	0	0	276,122	0	0	0	765	03/25/2037.
07325M AC 8	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		171,196	171,196	171,196	171,196	0	0	0	0	0	171,196	0	0	0	474	03/25/2037.
07325M AD 6	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		82,837	82,837	82,837	34,791	48,045	0	0	48,045	0	82,837	0	0	0	238	03/25/2037.
07325M AE 4	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		65,165	65,165	65,165	24,763	40,402	0	0	40,402	0	65,165	0	0	0	198	03/25/2037.
07325M AF 1	BAYC_07-1 - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		82,837	82,837	65,502	28,164	54,672	0	0	54,672	0	82,837	0	0	0	275	03/25/2037.
07325M AG 9	BAYC_07-1 - ABS	...	04/06/2011.	Various		467,444	1,415,085	477,347	417,450	997,635	0	937,738	59,897	0	477,347	0	(9,903)	(9,903)	2,762	03/25/2037.
07325M AH 7	BAYC_07-1 - ABS	...	04/06/2011.	Various		615,729	2,070,856	573,867	486,651	1,584,205	0	1,496,990	87,215	0	573,867	0	41,863	41,863	4,519	03/25/2037.
07325X AC 4	BAYC_07-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		314,190	314,190	314,190	125,715	188,475	0	0	188,475	0	314,190	0	0	0	1,127	07/25/2037.
07325X AD 2	BAYC_07-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		168,151	168,151	130,334	60,092	108,059	0	0	108,059	0	168,151	0	0	0	636	07/25/2037.
07325X AE 0	BAYC_07-2A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		126,113	126,113	76,601	42,532	83,581	0	0	83,581	0	126,113	0	0	0	499	07/25/2037.
07324Q CU 8	BAYV_03-AA	...	12/01/2011.	SCHEDULED REDEMPTION		32,815	32,815	31,933	32,341	0	474	0	474	0	32,815	0	0	0	1,000	02/01/2033.
073250 BM 3	BAYV_05-A - ABS	...	12/28/2011.	SCHEDULED REDEMPTION		2,639,046	2,639,046	2,639,046	2,639,046	0	0	0	0	0	2,639,046	0	0	0	18,922	02/28/2040.
073250 BQ 4	BAYV_05-A - ABS	...	12/28/2011.	SCHEDULED REDEMPTION		976,295	976,295	976,295	976,295	0	0	0	0	0	976,295	0	0	0	9,833	02/28/2040.
07325D AH 7	BAYV_06-C	...	12/28/2011.	SCHEDULED REDEMPTION		1,365,135	1,365,135	1,365,135	1,365,135	0	0	0	0	0	1,365,135	0	0	0	3,478	11/28/2036.
07325V AM 6	BAYV_07-A	...	12/28/2011.	SCHEDULED REDEMPTION		0	1,502,598	1,502,598	390	0	(390)	0	(390)	0	0	0	0	0	14,176	05/28/2037.
07325V AP 9	BAYV_07-A	...	03/30/2011.	Various		0	1,199,044	1,199,044	0	0	0	0	0	0	0	0	0	0	3,723	05/28/2037.
075811 AB 5	BECKMAN COULTER INC	...	08/10/2011.	CALL TRANSACTION		3,305,803	3,250,000	3,538,990	3,284,637	0	(24,034)	0	(24,034)	0	3,260,603	0	45,200	45,200	164,475	11/15/2011.
084670 AV 0	BERKSHIRE HATHAWAY INC	...	05/17/2011.	JEFFERIES & CO. INC		5,223,950	5,000,000	4,995,850	4,996,541	0	306	0	306	0	4,996,847	0	227,103	227,103	124,000	02/11/2015.
05541V AA 4	BG ENERGY CAPITAL PLC	F.	03/30/2011.	Various		13,359,121	13,800,000	13,640,886	13,641,681	0	3,342	0	3,342	0	13,645,022	0	(285,901)	(285,901)	175,573	12/09/2020.
09247X AC 5	BLACKROCK INC	...	08/16/2011.	CREDIT SUISSE SECURITIES LLC		2,366,740	2,000,000	2,296,710	2,279,877	0	(23,496)	0	(23,496)	0	2,256,381	0	110,359	110,359	115,972	09/15/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
09247X AE 1	BLACKROCK INC		08/16/2011.	Various		5,640,473	5,350,000	5,467,024	5,462,019	0	(5,652)	0	(5,652)	0	5,456,367	0	184,106	184,106	79,674	12/10/2019.
12328M AW 1	BLX_06-AA - ABS		10/20/2011.	Various		324,234	324,234	107,989	121,232	0	226,637	23,635	203,002	0	324,234	0	0	0	1,215	10/20/2038.
05577@ AG 5	BNSF RAILWAY CO 2009-A - ABS		08/26/2011.	SCHEDULED REDEMPTION		278,724	278,724	278,724	278,724	0	0	0	0	0	278,724	0	0	0	18,256	02/26/2021.
05577@ AH 3	BNSF RAILWAY CO 2009-B - ABS		08/26/2011.	SCHEDULED REDEMPTION		268,256	268,256	268,256	268,256	0	0	0	0	0	268,256	0	0	0	17,571	02/26/2021.
05577@ AJ 9	BNSF RAILWAY CO 2009-C - ABS		08/26/2011.	SCHEDULED REDEMPTION		83,658	83,658	83,658	83,658	0	0	0	0	0	83,658	0	0	0	5,480	02/26/2021.
05577@ AK 6	BNSF RAILWAY CO 2009-D - ABS		08/26/2011.	SCHEDULED REDEMPTION		84,353	84,353	84,353	84,353	0	0	0	0	0	84,353	0	0	0	5,525	02/26/2021.
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2011.	SCHEDULED REDEMPTION		35,009	35,009	35,009	35,009	0	0	0	0	0	35,009	0	0	0	2,293	02/26/2021.
12189P AK 8	BNSF RAILWAY COMPANY - ABS		07/15/2011.	SCHEDULED REDEMPTION		333,789	333,789	333,789	333,789	0	0	0	0	0	333,789	0	0	0	21,569	01/15/2021.
097014 AD 6	BOEING CAPITAL CORPORATION		03/01/2011.	MATURED		320,000	320,000	328,201	320,339	0	(339)	0	(339)	0	320,000	0	0	0	9,760	03/01/2011.
097023 AS 4	BOEING COMPANY		05/03/2011.	GOLDMAN SACHS & CO		7,310,004	6,125,000	7,013,799	6,935,184	0	(4,477)	0	(4,477)	0	6,930,708	0	379,296	379,296	294,191	02/15/2038.
06423R BS 4	BOIT_04-A7 - ABS		09/15/2011.	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,994,688	1,997,110	0	2,266	0	2,266	0	1,999,376	0	624	624	5,274	05/15/2014.
05565Q BF 4	BP CAPITAL MARKETS PLC	F.	01/05/2011.	OUTSIDE MANAGED ACCT		378,875	350,000	353,392	352,045	0	(17)	0	(17)	0	352,028	0	26,847	26,847	3,216	11/07/2013.
05565Q BG 2	BP CAPITAL MARKETS PLC	F.	12/15/2011.	OUTSIDE MANAGED ACCT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/10/2012.
115885 AK 1	BROWNING-FERRIS INDUSTRIES INC		05/09/2011.	HIMCO OPERATIONAL TRANSACTION		14,127,240	12,000,000	13,412,680	13,383,803	0	(8,302)	0	(8,302)	0	13,375,501	0	751,739	751,739	1,177,200	09/15/2035.
07384Y GY 6	BSABS_03-1		12/27/2011.	SCHEDULED REDEMPTION		53,183	53,183	53,183	53,183	0	0	0	0	0	53,183	0	0	0	472	11/25/2042.
07384Y JQ 0	BSABS_03-2		12/27/2011.	SCHEDULED REDEMPTION		873,612	873,612	873,612	873,612	0	0	0	0	0	873,612	0	0	0	5,076	03/25/2043.
07383F FP 8	BSCMS_01-TOP2		06/01/2011.	SCHEDULED REDEMPTION		1,126,860	1,126,860	1,236,912	1,128,885	0	(2,025)	0	(2,025)	0	1,126,860	0	0	0	17,279	02/01/2035.
07383F PW 2	BSCMS_02-TOP8		12/01/2011.	SCHEDULED REDEMPTION		268,095	268,095	269,494	268,340	0	(244)	0	(244)	0	268,095	0	0	0	12,942	08/01/2038.
07383F QZ 4	BSCMS_03-T10 IS		04/01/2011.	SCHEDULED REDEMPTION		0	2,880,869	2,880,869	72,003	0	(72,003)	0	(72,003)	0	0	0	0	0	115,195	03/01/2040.
07383F YG 7	BSCMS_04-PWR3		12/01/2011.	SCHEDULED REDEMPTION		618,245	618,245	588,854	614,139	0	4,106	0	4,106	0	618,245	0	0	0	12,355	02/01/2041.
07383F E9 5	BSCMS_04-PWR4		12/01/2011.	SCHEDULED REDEMPTION		782,623	782,623	786,917	783,673	0	(1,051)	0	(1,051)	0	782,623	0	0	0	22,125	06/01/2041.
07387B AE 3	BSCMS_05-PWR9		05/02/2011.	Various		1,319,011	1,313,307	1,320,480	1,313,307	0	0	0	0	0	1,313,307	0	5,704	5,704	25,323	09/01/2042.
07387K AM 5	BSCMS_06-BBA7		07/15/2011.	SCHEDULED REDEMPTION		8,073,448	8,073,448	8,073,448	8,073,448	0	0	0	0	0	8,073,448	0	0	0	27,861	03/15/2019.
07387K AN 3	BSCMS_06-BBA7		12/15/2011.	SCHEDULED REDEMPTION		606,290	606,290	606,290	606,290	0	0	0	0	0	606,290	0	0	0	3,316	03/15/2019.
07388L AC 4	BSCMS_06-PW13		07/25/2011.	BARCLAYS CAPITAL INC		2,021,297	1,950,000	1,943,449	1,947,260	0	636	0	636	0	1,947,896	0	73,401	73,401	70,837	09/01/2041.
07401P AA 2	BSMF_07-SL1		12/27/2011.	SCHEDULED REDEMPTION		713,639	4,301,673	2,041,546	664,105	0	49,533	0	49,533	0	713,639	0	0	0	12,481	03/25/2037.
07400S AB 5	BSSBC_06-1A - ABS		12/27/2011.	SCHEDULED REDEMPTION		1,450,785	1,450,785	1,450,785	1,450,785	0	0	0	0	0	1,450,785	0	0	0	4,004	01/25/2034.
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/15/2011.	SCHEDULED REDEMPTION		319,725	319,725	319,725	319,725	0	0	0	0	0	319,725	0	0	0	25,284	01/15/2020.
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORPO		03/07/2011.	CREDIT SUISSE SECURITIES LLC		5,211,300	5,000,000	4,991,250	4,992,147	0	139	0	139	0	4,992,286	0	219,014	219,014	103,792	10/01/2019.
12189P AF 9	BURLINGTON NORTHERN SANTE FE R - ABS		07/02/2011.	SCHEDULED REDEMPTION		123,007	123,007	123,007	123,007	0	0	0	0	0	123,007	0	0	0	9,312	01/02/2021.
12322U AA 7	BUSHNELL LOAN FUND II_08-1A - CLO		10/28/2011.	SCHEDULED REDEMPTION		56,724,582	56,724,582	55,593,187	56,207,019	0	517,563	0	517,563	0	56,724,582	0	0	0	599,445	10/28/2015.
136385 AD 3	CAN NATURAL RES	A.	11/10/2011.	MORGAN STANLEY & CO. LLC		25,997,400	25,000,000	25,087,750	26,344,716	0	(665,785)	0	(665,785)	0	25,678,931	0	318,469	318,469	1,532,813	10/01/2012.
14040H AV 7	CAPITAL ONE FINANCIAL CORPORATION		10/06/2011.	JP MORGAN SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/15/2014.
140553 CU 0	CAPS_06-1A - ABS - ABS - ABS		12/20/2011.	SCHEDULED REDEMPTION		5,224,199	5,224,199	5,224,263	5,224,199	0	0	0	0	0	5,224,199	0	0	0	15,379	08/22/2016.
141781 J# 2	CARGILL INC - ABS		11/20/2011.	SCHEDULED REDEMPTION		277,507	277,507	272,395	272,572	0	4,935	0	4,935	0	277,507	0	0	0	14,676	08/20/2018.
33632* UD 7	CARGILL RAIL TRUST SENIOR SECURED - ABS		12/31/2011.	SCHEDULED REDEMPTION		345,534	345,534	345,534	345,534	0	0	0	0	0	345,534	0	0	0	19,249	05/31/2015.
G1418# AE 3	CARIBBEAN UTILITIES COMPANY LIMIT	E.	06/01/2011.	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.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G1418# AC 7	CARIBBEAN UTILITIES COMPANY LTD S	E.	06/01/2011.	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.
14912L 4Q 1	CATERPILLAR FINANCIAL SERVICES COR		04/27/2011.	BNP PARIBAS SECURITIES CORP		1,609,936	1,600,000	1,598,224	1,598,242	0	190	0	190	0	1,598,432	0	11,504	11,504	8,887	12/20/2013.
12479E BA 3	CBAC_05-1A IS - ABS		02/17/2011.	BANC OF AMERICA SECURITIES LLC		37,426	10,819	10,819	0	0	0	0	0	0	0	0	37,426	37,426	2,967	07/01/2035.
149837 AK 2	CBAC_06-1A IS - ABS		02/28/2011.	BANC OF AMERICA SECURITIES LLC		34,976	5,883	5,883	0	0	0	0	0	0	0	0	34,976	34,976	3,759	06/01/2038.
12489W GD 0	CBASS_02-CB6		12/27/2011.	SCHEDULED REDEMPTION		306,625	306,625	306,625	306,625	0	0	0	0	0	306,625	0	0	0	6,447	01/25/2033.
12498S AA 0	CBASS_06-SC1 - ABS		12/27/2011.	SCHEDULED REDEMPTION		977,623	977,623	954,649	970,095	0	7,527	0	7,527	0	977,623	0	0	0	2,675	05/25/2036.
17305E EQ 4	CCCIT_09-A4 - ABS		11/21/2011.	Various		8,123,605	7,400,000	7,967,711	7,855,817	0	(73,361)	0	(73,361)	0	7,782,456	0	341,149	341,149	263,280	06/23/2016.
14986D AF 7	CD_06-CD3		02/01/2011.	DEUTSCHE BANK SECURITIES INC		32,357,813	30,000,000	30,830,859	30,525,925	0	(7,711)	0	(7,711)	0	30,518,214	0	1,839,599	1,839,599	294,892	10/01/2048.
15641S AE 1	CENT7_04-7A - CLO		10/31/2011.	SCHEDULED REDEMPTION		1,541,523	1,541,523	1,541,523	1,541,523	0	0	0	0	0	1,541,523	0	0	0	8,334	01/30/2016.
15189W AE 0	CENTERPOINT ENERGY INC		09/15/2011.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2021.
15189W AF 7	CENTERPOINT ENERGY RESOURCES CORP		09/15/2011.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2041.
15189Y AB 2	CENTERPOINT ENERGY RESOURCES CORPO		02/14/2011.	OUTSIDE MANAGED ACCT		339,759	300,000	312,041	308,325	0	(448)	0	(448)	0	307,877	0	31,882	31,882	8,925	04/01/2013.
151895 A# 6	CENTERPOINT PROPERTIES TRUST		06/15/2011.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	120,600	06/15/2011.
173067 EC 9	CGCMT_04-C2		12/01/2011.	SCHEDULED REDEMPTION		941,397	941,397	902,013	937,504	0	3,893	0	3,893	0	941,397	0	0	0	20,181	10/01/2041.
17309X AJ 8	CGCMT_06-FL2		12/15/2011.	SCHEDULED REDEMPTION		3,540,398	3,540,398	3,540,398	3,540,398	0	0	0	0	0	3,540,398	0	0	0	15,907	08/15/2021.
17311Q BP 4	CGCMT_07-C6		03/01/2011.	JP MORGAN SECURITIES INC		1,566,000	1,800,000	1,745,619	1,760,544	0	871	0	871	0	1,761,414	0	(195,414)	(195,414)	26,524	12/01/2049.
161571 DA 9	CHAIT_08-A11 - ABS		11/21/2011.	JP MORGAN SECURITIES INC		216,652	200,000	220,406	216,791	0	(3,549)	0	(3,549)	0	213,242	0	3,410	3,410	7,065	07/15/2015.
158715 AA 0	CHAM_04-1A - CLO		12/15/2011.	SCHEDULED REDEMPTION		3,601,667	3,601,667	3,601,667	3,601,667	0	0	0	0	0	3,601,667	0	0	0	18,321	06/15/2016.
17248R AF 3	CINGULAR WIRELESS LLC		10/07/2011.	CALL TRANSACTION		10,117,500	10,000,000	10,096,850	10,013,036	0	(10,422)	0	(10,422)	0	10,002,614	0	114,886	114,886	527,222	12/15/2011.
17275R AF 9	CISCO SYSTEMS INC		05/31/2011.	GOLDMAN SACHS & CO		7,178,430	7,000,000	7,169,930	7,169,066	0	(1,103)	0	(1,103)	0	7,167,963	0	10,467	10,467	340,083	01/15/2040.
17275R AH 5	CISCO SYSTEMS INC		05/26/2011.	Various		12,558,237	12,000,000	11,937,340	11,941,995	0	2,033	0	2,033	0	11,944,028	0	614,209	614,209	455,136	01/15/2020.
172850 AU 3	CITRV_98-A - ABS		09/20/2011.	Various		1,396,854	1,626,494	1,625,826	1,377,973	0	(9,164)	0	(9,164)	0	1,368,809	0	28,045	28,045	69,741	01/15/2017.
18055# AE 2	CLARION LION PROP FUND HOLDINGS LP		04/21/2011.	STONECASTLE SECURITIES, LLC.		7,019,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	19,250	19,250	137,690	12/15/2015.
184502 AY 8	CLEAR CHANNEL COMMUNICATIONS INC		03/15/2011.	MATURED		5,000,000	5,000,000	1,332,372	4,478,413	0	521,587	0	521,587	0	5,000,000	0	0	0	156,250	03/15/2011.
201730 AD 0	CMAT_99-C1		12/11/2011.	SCHEDULED REDEMPTION		472,185	472,185	543,235	487,107	0	(14,922)	0	(14,922)	0	472,185	0	0	0	32,137	01/11/2032.
17307G JF 6	CMLTI_04-OPT1		12/27/2011.	SCHEDULED REDEMPTION		159,164	159,164	159,164	159,164	0	0	0	0	0	159,164	0	0	0	634	10/25/2034.
17307G UR 7	CMLTI_05-OPT4		12/27/2011.	SCHEDULED REDEMPTION		2,579,126	2,579,126	2,579,126	2,579,126	0	0	0	0	0	2,579,126	0	0	0	9,691	07/25/2035.
172978 AC 2	CMLTI_06-NCB1		12/15/2011.	SCHEDULED REDEMPTION		397,266	397,266	395,211	395,344	0	1,922	0	1,922	0	397,266	0	0	0	1,409	05/15/2036.
126117 AR 1	CNA FINANCIAL CORP		09/30/2011.	BARCLAYS CAPITAL INC		3,023,790	3,000,000	3,038,100	0	0	(1,696)	0	(1,696)	0	3,036,404	0	(12,614)	(12,614)	110,687	08/15/2021.
199648 AA 4	CNOVA_06-1A - CLO		01/18/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/18/2018.
G1910# AF 3	COBHAM PLC SENIOR NOTES SERIES B	F.	12/21/2011.	CALL TRANSACTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	154,456	03/17/2016.
191216 AL 4	COCA-COLA COMPANY (THE)		04/12/2011.	Various		5,954,889	5,623,000	6,012,231	6,000,339	0	(32,812)	0	(32,812)	0	5,967,527	0	(12,639)	(12,639)	118,097	03/15/2014.
191216 AP 5	COCA-COLA COMPANY (THE)		04/18/2011.	Various		6,730,730	7,000,000	6,983,900	6,984,297	0	832	0	832	0	6,985,129	0	(254,399)	(254,399)	41,500	11/15/2015.
191216 AR 1	COCA-COLA COMPANY (THE)		09/09/2011.	BARCLAYS CAPITAL INC		7,548,176	7,275,000	7,252,739	7,252,982	0	1,352	0	1,352	0	7,254,334	0	293,842	293,842	190,332	11/15/2020.
191216 AS 9	COCA-COLA COMPANY (THE)		09/20/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
19190A AA 5	COFFEYVILLE RESOURCES LLC/COFFEYVI		12/12/2011.	DEUTSCHE BANK SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2015.
20029P AL 3	COMCAST CABLE COMMUNICATIONS		01/30/2011.	MATURED		2,000,000	2,000,000	1,984,700	1,999,834	0	166	0	166	0	2,000,000	0	0	0	67,500	01/30/2011.
20046P AH 1	COMM_00-C1		12/01/2011.	SCHEDULED REDEMPTION		358,307	358,307	423,391	358,307	0	0	0	0	0	358,307	0	0	0	22,553	08/01/2033.
126171 AB 3	COMM_05-C6		12/01/2011.	SCHEDULED REDEMPTION		141,149	141,149	141,852	141,149	0	0	0	0	0	141,149	0	0	0	6,936	06/01/2044.
126169 AK 7	COMM_05-F10A		11/15/2011.	SCHEDULED REDEMPTION		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	70,115	04/15/2017.
126169 AL 5	COMM_05-F10A		11/15/2011.	SCHEDULED REDEMPTION		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	72,365	04/15/2017.
126169 AM 3	COMM_05-F10A		11/15/2011.	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	29,694	04/15/2017.
126169 AN 1	COMM_05-F10A		06/23/2011.	CITADEL SECURITIES, LLC		11,773,125	13,455,000	13,335,625	13,455,000	0	0	0	0	0	13,455,000	0	(1,681,875)	(1,681,875)	57,519	04/15/2017.
126169 AP 6	COMM_05-F10A		06/23/2011.	CITADEL SECURITIES, LLC		11,027,395	13,055,000	12,917,499	13,055,000	0	0	0	0	0	13,055,000	0	(2,027,605)	(2,027,605)	60,759	04/15/2017.
126169 BH 3	COMM_05-F10A		11/15/2011.	SCHEDULED REDEMPTION		2,232,000	2,232,000	2,232,698	2,232,000	0	0	0	0	0	2,232,000	0	0	0	9,309	04/15/2017.
20047E AE 2	COMM_06-C8		09/14/2011.	Various		53,136,790	50,000,000	50,249,000	50,161,769	0	(13,456)	0	(13,456)	0	50,148,313	0	2,988,477	2,988,477	1,681,195	12/01/2046.
20046G BG 2	COMM_06-FL12		12/15/2011.	SCHEDULED REDEMPTION		691,889	691,889	670,937	684,224	0	7,665	0	7,665	0	691,889	0	0	0	2,104	12/15/2020.
20046G BJ 6	COMM_06-FL12		12/15/2011.	SCHEDULED REDEMPTION		1,771,236	1,771,236	1,771,236	1,771,236	0	0	0	0	0	1,771,236	0	0	0	5,758	12/15/2020.
20046G BN 7	COMM_06-FL12		08/15/2011.	SCHEDULED REDEMPTION		353,745	353,745	353,745	353,745	0	0	0	0	0	353,745	0	0	0	1,907	12/15/2020.
20046G BQ 0	COMM_06-FL12		08/15/2011.	SCHEDULED REDEMPTION		353,745	353,745	353,745	353,745	0	0	0	0	0	353,745	0	0	0	2,038	12/15/2020.
20046G BS 6	COMM_06-FL12		08/15/2011.	SCHEDULED REDEMPTION		252,673	253,087	253,087	253,087	0	(415)	0	(415)	0	252,673	0	0	0	1,647	12/15/2020.
20046G BU 1	COMM_06-FL12		11/15/2011.	SCHEDULED REDEMPTION		749,222	749,222	749,402	749,263	0	(41)	0	(41)	0	749,222	0	0	0	6,150	12/15/2020.
20046G BW 7	COMM_06-FL12		11/15/2011.	SCHEDULED REDEMPTION		648,365	648,365	648,467	648,389	0	(24)	0	(24)	0	648,365	0	0	0	5,585	12/15/2020.
20046G BY 3	COMM_06-FL12		11/15/2011.	SCHEDULED REDEMPTION		1,584,766	1,588,134	1,588,134	1,588,134	0	(3,369)	0	(3,369)	0	1,584,766	0	0	0	14,317	12/15/2020.
20046G CA 4	COMM_06-FL12		12/15/2011.	SCHEDULED REDEMPTION		828,647	828,647	828,647	828,647	0	0	0	0	0	828,647	0	0	0	6,071	12/15/2020.
20046G CC 0	COMM_06-FL12		12/15/2011.	SCHEDULED REDEMPTION		999,251	999,251	999,251	999,251	0	0	0	0	0	999,251	0	0	0	8,261	12/15/2020.
20046G CE 6	COMM_06-FL12		12/15/2011.	SCHEDULED REDEMPTION		670,229	670,229	670,229	670,229	0	0	0	0	0	670,229	0	0	0	5,591	12/15/2020.
200476 AA 7	COMM_07-FL14		11/15/2011.	SCHEDULED REDEMPTION		3,573,715	3,573,715	3,537,978	3,572,657	0	1,044	0	1,044	0	3,573,701	0	14	14	4,415	06/15/2022.
200476 AX 7	COMM_07-FL14		08/15/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2022.
2027A0 FR 5	COMMONWEALTH BANK OF AUSTRALIA	F.	10/24/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/17/2016.
21075W DE 2	CONHE_96-3		12/15/2011.	SCHEDULED REDEMPTION		9,130	9,130	9,130	9,130	0	0	0	0	0	9,130	0	0	0	75	09/15/2027.
209115 A* 5	CONSOLIDATED EDISON INC		12/30/2011.	SCHEDULED REDEMPTION		56,715	56,715	56,715	56,715	0	0	0	0	0	56,715	0	0	0	4,940	06/30/2022.
210518 BV 7	CONSUMERS ENERGY COMPANY		03/14/2011.	OUTSIDE MANAGED ACCT		157,257	145,000	159,312	158,177	0	(1,198)	0	(1,198)	0	156,979	0	278	278	3,291	04/15/2013.
210805 BE 6	CONTINENTAL AIRLINES 1997-1 CLASS - ABS		10/01/2011.	SCHEDULED REDEMPTION		250,852	250,852	250,852	50,034	0	200,818	0	200,818	0	250,852	0	0	0	18,708	04/01/2013.
210805 A@ 6	CONTINENTAL AIRLINES PASS THROUGH - ABS		01/01/2011.	SCHEDULED REDEMPTION		1,248,505	1,248,505	1,248,505	1,248,505	0	0	0	0	0	1,248,505	0	0	0	43,823	01/01/2014.
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS		11/01/2011.	SCHEDULED REDEMPTION		31,849	31,849	31,932	31,917	0	(68)	0	(68)	0	31,849	0	0	0	2,563	11/01/2020.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS		12/15/2011.	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	1	06/15/2021.
216871 AF 0	COOPER US INC		05/06/2011.	WELLS FARGO ADVISORS, LLC		2,494,975	2,500,000	2,495,425	2,495,481	0	306	0	306	0	2,495,787	0	(812)	(812)	25,399	01/15/2016.
N2272# AA 6	CORIO NV	F.	08/24/2011.	MATURED		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	769,500	08/24/2011.
219350 AU 9	CORNING INC		05/20/2011.	JP MORGAN SECURITIES INC		3,893,607	3,870,000	3,834,473	3,835,596	0	1,165	0	1,165	0	3,836,761	0	56,846	56,846	130,209	08/15/2020.
140274 AA 9	CPLSE_05-1A		10/29/2011.	SCHEDULED REDEMPTION		11,203,040	11,203,040	11,199,733	11,203,040	0	0	0	0	0	11,203,040	0	0	0	523,169	01/29/2040.
22541H CC 4	CREDIT SUISSE (NY BRANCH)	E.	12/15/2011.	CREDIT SUISSE SECURITIES LLC		4,789,569	5,000,000	4,983,550	4,987,317	0	1,420	0	1,420	0	4,988,737	0	(199,168)	(199,168)	402,757	02/15/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
22541L AB 9	CREDIT SUISSE FIRST BOSTON USA INC		11/15/2011.	MATURED		8,000,000	8,000,000	7,919,680	7,990,893	0	9,107	0	9,107	0	8,000,000	0	0	0	490,000	11/15/2011.
22608W AA 7	CREST_04-1A		10/28/2011.	SCHEDULED REDEMPTION		3,283,583	3,283,583	3,287,537	3,285,172	0	(1,589)	0	(1,589)	0	3,283,583	0	0	0	15,795	01/28/2020.
17312H AF 6	CRMSI_07-2		12/01/2011.	SCHEDULED REDEMPTION		326,106	326,106	326,099	326,101	0	5	0	5	0	326,106	0	0	0	11,288	06/01/2037.
22540A 3F 3	CSFB_01-CK3		04/01/2011.	SCHEDULED REDEMPTION		4,661,474	4,661,474	4,686,238	4,661,954	0	(480)	0	(480)	0	4,661,474	0	0	0	56,677	06/01/2034.
22540V GE 6	CSFB_01-CKN5		08/01/2011.	SCHEDULED REDEMPTION		6,506,229	6,506,229	6,538,760	6,507,689	0	(1,460)	0	(1,460)	0	6,506,229	0	0	0	147,498	09/01/2034.
22540A 6G 8	CSFB_01-CP4		05/01/2011.	SCHEDULED REDEMPTION		5,794,950	5,794,950	6,359,052	5,816,945	0	(21,995)	0	(21,995)	0	5,794,950	0	0	0	83,454	12/01/2035.
22540V N9 9	CSFB_02-CKN2		01/01/2011.	SCHEDULED REDEMPTION		710,536	710,536	766,646	710,536	0	0	0	0	0	710,536	0	0	0	3,517	04/01/2037.
22540V C7 5	CSFB_02-CKP1		12/01/2011.	SCHEDULED REDEMPTION		4,838,642	4,838,642	4,862,835	4,840,989	0	(2,347)	0	(2,347)	0	4,838,642	0	0	0	245,694	12/01/2035.
22541N AP 4	CSFB_02-CP3		12/01/2011.	SCHEDULED REDEMPTION		947,231	947,231	1,010,687	957,427	0	(10,197)	0	(10,197)	0	947,231	0	0	0	50,668	07/01/2035.
22540V N4 0	CSFB_02-HE11		12/27/2011.	SCHEDULED REDEMPTION		160,769	160,769	160,769	160,769	0	0	0	0	0	160,769	0	0	0	1,853	10/25/2032.
22540V 2L 5	CSFB_02-HE16		12/27/2011.	SCHEDULED REDEMPTION		411,700	411,700	411,700	411,700	0	0	0	0	0	411,700	0	0	0	3,768	10/25/2032.
22540V 2M 3	CSFB_02-HE16		12/27/2011.	SCHEDULED REDEMPTION		89,323	89,323	84,224	72,607	11,476	5,240	0	16,715	0	89,323	0	0	0	1,443	10/25/2032.
22541S XC 7	CSFB_04-C3 IS		08/01/2011.	SCHEDULED REDEMPTION		0	7,955,095	7,955,095	580,020	0	(580,020)	0	(580,020)	0	0	0	0	0	614,964	07/01/2036.
225470 F5 7	CSMC_06-C1		07/01/2011.	SCHEDULED REDEMPTION		220,335	220,335	224,238	221,903	0	(1,568)	0	(1,568)	0	220,335	0	0	0	8,266	02/01/2039.
225470 K6 9	CSMC_06-C1 IS		01/03/2011.	Various		0	0	0	0	0	(64,413)	0	(64,413)	0	(64,413)	0	64,413	64,413	(637)	02/01/2039.
22545R AJ 5	CSMC_06-TF2A		05/12/2011.	CITIGROUP GLOBAL MARKETS, INC		1,840,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(160,000)	(160,000)	5,112	10/15/2021.
22545R AM 8	CSMC_06-TF2A		05/12/2011.	GOLDMAN SACHS & CO		2,366,000	2,800,000	596,644	51,422	0	(9,018)	0	(9,018)	0	42,404	0	2,323,596	2,323,596	10,727	10/15/2021.
22545R AV 8	CSMC_06-TF2A		11/15/2011.	SCHEDULED REDEMPTION		399,901	399,901	399,292	399,901	0	0	0	0	0	399,901	0	0	0	3,364	09/15/2021.
12638C AU 2	CSMC_06-TFLA		06/15/2011.	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	24,790	04/15/2021.
12638C AW 8	CSMC_06-TFLA		06/15/2011.	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	20,109	04/15/2021.
12638C AY 4	CSMC_06-TFLA		06/15/2011.	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,011,250	18,000,000	0	0	0	0	0	18,000,000	0	0	0	88,537	04/15/2021.
12638C BA 5	CSMC_06-TFLA		06/15/2011.	SCHEDULED REDEMPTION		18,750,000	18,750,000	18,764,453	18,750,000	0	0	0	0	0	18,750,000	0	0	0	98,862	04/15/2021.
22943N AS 2	CSMS_06-HC1A		05/15/2011.	SCHEDULED REDEMPTION		1,540,000	1,540,000	1,540,000	1,540,000	0	0	0	0	0	1,540,000	0	0	0	5,505	05/15/2023.
22943N AW 3	CSMS_06-HC1A		05/15/2011.	SCHEDULED REDEMPTION		10,421,000	10,421,000	10,421,000	10,421,000	0	0	0	0	0	10,421,000	0	0	0	52,547	05/15/2023.
14845T AA 4	CSTL_2A - ABS		07/15/2011.	SCHEDULED REDEMPTION		12,448,458	12,448,458	12,388,161	12,448,458	0	0	0	0	0	12,448,458	0	0	0	62,825	10/15/2014.
126408 GB 3	CSX CORP		08/16/2011.	BARCLAYS CAPITAL INC		1,700,820	1,650,000	1,794,656	1,732,711	0	(43,198)	0	(43,198)	0	1,689,513	0	11,307	11,307	96,443	03/15/2012.
22943E AC 7	CTCDO_05-3A		04/15/2011.	BARCLAYS CAPITAL INC		7,502,344	7,500,000	7,549,494	7,506,215	0	(1,361)	0	(1,361)	0	7,504,853	0	(2,509)	(2,509)	152,524	06/01/2035.
12642V AC 4	CTCDO_06-4A		02/22/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/20/2043.
12642V AF 7	CTCDO_06-4A		08/22/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/20/2043.
126650 BN 9	CVS CAREMARK CORP		04/28/2011.	OUTSIDE MANAGED ACCT		324,055	280,000	313,575	310,703	0	(1,038)	0	(1,038)	0	309,665	0	14,390	14,390	11,704	03/15/2019.
126650 BQ 2	CVS CAREMARK CORP		12/10/2011.	SCHEDULED REDEMPTION		5,203	5,203	5,806	0	0	(603)	0	(603)	0	5,203	0	0	0	163	01/10/2030.
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		12/10/2011.	SCHEDULED REDEMPTION		193,727	193,727	193,727	193,727	0	0	0	0	0	193,727	0	0	0	9,518	10/10/2031.
126650 BP 4	CVS CORP - ABS		12/10/2011.	SCHEDULED REDEMPTION		322,827	322,827	317,600	315,552	0	7,275	0	7,275	0	322,827	0	0	0	12,136	12/10/2028.
126659 AA 9	CVS PASS-THROUGH TRUST - ABS		12/10/2011.	SCHEDULED REDEMPTION		188,173	188,173	188,173	188,173	0	0	0	0	0	188,173	0	0	0	9,819	07/10/2031.
12667G 7Y 3	CWALT_05-42CB		04/25/2011.	SCHEDULED REDEMPTION		939,304	939,304	939,304	939,304	0	0	0	0	0	939,304	0	0	0	862	10/25/2035.
12667X AA 4	CWCI_05-1A		11/25/2011.	SCHEDULED REDEMPTION		889,511	889,511	889,511	889,511	0	0	0	0	0	889,511	0	0	0	3,771	05/25/2045.
12544K AB 9	CWHL_07-17		12/01/2011.	SCHEDULED REDEMPTION		1,165,012	1,165,012	1,145,716	1,092,457	0	72,555	0	72,555	0	1,165,012	0	0	0	39,526	10/01/2037.
126671 PZ 3	CWL_02-BC2		12/27/2011.	SCHEDULED REDEMPTION		0	62,422	20,196	0	0	0	0	0	0	0	0	0	0	173	04/25/2032.
126671 ZE 9	CWL_03-SD2		12/27/2011.	SCHEDULED REDEMPTION		207,654	207,654	208,023	207,951	0	(297)	0	(297)	0	207,654	0	0	0	2,464	09/25/2032.
126673 SD 5	CWL_04-SD4		12/27/2011.	SCHEDULED REDEMPTION		649,215	649,215	649,215	649,215	0	0	0	0	0	649,215	0	0	0	2,457	12/25/2034.
126683 AC 5	CWL_06-S5		12/01/2011.	SCHEDULED REDEMPTION		0	268,272	82,253	98,167	0	(98,167)	0	(98,167)	0	0	0	0	0	6,790	06/01/2035.
12669R AC 1	CWL_07-S1		12/01/2011.	SCHEDULED REDEMPTION		342,748	342,748	120,484	44,482	0	277,086	0	277,086	0	321,567	0	21,181	21,181	10,887	11/01/2036.
23383F BU 8	DAIMLERCHRYSLER NA HLDG		09/08/2011.	MATURED		14,000,000	14,000,000	13,975,080	13,996,116	0	3,884	0	3,884	0	14,000,000	0	0	0	805,000	09/08/2011.

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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
233835 AP 2	DAIMLERCHRYSLER NORTH AMERICA HLDG	...	01/18/2011.	MATURED		4,000,000	4,000,000	4,192,280	4,001,306	0	(1,306)	0	(1,306)	0	4,000,000	0	0	0	155,000	01/18/2011.
233835 BA 4	DAIMLERCHRYSLER NORTH AMERICA HLDG	...	03/15/2011.	MATURED		15,000,000	15,000,000	15,040,900	15,002,266	0	(2,266)	0	(2,266)	0	15,000,000	0	0	0	440,625	03/15/2011.
23719E AA 1	DARDEN RESTAURANTS INC	...	04/01/2011.	MATURED		5,000,000	5,000,000	5,709,300	5,030,726	0	(30,726)	0	(30,726)	0	5,000,000	0	0	0	186,250	04/01/2011.
240019 BQ 1	DAYTON POWER AND LIGHT CO	...	12/15/2011.	OUTSIDE MANAGED ACCT		224,490	210,000	213,799	211,953	0	(660)	0	(660)	0	211,293	0	13,197	13,197	13,124	10/01/2013.
25151U AA 5	DBALT_07-AR2	...	12/27/2011.	SCHEDULED REDEMPTION		3,394,554	3,394,554	3,313,103	2,345,997	0	1,048,557	0	1,048,557	0	3,394,554	0	0	0	7,729	03/25/2037.
G2615* AB 2	DCC PLC	F.	01/27/2011.	ALLISON WILLIAMS COMPANY		5,010,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	10,150	10,150	82,650	03/24/2017.
23309@ AA 6	DCI CHEESE COMPANY	...	03/25/2011.	DIRECT WITH ISSUER		4,582,237	4,582,237	4,534,984	1,409,983	1	1,409,983	0	1,409,984	0	4,582,237	0	0	0	1,762,270	08/05/2016.
24668P AD 9	DELHAIZE GROUP	F.	03/24/2011.	EXCHANGE		19,910,694	21,372,000	19,905,495	19,908,243	0	2,451	0	2,451	0	19,910,694	0	0	0	561,727	10/01/2040.
24668P AE 7	DELHAIZE GROUP	F.	08/18/2011.	BARCLAYS CAPITAL INC		21,342,468	21,372,000	19,910,694	0	0	4,831	0	4,831	0	19,915,525	0	1,426,944	1,426,944	1,009,324	10/01/2040.
24763L FY 1	DELHE_99-3	...	12/01/2011.	SCHEDULED REDEMPTION		83,739	212,039	188,817	168,118	0	(84,378)	0	(84,378)	0	83,739	0	0	0	8,583	01/01/2030.
24804# AA 2	DEMETS CANDY COMPANY	...	09/22/2011.	HIMCO OPERATIONAL TRANSACTION		2,102,282	2,102,282	2,061,373	1,994,696	0	2,321	0	2,321	0	2,065,883	0	36,400	36,400	471,836	07/31/2016.
25214B AE 4	DEXIA CREDIT LOCAL	F.	01/27/2011.	ALADDIN CAPITAL LLC		4,991,200	5,000,000	4,984,350	4,987,989	0	318	0	318	0	4,988,307	0	2,893	2,893	76,771	01/10/2014.
251547 AL 9	DFCS_98-I - ABS	...	04/14/2011.	Various		33,436	33,359	33,341	33,359	0	0	0	0	0	33,359	0	76	76	738	04/01/2028.
25459H AY 1	DIRECTV HOLDINGS LLC/DIRECTV FINAN	...	04/19/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2016.
23322B CM 8	DLJCM_98-CG1	...	05/01/2011.	SCHEDULED REDEMPTION		804,220	804,220	894,130	804,220	0	0	0	0	0	804,220	0	0	0	16,917	06/01/2031.
25654# AA 0	DODGER TICKETS LLC SER A SR SEC - ABS	...	03/31/2011.	SCHEDULED REDEMPTION		536,033	536,033	536,033	536,033	0	0	0	0	0	536,033	0	0	0	30,339	03/31/2030.
257469 AF 3	DOMINION RESOURCES INC	...	02/09/2011.	OUTSIDE MANAGED ACCT		256,771	240,000	260,251	258,884	0	(1,306)	0	(1,306)	0	257,578	0	(807)	(807)	5,586	09/17/2012.
260003 AE 8	DOVER CORP	...	03/22/2011.	BNP PARIBAS SECURITIES CORP		3,312,840	3,000,000	3,409,290	3,390,926	0	(18,167)	0	(18,167)	0	3,372,758	0	(59,918)	(59,918)	65,000	10/15/2015.
233331 AE 7	DTE ENERGY CO	...	06/01/2011.	MATURED		10,000,000	10,000,000	10,681,900	10,061,177	0	(61,177)	0	(61,177)	0	10,000,000	0	0	0	352,500	06/01/2011.
26439X AD 5	DUKE ENERGY FIELD SERVICES LLC	...	02/01/2011.	MATURED		125,000	125,000	117,272	124,892	0	108	0	108	0	125,000	0	0	0	4,297	02/01/2011.
23334X AE 6	DVI_01-1 - ABS	...	07/13/2011.	HIMCO OPERATIONAL TRANSACTION		0	1,996,524	(28)	0	0	0	0	0	0	0	0	0	0	16,151	04/11/2012.
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V.	F.	06/21/2011.	GOLDMAN SACHS & CO		5,776,550	5,000,000	5,285,400	5,279,656	0	(1,927)	0	(1,927)	0	5,277,729	0	498,821	498,821	216,125	04/30/2038.
29078P AA 8	EAST_00-A - ABS	...	09/09/2011.	Various		2,053,434	3,891,417	3,462,282	3,848,971	0	20,844	0	20,844	0	3,869,814	0	(1,816,381)	(1,816,381)	19,948	08/15/2025.
263534 BY 4	EI DU PONT DE NEMOURS & CO	...	04/14/2011.	MORGAN STANLEY & CO. LLC		2,827,024	2,730,000	2,723,366	2,724,735	0	369	0	369	0	2,725,104	0	101,921	101,921	67,530	01/15/2015.
52465# AS 4	EIRE JACKSONVILE FLA LLC LEASE BA	...	12/10/2011.	SCHEDULED REDEMPTION		643,461	643,461	643,461	643,461	0	0	0	0	0	643,461	0	0	0	33,673	09/10/2020.
268317 AA 2	ELECTRICITE DE FRANCE	F.	06/30/2011.	JP MORGAN SECURITIES INC		5,498,739	5,000,000	4,980,150	4,987,176	0	1,973	0	1,973	0	4,989,149	0	509,590	509,590	257,942	01/26/2014.
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC	...	08/11/2011.	SCHEDULED REDEMPTION		253,529	253,529	253,529	253,529	0	0	0	0	0	253,529	0	0	0	13,206	02/11/2030.
29100T AA 2	EMERALDS_07-1 TRUST	...	12/23/2011.	HIMCO OPERATIONAL TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2020.
29100V AA 7	EMERALDS_07-2 TRUST	...	12/23/2011.	HIMCO OPERATIONAL TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2016.
291011 AV 6	EMERSON ELECTRIC CO	...	05/06/2011.	Various		5,600,650	5,000,000	5,426,200	5,382,147	0	(18,927)	0	(18,927)	0	5,363,220	0	237,430	237,430	104,635	12/01/2016.
292506 AA 0	ENCANA CORPORATION	A.	09/07/2011.	CREDIT SUISSE SECURITIES LLC		3,474,513	3,150,000	3,458,350	3,387,975	0	(47,606)	0	(47,606)	0	3,340,369	0	134,144	134,144	157,833	05/01/2014.
29268B AC 5	ENEL FIN INTL	F.	06/22/2011.	CREDIT SUISSE SECURITIES LLC		6,877,058	6,750,000	7,028,943	7,023,247	0	(1,922)	0	(1,922)	0	7,021,325	0	(144,268)	(144,268)	358,558	09/15/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
29268B AD 3	ENEL FINANCE INTERNATIONAL SA	F.	03/08/2011.	HSBC SECURITIES (USA) INC		387,484	375,000	373,988	374,219	0	37	0	37	0	374,257	0	13,227	13,227	6,216	10/07/2014.
29268B AE 1	ENEL FINANCE INTERNATIONAL SA	F.	06/21/2011.	DEUTSCHE BANK SECURITIES INC		10,267,500	10,000,000	9,956,000	9,960,296	0	1,746	0	1,746	0	9,962,042	0	305,458	305,458	365,868	10/07/2019.
29266R F# 0	ENERGIZER HOLDINGS INC		06/27/2011.	CALL TRANSACTION		9,000,000	9,000,000	8,508,330	8,886,149	0	64,468	0	64,468	0	8,950,617	0	49,384	49,384	376,470	11/09/2011.
29358Q AB 5	ENSCO PLC	F.	08/16/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2016.
29379V AA 1	ENTERPRISE PRODUCTS OPERATING L.P		05/23/2011.	WELLS FARGO ADVISORS, LLC		14,945,216	12,969,000	14,598,814	14,510,070	0	(80,838)	0	(80,838)	0	14,429,232	0	515,984	515,984	569,663	09/15/2017.
26875P AA 9	EOG RESOURCES INC		12/15/2011.	RBC CAPITAL MARKETS, LLC		5,014,654	4,200,000	5,036,346	5,014,200	0	(108,725)	0	(108,725)	0	4,905,475	0	109,179	109,179	311,515	09/15/2017.
294751 BP 6	EQABS_02-5		12/01/2011.	SCHEDULED REDEMPTION		217,978	217,978	217,978	217,978	0	0	0	0	0	217,978	0	0	0	6,673	11/01/2032.
29481# AB 9	ERGON INC SR NT		02/10/2011.	SCHEDULED REDEMPTION		222,222	222,222	224,827	223,629	0	(1,406)	0	(1,406)	0	222,222	0	0	0	5,744	02/10/2015.
29989# AD 2	EVERETT SMITH GROUP LTD		09/12/2011.	SCHEDULED REDEMPTION		250,000	250,000	249,625	249,868	0	132	0	132	0	250,000	0	0	0	17,346	09/12/2014.
300674 AA 6	EXCEL PARALUBES		11/01/2011.	SCHEDULED REDEMPTION		1,550,000	1,550,000	1,478,793	1,519,636	0	30,364	0	30,364	0	1,550,000	0	0	0	115,165	11/01/2015.
30161M AG 8	EXELON GENERATION CO LLC		04/05/2011.	MORGAN STANLEY & CO. LLC		9,870,200	10,000,000	9,986,300	9,986,509	0	46	0	46	0	9,986,555	0	(116,355)	(116,355)	324,653	10/01/2039.
655422 AQ 6	FALCONBRIDGE LTD	B.	02/15/2011.	MATURED		15,000,000	15,000,000	15,453,400	15,008,999	0	(8,999)	0	(8,999)	0	15,000,000	0	0	0	628,125	02/15/2011.
313855 F* 4	FEDERAL SIGNAL CORPORATION		05/30/2011.	Various		138,950	138,950	147,628	138,950	0	0	0	0	0	138,950	0	0	0	8,811	05/30/2011.
313855 F# 0	FEDERAL SIGNAL CORPORATION -2001-A		05/30/2011.	MATURED		181	181	181	0	0	0	0	0	0	181	0	0	0	5	05/30/2011.
32027N BU 4	FFML_02-FF4		09/26/2011.	SCHEDULED REDEMPTION		197,803	197,803	196,938	96,506	97,543	3,754	0	101,297	0	197,803	0	0	0	2,372	02/25/2033.
32027N CY 5	FFML_03-FF2		12/27/2011.	SCHEDULED REDEMPTION		6,573	6,573	636	0	0	6,573	0	6,573	0	6,573	0	0	0	180	07/25/2033.
32027N CP 4	FFML_03-FFC		12/27/2011.	SCHEDULED REDEMPTION		371,259	371,259	371,259	371,259	0	0	0	0	0	371,259	0	0	0	3,558	11/25/2032.
32051G Z7 3	FHABS_06-HE1		12/27/2011.	SCHEDULED REDEMPTION		1,189,284	1,189,284	853,892	806,763	0	382,522	0	382,522	0	1,189,284	0	0	0	2,730	10/25/2034.
35729P AT 7	FHLT_03-1		12/27/2011.	SCHEDULED REDEMPTION		30,769	30,769	30,745	17,229	13,431	110	0	13,540	0	30,769	0	0	0	800	02/25/2033.
35729P JC 5	FHLT_05-1		12/27/2011.	SCHEDULED REDEMPTION		2,537,218	2,537,218	2,537,218	2,537,218	0	0	0	0	0	2,537,218	0	0	0	11,354	06/25/2035.
35729P HM 5	FHLT_05-A		12/27/2011.	SCHEDULED REDEMPTION		1,892,211	1,892,211	1,892,211	1,892,211	0	0	0	0	0	1,892,211	0	0	0	7,330	01/25/2035.
33763@ AA 4	FIRSTSERVICE DELAWARE LP		06/29/2011.	MATURED		442,804	442,804	445,319	443,034	0	(230)	0	(230)	0	442,804	0	0	0	17,845	06/29/2011.
339464 AN 9	FLINT-1A - ABS		11/20/2011.	SCHEDULED REDEMPTION		2,764,404	2,764,404	2,764,404	2,764,404	0	0	0	0	0	2,764,404	0	0	0	215,590	11/20/2013.
341099 CC 1	FLORIDA POWER CORPORATION		12/14/2011.	WELLS FARGO ADVISORS, LLC		4,184,160	4,000,000	4,070,440	4,022,290	0	(9,685)	0	(9,685)	0	4,012,605	0	171,555	171,555	249,600	03/01/2013.
345397 VW 0	FORD MOTOR CREDIT COMPANY LLC		11/17/2011.	DEUTSCHE BANK SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2015.
34528Q AC 8	FORDF_06-4 - ABS		06/15/2011.	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	49,852	06/15/2013.
34528R AD 4	FORDO_09-A - ABS		12/15/2011.	SCHEDULED REDEMPTION		4,324,921	4,324,921	4,433,551	4,360,109	0	(35,188)	0	(35,188)	0	4,324,921	0	0	0	101,861	05/15/2013.
34529G AF 2	FORDO_09-D - ABS		12/15/2011.	SCHEDULED REDEMPTION		1,139,379	1,139,379	1,139,243	1,139,322	0	57	0	57	0	1,139,379	0	0	0	15,460	10/15/2013.
34529R AD 3	FORDO_11-B - ABS		11/21/2011.	BANC OF AMERICA SECURITIES LLC		6,425,250	6,400,000	6,399,359	0	0	66	0	66	0	6,399,425	0	25,825	25,825	28,560	12/15/2016.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP		07/10/2011.	SCHEDULED REDEMPTION		151,200	151,200	151,200	151,200	0	0	0	0	0	151,200	0	0	0	11,476	07/10/2018.
35177P AU 1	FRANCE TELECOM SA	F.	09/01/2011.	Various		330,773	335,000	333,218	333,317	0	233	0	233	0	333,549	0	(2,777)	(2,777)	6,930	09/16/2015.
354613 AF 8	FRANKLIN RESOURCES INC		05/17/2011.	RBS SECURITIES INC		2,078,340	2,000,000	1,997,800	1,998,052	0	161	0	161	0	1,998,213	0	80,127	80,127	31,250	05/20/2015.
337367 AD 8	FULBA_98-C2		06/01/2011.	SCHEDULED REDEMPTION		5,259,935	5,259,935	5,258,689	5,259,916	0	19	0	19	0	5,259,935	0	0	0	219,261	11/01/2035.
337367 AE 6	FULBA_98-C2		12/01/2011.	SCHEDULED REDEMPTION		271,338	271,338	296,946	274,589	0	(3,251)	0	(3,251)	0	271,338	0	0	0	15,410	11/01/2035.
33736X BZ 1	FUNBC_01-C2		01/01/2011.	SCHEDULED REDEMPTION		861,501	861,501	905,855	861,778	0	(277)	0	(277)	0	861,501	0	0	0	4,783	01/01/2043.
33736X EC 9	FUNBC_01-C4		12/01/2011.	SCHEDULED REDEMPTION		6,696,000	6,696,000	6,729,530	6,699,540	0	(3,540)	0	(3,540)	0	6,696,000	0	0	0	402,421	12/01/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
396789 ER 6	GCCFC_03-C2	...	12/01/2011.	SCHEDULED REDEMPTION		1,217,423	1,217,423	1,188,224	1,212,307	0	5,117	0	5,117	0	1,217,423	0	0	0	29,450	01/01/2036.
396789 GJ 2	GCCFC_04-GG1 IS	...	05/01/2011.	SCHEDULED REDEMPTION		0	6,000,000	5,815,505	163,822	0	(163,822)	0	(163,822)	0	0	0	0	0	181,341	06/01/2036.
396789 NJ 4	GCCFC_05-FL3A	...	09/05/2011.	SCHEDULED REDEMPTION		460,712	460,712	460,712	460,712	0	0	0	0	0	460,712	0	0	0	3,022	10/05/2020.
20173R AC 3	GCCFC_06-FL4A	...	05/13/2011.	BARCLAYS CAPITAL INC		8,882,500	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	(617,500)	(617,500)	19,240	11/05/2021.
20173R AE 9	GCCFC_06-FL4A	...	05/13/2011.	UBS SECURITIES LLC		8,010,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(990,000)	(990,000)	20,300	11/05/2021.
20173R AF 6	GCCFC_06-FL4A	...	05/13/2011.	KNIGHT CAPITAL AMERICAS, L.P.		9,185,000	11,000,000	10,792,031	10,971,410	0	11,624	0	11,624	0	10,983,033	0	(1,798,033)	(1,798,033)	46,715	11/05/2021.
20173R AH 2	GCCFC_06-FL4A	...	05/13/2011.	KNIGHT CAPITAL AMERICAS, L.P.		7,750,000	10,000,000	704,148	874,870	0	(26,809)	0	(26,809)	0	848,060	0	6,901,940	6,901,940	32,039	11/05/2021.
20173M AB 6	GCCFC_06-GG7	...	11/01/2011.	SCHEDULED REDEMPTION		8,642,443	8,642,443	8,844,325	8,666,614	0	(24,171)	0	(24,171)	0	8,642,443	0	0	0	302,964	07/01/2038.
36159G BD 8	GEBL_05-1A - ABS	...	12/15/2011.	SCHEDULED REDEMPTION		1,292,736	1,292,736	1,292,736	1,292,736	0	0	0	0	0	1,292,736	0	0	0	4,796	06/15/2033.
36159G BE 6	GEBL_05-1A - ABS	...	12/15/2011.	SCHEDULED REDEMPTION		343,900	343,900	343,900	343,900	0	0	0	0	0	343,900	0	0	0	1,877	06/15/2033.
36159N AE 2	GEBL_06-1A - ABS	...	12/15/2011.	SCHEDULED REDEMPTION		2,584	2,584	2,584	2,584	0	0	0	0	0	2,584	0	0	0	21	05/15/2034.
36158Y EQ 8	GECMC_02-1A	...	12/01/2011.	SCHEDULED REDEMPTION		2,741,317	2,741,317	3,062,313	2,779,067	0	(37,750)	0	(37,750)	0	2,741,317	0	0	0	145,305	12/01/2035.
36158Y FS 3	GECMC_02-2A	...	12/01/2011.	SCHEDULED REDEMPTION		1,733,896	1,733,896	1,742,544	1,734,854	0	(958)	0	(958)	0	1,733,896	0	0	0	64,364	08/01/2036.
36828Q FT 8	GECMC_04-C2 IS	...	04/01/2011.	SCHEDULED REDEMPTION		0	7,568,060	7,568,060	202,377	0	(202,377)	0	(202,377)	0	0	0	0	0	237,153	03/01/2040.
36828Q HU 3	GECMC_04-C3	...	02/01/2011.	SCHEDULED REDEMPTION		910,249	910,249	914,770	910,396	0	(147)	0	(147)	0	910,249	0	0	0	5,502	07/01/2039.
36828Q KK 1	GECMC_04-C3 IS	...	07/01/2011.	Various		0	5,522,575	5,449,665	262,875	0	(248,148)	14,726	(262,875)	0	0	0	0	0	240,868	07/01/2039.
36828Q NT 9	GECMC_05-C3	...	12/01/2011.	SCHEDULED REDEMPTION		7,301,564	7,301,564	7,376,917	7,307,853	0	(6,289)	0	(6,289)	0	7,301,564	0	0	0	162,535	07/01/2045.
36159J BM 2	GEMNT_09-2 - ABS	...	08/10/2011.	Various		35,826,919	34,827,500	36,135,596	35,717,915	0	(293,008)	0	(293,008)	0	35,424,906	0	402,013	402,013	833,724	07/15/2015.
36159J BT 7	GEMNT_09-4 - ABS	...	11/18/2011.	BARCLAYS CAPITAL INC		3,227,227	3,000,000	3,266,719	0	0	(22,004)	0	(22,004)	0	3,244,714	0	(17,488)	(17,488)	37,367	11/15/2017.
36159J CC 3	GEMNT_10-3 - ABS	...	11/21/2011.	NOMURA SECURITIES INTERNATIONAL INC		22,403,047	22,000,000	21,997,573	21,997,982	0	666	0	666	0	21,998,649	0	404,398	404,398	459,189	06/15/2016.
369550 AQ 1	GENERAL DYNAMICS CORPORATION	...	11/16/2011.	CREDIT SUISSE SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/15/2016.
36962G YY 4	GENERAL ELECTRIC CAPITAL CORP	...	10/18/2011.	OUTSIDE MANAGED ACCT		346,229	335,000	346,617	338,513	0	(1,914)	0	(1,914)	0	336,598	0	9,631	9,631	17,085	06/15/2012.
370334 BB 9	GENERAL MILLS INC	...	06/30/2011.	Various		12,481,610	11,000,000	10,976,020	11,587,346	0	(16,147)	0	(16,147)	0	11,571,199	0	910,411	910,411	467,242	02/15/2017.
370334 BF 0	GENERAL MILLS INC	...	05/18/2011.	CREDIT SUISSE SECURITIES LLC		3,480,941	3,137,000	3,430,967	3,375,625	0	(21,004)	0	(21,004)	0	3,354,621	0	126,320	126,320	111,468	03/17/2015.
372460 A@ 4	GENUINE PARTS COMPANY	...	11/30/2011.	MATURED		14,710,000	14,710,000	14,710,000	14,926,501	0	(216,501)	0	(216,501)	0	14,710,000	0	0	0	916,433	11/30/2011.
36170U BX 8	GFORC_05-RR2	...	04/13/2011.	Various		12,971,335	12,941,845	12,977,302	12,943,193	0	(190)	0	(190)	0	12,943,002	0	28,333	28,333	249,394	12/01/2039.
36170U AB 7	GFORC_05-RRA	...	04/13/2011.	Various		4,981,774	5,000,000	4,972,461	4,992,357	0	861	0	861	0	4,993,218	0	(11,444)	(11,444)	90,856	08/01/2036.
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS	...	12/01/2011.	SCHEDULED REDEMPTION		347,213	347,213	347,213	0	0	0	0	0	0	347,213	0	0	0	19,171	12/01/2030.
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS	...	12/01/2011.	SCHEDULED REDEMPTION		347,213	347,213	347,213	0	0	0	0	0	0	347,213	0	0	0	19,171	12/01/2030.
377372 AC 1	GLAXOSMITHKLINE CAPITAL INC	E.	10/19/2011.	OUTSIDE MANAGED ACCT		348,419	327,000	322,765	324,705	0	756	0	756	0	325,461	0	22,957	22,957	14,934	05/15/2013.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC	E.	10/19/2011.	Various		21,346,660	16,000,000	19,522,540	19,499,925	0	(50,871)	0	(50,871)	0	19,449,054	0	1,897,606	1,897,606	960,500	05/15/2038.
361849 MR 0	GMACC_00-C2	...	12/01/2011.	SCHEDULED REDEMPTION		1,091,652	1,091,652	1,196,350	1,091,652	0	0	0	0	0	1,091,652	0	0	0	51,598	08/01/2033.
361849 QE 5	GMACC_01-C1	...	02/01/2011.	SCHEDULED REDEMPTION		1,400,917	1,400,917	1,545,879	1,403,321	0	(2,404)	0	(2,404)	0	1,400,917	0	0	0	10,690	04/01/2034.
361849 QG 0	GMACC_01-C1	...	07/01/2011.	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,615,833	10,016,522	0	(16,522)	0	(16,522)	0	10,000,000	0	0	0	292,412	04/01/2034.
361849 XD 9	GMACC_03-C1	...	05/02/2011.	DEUTSCHE BANK SECURITIES INC		2,601,758	2,500,000	2,512,426	2,502,902	0	(401)	0	(401)	0	2,502,500	0	99,257	99,257	43,623	05/01/2036.
361849 D6 6	GMACC_04-C1 IS	...	04/01/2011.	SCHEDULED REDEMPTION		0	7,813,805	7,813,805	216,255	0	(216,255)	0	(216,255)	0	0	0	0	0	263,459	03/01/2038.
361849 G4 8	GMACC_04-C2 IS	...	08/01/2011.	SCHEDULED REDEMPTION		0	11,284,359	11,284,359	648,171	0	(648,171)	0	(648,171)	0	0	0	0	0	750,172	08/01/2038.
361849 K2 7	GMACC_04-C3 IS	...	12/01/2011.	SCHEDULED REDEMPTION		0	3,799	3,799	1,185	0	(1,185)	0	(1,185)	0	0	0	0	0	1,205	12/01/2041.
361849 ED 0	GMACC_98-C2	...	07/01/2011.	SCHEDULED REDEMPTION		1,048,691	1,048,691	1,129,186	1,048,691	0	0	0	0	0	1,048,691	0	0	0	23,396	05/01/2035.

SCHEDULE D - PART 4

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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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38012T AB 8	GMACM_06-HE3	...	12/01/2011.	SCHEDULED REDEMPTION		4,630	6,370	5,183	5,415	0	(785)	0	(785)	0	4,630	0	0	0	219	10/01/2036.
BHM02Q 28 9	GOLDEN NUGGET FINANCE CORPORATION	...	09/30/2011.	SINKING FUND TRANSACTION		8,702	8,702	7,349	6,918	876	98	0	973	0	7,979	0	723	723	190	06/30/2014.
BHM02Q 2D 8	GOLDEN NUGGET INC	...	09/30/2011.	SINKING FUND TRANSACTION		4,971	4,971	4,198	3,952	478	58	0	536	0	4,537	0	433	433	108	06/30/2014.
382388 AX 4	GOODRICH CORP	...	11/02/2011.	Various		10,616,073	10,600,000	10,596,488	10,596,596	0	63	0	63	0	10,596,659	0	19,414	19,414	367,477	02/01/2021.
386088 AB 4	GRAND METROPOLITAN INVT CORP	...	08/15/2011.	MATURED		2,400,000	2,400,000	2,911,272	2,430,123	0	(30,123)	0	(30,123)	0	2,400,000	0	0	0	216,000	08/15/2011.
387477 AA 0	GRANV_06-3A - CLO	R	10/20/2011.	SCHEDULED REDEMPTION		17,001,990	17,001,990	17,001,990	17,001,990	0	0	0	0	0	17,001,990	0	0	0	75,470	04/20/2018.
389406 A# 6	GRAYBAR ELECTRIC COMPANY	...	05/01/2011.	MATURED		47,600	47,600	49,860	47,809	0	(209)	0	(209)	0	47,600	0	0	0	1,752	05/01/2011.
389406 B# 5	GRAYBAR ELECTRIC COMPANY INC	...	07/01/2011.	MATURED		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	40,125	07/01/2011.
389406 B* 9	GRAYBAR ELECTRIC COMPANY INC	...	10/01/2011.	SCHEDULED REDEMPTION		800,000	800,000	816,368	804,134	0	(4,134)	0	(4,134)	0	800,000	0	0	0	52,720	04/01/2013.
38980M AA 3	GRAYS_04-1A - CLO	...	11/15/2011.	SCHEDULED REDEMPTION		10,973,426	10,973,426	10,973,426	10,973,426	0	0	0	0	0	10,973,426	0	0	0	54,312	08/15/2016.
39843# AE 5	GRIFOLS INC SENIOR NOTES	R	06/01/2011.	CALL TRANSACTION		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	2,457,206	10/07/2021.
36242D 2A 0	GSAMP_05-AHL	...	12/27/2011.	SCHEDULED REDEMPTION		665,133	665,133	665,133	665,133	0	0	0	0	0	665,133	0	0	0	2,610	04/25/2035.
36228C QM 8	GSMS_03-C1	...	12/01/2011.	SCHEDULED REDEMPTION		176,642	176,642	169,355	174,924	0	1,717	0	1,717	0	176,642	0	0	0	4,632	01/01/2040.
36228C TF 0	GSMS_04-GG2	...	12/01/2011.	SCHEDULED REDEMPTION		880,592	880,592	884,951	881,656	0	(1,064)	0	(1,064)	0	880,592	0	0	0	41,616	08/01/2038.
36228C WA 7	GSMS_05-GG4	...	03/01/2011.	CREDIT SUISSE SECURITIES LLC		1,671,244	2,007,500	2,017,391	2,012,485	0	(182)	0	(182)	0	2,012,303	0	(341,060)	(341,060)	25,614	07/01/2039.
36298U AE 8	GSMS_06-FL8A	...	03/07/2011.	SCHEDULED REDEMPTION		4,869,708	4,869,708	4,869,708	4,869,708	0	0	0	0	0	4,869,708	0	0	0	3,584	06/06/2020.
36298U AJ 7	GSMS_06-FL8A	...	06/06/2011.	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	26,772	06/06/2020.
36298U AL 2	GSMS_06-FL8A	...	06/06/2011.	SCHEDULED REDEMPTION		628,084	628,084	628,477	628,085	0	(1)	0	(1)	0	628,084	0	0	0	2,260	06/06/2020.
43812B AG 8	HAROT_10-1 - ABS	...	05/04/2011.	ROBERT W. BAIRD & CO. INCORPORATED		5,024,023	5,000,000	4,999,372	4,999,633	0	98	0	98	0	4,999,731	0	24,293	24,293	23,958	10/21/2013.
43812K AD 5	HAROT_10-2 - ABS	...	11/21/2011.	NOMURA SECURITIES INTERNATIONAL INC		608,203	600,000	599,961	599,968	0	12	0	12	0	599,980	0	8,223	8,223	10,840	08/18/2016.
43813B AD 4	HAROT_10-3 - ABS	...	11/21/2011.	JP MORGAN SECURITIES INC		2,146,221	2,150,000	2,149,498	2,149,525	0	154	0	154	0	2,149,679	0	(3,458)	(3,458)	18,750	12/21/2016.
413875 AN 5	HARRIS CORPORATION	...	07/27/2011.	Various		7,458,402	7,195,000	7,185,910	7,185,931	0	(35)	0	(35)	0	7,185,895	0	272,507	272,507	201,414	12/15/2040.
44923W AD 3	HART_10-A - ABS	...	11/21/2011.	WELLS FARGO ADVISORS, LLC		308,766	300,000	299,995	299,996	0	1	0	1	0	299,997	0	8,769	8,769	6,942	12/15/2016.
41283K AC 1	HDMOT_10-1 - ABS	...	11/18/2011.	WELLS FARGO ADVISORS, LLC		4,419,991	4,410,000	4,409,377	4,409,411	0	276	0	276	0	4,409,687	0	10,304	10,304	48,030	02/15/2015.
22541N 3T 4	HEAT_03-3	...	02/25/2011.	SCHEDULED REDEMPTION		2,647	2,647	2,647	1,561	1,086	0	0	1,086	0	2,647	0	0	0	17	08/25/2033.
22541Q TT 9	HEAT_03-6	...	10/25/2011.	Various		335,323	335,323	316,476	144,956	41,192	165,946	16,771	190,367	0	335,323	0	0	0	3,810	02/25/2034.
437084 AE 6	HEAT_03-7	...	12/27/2011.	SCHEDULED REDEMPTION		2,095,054	2,095,054	2,105,529	2,095,054	0	0	0	0	0	2,095,054	0	0	0	16,479	03/25/2034.
437084 AF 3	HEAT_03-7	...	12/27/2011.	SCHEDULED REDEMPTION		63,247	63,247	63,247	44,753	18,494	0	0	18,494	0	63,247	0	0	0	836	03/25/2034.
437084 DA 1	HEAT_04-4	...	12/27/2011.	SCHEDULED REDEMPTION		2,357,005	2,357,005	2,363,358	2,357,005	0	0	0	0	0	2,357,005	0	0	0	21,631	10/25/2034.
42778# AF 5	HERSCHEND FAMILY ENTMT CORP SENIOR	...	09/20/2011.	SCHEDULED REDEMPTION		823,730	823,730	823,730	823,730	0	0	0	0	0	823,730	0	0	0	55,931	09/20/2013.
428236 AM 5	HEWLETT-PACKARD COMPANY	...	03/15/2011.	OUTSIDE MANAGED ACCT		395,843	350,000	357,000	355,166	0	(153)	0	(153)	0	355,013	0	40,830	40,830	10,343	03/01/2017.
428236 BF 9	HEWLETT-PACKARD COMPANY	...	01/05/2011.	DEUTSCHE BANK SECURITIES INC		3,381,735	3,500,000	3,493,945	3,493,986	0	13	0	13	0	3,493,998	0	(112,263)	(112,263)	13,854	12/01/2020.
43739E AP 2	HMBT_05-1	...	12/27/2011.	Various		904,945	904,945	837,375	834,250	0	71,636	942	70,694	0	904,945	0	0	0	2,603	03/25/2035.
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C	...	12/10/2011.	SCHEDULED REDEMPTION		400,930	400,930	400,904	403,059	0	(2,129)	0	(2,129)	0	400,930	0	0	0	19,142	01/10/2023.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
441812 JW 5	HOUSEHOLD FINANCE CORPORATION		10/15/2011.	MATURED		395,000	395,000	417,713	410,504	0	(15,504)	0	(15,504)	0	395,000	0	0	0	25,181	10/15/2011.
44328M AL 8	HSBC BANK PLC	F.	06/27/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/24/2016.
40429C AA 0	HSBC FINANCE CORP		05/15/2011.	MATURED		5,000,000	5,000,000	5,199,500	5,010,070	0	(10,070)	0	(10,070)	0	5,000,000	0	0	0	168,750	05/15/2011.
404280 AK 5	HSBC HOLDINGS PLC	F.	08/03/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/05/2021.
44569* AZ 4	HUNT OIL COMPANY		08/22/2011.	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	337,500	08/22/2011.
N4345# AA 5	IBERDROLA INTL B.V. GTD SER A	F.	08/19/2011.	MATURED		12,000,000	12,000,000	11,933,400	11,989,409	0	10,591	0	10,591	0	12,000,000	0	0	0	616,800	08/19/2011.
452308 AK 5	ILLINOIS TOOL WORKS INC		10/11/2011.	BARCLAYS CAPITAL INC		2,544,300	2,500,000	2,492,415	0	0	76	0	76	0	2,492,491	0	51,809	51,809	10,313	09/15/2021.
449670 BB 3	IMCHE_96-2		12/01/2011.	SCHEDULED REDEMPTION		48,994	48,994	50,823	49,610	0	(616)	0	(616)	0	48,994	0	0	0	1,277	07/01/2026.
449670 EE 4	IMCHE_98-1		10/01/2011.	SCHEDULED REDEMPTION		27,804	27,804	27,743	27,791	0	13	0	13	0	27,804	0	0	0	941	06/01/2029.
45254N RV 1	IMM_05-8 - ABS		12/27/2011.	SCHEDULED REDEMPTION		337,217	337,217	337,217	337,217	0	0	0	0	0	337,217	0	0	0	1,441	02/25/2036.
45254N RW 9	IMM_05-8 - ABS		12/27/2011.	SCHEDULED REDEMPTION		672,815	672,815	672,815	672,815	0	0	0	0	0	672,815	0	0	0	3,854	02/25/2036.
45320@ AA 4	IMPLUS FOOTCARE LLC		10/30/2011.	CALL TRANSACTION		6,966,387	6,966,387	6,840,387	6,713,035	0	12,347	0	12,347	0	6,879,804	0	86,583	86,583	1,112,735	05/19/2015.
45257E AE 4	IMSA_06-5 - ABS		12/27/2011.	SCHEDULED REDEMPTION		4,677,555	4,677,555	4,677,555	4,677,555	0	0	0	0	0	4,677,555	0	0	0	13,100	12/25/2036.
43710B AG 1	INABS_07-A		12/27/2011.	SCHEDULED REDEMPTION		0	1,646,981	532,673	1,621	0	(1,621)	0	(1,621)	0	0	0	0	0	11,642	04/25/2047.
45670A AA 9	INDX_07-FLX3		12/27/2011.	Various		1,960,797	1,960,797	1,909,411	1,917,879	0	54,162	11,244	42,918	0	1,960,797	0	0	0	5,932	06/25/2037.
45661Y AA 8	INEOS GROUP HOLDINGS LTD	F.	12/05/2011.	RBS SECURITIES INC		123,750	150,000	122,625	0	0	522	0	522	0	123,147	0	603	603	4,002	02/15/2016.
45820E AU 6	INTELSAT (BERMUDA) LTD	F.	04/05/2011.	HIMCO OPERATIONAL TRANSACTION		154,932	150,000	166,688	159,186	0	(630)	0	(630)	0	158,556	0	(3,624)	(3,624)	8,740	06/15/2016.
45823V AF 8	INTELSAT CORP		01/12/2011.	CALL TRANSACTION		2,553,300	2,360,000	2,146,078	2,178,676	0	761	0	761	0	2,179,437	0	373,863	373,863	16,373	06/15/2016.
459200 GJ 4	INTERNATIONAL BUSINESS MACHINES CO		05/17/2011.	GOLDMAN SACHS & CO		8,111,320	7,000,000	8,222,989	8,203,543	0	(63,286)	0	(63,286)	0	8,140,257	0	(28,937)	(28,937)	272,650	09/14/2017.
459284 AA 3	INTERNATIONAL CCE INC		07/19/2011.	CREDIT SUISSE SECURITIES LLC		1,502,895	1,500,000	1,494,480	1,494,792	0	590	0	590	0	1,495,382	0	7,513	7,513	27,271	09/15/2015.
459284 AB 1	INTERNATIONAL CCE INC		06/30/2011.	Various		6,751,108	7,045,000	7,023,795	7,024,061	0	888	0	888	0	7,024,949	0	(273,842)	(273,842)	193,194	09/15/2020.
463556 AD 2	IROQUOIS GAS TRANSMISSION SYSTEM		10/30/2011.	SCHEDULED REDEMPTION		413,529	413,529	413,529	413,529	0	0	0	0	0	413,529	0	0	0	25,225	10/31/2027.
464187 AF 0	IRWHE_02-A		12/01/2011.	SCHEDULED REDEMPTION		261,168	261,168	261,096	261,168	0	0	0	0	0	261,168	0	0	0	11,409	05/01/2032.
24422E RA 9	JOHN DEERE CAPITAL CORP		10/05/2011.	BANC OF AMERICA SECURITIES LLC		903,977	895,000	894,114	0	0	175	0	175	0	894,289	0	9,687	9,687	8,672	03/03/2014.
478366 AW 7	JOHNSON CONTROLS INC		03/07/2011.	CREDIT SUISSE SECURITIES LLC		681,691	685,000	680,482	0	0	5	0	5	0	680,488	0	1,204	1,204	3,905	03/01/2041.
478366 AX 5	JOHNSON CONTROLS INC		07/29/2011.	CANTOR FITZGERALD & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2021.
G5161* AG 2	JOHNSTON PRESS PLC	F.	06/30/2011.	SCHEDULED REDEMPTION		138,094	138,094	138,094	135,192	0	0	0	0	0	138,094	0	0	0	11,230	06/15/2014.
46625M DU 0	JPMCC_01-A		06/01/2011.	SCHEDULED REDEMPTION		103,011	103,011	104,038	103,011	0	0	0	0	0	103,011	0	0	0	1,970	10/01/2032.
46625M KL 2	JPMCC_02-CIB4		12/01/2011.	SCHEDULED REDEMPTION		2,453,011	2,453,011	2,670,357	2,479,103	0	(26,092)	0	(26,092)	0	2,453,011	0	0	0	147,041	05/01/2034.
46625M 6V 6	JPMCC_04-CB9		12/01/2011.	SCHEDULED REDEMPTION		8,744,591	8,744,591	8,889,082	8,767,490	0	(22,899)	0	(22,899)	0	8,744,591	0	0	0	316,370	06/01/2041.
46625Y JD 6	JPMCC_05-CB11		04/01/2011.	SCHEDULED REDEMPTION		600,647	600,647	603,633	600,964	0	(316)	0	(316)	0	600,647	0	0	0	4,581	08/01/2037.
46625Y QP 1	JPMCC_05-CB12		12/01/2011.	SCHEDULED REDEMPTION		4,638,891	4,638,891	4,556,957	4,629,907	0	8,985	0	8,985	0	4,638,891	0	0	0	113,116	09/01/2037.
46625Y SF 1	JPMCC_05-LDP3		10/01/2011.	SCHEDULED REDEMPTION		380,170	380,170	382,069	380,804	0	(634)	0	(634)	0	380,170	0	0	0	14,052	08/01/2042.
46630E AH 3	JPMCC_06-CB17		03/02/2011.	GOLDMAN SACHS & CO		4,480,422	4,700,000	4,646,574	4,664,390	0	951	0	951	0	4,665,340	0	(184,919)	(184,919)	83,433	12/01/2043.
46625Y H8 9	JPMCC_06-FL1A		06/28/2011.	JP MORGAN SECURITIES INC		1,290,567	1,514,973	1,514,973	1,514,973	0	0	0	0	0	1,514,973	0	(224,405)	(224,405)	5,070	02/15/2020.
46625Y J2 0	JPMCC_06-FL1A		06/28/2011.	JP MORGAN SECURITIES INC		1,106,201	1,298,548	1,298,548	1,298,548	0	0	0	0	0	1,298,548	0	(192,347)	(192,347)	4,702	02/15/2020.
46625Y J4 6	JPMCC_06-FL1A		06/28/2011.	JP MORGAN SECURITIES INC		1,044,745	1,226,406	1,226,406	1,226,406	0	0	0	0	0	1,226,406	0	(181,661)	(181,661)	4,778	02/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46625Y J6 1	JPMCC_06-FL1A		06/28/2011.	JP MORGAN SECURITIES INC.		7,341,484	8,618,030	8,606,171	8,601,285	0	5,475	0	5,475	0	8,606,760	0	(1,265,276)	(1,265,276)	46,850	02/15/2020.
46625Y J8 7	JPMCC_06-FL1A		06/28/2011.	JP MORGAN SECURITIES INC.		3,508,499	4,118,561	4,107,222	4,106,748	0	2,647	0	2,647	0	4,109,395	0	(600,896)	(600,896)	25,788	02/15/2020.
46629R AG 9	JPMCC_06-FL2A		12/15/2011.	SCHEDULED REDEMPTION		729,090	729,090	729,090	729,090	0	0	0	0	0	729,090	0	0	0	2,062	11/15/2018.
46629R AH 7	JPMCC_06-FL2A		12/15/2011.	SCHEDULED REDEMPTION		2,194,268	2,194,268	2,194,268	2,194,268	0	0	0	0	0	2,194,268	0	0	0	6,873	11/15/2018.
46629R AJ 3	JPMCC_06-FL2A		12/15/2011.	SCHEDULED REDEMPTION		2,923,358	2,923,358	2,923,358	2,923,358	0	0	0	0	0	2,923,358	0	0	0	10,049	11/15/2018.
46629R AK 0	JPMCC_06-FL2A		06/29/2011.	Various		11,061,654	12,666,478	12,666,478	12,666,478	0	0	0	0	0	12,666,478	0	(1,604,824)	(1,604,824)	38,274	11/15/2018.
46625H GT 1	JPMORGAN CHASE & CO.		10/13/2011.	OUTSIDE MANAGED ACCT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2012.
481247 AA 2	JPMORGAN CHASE & CO - GTD		12/01/2011.	MATURED		1,500,000	1,500,000	1,541,700	1,514,176	0	(14,176)	0	(14,176)	0	1,500,000	0	0	0	46,875	12/01/2011.
46631V AA 9	JPMORGAN CHASE CAPITAL XXV - ABS		08/31/2011.	Various		64,592,420	64,516,000	64,139,227	64,153,389	0	3,314	0	3,314	0	64,156,702	0	435,718	435,718	4,043,039	10/01/2037.
48203R AE 4	JUNIPER NETWORKS INC		05/02/2011.	MORGAN STANLEY & CO. LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2016.
491674 BB 2	KENTUCKY UTILITIES COMPANY		04/14/2011.	CITIGROUP GLOBAL MARKETS, INC		3,333,680	3,500,000	3,487,750	3,488,047	0	713	0	713	0	3,488,760	0	(155,080)	(155,080)	24,172	11/01/2015.
491674 BD 8	KENTUCKY UTILITIES COMPANY		07/07/2011.	EXCHANGE		9,964,285	10,000,000	9,962,200	9,962,604	0	1,681	0	1,681	0	9,964,285	0	0	0	208,542	11/01/2020.
491674 BF 3	KENTUCKY UTILITIES COMPANY		07/07/2011.	EXCHANGE		8,245,396	8,335,000	8,244,565	8,244,726	0	670	0	670	0	8,245,396	0	0	0	274,100	11/01/2040.
49239@ AB 4	KERR-MCGEE GUNNISON TRUST KMG II - ABS		07/30/2011.	SCHEDULED REDEMPTION		224,525	224,525	228,542	226,619	0	(2,094)	0	(2,094)	0	224,525	0	0	0	15,088	01/30/2020.
494550 BC 9	KINDER MORGAN ENERGY PARTNERS L.P.		07/29/2011.	DEUTSCHE BANK SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2021.
494550 BG 0	KINDER MORGAN ENERGY PARTNERS L.P.		04/08/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2016.
495724 A* 7	KINGFISHER PLC	F.	01/12/2011.	HIMCO OPERATIONAL TRANSACTION		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	1,352,333	05/24/2013.
50075N AZ 7	KRAFT FOODS INC		08/04/2011.	CREDIT SUISSE SECURITIES LLC		15,359,640	13,000,000	13,173,090	9,904,567	0	(646)	0	(646)	0	13,173,411	0	2,186,229	2,186,229	747,500	02/09/2040.
501044 CH 2	KROGER CO. (THE)		05/24/2011.	BARCLAYS CAPITAL INC.		2,915,800	2,500,000	2,894,113	2,879,667	0	(14,227)	0	(14,227)	0	2,865,440	0	50,360	50,360	133,250	01/15/2020.
493268 AW 6	KSLT_00-A - ABS		11/25/2011.	SCHEDULED REDEMPTION		205,740	205,740	205,740	205,740	0	0	0	0	0	205,740	0	0	0	1,012	05/25/2029.
493268 BB 1	KSLT_01-A - ABS		09/27/2011.	SCHEDULED REDEMPTION		3,671,001	3,671,001	3,671,001	3,671,001	0	0	0	0	0	3,671,001	0	0	0	22,794	06/29/2037.
505861 AA 2	LAFARGE S.A.	F.	07/15/2011.	MATURED		20,000,000	20,000,000	20,527,600	20,067,509	0	(67,509)	0	(67,509)	0	20,000,000	0	0	0	1,230,000	07/15/2011.
51804X AU 2	LASL_06-MF2		01/31/2011.	HIMCO OPERATIONAL TRANSACTION		0	421,332	428,813	0	0	0	0	0	0	0	0	0	0	0	01/01/2043.
51804X AS 7	LASL_06-MF2 IS		09/02/2011.	Various		276,439	2,576,313	2,576,313	0	0	0	0	0	0	0	0	276,439	276,439	85,036	01/01/2043.
51804W AC 4	LASL_06-MF3		03/30/2011.	Various		0	789,336	808,250	0	0	0	0	0	0	0	0	0	0	0	06/01/2043.
51804V AC 6	LASL_06-MF4		09/06/2011.	Various		0	3,945,500	4,019,970	0	0	0	0	0	0	0	0	0	0	99,936	09/01/2043.
51804V AD 4	LASL_06-MF4		03/30/2011.	Various		0	5,524,201	5,634,345	0	0	0	0	0	0	0	0	0	0	279,255	09/01/2043.
52521T BA 4	LBFRC_06-LLFA		05/17/2011.	BANC OF AMERICA SECURITIES LLC		1,446,563	1,878,653	1,878,653	1,878,653	0	0	0	0	0	1,878,653	0	(432,090)	(432,090)	5,970	09/15/2021.
52521T BC 0	LBFRC_06-LLFA		05/17/2011.	RESIDENTIAL FUNDING SECURITIES, LLC		2,521,114	3,707,521	762,359	745,738	0	(11,427)	0	(11,427)	0	734,311	0	1,786,803	1,786,803	13,729	09/15/2021.
52524N AQ 0	LBFRC_07-LLFA		06/29/2011.	MORGAN STANLEY & CO. LLC		8,476,875	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	(1,423,125)	(1,423,125)	57,628	06/15/2022.
52524N AS 6	LBFRC_07-LLFA		06/29/2011.	MORGAN STANLEY & CO. LLC		5,995,125	7,300,000	7,297,550	7,299,116	0	300	0	300	0	7,299,416	0	(1,304,291)	(1,304,291)	46,589	06/15/2022.

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
542514 RL 0	LBMLT_06-1	...	12/27/2011.	SCHEDULED REDEMPTION		608,956	608,956	433,665	403,803	0	205,153	0	205,153	0	608,956	0	0	0	1,506	02/25/2036.
86359D AD 9	LBSBC_05-1A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		171,413	171,413	171,413	171,413	0	0	0	0	0	171,413	0	0	0	677	02/25/2030.
86359D AE 7	LBSBC_05-1A - ABS	...	12/27/2011.	SCHEDULED REDEMPTION		102,848	102,848	102,848	102,848	0	0	0	0	0	102,848	0	0	0	546	02/25/2030.
86359D UE 5	LBSBC_05-2A - ABS	...	12/01/2011.	SCHEDULED REDEMPTION		883,926	883,926	883,816	883,839	0	87	0	87	0	883,926	0	0	0	29,203	09/01/2030.
52520V AC 7	LBSBC_06-2A - ABS	...	12/01/2011.	SCHEDULED REDEMPTION		579,146	579,146	578,921	579,056	0	90	0	90	0	579,146	0	0	0	22,238	09/01/2036.
52108H AW 4	LBUBS_00-C3	...	05/11/2011.	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,834,800	5,000,000	0	0	0	0	0	5,000,000	0	0	0	47,326	03/11/2032.
52108H FL 3	LBUBS_01-C3	...	07/11/2011.	SCHEDULED REDEMPTION		10,216,092	10,216,092	10,627,540	10,232,566	0	(16,475)	0	(16,475)	0	10,216,092	0	0	0	241,398	12/11/2028.
52108H ZR 8	LBUBS_04-C1 IS	...	01/11/2011.	SCHEDULED REDEMPTION		0	9,100,024	9,100,024	0	0	0	0	0	0	0	0	0	0	68,608	01/11/2036.
52108H N8 3	LBUBS_04-C6 IS	...	08/11/2011.	SCHEDULED REDEMPTION		0	5,250,000	5,250,000	290,601	0	(290,601)	0	(290,601)	0	0	0	0	0	279,084	08/11/2036.
52108H S2 1	LBUBS_04-C7 IS	...	10/11/2011.	SCHEDULED REDEMPTION		0	4,999,919	4,999,919	326,776	0	(326,776)	0	(326,776)	0	0	0	0	0	346,469	10/11/2036.
52108H U5 1	LBUBS_04-C8	...	11/11/2011.	SCHEDULED REDEMPTION		5,259,000	5,259,000	5,135,126	5,238,072	0	20,928	0	20,928	0	5,259,000	0	0	0	139,150	12/11/2029.
52108H 2R 4	LBUBS_05-C1	...	09/11/2011.	SCHEDULED REDEMPTION		1,641,030	1,641,030	1,617,440	1,641,030	0	0	0	0	0	1,641,030	0	0	0	48,540	02/11/2030.
52108H 3D 4	LBUBS_05-C2	...	07/11/2011.	SCHEDULED REDEMPTION		536,690	536,690	539,359	536,690	0	0	0	0	0	536,690	0	0	0	11,669	04/11/2030.
50180C AB 6	LBUBS_06-C7	...	12/11/2011.	SCHEDULED REDEMPTION		916,894	916,894	922,159	917,857	0	(963)	0	(963)	0	916,894	0	0	0	40,688	11/11/2038.
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN)	...	12/01/2011.	SCHEDULED REDEMPTION		490,826	490,826	502,812	500,119	0	(9,292)	0	(9,292)	0	490,826	0	0	0	20,345	08/01/2027.
524908 R4 4	LEHMAN BROTHERS HOLDINGS INC	...	11/23/2011.	BARCLAYS CAPITAL INC		2,589	25,890,000	5,613	0	0	0	0	0	0	0	0	2,589	2,589	0	07/17/2037.
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK	...	12/10/2011.	SCHEDULED REDEMPTION		1,083,942	1,083,942	1,142,879	1,140,539	0	(56,597)	0	(56,597)	0	1,083,942	0	0	0	58,748	01/10/2017.
526057 AU 8	LENNAR CORP	...	10/17/2011.	MATURED		12,000,000	12,000,000	10,082,799	11,465,020	0	534,980	0	534,980	0	12,000,000	0	0	0	598,967	10/17/2011.
50188F AA 3	LG&E AND KU ENERGY LLC	...	07/07/2011.	EXCHANGE		677,362	680,000	676,988	677,065	0	297	0	297	0	677,362	0	0	0	9,433	11/15/2015.
50188F AC 9	LG&E AND KU ENERGY LLC	...	07/07/2011.	EXCHANGE		10,192,202	10,500,000	10,184,510	6,945,808	0	7,074	0	7,074	0	10,192,202	0	0	0	257,031	11/15/2020.
54265S AA 3	LGCLO_04-1A - CLO	...	11/25/2011.	SCHEDULED REDEMPTION		14,482,657	14,482,657	14,482,657	14,482,657	0	0	0	0	0	14,482,657	0	0	0	75,856	05/25/2016.
52204P AF 6	LIFT-1 - ABS	...	12/15/2011.	SCHEDULED REDEMPTION		139,491	139,491	88,620	139,491	0	0	0	0	0	139,491	0	0	0	924	07/15/2031.
52204P AJ 8	LIFT-1 - ABS	...	12/15/2011.	SCHEDULED REDEMPTION		1,609,611	1,609,611	1,566,352	1,609,611	0	0	0	0	0	1,609,611	0	0	0	5,170	07/15/2016.
52521R CN 9	LMT_07-5	...	02/18/2011.	Various		10,304,285	15,374,646	15,531,744	7,751,960	0	121,218	0	121,218	0	7,873,178	0	2,431,107	2,431,107	217,647	06/01/2037.
53944M AA 7	LNR_06-1A	...	09/16/2011.	WELLS FARGO ADVISORS, LLC		980,000	9,800,000	7,116,067	0	0	0	0	0	0	0	0	980,000	980,000	0	05/28/2043.
539830 AE 9	LOCKHEED MARTIN CORPORATION	...	12/15/2011.	Various		7,671,900	6,300,000	7,582,473	7,388,674	0	(62,221)	0	(62,221)	0	7,326,453	0	345,447	345,447	247,924	05/01/2016.
539830 AU 3	LOCKHEED MARTIN CORPORATION	...	09/08/2011.	GOLDMAN SACHS & CO		3,211,358	2,925,000	3,085,144	3,084,790	0	(1,738)	0	(1,738)	0	3,083,052	0	128,305	128,305	133,169	11/15/2039.
539830 AV 1	LOCKHEED MARTIN CORPORATION	...	07/29/2011.	EXCHANGE		11,894,406	11,500,000	11,897,640	11,897,640	0	(3,234)	0	(3,234)	0	11,894,406	0	0	0	434,879	06/01/2040.
539830 AX 7	LOCKHEED MARTIN CORPORATION	...	12/06/2011.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2016.
546676 AR 8	LOUISVILLE GAS AND ELECTRIC COMPAN	...	04/20/2011.	BARCLAYS CAPITAL INC		3,354,505	3,500,000	3,487,645	3,487,942	0	760	0	760	0	3,488,702	0	(134,197)	(134,197)	25,278	11/15/2015.
546676 AT 4	LOUISVILLE GAS AND ELECTRIC COMPAN	...	07/07/2011.	EXCHANGE		4,431,704	4,480,000	4,431,258	4,431,344	0	360	0	360	0	4,431,704	0	0	0	147,327	11/15/2040.
52524P AN 2	LXS_07-6	...	12/01/2011.	SCHEDULED REDEMPTION		505,068	1,406,619	591,323	443,644	0	61,424	0	61,424	0	505,068	0	0	0	59,760	05/01/2037.
57643L BG 0	MABS_03-OPT2	...	12/27/2011.	SCHEDULED REDEMPTION		584,872	584,872	584,872	584,872	0	0	0	0	0	584,872	0	0	0	10,329	05/25/2033.
55445R AE 7	MACH_04-1A	...	04/15/2011.	BANC OF AMERICA SECURITIES LLC		5,304,141	5,250,000	5,300,405	5,264,499	0	(1,881)	0	(1,881)	0	5,262,618	0	41,523	41,523	110,071	05/01/2040.
55445R AF 4	MACH_04-1A	...	04/15/2011.	BANC OF AMERICA SECURITIES LLC		2,266,875	2,250,000	2,271,227	2,256,401	0	(833)	0	(833)	0	2,255,567	0	11,308	11,308	48,042	05/01/2040.
55445R AG 2	MACH_04-1A	...	04/15/2011.	BANC OF AMERICA SECURITIES LLC		3,742,969	3,750,000	3,786,788	3,761,971	0	(1,655)	0	(1,655)	0	3,760,316	0	(17,348)	(17,348)	81,228	05/01/2040.
554694 AA 7	MACKINAW POWER LLC	...	10/31/2011.	SCHEDULED REDEMPTION		280,600	280,600	302,255	301,971	0	(21,371)	0	(21,371)	0	280,600	0	0	0	17,667	10/31/2023.
56585A AC 6	MARATHON PETROLEUM CORP	...	11/21/2011.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2041.
565853 AA 6	MARRE_06-1A	...	12/27/2011.	SCHEDULED REDEMPTION		2,438,534	2,438,534	2,438,534	2,438,534	0	0	0	0	0	2,438,534	0	0	0	12,146	05/25/2046.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55291Q AD 6	MASD_07-2	...	12/27/2011.	SCHEDULED REDEMPTION		0	250,674	203,518	0	0	0	0	0	0	0	0	0	0	3,603	05/25/2037.
575634 AS 9	MASSACHUSETTS ELECTRIC COMPANY	...	03/29/2011.	MORGAN STANLEY & CO. LLC		5,085,200	5,000,000	5,015,600	5,015,424	0	(52)	0	(52)	0	5,015,372	0	69,828	69,828	111,444	11/15/2039.
581557 AV 7	MCKESSON CORP	...	10/21/2011.	CREDIT SUISSE SECURITIES LLC		11,727,362	10,095,000	11,362,124	11,285,388	0	(143,706)	0	(143,706)	0	11,141,682	0	585,680	585,680	663,326	03/01/2017.
58155Q AA 1	MCKESSON CORP	...	05/19/2011.	Various		9,190,253	8,750,000	10,156,555	8,976,658	0	(78,897)	0	(78,897)	0	8,897,761	0	292,492	292,492	542,715	02/01/2012.
552676 AN 8	MDC HOLDINGS INC	...	11/14/2011.	CALL TRANSACTION		15,770,489	14,675,000	13,744,165	14,291,356	0	133,541	0	133,541	0	14,424,897	0	1,345,592	1,345,592	804,883	05/15/2013.
585055 AU 0	MEDTRONIC INC	...	04/20/2011.	STIFEL, NICOLAUS & COMPANY INCORPOR		1,994,140	2,000,000	1,990,980	0	0	193	0	193	0	1,991,173	0	2,967	2,967	5,979	03/15/2016.
58526# BP 3	MEIJER FINANCE INC. SERIES A-1	...	11/01/2011.	SCHEDULED REDEMPTION		244,462	244,462	247,893	246,092	0	(1,631)	0	(1,631)	0	244,462	0	0	0	18,041	05/01/2016.
58526# BQ 1	MEIJER FINANCE INC. SERIES A-2	...	11/01/2011.	SCHEDULED REDEMPTION		236,908	236,908	231,176	234,143	0	2,765	0	2,765	0	236,908	0	0	0	17,484	05/01/2016.
58526# BR 9	MEIJER FINANCE INC. SERIES A-3	...	11/01/2011.	SCHEDULED REDEMPTION		287,862	287,862	284,968	286,474	0	1,388	0	1,388	0	287,862	0	0	0	21,244	05/01/2016.
589331 AK 3	MERCK & CO INC	...	01/11/2011.	OUTSIDE MANAGED ACCT		358,504	325,000	331,910	329,403	0	(35)	0	(35)	0	329,368	0	29,136	29,136	5,703	03/01/2015.
58933Y AA 3	MERCK & CO INC	...	11/28/2011.	OUTSIDE MANAGED ACCT		492,250	445,000	448,163	0	0	121	0	121	0	448,284	0	43,966	43,966	15,771	01/15/2021.
59456# AA 9	MICHIGAN ORTHOPEDIC SERVICES	...	07/31/2011.	MATURED		0	4,471,101	182,275	180,164	0	(180,164)	0	(180,164)	0	0	0	0	0	182,275	08/31/2011.
594918 AG 9	MICROSOFT CORPORATION	...	08/04/2011.	Various		3,908,561	3,900,000	3,882,879	3,883,740	0	1,610	0	1,610	0	3,885,350	0	23,210	23,210	47,355	09/25/2015.
594918 AH 7	MICROSOFT CORPORATION	...	09/08/2011.	Various		11,353,650	11,000,000	10,904,960	10,907,092	0	5,766	0	5,766	0	10,912,858	0	440,792	440,792	316,708	10/01/2020.
594918 AK 0	MICROSOFT CORPORATION	...	08/05/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/08/2016.
60040# AB 8	MILLENNIUM PIPELINE CO LLC	...	12/31/2011.	SCHEDULED REDEMPTION		288,516	288,516	288,516	288,516	0	0	0	0	0	288,516	0	0	0	12,983	06/30/2032.
602720 A# 1	MINE SAFETY APPLIANCES COMPANY	...	08/29/2011.	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.
60687U AB 3	MLCFC_06-2	...	06/01/2011.	SCHEDULED REDEMPTION		1,881,316	1,881,316	1,891,591	1,882,730	0	(1,415)	0	(1,415)	0	1,881,316	0	0	0	28,922	06/01/2046.
59023U AU 6	MLFT_06-1	...	09/15/2011.	SCHEDULED REDEMPTION		24,327,821	24,327,821	24,327,821	24,327,821	0	0	0	0	0	24,327,821	0	0	0	97,828	06/15/2022.
589929 A7 3	MLMI_02-HE1	...	12/27/2011.	SCHEDULED REDEMPTION		110,334	0	0	0	0	0	0	0	0	0	0	110,334	110,334	13,444	10/25/2031.
589929 A8 1	MLMI_02-HE1	...	03/25/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2032.
59022H EM 0	MLMT_04-KEY2 IS	...	09/01/2011.	SCHEDULED REDEMPTION		0	10,999,993	10,999,993	667,225	0	(667,225)	0	(667,225)	0	0	0	0	0	737,420	08/01/2039.
59022H JH 6	MLMT_05-CIP1	...	12/01/2011.	SCHEDULED REDEMPTION		516,453	516,453	519,288	516,836	0	(384)	0	(384)	0	516,453	0	0	0	18,576	07/01/2038.
59022H JS 2	MLMT_05-CIP1	...	03/01/2011.	NOMURA SECURITIES INTERNATIONAL INC		8,000,000	10,000,000	10,054,276	10,029,280	0	(881)	0	(881)	0	10,028,400	0	(2,028,400)	(2,028,400)	134,686	07/01/2038.
59022H HF 2	MLMT_05-MCP1	...	10/01/2011.	SCHEDULED REDEMPTION		84,566	84,566	84,171	84,566	0	0	0	0	0	84,566	0	0	0	1,575	06/01/2043.
57117P AH 7	MLR_06-1A - ABS	...	03/15/2011.	SCHEDULED REDEMPTION		142,884	142,884	142,877	142,884	0	0	0	0	0	142,884	0	0	0	1,193	09/16/2013.
61746R AB 7	MSAC_02-HE3	...	09/26/2011.	SCHEDULED REDEMPTION		103,549	103,549	102,774	103,549	0	0	0	0	0	103,549	0	0	0	1,630	03/25/2033.
61746R DB 4	MSAC_03-HE2	...	12/27/2011.	SCHEDULED REDEMPTION		27,924	27,924	27,924	27,924	0	0	0	0	0	27,924	0	0	0	443	08/25/2033.
BHM017 8D 5	MSAC_03-NC7 IS	...	01/03/2011.	HIMCO OPERATIONAL TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2033.
61744C DZ 6	MSAC_04-SD2	...	12/27/2011.	SCHEDULED REDEMPTION		476,981	476,981	476,981	476,981	0	0	0	0	0	476,981	0	0	0	1,744	04/25/2034.
61744C GN 0	MSAC_04-SD3	...	12/27/2011.	SCHEDULED REDEMPTION		539,306	539,306	539,306	539,306	0	0	0	0	0	539,306	0	0	0	1,863	06/25/2034.
61745M UC 5	MSC_03-IQ6	...	05/02/2011.	Various		4,703,249	4,576,009	4,599,022	4,580,130	0	(1,302)	0	(1,302)	0	4,578,828	0	124,421	124,421	87,173	12/01/2041.
61745M N8 2	MSC_04-IQ8	...	12/01/2011.	SCHEDULED REDEMPTION		116,607	116,607	117,174	116,708	0	(101)	0	(101)	0	116,607	0	0	0	5,348	06/01/2040.
61745M Q7 1	MSC_04-IQ8 IS	...	08/01/2011.	SCHEDULED REDEMPTION		0	22,812,940	22,812,940	1,315,539	0	(1,315,539)	0	(1,315,539)	0	0	0	0	0	1,586,915	06/01/2040.
61745M L3 5	MSC_04-T15	...	12/01/2011.	SCHEDULED REDEMPTION		3,178,971	3,178,971	3,138,986	3,171,317	0	7,654	0	7,654	0	3,178,971	0	0	0	107,710	06/01/2041.
62474L AA 8	MSC_05-RR6	...	04/13/2011.	Various		1,751,266	1,746,399	1,763,828	1,746,722	0	(323)	0	(323)	0	1,746,399	0	4,867	4,867	30,663	05/01/2043.
61745M 7Q 0	MSC_05-XLF	...	02/15/2011.	SCHEDULED REDEMPTION		770,725	770,725	770,725	770,725	0	0	0	0	0	770,725	0	0	0	1,663	08/15/2019.
61745S AM 2	MSC_06-XLF	...	06/21/2011.	RBS SECURITIES INC		4,500,000	5,000,000	1,153,916	0	0	1,158,954	0	1,158,954	0	1,158,954	0	3,341,046	3,341,046	29,272	07/15/2019.
61745S AP 5	MSC_06-XLF	...	06/21/2011.	Various		1,044,869	1,889,838	1,631,849	2,942	0	114	0	114	0	3,055	0	1,041,813	1,041,813	0	01/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61752L AD 7	MSC_07-XLFA	...	05/11/2011.	MORGAN STANLEY & CO. LLC		4,625,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(375,000)	(375,000)	8,702	10/15/2020.
61752L AE 5	MSC_07-XLFA	...	05/11/2011.	MORGAN STANLEY & CO. LLC		2,986,500	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	(313,500)	(313,500)	6,161	10/15/2020.
61752L AF 2	MSC_07-XLFA	...	05/11/2011.	MORGAN STANLEY & CO. LLC		4,451,563	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(548,438)	(548,438)	10,602	10/15/2020.
61752L AG 0	MSC_07-XLFA	...	05/11/2011.	MORGAN STANLEY & CO. LLC		2,405,970	2,814,000	2,814,000	2,814,000	0	0	0	0	0	2,814,000	0	(408,030)	(408,030)	6,561	10/15/2020.
61752L AH 8	MSC_07-XLFA	...	05/11/2011.	BARCLAYS CAPITAL INC		2,652,000	3,400,000	210,663	195,993	0	(6,864)	0	(6,864)	0	189,130	0	2,462,870	2,462,870	8,501	10/15/2020.
61752L AN 5	MSC_07-XLFA	...	10/15/2011.	SCHEDULED REDEMPTION		773,660	773,660	773,660	773,660	0	0	0	0	0	773,660	0	0	0	1,899	10/15/2020.
61746W GB 0	MSDWC_01-TOP1	...	02/01/2011.	SCHEDULED REDEMPTION		868,652	868,652	935,124	868,652	0	0	0	0	0	868,652	0	0	0	6,900	02/01/2033.
61746W HF 0	MSDWC_01-TOP3	...	12/01/2011.	SCHEDULED REDEMPTION		10,333,271	10,333,271	11,447,196	10,375,862	0	(42,591)	0	(42,591)	0	10,333,271	0	0	0	266,976	07/01/2033.
61746W A@ 9	MSDWC_02-NC3	...	01/03/2011.	HIMCO OPERATIONAL TRANSACTION		0	1	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2032.
61746W ZH 6	MSDWC_03-TOP9 IS	...	02/01/2011.	SCHEDULED REDEMPTION		0	5,163,297	5,163,297	18,703	0	(18,703)	0	(18,703)	0	0	0	0	0	78,027	11/01/2036.
61744C LE 4	MSHEL_05-1	...	12/27/2011.	SCHEDULED REDEMPTION		1,699,862	1,699,862	1,699,862	1,699,862	0	0	0	0	0	1,699,862	0	0	0	7,856	12/25/2034.
61748H YC 9	MSM_06-4SL	...	12/27/2011.	Various		129,771	129,771	39,191	55,076	0	94,655	19,960	74,695	0	129,771	0	0	0	322	03/25/2036.
Q6503* AA 9	MURRAY GOULBURN SENIOR NOTES D13	F.	10/18/2011.	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,895,320	3,964,905	0	35,095	0	35,095	0	4,000,000	0	0	0	199,200	10/18/2013.
65535V NS 3	NAA_05-S3	...	12/27/2011.	SCHEDULED REDEMPTION		0	1,108,456	(99,320)	103,422	0	(103,422)	0	(103,422)	0	0	0	0	0	5,557	08/25/2035.
629568 AU 0	NABORS INDUSTRIES INC	...	03/01/2011.	EXCHANGE		1,991,596	2,000,000	1,991,280	1,991,482	0	113	0	113	0	1,991,596	0	0	0	46,389	09/15/2020.
629568 AW 6	NABORS INDUSTRIES INC	...	12/13/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2021.
65476B AD 5	NAROT_10-A - ABS	...	11/21/2011.	WELLS FARGO ADVISORS, LLC		2,160,330	2,150,000	2,149,637	2,149,667	0	100	0	100	0	2,149,767	0	10,563	10,563	26,600	09/15/2016.
63615# AB 7	NATIONAL FOOTBALL LEAGUE	...	10/15/2011.	SCHEDULED REDEMPTION		285,776	285,776	285,776	285,776	0	0	0	0	0	285,776	0	0	0	18,747	10/15/2017.
639107 AA 9	NAUTQ_06_1A - CLO	...	01/18/2011.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2020.
62875U AD 7	NBC UNIVERSAL INC	...	08/25/2011.	EXCHANGE		3,863,973	3,865,000	3,863,956	3,863,964	0	8	0	8	0	3,863,973	0	0	0	202,698	04/30/2040.
641423 BH 0	NEVADA POWER COMPANY	...	04/12/2011.	OUTSIDE MANAGED ACCT		322,208	305,000	331,065	322,169	0	(3,803)	0	(3,803)	0	318,367	0	3,841	3,841	9,913	04/15/2012.
64318@ AA 9	NEW CARDINALS STADIUM LLC	...	06/30/2011.	SCHEDULED REDEMPTION		382,895	382,895	382,895	382,895	0	0	0	0	0	382,895	0	0	0	23,663	06/30/2032.
652478 AH 1	NEWS AMERICA HOLDINGS	...	02/24/2011.	HIMCO OPERATIONAL TRANSACTION		282,598	245,000	285,856	270,169	0	(1,709)	0	(1,709)	0	268,459	0	14,138	14,138	12,779	02/01/2013.
65334H AC 6	NEXEN INC	A.	04/21/2011.	CALL TRANSACTION		13,192,286	12,000,000	11,713,080	11,867,597	0	13,056	0	13,056	0	11,880,653	0	1,311,633	1,311,633	254,183	11/20/2013.
66987X GE 9	NHEL_05-1	...	12/27/2011.	SCHEDULED REDEMPTION		3,081,049	3,081,049	3,081,049	3,081,049	0	0	0	0	0	3,081,049	0	0	0	14,067	06/25/2035.
654902 AC 9	NOKIA CORP	F.	04/26/2011.	Various		11,768,901	11,435,000	11,774,963	11,768,666	0	(1,001)	0	(1,001)	0	11,767,666	0	1,235	1,235	274,816	05/15/2039.
65556@ AD 1	NORDHAM GROUP INC	...	03/30/2011.	SINKING FUND TRANSACTION		32,133	32,133	32,133	32,133	0	0	0	0	0	32,133	0	0	0	764	11/18/2012.
664397 AE 6	NORTHEAST UTILITIES	...	12/15/2011.	CITIGROUP GLOBAL MARKETS, INC		10,170,600	10,000,000	10,825,400	10,185,619	0	(143,022)	0	(143,022)	0	10,042,597	0	128,003	128,003	884,097	04/01/2012.
665772 CE 7	NORTHERN STATES POWER COMPANY (MIN	...	03/01/2011.	DEUTSCHE BANK SECURITIES INC		8,046,240	8,000,000	7,984,800	7,985,040	0	39	0	39	0	7,985,079	0	61,162	61,162	146,233	11/01/2039.
666807 BC 5	NORTHROP GRUMMAN CORP	...	08/22/2011.	CREDIT SUISSE SECURITIES LLC		5,767,660	6,000,000	5,992,260	5,992,477	0	493	0	493	0	5,992,970	0	(225,310)	(225,310)	53,290	11/15/2015.
62940Q AA 3	NSG HOLDINGS LLC	...	02/18/2011.	HIMCO OPERATIONAL TRANSACTION		1,035,000	1,035,000	1,035,000	1,035,000	0	0	0	0	0	1,035,000	0	0	0	54,143	12/15/2025.
674135 DD 7	OAK_98-A - ABS	...	04/14/2011.	Various		213,793	210,196	209,801	210,196	0	0	0	0	0	210,196	0	3,597	3,597	4,661	05/01/2028.
674135 DM 7	OAK_98-B - ABS	...	04/14/2011.	Various		1,070,671	1,038,193	1,037,739	1,038,193	0	0	0	0	0	1,038,193	0	32,478	32,478	24,003	03/01/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
674599 CA 1	OCCIDENTAL PETROLEUM CORPORATION	...	05/17/2011.	WELLS FARGO ADVISORS, LLC		1,009,230	1,000,000	998,810	998,825	0	149	0	149	0	998,975	0	10,255	10,255	6,203	12/13/2013.
674599 CB 9	OCCIDENTAL PETROLEUM CORPORATION	...	12/19/2011.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2017.
674599 CC 7	OCCIDENTAL PETROLEUM CORPORATION	...	12/12/2011.	Various		5,883,322	5,880,000	5,767,868	0	0	1,989	0	1,989	0	5,769,858	0	113,464	113,464	40,578	02/15/2022.
680665 AD 8	OLIN CORP	...	12/15/2011.	MATURED		1,737,000	1,737,000	1,785,469	1,743,901	0	(6,901)	0	(6,901)	0	1,737,000	0	0	0	158,501	12/15/2011.
68209# AB 8	OMEGA LEASING (US) NO 2 LLC	E.	10/12/2011.	SCHEDULED REDEMPTION		539,623	539,623	539,623	539,623	0	0	0	0	0	539,623	0	0	0	15,433	07/12/2017.
68233J AG 9	ONCOR ELECTRIC DELIVERY CO	...	05/31/2011.	EXCHANGE		7,389,271	7,305,000	7,390,080	7,389,788	0	(516)	0	(516)	0	7,389,271	0	0	0	273,785	09/30/2040.
68233J AJ 3	ONCOR ELECTRIC DELIVERY CO	...	05/31/2011.	EXCHANGE		21,179,931	20,000,000	21,220,190	1,120,168	0	(36,776)	0	(36,776)	0	21,179,931	0	0	0	525,000	09/30/2017.
68389F CC 6	OOMLT_02-1	...	10/25/2011.	SCHEDULED REDEMPTION		36,301	36,301	36,301	25,567	10,735	0	0	10,735	0	36,301	0	0	0	262	02/25/2032.
68389F CD 4	OOMLT_02-1	...	10/25/2011.	SCHEDULED REDEMPTION		43,988	43,988	43,988	26,042	17,659	287	0	17,946	0	43,988	0	0	0	680	02/25/2032.
68403B AN 5	OOMLT_07-FXD2	...	03/07/2011.	Various		0	82,290	18,163	594	0	30	0	30	0	624	0	(624)	(624)	449	03/01/2037.
68383N DB 6	OPMAC_05-5	...	12/27/2011.	SCHEDULED REDEMPTION		0	2,604,643	2,604,643	11,961	0	(11,961)	0	(11,961)	0	0	0	0	0	15,600	12/25/2035.
68389X AJ 4	ORACLE CORPORATION	...	12/19/2011.	EXCHANGE		1,551,974	1,555,000	1,551,563	1,551,691	0	283	0	283	0	1,551,974	0	0	0	55,904	07/15/2020.
68389X AL 9	ORACLE CORPORATION	...	12/16/2011.	EXCHANGE		8,350,799	8,430,000	8,349,216	8,349,709	0	1,090	0	1,090	0	8,350,799	0	0	0	638,133	07/15/2040.
694308 GT 8	PACIFIC GAS & ELECTRIC CO	...	07/29/2011.	CREDIT SUISSE SECURITIES LLC		8,878,770	9,000,000	8,955,360	8,956,466	0	2,230	0	2,230	0	8,958,696	0	(79,926)	(79,926)	278,250	10/01/2020.
695114 BU 1	PACIFICORP	...	05/19/2011.	GOLDMAN SACHS & CO		5,155,050	5,000,000	4,982,650	4,997,974	0	907	0	907	0	4,998,880	0	156,170	156,170	181,125	11/15/2011.
695114 CH 9	PACIFICORP	...	06/10/2011.	OUTSIDE MANAGED ACCT		432,859	375,000	371,072	372,397	0	108	0	108	0	372,506	0	60,353	60,353	19,422	07/15/2018.
698525 AA 0	PANOCHE ENERGY CENTER LLC	...	08/31/2011.	SCHEDULED REDEMPTION		542,086	542,086	542,086	542,086	0	0	0	0	0	542,086	0	0	0	37,323	07/31/2029.
705015 AA 3	PEARSON PLC	F.	06/15/2011.	MATURED		10,000,000	10,000,000	10,156,300	10,009,955	0	(9,955)	0	(9,955)	0	10,000,000	0	0	0	350,000	06/15/2011.
706448 BK 2	PEMEX FINANCE LTD	F.	02/15/2011.	MATURED		20,000	20,000	21,641	20,087	0	(87)	0	(87)	0	20,000	0	0	0	452	02/15/2011.
713448 BK 3	PEPSICO INC	...	10/19/2011.	DEUTSCHE BANK SECURITIES INC		2,136,360	2,000,000	2,138,760	2,134,395	0	(33,914)	0	(33,914)	0	2,100,481	0	35,879	35,879	86,042	03/01/2014.
713448 BM 9	PEPSICO INC	...	05/31/2011.	GOLDMAN SACHS & CO		3,682,980	3,500,000	3,496,465	3,497,104	0	286	0	286	0	3,497,391	0	185,589	185,589	95,842	01/15/2015.
713448 BR 8	PEPSICO INC	...	09/09/2011.	CITIGROUP GLOBAL MARKETS, INC		10,310,600	10,000,000	9,916,700	9,917,984	0	5,044	0	5,044	0	9,923,028	0	387,572	387,572	276,042	11/01/2020.
G7153# AP 4	PERSIMMON PLC	F.	02/07/2011.	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	407,500	02/07/2011.
500472 AB 1	PHILIPS ELECTRONICS	F.	06/23/2011.	BARCLAYS CAPITAL INC		4,694,926	4,140,000	4,548,032	4,520,942	0	(22,570)	0	(22,570)	0	4,498,372	0	196,554	196,554	189,779	03/11/2018.
72650R AB 8	PLAINS ALL AMERICAN PIPELINE	...	02/09/2011.	OUTSIDE MANAGED ACCT		187,951	172,000	188,726	48,297	0	(522)	0	(522)	0	188,118	0	(166)	(166)	1,586	12/15/2013.
726503 AD 7	PLAINS ALL AMERICAN PIPELINE L.P	...	02/07/2011.	CALL TRANSACTION		17,201,349	15,482,000	18,158,220	16,195,919	0	(38,271)	0	(38,271)	0	16,157,649	0	1,043,701	1,043,701	373,288	10/15/2012.
74438W AB 2	PMCF_01-ROCK	...	04/01/2011.	SCHEDULED REDEMPTION		1,181,864	1,181,864	1,216,212	1,183,892	0	(2,028)	0	(2,028)	0	1,181,864	0	0	0	16,491	05/01/2034.
69348H CQ 9	PNCMA_00-C2	...	07/01/2011.	SCHEDULED REDEMPTION		3,452,000	3,452,000	3,469,899	3,452,000	0	0	0	0	0	3,452,000	0	0	0	155,858	10/01/2033.
70069F DK 0	PPSI_04-WWF1	...	12/27/2011.	SCHEDULED REDEMPTION		996,181	996,181	996,181	996,181	0	0	0	0	0	996,181	0	0	0	5,630	12/25/2034.
70069F MT 1	PPSI_05-WHQ4	...	03/15/2011.	BANC OF AMERICA SECURITIES LLC		2,250,000	8,000,000	5,416,756	2,027,448	3,380,437	300	0	3,380,737	0	5,408,185	0	(3,158,185)	(3,158,185)	10,544	09/25/2035.
74042# AA 9	PREFCO IX LIMITED PARTNERSHIP	...	01/01/2011.	MATURED		1,300,461	1,300,461	1,533,530	1,300,461	0	0	0	0	0	1,300,461	0	0	0	58,326	01/01/2011.
21686@ AB 1	PRICEWATERHOUSECOOPERS LLP	...	03/18/2011.	SCHEDULED REDEMPTION		818,182	818,182	858,551	818,182	0	0	0	0	0	818,182	0	0	0	57,766	03/18/2012.
742741 AA 9	PROCTER & GAMBLE - ESOP	...	07/01/2011.	SCHEDULED REDEMPTION		241,750	241,750	300,420	273,554	0	(31,804)	0	(31,804)	0	241,750	0	0	0	22,628	01/01/2021.
742718 DS 5	PROCTER & GAMBLE COMPANY	...	09/27/2011.	Various		9,471,930	9,643,000	9,564,120	9,565,925	0	5,017	0	5,017	0	9,570,942	0	(99,012)	(99,012)	78,283	11/15/2015.
742718 DV 8	PROCTER & GAMBLE COMPANY	...	09/27/2011.	CITIGROUP GLOBAL MARKETS, INC		4,083,631	4,080,000	4,047,197	0	0	791	0	791	0	4,047,987	0	35,644	35,644	7,395	08/15/2016.
69362B AV 4	PSEG POWER LLC	...	09/21/2011.	OUTSIDE MANAGED ACCT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2013.
744448 BU 4	PUBLIC SERVICE COLORADO	...	12/14/2011.	WELLS FARGO ADVISORS, LLC		6,333,060	6,000,000	6,608,880	6,140,496	0	(76,160)	0	(76,160)	0	6,064,336	0	268,724	268,724	574,875	10/01/2012.
74531E AG 7	PUGET SOUND ENERGY INC	...	02/01/2011.	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	81,172	02/01/2011.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74731@ BZ 1	QUAD GRAPHICS INC	...	09/28/2011.	SCHEDULED REDEMPTION		600,000	600,000	609,630	608,334	0	(8,334)	0	(8,334)	0	600,000	0	0	0	47,220	09/28/2021.
74834L AE 0	QUEST DIAGNOSTICS INCORPORATED	...	07/12/2011.	MATURED		5,000,000	5,000,000	5,356,000	5,026,853	0	(26,853)	0	(26,853)	0	5,000,000	0	0	0	375,000	07/12/2011.
21685W CJ 4	RABOBANK NEDERLAND	F.	12/05/2011.	BANC OF AMERICA SECURITIES LLC		6,592,944	6,500,000	6,397,690	0	0	761	0	761	0	6,398,451	0	194,493	194,493	183,580	05/24/2041.
759950 AS 7	RAMC_03-1	...	10/25/2011.	SCHEDULED REDEMPTION		288,479	288,479	288,479	288,479	0	0	0	0	0	288,479	0	0	0	3,024	06/25/2033.
759950 AT 5	RAMC_03-1	...	12/01/2011.	SCHEDULED REDEMPTION		49,516	49,516	49,516	16,722	32,794	0	0	32,794	0	49,516	0	0	0	1,684	06/01/2033.
759950 BD 9	RAMC_03-3	...	12/27/2011.	SCHEDULED REDEMPTION		168,520	168,520	168,520	168,520	0	0	0	0	0	168,520	0	0	0	810	12/25/2033.
75971F AQ 6	RAMC_07-3	...	11/02/2011.	Various		0	4,350,000	1,067,647	0	0	0	0	0	0	0	0	0	0	185,617	09/01/2037.
75971F AR 4	RAMC_07-3	...	10/06/2011.	Various		0	3,650,000	740,977	0	0	0	0	0	0	0	0	0	0	129,405	09/01/2037.
75971F AT 0	RAMC_07-3	...	05/31/2011.	Various		0	3,900,000	466,508	0	0	0	0	0	0	0	0	0	0	86,238	09/01/2037.
76112B AF 7	RAMP_04-RS8	...	12/01/2011.	SCHEDULED REDEMPTION		1,219,865	1,219,865	1,219,673	1,219,865	0	0	0	0	0	1,219,865	0	0	0	47,213	08/01/2034.
76112B RL 6	RAMP_05-EFC1	...	12/27/2011.	SCHEDULED REDEMPTION		2,196,958	2,196,958	2,196,958	2,196,958	0	0	0	0	0	2,196,958	0	0	0	8,947	05/25/2035.
76110W VV 5	RASC_03-KS11	...	12/27/2011.	SCHEDULED REDEMPTION		479,977	479,977	444,354	442,736	0	37,241	0	37,241	0	479,977	0	0	0	3,204	01/25/2034.
74924P AH 5	RASC_04-KS1	...	12/01/2011.	SCHEDULED REDEMPTION		2,793	2,793	2,748	929	1,846	18	0	1,864	0	2,793	0	0	0	71	02/01/2034.
76110W G3 4	RASC_04-KS10	...	12/27/2011.	SCHEDULED REDEMPTION		3,408,916	3,408,916	3,408,916	3,408,916	0	0	0	0	0	3,408,916	0	0	0	20,262	11/25/2034.
76110W 5F 9	RASC_05-AHL2	...	12/27/2011.	SCHEDULED REDEMPTION		731,595	731,595	731,595	731,595	0	0	0	0	0	731,595	0	0	0	2,317	10/25/2035.
74924X AD 7	RASC_07-EMX1	...	12/27/2011.	SCHEDULED REDEMPTION		0	370,297	200,556	78,524	128,126	(206,650)	0	(78,524)	0	0	0	0	0	1,072	01/25/2037.
755111 BU 4	RAYTHEON COMPANY	...	10/24/2011.	WELLS FARGO ADVISORS, LLC		12,809,280	12,000,000	11,923,320	11,923,546	0	957	0	957	0	11,924,503	0	884,777	884,777	596,375	10/15/2040.
75719* AD 6	RED WING SHOE COMPANY	...	06/21/2011.	MATURED		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	21,270	06/21/2011.
758202 AB 1	REED ELSEVIER CAPITAL INC	E.	08/01/2011.	MATURED		3,630,000	3,630,000	3,747,576	3,648,764	0	(18,764)	0	(18,764)	0	3,630,000	0	0	0	245,025	08/01/2011.
75952* AR 1	RELIANCE STEEL & ALUMINUM CO	...	07/01/2011.	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	243,500	07/01/2011.
759509 AB 8	RELIANCE STEEL AND ALUMINUM CO	...	07/28/2011.	Various		14,747,618	15,000,000	13,469,701	13,502,399	0	6,599	0	6,599	0	13,508,998	0	1,238,620	1,238,620	491,640	11/15/2036.
75953G AC 7	RELIANT ENERGY RESOURCES CORPORATI	...	02/15/2011.	MATURED		270,000	270,000	240,300	269,365	0	635	0	635	0	270,000	0	0	0	10,463	02/15/2011.
76121@ AA 0	RESOURCE LABEL GROUP LLC	...	04/05/2011.	Various		107,083	107,083	107,083	0	0	0	0	0	0	107,083	0	0	0	427,921	06/30/2011.
767201 AJ 5	RIO TINTO FINANCE (USA) LIMITED	F.	04/14/2011.	CITIGROUP GLOBAL MARKETS, INC		3,724,411	3,870,000	3,866,865	3,866,964	0	180	0	180	0	3,867,144	0	(142,733)	(142,733)	33,661	11/02/2015.
772644 AB 6	RKCDO_06-1A	...	09/15/2011.	SCHEDULED REDEMPTION		1,209,776	1,209,776	1,209,776	1,209,776	0	0	0	0	0	1,209,776	0	0	0	7,128	12/15/2026.
772644 AC 4	RKCDO_06-1A	...	09/15/2011.	SCHEDULED REDEMPTION		2,932,790	2,932,790	2,932,790	2,932,790	0	0	0	0	0	2,932,790	0	0	0	19,660	12/15/2026.
772644 AD 2	RKCDO_06-1A	...	09/15/2011.	SCHEDULED REDEMPTION		4,949,084	4,949,084	4,949,084	4,949,084	0	0	0	0	0	4,949,084	0	0	0	40,201	12/15/2026.
77472@ AA 3	ROCKY MOUNTAIN METAL CONTAINER LL	...	12/30/2011.	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	...	12/30/2011.	SCHEDULED REDEMPTION		1,794,545	1,794,545	1,794,545	1,794,545	0	0	0	0	0	1,794,545	0	0	0	64,604	12/30/2013.
77509N AD 5	ROGERS CABLE INC	A.	03/21/2011.	CALL TRANSACTION		3,236,460	3,000,000	3,338,100	3,227,475	0	(37,473)	0	(37,473)	0	3,190,001	0	46,459	46,459	91,875	05/01/2012.
78008K 5V 1	ROYAL BANK OF CANADA	A.	05/09/2011.	RBC CAPITAL MARKETS, LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/19/2016.
78008K BS 1	ROYAL BANK OF CANADA	A.	04/07/2011.	FTN FINANCIAL SECURITIES CORP.		7,992,352	8,023,000	8,003,745	8,005,286	0	944	0	944	0	8,006,230	0	(13,878)	(13,878)	68,446	12/15/2015.
78008K NA 7	ROYAL BANK OF CANADA	A.	05/31/2011.	CREDIT SUISSE SECURITIES LLC		3,998,840	4,000,000	3,994,120	3,994,536	0	748	0	748	0	3,995,284	0	3,556	3,556	29,625	01/15/2014.
780097 AB 7	ROYAL BANK OF SCOTLAND GROUP PLC (	F.	02/01/2011.	MATURED		500,000	500,000	450,020	499,423	0	577	0	577	0	500,000	0	0	0	15,938	02/01/2011.
00077T AA 2	ROYAL BANK OF SCOTLAND NV	F.	06/30/2011.	HIMCO OPERATIONAL TRANSACTION		1,277,702	1,250,000	1,291,388	1,278,417	0	(715)	0	(715)	0	1,277,702	0	(0)	(0)	65,234	05/15/2023.
78572M AD 7	SABMILLER PLC	F.	05/09/2011.	Various		11,555,450	10,000,000	11,386,970	11,248,035	0	(56,278)	0	(56,278)	0	11,191,757	0	363,693	363,693	505,736	07/01/2016.
785778 FK 2	SACO_05-4	...	12/27/2011.	SCHEDULED REDEMPTION		2,009,523	2,009,523	1,602,627	674,055	0	1,335,468	0	1,335,468	0	2,009,523	0	0	0	14,186	06/25/2035.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
785778 HE 4	SACO_05-6		12/27/2011.	SCHEDULED REDEMPTION		0	1,621,428	63,414	4,830	0	(4,830)	0	(4,830)	0	0	0	0	0	8,192	09/25/2035.
785778 JY 8	SACO_05-WM2		12/27/2011.	SCHEDULED REDEMPTION		718,056	1,673,049	631,738	205,476	0	512,581	0	512,581	0	718,056	0	0	0	10,237	07/25/2035.
785778 LV 1	SACO_05-WM3		12/27/2011.	SCHEDULED REDEMPTION		0	1,778,205	44,997	0	0	0	0	0	0	0	0	0	0	11,522	09/25/2035.
78632# AA 6	SADLERS SMOKEHOUSE LTD		12/16/2011.	Various		2,156,790	7,327,161	1,771,183	7,267,648	0	1,041,240	5,417,258	(4,376,018)	0	2,854,994	0	(698,204)	(698,204)	0	10/23/2014.
786514 BC 2	SAFEWAY INC		03/01/2011.	MATURED		2,500,000	2,500,000	2,751,425	2,507,668	0	(7,668)	0	(7,668)	0	2,500,000	0	0	0	81,250	03/01/2011.
86359A 2H 5	SAIL_03-BC10		12/27/2011.	SCHEDULED REDEMPTION		818,969	818,969	818,969	818,969	0	0	0	0	0	818,969	0	0	0	6,788	10/25/2033.
86359A 2J 1	SAIL_03-BC10		11/25/2011.	SCHEDULED REDEMPTION		183,677	183,677	39,698	39,587	0	67,468	0	67,468	0	107,055	0	76,622	76,622	3,500	10/25/2033.
86358E CL 8	SAIL_03-BC6		12/27/2011.	SCHEDULED REDEMPTION		321,228	321,228	323,499	321,228	0	0	0	0	0	321,228	0	0	0	2,706	07/25/2033.
86358E SK 3	SAIL_05-4		12/27/2011.	SCHEDULED REDEMPTION		1,303,362	1,303,362	1,303,362	1,303,362	0	0	0	0	0	1,303,362	0	0	0	7,745	05/25/2035.
86358H QT 9	SAMI_02-AR4		12/19/2011.	SCHEDULED REDEMPTION		476	476	378	384	0	92	0	92	0	476	0	0	0	1	02/19/2033.
80105N AG 0	SANOFI-AVENTIS SA	F.	08/05/2011.	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/29/2021.
86359A PY 3	SASC_03-BC2		12/27/2011.	SCHEDULED REDEMPTION		648,695	648,695	623,460	640,244	0	8,451	0	8,451	0	648,695	0	0	0	7,559	02/25/2033.
86362Q AA 1	SASC_07-GEL1		12/27/2011.	SCHEDULED REDEMPTION		1,375,823	1,375,823	1,323,563	1,319,876	0	55,948	0	55,948	0	1,375,823	0	0	0	2,416	01/25/2037.
863613 AK 1	SASC_07-MN1A		12/27/2011.	SCHEDULED REDEMPTION		0	763,985	35,024	0	0	0	0	0	0	0	0	0	0	10,305	01/25/2037.
863613 AL 9	SASC_07-MN1A		12/29/2011.	Various		0	5,003,000	238,983	0	0	0	0	0	0	0	0	0	0	68,416	01/25/2037.
863613 AM 7	SASC_07-MN1A		10/06/2011.	Various		0	2,948,000	168,447	0	0	0	0	0	0	0	0	0	0	46,509	01/25/2037.
805564 PX 3	SAST_04-2		12/01/2011.	SCHEDULED REDEMPTION		1,222,246	1,222,246	1,245,545	1,228,229	0	(5,984)	0	(5,984)	0	1,222,246	0	0	0	29,524	08/01/2035.
79548C CQ 7	SBM7_02-KEY2		05/02/2011.	ROBERT W. BAIRD & CO. INCORPORATED		5,167,188	5,000,000	5,024,655	5,004,029	0	(972)	0	(972)	0	5,003,057	0	164,131	164,131	104,057	03/01/2036.
478165 AG 8	SC JOHNSON & SON INC		10/21/2011.	BANC OF AMERICA SECURITIES LLC		16,292,340	15,600,000	15,435,888	15,436,719	0	2,069	0	2,069	0	15,438,788	0	853,552	853,552	863,947	09/01/2040.
806605 AJ 0	SCHERING-PLOUGH CORPORATION		01/11/2011.	OUTSIDE MANAGED ACCT		292,480	250,000	258,933	256,783	0	(30)	0	(30)	0	256,753	0	35,727	35,727	4,958	09/15/2017.
80685P AA 6	SCHLUMBERGER NORGE AS	F.	03/01/2011.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2021.
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC	F.	03/01/2011.	CITIGROUP GLOBAL MARKETS, INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2021.
80909@ AA 0	SCITOR CORPORATION		02/15/2011.	Various		2,730,956	2,705,393	2,651,285	2,639,141	0	(827)	0	(827)	0	2,638,315	0	92,641	92,641	117,743	09/26/2017.
81180R AE 2	SEAGATE TECHNOLOGY HDD HOLDINGS	F.	12/13/2011.	CITIGROUP GLOBAL MARKETS, INC		4,961,250	4,725,000	4,702,176	4,710,068	0	2,103	0	2,103	0	4,712,172	0	249,078	249,078	388,238	10/01/2016.
81775# AB 5	SES GLOBAL-AMERICAS HOLDING GP	E.	09/30/2011.	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	116,600	09/30/2015.
81879M AB 5	SGMS_05-OPT1		12/27/2011.	SCHEDULED REDEMPTION		838,865	838,865	838,865	838,865	0	0	0	0	0	838,865	0	0	0	2,500	10/25/2035.
82340* AA 5	SHEPHERDS FLAT FUND TRUST I A-1-A - ABS		06/02/2011.	BARCLAYS CAPITAL INC		5,249,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	249,000	249,000	98,388	04/30/2032.
G8124# AB 9	SIG PLC SENIOR NOTES SERIES B	F.	08/09/2011.	MATURED		18,000,000	18,000,000	18,000,000	18,361,100	0	(361,100)	0	(361,100)	0	18,000,000	0	0	0	1,324,800	08/09/2011.
78443* AP 6	SLBP HOLDINGS CORP		02/22/2011.	SINKING FUND TRANSACTION		6,312,625	6,312,625	6,312,625	6,312,625	0	0	0	0	0	6,312,625	0	0	0	35,806	06/30/2016.
784420 AE 1	SLCLT_05-1 - ABS		11/15/2011.	SCHEDULED REDEMPTION		1,114,680	1,114,680	1,104,927	1,107,956	0	6,724	0	6,724	0	1,114,680	0	0	0	4,427	02/15/2045.
78442F EJ 3	SLM CORPORATION		02/02/2011.	CREDIT SUISSE SECURITIES LLC		5,275,000	5,000,000	4,915,900	4,920,278	0	580	0	580	0	4,920,858	0	354,142	354,142	146,667	03/25/2020.
78442G KP 0	SLMA_03-14 - ABS		10/25/2011.	SCHEDULED REDEMPTION		1,239,560	1,239,560	1,257,233	1,249,944	0	(10,384)	0	(10,384)	0	1,239,560	0	0	0	8,478	10/25/2038.
78442G GM 2	SLMA_03-4 - ABS		12/15/2011.	SCHEDULED REDEMPTION		929,072	929,072	948,525	941,693	0	(12,620)	0	(12,620)	0	929,072	0	0	0	7,168	06/15/2038.
78442G HK 5	SLMA_03-7 - ABS		12/15/2011.	SCHEDULED REDEMPTION		300,992	300,992	300,992	300,992	0	0	0	0	0	300,992	0	0	0	2,134	09/15/2039.
78442G KV 7	SLMA_04-1 - ABS		10/25/2011.	SCHEDULED REDEMPTION		1,091,891	1,091,891	1,091,891	1,091,891	0	0	0	0	0	1,091,891	0	0	0	7,026	07/25/2039.
78442G MR 4	SLMA_04-8 - ABS		10/25/2011.	SCHEDULED REDEMPTION		726,030	726,030	734,482	735,736	0	(9,705)	0	(9,705)	0	726,030	0	0	0	4,364	01/25/2040.
78442G PS 9	SLMA_05-5 - ABS		10/25/2011.	SCHEDULED REDEMPTION		328,418	328,418	328,418	328,418	0	0	0	0	0	328,418	0	0	0	1,763	10/25/2040.
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD)		12/28/2011.	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.

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
841281 AA 6	SOUTHBURY CREDIT LEASE 99-CTL1		12/01/2011.	SCHEDULED REDEMPTION		1,165,687	1,165,687	1,166,783	1,165,687	0	0	0	0	0	1,165,687	0	0	0	52,345	09/02/2014.
84163* AF 4	SOUTHEASTERN CONTAINER INC GTD SR		11/15/2011.	SCHEDULED REDEMPTION		2,222,222	2,222,222	2,222,222	2,222,222	0	0	0	0	0	2,222,222	0	0	0	108,444	11/15/2014.
842400 EY 5	SOUTHERN CALIFORNIA EDISON COMPANY		10/03/2011.	Various		5,954,131	5,325,000	5,826,843	5,773,485	0	(32,281)	0	(32,281)	0	5,741,204	0	212,928	212,928	231,712	01/15/2016.
84604K AD 1	SOVC_07-C1		12/01/2011.	SCHEDULED REDEMPTION		3,552,532	3,552,532	3,528,778	3,544,196	0	8,336	0	8,336	0	3,552,532	0	0	0	144,458	07/01/2030.
84861# AA 6	SPIRIT OF ST LOUIS BASKETBALL CLUB - ABS		09/30/2011.	SCHEDULED REDEMPTION		1,580,753	1,580,753	1,580,753	1,580,753	0	0	0	0	0	1,580,753	0	0	0	71,022	12/31/2021.
84860R AA 1	SPMF_06-1A - ABS		12/01/2011.	SCHEDULED REDEMPTION		236,532	236,532	236,457	236,474	0	58	0	58	0	236,532	0	0	0	8,485	03/01/2024.
84860P AA 5	SPMF_07-1A - ABS		12/01/2011.	SCHEDULED REDEMPTION		1,091,247	1,091,247	1,088,219	1,088,829	0	2,419	0	2,419	0	1,091,247	0	0	0	39,008	03/01/2025.
790849 AE 3	ST JUDE MEDICAL INC		01/20/2011.	CREDIT SUISSE SECURITIES LLC		527,450	500,000	499,245	499,448	0	10	0	10	0	499,457	0	27,993	27,993	9,896	07/15/2014.
857477 AH 6	STATE STREET CORPORATION		04/20/2011.	CITIGROUP GLOBAL MARKETS, INC		14,013,090	14,000,000	13,941,900	0	0	1,425	0	1,425	0	13,943,325	0	69,765	69,765	52,788	03/07/2016.
85771P AB 8	STATOIL ASA		F. 10/19/2011.	MORGAN STANLEY & CO. LLC		7,926,150	7,500,000	7,483,650	7,484,434	0	1,743	0	1,743	0	7,486,176	0	439,974	439,974	277,995	08/17/2017.
858051 AA 3	STDMA_08-1A - CLO		R 10/17/2011.	SCHEDULED REDEMPTION		25,570,597	25,570,597	25,570,597	25,570,597	0	0	0	0	0	25,570,597	0	0	0	287,488	05/15/2015.
86210M AB 2	STORA ENSO OYJ		F. 12/16/2011.	Various		1,721,093	1,769,000	1,472,062	1,557,032	0	28,810	0	28,810	0	1,585,842	0	135,251	135,251	124,294	04/15/2016.
85746* BY 5	SUNOCO TRUST NO		03/30/2011.	SCHEDULED REDEMPTION		134,073	134,073	136,928	137,883	0	(3,810)	0	(3,810)	0	134,073	0	0	0	10,055	03/31/2017.
84751X AC 6	SURF_06-AB3		12/27/2011.	SCHEDULED REDEMPTION		2,000,884	2,000,884	1,582,550	1,365,054	0	635,829	0	635,829	0	2,000,884	0	0	0	4,034	09/25/2037.
83611M PH 5	SVHE_06-OPT3		12/27/2011.	SCHEDULED REDEMPTION		708,748	708,748	670,099	700,400	0	8,347	0	8,347	0	708,748	0	0	0	2,163	06/25/2036.
83611Y AD 4	SVHE_06-OPT4		12/27/2011.	Various		535,175	535,175	478,483	509,977	0	33,024	7,825	25,198	0	535,175	0	0	0	1,838	06/25/2036.
87425E AJ 2	TALISMAN ENERGY INC		A. 05/05/2011.	CREDIT SUISSE SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2037.
87425E AK 9	TALISMAN ENERGY INC		A. 05/04/2011.	CREDIT SUISSE SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2038.
875127 AS 1	TAMPA ELECTRIC COMPANY		05/11/2011.	OUTSIDE MANAGED ACCT		184,100	173,000	188,609	186,790	0	(3,529)	0	(3,529)	0	183,261	0	839	839	4,989	06/15/2012.
89232E AD 4	TAOT_10-A - ABS		11/21/2011.	BARCLAYS CAPITAL INC		9,703,500	9,600,000	9,598,462	9,598,790	0	463	0	463	0	9,599,253	0	104,247	104,247	168,640	05/16/2016.
89235Y AD 7	TAOT_10-B - ABS		11/21/2011.	BARCLAYS CAPITAL INC		1,510,547	1,500,000	1,499,727	1,499,766	0	83	0	83	0	1,499,849	0	10,698	10,698	20,825	01/17/2017.
87612E AV 8	TARGET CORPORATION		05/31/2011.	GOLDMAN SACHS & CO		3,527,195	3,500,000	3,489,955	3,490,336	0	357	0	357	0	3,490,693	0	36,502	36,502	51,990	07/15/2020.
87656X AC 5	TATE & LYLE INTERNATIONAL FINANCE		F. 06/15/2011.	MATURED		10,000,000	10,000,000	10,098,400	10,010,988	0	(10,988)	0	(10,988)	0	10,000,000	0	0	0	306,250	06/15/2011.
872312 AA 1	TCM SUB LLC		04/13/2011.	GOLDMAN SACHS & CO		8,012,289	7,798,000	7,783,471	7,785,854	0	838	0	838	0	7,786,692	0	225,597	225,597	209,929	01/15/2015.
87905P B* 7	TEICHERT INC		07/23/2011.	Various		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	30,281	07/23/2011.
87927V AU 2	TELECOM ITALIA CAPITAL		F. 05/24/2011.	OUTSIDE MANAGED ACCT		351,042	315,000	350,749	347,377	0	(1,460)	0	(1,460)	0	345,917	0	5,125	5,125	10,595	06/04/2018.
87938W AB 9	TELEFONICA EMISIONES SAU		F. 06/21/2011.	NOMURA SECURITIES INTERNATIONAL INC		11,237,900	10,000,000	10,478,900	10,316,235	0	(24,021)	0	(24,021)	0	10,292,213	0	945,687	945,687	328,184	06/20/2016.
87938W AN 3	TELEFONICA SA		F. 06/21/2011.	HSBC SECURITIES (USA) INC		10,207,100	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	207,100	207,100	141,938	02/16/2016.
87971M AC 7	TELUS CORP		A. 06/01/2011.	MATURED		1,923,000	1,923,000	1,912,962	1,922,461	0	539	0	539	0	1,923,000	0	0	0	76,920	06/01/2011.
881575 AC 8	TESCO PLC		F. 12/06/2011.	Various		21,601,340	19,000,000	18,896,450	18,900,643	0	1,081	0	1,081	0	18,901,723	0	2,699,617	2,699,617	993,396	11/15/2037.
88166C AA 6	TEVA PHARMACEUTICAL FINANCE BV		F. 12/16/2011.	CREDIT SUISSE SECURITIES LLC		3,641,785	3,500,000	3,495,660	3,496,096	0	808	0	808	0	3,496,904	0	144,881	144,881	106,750	06/15/2015.
BHM030 19 4	TEXAS COMPETITIVE ELECTRIC HOLDING		04/15/2011.	Various		1,482,315	1,484,341	1,480,630	1,482,155	0	155	0	155	0	1,482,310	0	5	5	19,143	10/10/2014.
BHM030 M8 3	TEXAS COMPETITIVE ELECTRIC HOLDING		04/15/2011.	Various		5,491,540	5,491,540	5,491,540	5,491,540	0	0	0	0	0	5,491,540	0	0	0	70,502	10/10/2014.
BHM0K4 DD 5	TEXAS COMPETITIVE ELECTRIC HOLDING		04/19/2011.	HIMCO OPERATIONAL TRANSACTION		251,321	251,321	250,977	0	0	1	0	1	0	250,978	0	343	343	7,991	10/10/2017.

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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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
073902 PR 3	THE BEAR STEARNS COMPANIES INC	...	06/03/2011.	JP MORGAN SECURITIES INC		22,951,400	20,000,000	19,392,000	19,542,530	0	23,697	0	23,697	0	19,566,227	0	3,385,173	3,385,173	874,667	10/02/2017.
65556@ AC 3	THE NORDHAM GROUP INC	...	05/18/2011.	SCHEDULED REDEMPTION		714,286	714,286	710,081	711,454	0	2,831	0	2,831	0	714,286	0	0	0	49,490	05/18/2014.
883556 AU 6	THERMO FISHER SCIENTIFIC INC	...	05/06/2011.	RBC CAPITAL MARKETS, LLC		5,260,000	5,000,000	5,007,200	5,006,291	0	(552)	0	(552)	0	5,005,739	0	254,261	254,261	77,188	11/20/2014.
883556 AX 0	THERMO FISHER SCIENTIFIC INC	...	05/20/2011.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2021.
89152U AD 4	TOTAL CAPITAL SA	F.	01/05/2011.	CITIGROUP GLOBAL MARKETS, INC		3,589,915	3,500,000	3,558,971	3,556,631	0	(123)	0	(123)	0	3,556,508	0	33,407	33,407	6,922	06/24/2020.
89152U AF 9	TOTAL CAPITAL SA	F.	11/10/2011.	BARCLAYS CAPITAL INC		8,234,400	7,500,000	7,819,650	0	0	(8,251)	0	(8,251)	0	7,811,399	0	423,001	423,001	92,813	01/28/2021.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP	...	11/10/2011.	DEUTSCHE BANK SECURITIES INC		7,133,700	7,000,000	6,982,360	0	0	253	0	253	0	6,982,613	0	151,087	151,087	40,328	09/15/2021.
893830 AS 8	TRANSOCEAN INC	R	12/01/2011.	BARCLAYS CAPITAL INC		4,451,044	4,380,000	4,656,947	4,620,715	0	(26,426)	0	(26,426)	0	4,594,289	0	(143,246)	(143,246)	321,930	03/15/2018.
89837# AB 4	TRUSTEES OF THE ESTATE OF BERNICE	...	03/01/2011.	SCHEDULED REDEMPTION		238,095	238,095	237,857	237,910	0	186	0	186	0	238,095	0	0	0	16,190	03/01/2027.
BHM03M 7Q 2	TURBO BETA LTD	F.	04/20/2011.	Various		1,357,759	4,275,393	4,195,365	2,954,814	1,194,679	1,477	0	1,196,155	0	4,205,200	0	(2,847,441)	(2,847,441)	0	03/12/2018.
87309P AG 4	TYHOT_05-LUX	...	12/15/2011.	SCHEDULED REDEMPTION		4,297,910	4,297,910	4,294,859	4,296,952	0	958	0	958	0	4,297,910	0	0	0	32,854	01/15/2021.
87309P AH 2	TYHOT_05-LUX	...	12/15/2011.	SCHEDULED REDEMPTION		10,298,766	10,298,766	10,291,228	10,298,551	0	215	0	215	0	10,298,766	0	0	0	90,211	01/15/2021.
90466G AC 6	UNICREDITO LUXEMBOURG FINANCE SA	F.	04/27/2011.	GOLDMAN SACHS & CO		1,217,050	1,205,000	1,204,108	1,204,336	0	27	0	27	0	1,204,363	0	12,687	12,687	36,552	10/31/2017.
90520E AB 7	UNION BANK NA	...	06/01/2011.	MORGAN STANLEY & CO. LLC		2,028,640	2,000,000	1,995,040	1,995,107	0	693	0	693	0	1,995,800	0	32,840	32,840	20,069	12/16/2013.
907831 AA 9	UNION PACIFIC RAILROAD CO - ABS	...	07/27/2011.	SCHEDULED REDEMPTION		117,051	117,051	117,051	117,051	0	0	0	0	0	117,051	0	0	0	7,760	01/27/2022.
907833 AJ 6	UNION PACIFIC RAILROAD COMPANY - ABS	...	07/10/2011.	SCHEDULED REDEMPTION		308,321	308,321	308,321	308,321	0	0	0	0	0	308,321	0	0	0	24,666	01/10/2021.
94978# CM 7	UNION PACIFIC RAILROAD LEV LEASE - ABS	...	07/02/2011.	SCHEDULED REDEMPTION		60,470	60,470	60,470	60,470	0	0	0	0	0	60,470	0	0	0	3,060	07/02/2025.
05577@ AN 0	UNION PACIFIC RR 2009-1 LEASE - ABS	...	10/15/2011.	SCHEDULED REDEMPTION		963,901	963,901	963,901	963,901	0	0	0	0	0	963,901	0	0	0	46,556	10/15/2024.
908594 AB 0	UNION TANK CAR CO	...	06/01/2011.	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.
911312 AM 8	UNITED PARCEL SERVICE INC	...	12/12/2011.	Various		13,216,240	13,000,000	12,872,550	12,873,917	0	8,183	0	8,183	0	12,882,099	0	334,141	334,141	340,625	01/15/2021.
913903 AM 2	UNIVERSAL HEALTH SERVICES INC	...	11/15/2011.	MATURED		10,400,000	10,400,000	10,461,063	10,407,707	0	(7,707)	0	(7,707)	0	10,400,000	0	0	0	702,000	11/15/2011.
91913Y AQ 3	VALERO ENERGY CORPORATION	...	04/13/2011.	JP MORGAN SECURITIES INC		2,629,975	2,500,000	2,513,050	2,511,107	0	(748)	0	(748)	0	2,510,359	0	119,616	119,616	80,313	02/01/2015.
92869A AC 8	VALET_10-1 - ABS	...	07/26/2011.	Various		4,523,193	4,500,000	4,499,792	4,499,879	0	42	0	42	0	4,499,922	0	23,271	23,271	29,458	01/20/2014.
922501 AA 9	VEGA CONTAINER VESSEL VCV_06-1 PLC - ABS	F.	11/10/2011.	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	113,313	02/10/2018.
92343V AR 5	VERIZON COMMUNICATIONS INC	...	11/21/2011.	OUTSIDE MANAGED ACCT		55,203	35,000	36,658	36,630	0	(13)	0	(13)	0	36,617	0	18,586	18,586	3,863	03/01/2039.
92344T AA 6	VERIZON PENNSYLVANIA INC	...	04/27/2011.	CALL TRANSACTION		10,287,000	10,000,000	10,175,500	10,034,316	0	(12,490)	0	(12,490)	0	10,021,826	0	265,174	265,174	254,250	11/15/2011.
92427X A# 6	VERMONT TEDDY BEAR CO INC (THE)	...	01/03/2011.	CANCELLED TRADE		(1,138,279)	(1,138,279)	(1,096,041)	0	0	0	0	0	0	(1,138,279)	0	0	0	0	09/30/2012.
92857T AH 0	VODAFONE GROUP	F.	06/07/2011.	BANC OF AMERICA SECURITIES LLC		17,905,136	13,750,000	16,346,213	16,006,569	0	(27,269)	0	(27,269)	0	15,979,299	0	1,925,836	1,925,836	885,837	02/15/2030.
92857W AQ 3	VODAFONE GROUP PLC	F.	06/27/2011.	Various		32,398,871	29,577,000	29,396,580	29,405,694	0	1,306	0	1,306	0	29,407,000	0	2,991,871	2,991,871	1,507,063	02/27/2037.
92976G AG 6	WACHOVIA BANK NA	...	03/22/2011.	WELLS FARGO ADVISORS, LLC		40,704,150	40,000,000	39,869,600	39,876,313	0	390	0	390	0	39,876,703	0	827,447	827,447	1,423,500	02/01/2037.
92929* AA 3	WAL MART STORES INC SECURED PRIVAT	...	12/01/2011.	SCHEDULED REDEMPTION		329,257	329,257	329,257	329,257	0	0	0	0	0	329,257	0	0	0	18,772	01/01/2013.
93143* AA 1	WALGREEN LEASE PT TR 05 (VO LTD)	...	12/15/2011.	SCHEDULED REDEMPTION		102,264	102,264	105,127	104,899	0	(2,635)	0	(2,635)	0	102,264	0	0	0	3,860	03/15/2031.
931142 CZ 4	WAL-MART STORES INC	...	08/10/2011.	Various		12,808,573	12,500,000	12,452,375	12,453,119	0	2,523	0	2,523	0	12,455,642	0	352,931	352,931	324,921	10/25/2020.
25468P CG 9	WALT DISNEY COMPANY	...	10/19/2011.	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/17/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
25468P CN 4	WALT DISNEY COMPANY (THE)		09/26/2011.	NOMURA SECURITIES INTERNATIONAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/16/2021.
25468P CP 9	WALT DISNEY COMPANY (THE)		11/30/2011.	NOMURA SECURITIES INTERNATIONAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/16/2041.
863572 L8 4	WAMU_00-1		02/25/2011.	SCHEDULED REDEMPTION		1,047,185	1,047,185	1,047,185	1,047,185	0	0	0	0	0	1,047,185	0	0	0	1,836	01/25/2040.
94352M AC 2	WAVE_07-2A		09/23/2011.	BARCLAYS CAPITAL INC		10,490,280	18,404,000	521,543	381,686	0	(96,219)	0	(96,219)	0	285,467	0	10,204,813	10,204,813	107,153	07/20/2051.
94352M AD 0	WAVE_07-2A		09/23/2011.	BARCLAYS CAPITAL INC		11,976,270	21,011,000	7,863,278	227,913	0	(126,330)	0	(126,330)	0	101,583	0	11,874,687	11,874,687	139,193	07/20/2051.
94352M AF 5	WAVE_07-2A		09/23/2011.	BARCLAYS CAPITAL INC		7,037,220	12,346,000	12,188,199	163,091	0	(111,199)	0	(111,199)	0	51,892	0	6,985,328	6,985,328	121,421	07/20/2051.
929766 AC 7	WBCMT_02-C1		04/01/2011.	SCHEDULED REDEMPTION		2,476,446	2,476,446	2,657,482	2,482,263	0	(5,817)	0	(5,817)	0	2,476,446	0	0	0	35,341	04/01/2034.
929766 EG 4	WBCMT_03-C4 IS		04/01/2011.	SCHEDULED REDEMPTION		0	8,828,798	8,828,798	222,828	0	(222,828)	0	(222,828)	0	0	0	0	0	274,557	04/01/2035.
929766 GX 5	WBCMT_03-C5 IS		07/01/2011.	SCHEDULED REDEMPTION		0	1,889,829	1,889,829	116,239	0	(116,239)	0	(116,239)	0	0	0	0	0	132,402	06/01/2035.
929766 SD 6	WBCMT_04-C12		06/28/2011.	Various		2,063,227	2,063,227	2,073,083	2,063,630	0	(403)	0	(403)	0	2,063,227	0	(0)	(0)	41,755	07/01/2041.
929766 B8 5	WBCMT_05-C17		12/01/2011.	SCHEDULED REDEMPTION		588,332	588,332	591,254	588,332	0	0	0	0	0	588,332	0	0	0	27,207	03/01/2042.
92976B FP 2	WBCMT_06-C24		03/01/2011.	SCHEDULED REDEMPTION		544,833	544,833	547,557	544,931	0	(98)	0	(98)	0	544,833	0	0	0	5,031	03/01/2045.
92977Q AJ 7	WBCMT_06-C27		03/01/2011.	RBS SECURITIES INC		17,500,000	20,000,000	20,608,594	20,387,715	0	(10,540)	0	(10,540)	0	20,377,175	0	(2,877,175)	(2,877,175)	303,025	07/01/2045.
92976B HX 3	WBCMT_06-WL7A		06/01/2011.	KNIGHT CAPITAL AMERICAS, L.P.		8,829,310	11,931,500	6,777,282	6,748,938	0	(13,883)	0	(13,883)	0	6,735,054	0	2,094,256	2,094,256	36,999	09/15/2021.
92976B HY 1	WBCMT_06-WL7A		06/01/2011.	KNIGHT CAPITAL AMERICAS, L.P.		1,280,000	2,000,000	2,000,000	178,877	0	(6,387)	0	(6,387)	0	172,490	0	1,107,510	1,107,510	8,124	09/15/2021.
92976B LW 0	WBCMT_07-WHL8		06/21/2011.	WELLS FARGO ADVISORS, LLC..		19,750,000	25,000,000	13,789,325	14,557,002	0	1,356,840	0	1,356,840	0	15,913,842	0	3,836,158	3,836,158	71,665	06/15/2020.
92976B LY 6	WBCMT_07-WHL8		06/21/2011.	WELLS FARGO ADVISORS, LLC..		6,625,080	8,604,000	4,300,271	4,579,835	0	501,128	0	501,128	0	5,080,962	0	1,544,118	1,544,118	29,229	06/15/2020.
92976B MU 3	WBCMT_07-WHL8		06/28/2011.	WELLS FARGO ADVISORS, LLC..		1,569,318	1,783,316	1,783,316	1,783,316	0	0	0	0	0	1,783,316	0	(213,998)	(213,998)	10,185	06/15/2020.
92976B NA 6	WBCMT_07-WHL8		06/28/2011.	WELLS FARGO ADVISORS, LLC..		3,154,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	(646,000)	(646,000)	22,330	06/15/2020.
92976B NC 2	WBCMT_07-WHL8		06/28/2011.	WELLS FARGO ADVISORS, LLC..		7,553,000	9,100,000	9,074,456	9,096,881	0	1,180	0	1,180	0	9,098,061	0	(1,545,061)	(1,545,061)	54,476	06/15/2020.
949746 QU 8	WELLS FARGO & COMPANY		10/18/2011.	JP MORGAN SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2016.
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S		12/10/2011.	SCHEDULED REDEMPTION		322,817	322,817	322,817	322,817	0	0	0	0	0	322,817	0	0	0	10,770	10/10/2027.
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS		07/02/2011.	SCHEDULED REDEMPTION		43,577	43,577	43,577	43,577	0	0	0	0	0	43,577	0	0	0	2,388	01/02/2025.
94978# CZ 8	WELLS FARGO-WACHOVIA BANK - ABS		10/03/2011.	Various		241,367	241,367	241,367	241,367	0	0	0	0	0	241,367	0	0	0	13,424	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS		07/02/2011.	SCHEDULED REDEMPTION		7,074	7,074	7,074	7,074	0	0	0	0	0	7,074	0	0	0	388	01/02/2025.
94978# DC 8	WELLS FARGO-WACHOVIA BANK - ABS		11/02/2011.	Various		334,130	334,130	334,130	334,130	0	0	0	0	0	334,130	0	0	0	18,949	01/02/2025.
94985F AA 6	WFALT_07-PA2		12/01/2011.	SCHEDULED REDEMPTION		984,159	984,159	891,765	808,477	0	175,681	0	175,681	0	984,159	0	0	0	28,663	06/01/2037.
949922 AA 6	WFALT_07-PA5		12/01/2011.	SCHEDULED REDEMPTION		15,292	15,292	12,310	12,827	0	2,466	0	2,466	0	15,292	0	0	0	541	11/01/2037.
86359B MW 8	WFHET_04-1		12/27/2011.	SCHEDULED REDEMPTION		967,998	967,998	970,720	967,998	0	(0)	0	(0)	0	967,998	0	0	0	3,690	04/25/2034.
949837 AA 6	WFMBS_07-10		12/01/2011.	SCHEDULED REDEMPTION		836,287	836,287	795,732	795,854	0	40,433	0	40,433	0	836,287	0	0	0	28,078	07/01/2037.
97381W AD 6	WINDSTREAM CORP		03/30/2011.	HIMCO OPERATIONAL TRANSACTION		6,323,850	6,110,000	6,195,576	6,155,470	0	(3,353)	0	(3,353)	0	6,152,117	0	171,733	171,733	533,161	08/01/2016.
976656 CC 0	WISCONSIN ELECTRIC POWER COMPANY		05/31/2011.	CREDIT SUISSE SECURITIES LLC		2,639,150	2,500,000	2,491,950	2,492,640	0	288	0	288	0	2,492,928	0	146,222	146,222	49,583	12/15/2019.
66858N AA 1	WOODS_04-4A - CLO		11/03/2011.	SCHEDULED REDEMPTION		454,691	454,691	454,691	454,691	0	0	0	0	0	454,691	0	0	0	2,730	05/03/2018.

SCHEDULE D - PART 4

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
980236 AC 7	WOODSIDE FINANCE LTD	F.	08/01/2011.	MATURED		5,000,000	5,000,000	4,971,650	4,997,782	0	2,218	0	2,218	0	5,000,000	0	0	0	335,000	08/01/2011.
92931B AC 0	WPS RESOURCES CORP		05/04/2011.	Various		19,598,000	19,675,000	19,651,147	19,650,936	0	11	0	11	0	19,650,946	0	(52,946)	(52,946)	476,283	12/01/2066.
984121 BP 7	XEROX CORP		05/13/2011.	MORGAN STANLEY & CO. LLC		2,298,300	2,000,000	2,371,800	2,362,251	0	(24,834)	0	(24,834)	0	2,337,417	0	(39,117)	(39,117)	86,400	03/15/2016.
98417E AA 8	XSTRATA FINANCE CANADA	B.	11/16/2011.	MATURED		39,605,000	39,605,000	39,146,374	39,502,217	0	102,783	0	102,783	0	39,605,000	0	0	0	2,184,326	11/16/2011.
3899999. Total - Bonds - Industrial and Miscellaneous						3,043,851,752	3,326,618,848	3,191,732,649	2,822,469,597	12,614,919	3,386,639	8,122,710	7,878,848	0	2,956,641,453	0	87,210,299	87,210,299	105,570,250	XXX
Bonds - Hybrid Securities																				
003723 AA 1	ABN AMRO NA HOLDINGS CAPITAL		09/22/2011.	Various		3,187,588	3,840,000	4,148,364	3,920,029	0	(25,257)	0	(25,257)	0	3,894,772	0	(707,184)	(707,184)	185,327	12/31/2049.
05518V AA 3	BANK OF AMERICA CAPITAL TRUST XIV		12/09/2011.	BANC OF AMERICA SECURITIES LLC		25,185,978	35,000,000	34,745,900	34,751,491	0	1,723	0	1,723	0	34,753,214	0	(9,567,236)	(9,567,236)	2,468,974	09/15/2049.
06605V AA 5	BANKBOSTON CAPITAL TRUST III		11/22/2011.	BANC OF AMERICA SECURITIES LLC		3,981,231	5,250,000	4,825,275	4,935,023	0	15,546	0	15,546	0	4,950,569	0	(969,338)	(969,338)	53,553	06/15/2027.
06738C AG 4	BARCLAYS BANK PLC	F.	12/22/2011.	HIMCO OPERATIONAL TRANSACTION		5,163,750	6,750,000	7,215,129	7,160,414	0	(9,146)	0	(9,146)	0	7,151,268	0	(1,987,518)	(1,987,518)	809,554	09/29/2049.
05530R AB 4	BBVA INTERNATIONAL PREFERRED SA UN	F.	03/28/2011.	MORGAN STANLEY & CO. LLC		10,188,000	12,200,000	9,273,220	9,273,220	0	0	0	0	0	9,273,220	0	914,780	914,780	326,729	04/18/2049.
05565A AA 1	BNP PARIBAS	F.	07/05/2011.	Various		18,209,731	18,950,000	18,387,283	18,406,377	0	1,855	0	1,855	0	18,408,232	0	(198,500)	(198,500)	422,681	06/29/2049.
12480W AA 1	CBG FLORIDA REIT CORP		12/07/2011.	BARCLAYS CAPITAL INC		1,500	15,000,000	7,500	3,000	4,500	0	0	4,500	0	7,500	0	(6,000)	(6,000)	0	05/29/2049.
126650 BK 5	CVS ECAPS		09/21/2011.	BARCLAYS CAPITAL INC		34,312,735	35,128,000	35,127,922	35,127,926	0	1	0	1	0	35,127,926	0	(815,191)	(815,191)	1,691,377	06/01/2037.
316781 AA 1	FIFTH THIRD CAPITAL TRUST IV		08/24/2011.	Various		18,925,250	19,800,000	19,794,852	19,794,882	0	4	0	4	0	19,794,886	0	(869,636)	(869,636)	791,592	04/15/2067.
524908 WZ 9	LEHMAN BROTHERS HOLDING CAPITAL TR		11/23/2011.	BARCLAYS CAPITAL INC		400	40,000,000	1	0	0	0	0	0	0	0	0	400	400	0	05/31/2049.
55263K AA 9	MBNA CAPITAL B		11/29/2011.	BANC OF AMERICA SECURITIES LLC		3,805,355	5,000,000	4,924,625	3,705,300	0	58,351	0	58,351	0	3,763,651	0	41,705	41,705	60,697	02/01/2027.
635192 AA 5	NATIONAL CAPITAL TRUST II	E.	04/13/2011.	CREDIT SUISSE SECURITIES LLC		9,911,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(88,800)	(88,800)	142,404	12/17/2049.
302570 AW 6	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/06/2011.	BARCLAYS CAPITAL INC		96,030	97,000	98,653	98,161	0	(46)	0	(46)	0	98,114	0	(2,084)	(2,084)	3,220	10/01/2066.
302570 AX 4	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/02/2011.	BARCLAYS CAPITAL INC		12,426,675	12,420,000	12,400,128	12,400,233	0	4	0	4	0	12,400,237	0	26,438	26,438	146,350	06/15/2067.
7591EL AA 7	REGIONS FINANCING TRUST II		08/15/2011.	CREDIT SUISSE SECURITIES LLC		3,212,513	3,785,000	3,783,940	3,783,963	0	4	0	4	0	3,783,967	0	(571,455)	(571,455)	189,808	05/15/2047.
83367T AA 7	SOCIETE GENERALE	F.	08/17/2011.	MORGAN STANLEY & CO. LLC		1,812,500	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(687,500)	(687,500)	130,366	04/15/2049.
90264A AA 7	UBS PFD FUNDING TR V	E.	05/25/2011.	MORGAN STANLEY & CO. LLC		7,233,063	7,165,000	7,185,062	7,177,331	0	(766)	0	(766)	0	7,176,566	0	56,497	56,497	232,109	12/31/2049.
4899999. Total - Bonds - Hybrid Securities						157,653,498	232,885,000	174,417,854	173,037,349	4,500	42,273	0	46,773	0	173,084,122	0	(15,430,625)	(15,430,625)	7,654,740	XXX
8399997. Total - Bonds - Part 4						5,423,348,900	5,750,144,929	5,613,408,718	4,212,483,794	12,619,419	(3,950,720)	8,122,710	545,989	(2,495,835)	5,363,801,995	2,077,835	57,469,070	59,546,905	140,468,770	XXX
8399998. Total - Bonds - Summary Item from Part 5						1,685,146,735	1,649,977,841	1,666,207,556	0	0	(180,623)	0	(180,623)	0	1,666,026,933	0	19,119,802	19,119,802	11,274,438	XXX
8399999. Total - Bonds						7,108,495,634	7,400,122,770	7,279,616,274	4,212,483,794	12,619,419	(4,131,344)	8,122,710	365,365	(2,495,835)	7,029,828,927	2,077,835	76,588,872	78,666,707	151,743,207	XXX
Preferred Stocks - Industrial and Miscellaneous																				
30549# 12 7	FAIRMOUNT FOOD GROUP LLC		03/30/2011.	DIRECT WITH ISSUER	168.070	168,070	0.00	0	0	0	0	0	0	0	0	0	168,070	168,070	0	XXX
44954* 12 0	IFL HOLDING CORPORATION		10/31/2011.	HIMCO OPERATIONAL TRANSACT	139.560	1,397,837	0.00	1,395,598	1,327,778	0	0	0	0	0	1,395,598	0	2,239	2,239	67,810	XXX
78632@ 12 6	SADLERS BAR-B-QUE		12/16/2011.	Various	1,186,561.070	0	0.00	0	1,186,561	0	0	1,186,561	(1,186,561)	0	0	0	0	0	0	XXX
786991 47 1	SADLERS BAR-B-QUE SERIES C SENIOR		12/16/2011.	Various	63,981.000	0	0.00	0	63,981	0	0	63,981	(63,981)	0	0	0	0	0	0	XXX
80909# 12 6	SCITOR HOLDINGS INC JUNIOR		02/15/2011.	HIMCO OPERATIONAL TRANSACT	43.957	43,957	0.00	43,957	43,957	0	0	0	0	0	43,957	0	0	0	1,636	XXX
80909# 11 8	SCITOR HOLDINGS INC SENIOR		02/15/2011.	HIMCO OPERATIONAL TRANSACT	154.597	154,597	0.00	154,597	140,927	0	0	0	0	0	154,597	0	0	0	5,412	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous				XXX	1,764,461	XXX	1,594,152	2,763,204	0	0	1,250,542	(1,250,542)	0	1,594,152	0	170,309	170,309	74,858	XXX
8999997.	Total - Preferred Stocks - Part 4				XXX	1,764,461	XXX	1,594,152	2,763,204	0	0	1,250,542	(1,250,542)	0	1,594,152	0	170,309	170,309	74,858	XXX
8999999.	Total - Preferred Stocks				XXX	1,764,461	XXX	1,594,152	2,763,204	0	0	1,250,542	(1,250,542)	0	1,594,152	0	170,309	170,309	74,858	XXX
Common Stocks - Industrial and Miscellaneous																				
002535 30 0	AARONS INC		06/27/2011.	Various	560.000	14,611	XXX	11,090	11,418	(328)	0	0	(328)	0	11,090	0	3,521	3,521	8	XXX
00507V 10 9	ACTIVISION BLIZZARD INC		12/22/2011.	Various	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00751Y 10 6	ADVANCE AUTO PARTS INC		10/04/2011.	Various	296.000	17,433	XXX	17,192	18,588	(2,380)	0	0	(2,380)	0	17,192	0	241	241	46	XXX
007903 10 7	ADVANCED MICRO DEVICES INC		06/27/2011.	ITG INC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00766T 10 0	AECOM TECHNOLOGY CORP		12/22/2011.	Various	2,060.000	45,632	XXX	49,927	22,935	(1,696)	0	0	(1,696)	0	49,927	0	(4,295)	(4,295)	0	XXX
00130H 10 5	AES CORP		06/27/2011.	Various	1,500.000	18,211	XXX	17,147	16,078	(1,212)	0	0	(1,212)	0	17,147	0	1,063	1,063	0	XXX
001084 10 2	AGCO CORP		11/07/2011.	Various	129.000	6,194	XXX	3,680	6,535	(2,855)	0	0	(2,855)	0	3,680	0	2,514	2,514	0	XXX
00846U 10 1	AGILENT TECHNOLOGIES INC		12/22/2011.	ITG INC	440.000	15,187	XXX	20,247	0	0	0	0	0	0	20,247	0	(5,060)	(5,060)	0	XXX
00971T 10 1	AKAMAI TECHNOLOGIES INC		12/22/2011.	Various	1,207.000	39,052	XXX	30,420	11,621	(2,006)	0	0	(2,006)	0	30,420	0	8,632	8,632	0	XXX
01449J 10 5	ALERE INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	260.000	5,947	XXX	6,813	0	0	0	0	0	0	6,813	0	(866)	(866)	0	XXX
014482 10 3	ALEXANDER & BALDWIN INC		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQUITIES IN		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP		12/22/2011.	ITG INC	51.000	5,404	XXX	5,239	0	0	0	0	0	0	5,239	0	165	165	0	XXX
018802 10 8	ALLIANT ENERGY CORP		12/22/2011.	Various	320.000	13,257	XXX	10,603	11,766	(1,163)	0	0	(1,163)	0	10,603	0	2,654	2,654	332	XXX
018804 10 4	ALLIANT TECHSYSTEMS INC		11/07/2011.	ITG INC	292.000	16,878	XXX	18,906	7,517	(131)	0	0	(131)	0	18,906	0	(2,028)	(2,028)	71	XXX
H01531 10 4	ALLIED WORLD ASSURANCE COMPANY HOL	F	06/27/2011.	Various	464.000	26,537	XXX	24,569	23,479	(3,223)	0	0	(3,223)	0	24,569	0	1,968	1,968	0	XXX
02076X 10 2	ALPHA NATURAL RESOURCES INC		06/27/2011.	Various	558.000	25,908	XXX	21,437	33,497	(12,059)	0	0	(12,059)	0	21,437	0	4,470	4,470	0	XXX
021441 10 0	ALTERA CORP		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00164V 10 3	AMC NETWORKS INC. CL A		08/17/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G02602 10 3	AMDOCS LTD	R	08/17/2011.	Various	2,147.000	62,625	XXX	59,483	58,429	445	0	0	445	0	59,483	0	3,142	3,142	0	XXX
023608 10 2	AMEREN CORP		12/22/2011.	Various	800.000	22,709	XXX	22,867	16,632	266	0	0	266	0	22,867	0	(158)	(158)	392	XXX
02553E 10 6	AMERICAN EAGLE OUTFITTERS INC		12/22/2011.	Various	2,800.000	40,576	XXX	43,028	11,997	1,451	0	0	1,451	0	43,028	0	(2,452)	(2,452)	660	XXX
025932 10 4	AMERICAN FINANCIAL GROUP INC		12/22/2011.	Various	730.000	24,348	XXX	19,551	23,572	(4,021)	0	0	(4,021)	0	19,551	0	4,797	4,797	365	XXX
030420 10 3	AMERICAN WATER WORKS CO		12/22/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
03073T 10 2	AMERIGROUP CORP		12/22/2011.	Various	762.000	40,064	XXX	48,705	0	0	0	0	0	0	48,705	0	(8,641)	(8,641)	0	XXX
03076C 10 6	AMERIPRISE FINANCIAL INC		12/22/2011.	Various	424.000	19,878	XXX	22,308	22,099	(2,149)	0	0	(2,149)	0	22,308	0	(2,430)	(2,430)	362	XXX
03073E 10 5	AMERISOURCEBERGEN CORP		12/22/2011.	Various	1,270.000	47,111	XXX	43,653	30,708	(2,251)	0	0	(2,251)	0	43,653	0	3,459	3,459	112	XXX
031100 10 0	AMETEK INC		12/22/2011.	ITG INC	280.000	11,694	XXX	10,790	10,990	(200)	0	0	(200)	0	10,790	0	904	904	40	XXX
032654 10 5	ANALOG DEVICES INC		02/15/2011.	GOLDMAN SACHS & CO	440.000	18,253	XXX	12,830	16,575	(3,745)	0	0	(3,745)	0	12,830	0	5,422	5,422	0	XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT INC		12/22/2011.	Various	920.000	15,401	XXX	16,066	15,590	(415)	0	0	(415)	0	16,066	0	(665)	(665)	2,277	XXX
03662Q 10 5	ANSYS INC		06/27/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00184X 10 5	AOL INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
037389 10 3	AON CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	480.000	24,761	XXX	18,517	22,085	(3,568)	0	0	(3,568)	0	18,517	0	6,244	6,244	72	XXX
037604 10 5	APOLLO GROUP INC. CL A		12/22/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
038336 10 3	APTARGROUP INC		12/22/2011.	Various	97.000	4,419	XXX	4,234	4,614	(381)	0	0	(381)	0	4,234	0	185	185	58	XXX
G0450A 10 5	ARCH CAPITAL GROUP LTD	R	12/22/2011.	Various	816.000	28,149	XXX	21,722	21,308	(2,552)	0	0	(2,552)	0	21,722	0	6,427	6,427	0	XXX
039380 10 0	ARCH COAL INC		12/22/2011.	ITG INC	1,920.000	27,705	XXX	36,485	0	0	0	0	0	0	36,485	0	(8,781)	(8,781)	211	XXX
04033V 20 3	ARIBA INC		12/22/2011.	Various	550.000	14,861	XXX	18,240	0	0	0	0	0	0	18,240	0	(3,380)	(3,380)	0	XXX
04247X 10 2	ARMSTRONG WORLD INDUSTRIES INC		12/22/2011.	Various	680.000	29,237	XXX	24,957	15,050	(3,487)	0	0	(3,487)	0	24,957	0	4,280	4,280	0	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
042735 10 0	ARROW ELECTRONICS INC		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
363576 10 9	ARTHUR J. GALLAGHER & CO		06/27/2011.	Various	949.000	26,900	XXX	23,899	27,597	(3,698)	0	0	(3,698)	0	23,899	0	3,001	3,001	607	XXX
044209 10 4	ASHLAND INC		06/27/2011.	ITG INC	782.000	48,526	XXX	37,120	30,567	(4,434)	0	0	(4,434)	0	37,120	0	11,406	11,406	233	XXX
G05384 10 5	ASPEN INSURANCE HOLDINGS LTD	R	05/13/2011.	ITG INC	820.000	22,781	XXX	23,187	18,031	160	0	0	160	0	23,187	0	(406)	(406)	218	XXX
045487 10 5	ASSOCIATED BANC-CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	460.000	5,015	XXX	5,051	0	0	0	0	0	0	5,051	0	(37)	(37)	0	XXX
04621X 10 8	ASSURANT INC		12/22/2011.	Various	390.000	15,068	XXX	13,656	15,023	(1,367)	0	0	(1,367)	0	13,656	0	1,412	1,412	154	XXX
04743P 10 8	ATHEROS COMMUNICATIONS INC		02/15/2011.	GOLDMAN SACHS & CO	380.000	17,001	XXX	11,308	13,650	(2,341)	0	0	(2,341)	0	11,308	0	5,692	5,692	0	XXX
049513 10 4	ATMEL CORP		11/07/2011.	Various	5,420.000	68,355	XXX	59,300	53,222	(6,894)	0	0	(6,894)	0	59,300	0	9,055	9,055	0	XXX
049560 10 5	ATMOS ENERGY CORP		12/22/2011.	Various	970.000	32,015	XXX	30,420	14,976	(537)	0	0	(537)	0	30,420	0	1,594	1,594	757	XXX
050095 10 8	ATWOOD OCEANICS INC		11/07/2011.	Various	1,630.000	69,329	XXX	57,058	45,591	(3,452)	0	0	(3,452)	0	57,058	0	12,271	12,271	0	XXX
052769 10 6	AUTODESK INC		12/22/2011.	Various	360.000	13,817	XXX	9,035	13,752	(4,717)	0	0	(4,717)	0	9,035	0	4,782	4,782	0	XXX
053332 10 2	AUTOZONE INC		12/22/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
05334D 10 7	AUXILIUM PHARMACEUTICALS INC		06/01/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Y0486S 10 4	AVAGO TECHNOLOGIES LTD	F	06/27/2011.	ITG INC	540.000	18,970	XXX	18,244	0	0	0	0	0	0	18,244	0	725	725	80	XXX
053484 10 1	AVALONBAY COMMUNITIES INC		10/04/2011.	ITG INC	6.000	653	XXX	768	0	0	0	0	0	0	768	0	(115)	(115)	11	XXX
053611 10 9	AVERY DENNISON CORP		10/04/2011.	Various	750.000	25,573	XXX	26,193	31,755	(5,562)	0	0	(5,562)	0	26,193	0	(620)	(620)	335	XXX
053807 10 3	AVNET INC		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
054303 10 2	AVON PRODUCTS INC		11/07/2011.	Various	1,970.000	45,348	XXX	56,699	23,539	1,288	0	0	1,288	0	56,699	0	(11,351)	(11,351)	453	XXX
002444 10 7	AVX CORP		06/27/2011.	CREDIT SUISSE SECURITIES LLC	920.000	13,465	XXX	15,040	0	0	0	0	0	0	15,040	0	(1,575)	(1,575)	51	XXX
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD	R	05/13/2011.	ITG INC	800.000	27,128	XXX	27,424	15,787	(183)	0	0	(183)	0	27,424	0	(295)	(295)	285	XXX
05615F 10 2	BABCOCK & WILCOX CO		12/22/2011.	Various	1,020.000	27,918	XXX	24,654	23,031	(1,818)	0	0	(1,818)	0	24,654	0	3,264	3,264	0	XXX
058498 10 6	BALL CORP		12/22/2011.	ITG INC	1,060.000	36,066	XXX	34,189	29,330	(2,460)	0	0	(2,460)	0	34,189	0	1,877	1,877	242	XXX
060505 10 4	BANK OF AMERICA CORP		11/29/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
06652K 10 3	BANKUNITED INC		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
075896 10 0	BED BATH & BEYOND INC		12/22/2011.	Various	351.000	18,794	XXX	13,850	17,252	(3,402)	0	0	(3,402)	0	13,850	0	4,945	4,945	0	XXX
081437 10 5	BEMIS CO. INC		06/27/2011.	CREDIT SUISSE SECURITIES LLC	390.000	12,575	XXX	12,352	0	0	0	0	0	0	12,352	0	223	223	94	XXX
089302 10 3	BIG LOTS INC		11/07/2011.	Various	900.000	32,192	XXX	28,224	13,707	(44)	0	0	(44)	0	28,224	0	3,968	3,968	0	XXX
05548J 10 6	BJS WHOLESALE CLUB INC		10/03/2011.	Various	1,438.000	73,576	XXX	63,623	56,426	(5,363)	0	0	(5,363)	0	63,623	0	9,953	9,953	0	XXX
055921 10 0	BMC SOFTWARE INC		12/22/2011.	Various	250.000	9,304	XXX	9,381	11,785	(2,404)	0	0	(2,404)	0	9,381	0	(77)	(77)	0	XXX
05561Q 20 1	BOK FINANCIAL CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	58.000	3,213	XXX	3,071	0	0	0	0	0	0	3,071	0	141	141	19	XXX
099502 10 6	BOOZ ALLEN & HAMILTON INC		12/22/2011.	Various	5,740.000	96,343	XXX	101,181	0	0	0	0	0	0	101,181	0	(4,838)	(4,838)	0	XXX
099724 10 6	BORGWARNER INC		11/07/2011.	Various	451.000	34,930	XXX	28,588	18,235	(5,095)	0	0	(5,095)	0	28,588	0	6,342	6,342	0	XXX
101137 10 7	BOSTON SCIENTIFIC CORP		10/04/2011.	Various	1,750.000	10,293	XXX	12,390	0	0	0	0	0	0	12,390	0	(2,097)	(2,097)	0	XXX
105368 20 3	BRANDYWINE REALTY TRUST		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
05564E 10 6	BRE PROPERTIES INC		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
109641 10 0	BRINKER INTERNATIONAL INC		12/22/2011.	Various	2,450.000	57,218	XXX	54,930	19,210	(1,446)	0	0	(1,446)	0	54,930	0	2,287	2,287	337	XXX
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC		11/07/2011.	Various	1,690.000	38,360	XXX	36,978	21,272	277	0	0	277	0	36,978	0	1,382	1,382	261	XXX
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS INC		12/22/2011.	Various	3,300.000	15,731	XXX	19,816	0	0	0	0	0	0	19,816	0	(4,085)	(4,085)	0	XXX
115236 10 1	BROWN & BROWN INC		06/27/2011.	Various	1,290.000	32,515	XXX	26,134	30,883	(4,748)	0	0	(4,748)	0	26,134	0	6,380	6,380	200	XXX
115637 20 9	BROWN-FORMAN CORP. CL B		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	227.000	15,005	XXX	14,536	15,804	(1,268)	0	0	(1,268)	0	14,536	0	469	469	73	XXX
G16962 10 5	BUNGE LTD		11/07/2011.	Various	1,231.000	73,860	XXX	78,042	38,264	(3,054)	0	0	(3,054)	0	78,042	0	(4,182)	(4,182)	559	XXX
12541W 20 9	C.H. ROBINSON WORLDWIDE INC		12/22/2011.	Various	322.000	22,260	XXX	22,884	25,821	(2,937)	0	0	(2,937)	0	22,884	0	(624)	(624)	322	XXX
067383 10 9	C.R. BARD INC		12/22/2011.	Various	121.000	10,998	XXX	9,546	11,104	(1,558)	0	0	(1,558)	0	9,546	0	1,452	1,452	63	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12673P 10 5	CA INC	...	12/22/2011.	Various	1,701.000	37,111	XXX	38,478	22,998	(2,952)	0	0	(2,952)	0	38,478	0	(1,367)	(1,367)	126	XXX
12686C 10 9	CABLEVISION SYSTEMS CORP	...	10/04/2011.	Various	1,900.000	44,822	XXX	50,054	21,319	(1,537)	0	0	(1,537)	0	50,054	0	(5,233)	(5,233)	230	XXX
127055 10 1	CABOT CORP	...	10/04/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
127387 10 8	CADENCE DESIGN SYSTEMS INC	...	12/22/2011.	ITG INC	4,320.000	44,917	XXX	32,514	28,505	(4,797)	0	0	(4,797)	0	32,514	0	12,402	12,402	0	XXX
13100M 50 9	CALIX INC	...	06/01/2011.	HIMCO OPERATIONAL TRANSACT		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
131347 30 4	CALPINE CORP	...	11/07/2011.	Various	2,320.000	36,678	XXX	30,388	14,941	(735)	0	0	(735)	0	30,388	0	6,290	6,290	0	XXX
133131 10 2	CAMDEN PROPERTY TRUST	...	11/07/2011.	Various	492.000	28,077	XXX	27,526	15,924	(1,394)	0	0	(1,394)	0	27,526	0	550	550	221	XXX
13342B 10 5	CAMERON INTERNATIONAL CORP	...	10/04/2011.	Various	1,064.000	47,592	XXX	50,429	20,038	(1,423)	0	0	(1,423)	0	50,429	0	(2,836)	(2,836)	0	XXX
134429 10 9	CAMPBELL SOUP CO	...	12/22/2011.	Various	680.000	22,580	XXX	23,015	0	0	0	0	0	0	23,015	0	(435)	(435)	429	XXX
141665 10 9	CAREER EDUCATION CORP	...	06/27/2011.	Various	800.000	15,928	XXX	16,306	12,853	(490)	0	0	(490)	0	16,306	0	(378)	(378)	0	XXX
14170T 10 1	CAREFUSION CORP	...	12/22/2011.	Various	1,090.000	27,825	XXX	24,891	28,013	(3,122)	0	0	(3,122)	0	24,891	0	2,934	2,934	0	XXX
143130 10 2	CARMAX INC	...	08/17/2011.	Various	840.000	25,783	XXX	23,693	10,839	(2,872)	0	0	(2,872)	0	23,693	0	2,090	2,090	0	XXX
12503M 10 8	CBOE HOLDINGS INC	...	06/27/2011.	Various	1,590.000	40,209	XXX	43,397	0	0	0	0	0	0	43,397	0	(3,188)	(3,188)	159	XXX
124857 20 2	CBS CORP (CL B)	...	06/27/2011.	Various	1,180.000	30,766	XXX	19,206	19,431	(4,478)	0	0	(4,478)	0	19,206	0	11,560	11,560	202	XXX
150870 10 3	CELANESE CORP. (SERIES A)	...	12/22/2011.	Various	393.000	18,087	XXX	14,134	16,180	(2,046)	0	0	(2,046)	0	14,134	0	3,953	3,953	48	XXX
15189T 10 7	CENTERPOINT ENERGY INC	...	12/22/2011.	Various	1,120.000	17,695	XXX	16,419	16,349	(1,464)	0	0	(1,464)	0	16,419	0	1,276	1,276	237	XXX
156700 10 6	CENTURYLINK INC	...	05/13/2011.	Various	873.600	37,055	XXX	29,172	0	0	0	0	0	0	29,172	0	7,882	7,882	0	XXX
125269 10 0	CF INDUSTRIES HOLDINGS INC	...	10/04/2011.	Various	76.000	11,519	XXX	9,171	10,271	(1,101)	0	0	(1,101)	0	9,171	0	2,348	2,348	21	XXX
168615 10 2	CHICOS FAS INC	...	10/04/2011.	ITG INC	60.000	640	XXX	902	0	0	0	0	0	0	902	0	(263)	(263)	3	XXX
16934Q 10 9	CHIMERA INVESTMENT CORP	...	08/17/2011.	Various	6,900.000	23,566	XXX	27,958	26,304	(297)	0	0	(297)	0	27,958	0	(4,393)	(4,393)	2,444	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL INC	...	02/15/2011.	GOLDMAN SACHS & CO	40.000	10,865	XXX	6,772	8,506	(1,735)	0	0	(1,735)	0	6,772	0	4,093	4,093	0	XXX
169905 10 6	CHOICE HOTELS INTERNATIONAL INC	...	12/22/2011.	Various	1,910.000	68,319	XXX	62,042	13,395	(931)	0	0	(931)	0	62,042	0	6,277	6,277	298	XXX
171340 10 2	CHURCH & DWIGHT CO	...	12/22/2011.	Various	1,132.000	52,626	XXX	44,494	26,711	(1,502)	0	0	(1,502)	0	44,494	0	8,131	8,131	402	XXX
125509 10 9	CIGNA CORPORATION	...	03/15/2011.	SANFORD C BERNSTEIN & CO, LL	270.000	11,167	XXX	8,767	9,898	(1,131)	0	0	(1,131)	0	8,767	0	2,400	2,400	11	XXX
172908 10 5	CINTAS CORP	...	12/22/2011.	Various	610.000	19,472	XXX	15,985	17,056	(1,071)	0	0	(1,071)	0	15,985	0	3,487	3,487	140	XXX
177376 10 0	CITRIX SYSTEMS INC	...	12/22/2011.	Various	354.000	25,770	XXX	18,192	24,217	(6,025)	0	0	(6,025)	0	18,192	0	7,578	7,578	0	XXX
178566 10 5	CITY NATIONAL CORP	...	12/22/2011.	Various	917.000	43,386	XXX	46,607	16,076	(1,904)	0	0	(1,904)	0	46,607	0	(3,221)	(3,221)	190	XXX
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS INC	...	12/22/2011.	Various	1,100.000	12,951	XXX	14,989	15,444	(455)	0	0	(455)	0	14,989	0	(2,038)	(2,038)	0	XXX
18683K 10 1	CLIFFS NATURAL RESOURCES INC	...	10/04/2011.	Various	23.000	1,734	XXX	1,574	1,794	(220)	0	0	(220)	0	1,574	0	160	160	7	XXX
189054 10 9	CLOROX CO	...	11/07/2011.	Various	905.000	60,706	XXX	57,090	35,310	(932)	0	0	(932)	0	57,090	0	3,616	3,616	1,151	XXX
125896 10 0	CMS ENERGY CORP	...	12/22/2011.	Various	1,120.000	21,911	XXX	20,333	15,252	(614)	0	0	(614)	0	20,333	0	1,578	1,578	235	XXX
189754 10 4	COACH INC	...	06/27/2011.	Various	959.000	56,010	XXX	48,588	19,912	(6,588)	0	0	(6,588)	0	48,588	0	7,422	7,422	189	XXX
19122T 10 9	COCA-COLA ENTERPRISES INC	...	11/07/2011.	Various	2,413.000	63,179	XXX	64,802	9,837	(853)	0	0	(853)	0	64,802	0	(1,622)	(1,622)	303	XXX
200525 10 3	COMMERCE BANCSHARES INC	...	12/22/2011.	Various	900.000	36,949	XXX	34,597	0	0	0	0	0	0	34,597	0	2,352	2,352	69	XXX
203372 10 7	COMMSCOPE	...	01/14/2011.	HIMCO OPERATIONAL TRANSACT	900.000	28,341	XXX	22,894	28,098	(5,204)	0	0	(5,204)	0	22,894	0	5,447	5,447	0	XXX
203668 10 8	COMMUNITY HEALTH SYSTEMS INC	...	05/03/2011.	ITG INC	670.000	19,583	XXX	22,163	19,806	(2,908)	0	0	(2,908)	0	22,163	0	(2,580)	(2,580)	0	XXX
204166 10 2	COMMVAULT SYSTEMS INC	...	03/03/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
205363 10 4	COMPUTER SCIENCES CORP	...	12/22/2011.	Various	1,068.000	28,938	XXX	42,887	28,173	(2,775)	0	0	(2,775)	0	42,887	0	(13,949)	(13,949)	508	XXX
205638 10 9	COMPUWARE CORP	...	12/22/2011.	Various	2,670.000	28,247	XXX	26,966	25,907	(3,199)	0	0	(3,199)	0	26,966	0	1,281	1,281	0	XXX
205887 10 2	CONAGRA FOODS INC	...	11/07/2011.	Various	2,150.000	54,301	XXX	51,613	30,031	638	0	0	638	0	51,613	0	2,688	2,688	879	XXX
20605P 10 1	CONCHO RESOURCES INC	...	05/03/2011.	ITG INC	149.000	15,265	XXX	15,170	0	0	0	0	0	0	15,170	0	94	94	0	XXX
20854P 10 9	CONSOL ENERGY INC	...	11/07/2011.	Various	680.000	32,339	XXX	28,496	20,958	(4,118)	0	0	(4,118)	0	28,496	0	3,843	3,843	68	XXX
209115 10 4	CONSOLIDATED EDISON INC	...	12/22/2011.	Various	361.000	20,303	XXX	15,712	17,895	(2,183)	0	0	(2,183)	0	15,712	0	4,591	4,591	690	XXX
21036P 10 8	CONSTELLATION BRANDS INC. CL A	...	12/22/2011.	Various	940.000	21,387	XXX	19,193	19,049	(1,460)	0	0	(1,460)	0	19,193	0	2,194	2,194	0	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
210371 10 0	CONSTELLATION ENERGY GROUP INC		11/07/2011.	Various	730.000	28,681	XXX	23,402	0	0	0	0	0	0	23,402	0	5,279	5,279	329	XXX
212015 10 1	CONTINENTAL RESOURCES INC. OKLAHOM		03/15/2011.	Various	493.000	30,475	XXX	26,156	29,013	(2,857)	0	0	(2,857)	0	26,156	0	4,319	4,319	0	XXX
212485 10 6	CONVERGYS CORP		06/27/2011.	Various	1,520.000	20,198	XXX	19,514	18,701	(549)	0	0	(549)	0	19,514	0	684	684	0	XXX
G24140 10 8	COOPER INDUSTRIES PLC CL A		08/17/2011.	Various	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
217204 10 6	COPART INC		11/07/2011.	ITG INC	940.000	40,169	XXX	36,945	11,579	(453)	0	0	(453)	0	36,945	0	3,224	3,224	0	XXX
219023 10 8	CORN PRODUCTS INTERNATIONAL INC		12/22/2011.	Various	947.000	45,700	XXX	40,472	23,920	(6,376)	0	0	(6,376)	0	40,472	0	5,228	5,228	278	XXX
22025Y 40 7	CORRECTIONS CORP. OF AMERICA		08/17/2011.	Various	2,110.000	46,784	XXX	50,444	51,373	(2,423)	0	0	(2,423)	0	50,444	0	(3,660)	(3,660)	0	XXX
222816 10 0	COVANCE INC		12/22/2011.	Various	330.000	15,799	XXX	14,884	16,965	(2,082)	0	0	(2,082)	0	14,884	0	915	915	0	XXX
22282E 10 2	COVANTA HOLDING CORP		11/07/2011.	Various	2,400.000	37,883	XXX	37,865	23,378	(2,322)	0	0	(2,322)	0	37,865	0	18	18	293	XXX
222862 10 4	COVENTRY HEALTH CARE INC		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	470.000	14,758	XXX	16,411	0	0	0	0	0	0	16,411	0	(1,653)	(1,653)	0	XXX
BHM0J9 5B 9	CP STOLLER LLC		01/03/2011.	CANCELLED TRADE	3,500,000.000	3,500,000	XXX	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	0	XXX
224399 10 5	CRANE CO		10/04/2011.	Various	870.000	36,591	XXX	31,271	22,996	(4,274)	0	0	(4,274)	0	31,271	0	5,320	5,320	297	XXX
228368 10 6	CROWN HOLDINGS INC		11/07/2011.	Various	1,540.000	52,215	XXX	48,268	42,393	(4,052)	0	0	(4,052)	0	48,268	0	3,948	3,948	0	XXX
229899 10 9	CULLEN/FROST BANKERS INC		12/22/2011.	Various	687.000	34,329	XXX	37,010	41,989	(4,979)	0	0	(4,979)	0	37,010	0	(2,681)	(2,681)	997	XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP		06/27/2011.	Various	1,460.000	31,328	XXX	23,146	27,127	(3,981)	0	0	(3,981)	0	23,146	0	8,183	8,183	68	XXX
23331A 10 9	D.R. HORTON INC		05/13/2011.	Various	1,820.000	20,850	XXX	17,868	21,713	(3,845)	0	0	(3,845)	0	17,868	0	2,982	2,982	107	XXX
237194 10 5	DARDEN RESTAURANTS INC		12/22/2011.	Various	633.000	30,276	XXX	28,968	20,387	(961)	0	0	(961)	0	28,968	0	1,307	1,307	710	XXX
23918K 10 8	DAVITA INC		11/07/2011.	ITG INC	170.000	12,608	XXX	10,219	0	0	0	0	0	0	10,219	0	2,390	2,390	0	XXX
24522P 10 3	DEL MONTE FOODS		03/09/2011.	HIMCO OPERATIONAL TRANSACT	520.000	9,880	XXX	9,798	9,776	22	0	0	22	0	9,798	0	82	82	47	XXX
247361 70 2	DELTA AIR LINES INC		08/17/2011.	Various	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
249030 10 7	DENTSPLY INTERNATIONAL INC		12/22/2011.	Various	2,237.000	77,517	XXX	76,186	34,409	(2,371)	0	0	(2,371)	0	76,186	0	1,330	1,330	271	XXX
251893 10 3	DEVRY INC		10/04/2011.	ITG INC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
25271C 10 2	DIAMOND OFFSHORE DRILLING INC		11/07/2011.	Various	568.000	36,827	XXX	36,620	37,982	(1,362)	0	0	(1,362)	0	36,620	0	207	207	1,385	XXX
253393 10 2	DICKS SPORTING GOODS INC		11/07/2011.	Various	1,000.000	37,365	XXX	37,752	14,250	(1,274)	0	0	(1,274)	0	37,752	0	(387)	(387)	0	XXX
253651 10 3	DIEBOLD INC		06/27/2011.	Various	1,130.000	35,931	XXX	37,120	16,025	(327)	0	0	(327)	0	37,120	0	(1,189)	(1,189)	448	XXX
253868 10 3	DIGITAL REALTY TRUST INC		06/27/2011.	Various	589.000	34,979	XXX	34,255	25,358	3,028	0	0	3,028	0	34,255	0	723	723	897	XXX
254067 10 1	DILLARDS INC. CL A		12/22/2011.	CREDIT SUISSE SECURITIES LLC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES		12/22/2011.	Various	1,220.000	29,020	XXX	20,251	18,901	(2,921)	0	0	(2,921)	0	20,251	0	8,769	8,769	161	XXX
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A		02/15/2011.	GOLDMAN SACHS & CO	450.000	19,456	XXX	18,501	18,765	(265)	0	0	(265)	0	18,501	0	955	955	0	XXX
25470M 10 9	DISH NETWORK CORP. CL A		11/07/2011.	Various	2,010.000	51,590	XXX	46,139	20,053	(462)	0	0	(462)	0	46,139	0	5,451	5,451	0	XXX
25659T 10 7	DOLBY LABORATORIES INC. CL A		12/22/2011.	ITG INC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
256677 10 5	DOLLAR GENERAL CORP		11/07/2011.	ITG INC	870.000	31,251	XXX	25,888	11,961	782	0	0	782	0	25,888	0	5,363	5,363	0	XXX
256746 10 8	DOLLAR TREE INC		12/22/2011.	Various	122.000	8,939	XXX	6,746	6,842	(96)	0	0	(96)	0	6,746	0	2,193	2,193	0	XXX
257559 20 3	DOMTAR CORP	I..	12/22/2011.	Various	239.000	18,517	XXX	18,046	18,145	(99)	0	0	(99)	0	18,046	0	471	471	249	XXX
257651 10 9	DONALDSON CO. INC		06/27/2011.	ITG INC	228.000	13,209	XXX	10,910	11,889	(2,439)	0	0	(2,439)	0	10,910	0	2,299	2,299	61	XXX
260003 10 8	DOVER CORP		12/22/2011.	Various	520.000	29,008	XXX	32,342	0	0	0	0	0	0	32,342	0	(3,334)	(3,334)	308	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP INC		12/22/2011.	Various	1,790.000	72,077	XXX	64,435	44,302	586	0	0	586	0	64,435	0	7,642	7,642	1,275	XXX
261608 10 3	DRESSER-RAND GROUP INC		02/15/2011.	GOLDMAN SACHS & CO	290.000	13,607	XXX	10,953	12,351	(1,398)	0	0	(1,398)	0	10,953	0	2,654	2,654	0	XXX
233326 10 7	DST SYSTEMS INC		12/22/2011.	Various	450.000	21,090	XXX	23,044	0	0	0	0	0	0	23,044	0	(1,955)	(1,955)	158	XXX
23334L 10 2	DSW INC. CL A		11/07/2011.	ITG INC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
233331 10 7	DTE ENERGY CO		12/22/2011.	Various	269.000	13,908	XXX	12,865	0	0	0	0	0	0	12,865	0	1,043	1,043	429	XXX
264411 50 5	DUKE REALTY CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
265504 10 0	DUNKIN BRANDS GROUP INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	560.000	14,544	XXX	14,602	0	0	0	0	0	0	14,602	0	(58)	(58)	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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
27579R 10 4	EAST WEST BANCORP INC		12/22/2011.	Various	1,580.000	33,126	XXX	27,519	19,159	(3,562)	0	0	(3,562)	0	27,519	0	5,606	5,606	40	XXX
277432 10 0	EASTMAN CHEMICAL CO		12/22/2011.	ITG INC	927.000	39,961	XXX	39,672	22,155	(2,985)	0	0	(2,985)	0	39,672	0	289	289	689	XXX
278058 10 2	EATON CORP		08/17/2011.	Various	349.000	15,878	XXX	16,295	5,025	(1,844)	0	0	(1,844)	0	16,295	0	(417)	(417)	236	XXX
278265 10 3	EATON VANCE CORP		06/27/2011.	Various	780.000	24,354	XXX	24,326	23,579	747	0	0	747	0	24,326	0	28	28	216	XXX
278768 10 6	ECHOSTAR CORP		06/27/2011.	Various	1,560.000	54,093	XXX	31,159	38,953	(7,794)	0	0	(7,794)	0	31,159	0	22,934	22,934	0	XXX
281020 10 7	EDISON INTERNATIONAL		12/22/2011.	Various	500.000	19,261	XXX	18,371	19,300	(929)	0	0	(929)	0	18,371	0	890	890	429	XXX
28336L 10 9	EL PASO CORP		11/07/2011.	Various	3,440.000	67,712	XXX	47,476	44,582	(995)	0	0	(995)	0	47,476	0	20,236	20,236	92	XXX
285512 10 9	ELECTRONIC ARTS INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
29084T 10 4	EMDEON INC		11/02/2011.	Various	4,940.000	85,732	XXX	68,435	36,016	(2,902)	0	0	(2,902)	0	68,435	0	17,297	17,297	0	XXX
29100P 10 2	EMERGENCY MEDICAL SERVICES CORP		05/03/2011.	Various	218.000	13,902	XXX	11,127	14,085	(2,957)	0	0	(2,957)	0	11,127	0	2,775	2,775	0	XXX
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD	F	06/27/2011.	Various	960.000	39,656	XXX	43,343	25,799	(1,283)	0	0	(1,283)	0	43,343	0	(3,686)	(3,686)	456	XXX
29265N 10 8	ENERGEN CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	262.000	15,047	XXX	11,737	12,644	(907)	0	0	(907)	0	11,737	0	3,310	3,310	35	XXX
29364G 10 3	ENTERGY CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
294429 10 5	EQUIFAX INC		12/22/2011.	ITG INC	70.000	2,680	XXX	2,049	0	0	0	0	0	0	2,049	0	631	631	11	XXX
29476L 10 7	EQUITY RESIDENTIAL		11/07/2011.	Various	775.000	46,346	XXX	43,633	0	0	0	0	0	0	43,633	0	2,713	2,713	344	XXX
G3223R 10 8	EVEREST RE GROUP LTD	R	05/13/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
30212P 30 3	EXPEDIA INC		12/21/2011.	Various	1,670.000	68,378	XXX	61,677	0	0	0	0	0	0	61,677	0	6,701	6,701	81	XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN		12/22/2011.	Various	541.000	25,908	XXX	26,306	24,952	(3,176)	0	0	(3,176)	0	26,306	0	(398)	(398)	68	XXX
303075 10 5	FACTSET RESEARCH SYSTEMS INC		12/22/2011.	Various	202.000	19,979	XXX	13,974	18,940	(4,965)	0	0	(4,965)	0	13,974	0	6,005	6,005	56	XXX
303726 10 3	FAIRCHILD SEMICONDUCTOR INTERNATIO		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	1,560.000	23,326	XXX	16,516	0	0	0	0	0	0	16,516	0	6,810	6,810	0	XXX
307000 10 9	FAMILY DOLLAR STORES INC		11/07/2011.	ITG INC	361.000	19,786	XXX	15,290	17,945	(2,656)	0	0	(2,656)	0	15,290	0	4,496	4,496	238	XXX
313747 20 6	FEDERAL REALTY INVESTMENT TRUST		12/22/2011.	Various	698.000	62,067	XXX	56,399	18,158	(1,508)	0	0	(1,508)	0	56,399	0	5,668	5,668	547	XXX
313549 40 4	FEDERAL-MOGUL CORP		05/03/2011.	Various	2,620.000	62,709	XXX	47,410	54,103	(6,693)	0	0	(6,693)	0	47,410	0	15,299	15,299	0	XXX
314211 10 3	FEDERATED INVESTORS INC		06/27/2011.	ITG INC	960.000	23,047	XXX	22,711	25,123	(2,412)	0	0	(2,412)	0	22,711	0	335	335	422	XXX
316773 10 0	FIFTH THIRD BANCORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	2,350.000	29,962	XXX	26,630	16,001	(1,652)	0	0	(1,652)	0	26,630	0	3,331	3,331	11	XXX
31946M 10 3	FIRST CITIZENS BANCSHARES INC. CL		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	84.000	16,754	XXX	16,663	15,880	782	0	0	782	0	16,663	0	92	92	25	XXX
33616C 10 0	FIRST REPUBLIC BANK/SAN FRAN		11/07/2011.	Various	710.000	16,210	XXX	23,346	0	0	0	0	0	0	23,346	0	(7,135)	(7,135)	0	XXX
336433 10 7	FIRST SOLAR INC		08/17/2011.	Various	99.000	12,386	XXX	12,077	12,884	(807)	0	0	(807)	0	12,077	0	310	310	0	XXX
337932 10 7	FIRSTENERGY CORP		06/27/2011.	CREDIT SUISSE SECURITIES LLC	940.000	40,769	XXX	35,391	15,178	(669)	0	0	(669)	0	35,391	0	5,378	5,378	655	XXX
337738 10 8	FISERV INC		12/22/2011.	Various	317.000	18,682	XXX	17,594	18,564	(969)	0	0	(969)	0	17,594	0	1,087	1,087	0	XXX
339041 10 5	FLEETCOR TECHNOLOGIES INC		12/22/2011.	Various	300.000	8,061	XXX	8,978	0	0	0	0	0	0	8,978	0	(918)	(918)	0	XXX
302445 10 1	FLIR SYSTEMS INC		02/15/2011.	GOLDMAN SACHS & CO	390.000	12,363	XXX	10,497	11,603	(1,105)	0	0	(1,105)	0	10,497	0	1,865	1,865	0	XXX
343498 10 1	FLOWERS FOODS INC		11/07/2011.	Various	2,295.000	50,790	XXX	42,711	32,113	(1,716)	0	0	(1,716)	0	42,711	0	8,079	8,079	674	XXX
343412 10 2	FLUOR CORP		12/22/2011.	Various	1,381.000	83,944	XXX	77,682	90,246	(13,917)	0	0	(13,917)	0	77,682	0	6,262	6,262	525	XXX
302491 30 3	FMC CORP		05/13/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
30249U 10 1	FMC TECHNOLOGIES INC		10/04/2011.	Various	494.000	18,547	XXX	18,079	19,738	(3,644)	0	0	(3,644)	0	18,079	0	468	468	0	XXX
344849 10 4	FOOT LOCKER INC		12/22/2011.	Various	1,040.000	23,403	XXX	16,446	16,481	(4,658)	0	0	(4,658)	0	16,446	0	6,957	6,957	304	XXX
345838 10 6	FOREST LABORATORIES INC		12/22/2011.	Various	770.000	23,394	XXX	25,364	14,711	17	0	0	17	0	25,364	0	(1,970)	(1,970)	0	XXX
34959E 10 9	FORTINET INC		12/22/2011.	ITG INC	550.000	11,978	XXX	14,240	0	0	0	0	0	0	14,240	0	(2,262)	(2,262)	0	XXX
35906A 10 8	FRONTIER COMMUNICATIONS CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	2,260.000	17,673	XXX	18,939	21,990	(3,051)	0	0	(3,051)	0	18,939	0	(1,266)	(1,266)	424	XXX
35914P 10 5	FRONTIER OIL		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
36467W 10 9	GAMESTOP CORP. CL A		11/07/2011.	Various	1,070.000	27,643	XXX	20,985	16,245	(2,751)	0	0	(2,751)	0	20,985	0	6,658	6,658	0	XXX
364760 10 8	GAP INC		12/22/2011.	Various	440.000	7,660	XXX	7,775	0	0	0	0	0	0	7,775	0	(115)	(115)	79	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
365558 10 5	GARDNER DENVER INC		05/03/2011.	Various	487.000	37,544	XXX	31,410	33,515	(2,105)	0	0	(2,105)	0	31,410	0	6,133	6,133	15	XXX
H2906T 10 9	GARMIN LTD	F.	12/22/2011.	CREDIT SUISSE SECURITIES LLC	80.000	3,161	XXX	2,855	0	0	0	0	0	0	2,855	0	306	306	0	XXX
366651 10 7	GARTNER INC		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
37244E 10 7	GENON ENERGY INC		05/13/2011.	ITG INC	11,644.000	42,741	XXX	42,033	27,219	(1,964)	0	0	(1,964)	0	42,033	0	708	708	0	XXX
G3922B 10 7	GENPACT LTD	R	12/22/2011.	Various	4,400.000	71,197	XXX	66,562	19,760	(1,171)	0	0	(1,171)	0	66,562	0	4,635	4,635	0	XXX
36866T 10 3	GEN-PROBE INC		12/22/2011.	ITG INC	130.000	7,362	XXX	7,717	0	0	0	0	0	0	7,717	0	(355)	(355)	0	XXX
371901 10 9	GENTEX CORP		12/22/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
372460 10 5	GENUINE PARTS CO		12/22/2011.	Various	802.000	43,691	XXX	37,697	21,922	(3,832)	0	0	(3,832)	0	37,697	0	5,994	5,994	716	XXX
37940X 10 2	GLOBAL PAYMENTS INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
382550 10 1	GOODYEAR TIRE & RUBBER CO		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
391164 10 0	GREAT PLAINS ENERGY INC		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
39304D 10 2	GREEN DOT CORP. CL A		12/22/2011.	Various	760.000	26,562	XXX	37,084	0	0	0	0	0	0	37,084	0	(10,521)	(10,521)	0	XXX
401617 10 5	GUESS? INC		08/17/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
423074 10 3	H.J. HEINZ CO		12/22/2011.	Various	1,110.000	58,645	XXX	51,540	49,608	(3,274)	0	0	(3,274)	0	51,540	0	7,105	7,105	1,755	XXX
410345 10 2	HANESBRANDS INC		06/27/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
412822 10 8	HARLEY-DAVIDSON INC		02/15/2011.	GOLDMAN SACHS & CO	320.000	13,629	XXX	8,580	11,094	(2,514)	0	0	(2,514)	0	8,580	0	5,049	5,049	0	XXX
413086 10 9	HARMAN INTERNATIONAL INDUSTRIES IN		11/07/2011.	ITG INC	350.000	15,076	XXX	12,474	0	0	0	0	0	0	12,474	0	2,603	2,603	53	XXX
413875 10 5	HARRIS CORP		10/04/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
415864 10 7	HARSCO CORP		06/27/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC		12/22/2011.	Various	1,030.000	26,128	XXX	24,619	0	0	0	0	0	0	24,619	0	1,509	1,509	543	XXX
404132 10 2	HCC INSURANCE HOLDINGS INC		08/17/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
42217K 10 6	HEALTH CARE REIT INC		11/07/2011.	Various	689.000	35,449	XXX	32,003	13,768	(1,284)	0	0	(1,284)	0	32,003	0	3,446	3,446	307	XXX
421933 10 2	HEALTH MANAGEMENT ASSOCIATES INC		12/22/2011.	ITG INC	6,000.000	48,628	XXX	50,352	26,235	(3,147)	0	0	(3,147)	0	50,352	0	(1,724)	(1,724)	0	XXX
42222G 10 8	HEALTH NET INC		10/04/2011.	Various	950.000	23,375	XXX	23,124	10,097	(663)	0	0	(663)	0	23,124	0	251	251	0	XXX
423452 10 1	HELMERICH & PAYNE INC		12/22/2011.	Various	924.000	48,790	XXX	54,727	0	0	0	0	0	0	54,727	0	(5,937)	(5,937)	76	XXX
806407 10 2	HENRY SCHEIN INC		11/07/2011.	Various	479.000	33,472	XXX	27,637	18,908	(2,122)	0	0	(2,122)	0	27,637	0	5,836	5,836	0	XXX
G4412G 10 1	HERBALIFE LTD	R	11/07/2011.	ITG INC	620.000	38,462	XXX	22,345	14,050	(3,447)	0	0	(3,447)	0	22,345	0	16,117	16,117	200	XXX
427866 10 8	HERSHEY CO		12/22/2011.	Various	1,399.000	80,207	XXX	61,921	59,881	(5,349)	0	0	(5,349)	0	61,921	0	18,286	18,286	1,179	XXX
42805T 10 5	HERTZ GLOBAL HOLDINGS INC		12/22/2011.	Various	7,390.000	89,765	XXX	88,128	17,678	(2,846)	0	0	(2,846)	0	88,128	0	1,637	1,637	0	XXX
431571 10 8	HILLENBRAND INC		06/27/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
431475 10 2	HILL-ROM HOLDINGS INC		12/22/2011.	Various	1,100.000	36,566	XXX	39,256	0	0	0	0	0	0	39,256	0	(2,691)	(2,691)	173	XXX
436106 10 8	HOLLYFRONTIER CORP		08/17/2011.	Various	1,343.000	79,894	XXX	51,820	35,062	(11,057)	0	0	(11,057)	0	51,820	0	28,074	28,074	445	XXX
436440 10 1	HOLOGIC INC		12/22/2011.	Various	2,100.000	37,578	XXX	33,853	39,522	(5,669)	0	0	(5,669)	0	33,853	0	3,724	3,724	0	XXX
440452 10 0	HORMEL FOODS CORP		12/22/2011.	Various	1,430.000	40,691	XXX	39,125	9,996	(1,377)	0	0	(1,377)	0	39,125	0	1,566	1,566	344	XXX
44106M 10 2	HOSPITALITY PROPERTIES TRUST		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
44107P 10 4	HOST HOTELS & RESORTS INC		11/07/2011.	Various	760.000	9,874	XXX	12,344	13,581	(1,237)	0	0	(1,237)	0	12,344	0	(2,470)	(2,470)	76	XXX
443510 20 1	HUBBELL INC. CL B		06/27/2011.	ITG INC	449.000	27,863	XXX	28,154	12,507	(758)	0	0	(758)	0	28,154	0	(291)	(291)	354	XXX
444859 10 2	HUMANA INC		12/22/2011.	Various	90.000	7,030	XXX	3,916	4,927	(1,010)	0	0	(1,010)	0	3,916	0	3,114	3,114	20	XXX
446150 10 4	HUNTINGTON BANCSHARES INC		05/13/2011.	ITG INC	2,850.000	18,720	XXX	17,201	14,771	(2,173)	0	0	(2,173)	0	17,201	0	1,519	1,519	50	XXX
448579 10 2	HYATT HOTELS CORP		06/27/2011.	CREDIT SUISSE SECURITIES LLC	360.000	14,192	XXX	15,385	0	0	0	0	0	0	15,385	0	(1,193)	(1,193)	0	XXX
45167R 10 4	IDEX CORP		10/04/2011.	Various	860.000	31,325	XXX	31,505	18,778	(1,281)	0	0	(1,281)	0	31,505	0	(180)	(180)	72	XXX
45168D 10 4	IDEXX LABORATORIES INC		08/17/2011.	Various	295.000	23,060	XXX	21,365	10,452	(800)	0	0	(800)	0	21,365	0	1,694	1,694	0	XXX
44954* 10 4	IFL HOLDING CORPORATION		10/31/2011.	HIMCO OPERATIONAL TRANSACT	112.640	2,333,645	XXX	112,640	112,641	(1)	0	0	(1)	0	112,640	0	2,221,005	2,221,005	0	XXX
45666Q 10 2	INFORMATICA CORP		05/03/2011.	Various	500.000	26,737	XXX	16,795	22,015	(5,220)	0	0	(5,220)	0	16,795	0	9,942	9,942	0	XXX

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G47791 10 1	INGERSOLL-RAND PLC	R	03/15/2011.	SANFORD C BERNSTEIN & CO, LL	510.000	22,807	XXX	19,759	24,016	(4,256)	0	0	(4,256)	0	19,759	0	3,048	3,048	36	XXX
457153 10 4	INGRAM MICRO INC. (CL A)		12/22/2011.	Various	1,080.000	19,138	XXX	19,120	19,854	(1,511)	0	0	(1,511)	0	19,120	0	18	18	0	XXX
45822P 10 5	INTEGRYS ENERGY GROUP INC		08/17/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
45841N 10 7	INTERACTIVE BROKERS GROUP INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	1,180.000	17,541	XXX	15,777	0	0	0	0	0	0	15,777	0	1,765	1,765	0	XXX
459902 10 2	INTERNATIONAL GAME TECHNOLOGY		10/04/2011.	Various	2,800.000	40,305	XXX	44,928	12,029	(1,449)	0	0	(1,449)	0	44,928	0	(4,622)	(4,622)	168	XXX
460146 10 3	INTERNATIONAL PAPER CO		12/22/2011.	Various	1,120.000	32,333	XXX	27,670	30,509	(2,839)	0	0	(2,839)	0	27,670	0	4,663	4,663	1,008	XXX
460690 10 0	INTERPUBLIC GROUP OF COS		08/17/2011.	Various	3,700.000	38,711	XXX	39,526	31,223	(417)	0	0	(417)	0	39,526	0	(815)	(815)	312	XXX
46069S 10 9	INTERSIL CORP. CL A		12/22/2011.	Various	3,920.000	50,241	XXX	52,784	30,540	(4,853)	0	0	(4,853)	0	52,784	0	(2,543)	(2,543)	830	XXX
461202 10 3	INTUIT INC		10/04/2011.	ITG INC	1,321.000	69,599	XXX	59,719	39,489	(5,914)	0	0	(5,914)	0	59,719	0	9,880	9,880	0	XXX
462846 10 6	IRON MOUNTAIN INC		05/03/2011.	Various	1,200.000	36,863	XXX	27,241	30,012	(2,771)	0	0	(2,771)	0	27,241	0	9,623	9,623	396	XXX
464287 48 1	ISHARES RUSSELL MID CAP GROWTH IND		05/03/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
464287 47 3	ISHARES RUSSELL MID CAP VALUE INDE		03/15/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
45031X 20 4	ISTA PHARMACEUTICALS INC		05/02/2011.	DIRECT WITH ISSUER		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
465741 10 6	ITRON INC		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
450911 20 1	ITT CORP		11/02/2011.	Various	209.500	24,645	XXX	22,888	10,422	(631)	0	0	(631)	0	22,888	0	1,757	1,757	147	XXX
46612H 40 2	J. CREW GROUP INC		03/08/2011.	Various	340.000	14,788	XXX	14,819	14,668	151	0	0	151	0	14,819	0	(31)	(31)	0	XXX
445658 10 7	J.B. HUNT TRANSPORT SERVICES INC		12/22/2011.	Various	660.000	27,210	XXX	24,636	23,262	(2,848)	0	0	(2,848)	0	24,636	0	2,574	2,574	215	XXX
708160 10 6	J.C. PENNEY CO. INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	140.000	4,856	XXX	3,572	0	0	0	0	0	0	3,572	0	1,284	1,284	28	XXX
832696 40 5	J.M. SMUCKER CO		08/17/2011.	Various	230.000	17,370	XXX	14,838	12,736	(634)	0	0	(634)	0	14,838	0	2,531	2,531	255	XXX
466313 10 3	JABIL CIRCUIT INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
469814 10 7	JACOBS ENGINEERING GROUP INC		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	380.000	18,023	XXX	14,573	17,423	(2,850)	0	0	(2,850)	0	14,573	0	3,449	3,449	0	XXX
47102X 10 5	JANUS CAPITAL GROUP INC		05/03/2011.	Various	1,120.000	13,541	XXX	11,719	14,526	(2,807)	0	0	(2,807)	0	11,719	0	1,822	1,822	54	XXX
46612J 50 7	JDS UNIPHASE CORP		11/07/2011.	ITG INC	1,220.000	14,908	XXX	27,195	0	0	0	0	0	0	27,195	0	(12,287)	(12,287)	0	XXX
968223 20 6	JOHN WILEY & SONS INC. (CL A)		06/27/2011.	Various	676.000	33,169	XXX	30,914	14,296	(734)	0	0	(734)	0	30,914	0	2,255	2,255	159	XXX
48020Q 10 7	JONES LANG LASALLE INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
481165 10 8	JOY GLOBAL INC		08/17/2011.	Various	392.000	35,454	XXX	26,605	18,651	(7,336)	0	0	(7,336)	0	26,605	0	8,848	8,848	28	XXX
485170 30 2	KANSAS CITY SOUTHERN		12/22/2011.	Various	289.000	16,042	XXX	12,229	11,008	(2,175)	0	0	(2,175)	0	12,229	0	3,813	3,813	0	XXX
48238T 10 9	KAR AUCTION SERVICES INC		12/22/2011.	Various	2,780.000	39,022	XXX	36,218	30,360	(2,695)	0	0	(2,695)	0	36,218	0	2,804	2,804	0	XXX
48242W 10 6	KBR INC		12/22/2011.	Various	2,630.000	76,801	XXX	68,399	67,339	(10,351)	0	0	(10,351)	0	68,399	0	8,402	8,402	380	XXX
488401 10 0	KEMPER CORP		08/17/2011.	Various	1,280.000	35,498	XXX	34,143	16,442	(422)	0	0	(422)	0	34,143	0	1,355	1,355	430	XXX
493267 10 8	KEYCORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
49446R 10 9	KIMCO REALTY CORP		05/13/2011.	ITG INC	1,660.000	31,738	XXX	28,089	15,514	(1,255)	0	0	(1,255)	0	28,089	0	3,649	3,649	454	XXX
49460W 20 8	KINETIC CONCEPTS INC		11/04/2011.	Various	896.000	58,152	XXX	41,921	23,034	(1,429)	0	0	(1,429)	0	41,921	0	16,231	16,231	0	XXX
495582 10 8	KING PHARMACEUTICALS		03/01/2011.	HIMCO OPERATIONAL TRANSACT	1,240.000	17,670	XXX	10,522	17,422	(6,900)	0	0	(6,900)	0	10,522	0	7,148	7,148	0	XXX
497266 10 6	KIRBY CORP		11/07/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
482480 10 0	KLA-TENCOR CORP		11/07/2011.	Various	570.000	23,557	XXX	23,132	11,206	(543)	0	0	(543)	0	23,132	0	424	424	280	XXX
502424 10 4	L-3 COMMUNICATIONS HOLDINGS INC		12/22/2011.	Various	114.000	8,826	XXX	9,749	8,036	1,713	0	0	1,713	0	9,749	0	(924)	(924)	133	XXX
50540R 40 9	LABORATORY CORP. OF AMERICA HOLDIN		11/07/2011.	Various	535.000	47,280	XXX	42,923	24,969	(3,340)	0	0	(3,340)	0	42,923	0	4,357	4,357	0	XXX
512807 10 8	LAM RESEARCH CORP		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	630.000	24,520	XXX	31,046	16,362	(2,049)	0	0	(2,049)	0	31,046	0	(6,526)	(6,526)	0	XXX
515098 10 1	LANDSTAR SYSTEM INC		11/07/2011.	ITG INC	810.000	36,566	XXX	31,545	14,329	(1,657)	0	0	(1,657)	0	31,545	0	5,021	5,021	60	XXX
G54050 10 2	LAZARD LTD	F.	08/17/2011.	Various	680.000	19,936	XXX	28,286	0	0	0	0	0	0	28,286	0	(8,350)	(8,350)	214	XXX
524660 10 7	LEGGETT & PLATT INC		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	540.000	12,109	XXX	10,980	12,290	(1,311)	0	0	(1,311)	0	10,980	0	1,129	1,129	292	XXX
526107 10 7	LENNOX INTERNATIONAL INC		10/04/2011.	Various	850.000	28,777	XXX	33,784	14,660	(1,359)	0	0	(1,359)	0	33,784	0	(5,007)	(5,007)	185	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
527288 10 4	LEUCADIA NATIONAL CORP		08/19/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
529771 10 7	LEXMARK INTERNATIONAL INC		12/22/2011.	Various	1,150.000	36,520	XXX	40,359	40,043	316	0	0	316	0	40,359	0	(3,839)	(3,839)	75	XXX
530555 10 1	LIBERTY GLOBAL INC. CL A		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
53071M 10 4	LIBERTY INTERACTIVE CORP. INTERACT		12/22/2011.	Various	1,640.000	26,670	XXX	25,192	19,239	(343)	0	0	(343)	0	25,192	0	1,477	1,477	0	XXX
531172 10 4	LIBERTY PROPERTY TRUST		08/17/2011.	Various	730.000	23,764	XXX	24,244	0	0	0	0	0	0	24,244	0	(480)	(480)	442	XXX
53217V 10 9	LIFE TECHNOLOGIES CORP		02/15/2011.	GOLDMAN SACHS & CO	211.000	11,391	XXX	9,605	11,711	(2,106)	0	0	(2,106)	0	9,605	0	1,786	1,786	0	XXX
53219L 10 9	LIFEPOINT HOSPITALS INC		11/07/2011.	Various	190.000	7,278	XXX	6,837	6,983	(146)	0	0	(146)	0	6,837	0	441	441	0	XXX
532716 10 7	LIMITED BRANDS INC		12/22/2011.	Various	770.000	30,269	XXX	20,200	23,662	(3,462)	0	0	(3,462)	0	20,200	0	10,068	10,068	988	XXX
532791 10 0	LINCARE HOLDINGS INC		12/22/2011.	Various	1,490.000	38,922	XXX	40,463	39,977	487	0	0	487	0	40,463	0	(1,541)	(1,541)	904	XXX
534187 10 9	LINCOLN NATIONAL CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	560.000	10,541	XXX	16,035	0	0	0	0	0	0	16,035	0	(5,494)	(5,494)	80	XXX
535678 10 6	LINEAR TECHNOLOGY CORP		12/22/2011.	ITG INC	170.000	4,934	XXX	5,988	0	0	0	0	0	0	5,988	0	(1,054)	(1,054)	139	XXX
501889 20 8	LKQ CORP		11/07/2011.	Various	1,710.000	43,490	XXX	39,670	17,722	(1,145)	0	0	(1,145)	0	39,670	0	3,820	3,820	0	XXX
544147 10 1	LORILLARD INC		11/07/2011.	Various	493.000	54,096	XXX	37,367	40,456	(3,089)	0	0	(3,089)	0	37,367	0	16,729	16,729	1,344	XXX
50213H 10 0	LPL INVESTMENT HOLDINGS INC		12/22/2011.	Various	1,300.000	41,943	XXX	43,098	0	0	0	0	0	0	43,098	0	(1,155)	(1,155)	0	XXX
502161 10 2	LSI CORP		11/07/2011.	Various	4,600.000	31,802	XXX	30,485	0	0	0	0	0	0	30,485	0	1,317	1,317	0	XXX
549271 10 4	LUBRIZOL CORP		09/19/2011.	Various	298.000	40,200	XXX	25,452	28,964	(7,137)	0	0	(7,137)	0	25,452	0	14,748	14,748	276	XXX
554489 10 4	MACK-CALI REALTY CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
55616P 10 4	MACYS INC		12/22/2011.	Various	1,560.000	42,877	XXX	37,445	23,529	(4,056)	0	0	(4,056)	0	37,445	0	5,433	5,433	161	XXX
55826P 10 0	MADISON SQUARE GARDEN CO		05/03/2011.	Various	1,320.000	35,957	XXX	29,445	34,030	(4,585)	0	0	(4,585)	0	29,445	0	6,512	6,512	0	XXX
563571 10 8	MANITOWOC CO		02/15/2011.	GOLDMAN SACHS & CO	2,120.000	41,717	XXX	23,490	27,793	(4,304)	0	0	(4,304)	0	23,490	0	18,227	18,227	0	XXX
571903 20 2	MARRIOTT INTERNATIONAL INC		12/22/2011.	Various	2,430.000	80,579	XXX	82,525	17,447	(1,095)	0	0	(1,095)	0	82,525	0	(1,946)	(1,946)	93	XXX
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE CORP		12/22/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
571748 10 2	MARSH & MCLENNAN COS		10/04/2011.	Various	1,370.000	40,641	XXX	34,552	28,160	(3,918)	0	0	(3,918)	0	34,552	0	6,089	6,089	432	XXX
571837 10 3	MARSHALL & ILSLEY		05/13/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	F	10/04/2011.	Various	4,722.000	65,720	XXX	72,058	20,442	(2,773)	0	0	(2,773)	0	72,058	0	(6,338)	(6,338)	0	XXX
577081 10 2	MATTEL INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC		12/22/2011.	Various	300.000	7,080	XXX	8,401	0	0	0	0	0	0	8,401	0	(1,321)	(1,321)	170	XXX
579064 10 6	MCAFEE		03/01/2011.	Various	464.000	22,262	XXX	16,863	21,488	(4,625)	0	0	(4,625)	0	16,863	0	5,398	5,398	0	XXX
579780 20 6	MCCORMICK & CO. INC		11/07/2011.	ITG INC	577.000	28,061	XXX	25,688	14,890	(894)	0	0	(894)	0	25,688	0	2,373	2,373	454	XXX
580037 10 9	MCDERMOTT INTERNATIONAL INC		12/22/2011.	Various	3,460.000	46,948	XXX	53,986	23,587	(3,138)	0	0	(3,138)	0	53,986	0	(7,037)	(7,037)	0	XXX
580645 10 9	MCGRAW-HILL COS		12/22/2011.	Various	1,510.000	61,472	XXX	49,405	36,374	(6,239)	0	0	(6,239)	0	49,405	0	12,067	12,067	865	XXX
582839 10 6	MEAD JOHNSON NUTRITION CO		12/22/2011.	Various	55.000	3,952	XXX	3,592	0	0	0	0	0	0	3,592	0	360	360	26	XXX
583334 10 7	MEADWESTVACO CORP		12/22/2011.	Various	570.000	16,227	XXX	15,305	13,865	230	0	0	230	0	15,305	0	922	922	348	XXX
58502B 10 6	MEDNAX INC		06/27/2011.	Various	424.000	28,720	XXX	23,487	28,531	(5,044)	0	0	(5,044)	0	23,487	0	5,233	5,233	0	XXX
552715 10 4	MEMC ELECTRONIC MATERIALS INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	2,600.000	13,361	XXX	12,100	0	0	0	0	0	0	12,100	0	1,261	1,261	0	XXX
589433 10 1	MEREDITH CORP		06/27/2011.	Various	770.000	25,177	XXX	25,475	12,474	(465)	0	0	(465)	0	25,475	0	(298)	(298)	105	XXX
591708 10 2	METROPCS COMMUNICATIONS INC		12/22/2011.	Various	3,100.000	46,597	XXX	31,230	21,724	(5,992)	0	0	(5,992)	0	31,230	0	15,366	15,366	0	XXX
592688 10 5	METTLER-TOLEDO INTERNATIONAL INC	R	06/27/2011.	ITG INC	82.000	12,997	XXX	15,775	0	0	0	0	0	0	15,775	0	(2,778)	(2,778)	0	XXX
595017 10 4	MICROCHIP TECHNOLOGY INC		12/22/2011.	Various	510.000	16,404	XXX	19,230	0	0	0	0	0	0	19,230	0	(2,826)	(2,826)	305	XXX
595112 10 3	MICRON TECHNOLOGY INC		12/22/2011.	Various	4,920.000	37,678	XXX	36,523	36,491	(2,668)	0	0	(2,668)	0	36,523	0	1,154	1,154	0	XXX
594901 10 0	MICROS SYSTEMS INC		12/22/2011.	ITG INC	462.000	22,417	XXX	21,504	0	0	0	0	0	0	21,504	0	913	913	0	XXX
608554 10 1	MOLEX INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	60.000	1,400	XXX	1,269	0	0	0	0	0	0	1,269	0	131	131	12	XXX
60871R 20 9	MOLSON COORS BREWING CO. CL B		08/17/2011.	Various		0	XXX	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
411310 10 5	MONSTER BEVERAGE CORP		05/03/2011.	ITG INC	343.000	22,088	XXX	18,205	16,991	201	0	0	201	0	18,205	0	3,883	3,883	0	XXX
615369 10 5	MOODYS CORP		11/07/2011.	Various	1,500.000	50,441	XXX	39,599	27,867	(3,321)	0	0	(3,321)	0	39,599	0	10,841	10,841	269	XXX
617700 10 9	MORNINGSTAR INC		12/22/2011.	ITG INC	210.000	12,371	XXX	11,715	0	0	0	0	0	0	11,715	0	656	656	26	XXX
620097 10 5	MOTOROLA MOBILITY HOLDINGS INC		10/04/2011.	Various	890.000	33,823	XXX	20,545	0	0	0	0	0	0	20,545	0	13,278	13,278	0	XXX
626717 10 2	MURPHY OIL CORP		11/07/2011.	Various	1,099.000	61,127	XXX	63,620	57,404	(14,436)	0	0	(14,436)	0	63,620	0	(2,493)	(2,493)	722	XXX
628530 10 7	MYLAN INC		12/22/2011.	ITG INC	260.000	5,517	XXX	4,815	0	0	0	0	0	0	4,815	0	703	703	0	XXX
62855J 10 4	MYRIAD GENETICS INC		06/27/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G6359F 10 3	NABORS INDUSTRIES LTD	R	11/07/2011.	SANFORD C BERNSTEIN & CO, LL	40.000	772	XXX	1,068	0	0	0	0	0	0	1,068	0	(296)	(296)	0	XXX
631103 10 8	NASDAQ OMX GROUP INC		12/22/2011.	Various	360.000	8,564	XXX	9,749	0	0	0	0	0	0	9,749	0	(1,185)	(1,185)	0	XXX
636180 10 1	NATIONAL FUEL GAS CO		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	238.000	15,709	XXX	14,913	15,618	(704)	0	0	(704)	0	14,913	0	796	796	82	XXX
637640 10 3	NATIONAL SEMICONDUCTOR CORP		06/27/2011.	ITG INC	2,195.000	53,268	XXX	30,845	18,920	(750)	0	0	(750)	0	30,845	0	22,423	22,423	357	XXX
62886E 10 8	NCR CORP		11/07/2011.	ITG INC	1,280.000	24,941	XXX	22,341	0	0	0	0	0	0	22,341	0	2,601	2,601	0	XXX
64110D 10 4	NETAPP INC		06/27/2011.	Various	695.000	35,894	XXX	29,854	28,854	(7,829)	0	0	(7,829)	0	29,854	0	6,040	6,040	0	XXX
64110L 10 6	NETFLIX INC		08/17/2011.	Various	15,065.000	3,356,559	XXX	3,402,483	8,609	(1,142)	0	0	(1,142)	0	3,402,483	0	(45,924)	(45,924)	0	XXX
650111 10 7	NEW YORK TIMES CO. CL A		06/27/2011.	CREDIT SUISSE SECURITIES LLC	1,640.000	13,198	XXX	14,645	14,112	(1,264)	0	0	(1,264)	0	14,645	0	(1,448)	(1,448)	0	XXX
651229 10 6	NEWELL RUBBERMAID INC		11/07/2011.	Various	1,260.000	21,149	XXX	20,844	22,907	(2,063)	0	0	(2,063)	0	20,844	0	305	305	141	XXX
651290 10 8	NEWFIELD EXPLORATION CO		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
N63218 10 6	NIELSEN HOLDINGS N.V.	E	12/22/2011.	Various	770.000	20,013	XXX	22,315	0	0	0	0	0	0	22,315	0	(2,303)	(2,303)	0	XXX
62913F 20 1	NII HOLDINGS INC		12/22/2011.	Various	2,965.000	84,329	XXX	97,183	20,767	(3,209)	0	0	(3,209)	0	97,183	0	(12,854)	(12,854)	0	XXX
65473P 10 5	NISOURCE INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
655044 10 5	NOBLE ENERGY INC		11/07/2011.	Various	707.000	63,037	XXX	55,857	13,859	(1,610)	0	0	(1,610)	0	55,857	0	7,180	7,180	159	XXX
655663 10 2	NORDSON CORP		12/22/2011.	Various	470.000	19,830	XXX	24,234	0	0	0	0	0	0	24,234	0	(4,404)	(4,404)	44	XXX
655664 10 0	NORDSTROM INC		12/22/2011.	Various	1,009.000	47,496	XXX	39,907	25,258	(3,453)	0	0	(3,453)	0	39,907	0	7,590	7,590	380	XXX
665859 10 4	NORTHERN TRUST CORP		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
670008 10 1	NOVELLUS SYSTEMS INC		12/22/2011.	Various	1,420.000	47,395	XXX	44,168	22,947	(1,478)	0	0	(1,478)	0	44,168	0	3,228	3,228	0	XXX
629377 50 8	NRG ENERGY INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
67019E 10 7	NSTAR		12/22/2011.	Various	770.000	34,528	XXX	30,348	20,251	(2,900)	0	0	(2,900)	0	30,348	0	4,180	4,180	918	XXX
67020Y 10 0	NUANCE COMMUNICATIONS INC		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	1,080.000	19,609	XXX	19,999	12,362	(378)	0	0	(378)	0	19,999	0	(390)	(390)	0	XXX
67073Y 10 6	NV ENERGY INC		12/22/2011.	Various	2,630.000	41,321	XXX	36,313	15,596	(2,608)	0	0	(2,608)	0	36,313	0	5,008	5,008	445	XXX
67066G 10 4	NVIDIA CORP		05/03/2011.	Various	2,294.000	48,264	XXX	26,765	35,328	(8,562)	0	0	(8,562)	0	26,765	0	21,498	21,498	0	XXX
67072V 10 3	NXSTAGE MEDICAL INC		08/29/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
675232 10 2	OCEANEERING INTERNATIONAL INC		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
670837 10 3	OGE ENERGY CORP		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
678026 10 5	OIL STATES INTERNATIONAL INC		11/07/2011.	Various	559.000	36,137	XXX	36,757	5,640	(1,990)	0	0	(1,990)	0	36,757	0	(620)	(620)	0	XXX
681904 10 8	OMNICARE INC		12/22/2011.	Various	2,444.000	75,652	XXX	59,483	51,643	(3,917)	0	0	(3,917)	0	59,483	0	16,170	16,170	207	XXX
681919 10 6	OMNICOM GROUP INC		11/07/2011.	Various	540.000	23,415	XXX	24,551	0	0	0	0	0	0	24,551	0	(1,136)	(1,136)	90	XXX
682189 10 5	ON SEMICONDUCTOR CORP		08/17/2011.	Various	4,600.000	42,241	XXX	37,006	27,170	(9,688)	0	0	(9,688)	0	37,006	0	5,235	5,235	0	XXX
682680 10 3	ONEOK INC		12/22/2011.	Various	902.000	66,622	XXX	62,125	9,985	(883)	0	0	(883)	0	62,125	0	4,497	4,497	893	XXX
67103H 10 7	OREILLY AUTOMOTIVE INC		05/03/2011.	ITG INC	248.000	14,794	XXX	11,862	14,984	(3,122)	0	0	(3,122)	0	11,862	0	2,932	2,932	0	XXX
688239 20 1	OSHKOSH CORP		05/03/2011.	Various	1,020.000	35,146	XXX	29,132	35,945	(6,813)	0	0	(6,813)	0	29,132	0	6,014	6,014	0	XXX
690742 10 1	OWENS CORNING		08/17/2011.	Various	2,741.000	93,559	XXX	77,683	73,234	(9,690)	0	0	(9,690)	0	77,683	0	15,876	15,876	0	XXX
690768 40 3	OWENS-ILLINOIS INC		06/27/2011.	ITG INC	840.000	21,548	XXX	22,515	25,788	(3,273)	0	0	(3,273)	0	22,515	0	(966)	(966)	0	XXX
695156 10 9	PACKAGING CORP. OF AMERICA		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
696429 30 7	PALL CORP		12/22/2011.	Various	810.000	39,356	XXX	37,242	21,617	(5,326)	0	0	(5,326)	0	37,242	0	2,114	2,114	322	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
69840W 10 8	PANERA BREAD CO. CL A		10/04/2011.	Various	377.000	42,547	XXX	36,367	26,618	(2,494)	0	0	(2,494)	0	36,367	0	6,179	6,179	0	XXX
701094 10 4	PARKER HANNIFIN CORP		11/07/2011.	Various	193.000	16,373	XXX	10,783	16,656	(5,873)	0	0	(5,873)	0	10,783	0	5,591	5,591	179	XXX
G6852T 10 5	PARTNERRE LTD	R	06/27/2011.	Various	380.000	26,388	XXX	29,521	26,837	(929)	0	0	(929)	0	29,521	0	(3,133)	(3,133)	342	XXX
703395 10 3	PATTERSON COS. INC		02/15/2011.	GOLDMAN SACHS & CO	510.000	17,206	XXX	15,058	15,621	(564)	0	0	(564)	0	15,058	0	2,148	2,148	51	XXX
703481 10 1	PATTERSON-UTI ENERGY INC		12/22/2011.	Various	980.000	18,158	XXX	24,515	0	0	0	0	0	0	24,515	0	(6,357)	(6,357)	68	XXX
704326 10 7	PAYCHEX INC		12/22/2011.	Various	590.000	16,097	XXX	18,183	15,146	44	0	0	44	0	18,183	0	(2,086)	(2,086)	504	XXX
704549 10 4	PEABODY ENERGY CORP		11/07/2011.	Various	712.000	37,356	XXX	39,171	23,929	(4,549)	0	0	(4,549)	0	39,171	0	(1,816)	(1,816)	112	XXX
707569 10 9	PENN NATIONAL GAMING INC		11/07/2011.	Various	750.000	28,031	XXX	24,978	11,951	(231)	0	0	(231)	0	24,978	0	3,053	3,053	0	XXX
709631 10 5	PENTAIR INC		06/27/2011.	ITG INC	470.000	18,153	XXX	18,842	0	0	0	0	0	0	18,842	0	(689)	(689)	0	XXX
712704 10 5	PEOPLES UNITED FINANCIAL INC		10/04/2011.	ITG INC	220.000	2,425	XXX	2,848	0	0	0	0	0	0	2,848	0	(423)	(423)	35	XXX
713291 10 2	PEPCO HOLDINGS INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
714046 10 9	PERKINELMER INC		05/03/2011.	Various	1,270.000	34,060	XXX	31,518	18,849	(1,856)	0	0	(1,856)	0	31,518	0	2,541	2,541	89	XXX
716768 10 6	PETSMART INC		12/22/2011.	Various	481.000	22,445	XXX	16,968	19,153	(2,186)	0	0	(2,186)	0	16,968	0	5,477	5,477	192	XXX
717124 10 1	PHARMACEUTICAL PRODUCT DEVELOPMENT		12/06/2011.	Various	1,400.000	44,407	XXX	39,741	15,198	(1,593)	0	0	(1,593)	0	39,741	0	4,666	4,666	368	XXX
720190 20 6	PIEDMONT OFFICE REALTY TRUST INC		08/17/2011.	Various	2,540.000	49,671	XXX	50,180	16,515	(1,122)	0	0	(1,122)	0	50,180	0	(509)	(509)	258	XXX
723484 10 1	PINNACLE WEST CAPITAL CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	280.000	11,955	XXX	11,241	11,606	(366)	0	0	(366)	0	11,241	0	714	714	147	XXX
724479 10 0	PITNEY BOWES INC		11/07/2011.	Various	2,680.000	57,681	XXX	59,815	59,725	(5,274)	0	0	(5,274)	0	59,815	0	(2,135)	(2,135)	2,276	XXX
729251 10 8	PLUM CREEK TIMBER COMPANY INC		08/17/2011.	Various	580.000	22,048	XXX	21,365	21,721	(356)	0	0	(356)	0	21,365	0	683	683	630	XXX
69344F 10 6	PMC-SIERRA INC		12/22/2011.	Various	6,100.000	44,154	XXX	44,422	50,252	(7,583)	0	0	(7,583)	0	44,422	0	(268)	(268)	0	XXX
731068 10 2	POLARIS INDUSTRIES INC		11/07/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
73172K 10 4	POLYCOM INC		12/22/2011.	Various	630.000	29,453	XXX	21,317	19,100	(1,318)	0	0	(1,318)	0	21,317	0	8,136	8,136	0	XXX
693506 10 7	PPG INDUSTRIES INC		12/22/2011.	Various	857.000	69,762	XXX	61,606	55,907	(11,371)	0	0	(11,371)	0	61,606	0	8,156	8,156	1,184	XXX
69351T 10 6	PPL CORP		12/22/2011.	Various	1,440.000	36,052	XXX	38,860	35,269	831	0	0	831	0	38,860	0	(2,808)	(2,808)	938	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC		12/22/2011.	Various	330.000	8,021	XXX	8,366	10,745	(2,379)	0	0	(2,379)	0	8,366	0	(345)	(345)	63	XXX
743263 10 5	PROGRESS ENERGY INC		12/22/2011.	Various	150.000	7,890	XXX	6,556	6,522	34	0	0	34	0	6,556	0	1,334	1,334	321	XXX
743315 10 3	PROGRESSIVE CORP		12/22/2011.	Various	1,120.000	22,096	XXX	20,276	22,254	(1,979)	0	0	(1,979)	0	20,276	0	1,820	1,820	447	XXX
743674 10 3	PROTECTIVE LIFE CORP		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
74733V 10 0	QEP RESOURCES INC		06/27/2011.	Various	620.000	24,828	XXX	19,494	22,512	(3,019)	0	0	(3,019)	0	19,494	0	5,334	5,334	22	XXX
N72482 10 7	QIAGEN N.V.	F	12/22/2011.	CREDIT SUISSE SECURITIES LLC	420.000	5,651	XXX	5,787	0	0	0	0	0	0	5,787	0	(136)	(136)	0	XXX
747277 10 1	QLOGIC CORP		12/22/2011.	Various	4,100.000	59,171	XXX	66,569	39,827	(306)	0	0	(306)	0	66,569	0	(7,398)	(7,398)	0	XXX
74834L 10 0	QUEST DIAGNOSTICS INC		12/22/2011.	Various	1,310.000	69,527	XXX	66,613	67,247	(4,321)	0	0	(4,321)	0	66,613	0	2,913	2,913	408	XXX
74837R 10 4	QUICKSILVER RESOURCES INC		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
749121 10 9	QWEST COMMUNICATIONS		04/01/2011.	Various	7,300.000	42,562	XXX	39,387	55,553	(16,166)	0	0	(16,166)	0	39,387	0	3,175	3,175	584	XXX
257867 10 1	R.R. DONNELLEY & SONS CO		11/07/2011.	Various	3,401.000	60,916	XXX	59,865	48,235	1,769	0	0	1,769	0	59,865	0	1,051	1,051	1,659	XXX
750438 10 3	RADIOSHACK CORP		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	80.000	1,018	XXX	1,452	1,479	(27)	0	0	(27)	0	1,452	0	(435)	(435)	0	XXX
754730 10 9	RAYMOND JAMES FINANCIAL INC		11/07/2011.	Various	910.000	26,377	XXX	26,251	29,757	(3,506)	0	0	(3,506)	0	26,251	0	127	127	413	XXX
754907 10 3	RAYONIER INC. REIT		12/22/2011.	Various	2,302.000	129,941	XXX	104,826	99,210	(7,137)	0	0	(7,137)	0	104,826	0	25,115	25,115	1,956	XXX
756109 10 4	REALTY INCOME CORP		12/22/2011.	Various	820.000	27,921	XXX	25,836	24,282	(1,776)	0	0	(1,776)	0	25,836	0	2,085	2,085	339	XXX
756577 10 2	RED HAT INC		08/17/2011.	Various	320.000	12,290	XXX	10,164	13,695	(4,439)	0	0	(4,439)	0	10,164	0	2,126	2,126	0	XXX
758766 10 9	REGAL ENTERTAINMENT GROUP		12/22/2011.	Various	6,700.000	86,692	XXX	86,980	48,838	7,139	0	0	7,139	0	86,980	0	(288)	(288)	2,310	XXX
758750 10 3	REGAL-BELOIT CORP		05/03/2011.	Various	665.000	47,934	XXX	38,537	44,395	(5,858)	0	0	(5,858)	0	38,537	0	9,397	9,397	170	XXX
7591EP 10 0	REGIONS FINANCIAL CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	7,530.000	34,922	XXX	45,145	29,260	(3,830)	0	0	(3,830)	0	45,145	0	(10,223)	(10,223)	170	XXX
759351 60 4	REINSURANCE GROUP OF AMERICA INC		11/07/2011.	Various	189.000	9,312	XXX	9,405	10,151	(746)	0	0	(746)	0	9,405	0	(93)	(93)	82	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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G7496G 10 3	RENAISSANCERE HOLDINGS LTD	F.	03/15/2011.	SANFORD C BERNSTEIN & CO, LL	296.000	18,998	XXX	17,926	18,852	(926)	0	0	(926)	0	17,926	0	1,073	1,073	77	XXX
760759 10 0	REPUBLIC SERVICES INC		06/27/2011.	ITG INC	620.000	18,957	XXX	17,901	13,138	(769)	0	0	(769)	0	17,901	0	1,057	1,057	196	XXX
BHM010 0Y 2	RESOURCE LABEL GROUP LLC		04/06/2011.	HIMCO OPERATIONAL TRANSACT	1,802.000	227,321	XXX	200,142	200,142	0	0	0	0	0	200,142	0	27,179	27,179	127	XXX
770323 10 3	ROBERT HALF INTERNATIONAL INC		11/07/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
772739 20 7	ROCK-TENN COMPANY - CL A		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
773903 10 9	ROCKWELL AUTOMATION INC		12/22/2011.	Various	462.000	36,362	XXX	29,232	12,693	(1,724)	0	0	(1,724)	0	29,232	0	7,130	7,130	183	XXX
774341 10 1	ROCKWELL COLLINS INC		10/04/2011.	Various	129.000	6,461	XXX	7,482	7,516	(34)	0	0	(34)	0	7,482	0	(1,020)	(1,020)	93	XXX
776696 10 6	ROPER INDUSTRIES INC		12/22/2011.	Various	311.000	26,031	XXX	22,985	19,948	(1,259)	0	0	(1,259)	0	22,985	0	3,046	3,046	39	XXX
778296 10 3	ROSS STORES INC		11/07/2011.	ITG INC	676.000	53,861	XXX	33,920	37,571	(9,465)	0	0	(9,465)	0	33,920	0	19,941	19,941	345	XXX
783549 10 8	RYDER SYSTEM INC		11/07/2011.	Various	620.000	32,645	XXX	26,962	32,637	(5,675)	0	0	(5,675)	0	26,962	0	5,683	5,683	317	XXX
786514 20 8	SAFEWAY INC		12/22/2011.	Various	1,960.000	39,952	XXX	44,628	42,731	548	0	0	548	0	44,628	0	(4,676)	(4,676)	816	XXX
78390X 10 1	SAIC INC		12/22/2011.	Various	3,160.000	42,567	XXX	53,947	25,091	2,756	0	0	2,756	0	53,947	0	(11,380)	(11,380)	0	XXX
79546E 10 4	SALLY BEAUTY HOLDINGS INC		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
803111 10 3	SARA LEE CORP		08/17/2011.	Various	3,804.000	68,778	XXX	57,795	50,499	(9,230)	0	0	(9,230)	0	57,795	0	10,983	10,983	472	XXX
80589M 10 2	SCANA CORP		12/22/2011.	Various	780.000	32,498	XXX	30,544	12,992	(361)	0	0	(361)	0	30,544	0	1,955	1,955	530	XXX
810186 10 6	SCOTTS MIRACLE-GRO CO		11/07/2011.	ITG INC	586.000	28,408	XXX	29,247	18,937	(518)	0	0	(518)	0	29,247	0	(839)	(839)	372	XXX
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC		12/22/2011.	ITG INC	560.000	20,797	XXX	26,703	0	0	0	0	0	0	26,703	0	(5,906)	(5,906)	85	XXX
811904 10 1	SEACOR HOLDINGS INC		12/22/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G7945M 10 7	SEAGATE TECHNOLOGY INC	F.	06/27/2011.	Various	4,250.000	66,162	XXX	57,196	50,952	(4,720)	0	0	(4,720)	0	57,196	0	8,965	8,965	563	XXX
81211K 10 0	SEALED AIR CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	80.000	1,342	XXX	1,728	2,036	(308)	0	0	(308)	0	1,728	0	(386)	(386)	42	XXX
784117 10 3	SEI INVESTMENTS CO		12/22/2011.	ITG INC	860.000	16,041	XXX	17,914	20,459	(2,546)	0	0	(2,546)	0	17,914	0	(1,872)	(1,872)	50	XXX
816851 10 9	SEMPRA ENERGY		12/22/2011.	Various	645.000	34,388	XXX	33,441	16,269	(274)	0	0	(274)	0	33,441	0	947	947	785	XXX
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST		12/22/2011.	Various	1,370.000	30,779	XXX	31,171	14,480	363	0	0	363	0	31,171	0	(393)	(393)	1,215	XXX
817565 10 4	SERVICE CORP. INTERNATIONAL		10/04/2011.	Various	1,000.000	10,237	XXX	8,117	8,250	(133)	0	0	(133)	0	8,117	0	2,119	2,119	56	XXX
820280 10 5	SHAW GROUP INC		05/03/2011.	Various	487.000	18,519	XXX	16,267	16,670	(403)	0	0	(403)	0	16,267	0	2,252	2,252	0	XXX
824348 10 6	SHERWIN-WILLIAMS CO		11/07/2011.	Various	887.000	73,801	XXX	65,031	61,975	(9,049)	0	0	(9,049)	0	65,031	0	8,769	8,769	756	XXX
827048 10 9	SILGAN HOLDINGS INC		11/07/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
826919 10 2	SILICON LABORATORIES INC		06/27/2011.	ITG INC	515.000	20,569	XXX	20,195	21,860	(3,524)	0	0	(3,524)	0	20,195	0	374	374	0	XXX
82966C 10 3	SIRONA DENTAL SYSTEMS INC		12/22/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
78442P 10 6	SLM CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC	320.000	4,348	XXX	4,450	0	0	0	0	0	0	4,450	0	(102)	(102)	64	XXX
832248 10 8	SMITHFIELD FOODS INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	140.000	3,475	XXX	3,139	0	0	0	0	0	0	3,139	0	336	336	0	XXX
834376 50 1	SOLUTIA INC		12/22/2011.	ITG INC	720.000	12,166	XXX	15,061	0	0	0	0	0	0	15,061	0	(2,895)	(2,895)	0	XXX
835495 10 2	SONOCO PRODUCTS CO		12/22/2011.	Various	450.000	14,714	XXX	14,395	15,152	(757)	0	0	(757)	0	14,395	0	319	319	407	XXX
844030 10 6	SOUTHERN UNION CO		06/27/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
844741 10 8	SOUTHWEST AIRLINES CO		12/22/2011.	Various	4,990.000	42,896	XXX	58,201	30,373	710	0	0	710	0	58,201	0	(15,305)	(15,305)	40	XXX
847560 10 9	SPECTRA ENERGY CORP		11/07/2011.	Various	530.000	13,901	XXX	12,295	13,245	(950)	0	0	(950)	0	12,295	0	1,607	1,607	382	XXX
852891 10 0	STANCORP FINANCIAL GROUP INC		12/22/2011.	Various	110.000	4,004	XXX	4,565	4,965	(400)	0	0	(400)	0	4,565	0	(561)	(561)	36	XXX
855030 10 2	STAPLES INC		11/07/2011.	Various	340.000	4,972	XXX	5,190	0	0	0	0	0	0	5,190	0	(218)	(218)	34	XXX
85590A 40 1	STARWOOD HOTELS & RESORTS WORLDWID		06/27/2011.	Various	391.000	22,804	XXX	22,551	11,123	(803)	0	0	(803)	0	22,551	0	252	252	0	XXX
858912 10 8	STERICYCLE INC		11/07/2011.	Various	281.000	22,698	XXX	20,139	14,161	(3,145)	0	0	(3,145)	0	20,139	0	2,559	2,559	0	XXX
86764P 10 9	SUNOCO INC		08/17/2011.	Various	820.000	30,791	XXX	32,565	27,411	(803)	0	0	(803)	0	32,565	0	(1,773)	(1,773)	275	XXX
867652 10 9	SUNPOWER CORP A		08/17/2011.	Various	2,840.000	52,908	XXX	39,905	16,166	(26)	0	0	(26)	0	39,905	0	13,003	13,003	0	XXX
868536 10 3	SUPERVALU INC		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	1,280.000	9,285	XXX	15,267	12,326	2,940	0	0	2,940	0	15,267	0	(5,982)	(5,982)	112	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
87151Q 10 6	SYMETRA FINANCIAL CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	1,440.000	18,500	XXX	15,598	19,728	(4,130)	0	0	(4,130)	0	15,598	0	2,903	2,903	72	XXX
871607 10 7	SYNOPSYS INC		11/07/2011.	Various	2,010.000	53,636	XXX	46,628	49,245	(7,622)	0	0	(7,622)	0	46,628	0	7,009	7,009	0	XXX
74144T 10 8	T. ROWE PRICE GROUP INC		12/22/2011.	ITG INC	259.000	14,046	XXX	13,753	16,716	(2,962)	0	0	(2,962)	0	13,753	0	293	293	207	XXX
876664 10 3	TAUBMAN CENTERS INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	48.000	2,992	XXX	2,794	0	0	0	0	0	0	2,794	0	198	198	43	XXX
87236Y 10 8	TD AMERITRADE HOLDING CORP		11/07/2011.	Various	900.000	14,687	XXX	18,989	0	0	0	0	0	0	18,989	0	(4,303)	(4,303)	128	XXX
878237 10 6	TECH DATA CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	858.000	41,101	XXX	39,995	16,287	33	0	0	33	0	39,995	0	1,106	1,106	0	XXX
878377 10 0	TECHNE CORP		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	142.000	10,509	XXX	11,316	0	0	0	0	0	0	11,316	0	(807)	(807)	38	XXX
872375 10 0	TECO ENERGY INC		06/27/2011.	CREDIT SUISSE SECURITIES LLC	320.000	5,931	XXX	5,660	0	0	0	0	0	0	5,660	0	271	271	69	XXX
879369 10 6	TELEFLEX INC		08/17/2011.	Various	805.000	47,442	XXX	43,407	32,824	(986)	0	0	(986)	0	43,407	0	4,035	4,035	452	XXX
879433 10 0	TELEPHONE & DATA SYSTEMS INC		12/22/2011.	Various	1,300.000	30,691	XXX	43,160	38,012	(3,631)	0	0	(3,631)	0	43,160	0	(12,469)	(12,469)	427	XXX
879664 10 0	TELLABS INC		10/04/2011.	Various	6,350.000	26,750	XXX	37,459	18,984	765	0	0	765	0	37,459	0	(10,708)	(10,708)	252	XXX
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC		11/07/2011.	Various	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
88076W 10 3	TERADATA CORP		12/22/2011.	ITG INC	259.000	14,703	XXX	9,216	10,660	(1,445)	0	0	(1,445)	0	9,216	0	5,488	5,488	0	XXX
880770 10 2	TERADYNE INC		11/07/2011.	Various	7,120.000	104,829	XXX	96,251	45,209	(7,210)	0	0	(7,210)	0	96,251	0	8,578	8,578	0	XXX
881609 10 1	TESORO CORP		11/07/2011.	Various	690.000	16,000	XXX	16,575	0	0	0	0	0	0	16,575	0	(575)	(575)	0	XXX
G8766R 13 4	TETRAGON FINANCIAL GROUP LTD	F.	06/13/2011.	MORGAN STANLEY & CO. LLC	5,494,252.000	40,327,810	XXX	6,483,217	31,317,236	(24,834,019)	0	0	(24,834,019)	0	6,483,217	0	33,844,592	33,844,592	988,965	XXX
87240R 10 7	TFS FINANCIAL CORP		12/22/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
95058W 10 0	THE WENDYS CO		12/22/2011.	Various	12,850.000	64,055	XXX	60,893	32,109	(56)	0	0	(56)	0	60,893	0	3,162	3,162	468	XXX
884315 10 2	THOMAS & BETTS CORP		08/17/2011.	Various	837.000	38,136	XXX	39,571	30,477	(2,676)	0	0	(2,676)	0	39,571	0	(1,435)	(1,435)	0	XXX
885160 10 1	THOR INDUSTRIES INC		06/27/2011.	Various	1,060.000	32,683	XXX	32,773	11,886	(1,130)	0	0	(1,130)	0	32,773	0	(90)	(90)	106	XXX
88632Q 10 3	TIBCO SOFTWARE INC		10/04/2011.	ITG INC	1,400.000	29,655	XXX	36,765	0	0	0	0	0	0	36,765	0	(7,109)	(7,109)	0	XXX
887389 10 4	TIMKEN CO		12/22/2011.	ITG INC	280.000	11,658	XXX	9,838	13,364	(3,527)	0	0	(3,527)	0	9,838	0	1,821	1,821	184	XXX
891027 10 4	TORCHMARK CORP		12/22/2011.	Various	122.000	6,186	XXX	5,704	4,859	(157)	0	0	(157)	0	5,704	0	482	482	55	XXX
891092 10 8	TORO CO		05/03/2011.	Various	557.000	35,824	XXX	28,093	34,333	(6,240)	0	0	(6,240)	0	28,093	0	7,730	7,730	150	XXX
891906 10 9	TOTAL SYSTEM SERVICES INC		12/22/2011.	Various	240.000	4,352	XXX	4,169	0	0	0	0	0	0	4,169	0	183	183	22	XXX
BHM0L2 33 1	TOURNEAU ACQUISITION-WT CS B		08/24/2011.	EXCHANGE		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
892356 10 6	TRACTOR SUPPLY CO		10/04/2011.	Various	559.000	31,598	XXX	21,247	27,106	(5,859)	0	0	(5,859)	0	21,247	0	10,351	10,351	81	XXX
893521 10 4	TRANSATLANTIC HOLDINGS INC		05/13/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
87264S 10 6	TRW AUTOMOTIVE HOLDINGS CORP		06/27/2011.	Various	601.000	35,411	XXX	30,728	17,233	(1,807)	0	0	(1,807)	0	30,728	0	4,683	4,683	0	XXX
899896 10 4	TUPPERWARE BRANDS CORP		11/07/2011.	Various	506.000	29,984	XXX	26,617	14,063	(361)	0	0	(361)	0	26,617	0	3,367	3,367	352	XXX
911684 10 8	U.S. CELLULAR CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	1,022.000	43,005	XXX	47,342	28,066	(2,207)	0	0	(2,207)	0	47,342	0	(4,337)	(4,337)	0	XXX
902681 10 5	UGI CORP		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	1,980.000	60,889	XXX	57,847	62,528	(4,681)	0	0	(4,681)	0	57,847	0	3,042	3,042	990	XXX
90384S 30 3	ULTA SALON COSMETICS & FRAGRANCE I		11/07/2011.	Various	102.000	6,045	XXX	6,423	0	0	0	0	0	0	6,423	0	(378)	(378)	0	XXX
903914 10 9	ULTRA PETROLEUM CORP	I.	11/07/2011.	Various	491.000	17,856	XXX	19,880	10,557	(172)	0	0	(172)	0	19,880	0	(2,023)	(2,023)	0	XXX
909218 10 9	UNIT CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	301.000	15,581	XXX	15,257	0	0	0	0	0	0	15,257	0	323	323	0	XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS INC		05/03/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
91529Y 10 6	UNUM GROUP		08/17/2011.	Various	760.000	18,459	XXX	17,331	18,407	(1,076)	0	0	(1,076)	0	17,331	0	1,128	1,128	126	XXX
917047 10 2	URBAN OUTFITTERS INC		05/03/2011.	Various	500.000	16,898	XXX	15,700	17,905	(2,205)	0	0	(2,205)	0	15,700	0	1,197	1,197	0	XXX
G87210 10 3	UTI WORLDWIDE INC	F.	11/07/2011.	Various	3,760.000	63,499	XXX	62,544	16,960	(1,607)	0	0	(1,607)	0	62,544	0	956	956	0	XXX
91913Y 10 0	VALERO ENERGY CORP		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	370.000	10,118	XXX	6,945	8,554	(1,609)	0	0	(1,609)	0	6,945	0	3,173	3,173	25	XXX
920355 10 4	VALSPAR CORP		10/04/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS INC		11/07/2011.	ITG INC	173.000	10,017	XXX	8,524	0	0	0	0	0	0	8,524	0	1,493	1,493	0	XXX
918194 10 1	VCA ANTECH INC		11/07/2011.	Various	1,960.000	38,962	XXX	42,590	11,645	(644)	0	0	(644)	0	42,590	0	(3,628)	(3,628)	0	XXX
92240G 10 1	VECTREN CORP		10/04/2011.	Various	1,320.000	34,993	XXX	34,593	12,182	282	0	0	282	0	34,593	0	400	400	869	XXX

SCHEDULE D - PART 4

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										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.					
92276F 10 0	VENTAS INC		03/15/2011.	SANFORD C BERNSTEIN & CO, LL	233.000	12,055	XXX	10,397	12,228	(1,831)	0	0	(1,831)	0	10,397	0	1,658	1,658	134	XXX
92345Y 10 6	VERISK ANALYTICS INC. CL A		11/07/2011.	Various	1,400.000	48,459	XXX	43,230	32,035	(4,411)	0	0	(4,411)	0	43,230	0	5,229	5,229	0	XXX
918204 10 8	VF CORP		12/22/2011.	Various	232.000	27,751	XXX	18,395	18,873	(1,951)	0	0	(1,951)	0	18,395	0	9,355	9,355	418	XXX
92769L 10 1	VIRGIN MEDIA INC	E.	06/27/2011.	Various	590.000	17,988	XXX	14,951	16,072	(1,121)	0	0	(1,121)	0	14,951	0	3,037	3,037	42	XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	1,360.000	14,913	XXX	22,323	0	0	0	0	0	0	22,323	0	(7,411)	(7,411)	0	XXX
92835K 10 3	VISHAY PRECISION GROUP INC		06/27/2011.	Various		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
N93540 10 7	VISTAPRINT N.V	F.	11/07/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
929042 10 9	VORNADO REALTY TRUST		11/07/2011.	Various	238.000	18,562	XXX	20,962	0	0	0	0	0	0	20,962	0	(2,400)	(2,400)	295	XXX
084423 10 2	W.R. BERKLEY CORP		11/07/2011.	Various	510.000	17,066	XXX	14,175	11,226	(226)	0	0	(226)	0	14,175	0	2,891	2,891	90	XXX
384802 10 4	W.W. GRAINGER INC	R	05/03/2011.	Various	142.000	21,103	XXX	16,291	19,612	(3,320)	0	0	(3,320)	0	16,291	0	4,811	4,811	77	XXX
929740 10 8	WABTEC		08/17/2011.	SANFORD C BERNSTEIN & CO, LL	188.000	10,754	XXX	11,993	0	0	0	0	0	0	11,993	0	(1,239)	(1,239)	6	XXX
G94368 10 0	WARNER CHILCOTT PLC	F.	08/17/2011.	Various	1,460.000	30,112	XXX	30,773	18,950	(2,724)	0	0	(2,724)	0	30,773	0	(661)	(661)	0	XXX
941053 10 0	WASTE CONNECTIONS INC		11/07/2011.	ITG INC	370.000	12,038	XXX	9,561	10,186	(626)	0	0	(626)	0	9,561	0	2,477	2,477	93	XXX
941848 10 3	WATERS CORP		08/17/2011.	Various	180.000	17,235	XXX	11,896	13,988	(2,092)	0	0	(2,092)	0	11,896	0	5,339	5,339	0	XXX
948626 10 6	WEIGHT WATCHERS INTERNATIONAL INC		10/04/2011.	ITG INC	721.000	50,461	XXX	31,102	14,621	(2,082)	0	0	(2,082)	0	31,102	0	19,358	19,358	194	XXX
948741 10 3	WEINGARTEN REALTY INVESTORS		11/07/2011.	Various	1,180.000	26,673	XXX	27,723	17,582	(398)	0	0	(398)	0	27,723	0	(1,049)	(1,049)	712	XXX
95709T 10 0	WESTAR ENERGY INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
958102 10 5	WESTERN DIGITAL CORP		12/22/2011.	Various	1,310.000	43,143	XXX	43,620	31,188	(420)	0	0	(420)	0	43,620	0	(477)	(477)	0	XXX
959802 10 9	WESTERN UNION CO		08/17/2011.	Various	480.000	9,083	XXX	7,681	8,914	(1,233)	0	0	(1,233)	0	7,681	0	1,402	1,402	48	XXX
960413 10 2	WESTLAKE CHEMICAL CORP		12/22/2011.	Various	210.000	8,342	XXX	10,659	0	0	0	0	0	0	10,659	0	(2,316)	(2,316)	28	XXX
962166 10 4	WEYERHAEUSER CO		12/22/2011.	Various	2,900.000	50,070	XXX	56,031	0	0	0	0	0	0	56,031	0	(5,961)	(5,961)	483	XXX
966837 10 6	WHOLE FOODS MARKET INC		11/07/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
969904 10 1	WILLIAMS-SONOMA INC		10/04/2011.	ITG INC	586.000	18,907	XXX	18,229	14,490	(3,067)	0	0	(3,067)	0	18,229	0	678	678	204	XXX
97381W 10 4	WINDSTREAM CORP		03/15/2011.	Various	2,400.000	30,904	XXX	29,005	33,456	(4,451)	0	0	(4,451)	0	29,005	0	1,898	1,898	600	XXX
976657 10 6	WISCONSIN ENERGY CORP		11/07/2011.	Various	200.000	6,241	XXX	4,970	5,886	(916)	0	0	(916)	0	4,970	0	1,271	1,271	150	XXX
98310W 10 8	WYNDHAM WORLDWIDE CORP		12/22/2011.	Various	660.000	19,154	XXX	17,879	16,178	(2,165)	0	0	(2,165)	0	17,879	0	1,275	1,275	233	XXX
98389B 10 0	XCEL ENERGY INC		12/22/2011.	Various	660.000	16,523	XXX	14,084	15,543	(1,459)	0	0	(1,459)	0	14,084	0	2,439	2,439	630	XXX
984121 10 3	XEROX CORP		11/07/2011.	Various	1,110.000	9,815	XXX	9,957	12,787	(2,830)	0	0	(2,830)	0	9,957	0	(141)	(141)	150	XXX
983919 10 1	XILINX INC		06/27/2011.	ITG INC	80.000	2,760	XXX	2,689	0	0	0	0	0	0	2,689	0	71	71	15	XXX
G98290 10 2	XL GROUP PLC	F.	05/13/2011.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
98417K 10 6	XO HOLDINGS INC -CL A		08/22/2011.	HIMCO OPERATIONAL TRANSACT	86.000	120	XXX	0	59	(59)	0	0	(59)	0	0	0	120	120	0	XXX
98419M 10 0	XYLEM INC		11/07/2011.	SANFORD C BERNSTEIN & CO, LL		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
989207 10 5	ZEBRA TECHNOLOGIES CORP. CL A		10/04/2011.	ITG INC	1,030.000	36,145	XXX	35,582	12,537	(3,115)	0	0	(3,115)	0	35,582	0	563	563	0	XXX
98956P 10 2	ZIMMER HOLDINGS INC		12/22/2011.	CREDIT SUISSE SECURITIES LLC	80.000	4,207	XXX	4,925	0	0	0	0	0	0	4,925	0	(718)	(718)	0	XXX
989701 10 7	ZIONS BANCORPORATION		11/07/2011.	SANFORD C BERNSTEIN & CO, LL	980.000	16,774	XXX	21,395	23,745	(2,351)	0	0	(2,351)	0	21,395	0	(4,621)	(4,621)	29	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					63,345,851	XXX	26,360,495	43,270,457	(25,707,084)	0	0	(25,707,084)	0	26,360,495	0	36,985,357	36,985,357	1,083,250	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
999753 07 2	HARTFORD HEDGE FUND		02/28/2011.	Hartford Life Insurance Company	1.000	0	XXX	(261,257)	(261,257)	261,257	0	0	261,257	0	0	0	0	0	0	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	(261,257)	(261,257)	261,257	0	0	261,257	0	0	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
20759B 50 2	CHET ADVISOR AGE-BASED 0-8 CLASS C		07/01/2011.	DIVIDEND REINVESTMENT	2,500.000	28,675	XXX	25,000	27,132	(2,132)	0	0	(2,132)	0	25,000	0	3,675	3,675	0	XXX
20759B 60 1	CHET ADVISOR AGE-BASED 0-8 CLASS E		07/01/2011.	DIVIDEND REINVESTMENT	2,502.200	28,900	XXX	25,022	27,218	(2,196)	0	0	(2,196)	0	25,022	0	3,878	3,878	0	XXX
20759B 83 3	CHET ADVISOR AGE-BASED 14-15 C CLA		07/01/2011.	DIVIDEND REINVESTMENT	2,500.200	27,427	XXX	25,002	26,210	(1,208)	0	0	(1,208)	0	25,002	0	2,425	2,425	0	XXX
20759B 82 5	CHET ADVISOR AGE-BASED 14-15 E CLA		07/01/2011.	DIVIDEND REINVESTMENT	2,501.800	27,670	XXX	25,018	26,296	(1,278)	0	0	(1,278)	0	25,018	0	2,652	2,652	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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20759B 81 7	CHET ADVISOR AGE-BASED 16-17 A CLA	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.100	26,505	XXX	24,981	25,528	(547)	0	0	(547)	0	24,981	0	1,524	1,524	0	XXX
20759B 79 1	CHET ADVISOR AGE-BASED 16-17 C CLA	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.300	26,353	XXX	25,003	25,500	(497)	0	0	(497)	0	25,003	0	1,350	1,350	0	XXX
20759B 74 2	CHET ADVISOR AGE-BASED 18+ A CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.200	25,731	XXX	24,982	25,151	(169)	0	0	(169)	0	24,982	0	749	749	0	XXX
20759B 73 4	CHET ADVISOR AGE-BASED 18+ C CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.400	25,604	XXX	25,004	25,139	(135)	0	0	(135)	0	25,004	0	600	600	0	XXX
20759B 86 6	CHET ADVISOR AGE-BASED 9-13 C CLAS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.100	27,926	XXX	25,001	26,556	(1,555)	0	0	(1,555)	0	25,001	0	2,925	2,925	0	XXX
20759B 85 8	CHET ADVISOR AGE-BASED 9-13 E CLAS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,502.000	28,173	XXX	25,020	26,643	(1,623)	0	0	(1,623)	0	25,020	0	3,153	3,153	0	XXX
20759B 20 5	CHET ADVISOR AGGRESSIVE GROWTH C C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.500	29,656	XXX	25,005	27,809	(2,804)	0	0	(2,804)	0	25,005	0	4,651	4,651	0	XXX
20759B 10 6	CHET ADVISOR AGGRESSIVE GROWTH CLA	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.300	29,780	XXX	24,983	27,832	(2,849)	0	0	(2,849)	0	24,983	0	4,797	4,797	0	XXX
20759B 30 4	CHET ADVISOR AGGRESSIVE GROWTH E C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,501.200	29,889	XXX	25,012	27,886	(2,874)	0	0	(2,874)	0	25,012	0	4,877	4,877	0	XXX
20759B 77 5	CHET ADVISOR CONSERVATIVE A CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.600	26,485	XXX	24,986	25,528	(542)	0	0	(542)	0	24,986	0	1,499	1,499	0	XXX
20759B 76 7	CHET ADVISOR CONSERVATIVE C CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.850	26,384	XXX	25,009	25,514	(505)	0	0	(505)	0	25,009	0	1,375	1,375	0	XXX
20759B 70 0	CHET ADVISOR GROWTH CLASS A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.450	28,807	XXX	24,985	27,165	(2,181)	0	0	(2,181)	0	24,985	0	3,823	3,823	0	XXX
20759B 80 9	CHET ADVISOR GROWTH CLASS C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.600	28,682	XXX	25,006	27,134	(2,128)	0	0	(2,128)	0	25,006	0	3,676	3,676	0	XXX
20759B 88 2	CHET ADVISOR GROWTH CLASS E	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.950	28,886	XXX	25,010	27,212	(2,202)	0	0	(2,202)	0	25,010	0	3,876	3,876	0	XXX
20759B 61 9	CHET HARTFORD CAP APPRCIATION CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.700	28,310	XXX	24,987	27,996	(3,009)	0	0	(3,009)	0	24,987	0	3,323	3,323	0	XXX
20759B 59 3	CHET HARTFORD CAP APPRCIATION CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,501.180	28,188	XXX	25,012	27,979	(2,967)	0	0	(2,967)	0	25,012	0	3,177	3,177	0	XXX
20759B 58 5	CHET HARTFORD CAP APPRCIATION CL E	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.130	28,401	XXX	25,001	28,032	(3,031)	0	0	(3,031)	0	25,001	0	3,400	3,400	0	XXX
20759B 71 8	CHET HARTFORD CHECKS + BAL CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.730	27,686	XXX	24,987	26,683	(1,696)	0	0	(1,696)	0	24,987	0	2,699	2,699	0	XXX
20759B 69 2	CHET HARTFORD CHECKS + BAL CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.930	27,535	XXX	25,009	26,661	(1,652)	0	0	(1,652)	0	25,009	0	2,526	2,526	0	XXX
20759B 37 9	CHET HARTFORD DIV + GRWTH CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,499.500	29,369	XXX	24,995	27,382	(2,387)	0	0	(2,387)	0	24,995	0	4,374	4,374	0	XXX
20759B 36 1	CHET HARTFORD DIV + GRWTH CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,502.410	29,203	XXX	25,024	27,357	(2,333)	0	0	(2,333)	0	25,024	0	4,179	4,179	0	XXX
20759B 34 6	CHET HARTFORD INFLATION PLUS CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,499.600	26,046	XXX	24,996	24,708	288	0	0	288	0	24,996	0	1,050	1,050	0	XXX
20759B 33 8	CHET HARTFORD INFLATION PLUS CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,502.700	25,953	XXX	25,027	24,692	335	0	0	335	0	25,027	0	926	926	0	XXX
20759B 57 7	CHET HARTFORD INTL OPRTNTY CLA	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.900	27,713	XXX	24,989	26,766	(1,777)	0	0	(1,777)	0	24,989	0	2,724	2,724	0	XXX
20759B 27 0	CHET HARTFORD MONEY MARKET CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,499.800	24,998	XXX	24,998	24,998	0	0	0	0	0	24,998	0	0	0	0	XXX
20759B 26 2	CHET HARTFORD MONEY MARKET CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,503.100	25,031	XXX	25,031	25,031	0	0	0	0	0	25,031	0	0	0	0	XXX
20759B 31 2	CHET HARTFORD TTL RTRN BOND CL A	...	07/01/2011.	DIVIDEND REINVESTMENT	2,499.700	25,397	XXX	24,997	24,781	216	0	0	216	0	24,997	0	400	400	0	XXX
20759B 29 6	CHET HARTFORD TTL RTRN BOND CL C	...	07/01/2011.	DIVIDEND REINVESTMENT	2,502.900	25,279	XXX	25,029	24,764	265	0	0	265	0	25,029	0	250	250	0	XXX
20759B 67 6	CHET THE HARTFORD BALANCE A CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,498.480	27,583	XXX	24,985	26,248	(1,263)	0	0	(1,263)	0	24,985	0	2,598	2,598	0	XXX
20759B 66 8	CHET THE HARTFORD BALANCE C CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.700	27,458	XXX	25,007	26,219	(1,212)	0	0	(1,212)	0	25,007	0	2,451	2,451	0	XXX
20759B 65 0	CHET THE HARTFORD BALANCE E CLASS	...	07/01/2011.	DIVIDEND REINVESTMENT	2,500.830	27,659	XXX	25,008	26,288	(1,279)	0	0	(1,279)	0	25,008	0	2,651	2,651	0	XXX
20759B 41 1	CHET THE HARTFORD VALUE A CLASS SH	...	07/01/2011.	DIVIDEND REINVESTMENT	2,499.400	29,518	XXX	24,994	27,821	(2,827)	0	0	(2,827)	0	24,994	0	4,524	4,524	0	XXX
41664M 52 4	HARTFORD FUNDAMENTAL GROWTH FD-I	...	10/04/2011.	DIVIDEND REINVESTMENT	10,288.066	96,502	XXX	100,000	115,947	(15,947)	0	0	(15,947)	0	100,000	0	(3,498)	(3,498)	0	XXX
41664M 48 2	HARTFORD GLOBAL ALL-ASSET FD-C	...	01/03/2011.	Various	1,796.946	20,000	XXX	19,778	17,231	(384)	0	0	(384)	0	19,778	0	222	222	2,931	XXX
41664M 46 6	HARTFORD GLOBAL ALL-ASSET FD-Y	...	10/04/2011.	DIVIDEND REINVESTMENT	456,670.210	5,000,000	XXX	4,566,702	5,155,807	(589,105)	0	0	(589,105)	0	4,566,702	0	433,298	433,298	16,551	XXX
41664M 45 8	HARTFORD GLOBAL ALL-ASSET FUND-R3	...	10/04/2011.	DIVIDEND REINVESTMENT	150,602.410	1,500,000	XXX	1,506,024	1,698,795	(192,771)	0	0	(192,771)	0	1,506,024	0	(6,024)	(6,024)	0	XXX
41664M 44 1	HARTFORD GLOBAL ALL-ASSET FUND-R4	...	10/04/2011.	DIVIDEND REINVESTMENT	150,150.150	1,500,000	XXX	1,501,502	1,693,694	(192,192)	0	0	(192,192)	0	1,501,502	0	(1,502)	(1,502)	2,125	XXX
41664L 45 0	HARTFORD GLOBAL EQUITY FUND CL I	...	10/06/2011.	DIVIDEND REINVESTMENT	30,774.172	259,426	XXX	305,914	304,361	(1,196)	0	0	(1,196)	0	305,914	0	(46,488)	(46,488)	2,749	XXX
416649 61 4	HARTFORD GLOBAL LEADERS FUND - R3	...	10/06/2011.	DIVIDEND REINVESTMENT	7,380.074	95,572	XXX	100,000	116,900	(16,900)	0	0	(16,900)	0	100,000	0	(4,428)	(4,428)	0	XXX
41664M 58 1	HARTFORD GLOBAL REAL ASSET FD-A	...	04/29/2011.	DIVIDEND REINVESTMENT	348,192.514	4,373,298	XXX	3,491,897	4,046,140	(591,978)	0	0	(591,978)	0	3,491,897	0	881,401	881,401	37,735	XXX
41664M 57 3	HARTFORD GLOBAL REAL ASSET FD-C	...	04/29/2011.	DIVIDEND REINVESTMENT	115,521.147	1,444,014	XXX	1,157,950	1,341,549	(192,401)	0	0	(192,401)	0	1,157,950	0	286,064	286,064	8,802	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
41664M 56 5	HARTFORD GLOBAL REAL ASSET FD-I		04/29/2011.	DIVIDEND REINVESTMENT	116,256.042	1,462,501	XXX	1,166,085	1,349,573	(197,442)	0	0	(197,442)	0	1,166,085	0	296,416	296,416	13,954	XXX
41664M 54 0	HARTFORD GLOBAL REAL ASSET FD-R3		05/31/2011.	DIVIDEND REINVESTMENT	41,254.130	500,000	XXX	412,541	484,323	(71,782)	0	0	(71,782)	0	412,541	0	87,459	87,459	1,278	XXX
41664M 53 2	HARTFORD GLOBAL REAL ASSET FD-R4		05/31/2011.	DIVIDEND REINVESTMENT	41,186.160	500,000	XXX	411,862	483,526	(71,664)	0	0	(71,664)	0	411,862	0	88,138	88,138	2,030	XXX
41664M 51 6	HARTFORD GLOBAL REAL ASSET FD-R5		05/31/2011.	DIVIDEND REINVESTMENT	41,118.420	500,000	XXX	411,184	482,730	(71,546)	0	0	(71,546)	0	411,184	0	88,816	88,816	2,784	XXX
41664M 55 7	HARTFORD GLOBAL REAL ASSET FD-Y		10/04/2011.	DIVIDEND REINVESTMENT	738,921.044	8,383,381	XXX	7,405,351	8,610,111	(1,268,864)	0	0	(1,268,864)	0	7,405,351	0	978,030	978,030	64,104	XXX
41664M 64 9	HARTFORD INTERNATIONAL VALUE FD-Y		10/03/2011.	DIVIDEND REINVESTMENT	152,331.960	1,800,000	XXX	1,527,587	1,841,693	(314,106)	0	0	(314,106)	0	1,527,587	0	272,413	272,413	6,176	XXX
41664L 82 3	HARTFORD INTL OPPORTUNITIES FUND		10/06/2011.	DIVIDEND REINVESTMENT	7,182.003	91,571	XXX	101,058	111,443	(10,549)	0	0	(10,549)	0	101,058	0	(9,487)	(9,487)	164	XXX
416646 10 7	HARTFORD MIDCAP VALUE FUND - A		10/04/2011.	DIVIDEND REINVESTMENT	1,479,710.867	13,938,609	XXX	14,367,993	17,283,023	(2,915,030)	0	0	(2,915,030)	0	14,367,993	0	(429,384)	(429,384)	0	XXX
416646 20 6	HARTFORD MIDCAP VALUE FUND - B		10/06/2011.	DIVIDEND REINVESTMENT	27,078.987	232,062	XXX	241,274	289,204	(47,930)	0	0	(47,930)	0	241,274	0	(9,211)	(9,211)	0	XXX
416646 30 5	HARTFORD MIDCAP VALUE FUND - C		10/04/2011.	DIVIDEND REINVESTMENT	27,178.301	232,370	XXX	241,615	289,721	(48,106)	0	0	(48,106)	0	241,615	0	(9,245)	(9,245)	0	XXX
41664M 42 5	HARTFORD MIDCAP VALUE FUND-I		10/03/2011.	DIVIDEND REINVESTMENT	10,314.421	97,574	XXX	100,184	120,494	(20,494)	0	0	(20,494)	0	100,184	0	(2,609)	(2,609)	184	XXX
41664M 69 8	HARTFORD MIDCAP VALUE FUND-R3		10/03/2011.	DIVIDEND REINVESTMENT	9,832.842	96,853	XXX	100,000	120,256	(20,256)	0	0	(20,256)	0	100,000	0	(3,147)	(3,147)	0	XXX
41664L 23 7	HARTFORD TARGET RETIREMENT 2015		04/29/2011.	DIVIDEND REINVESTMENT	76,117.320	1,090,000	XXX	761,173	1,020,733	(259,560)	0	0	(259,560)	0	761,173	0	328,827	328,827	13,639	XXX
41664L 24 5	HARTFORD TARGET RETIREMENT 2015		04/29/2011.	DIVIDEND REINVESTMENT	84,116.613	1,200,344	XXX	851,567	1,111,291	(273,013)	0	0	(273,013)	0	851,567	0	348,777	348,777	13,288	XXX
41664L 21 1	HARTFORD TARGET RETIREMENT 2025 R3		04/29/2011.	DIVIDEND REINVESTMENT	88,334.463	1,294,100	XXX	890,509	1,193,581	(313,444)	0	0	(313,444)	0	890,509	0	403,590	403,590	10,372	XXX
41664L 19 5	HARTFORD TARGET RETIREMENT 2025 R4		04/29/2011.	DIVIDEND REINVESTMENT	80,353.500	1,182,000	XXX	803,535	1,098,432	(294,897)	0	0	(294,897)	0	803,535	0	378,465	378,465	10,965	XXX
41664L 18 7	HARTFORD TARGET RETIREMENT 2025 R5		10/04/2011.	DIVIDEND REINVESTMENT	39,904.230	500,000	XXX	399,042	545,890	(146,848)	0	0	(146,848)	0	399,042	0	100,958	100,958	5,585	XXX
41664L 17 9	HARTFORD TARGET RETIREMENT 2035 R3		04/29/2011.	DIVIDEND REINVESTMENT	96,213.988	1,453,793	XXX	971,559	1,328,987	(366,744)	0	0	(366,744)	0	971,559	0	482,235	482,235	9,316	XXX
41664L 16 1	HARTFORD TARGET RETIREMENT 2035 R4		04/29/2011.	DIVIDEND REINVESTMENT	81,134.570	1,230,000	XXX	811,346	1,131,016	(319,670)	0	0	(319,670)	0	811,346	0	418,654	418,654	9,298	XXX
41664L 15 3	HARTFORD TARGET RETIREMENT 2035 R5		10/04/2011.	DIVIDEND REINVESTMENT	39,968.030	500,000	XXX	399,680	557,554	(157,874)	0	0	(157,874)	0	399,680	0	100,320	100,320	4,748	XXX
41664M 10 2	HARTFORD TARGET RETIREMENT 2040 R3		04/29/2011.	DIVIDEND REINVESTMENT	95,617.154	1,461,986	XXX	963,758	1,334,927	(379,633)	0	0	(379,633)	0	963,758	0	498,228	498,228	8,464	XXX
41664M 20 1	HARTFORD TARGET RETIREMENT 2040 R4		04/29/2011.	DIVIDEND REINVESTMENT	80,130.290	1,230,000	XXX	801,303	1,128,234	(326,932)	0	0	(326,932)	0	801,303	0	428,697	428,697	8,529	XXX
41664M 30 0	HARTFORD TARGET RETIREMENT 2040 R5		10/04/2011.	DIVIDEND REINVESTMENT	40,032.030	500,000	XXX	400,320	564,051	(163,731)	0	0	(163,731)	0	400,320	0	99,680	99,680	4,420	XXX
41664M 40 9	HARTFORD TARGET RETIREMENT 2045 R3		04/29/2011.	DIVIDEND REINVESTMENT	87,239.580	1,340,000	XXX	872,396	1,228,333	(355,937)	0	0	(355,937)	0	872,396	0	467,604	467,604	6,535	XXX
41664M 50 8	HARTFORD TARGET RETIREMENT 2045 R4		10/04/2011.	DIVIDEND REINVESTMENT	40,257.650	500,000	XXX	402,577	568,035	(165,459)	0	0	(165,459)	0	402,577	0	97,424	97,424	3,892	XXX
41664M 60 7	HARTFORD TARGET RETIREMENT 2045 R5		10/04/2011.	DIVIDEND REINVESTMENT	40,225.260	500,000	XXX	402,253	567,981	(165,728)	0	0	(165,728)	0	402,253	0	97,747	97,747	4,042	XXX
41664M 70 6	HARTFORD TARGET RETIREMENT 2050 R3		04/29/2011.	DIVIDEND REINVESTMENT	95,732.569	1,467,580	XXX	965,611	1,337,265	(378,446)	0	0	(378,446)	0	965,611	0	501,970	501,970	6,791	XXX
41664M 80 5	HARTFORD TARGET RETIREMENT 2050 R4		10/04/2011.	DIVIDEND REINVESTMENT	40,584.420	500,000	XXX	405,844	571,429	(165,584)	0	0	(165,584)	0	405,844	0	94,156	94,156	3,775	XXX
41664M 88 8	HARTFORD TARGET RETIREMENT 2050 R5		10/03/2011.	DIVIDEND REINVESTMENT	40,415.684	500,000	XXX	402,968	569,053	(166,085)	0	0	(166,085)	0	402,968	0	97,033	97,033	3,892	XXX
416529 51 9	HARTFORD TAX FREE NATIONAL FD-A		05/31/2011.	DIVIDEND REINVESTMENT	310,180.074	2,816,435	XXX	3,209,214	2,737,886	417,985	0	0	417,985	0	3,209,214	0	(392,779)	(392,779)	64,267	XXX
9299999.	Total - Common Stocks - Mutual Funds					62,382,836	XXX	54,851,258	65,503,060	(10,883,997)	0	0	(10,883,997)	0	54,851,258	0	7,531,578	7,531,578	353,382	XXX
9799997.	Total - Common Stocks - Part 4					125,728,687	XXX	80,950,496	108,512,260	(36,329,824)	0	0	(36,329,824)	0	81,211,753	0	44,516,934	44,516,934	1,436,632	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					6,805,711	XXX	6,902,830	0	0	0	0	0	0	6,902,830	0	(97,120)	(97,120)	7,246	XXX
9799999.	Total - Common Stocks					132,534,397	XXX	87,853,326	108,512,260	(36,329,824)	0	0	(36,329,824)	0	88,114,583	0	44,419,814	44,419,814	1,443,878	XXX
9899999.	Total - Preferred and Common Stocks					134,298,858	XXX	89,447,478	111,275,463	(36,329,824)	0	1,250,542	(37,580,366)	0	89,708,735	0	44,590,123	44,590,123	1,518,736	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,242,794,492	XXX	7,369,063,751	4,323,759,257	(23,710,405)	(4,131,344)	9,373,252	(37,215,001)	(2,495,835)	7,119,537,662	2,077,835	121,178,995	123,256,830	153,261,943	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912810 QQ 4	TREASURY BOND		08/11/2011	Various	10/31/2011	Various	180,109,000	186,080,311	192,170,016	186,076,446	0	(3,865)	0	(3,865)	0	0	6,093,569	6,093,569	1,335,765	1,048,101
912828 LZ 1	TREASURY NOTE		05/25/2011	CREDIT SUISSE SECURITIES LLC	08/18/2011	Various	1,426,000	1,475,297	1,503,097	1,472,304	0	(2,993)	0	(2,993)	0	0	30,793	30,793	21,310	14,735
912828 PM 6	TREASURY NOTE		01/14/2011	CITIGROUP GLOBAL MARKETS, INC	02/09/2011	CITIGROUP GLOBAL MARKETS, INC	5,521,000	5,571,700	5,478,280	5,571,077	0	(623)	0	(623)	0	0	(92,797)	(92,797)	13,288	5,834
912828 PQ 7	TREASURY NOTE		01/27/2011	JP MORGAN SECURITIES INC.	01/31/2011	Various	4,801,000	4,797,532	4,807,590	4,797,545	0	13	0	13	0	0	10,045	10,045	2,196	1,671
912828 PS 3	TREASURY NOTE		02/17/2011	Various	03/14/2011	Various	246,842,000	246,637,747	245,166,399	246,637,743	0	(4)	0	(4)	0	0	(1,471,344)	(1,471,344)	309,341	48,840
912828 PX 2	TREASURY NOTE		05/13/2011	Various	05/18/2011	Various	194,243,000	197,643,589	198,214,564	197,634,446	0	(9,143)	0	(9,143)	0	0	580,118	580,118	997,464	766,626
912828 PZ 7	TREASURY NOTE		04/06/2011	CREDIT SUISSE SECURITIES LLC	05/19/2011	Various	2,100,000	2,095,085	2,113,071	2,095,199	0	113	0	113	0	0	17,872	17,872	3,451	1,641
912828 QB 9	TREASURY NOTE		04/27/2011	MORGAN STANLEY & CO. LLC	05/03/2011	MORGAN STANLEY & CO. LLC	1,030,000	1,040,626	1,046,774	1,040,603	0	(23)	0	(23)	0	0	6,171	6,171	2,751	2,265
912828 QE 3	TREASURY NOTE		05/23/2011	Various	12/30/2011	Various	11,562,000	11,581,493	11,608,641	11,580,509	0	(983)	0	(983)	0	0	28,132	28,132	10,134	3,471
912828 QF 0	TREASURY NOTE		05/23/2011	Various	05/26/2011	Various	19,200,000	19,312,447	19,372,721	19,312,240	0	(207)	0	(207)	0	0	60,481	60,481	18,772	14,446
912828 QG 8	TREASURY NOTE		05/10/2011	CREDIT SUISSE SECURITIES LLC	05/26/2011	CREDIT SUISSE SECURITIES LLC	4,214,000	4,225,375	4,261,463	4,225,336	0	(39)	0	(39)	0	0	36,127	36,127	6,190	3,307
912828 QN 3	TREASURY NOTE		08/08/2011	Various	09/07/2011	Various	164,326,000	165,985,705	171,270,001	165,978,086	0	(7,619)	0	(7,619)	0	0	5,291,915	5,291,915	967,561	720,662
912828 QP 8	TREASURY NOTE		06/27/2011	Various	07/18/2011	Various	29,026,000	29,337,496	29,285,175	29,335,906	0	(1,590)	0	(1,590)	0	0	(50,731)	(50,731)	44,390	30,468
912828 QQ 6	TREASURY NOTE		06/23/2011	Various	08/04/2011	Various	14,851,000	14,988,089	14,991,874	14,987,528	0	(561)	0	(561)	0	0	4,345	4,345	32,576	21,739
912828 QR 4	TREASURY NOTE		07/07/2011	Various	08/18/2011	Various	8,389,000	8,313,432	8,562,539	8,314,679	0	1,247	0	1,247	0	0	247,860	247,860	13,543	2,736
912828 QS 2	TREASURY NOTE		07/08/2011	Various	11/14/2011	Various	6,119,000	6,125,472	6,153,034	6,125,374	0	(99)	0	(99)	0	0	27,661	27,661	5,364	2,191
912828 QW 3	TREASURY NOTE		08/18/2011	Various	10/11/2011	Various	32,570,000	32,668,420	32,645,550	32,662,825	0	(5,595)	0	(5,595)	0	0	(17,275)	(17,275)	17,772	4,097
912828 QX 1	TREASURY NOTE		08/22/2011	Various	09/06/2011	Various	35,927,000	36,333,574	36,923,104	36,330,257	0	(3,317)	0	(3,317)	0	0	592,847	592,847	28,948	5,971
912828 QZ 6	TREASURY NOTE		05/31/2011	BARCLAYS CAPITAL INC.	06/24/2011	BARCLAYS CAPITAL INC.	1,000,000	1,000,667	1,003,161	1,000,644	0	(24)	0	(24)	0	0	2,517	2,517	369	14
912828 RA 0	TREASURY NOTE		07/01/2011	BANC OF AMERICA SECURITIES LLC	09/08/2011	Various	1,250,000	1,247,172	1,254,330	1,247,435	0	263	0	263	0	0	6,895	6,895	933	64
912828 RD 4	TREASURY NOTE		09/22/2011	Various	10/11/2011	Various	36,110,000	36,066,985	36,032,019	36,067,874	0	888	0	888	0	0	(35,854)	(35,854)	3,379	1,552
912828 RF 9	TREASURY NOTE		09/27/2011	Various	10/07/2011	Various	85,417,000	85,784,709	86,087,188	85,783,790	0	(919)	0	(919)	0	0	303,398	303,398	57,854	46,781
912828 RG 7	TREASURY NOTE		09/26/2011	CREDIT SUISSE SECURITIES LLC	11/08/2011	Various	3,000,000	2,988,174	2,982,686	2,988,334	0	160	0	160	0	0	(5,649)	(5,649)	591	288
912828 RH 5	TREASURY NOTE		10/11/2011	Various	11/08/2011	Various	55,000,000	53,958,384	54,411,342	53,966,396	0	8,012	0	8,012	0	0	444,947	444,947	66,422	24,570
912828 RJ 1	TREASURY NOTE		10/24/2011	Various	11/08/2011	Various	54,150,000	53,833,748	54,058,449	53,835,469	0	1,721	0	1,721	0	0	222,981	222,981	37,582	24,333
912828 RU 6	TREASURY NOTE		12/19/2011	Various	12/30/2011	Various	56,069,000	56,136,335	56,150,709	56,136,081	0	(253)	0	(253)	0	0	14,627	14,627	23,749	12,865
912828 QY 9	TREASURY NOTES		08/25/2011	Various	10/11/2011	Various	81,570,000	84,675,815	85,573,755	84,659,772	0	(16,043)	0	(16,043)	0	0	913,983	913,983	145,180	82,668
0599999.	Total - Bonds - U.S. Government						1,335,822,000	1,349,905,379	1,363,127,529	1,349,863,896	0	(41,483)	0	(41,483)	0	0	13,263,633	13,263,633	4,166,875	2,891,932
Bonds - U.S. Special Revenue and Special Assessment																				
19648A AU 9	COLORADO HLTH FAC-ADVENTIST		04/21/2011	MERRILL LYNCH, PIERCE, FENNER & SMI	07/18/2011	RBC CAPITAL MARKETS, LLC	860,000	843,333	870,621	843,459	0	126	0	126	0	0	27,162	27,162	30,118	19,834
31417Y UW 5	FNMA 15YR		02/02/2011	GOLDMAN SACHS & CO.	12/01/2011	Various	4,338,035	4,455,975	4,524,841	4,419,328	0	(36,647)	0	(36,647)	0	0	105,513	105,513	145,547	6,748
31418S UP 2	FNMA 15YR		02/02/2011	GOLDMAN SACHS & CO.	12/01/2011	Various	1,791,606	1,839,196	1,868,383	1,824,595	0	(14,600)	0	(14,600)	0	0	43,787	43,787	59,380	2,787
59259N G2 3	METROPOLITAN TRANSN AUTH N Y		04/20/2011	JEFFERIES & CO. INC.	07/18/2011	JANNEY MONTGOMERY SCOTT LLC	500,000	502,430	516,625	502,389	0	(41)	0	(41)	0	0	14,236	14,236	5,764	0
73358W DK 7	PORT AUTH N Y & N J		05/05/2011	MERRILL LYNCH, PIERCE, FENNER & SMI	07/18/2011	MERRILL LYNCH, PIERCE, FENNER & SMI	3,750,000	3,792,788	3,855,750	3,792,103	0	(684)	0	(684)	0	0	63,647	63,647	96,875	59,896

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
771902 GA 5	ROCHESTER MINN HEALTH CARE FACS RE	...	04/21/2011	MERRILL LYNCH, PIERCE, FENNER & SMI	07/18/2011	CITIGROUP GLOBAL MARKETS, INC	1,225,000	1,253,898	1,327,055	1,253,432	0	(466)	0	(466)	0	0	73,623	73,623	11,638	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						12,464,641	12,687,619	12,963,275	12,635,307	0	(52,313)	0	(52,313)	0	0	327,968	327,968	349,322	89,265
Bonds - Industrial and Miscellaneous																				
013817 AL 5	ALCOA INC	...	04/18/2011	CITIGROUP GLOBAL MARKETS, INC	10/17/2011	CITIGROUP GLOBAL MARKETS, INC	6,000,000	6,434,820	6,259,800	6,401,296	0	(33,524)	0	(33,524)	0	0	(141,496)	(141,496)	239,575	74,000
037389 AW 3	AON CORPORATION	...	02/24/2011	JEFFERIES & CO. INC.	10/28/2011	CITIGROUP GLOBAL MARKETS, INC	7,000,000	7,155,260	7,569,000	7,148,088	0	(7,172)	0	(7,172)	0	0	420,912	420,912	358,889	166,250
037411 AW 5	APACHE CORPORATION	...	08/12/2011	Various	09/28/2011	JP MORGAN SECURITIES INC.	10,000,000	10,684,630	10,879,064	10,683,161	0	(1,469)	0	(1,469)	0	0	195,903	195,903	297,501	233,185
03938L AS 3	ARCELORMITTAL SA	F.	03/29/2011	CREDIT SUISSE SECURITIES LLC	05/23/2011	GOLDMAN SACHS & CO.	10,000,000	9,697,700	10,055,200	9,698,171	0	471	0	471	0	0	357,029	357,029	148,125	45,000
03938L AT 1	ARCELORMITTAL SA	F.	03/01/2011	Various	04/07/2011	CREDIT SUISSE SECURITIES LLC	2,180,000	2,180,624	2,169,841	2,180,613	0	(11)	0	(11)	0	0	(10,772)	(10,772)	7,948	0
057224 BA 4	BAKER HUGHES INCORPORATED	...	08/11/2011	Various	11/07/2011	Various	9,650,000	9,614,127	10,028,874	9,614,817	0	691	0	691	0	0	414,057	414,057	69,314	0
067901 AF 5	BARRICK GOLD CORP	A.	09/13/2011	EXCHANGE	09/15/2011	HSBC SECURITIES (USA) INC.	2,000,000	2,014,317	2,049,300	2,014,262	0	(55)	0	(55)	0	0	35,039	35,039	17,561	16,433
067901 AD 0	BARRICK GOLD CORPORATION	A.	06/09/2011	CITIGROUP GLOBAL MARKETS, INC	09/13/2011	EXCHANGE	2,000,000	2,015,020	2,014,317	2,014,317	0	(703)	0	(703)	0	0	0	0	16,433	2,094
06849R AE 2	BARRICK NORTH AMERICA FINANCE LLC	...	05/24/2011	MORGAN STANLEY & CO. LLC	09/13/2011	EXCHANGE	9,000,000	8,958,960	8,959,110	8,959,110	0	150	0	150	0	0	0	0	145,350	0
05565Q BG 2	BP CAPITAL MARKETS PLC	F.	01/04/2011	OUTSIDE MANAGED ACCT	12/15/2011	OUTSIDE MANAGED ACCT	425,000	435,141	427,457	426,925	0	(8,215)	0	(8,215)	0	0	531	531	16,971	4,316
14040H AV 7	CAPITAL ONE FINANCIAL CORPORATION	...	07/14/2011	BARCLAYS CAPITAL INC.	10/06/2011	JP MORGAN SECURITIES INC.	1,316,000	1,315,276	1,293,167	1,315,331	0	54	0	54	0	0	(22,163)	(22,163)	6,447	0
15189W AE 0	CENTERPOINT ENERGY INC	...	05/11/2011	OUTSIDE MANAGED ACCT	09/15/2011	EXCHANGE	335,000	339,358	339,237	339,237	0	(121)	0	(121)	0	0	0	0	10,218	5,234
15189W AF 7	CENTERPOINT ENERGY RESOURCES CORP	...	01/06/2011	Various	09/15/2011	EXCHANGE	14,500,000	14,497,310	14,497,333	14,497,333	0	23	0	23	0	0	0	0	574,925	0
191216 AS 9	COCA-COLA COMPANY (THE)	...	08/03/2011	BNP PARIBAS SECURITIES CORP	09/20/2011	Various	2,504,000	2,503,499	2,538,311	2,503,509	0	10	0	10	0	0	34,802	34,802	4,764	0
19190A AA 5	COFFEYVILLE RESOURCES LLC/COFFEYVI	...	12/09/2011	DEUTSCHE BANK SECURITIES INC	12/12/2011	DEUTSCHE BANK SECURITIES INC	354,000	371,700	375,240	371,700	0	0	0	0	0	0	3,540	3,540	6,549	6,549
2027A0 FR 5	COMMONWEALTH BANK OF AUSTRALIA	F.	03/09/2011	BARCLAYS CAPITAL INC.	10/24/2011	Various	19,000,000	18,936,540	19,232,285	18,941,675	0	5,135	0	5,135	0	0	290,610	290,610	268,622	0
25459H AY 1	DIRECTV HOLDINGS LLC/DIRECTV FINAN	...	03/07/2011	MORGAN STANLEY & CO. LLC	04/19/2011	CITIGROUP GLOBAL MARKETS, INC	6,000,000	5,988,660	6,058,620	5,988,923	0	263	0	263	0	0	69,697	69,697	26,250	0
29100T AA 2	EMERALDS_07-1 TRUST	...	12/23/2011	HIMCO OPERATIONAL TRANSACTION	12/23/2011	HIMCO OPERATIONAL TRANSACTION	100	1	1	1	0	0	0	0	0	0	0	0	0	0
29100V AA 7	EMERALDS_07-2 TRUST	...	12/23/2011	HIMCO OPERATIONAL TRANSACTION	12/23/2011	HIMCO OPERATIONAL TRANSACTION	100	1	1	1	0	0	0	0	0	0	0	0	0	0
29358Q AB 5	ENSCO PLC	F.	03/08/2011	DEUTSCHE BANK SECURITIES INC	08/16/2011	Various	440,000	436,652	457,878	436,914	0	262	0	262	0	0	20,964	20,964	6,038	0
345397 VW 0	FORD MOTOR CREDIT COMPANY LLC	...	10/28/2011	GOLDMAN SACHS & CO.	11/17/2011	DEUTSCHE BANK SECURITIES INC	1,724,000	1,724,000	1,724,000	1,724,000	0	0	0	0	0	0	0	0	3,711	0
369550 AQ 1	GENERAL DYNAMICS CORPORATION	...	07/06/2011	Various	11/16/2011	CREDIT SUISSE SECURITIES LLC	4,000,000	4,000,755	4,113,480	4,000,704	0	(52)	0	(52)	0	0	112,776	112,776	32,250	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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44328M AL 8	HSBC BANK PLC	F.	05/18/2011	Various	06/27/2011	Various	12,000,000	11,997,356	12,051,175	11,997,401	0	44	0	44	0	0	53,774	53,774	33,583	0
404280 AK 5	HSBC HOLDINGS PLC	F.	03/30/2011	Various	08/03/2011	Various	13,700,000	13,720,029	14,614,285	13,719,493	0	(536)	0	(536)	0	0	894,793	894,793	238,723	0
478366 AX 5	JOHNSON CONTROLS INC		02/01/2011	BANC OF AMERICA SECURITIES LLC	07/29/2011	CANTOR FITZGERALD & CO	7,000,000	6,949,320	7,218,890	6,951,343	0	2,023	0	2,023	0	0	267,547	267,547	147,924	0
46625H GT 1	JPMORGAN CHASE & CO		01/24/2011	OUTSIDE MANAGED ACCT	10/13/2011	OUTSIDE MANAGED ACCT	395,000	422,583	411,752	410,730	0	(11,852)	0	(11,852)	0	0	1,022	1,022	22,234	6,841
48203R AE 4	JUNIPER NETWORKS INC		02/28/2011	CITIGROUP GLOBAL MARKETS, INC	05/02/2011	MORGAN STANLEY & CO. LLC	7,000,000	6,987,960	7,078,680	6,988,343	0	383	0	383	0	0	90,337	90,337	37,372	0
494550 BC 9	KINDER MORGAN ENERGY PARTNERS L.P		04/08/2011	Various	07/29/2011	DEUTSCHE BANK SECURITIES INC	7,925,000	8,474,996	8,888,918	8,461,623	0	(13,373)	0	(13,373)	0	0	427,295	427,295	194,074	53,304
494550 BG 0	KINDER MORGAN ENERGY PARTNERS L.P		02/23/2011	MORGAN STANLEY & CO. LLC	04/08/2011	Various	7,930,000	7,928,573	7,968,670	7,928,601	0	28	0	28	0	0	40,069	40,069	29,751	0
539830 AX 7	LOCKHEED MARTIN CORPORATION		09/06/2011	CITIGROUP GLOBAL MARKETS, INC	12/06/2011	BARCLAYS CAPITAL INC	3,865,000	3,862,063	3,863,178	3,862,190	0	127	0	127	0	0	988	988	18,758	0
56585A AC 6	MARATHON PETROLEUM CORP		02/11/2011	Various	11/21/2011	EXCHANGE	42,705,000	42,345,368	42,348,571	42,348,571	0	3,203	0	3,203	0	0	0	0	2,236,081	9,479
594918 AK 0	MICROSOFT CORPORATION		02/03/2011	BANC OF AMERICA SECURITIES LLC	08/05/2011	Various	10,000,000	9,975,300	10,323,150	9,977,094	0	1,794	0	1,794	0	0	346,056	346,056	96,181	0
629568 AW 6	NABORS INDUSTRIES INC		08/16/2011	CITIGROUP GLOBAL MARKETS, INC	12/13/2011	Various	15,000,000	14,948,100	15,186,183	14,949,090	0	990	0	990	0	0	237,093	237,093	168,003	0
674599 CB 9	OCCIDENTAL PETROLEUM CORPORATION		08/15/2011	BARCLAYS CAPITAL INC	12/19/2011	Various	7,515,000	7,443,307	7,501,749	7,446,254	0	2,948	0	2,948	0	0	55,494	55,494	31,173	0
69362B AV 4	PSEG POWER LLC		02/14/2011	OUTSIDE MANAGED ACCT	09/21/2011	OUTSIDE MANAGED ACCT	340,000	345,851	345,790	344,649	0	(1,202)	0	(1,202)	0	0	1,140	1,140	6,708	2,881
78008K 5V 1	ROYAL BANK OF CANADA	A.	04/12/2011	RBC CAPITAL MARKETS, LLC	05/09/2011	RBC CAPITAL MARKETS, LLC	3,000,000	2,992,920	3,041,010	2,993,005	0	85	0	85	0	0	48,005	48,005	5,510	0
80105N AG 0	SANOFI-AVENTIS SA	F.	03/22/2011	JP MORGAN SECURITIES INC.	08/05/2011	GOLDMAN SACHS & CO	5,333,000	5,278,390	5,605,090	5,280,014	0	1,624	0	1,624	0	0	325,075	325,075	77,625	0
80685P AA 6	SCHLUMBERGER NORGE AS	F.	01/05/2011	PORTFOLIO TRANSFER	03/01/2011	BARCLAYS CAPITAL INC	1,800,000	1,798,092	1,800,198	1,798,115	0	23	0	23	0	0	2,083	2,083	11,340	0
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC	F.	01/05/2011	PORTFOLIO TRANSFER	03/01/2011	CITIGROUP GLOBAL MARKETS, INC	1,800,000	1,798,092	1,795,302	1,798,115	0	23	0	23	0	0	(2,813)	(2,813)	11,340	0
87425E AJ 2	TALISMAN ENERGY INC	A.	01/20/2011	Various	05/05/2011	CREDIT SUISSE SECURITIES LLC	3,430,000	3,425,385	3,540,583	3,425,407	0	23	0	23	0	0	115,176	115,176	155,508	96,983
87425E AK 9	TALISMAN ENERGY INC	A.	01/31/2011	CITIGROUP GLOBAL MARKETS, INC	05/04/2011	CREDIT SUISSE SECURITIES LLC	5,710,000	6,039,159	6,182,331	6,037,706	0	(1,453)	0	(1,453)	0	0	144,625	144,625	201,212	100,842
883556 AX 0	THERMO FISHER SCIENTIFIC INC		02/14/2011	BARCLAYS CAPITAL INC	05/20/2011	BARCLAYS CAPITAL INC	7,000,000	6,954,710	7,227,010	6,955,642	0	932	0	932	0	0	271,368	271,368	81,375	0
25468P CG 9	WALT DISNEY COMPANY		08/24/2011	MIZUHO SECURITIES USA INC	10/19/2011	GOLDMAN SACHS & CO	4,000,000	4,839,800	4,789,960	4,819,292	0	(20,508)	0	(20,508)	0	0	(29,332)	(29,332)	64,667	28,000
25468P CN 4	WALT DISNEY COMPANY (THE)		08/17/2011	GOLDMAN SACHS & CO	09/26/2011	NOMURA SECURITIES INTERNATIONAL INC	10,000,000	9,871,700	9,838,000	9,872,848	0	1,148	0	1,148	0	0	(34,848)	(34,848)	28,264	0
25468P CP 9	WALT DISNEY COMPANY (THE)		08/19/2011	Various	11/30/2011	NOMURA SECURITIES INTERNATIONAL INC	3,984,000	4,000,401	4,039,301	4,000,323	0	(78)	0	(78)	0	0	38,978	38,978	49,869	448
949746 QU 8	WELLS FARGO & COMPANY		02/10/2011	CREDIT SUISSE SECURITIES LLC	10/18/2011	JP MORGAN SECURITIES INC.	11,831,000	11,910,753	12,354,640	11,901,794	0	(8,959)	0	(8,959)	0	0	452,846	452,846	553,525	256,338
3899999. Total - Bonds - Industrial and Miscellaneous							301,691,200	303,614,558	309,055,930	303,527,730	0	(86,828)	0	(86,828)	0	0	5,528,200	5,528,200	6,758,241	1,108,178
8399998. Total - Bonds							1,649,977,841	1,666,207,556	1,685,146,735	1,666,026,933	0	(180,623)	0	(180,623)	0	0	19,119,802	19,119,802	11,274,438	4,089,375
Common Stocks - Industrial and Miscellaneous																				
00507V 10 9	ACTIVISION BLIZZARD INC		10/04/2011	Various	12/22/2011	Various	1,500.000	17,020	18,575	17,020	0	0	0	0	0	0	1,555	1,555	0	0

SCHEDULE D - PART 5

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

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											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.					
007903 10 7	ADVANCED MICRO DEVICES INC		02/15/2011	GOLDMAN SACHS & CO	06/27/2011	ITG INC	4,300.000	37,093	34,365	37,093	0	0	0	0	0	0	(2,727)	(2,727)	0	0
014482 10 3	ALEXANDER & BALDWIN INC		05/13/2011	ITG INC	06/27/2011	CREDIT SUISSE SECURITIES LLC	280.000	13,330	12,867	13,330	0	0	0	0	0	0	(463)	(463)	0	0
015271 10 9	ALEXANDRIA REAL ESTATE EQUITIES IN		08/17/2011	Various	10/04/2011	ITG INC	327.000	25,032	18,542	25,032	0	0	0	0	0	0	(6,490)	(6,490)	260	0
021441 10 0	ALTERA CORP		08/17/2011	Various	10/04/2011	ITG INC	320.000	14,898	9,868	14,898	0	0	0	0	0	0	(5,030)	(5,030)	38	0
00164V 10 3	AMC NETWORKS INC. CL A		06/27/2011	CORPORATE ACTION DISTRIBUTION	08/17/2011	Various	102.500	4,206	3,529	4,206	0	0	0	0	0	0	(677)	(677)	0	0
030420 10 3	AMERICAN WATER WORKS CO		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	12/22/2011	CREDIT SUISSE SECURITIES LLC	470.000	14,570	14,895	14,570	0	0	0	0	0	0	325	325	108	0
03662Q 10 5	ANSYS INC		05/03/2011	Various	06/27/2011	ITG INC	377.000	20,431	19,952	20,431	0	0	0	0	0	0	(479)	(479)	0	0
00184X 10 5	AOL INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	11/07/2011	Various	1,580.000	19,332	22,437	19,332	0	0	0	0	0	0	3,105	3,105	0	0
037604 10 5	APOLLO GROUP INC. CL A		08/17/2011	Various	12/22/2011	ITG INC	703.000	30,085	33,425	30,085	0	0	0	0	0	0	3,340	3,340	0	0
042735 10 0	ARROW ELECTRONICS INC		08/17/2011	Various	10/04/2011	ITG INC	540.000	19,357	14,444	19,357	0	0	0	0	0	0	(4,913)	(4,913)	0	0
053332 10 2	AUTOZONE INC		11/07/2011	ITG INC	12/22/2011	ITG INC	39.000	12,184	12,887	12,184	0	0	0	0	0	0	703	703	0	0
05334D 10 7	AUXILIUM PHARMACEUTICALS INC		05/11/2011	DIRECT WITH ISSUER	06/01/2011	Various	11,528.000	263,761	252,025	263,761	0	0	0	0	0	0	(11,735)	(11,735)	0	0
053807 10 3	AVNET INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	410.000	11,545	10,131	11,545	0	0	0	0	0	0	(1,414)	(1,414)	0	0
060505 10 4	BANK OF AMERICA CORP		11/29/2011	BANC OF AMERICA SECURITIES LLC	11/29/2011	Various	753,901.000	3,961,648	3,953,920	3,961,648	0	0	0	0	0	0	(7,728)	(7,728)	0	0
06652K 10 3	BANKUNITED INC		06/27/2011	CREDIT SUISSE SECURITIES LLC	10/04/2011	ITG INC	500.000	13,233	9,803	13,233	0	0	0	0	0	0	(3,430)	(3,430)	140	0
105368 20 3	BRANDYWINE REALTY TRUST		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	1,500.000	15,333	10,350	15,333	0	0	0	0	0	0	(4,983)	(4,983)	225	0
05564E 10 6	BRE PROPERTIES INC		05/13/2011	Various	06/27/2011	CREDIT SUISSE SECURITIES LLC	490.000	22,155	23,620	22,155	0	0	0	0	0	0	1,465	1,465	184	0
127055 10 1	CABOT CORP		08/17/2011	Various	10/04/2011	Various	420.000	17,562	9,978	17,562	0	0	0	0	0	0	(7,584)	(7,584)	135	0
13100M 50 9	CALIX INC		05/12/2011	DIRECT WITH ISSUER	06/01/2011	HIMCO OPERATIONAL TRANSACTION	3,940.000	86,877	82,449	86,877	0	0	0	0	0	0	(4,428)	(4,428)	0	0
204166 10 2	COMMVAULT SYSTEMS INC		02/15/2011	DIRECT WITH ISSUER	03/03/2011	CREDIT SUISSE SECURITIES LLC	8,699.000	319,862	306,676	319,862	0	0	0	0	0	0	(13,186)	(13,186)	0	0
G24140 10 8	COOPER INDUSTRIES PLC CL A		05/03/2011	ITG INC	08/17/2011	Various	411.000	26,701	21,578	26,701	0	0	0	0	0	0	(5,123)	(5,123)	119	0
247361 70 2	DELTA AIR LINES INC		05/03/2011	Various	08/17/2011	Various	3,040.000	34,927	23,795	34,927	0	0	0	0	0	0	(11,132)	(11,132)	0	0
251893 10 3	DEVRY INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	240.000	10,786	8,316	10,786	0	0	0	0	0	0	(2,471)	(2,471)	0	0
254067 10 1	DILLARDS INC. CL A		11/07/2011	Various	12/22/2011	CREDIT SUISSE SECURITIES LLC	384.000	17,840	17,402	17,840	0	0	0	0	0	0	(438)	(438)	0	0
25659T 10 7	DOLBY LABORATORIES INC. CL A		11/07/2011	ITG INC	12/22/2011	ITG INC	760.000	21,343	23,809	21,343	0	0	0	0	0	0	2,466	2,466	0	0
23334L 10 2	DSW INC. CL A		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	11/07/2011	ITG INC	320.000	14,233	16,238	14,233	0	0	0	0	0	0	2,005	2,005	688	0
264411 50 5	DUKE REALTY CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	12/22/2011	CREDIT SUISSE SECURITIES LLC	1,100.000	13,529	13,256	13,529	0	0	0	0	0	0	(273)	(273)	187	0
285512 10 9	ELECTRONIC ARTS INC		10/04/2011	ITG INC	11/07/2011	Various	2,000.000	42,997	48,458	42,997	0	0	0	0	0	0	5,460	5,460	0	0
29364G 10 3	ENTERGY CORP		10/04/2011	Various	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	456.000	30,262	31,409	30,262	0	0	0	0	0	0	1,147	1,147	182	0

SCHEDULE D - PART 5

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

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G3223R 10 8	EVEREST RE GROUP LTD	R	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	05/13/2011	ITG INC	160.000	12,888	14,441	12,888	0	0	0	0	0	0	1,554	1,554	0	0
302491 30 3	FMC CORP		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	05/13/2011	ITG INC	166.000	12,134	13,911	12,134	0	0	0	0	0	0	1,776	1,776	25	0
35914P 10 5	FRONTIER OIL		05/13/2011	ITG INC	06/27/2011	CREDIT SUISSE SECURITIES LLC	1,100.000	30,225	31,678	30,225	0	0	0	0	0	0	1,454	1,454	66	0
366651 10 7	GARTNER INC		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	340.000	12,366	11,046	12,366	0	0	0	0	0	0	(1,320)	(1,320)	0	0
371901 10 9	GENTEX CORP		11/07/2011	Various	12/22/2011	ITG INC	910.000	24,616	23,022	24,616	0	0	0	0	0	0	(1,594)	(1,594)	0	0
37940X 10 2	GLOBAL PAYMENTS INC		10/04/2011	ITG INC	11/07/2011	Various	880.000	45,898	40,623	45,898	0	0	0	0	0	0	(5,275)	(5,275)	32	0
382550 10 1	GOODYEAR TIRE & RUBBER CO		10/04/2011	Various	11/07/2011	Various	2,220.000	29,945	33,738	29,945	0	0	0	0	0	0	3,793	3,793	0	0
391164 10 0	GREAT PLAINS ENERGY INC		08/17/2011	Various	12/22/2011	Various	780.000	15,724	16,768	15,724	0	0	0	0	0	0	1,044	1,044	294	0
401617 10 5	GUESS? INC		06/27/2011	Various	08/17/2011	Various	780.000	34,106	30,262	34,106	0	0	0	0	0	0	(3,844)	(3,844)	82	0
410345 10 2	HANESBRANDS INC		05/03/2011	ITG INC	06/27/2011	ITG INC	500.000	15,976	13,940	15,976	0	0	0	0	0	0	(2,036)	(2,036)	0	0
413875 10 5	HARRIS CORP		06/27/2011	Various	10/04/2011	Various	1,010.000	46,527	42,348	46,527	0	0	0	0	0	0	(4,178)	(4,178)	203	0
415864 10 7	HARSCO CORP		05/03/2011	ITG INC	06/27/2011	ITG INC	360.000	12,800	11,095	12,800	0	0	0	0	0	0	(1,705)	(1,705)	0	0
404132 10 2	HCC INSURANCE HOLDINGS INC		05/13/2011	Various	08/17/2011	Various	530.000	16,126	15,263	16,126	0	0	0	0	0	0	(864)	(864)	122	0
431571 10 8	HILLENBRAND INC		05/03/2011	ITG INC	06/27/2011	ITG INC	740.000	16,747	16,682	16,747	0	0	0	0	0	0	(65)	(65)	141	0
44106M 10 2	HOSPITALITY PROPERTIES TRUST		08/17/2011	Various	11/07/2011	Various	1,240.000	29,254	27,989	29,254	0	0	0	0	0	0	(1,265)	(1,265)	828	0
45822P 10 5	INTEGRYS ENERGY GROUP INC		05/13/2011	ITG INC	08/17/2011	SANFORD C BERNSTEIN & CO, LLC	252.000	13,581	12,412	13,581	0	0	0	0	0	0	(1,169)	(1,169)	171	0
464287 48 1	ISHARES RUSSELL MID CAP GROWTH IND		03/18/2011	ITG INC	05/03/2011	Various	1,000.000	58,527	61,974	58,527	0	0	0	0	0	0	3,447	3,447	62	0
464287 47 3	ISHARES RUSSELL MID CAP VALUE INDE		01/19/2011	ITG INC	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	1,000.000	46,185	45,421	46,185	0	0	0	0	0	0	(764)	(764)	0	0
45031X 20 4	ISTA PHARMACEUTICALS INC		04/13/2011	DIRECT WITH ISSUER	05/02/2011	DIRECT WITH ISSUER	9,906.000	103,914	99,680	103,914	0	0	0	0	0	0	(4,234)	(4,234)	0	0
465741 10 6	ITRON INC		10/04/2011	Various	12/22/2011	Various	1,233.000	56,799	47,249	56,799	0	0	0	0	0	0	(9,550)	(9,550)	0	0
466313 10 3	JABIL CIRCUIT INC		08/17/2011	Various	11/07/2011	Various	1,760.000	32,019	32,217	32,019	0	0	0	0	0	0	199	199	46	0
48020Q 10 7	JONES LANG LASALLE INC		10/04/2011	Various	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	423.000	31,801	27,609	31,801	0	0	0	0	0	0	(4,191)	(4,191)	0	0
493267 10 8	KEYCORP		10/04/2011	Various	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	4,450.000	35,048	33,091	35,048	0	0	0	0	0	0	(1,957)	(1,957)	212	0
497266 10 6	KIRBY CORP		10/04/2011	Various	11/07/2011	ITG INC	272.000	14,526	17,321	14,526	0	0	0	0	0	0	2,795	2,795	0	0
527288 10 4	LEUCADIA NATIONAL CORP		08/16/2011	HIMCO OPERATIONAL TRANSACTION	08/19/2011	CREDIT SUISSE SECURITIES LLC	499.000	14,466	13,126	14,466	0	0	0	0	0	0	(1,340)	(1,340)	0	0
530555 10 1	LIBERTY GLOBAL INC. CL A		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	06/27/2011	CREDIT SUISSE SECURITIES LLC	360.000	14,722	15,195	14,722	0	0	0	0	0	0	472	472	0	0
554489 10 4	MACK-CALI REALTY CORP		11/07/2011	Various	12/22/2011	CREDIT SUISSE SECURITIES LLC	930.000	29,196	27,641	29,196	0	0	0	0	0	0	(1,555)	(1,555)	0	0
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE CORP		11/23/2011	CORPORATE ACTION DISTRIBUTION	12/22/2011	ITG INC	68.000	1,241	1,223	1,241	0	0	0	0	0	0	(18)	(18)	0	0
571837 10 3	MARSHALL & ILSLEY		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	05/13/2011	ITG INC	1,650.000	12,495	12,978	12,495	0	0	0	0	0	0	484	484	17	0
577081 10 2	MATTEL INC		10/04/2011	Various	11/07/2011	Various	2,210.000	57,001	58,874	57,001	0	0	0	0	0	0	1,873	1,873	396	0
60871R 20 9	MOLSON COORS BREWING CO. CL B		06/27/2011	Various	08/17/2011	Various	700.000	30,440	31,789	30,440	0	0	0	0	0	0	1,349	1,349	0	0

SCHEDULE D - PART 5

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

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62855J 10 4	MYRIAD GENETICS INC		02/15/2011	GOLDMAN SACHS & CO	06/27/2011	ITG INC	980.000	19,009	22,217	19,009	0	0	0	0	0	0	3,209	3,209	0	0
651290 10 8	NEWFIELD EXPLORATION CO		10/04/2011	ITG INC	11/07/2011	Various	401.000	22,095	18,096	22,095	0	0	0	0	0	0	(3,999)	(3,999)	0	0
65473P 10 5	NISOURCE INC		06/27/2011	Various	11/07/2011	Various	1,220.000	23,250	26,093	23,250	0	0	0	0	0	0	2,842	2,842	582	0
665859 10 4	NORTHERN TRUST CORP		08/17/2011	Various	11/07/2011	Various	730.000	30,249	27,429	30,249	0	0	0	0	0	0	(2,821)	(2,821)	204	0
629377 50 8	NRG ENERGY INC		10/04/2011	Various	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	1,420.000	33,050	30,914	33,050	0	0	0	0	0	0	(2,136)	(2,136)	0	0
67072V 10 3	NXSTAGE MEDICAL INC		08/22/2011	DIRECT WITH ISSUER	08/29/2011	Various	5,387.000	112,384	106,657	112,384	0	0	0	0	0	0	(5,727)	(5,727)	0	0
675232 10 2	OCEANEERING INTERNATIONAL INC		05/13/2011	Various	06/27/2011	CREDIT SUISSE SECURITIES LLC	396.000	15,210	14,845	15,210	0	0	0	0	0	0	(365)	(365)	59	0
670837 10 3	OGE ENERGY CORP		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	06/27/2011	CREDIT SUISSE SECURITIES LLC	290.000	13,799	14,250	13,799	0	0	0	0	0	0	451	451	109	0
695156 10 9	PACKAGING CORP. OF AMERICA		11/07/2011	Various	12/22/2011	Various	1,220.000	30,093	31,319	30,093	0	0	0	0	0	0	1,226	1,226	88	0
713291 10 2	PEPCO HOLDINGS INC		05/13/2011	Various	11/07/2011	Various	1,480.000	27,948	28,445	27,948	0	0	0	0	0	0	498	498	572	0
731068 10 2	POLARIS INDUSTRIES INC		10/04/2011	ITG INC	11/07/2011	Various	503.000	31,255	37,436	31,255	0	0	0	0	0	0	6,181	6,181	141	0
743674 10 3	PROTECTIVE LIFE CORP		08/17/2011	Various	10/04/2011	ITG INC	790.000	19,789	11,083	19,789	0	0	0	0	0	0	(8,707)	(8,707)	234	0
74837R 10 4	QUICKSILVER RESOURCES INC		11/07/2011	ITG INC	12/22/2011	Various	5,260.000	53,104	43,065	53,104	0	0	0	0	0	0	(10,039)	(10,039)	0	0
770323 10 3	ROBERT HALF INTERNATIONAL INC		10/04/2011	ITG INC	11/07/2011	ITG INC	560.000	11,364	14,989	11,364	0	0	0	0	0	0	3,625	3,625	0	0
772739 20 7	ROCK-TENN COMPANY - CL A		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	342.000	18,161	15,205	18,161	0	0	0	0	0	0	(2,956)	(2,956)	0	0
79546E 10 4	SALLY BEAUTY HOLDINGS INC		08/17/2011	Various	12/22/2011	Various	2,700.000	45,271	52,703	45,271	0	0	0	0	0	0	7,431	7,431	0	0
811904 10 1	SEACOR HOLDINGS INC		11/07/2011	Various	12/22/2011	Various	395.000	36,262	35,800	36,262	0	0	0	0	0	0	(462)	(462)	0	0
827048 10 9	SILGAN HOLDINGS INC		08/17/2011	Various	11/07/2011	ITG INC	820.000	32,599	30,706	32,599	0	0	0	0	0	0	(1,892)	(1,892)	90	0
82966C 10 3	SIRONA DENTAL SYSTEMS INC		11/07/2011	Various	12/22/2011	ITG INC	770.000	38,208	32,481	38,208	0	0	0	0	0	0	(5,727)	(5,727)	0	0
844030 10 6	SOUTHERN UNION CO		05/13/2011	ITG INC	06/27/2011	CREDIT SUISSE SECURITIES LLC	470.000	13,449	18,653	13,449	0	0	0	0	0	0	5,204	5,204	71	0
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC		10/04/2011	Various	11/07/2011	Various	496.000	23,766	33,269	23,766	0	0	0	0	0	0	9,504	9,504	0	0
87240R 10 7	TFS FINANCIAL CORP		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	12/22/2011	CREDIT SUISSE SECURITIES LLC	1,700.000	15,497	15,097	15,497	0	0	0	0	0	0	(400)	(400)	0	0
BHM0L2 33 1	TOURNEAU ACQUISITION-WT CS B		07/15/2011	HIMCO OPERATIONAL TRANSACTION	08/24/2011	EXCHANGE	709.060	0	0	0	0	0	0	0	0	0	0	0	0	0
893521 10 4	TRANSATLANTIC HOLDINGS INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	05/13/2011	ITG INC	260.000	12,137	12,477	12,137	0	0	0	0	0	0	340	340	0	0
910047 10 9	UNITED CONTINENTAL HOLDINGS INC		02/15/2011	GOLDMAN SACHS & CO	05/03/2011	ITG INC	930.000	25,067	22,076	25,067	0	0	0	0	0	0	(2,991)	(2,991)	0	0
920355 10 4	VALSPAR CORP		08/17/2011	SANFORD C BERNSTEIN & CO, LLC	10/04/2011	ITG INC	360.000	11,332	10,770	11,332	0	0	0	0	0	0	(562)	(562)	65	0
92835K 10 3	VISHAY PRECISION GROUP INC		03/15/2011	SANFORD C BERNSTEIN & CO, LLC	06/27/2011	Various	2,920.000	47,850	50,011	47,850	0	0	0	0	0	0	2,161	2,161	0	0
N93540 10 7	VISTAPRINT N.V.	F	10/04/2011	ITG INC	11/07/2011	ITG INC	460.000	11,539	16,487	11,539	0	0	0	0	0	0	4,948	4,948	0	0
95709T 10 0	WESTAR ENERGY INC		11/07/2011	SANFORD C BERNSTEIN & CO, LLC	12/22/2011	CREDIT SUISSE SECURITIES LLC	600.000	16,449	16,965	16,449	0	0	0	0	0	0	515	515	0	0
966837 10 6	WHOLE FOODS MARKET INC		08/17/2011	Various	11/07/2011	ITG INC	504.000	30,471	34,564	30,471	0	0	0	0	0	0	4,093	4,093	70	0
G98290 10 2	XL GROUP PLC	F	03/15/2011	SANFORD C BERNSTEIN & CO, LLC	05/13/2011	ITG INC	560.000	12,121	13,039	12,121	0	0	0	0	0	0	918	918	0	0
98419M 10 0	XYLEM INC		10/04/2011	CORPORATE ACTION DISTRIBUTION	11/07/2011	SANFORD C BERNSTEIN & CO, LLC	357.000	10,631	8,963	10,631	0	0	0	0	0	0	(1,667)	(1,667)	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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous							6,902,830	6,805,711	6,902,830	0	0	0	0	0	0	(97,120)	(97,120)	7,246	0
9799998.	Total - Common Stocks							6,902,830	6,805,711	6,902,830	0	0	0	0	0	0	(97,120)	(97,120)	7,246	0
9899999.	Total - Preferred and Common Stocks							6,902,830	6,805,711	6,902,830	0	0	0	0	0	0	(97,120)	(97,120)	7,246	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,673,110,386	1,691,952,445	1,672,929,763	0	(180,623)	0	(180,623)	0	0	19,022,682	19,022,682	11,281,684	4,089,375

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
45070# 10 6	HARTFORD INTERNATIONAL LIFE REASSURANCE CO..		93505	2ciB1	...NO	N/A	92,032,440	1,000,000.000	100.0
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE CO		71153	2ciB1	...NO	N/A	3,931,439,071	2,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer					0	4,023,471,511	XXX	XXX
1899999.	Total - Common Stocks					0	4,023,471,511	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	4,023,471,511	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: $.....5,356,646,680.

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
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	N/A	25,000.000	100.0
0299999.	Total - Common Stock		0	XXX	XXX
0399999.	Total - Preferred and Common Stock		0	XXX	XXX